

MSFT –  $d=3$ ,  $s \approx 0.676803$ ,  $\lambda \approx 1.75$ ,  $m \hat{=} 0.0000$ ,  $J_{\text{val}} \approx 1.617244e+04$

RMSEtr = 153.8539, RMSEvl = 127.1709, RMSEts = 907.7005, RMSEtv = 147.63  
SEWtr = 119.7427, RMSEWvl = 165.4593, RMSEWts = 1090.4116, RMSEWtv = 1090.4116

