INTC − d=3, s≈0.958011, λ≈2.32e+05, m̂≈-0.0000, J_val≈8.604862e+01
RMSEtr = 23.7118, RMSEvl = 9.2762, RMSEts = 75.0161, RMSEtv = 21.0532
RMSEWtr = 10.9691, RMSEWvl = 12.1339, RMSEWts = 90.7168, RMSEWtv = 10.