

MSFT – $d=4$, $s \approx 0.920744$, $\lambda \approx 7.95e+04$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 5.552964e+05$

RMSEtr = 2631.4336, RMSEvl = 745.1821, RMSEts = 10451.5753, RMSEtv = 2309.5000
EWtr = 1148.6422, RMSEWvl = 988.6872, RMSEWts = 13017.6132, RMSEWtv = 2309.5000

