

MSFT – $d=2$, $s \approx 0.935817$, $\lambda \approx 915$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 2.769980e-02$
RMSEtr = 2.5612, RMSEvl = 0.1664, RMSEts = 1.1458, RMSEtv = 2.2197
RMSEWtr = 1.6078, RMSEWvl = 0.1985, RMSEWts = 1.3632, RMSEWtv = 1.211

