MSFT – d=2, s≈0.001000, λ≈0.000167, m̂≈0.0000, J_val≈1.677430e-02
RMSEtr = 0.2199, RMSEvl = 0.1295, RMSEts = 0.5317, RMSEtv = 0.2011
RMSEWtr = 0.1910, RMSEWvl = 0.1536, RMSEWts = 0.6010, RMSEWtv = 0.168