AAPL – d=2, s≈0.942690, λ≈1.43e+03, m̂≈0.0000, J_val≈2.611905e-01
RMSEtr = 1.5792, RMSEvl = 0.5111, RMSEts = 3.1711, RMSEtv = 1.3914
RMSEWtr = 0.7670, RMSEWvl = 0.6742, RMSEWts = 3.6958, RMSEWtv = 0.676