

MCD – $d=4$, $s \approx 0.961907$, $\lambda \approx 2.5e+07$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.009564e+03$
RMSEtr = 208.7439, RMSEvl = 70.7783, RMSEts = 1065.9761, RMSEtv = 184.2
SEWtr = 154.9398, RMSEWvl = 94.2137, RMSEWts = 1330.0869, RMSEWtv = 1

