

MSFT –  $d=4$ ,  $s \approx 0.920399$ ,  $\lambda \approx 7.68e+04$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 6.593661e+05$   
RMSEtr = 1925.1433, RMSEvl = 812.0136, RMSEts = 11187.9857, RMSEtv = 1716  
Wtr = 1425.1666, RMSEWvl = 1077.0151, RMSEWts = 13922.9863, RMSEWtv =

