NKE – d=2, s≈0.000010, λ≈1.68e-06, m̂≈-0.0000, J_val≈9.052668e-01
RMSEtr = 0.7613, RMSEvl = 0.9515, RMSEts = 2.4067, RMSEtv = 0.8130
RMSEWtr = 0.4437, RMSEWvl = 1.1510, RMSEWts = 2.6867, RMSEWtv = 0.730