

MCD – $d=2$, $s \approx 0.867386$, $\lambda \approx 53.5$, $m \approx 0.0000$, $J_{\text{val}} \approx 9.163128e-01$

RMSEtr = 0.8111, RMSEvl = 0.9572, RMSEts = 2.8271, RMSEtv = 0.8500

RMSEWtr = 0.6709, RMSEWvl = 1.1617, RMSEWts = 3.1789, RMSEWtv = 0.8250

