

MSFT – $d=4$, $s \approx 0.935960$, $\lambda \approx 4.25e+05$, $\hat{m} \approx -0.0000$, $J_val \approx 5.250036e+02$
RMSEtr = 25262.2185, RMSEvl = 22.9130, RMSEts = 2389.8882, RMSEtv = 2187.8882
RMSEWtr = 11683.6109, RMSEWvl = 27.5093, RMSEWts = 3096.1856, RMSEWtv = 8.8882

