

MSFT – $d=4$, $s \approx 0.920744$, $\lambda \approx 7.95e+04$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.552964e+05$
RMSEtr = 2631.4336, RMSEvl = 745.1821, RMSEts = 10451.5753, RMSEtv = 2300.0000
RMSEWtr = 1148.6422, RMSEWvl = 988.6872, RMSEWts = 13017.6132, RMSEWtv = 2300.0000

