XOM – d=3, s≈0.985150, λ≈1.01e+08, m̂≈-0.0000, J_val≈7.232974e-01
RMSEtr = 0.1798, RMSEvl = 0.8505, RMSEts = 3.7147, RMSEtv = 0.4528
RMSEWtr = 0.2054, RMSEWvl = 1.1058, RMSEWts = 4.2349, RMSEWtv = 0.609