INTC – d=2, s≈0.998621, λ≈1.51e+09, m̂≈0.0000, J_val≈1.354985e-01
RMSEtr = 0.1376, RMSEvl = 0.3681, RMSEts = 1.3986, RMSEtv = 0.2192
RMSEWtr = 0.1245, RMSEWvl = 0.4750, RMSEWts = 1.5463, RMSEWtv = 0.27