

AMZN –  $d=4$ ,  $s \approx 0.931864$ ,  $\lambda \approx 2.61e+05$ ,  $m \approx -0.0000$ ,  $J_{\text{val}} \approx 1.066951e+06$   
MSEtr = 10070.7274, RMSEvl = 1032.9332, RMSEts = 12998.5427, RMSEtv = 873.5427  
Wtr = 5672.0272, RMSEWvl = 1367.5376, RMSEWts = 16104.7748, RMSEWtv = 873.5427

