AAPL – d=3, s≈0.883544, λ≈562, m̂≈-0.0000, J_val≈1.377519e+02
RMSEtr = 140.2571, RMSEvl = 11.7368, RMSEts = 59.9220, RMSEtv = 121.614
MSEWtr = 78.4919, RMSEWvl = 15.1362, RMSEWts = 69.8332, RMSEWtv = 59.