

AMZN –  $d=4$ ,  $s \approx 0.985759$ ,  $\lambda \approx 4.93e+10$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 4.805925e+03$   
RMSEtr = 166.9754, RMSEvl = 69.3248, RMSEts = 954.8723, RMSEtv = 148.70  
RMSEWtr = 113.9746, RMSEWvl = 91.9723, RMSEWts = 1188.2708, RMSEWtv = 9

