ORCL – d=2, s≈0.270830, λ≈0.0872, m̂≈0.0000, J_val≈2.017534e-02
RMSEtr = 2.6528, RMSEvl = 0.1420, RMSEts = 0.3581, RMSEtv = 2.2986
RMSEWtr = 1.6087, RMSEWvl = 0.1607, RMSEWts = 0.4141, RMSEWtv = 1.210