

MSFT –  $d=3$ ,  $s \approx 0.810537$ ,  $\lambda \approx 33.3$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 7.757992e+04$   
RMSEtr = 931.6207, RMSEvl = 278.5317, RMSEts = 1788.2047, RMSEtv = 818.7  
SEWtr = 633.2259, RMSEWvl = 360.8198, RMSEWts = 2132.8664, RMSEWtv = 5

