AAPL – d=3, s≈0.735574, λ≈5.13, m̂≈-0.0000, J_val≈9.621464e-01
RMSEtr = 234.9280, RMSEvl = 0.9809, RMSEts = 38.3945, RMSEtv = 203.464
RMSEWtr = 121.4367, RMSEWvl = 1.1338, RMSEWts = 48.7488, RMSEWtv = 91.