MSFT – d=2, s≈0.000010, λ≈1.68e-06, m̂≈0.0000, J_val≈1.673173e-02
RMSEtr = 0.2167, RMSEvl = 0.1294, RMSEts = 0.5353, RMSEtv = 0.1985
RMSEWtr = 0.1887, RMSEWvl = 0.1537, RMSEWts = 0.6049, RMSEWtv = 0.166