

MCD – $d=4$, $s \approx 0.770183$, $\lambda \approx 20.3$, $m \hat{=} 0.0000$, $J_{\text{val}} \approx 7.426450e+08$

$\Xi_{\text{tr}} = 140600.4383$, $\text{RMSE}_{\text{vl}} = 27251.5129$, $\text{RMSE}_{\text{ts}} = 367560.7380$, $\text{RMSE}_{\text{tv}} = 12$
 $'\text{tr} = 94904.3598$, $\text{RMSE}_{\text{wvl}} = 36141.7845$, $\text{RMSE}_{\text{wts}} = 456831.3242$, RMSE_{wtv}

