

MSFT – $d=3$, $s \approx 0.682705$, $\lambda \approx 1.92$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 8.611748e+03$
RMSEtr = 223.8458, RMSEvl = 92.7995, RMSEts = 693.3174, RMSEtv = 199.33
RMSEWtr = 96.2894, RMSEWvl = 120.9508, RMSEWts = 835.2904, RMSEWtv = 9

