PINS – d=4, s≈0.961618, λ≈1.9e+07, m̂≈-0.0000, J_val≈2.737227e+01
RMSEtr = 1700.1136, RMSEvl = 5.2319, RMSEts = 309.4969, RMSEtv = 1472.7
RMSEWtr = 759.8085, RMSEWvl = 5.9038, RMSEWts = 398.6416, RMSEWtv = 57