

MCD – $d=3$, $s \approx 0.984047$, $\lambda \approx 6.66e+07$, $m \approx 0.0000$, $J_val \approx 3.783015e+00$
RMSEtr = 2.4146, RMSEvl = 1.9450, RMSEts = 9.2587, RMSEtv = 2.3062
RMSEWtr = 1.5524, RMSEWvl = 2.4547, RMSEWts = 10.8628, RMSEWtv = 1.77

