

AMZN – $d=2$, $s \approx 0.997390$, $\lambda \approx 1.87e+08$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 3.996309e-02$

RMSEtr = 0.4128, RMSEvl = 0.1999, RMSEts = 0.3063, RMSEtv = 0.3712

RMSEWtr = 0.3903, RMSEWvl = 0.2134, RMSEWts = 0.1907, RMSEWtv = 0.32

