INTC – d=3, s≈0.995249, λ≈5.72e+10, m̂≈0.0000, J_val≈1.430960e-01
RMSEtr = 1.5868, RMSEvl = 0.3783, RMSEts = 1.0661, RMSEtv = 1.3872
RMSEWtr = 0.8025, RMSEWvl = 0.4317, RMSEWts = 1.2496, RMSEWtv = 0.654