

MSFT –  $d=2$ ,  $s \approx 0.997276$ ,  $\lambda \approx 1.61e+08$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 3.171394e-02$

RMSEtr = 0.4593, RMSEvl = 0.1781, RMSEts = 1.0620, RMSEtv = 0.4076

RMSEWtr = 0.2858, RMSEWvl = 0.2367, RMSEWts = 1.2167, RMSEWtv = 0.247

