

MSFT – $d=2$, $s \approx 0.913185$, $\lambda \approx 279$, $m \hat{=} 0.0000$, $J_{\text{val}} \approx 1.902800e-01$

RMSEtr = 2.5294, RMSEvl = 0.4362, RMSEts = 0.2926, RMSEtv = 2.2015

RMSEWtr = 1.7083, RMSEWvl = 0.4975, RMSEWts = 0.2658, RMSEWtv = 1.314

