

INTC –  $d=2$ ,  $s \approx 0.000010$ ,  $\lambda \approx 1.68e-06$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 3.323721e+01$   
RMSEtr = 8.7333, RMSEvl = 5.7652, RMSEts = 17.7783, RMSEtv = 8.0942  
RMSEWtr = 7.0051, RMSEWvl = 7.1504, RMSEWts = 19.9057, RMSEWtv = 6.57

