

AMZN – $d=3$, $s \approx 0.995901$, $\lambda \approx 1.24e+11$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.512793e-02$

RMSEtr = 7.3438, RMSEvl = 0.2348, RMSEts = 0.3851, RMSEtv = 6.3613

RMSEWtr = 4.1019, RMSEWvl = 0.2469, RMSEWts = 0.3814, RMSEWtv = 3.08

