PFE − d=2, s≈0.804021, λ≈12, m̂≈0.0000, J_val≈2.208562e-02
RMSEtr = 1.4264, RMSEvl = 0.1486, RMSEts = 0.9478, RMSEtv = 1.2376
RMSEWtr = 0.8435, RMSEWvl = 0.1283, RMSEWts = 1.1278, RMSEWtv = 0.640