PFE − d=1, s≈0.969599, λ≈267, m̂≈0.0005, J_val≈3.795334e-02
RMSEtr = 0.1025, RMSEvl = 0.1948, RMSEts = 0.7476, RMSEtv = 0.1318
RMSEWtr = 0.0871, RMSEWvl = 0.1688, RMSEWts = 0.8670, RMSEWtv = 0.142