

MSFT –  $d=3$ ,  $s \approx 0.923360$ ,  $\lambda \approx 6.63e+03$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 1.001887e+03$   
RMSEtr = 405.2976, RMSEvl = 31.6526, RMSEts = 151.9537, RMSEtv = 351.37  
RMSEWtr = 225.6059, RMSEWvl = 40.6365, RMSEWts = 176.2960, RMSEWtv = 17

