PFE – d=2, s≈0.979475, λ≈8.17e+04, m̂≈0.0000, J_val≈3.693735e-01
RMSEtr = 0.7942, RMSEvl = 0.6078, RMSEts = 2.5526, RMSEtv = 0.7520
RMSEWtr = 0.3763, RMSEWvl = 0.7076, RMSEWts = 2.9390, RMSEWtv = 0.499