

MSFT –  $d=2$ ,  $s \approx 0.993435$ ,  $\lambda \approx 6.6e+06$ ,  $\hat{m} \approx 0.0000$ ,  $J\_val \approx 2.892849e-01$   
RMSEtr = 0.3189, RMSEvl = 0.5379, RMSEts = 2.3497, RMSEtv = 0.3855  
RMSEWtr = 0.1994, RMSEWvl = 0.6966, RMSEWts = 2.6686, RMSEWtv = 0.40

