

MSFT – $d=4$, $s \approx 0.944903$, $\lambda \approx 1.39e+06$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 8.846897e+05$
RMSEtr = 2948.1996, RMSEvl = 940.5794, RMSEts = 12694.3451, RMSEtv = 2590.6357
RMSEWtr = 1284.1575, RMSEWvl = 1246.2304, RMSEWts = 15790.6357, RMSEWtv = 2590.6357

