

MCD – $d=3$, $s \approx 0.850646$, $\lambda \approx 131$, $m \approx -0.0000$, $J_val \approx 9.364582e+00$
RMSEtr = 602.9278, RMSEvl = 3.0602, RMSEts = 99.2203, RMSEtv = 522.1800
RMSEWtr = 312.1636, RMSEWvl = 3.3845, RMSEWts = 125.9280, RMSEWtv = 234.1800

