

MCD – $d=3$, $s \approx 0.934424$, $\lambda \approx 1.67e+04$, $m \approx -0.0000$, $J_{\text{val}} \approx 1.716093e-01$

RMSEtr = 2.8316, RMSEvl = 0.4143, RMSEts = 5.5696, RMSEtv = 2.4611

RMSEWtr = 1.7119, RMSEWvl = 0.3994, RMSEWts = 6.9506, RMSEWtv = 1.31

