

MCD – $d=2$, $s \approx 0.848431$, $\lambda \approx 32$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 9.854866e-01$

RMSEtr = 0.5337, RMSEvl = 0.9927, RMSEts = 3.0359, RMSEtv = 0.6782

RMSEWtr = 0.5030, RMSEWvl = 1.2085, RMSEWts = 3.4259, RMSEWtv = 0.7700

