

AMZN –  $d=2$ ,  $s \approx 0.866669$ ,  $\lambda \approx 52.4$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 7.471169 \times 10^{-2}$

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

RMSEWtr = 3.2468, RMSEWvl = 0.3090, RMSEWts = 1.6709, RMSEWtv = 2.442

