

MSFT – $d=1$, $s \approx 0.999900$, $\lambda \approx 3.63e+06$, $m \hat{=} 0.0008$, $J_{\text{val}} \approx 2.147787e-01$

RMSEtr = 0.1333, RMSEvl = 0.4634, RMSEts = 0.3661, RMSEtv = 0.2589

RMSEWtr = 0.1230, RMSEWvl = 0.4996, RMSEWts = 0.3836, RMSEWtv = 0.3220

