INTC – d=2, s≈0.998085, λ≈5.3e+08, m̂≈0.0000, J_val≈7.529923e-02
RMSEtr = 0.2549, RMSEvl = 0.2744, RMSEts = 1.1173, RMSEtv = 0.2599
RMSEWtr = 0.2060, RMSEWvl = 0.3564, RMSEWts = 1.2333, RMSEWtv = 0.24