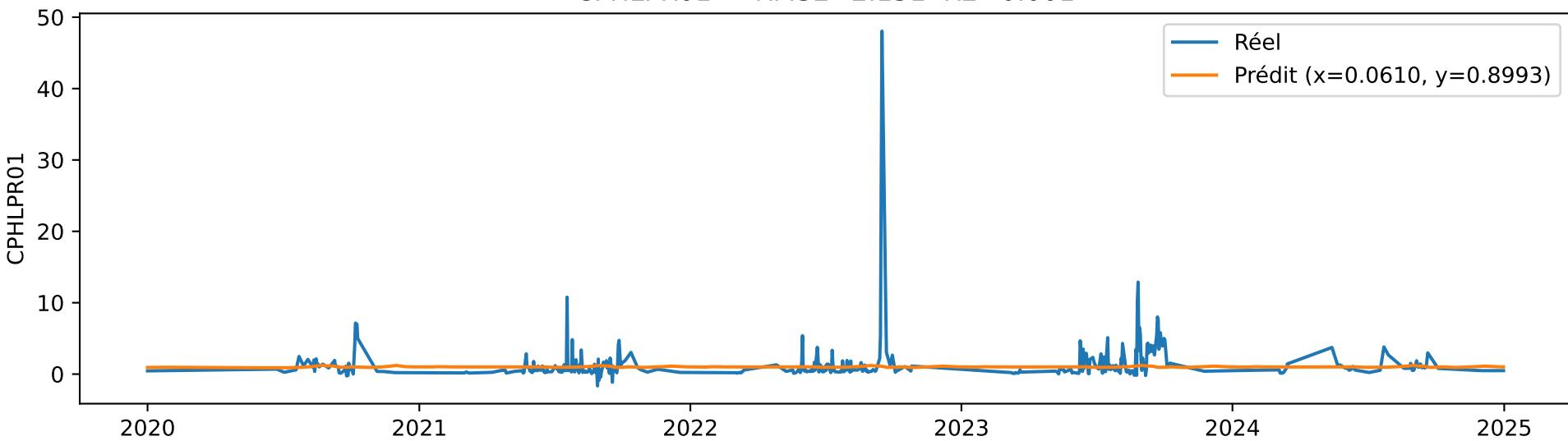
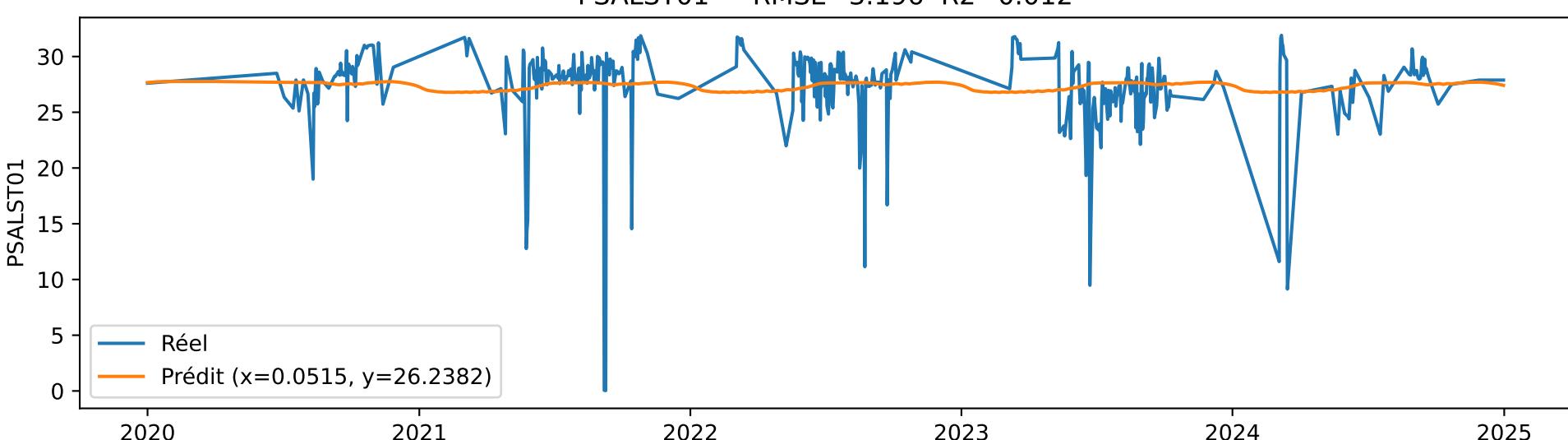


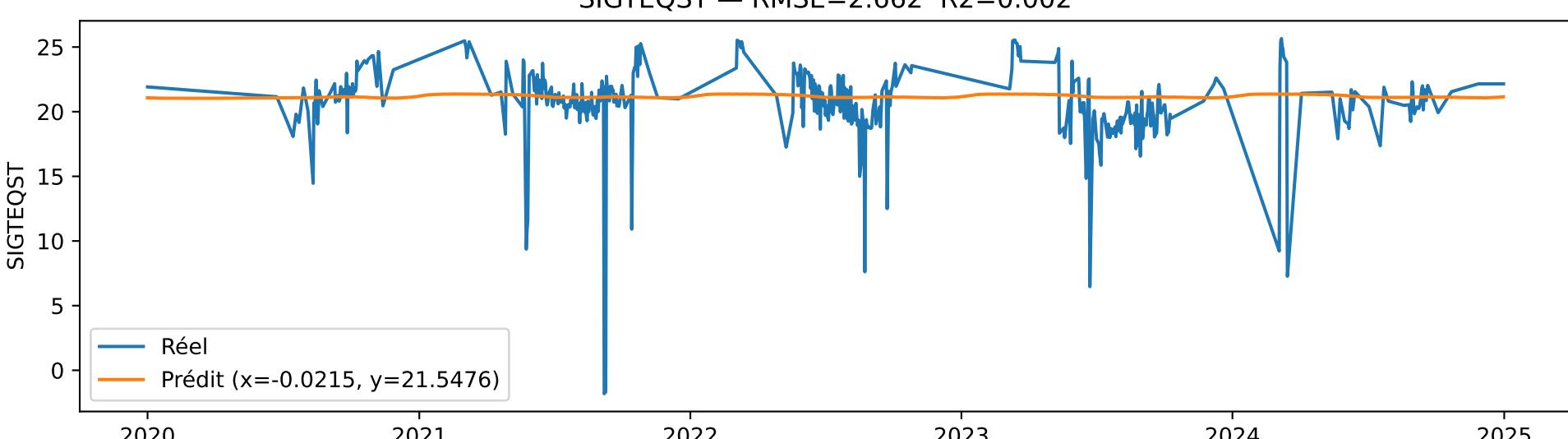
CPHLPR01 — RMSE=2.151 R2=0.001



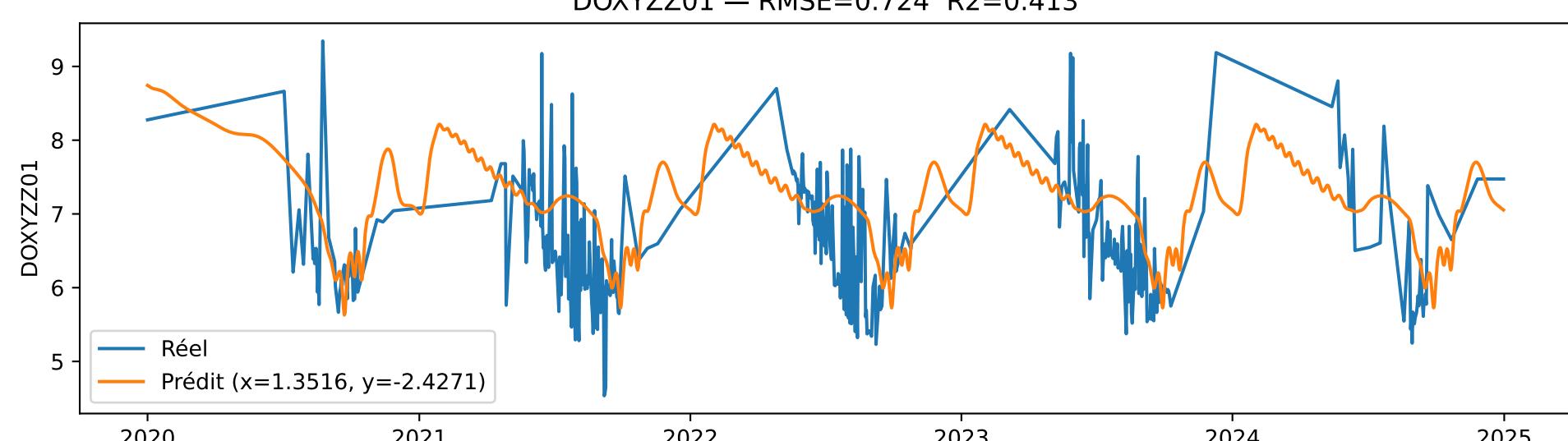
PSALST01 — RMSE=3.196 R2=0.012



SIGTEQST — RMSE=2.662 R2=0.002



DOXYZZ01 — RMSE=0.724 R2=0.413



## 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=2.1506, R2=0.0009 ( $x=0.060958$ ,  $y=0.899322$ ,  $R2_{opt}=0.000886$ )
- PSALST01: RMSE=3.1962, R2=0.0118 ( $x=0.051476$ ,  $y=26.238208$ ,  $R2_{opt}=0.011769$ )
- SIGTEQST: RMSE=2.6615, R2=0.0018 ( $x=-0.021470$ ,  $y=21.547589$ ,  $R2_{opt}=0.001775$ )
- DOXYZZ01: RMSE=0.7236, R2=0.4127 ( $x=1.351649$ ,  $y=-2.427097$ ,  $R2_{opt}=0.412656$ )