INTC − d=2, s≈0.940794, λ≈1.26e+03, m̂≈0.0000, J_val≈3.151682e+00
RMSEtr = 1.0998, RMSEvl = 1.7753, RMSEts = 6.1499, RMSEtv = 1.3019
RMSEWtr = 1.1180, RMSEWvl = 2.2350, RMSEWts = 6.9282, RMSEWtv = 1.482