

MCD – $d=3$, $s \approx 0.997544$, $\lambda \approx 1.61e+12$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.636953e+00$
RMSEtr = 3.7346, RMSEvl = 1.2794, RMSEts = 5.5086, RMSEtv = 3.2971
RMSEWtr = 2.1078, RMSEWvl = 1.6036, RMSEWts = 6.4041, RMSEWtv = 1.809

