

AMZN –  $d=1$ ,  $s \approx 0.983004$ ,  $\lambda \approx 845$ ,  $m \approx 0.0012$ ,  $J_{\text{val}} \approx 7.612771e-02$

RMSEtr = 0.1903, RMSEvl = 0.2759, RMSEts = 0.9026, RMSEtv = 0.2149

RMSEWtr = 0.1938, RMSEWvl = 0.3524, RMSEWts = 0.8920, RMSEWtv = 0.239

