

AMZN –  $d=3$ ,  $s \approx 0.989437$ ,  $\lambda \approx 7.05e+08$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 2.776444e-02$

RMSEtr = 12.1306, RMSEvl = 0.1666, RMSEts = 0.2033, RMSEtv = 10.5063

RMSEWtr = 6.5814, RMSEWvl = 0.1600, RMSEWts = 0.1427, RMSEWtv = 4.93

