CSCO – d=2, s≈0.772456, λ≈6.89, m̂≈0.0000, J_val≈2.734605e-02
RMSEtr = 2.0221, RMSEvl = 0.1654, RMSEts = 0.1038, RMSEtv = 1.7532
RMSEWtr = 1.4431, RMSEWvl = 0.1436, RMSEWts = 0.1218, RMSEWtv = 1.087