

MSFT – $d=3$, $s \approx 0.676803$, $\lambda \approx 1.75$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.617244e+04$
RMSEtr = 153.8539, RMSEvl = 127.1709, RMSEts = 907.7005, RMSEtv = 147.6
RMSEWtr = 119.7427, RMSEWvl = 165.4593, RMSEWts = 1090.4116, RMSEWtv = 1

