

AMZN – $d=2$, $s \approx 0.865012$, $\lambda \approx 49.9$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 7.803240 \times 10^{-2}$

RMSEtr = 5.2308, RMSEvl = 0.2793, RMSEts = 1.2713, RMSEtv = 4.5324

RMSEWtr = 3.3185, RMSEWvl = 0.3008, RMSEWts = 1.4797, RMSEWtv = 2.4900

