MSFT – d=1, s≈0.922554, λ≈41.2, m̂≈0.0007, J_val≈6.603511e-02
RMSEtr = 0.3644, RMSEvl = 0.2570, RMSEts = 0.2031, RMSEtv = 0.3408
RMSEWtr = 0.3438, RMSEWvl = 0.2905, RMSEWts = 0.2196, RMSEWtv = 0.316