

MSFT – $d=3$, $s \approx 0.000010$, $\lambda \approx 5.03e-07$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.414876e+06$
MSEtr = 4295.8818, RMSEvl = 1189.4855, RMSEts = 7655.7567, RMSEtv = 3767.5675
EWtr = 2883.9844, RMSEWvl = 1541.5892, RMSEWts = 9130.8112, RMSEWtv = 3767.5675

