

MCD –  $d=2$ ,  $s \approx 0.999900$ ,  $\lambda \approx 2.75e+11$ ,  $\hat{m} \approx 0.0000$ ,  $J\_val \approx 4.310284e-02$

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

RMSEWtr = 0.0768, RMSEWvl = 0.2407, RMSEWts = 0.7378, RMSEWtv = 0.1500

