

AMZN –  $d=2$ ,  $s \approx 0.985173$ ,  $\lambda \approx 2.91e+05$ ,  $m \hat{=} 0.0000$ ,  $J_{\text{val}} \approx 1.880802e-01$

RMSEtr = 0.2700, RMSEvl = 0.4337, RMSEts = 1.5581, RMSEtv = 0.3189

RMSEWtr = 0.2050, RMSEWvl = 0.5627, RMSEWts = 1.6517, RMSEWtv = 0.3377

