

AMZN – $d=2$, $s \approx 0.998111$, $\lambda \approx 5.55e+08$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 6.712301e-02$
RMSEtr = 0.2557, RMSEvl = 0.2591, RMSEts = 0.7718, RMSEtv = 0.2566
RMSEWtr = 0.2564, RMSEWvl = 0.3227, RMSEWts = 0.7333, RMSEWtv = 0.262

