

ADI – $d=3$, $s \approx 0.963925$, $\lambda \approx 5.68e+05$, $\hat{m} \approx -0.0000$, $J_val \approx 3.722819e+00$
RMSEtr = 249.7037, RMSEvl = 1.9295, RMSEts = 50.9581, RMSEtv = 216.263
RMSEWtr = 127.2454, RMSEWvl = 2.0365, RMSEWts = 64.5120, RMSEWtv = 95.

