

MSFT – $d=1$, $s \approx 0.998798$, $\lambda \approx 1.26e+05$, $\hat{m} \approx 0.0008$, $J_{\text{val}} \approx 1.520727e-01$

RMSEtr = 0.1645, RMSEvl = 0.3900, RMSEts = 0.2981, RMSEtv = 0.2414

RMSEWtr = 0.1562, RMSEWvl = 0.4256, RMSEWts = 0.3149, RMSEWtv = 0.28

