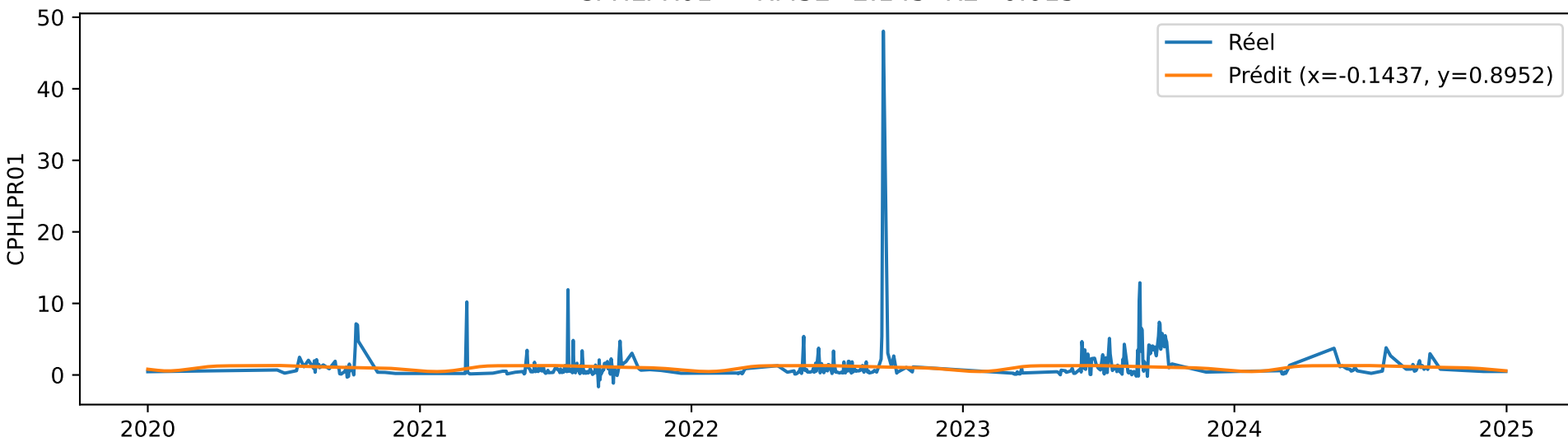
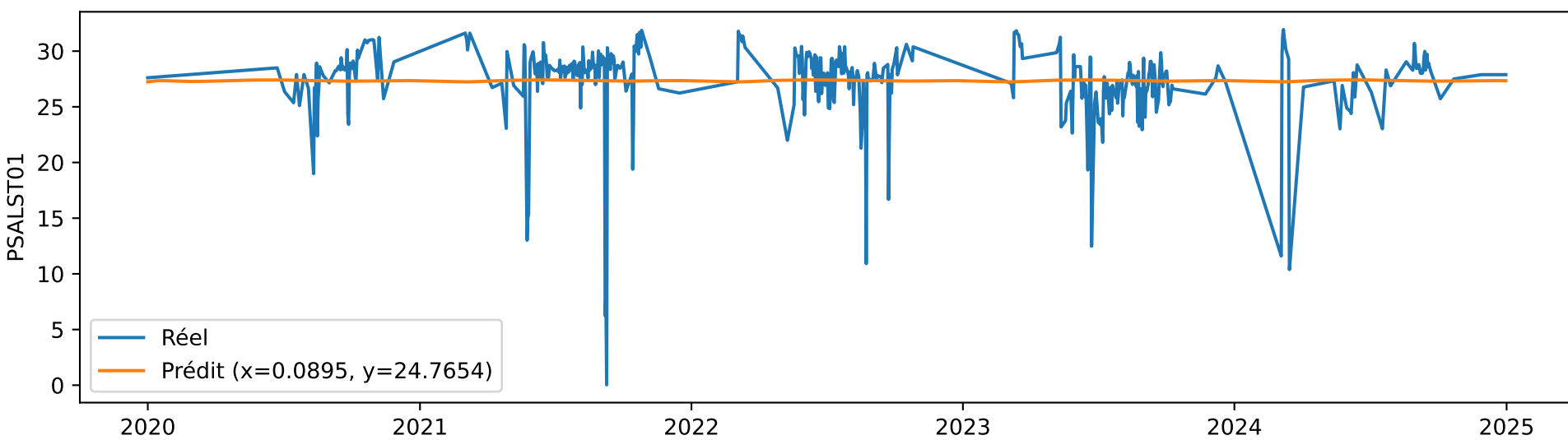


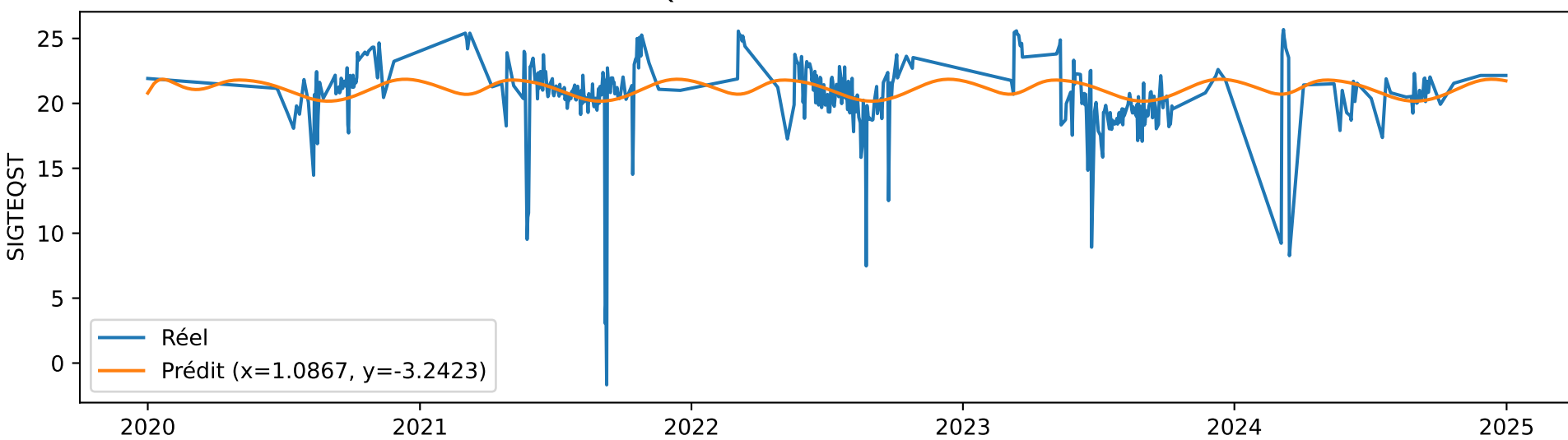
CPHLPR01 — RMSE=2.145 R2=0.015



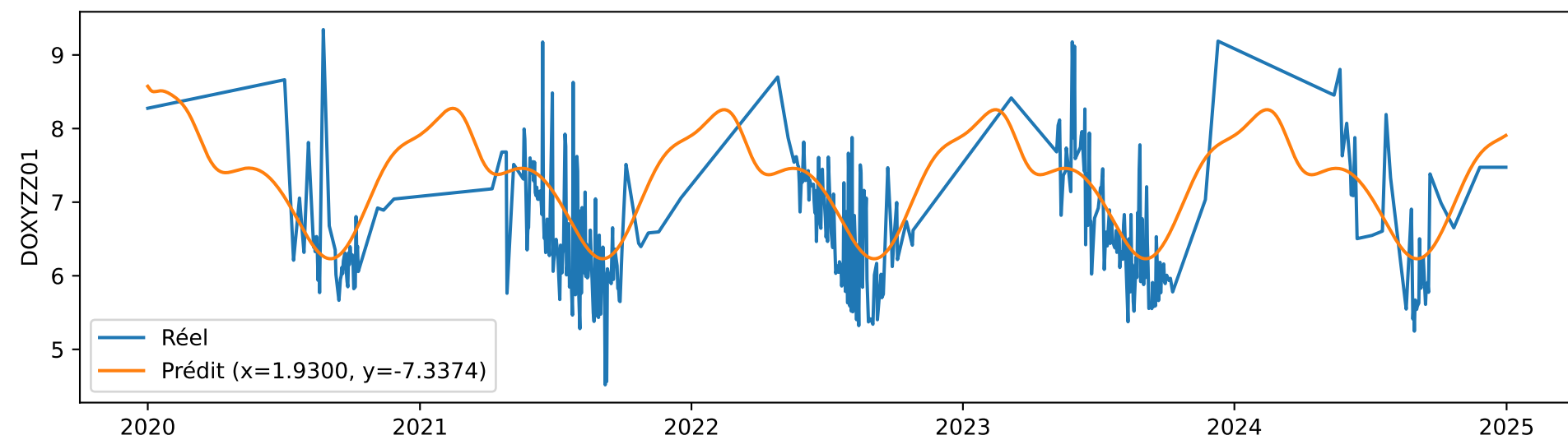
PSALST01 — RMSE=3.077 R2=0.000



SIGTEQST — RMSE=2.486 R2=0.045



DOXYZZ01 — RMSE=0.706 R2=0.436



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=2.1451, R2=0.0149 (x=-0.143661, y=0.895181, R2\_opt=0.014934)
  - PSALST01: RMSE=3.0767, R2=0.0002 (x=0.089537, y=24.765356, R2\_opt=0.000237)
  - SIGTEQST: RMSE=2.4856, R2=0.0453 (x=1.086692, y=-3.242327, R2\_opt=0.045335)
  - DOXYZZ01: RMSE=0.7060, R2=0.4358 (x=1.929961, y=-7.337385, R2\_opt=0.435850)