

MCD – $d=4$, $s \approx 0.943605$, $\lambda \approx 1.16e+06$, $\hat{m} \approx 0.0000$, $J_val \approx 4.687820e+04$
RMSEtr = 5968.3244, RMSEvl = 216.5137, RMSEts = 2373.3292, RMSEtv = 5170.0000
RMSEWtr = 2966.3235, RMSEWvl = 286.1409, RMSEWts = 2915.0612, RMSEWtv = 2915.0612

