

MCD – $d=1$, $s \approx 0.999230$, $\lambda \approx 2.62e+05$, $m \approx 0.0005$, $J_val \approx 5.265572e-03$

RMSEtr = 0.0987, RMSEvl = 0.0726, RMSEts = 0.1162, RMSEtv = 0.0928

RMSEWtr = 0.1029, RMSEWvl = 0.0539, RMSEWts = 0.1369, RMSEWtv = 0.09

