INTC – d=2, s≈0.980026, λ≈9.08e+04, m̂≈-0.0000, J_val≈2.832579e-02
RMSEtr = 0.1583, RMSEvl = 0.1683, RMSEts = 0.5098, RMSEtv = 0.1609
RMSEWtr = 0.1327, RMSEWvl = 0.1777, RMSEWts = 0.5473, RMSEWtv = 0.15