

MCD – $d=3$, $s \approx 0.994183$, $\lambda \approx 1.93e+10$, $m \approx 0.0000$, $J_{\text{val}} \approx 2.230817e+00$

RMSEtr = 1.0733, RMSEvl = 1.4936, RMSEts = 7.1484, RMSEtv = 1.1923

RMSEWtr = 0.7898, RMSEWvl = 1.8815, RMSEWts = 8.3974, RMSEWtv = 1.180

