

AMZN – $d=3$, $s \approx 0.956232$, $\lambda \approx 1.82e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.094984e+00$
RMSEtr = 136.3416, RMSEvl = 1.0464, RMSEts = 29.9781, RMSEtv = 118.082
RMSEWtr = 69.1700, RMSEWvl = 1.0974, RMSEWts = 37.9497, RMSEWtv = 51.8

