AAPL – d=2, s≈0.570175, λ≈0.695, m̂≈0.0000, J_val≈1.786995e+00
RMSEtr = 1.2075, RMSEvl = 1.3368, RMSEts = 5.8514, RMSEtv = 1.2411
RMSEWtr = 0.9282, RMSEWvl = 1.7119, RMSEWts = 6.7138, RMSEWtv = 1.156