

MCD –  $d=4$ ,  $s \approx 0.964992$ ,  $\lambda \approx 4.84e+07$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.962735e+01$   
RMSEtr = 1322.9135, RMSEvl = 4.4303, RMSEts = 254.1090, RMSEtv = 1145.7  
RMSEWtr = 587.8961, RMSEWvl = 4.9923, RMSEWts = 327.2073, RMSEWtv = 44

