MCD – d=2, s≈0.998477, λ≈1.11e+09, m̂≈-0.0000, J_val≈3.111546e-02
RMSEtr = 0.2778, RMSEvl = 0.1764, RMSEts = 0.4210, RMSEtv = 0.2563
RMSEWtr = 0.1709, RMSEWvl = 0.1944, RMSEWts = 0.4719, RMSEWtv = 0.174