XOM – d=2, s≈0.991911, λ≈3e+06, m̂≈0.0000, J_val≈1.202920e-01
RMSEtr = 0.6102, RMSEvl = 0.3468, RMSEts = 0.3597, RMSEtv = 0.5562
RMSEWtr = 0.3244, RMSEWvl = 0.3157, RMSEWts = 0.3322, RMSEWtv = 0.33