

AMZN – $d=4$, $s \approx 0.771060$, $\lambda \approx 20.9$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 8.136074e+07$
SEtr = 20204.8517, RMSEvl = 9020.0187, RMSEts = 122012.9629, RMSEtv = 18
/tr = 15070.1814, RMSEWvl = 11956.1800, RMSEWts = 151744.3759, RMSEWtv

