INTC – d=2, s≈0.939184, λ≈1.13e+03, m̂≈0.0000, J_val≈3.122257e+00
RMSEtr = 1.1096, RMSEvl = 1.7670, RMSEts = 6.1169, RMSEtv = 1.3053
RMSEWtr = 1.1233, RMSEWvl = 2.2245, RMSEWts = 6.8902, RMSEWtv = 1.479