

AMZN – $d=3$, $s \approx 0.950294$, $\lambda \approx 8.57e+04$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 2.904473e+02$
RMSEtr = 21.7560, RMSEvl = 17.0425, RMSEts = 125.1330, RMSEtv = 20.679
RMSEWtr = 17.8561, RMSEWvl = 22.1847, RMSEWts = 150.5894, RMSEWtv = 17

