

MSFT – $d=3$, $s \approx 0.965266$, $\lambda \approx 7.1e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.309048e+02$
RMSEtr = 23.7033, RMSEvl = 11.4414, RMSEts = 84.2933, RMSEtv = 21.3107
RMSEWtr = 10.7227, RMSEWvl = 14.8833, RMSEWts = 101.5270, RMSEWtv = 11.4414

