TCEHY – d=2, s≈0.994835, λ≈1.61e+07, m̂≈0.0000, J_val≈7.621695e-02
RMSEtr = 0.9883, RMSEvl = 0.2761, RMSEts = 0.6910, RMSEtv = 0.8670
RMSEWtr = 0.6363, RMSEWvl = 0.3306, RMSEWts = 0.6686, RMSEWtv = 0.513