^MXX – d=3, s≈0.977939, λ≈1.02e+07, m̂≈-0.0000, J_val≈1.490147e+02
RMSEtr = 13.8321, RMSEvl = 12.2072, RMSEts = 78.5872, RMSEtv = 13.4443
RMSEWtr = 12.2954, RMSEWvl = 15.7845, RMSEWts = 93.8962, RMSEWtv = 12.