

MCD –  $d=3$ ,  $s \approx 0.994183$ ,  $\lambda \approx 1.93e+10$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 2.230817e+00$   
RMSEtr = 1.0733, RMSEvl = 1.4936, RMSEts = 7.1484, RMSEtv = 1.1923  
RMSEWtr = 0.7898, RMSEWvl = 1.8815, RMSEWts = 8.3974, RMSEWtv = 1.186

