MSFT – d=2, s≈0.992442, λ≈3.88e+06, m̂≈0.0000, J_val≈4.165154e-01
RMSEtr = 0.2833, RMSEvl = 0.6454, RMSEts = 2.6667, RMSEtv = 0.4053
RMSEWtr = 0.2507, RMSEWvl = 0.8290, RMSEWts = 3.0226, RMSEWtv = 0.484