

AMZN – $d=3$, $s \approx 0.984286$, $\lambda \approx 7.27e+07$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.771174e-02$

RMSEtr = 16.5612, RMSEvl = 0.1331, RMSEts = 3.0742, RMSEtv = 14.3433

RMSEWtr = 8.6132, RMSEWvl = 0.1272, RMSEWts = 3.9218, RMSEWtv = 6.46

