

AMZN –  $d=4$ ,  $s \approx 0.967446$ ,  $\lambda \approx 8.54e+07$ ,  $m \approx 0.0000$ ,  $J_{\text{val}} \approx 3.509332e+01$

RMSEtr = 2557.8003, RMSEvl = 5.9240, RMSEts = 95.2816, RMSEtv = 2215.23  
RMSEWtr = 1251.0614, RMSEWvl = 6.2692, RMSEWts = 117.4122, RMSEWtv = 93.23

