INTC – d=2, s≈0.996586, λ≈7.28e+07, m̂≈-0.0000, J_val≈2.673735e-02
RMSEtr = 0.7079, RMSEvl = 0.1635, RMSEts = 0.5068, RMSEtv = 0.6185
RMSEWtr = 0.5220, RMSEWvl = 0.1716, RMSEWts = 0.5577, RMSEWtv = 0.400