

MSFT – $d=4$, $s \approx 0.926026$, $\lambda \approx 1.37e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.571092e+02$
RMSEtr = 22152.7750, RMSEvl = 23.6032, RMSEts = 2253.3112, RMSEtv = 1918.3112
RMSEWtr = 10212.9428, RMSEWvl = 28.0735, RMSEWts = 2917.0281, RMSEWtv = 1918.3112

