

AMZN –  $d=2$ ,  $s \approx 0.999900$ ,  $\lambda \approx 2.75e+11$ ,  $m \hat{=} 0.0000$ ,  $J_{\text{val}} \approx 4.436599e-01$

RMSEtr = 0.1226, RMSEvl = 0.6661, RMSEts = 2.0816, RMSEtv = 0.3495

RMSEWtr = 0.1234, RMSEWvl = 0.8365, RMSEWts = 2.2203, RMSEWtv = 0.467

