

MCD –  $d=2$ ,  $s \approx 0.837517$ ,  $\lambda \approx 24.5$ ,  $m \hat{=} 0.0000$ ,  $J_{\text{val}} \approx 1.088106e+00$

RMSEtr = 0.4554, RMSEvl = 1.0431, RMSEts = 3.2480, RMSEtv = 0.6538

RMSEWtr = 0.4518, RMSEWvl = 1.2725, RMSEWts = 3.6712, RMSEWtv = 0.789

