

AMZN – $d=2$, $s \approx 0.866669$, $\lambda \approx 52.4$, $m \hat{=} 0.0000$, $J_{\text{val}} \approx 7.471169e-02$

RMSEtr = 5.1401, RMSEvl = 0.2733, RMSEts = 1.4419, RMSEtv = 4.4537

RMSEWtr = 3.2468, RMSEWvl = 0.3090, RMSEWts = 1.6709, RMSEWtv = 2.4422

