AAPL – d=3, s≈0.735430, λ≈5.11, m̂≈-0.0000, J_val≈9.868981e-01
RMSEtr = 235.3113, RMSEvl = 0.9934, RMSEts = 37.3852, RMSEtv = 203.796
RMSEWtr = 121.7145, RMSEWvl = 1.1153, RMSEWts = 47.5245, RMSEWtv = 91.