

MSFT – $d=3$, $s \approx 0.997619$, $\lambda \approx 1.87e+12$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 2.820144e-02$

RMSEtr = 2.5788, RMSEvl = 0.1679, RMSEts = 0.9824, RMSEtv = 2.2350

RMSEWtr = 1.2781, RMSEWvl = 0.1914, RMSEWts = 1.2311, RMSEWtv = 0.9650

