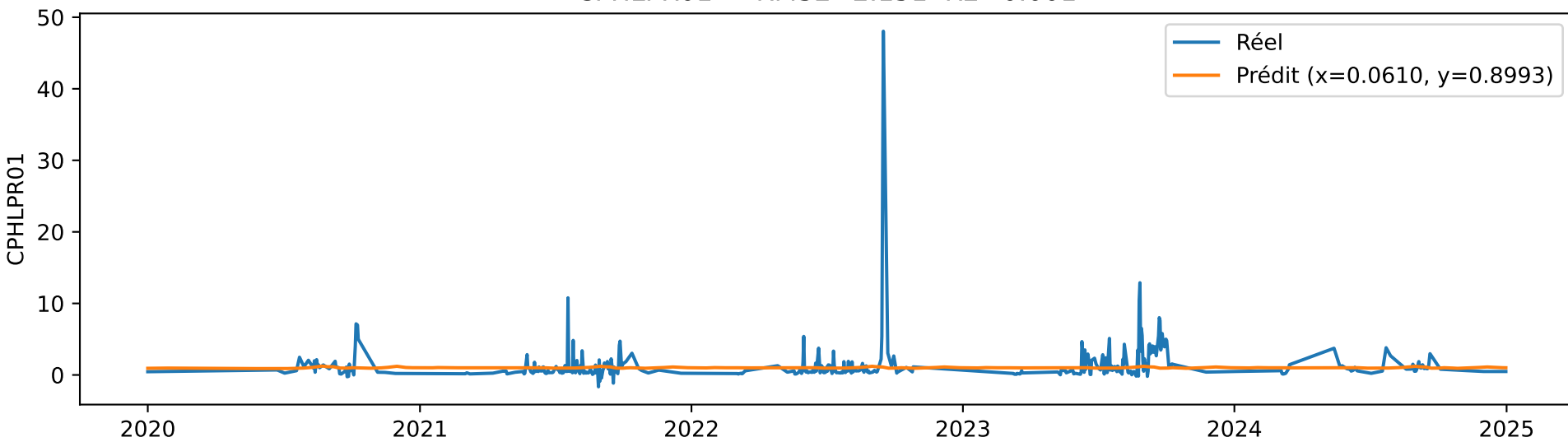
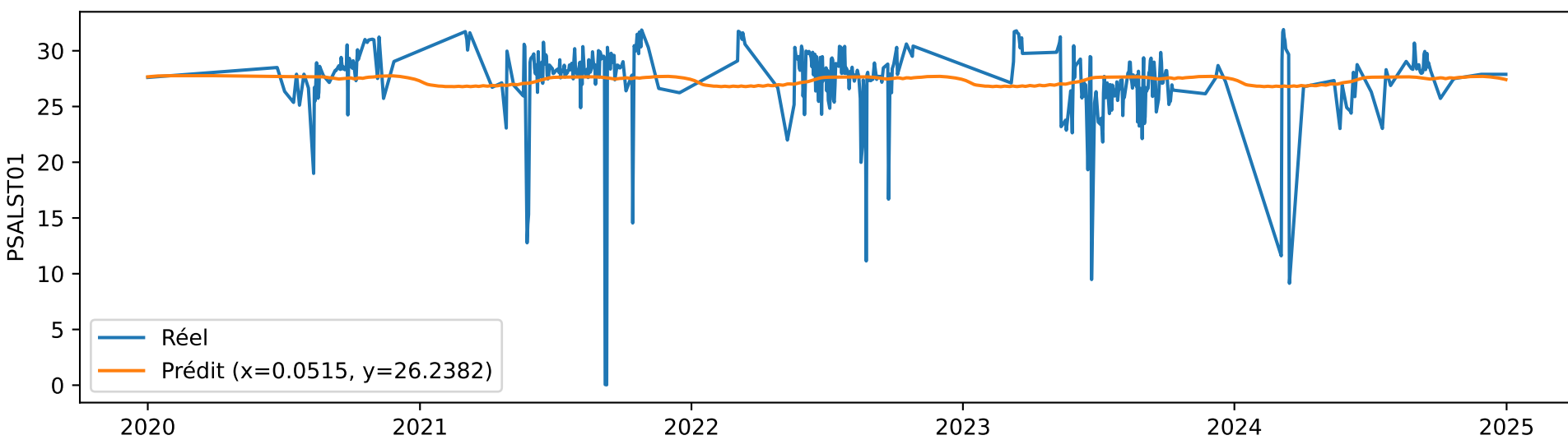


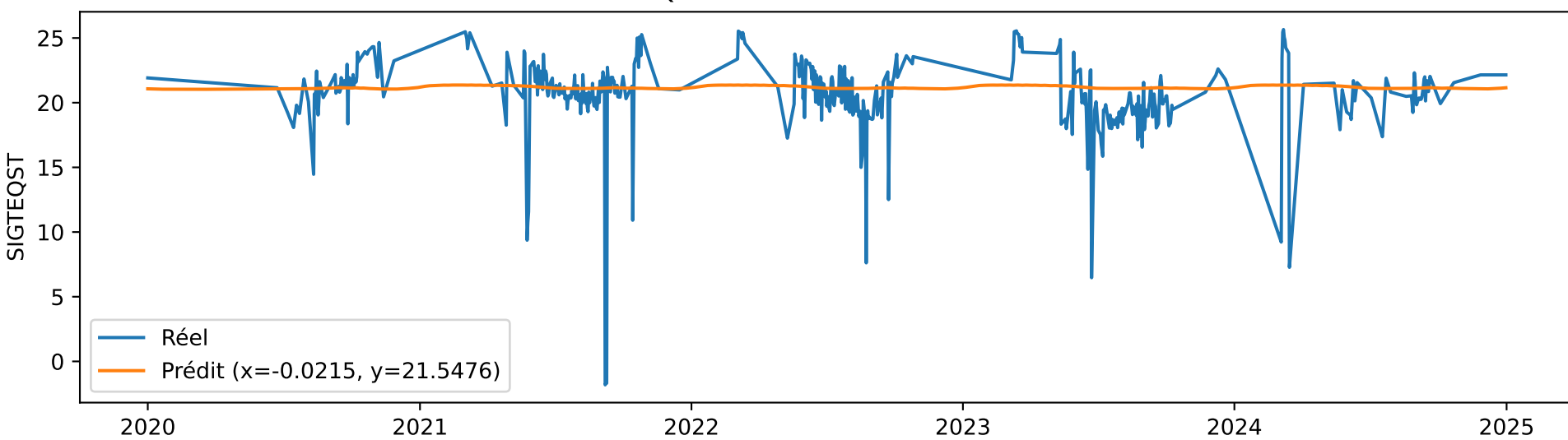
CPHLPR01 — RMSE=2.151 R2=0.001



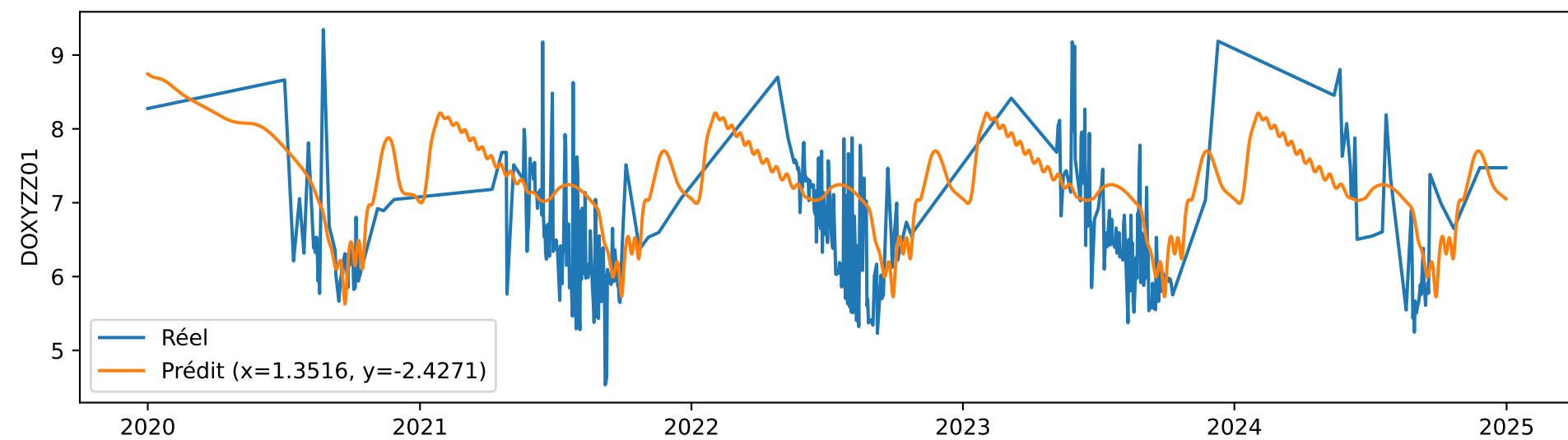
PSALST01 — RMSE=3.196 R2=0.012



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)