

AMZN –  $d=3$ ,  $s \approx 0.672186$ ,  $\lambda \approx 1.62$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.832144e+05$   
RMSEtr = 3104.9752, RMSEvl = 428.0355, RMSEts = 2477.7531, RMSEtv = 2697.7531  
RMSEWtr = 1833.5341, RMSEWvl = 552.8142, RMSEWts = 2929.3519, RMSEWtv = 2697.7531

