

MSFT – $d=3$, $s \approx 0.699472$, $\lambda \approx 2.57$, $m \approx 0.0000$, $J_{\text{val}} \approx 1.466111e+01$
RMSEtr = 589.4874, RMSEvl = 3.8290, RMSEts = 108.0818, RMSEtv = 510.54
RMSEWtr = 302.7970, RMSEWvl = 4.1740, RMSEWts = 136.9823, RMSEWtv = 22

