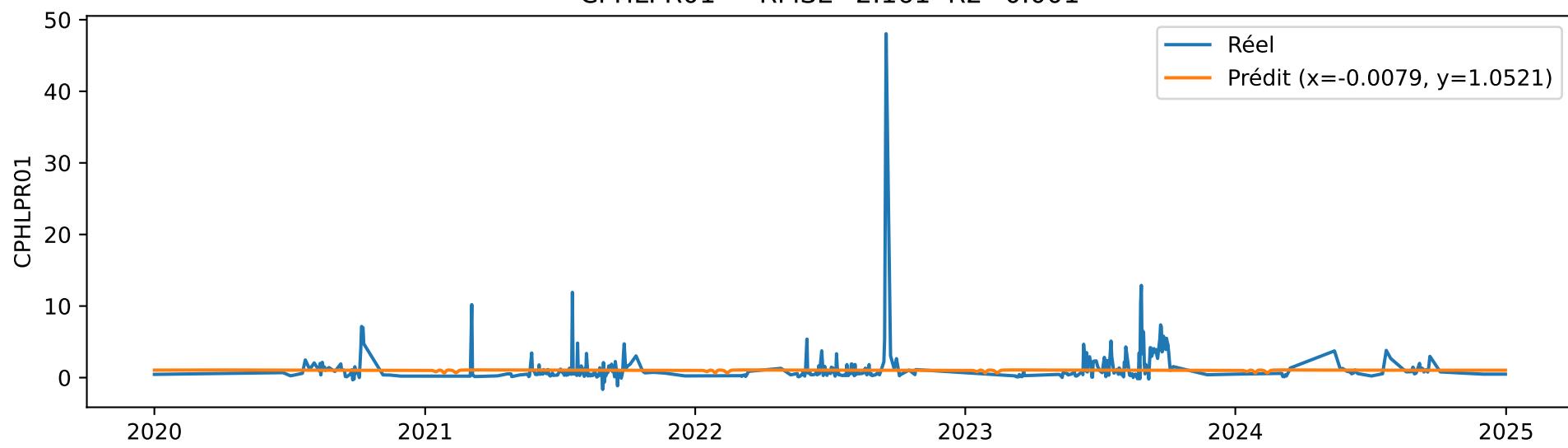
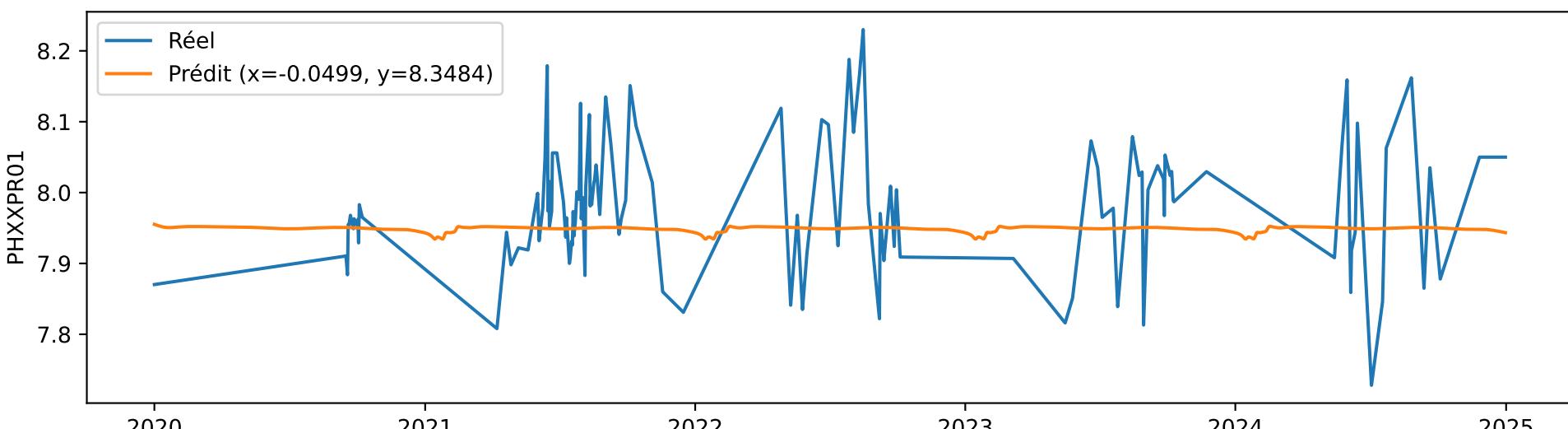


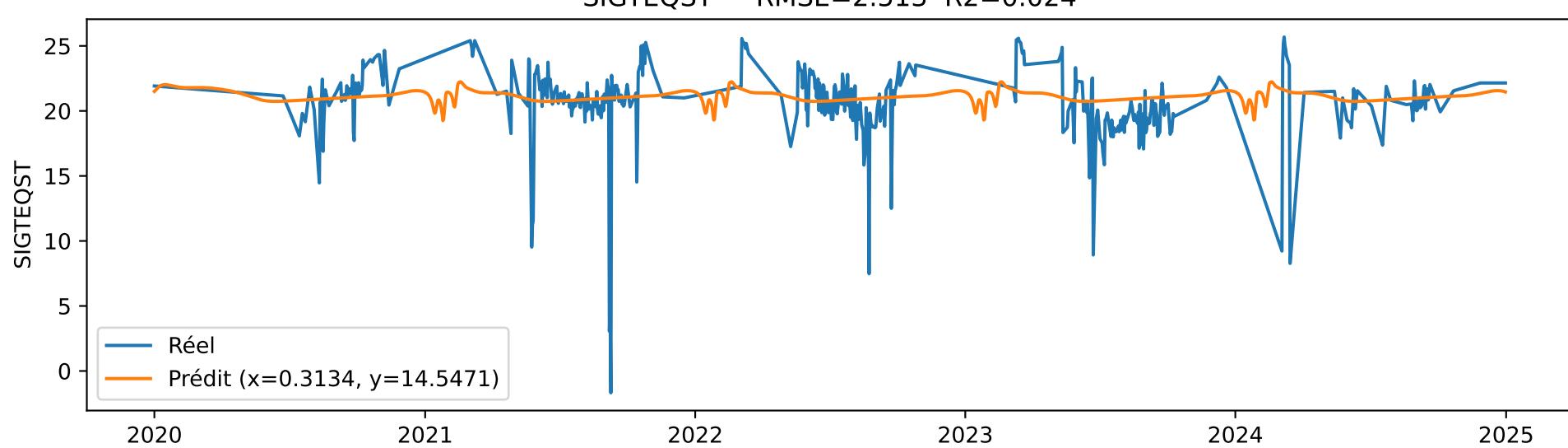
CPHLPR01 — RMSE=2.161 R2=0.001



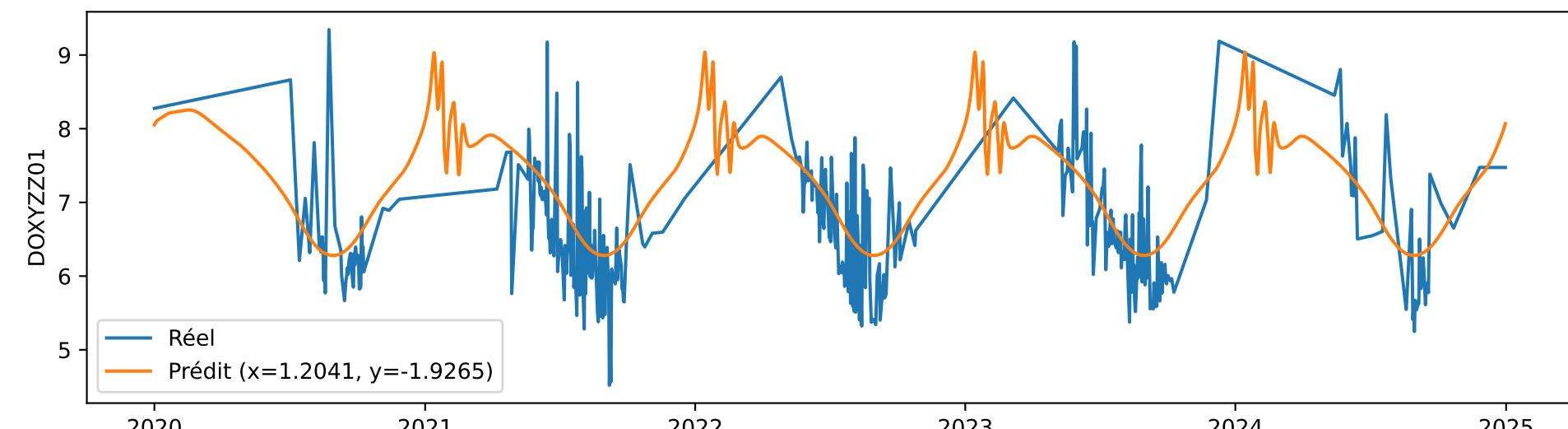
PHXXPR01 — RMSE=0.080 R2=0.002



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 ( $x=1.204149$ ,  $y=-1.926512$ ,  $R2_{opt}=0.491311$ )