XOM – d=2, s≈0.310669, λ≈0.114, m̂≈-0.0000, J_val≈2.005485e+01
RMSEtr = 4.7507, RMSEvl = 4.4783, RMSEts = 14.7238, RMSEtv = 4.6841
RMSEWtr = 4.2373, RMSEWvl = 5.6275, RMSEWts = 16.5395, RMSEWtv = 4.42