

AMZN –  $d=3$ ,  $s \approx 0.998448$ ,  $\lambda \approx 1.21e+13$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.376709e-01$   
RMSEtr = 0.1300, RMSEvl = 0.3710, RMSEts = 0.9120, RMSEtv = 0.2170  
RMSEWtr = 0.1275, RMSEWvl = 0.4617, RMSEWts = 0.8343, RMSEWtv = 0.2720

