

AMZN – $d=1$, $s \approx 0.983849$, $\lambda \approx 935$, $\hat{m} \approx 0.0012$, $J_{\text{val}} \approx 7.612116e-02$
RMSEtr = 0.1899, RMSEvl = 0.2759, RMSEts = 0.9029, RMSEtv = 0.2146
RMSEWtr = 0.1934, RMSEWvl = 0.3524, RMSEWts = 0.8923, RMSEWtv = 0.239

