

AMZN – $d=4$, $s \approx 0.969017$, $\lambda \approx 1.26e+08$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 3.986748e+04$
RMSEtr = 265.5150, RMSEvl = 199.6684, RMSEts = 2310.5999, RMSEtv = 250.6
RMSEWtr = 182.0576, RMSEWvl = 263.1622, RMSEWts = 2857.3997, RMSEWtv = 1

