MSFT – d=2, s≈0.934312, λ≈835, m̂≈0.0000, J_val≈2.892073e-02
RMSEtr = 2.5714, RMSEvl = 0.1701, RMSEts = 1.0319, RMSEtv = 2.2287
RMSEWtr = 1.6241, RMSEWvl = 0.1937, RMSEWts = 1.2336, RMSEWtv = 1.223