

AMZN – $d=3$, $s \approx 0.448596$, $\lambda \approx 0.124$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 5.571618e+02$
RMSEtr = 4752.5782, RMSEvl = 23.6043, RMSEts = 795.9408, RMSEtv = 4116.0
RMSEWtr = 2459.2468, RMSEWvl = 26.8002, RMSEWts = 1009.3291, RMSEWtv = 1

