

AMZN – $d=3$, $s \approx 0.660090$, $\lambda \approx 1.34$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.746085e+05$
RMSEtr = 3112.1862, RMSEvl = 417.8618, RMSEts = 2405.3725, RMSEtv = 2703.1862
RMSEWtr = 1831.5761, RMSEWvl = 539.5849, RMSEWts = 2842.3338, RMSEWtv = 1831.5761

