

AMZN –  $d=2$ ,  $s \approx 0.994480$ ,  $\lambda \approx 1.26e+07$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 4.391018e-02$

RMSEtr = 0.6583, RMSEvl = 0.2095, RMSEts = 0.4807, RMSEtv = 0.5796

RMSEWtr = 0.5131, RMSEWvl = 0.2346, RMSEWts = 0.4230, RMSEWtv = 0.4000

