

MCD – $d=4$, $s \approx 0.888021$, $\lambda \approx 5.26e+03$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 7.078705e+03$
RMSEtr = 57592.8257, RMSEvl = 84.1350, RMSEts = 6836.1398, RMSEtv = 4987.1398
RMSEWtr = 26349.2114, RMSEWvl = 98.3903, RMSEWts = 8837.0858, RMSEWtv = 10000.0000

