

AMZN – $d=1$, $s \approx 0.999900$, $\lambda \approx 3.63e+06$, $\hat{m} \approx 0.0012$, $J_val \approx 6.136431e-02$
RMSEtr = 0.1589, RMSEvl = 0.2477, RMSEts = 0.8382, RMSEtv = 0.1851
RMSEWtr = 0.1635, RMSEWvl = 0.3146, RMSEWts = 0.8295, RMSEWtv = 0.210

