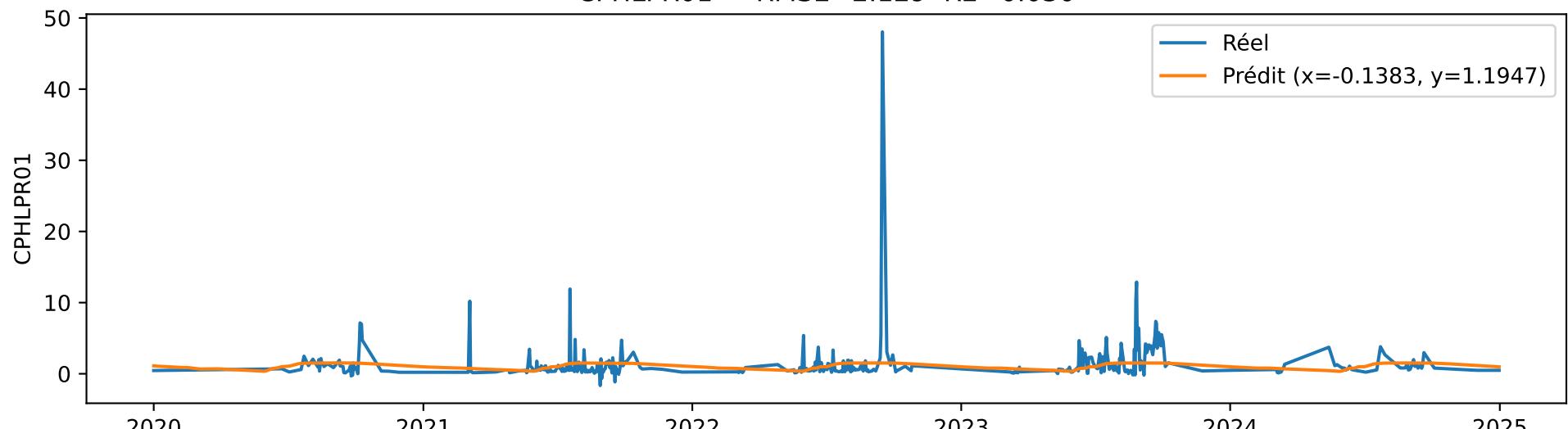
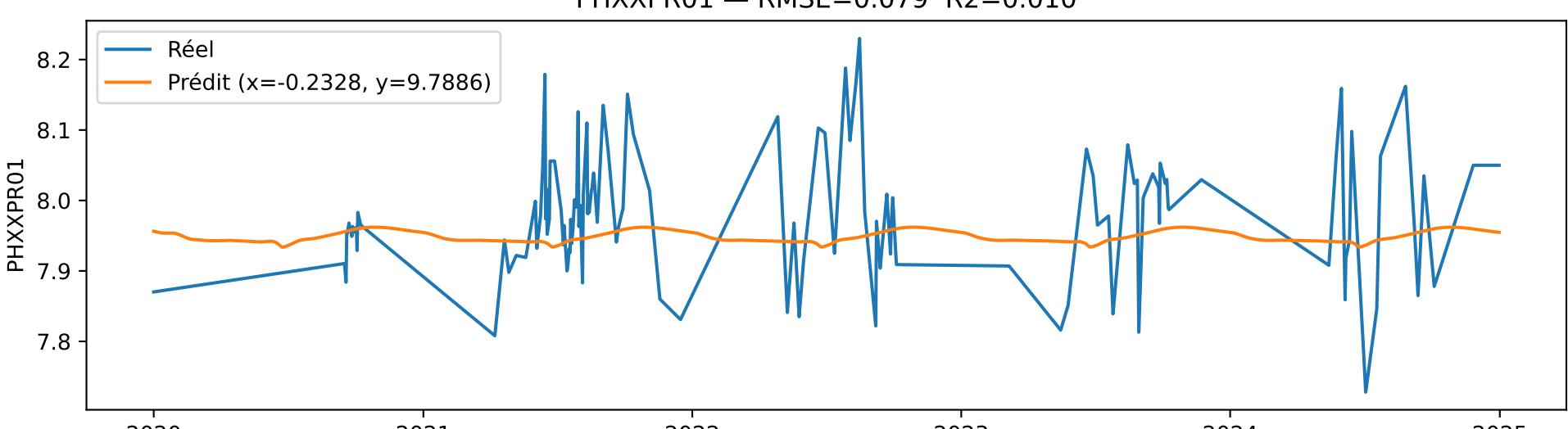


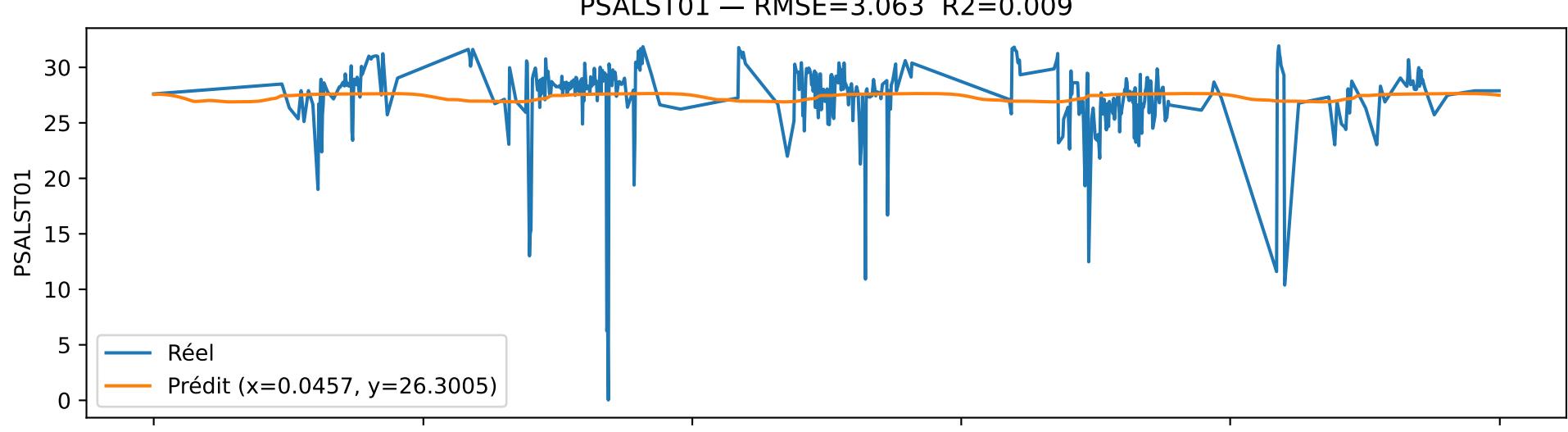
CPHLPR01 — RMSE=2.129 R2=0.030



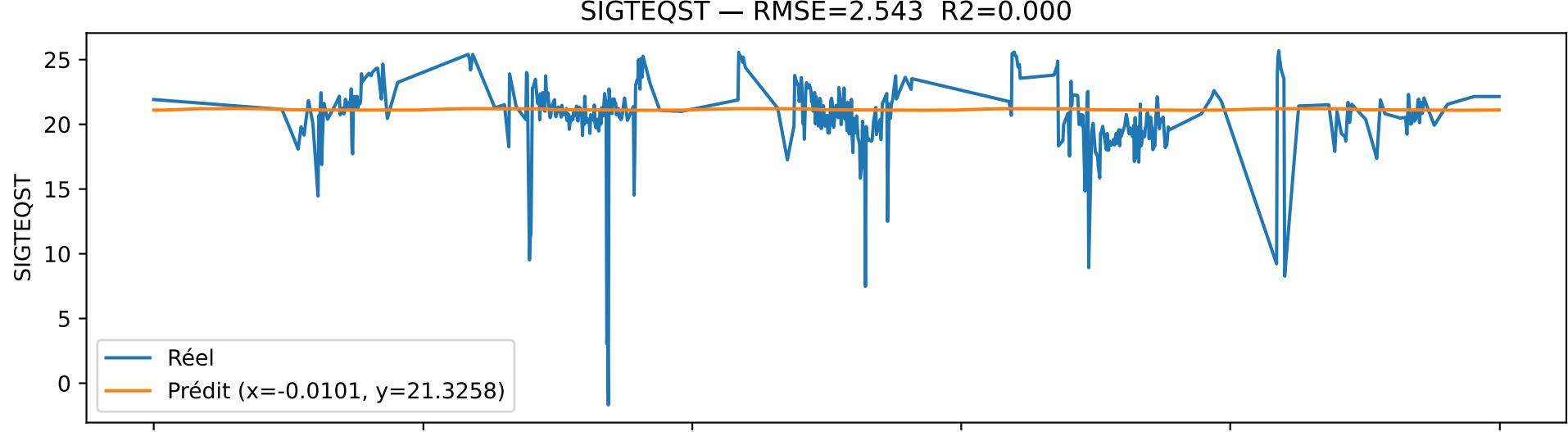
PHXXPR01 — RMSE=0.079 R2=0.010



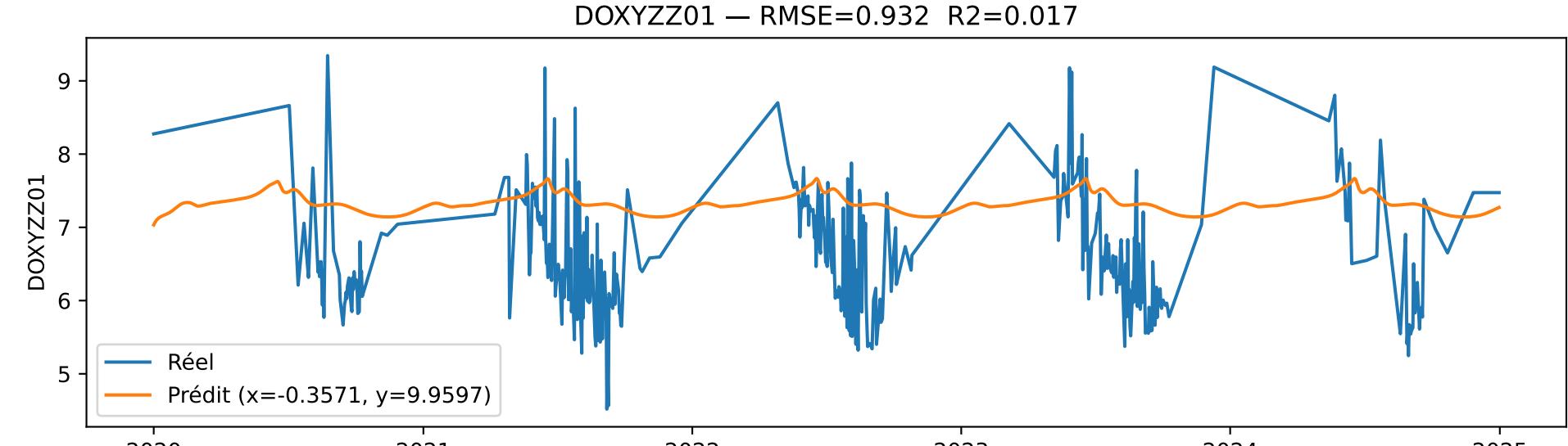
PSALST01 — RMSE=3.063 R2=0.009



SIGTEQST — RMSE=2.543 R2=0.000



DOXYZZ01 — RMSE=0.932 R2=0.017



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=2.1285, R2=0.0301 ($x=-0.138278$, $y=1.194712$, $R2_{opt}=0.030076$)
- PHXXPR01: RMSE=0.0795, R2=0.0097 ($x=-0.232758$, $y=9.788585$, $R2_{opt}=0.009697$)
- PSALST01: RMSE=3.0634, R2=0.0089 ($x=0.045735$, $y=26.300454$, $R2_{opt}=0.008869$)
- SIGTEQST: RMSE=2.5434, R2=0.0004 ($x=-0.010124$, $y=21.325790$, $R2_{opt}=0.000398$)
- DOXYZZ01: RMSE=0.9320, R2=0.0167 ($x=-0.357118$, $y=9.959686$, $R2_{opt}=0.016687$)