NKE – d=2, s≈0.885193, λ≈93.5, m̂≈0.0000, J_val≈3.676206e-02
RMSEtr = 1.2920, RMSEvl = 0.1917, RMSEts = 1.2300, RMSEtv = 1.1230
RMSEWtr = 0.7684, RMSEWvl = 0.2281, RMSEWts = 1.4769, RMSEWtv = 0.59