

AMZN – $d=1$, $s \approx 0.992059$, $\lambda \approx 3.77e+03$, $m \hat{=} 0.0012$, $J_{\text{val}} \approx 7.861891e-02$

RMSEtr = 0.1860, RMSEvl = 0.2804, RMSEts = 0.9165, RMSEtv = 0.2136

RMSEWtr = 0.1899, RMSEWvl = 0.3583, RMSEWts = 0.9071, RMSEWtv = 0.240

