

MSFT – $d=3$, $s \approx 0.964157$, $\lambda \approx 5.9e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.897057e+02$
RMSEtr = 16.1651, RMSEvl = 13.7734, RMSEts = 97.4407, RMSEtv = 15.6018
RMSEWtr = 13.1318, RMSEWvl = 17.8923, RMSEWts = 117.0531, RMSEWtv = 13.1318

