

MSFT – $d=1$, $s \approx 0.000010$, $\lambda \approx 5.03e-06$, $\hat{m} \approx 0.0007$, $J_{\text{val}} \approx 7.170977e-02$

RMSEtr = 0.3721, RMSEvl = 0.2678, RMSEts = 0.2222, RMSEtv = 0.3490

RMSEWtr = 0.3481, RMSEWvl = 0.3029, RMSEWts = 0.2411, RMSEWtv = 0.3117

