

MCD – $d=2$, $s \approx 0.999900$, $\lambda \approx 2.75e+11$, $m \approx 0.0000$, $J_{\text{val}} \approx 4.310284e-02$

RMSEtr = 0.0835, RMSEvl = 0.2076, RMSEts = 0.6466, RMSEtv = 0.1265

RMSEWtr = 0.0768, RMSEWvl = 0.2407, RMSEWts = 0.7378, RMSEWtv = 0.151

