

MCD – $d=2$, $s \approx 0.829611$, $\lambda \approx 20.4$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.188279e+00$

RMSEtr = 0.4393, RMSEvl = 1.0901, RMSEts = 3.4334, RMSEtv = 0.6646

RMSEWtr = 0.4332, RMSEWvl = 1.3318, RMSEWts = 3.8846, RMSEWtv = 0.813

