XOM – d=3, s≈0.962853, λ≈4.78e+05, m̂≈-0.0000, J_val≈1.054614e+02
RMSEtr = 23.0166, RMSEvl = 10.2694, RMSEts = 77.1156, RMSEtv = 20.5845
RMSEWtr = 10.2310, RMSEWvl = 13.4321, RMSEWts = 92.8438, RMSEWtv = 10.