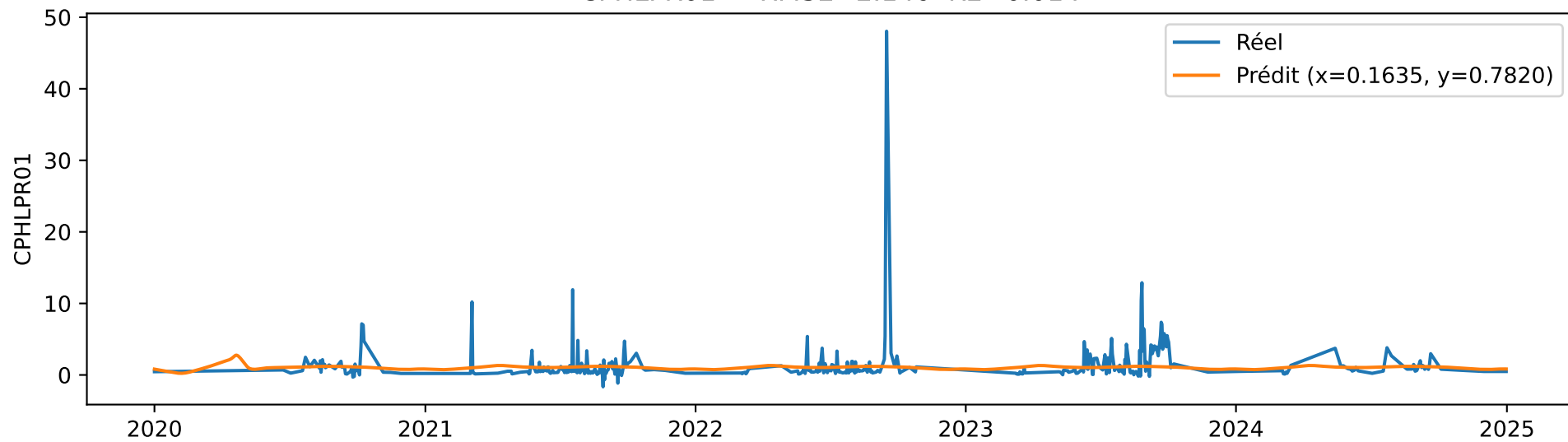
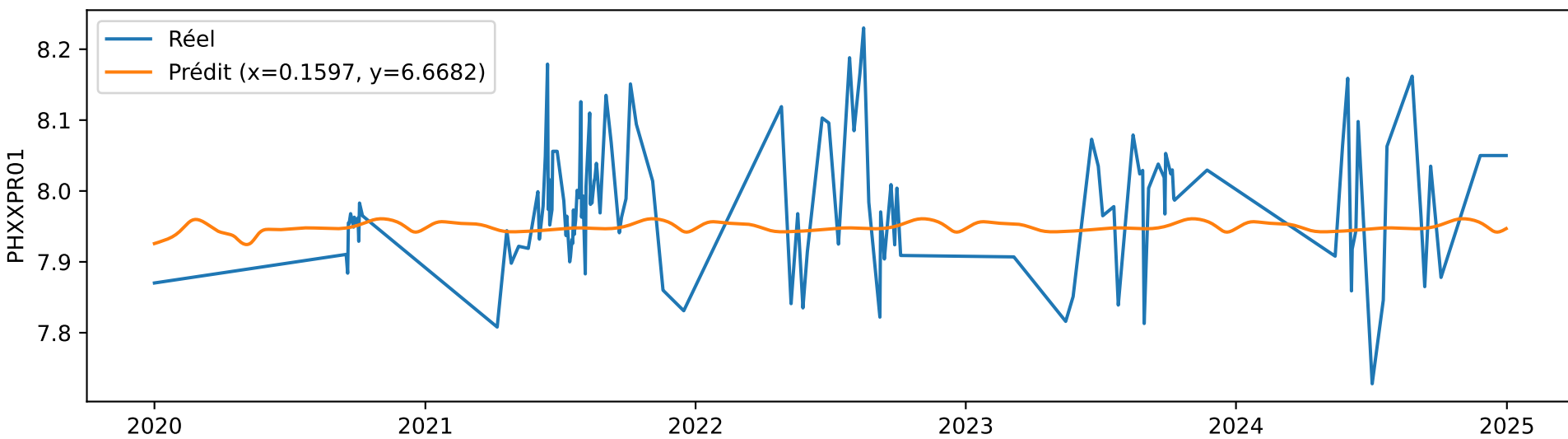


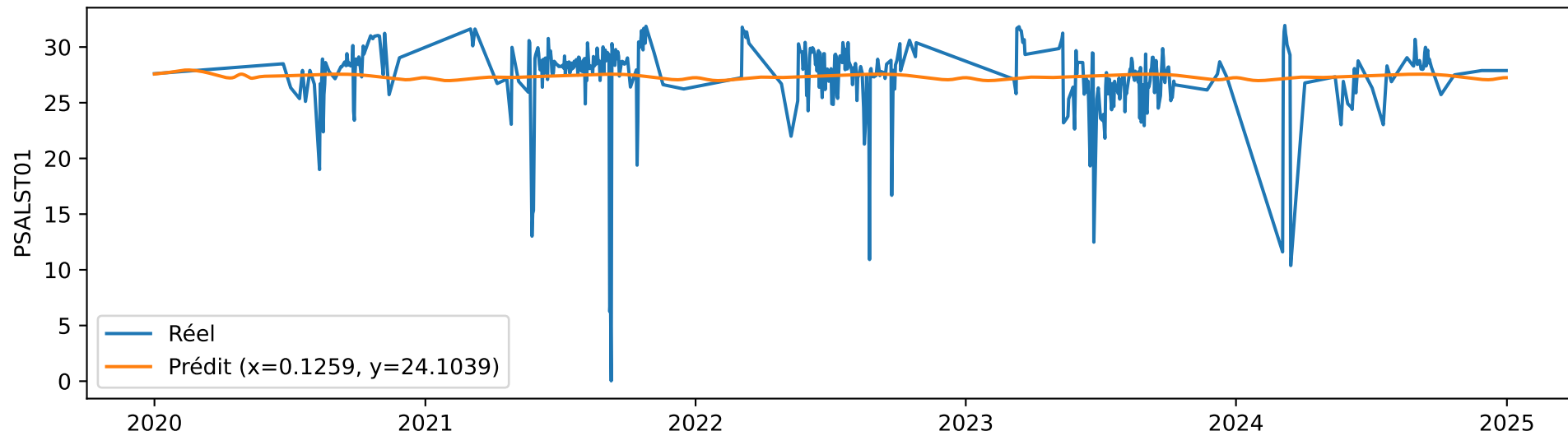
CPHLPR01 — RMSE=2.146 R2=0.014



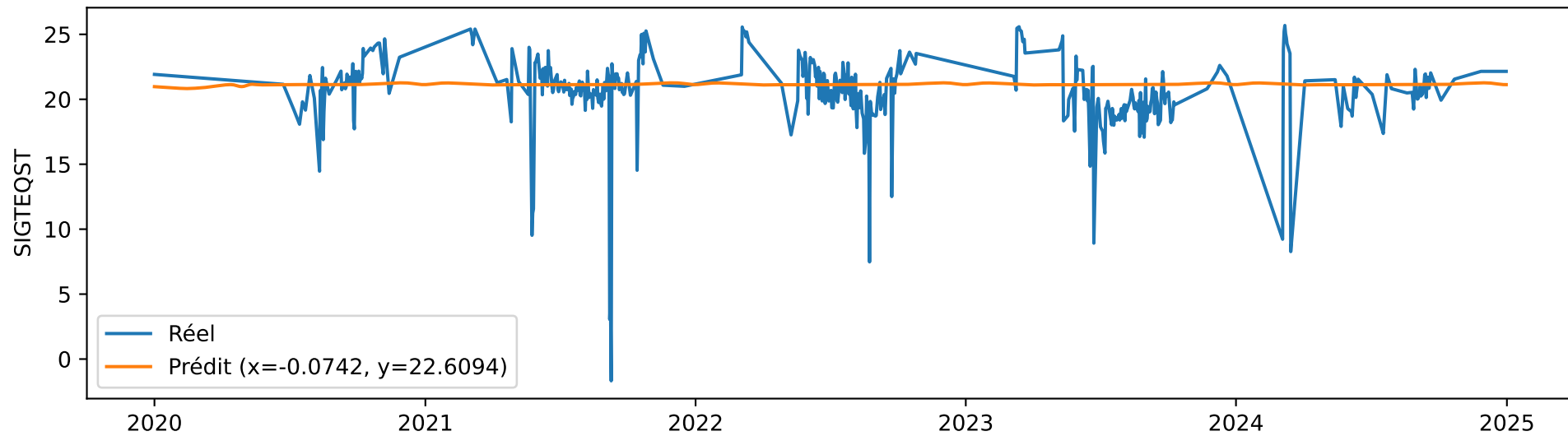
PHXXPR01 — RMSE=0.080 R2=0.007



PSALST01 — RMSE=3.071 R2=0.004



SIGTEQST — RMSE=2.543 R2=0.001



Résultats LSTM multivarié (après OLS)

Période entraînement : 2000-03-01 -> 2019-12-31  
Période test : 2020-01-01 -> 2024-12-31

- Metrics par variable (après transformation optimale) :
- CPHLPR01: RMSE=2.1460, R2=0.0140 (x=0.163492, y=0.781997, R2\_opt=0.014045)
  - PHXXPR01: RMSE=0.0796, R2=0.0066 (x=0.159733, y=6.668241, R2\_opt=0.006558)
  - PSALST01: RMSE=3.0711, R2=0.0039 (x=0.125943, y=24.103879, R2\_opt=0.003890)
  - SIGTEQST: RMSE=2.5428, R2=0.0009 (x=-0.074180, y=22.609352, R2\_opt=0.000870)