

AMZN –  $d=2$ ,  $s \approx 0.998111$ ,  $\lambda \approx 5.55e+08$ ,  $m \approx -0.0000$ ,  $J_{\text{val}} \approx 6.712301e-02$

RMSEtr = 0.2557, RMSEvl = 0.2591, RMSEts = 0.7718, RMSEtv = 0.2566

RMSEWtr = 0.2564, RMSEWvl = 0.3227, RMSEWts = 0.7333, RMSEWtv = 0.262

