BABA – d=2, s≈0.955713, λ≈3.9e+03, m̂≈-0.0000, J_val≈6.276643e-02
RMSEtr = 1.3309, RMSEvl = 0.2505, RMSEts = 1.3432, RMSEtv = 1.1593
RMSEWtr = 1.0060, RMSEWvl = 0.2493, RMSEWts = 1.6715, RMSEWtv = 0.772