

MSFT – $d=2$, $s \approx 0.007416$, $\lambda \approx 0.00125$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.706843e-02$
RMSEtr = 0.2394, RMSEvl = 0.1306, RMSEts = 0.5141, RMSEtv = 0.2174
RMSEWtr = 0.2050, RMSEWvl = 0.1534, RMSEWts = 0.5815, RMSEWtv = 0.177

