

MSFT – $d=3$, $s \approx 0.990278$, $\lambda \approx 1.13e+09$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 7.678454e+00$
RMSEtr = 2.7853, RMSEvl = 2.7710, RMSEts = 15.8197, RMSEtv = 2.7818
RMSEWtr = 1.0852, RMSEWvl = 3.5651, RMSEWts = 18.7415, RMSEWtv = 2.08

