MSFT − d=2, s≈0.007660, λ≈0.0013, m̂≈0.0000, J_val≈1.707105e-02
RMSEtr = 0.2399, RMSEvl = 0.1307, RMSEts = 0.5142, RMSEtv = 0.2178
RMSEWtr = 0.2053, RMSEWvl = 0.1534, RMSEWts = 0.5817, RMSEWtv = 0.177