MCD – d=3, s≈0.935069, λ≈1.77e+04, m̂≈-0.0000, J_val≈3.007383e-01
RMSEtr = 2.7953, RMSEvl = 0.5484, RMSEts = 3.1850, RMSEtv = 2.4364
RMSEWtr = 1.4597, RMSEWvl = 0.5542, RMSEWts = 4.0607, RMSEWtv = 1.153