ADI – d=2, s≈0.990201, λ≈1.44e+06, m̂≈0.0000, J_val≈9.931294e-02
RMSEtr = 0.1378, RMSEvl = 0.3151, RMSEts = 1.0903, RMSEtv = 0.1976
RMSEWtr = 0.1183, RMSEWvl = 0.3829, RMSEWts = 1.2307, RMSEWtv = 0.232