MCD – d=1, s≈0.999900, λ≈3.63e+06, m̂≈0.0005, J_val≈8.067571e-03
RMSEtr = 0.0955, RMSEvl = 0.0898, RMSEts = 0.0853, RMSEtv = 0.0941
RMSEWtr = 0.1006, RMSEWvl = 0.0743, RMSEWts = 0.0959, RMSEWtv = 0.095