PINS – d=2, s≈0.992342, λ≈2.8e+06, m̂≈0.0000, J_val≈2.443424e-02
RMSEtr = 0.8022, RMSEvl = 0.1563, RMSEts = 0.8795, RMSEtv = 0.6993
RMSEWtr = 0.7723, RMSEWvl = 0.1540, RMSEWts = 1.0015, RMSEWtv = 0.588