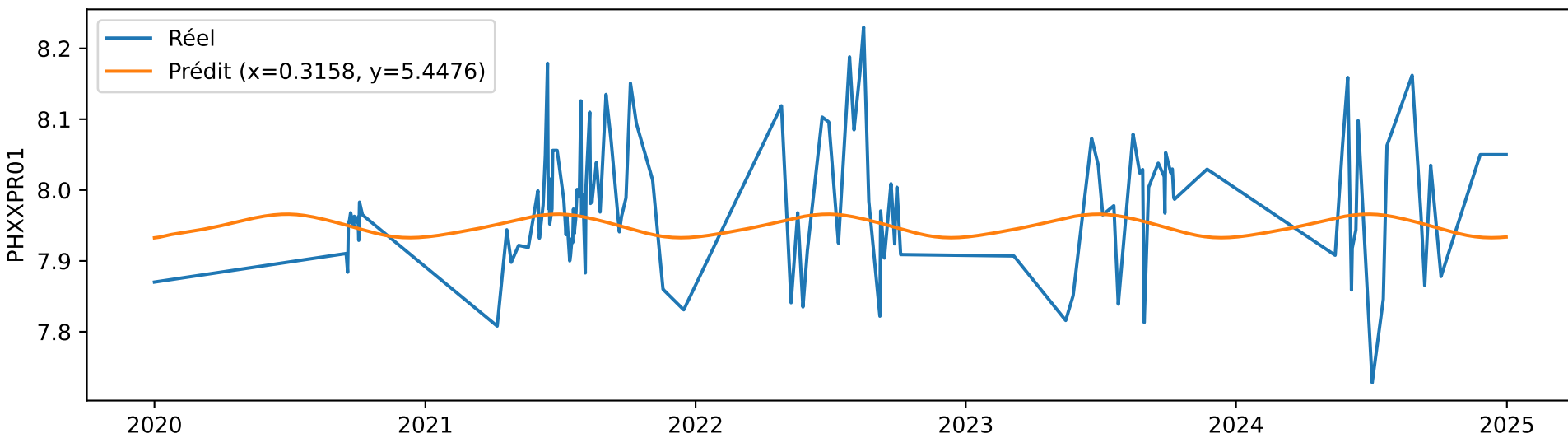
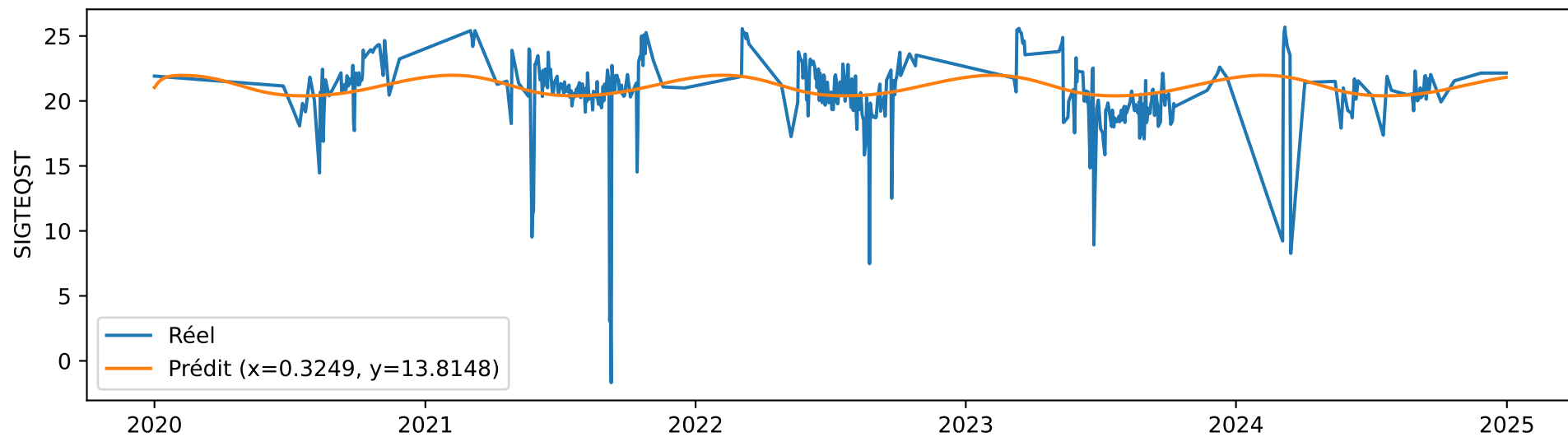


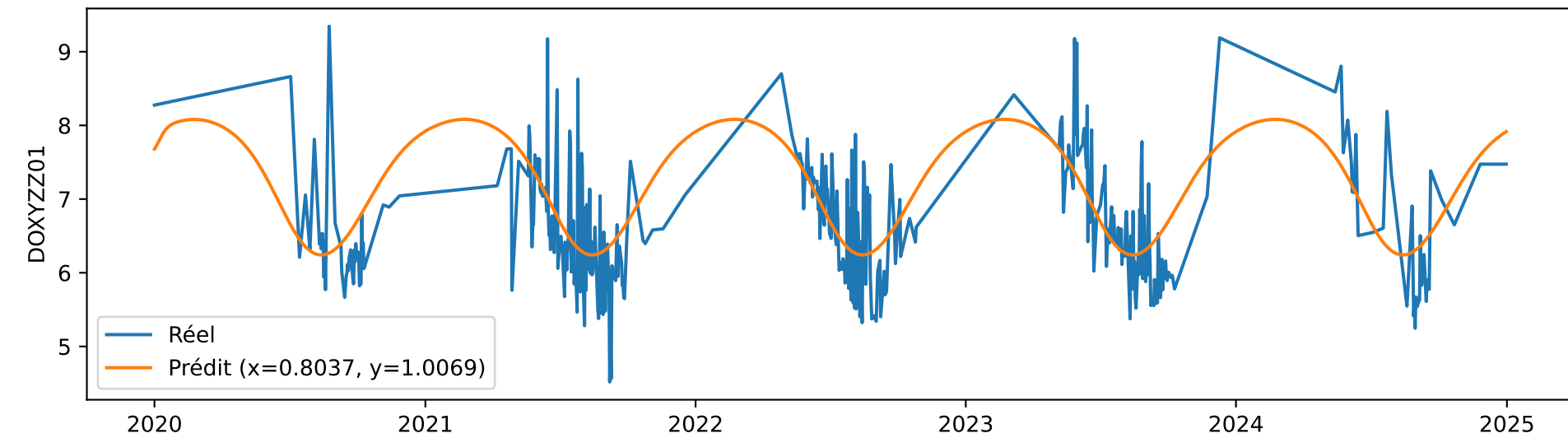
PHXXPR01 — RMSE=0.079 R2=0.020



SIGTEQST — RMSE=2.480 R2=0.050



DOXYZZ01 — RMSE=0.679 R2=0.479



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) :
- PHXXPR01: RMSE=0.0791, R2=0.0204 (x=0.315769, y=5.447614, R2_opt=0.020402)
 - SIGTEQST: RMSE=2.4798, R2=0.0497 (x=0.324864, y=13.814821, R2_opt=0.049729)
 - DOXYZZ01: RMSE=0.6786, R2=0.4787 (x=0.803671, y=1.006943, R2_opt=0.478717)