XOM – d=1, s≈0.999074, λ≈1.94e+05, m̂≈0.0002, J_val≈1.654669e-01
RMSEtr = 0.1186, RMSEvl = 0.4068, RMSEts = 0.3483, RMSEtv = 0.2278
RMSEWtr = 0.1040, RMSEWvl = 0.3585, RMSEWts = 0.3530, RMSEWtv = 0.27