

MCD – $d=3$, $s \approx 0.982718$, $\lambda \approx 4.2e+07$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 2.910838e+00$

RMSEtr = 5.3525, RMSEvl = 1.7061, RMSEts = 7.2680, RMSEtv = 4.7134

RMSEWtr = 2.9753, RMSEWvl = 2.1416, RMSEWts = 8.4358, RMSEWtv = 2.52

