

MSFT – $d=3$, $s \approx 0.983375$, $\lambda \approx 5.25e+07$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.267841e+00$

RMSEtr = 4.2345, RMSEvl = 2.2952, RMSEts = 17.2035, RMSEtv = 3.8427

RMSEWtr = 2.2207, RMSEWvl = 2.9760, RMSEWts = 20.7696, RMSEWtv = 2.30

