

MCD – $d=2$, $s \approx 0.837517$, $\lambda \approx 24.5$, $m \approx 0.0000$, $J_{\text{val}} \approx 1.088106e+00$

RMSEtr = 0.4554, RMSEvl = 1.0431, RMSEts = 3.2480, RMSEtv = 0.6538

RMSEWtr = 0.4518, RMSEWvl = 1.2725, RMSEWts = 3.6712, RMSEWtv = 0.789

