^MXX – d=1, s≈0.997643, λ≈3.8e+04, m̂≈0.0001, J_val≈1.839177e-02
RMSEtr = 0.0970, RMSEvl = 0.1356, RMSEts = 0.0553, RMSEtv = 0.1080
RMSEWtr = 0.1015, RMSEWvl = 0.1089, RMSEWts = 0.0584, RMSEWtv = 0.11