

MCD – $d=4$, $s \approx 0.989956$, $\lambda \approx 6.65e+11$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 9.146982e+00$
RMSEtr = 1453.5274, RMSEvl = 3.0244, RMSEts = 216.3127, RMSEtv = 1258.8
RMSEWtr = 656.9185, RMSEWvl = 3.5421, RMSEWts = 278.9981, RMSEWtv = 492

