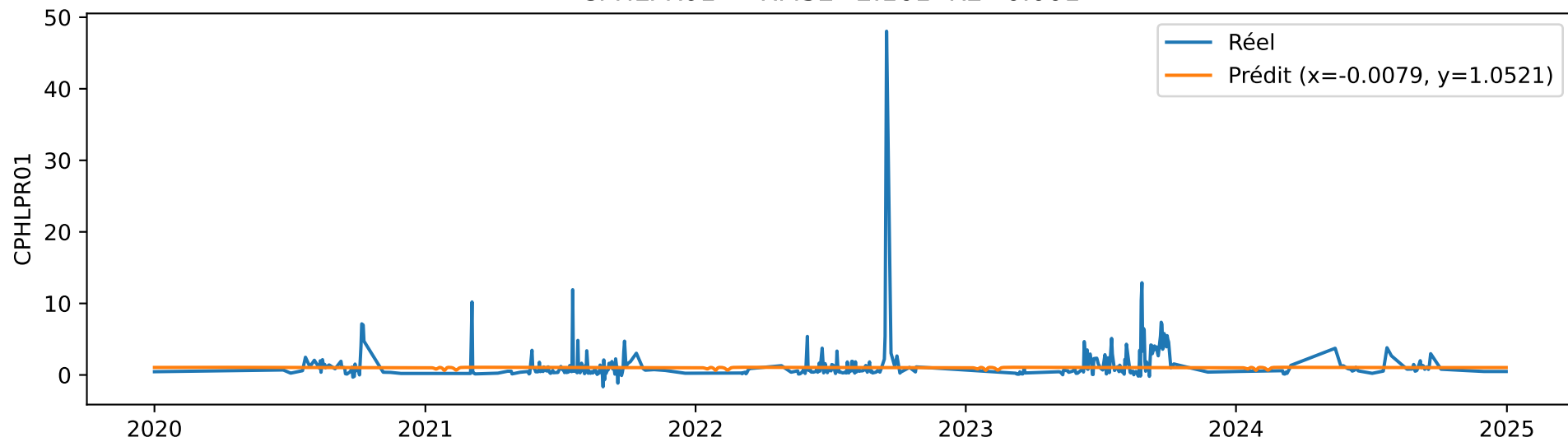
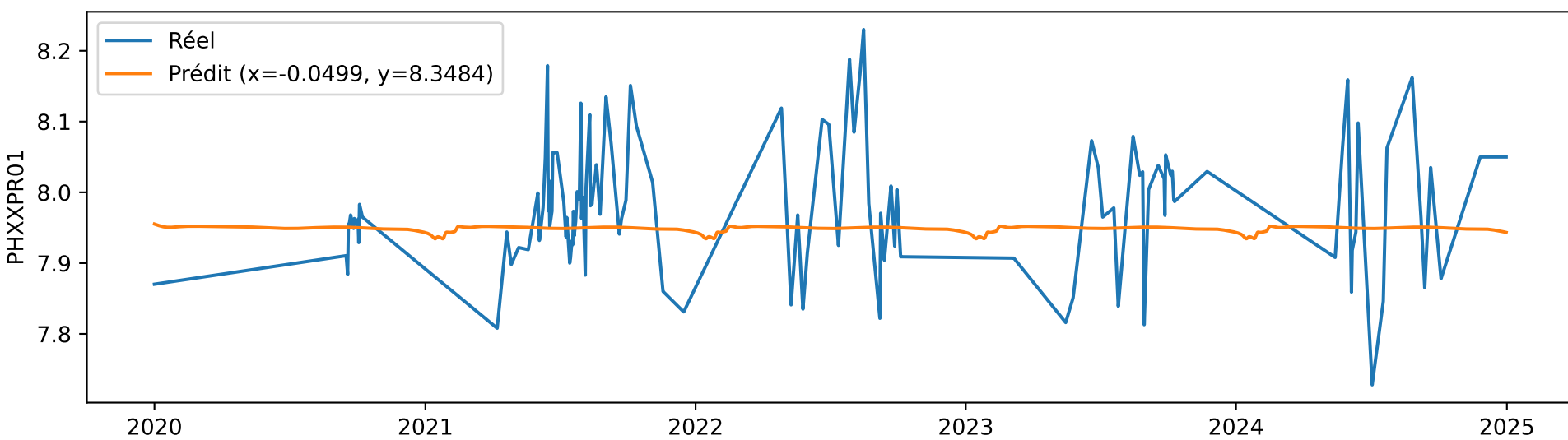


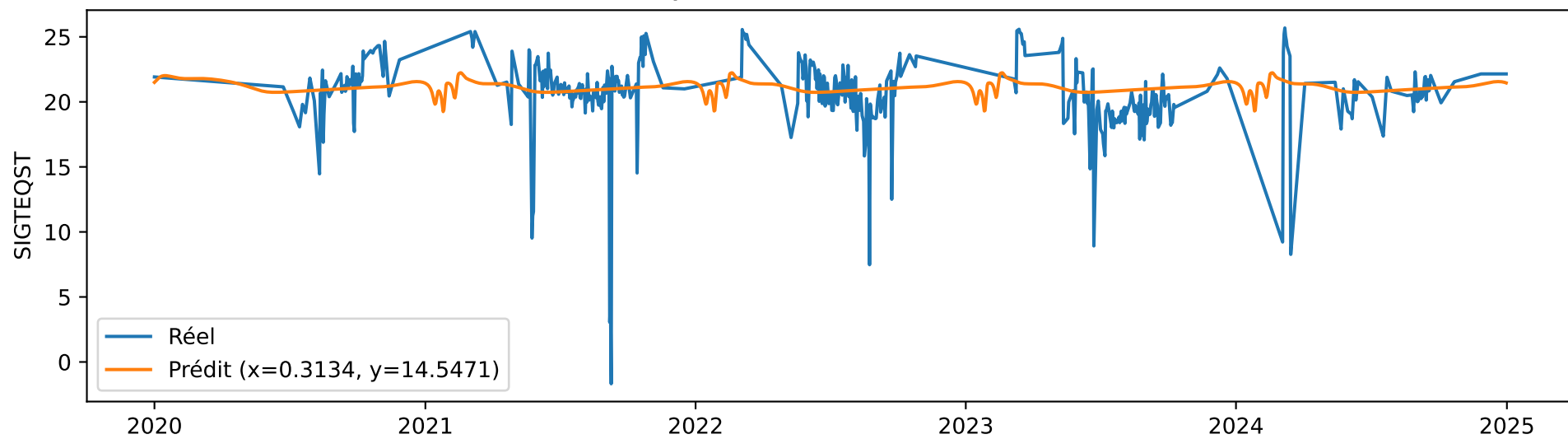
CPHLPR01 — RMSE=2.161 R2=0.001



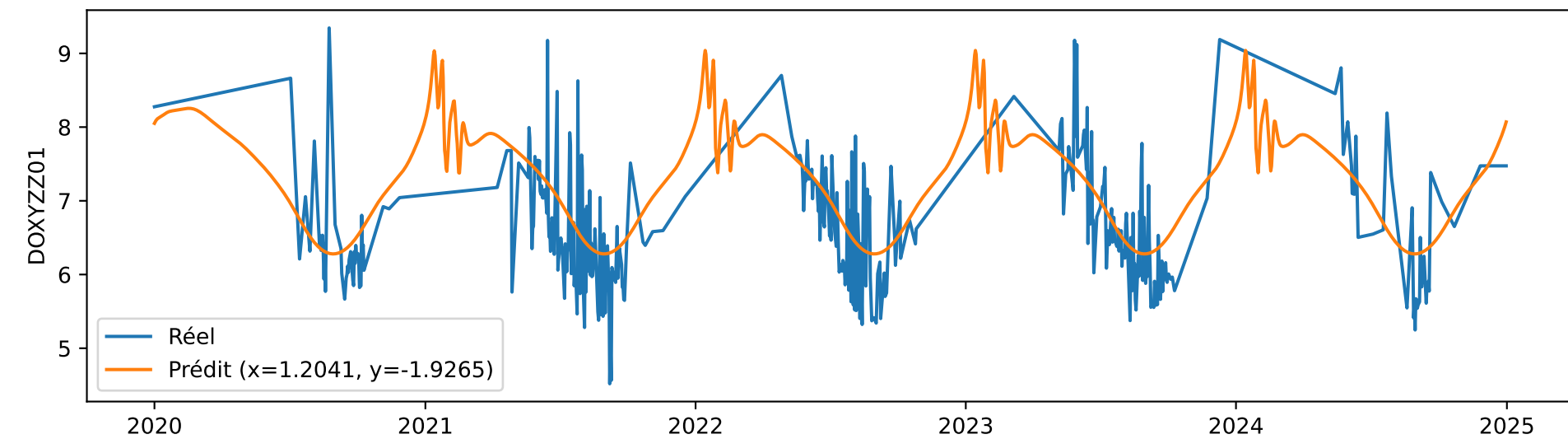
PHXXPR01 — RMSE=0.080 R2=0.002



SIGTEQST — RMSE=2.513 R2=0.024



DOXYZZ01 — RMSE=0.670 R2=0.491



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=2.1606, R2=0.0006 (x=-0.007871, y=1.052073, R2_opt=0.000594)
 - PHXXPR01: RMSE=0.0798, R2=0.0018 (x=-0.049913, y=8.348448, R2_opt=0.001829)
 - SIGTEQST: RMSE=2.5134, R2=0.0238 (x=0.313365, y=14.547083, R2_opt=0.023837)
 - DOXYZZ01: RMSE=0.6704, R2=0.4913 (x=1.204149, y=-1.926512, R2_opt=0.491311)