

MSFT –  $d=4$ ,  $s \approx 0.944903$ ,  $\lambda \approx 1.39e+06$ ,  $m \hat{=} -0.0000$ ,  $J_{\text{val}} \approx 8.846897e+05$

RMSEtr = 2948.1996, RMSEvl = 940.5794, RMSEts = 12694.3451, RMSEtv = 2590.5794  
EWtr = 1284.1575, RMSEWvl = 1246.2304, RMSEWts = 15790.6357, RMSEWtv = 2590.5794

