

AMZN – $d=1$, $s \approx 0.983004$, $\lambda \approx 845$, $m \approx 0.0012$, $J_{\text{val}} \approx 7.612771e-02$
RMSEtr = 0.1903, RMSEvl = 0.2759, RMSEts = 0.9026, RMSEtv = 0.2149
RMSEWtr = 0.1938, RMSEWvl = 0.3524, RMSEWts = 0.8920, RMSEWtv = 0.239

