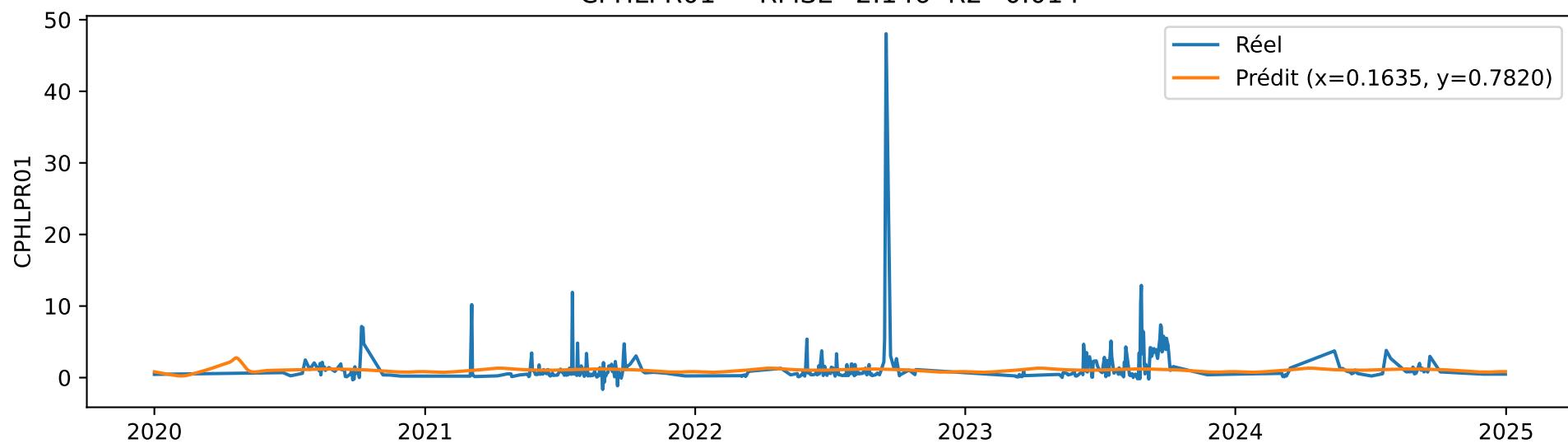
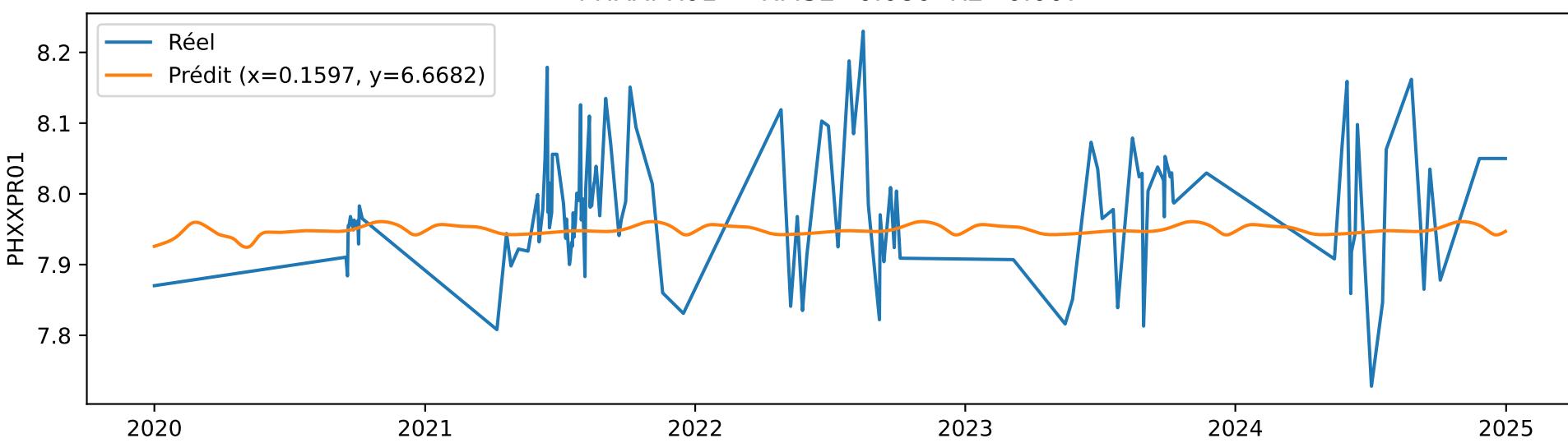


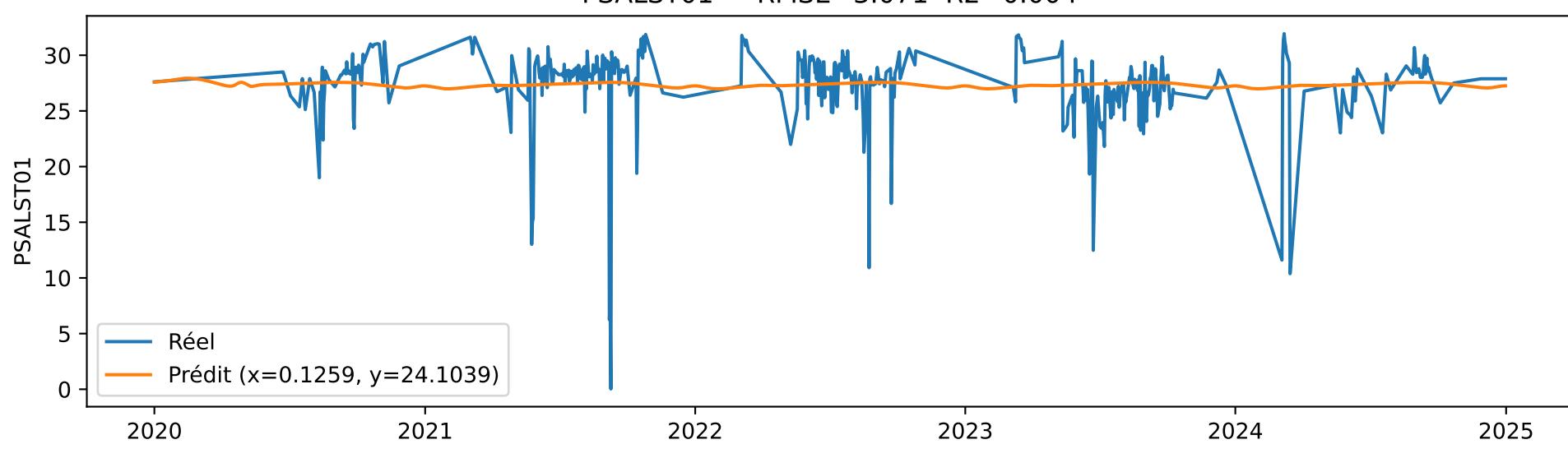
CPHLPR01 — RMSE=2.146 R2=0.014



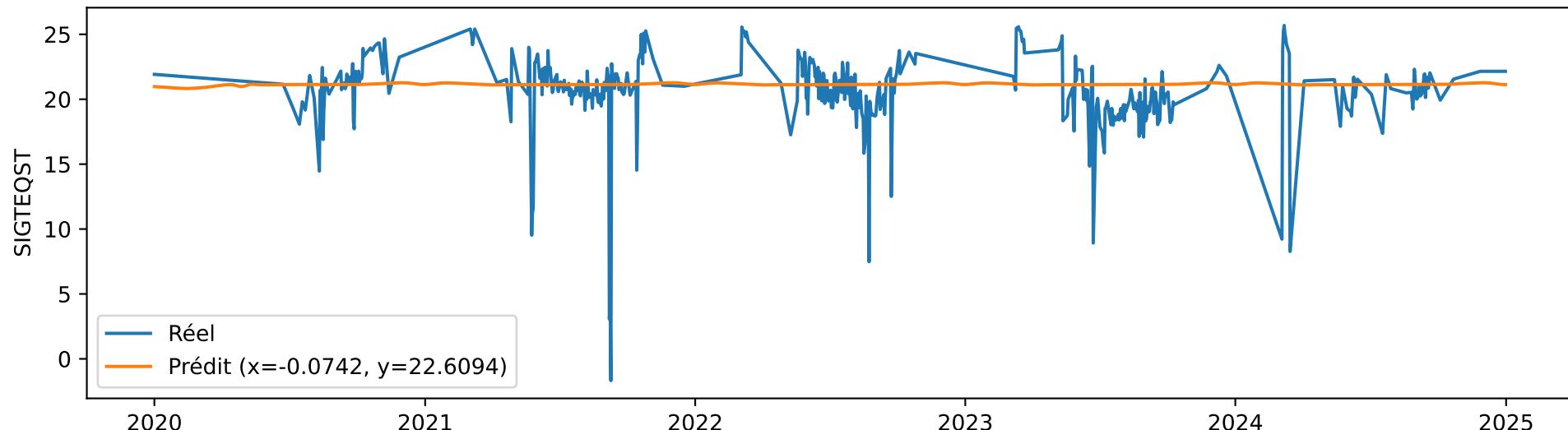
PHXXPR01 — RMSE=0.080 R2=0.007



PSALST01 — RMSE=3.071 R2=0.004



SIGTEQST — RMSE=2.543 R2=0.001



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=2.1460, R2=0.0140 ($x=0.163492$, $y=0.781997$, $R2_{opt}=0.014045$)
- PHXXPR01: RMSE=0.0796, R2=0.0066 ($x=0.159733$, $y=6.668241$, $R2_{opt}=0.006558$)
- PSALST01: RMSE=3.0711, R2=0.0039 ($x=0.125943$, $y=24.103879$, $R2_{opt}=0.003890$)
- SIGTEQST: RMSE=2.5428, R2=0.0009 ($x=-0.074180$, $y=22.609352$, $R2_{opt}=0.000870$)