PFE – d=2, s≈0.999402, λ≈1.48e+10, m̂≈-0.0000, J_val≈2.566475e-02
RMSEtr = 0.1263, RMSEvl = 0.1602, RMSEts = 0.3187, RMSEtv = 0.1356
RMSEWtr = 0.1061, RMSEWvl = 0.1747, RMSEWts = 0.3682, RMSEWtv = 0.13