

MSFT –  $d=1$ ,  $s \approx 0.997548$ ,  $\lambda \approx 3.54e+04$ ,  $m \hat{=} 0.0008$ ,  $J_{\text{val}} \approx 1.197359e-01$

RMSEtr = 0.2109, RMSEvl = 0.3460, RMSEts = 0.2627, RMSEtv = 0.2516

RMSEWtr = 0.2021, RMSEWvl = 0.3815, RMSEWts = 0.2794, RMSEWtv = 0.27

