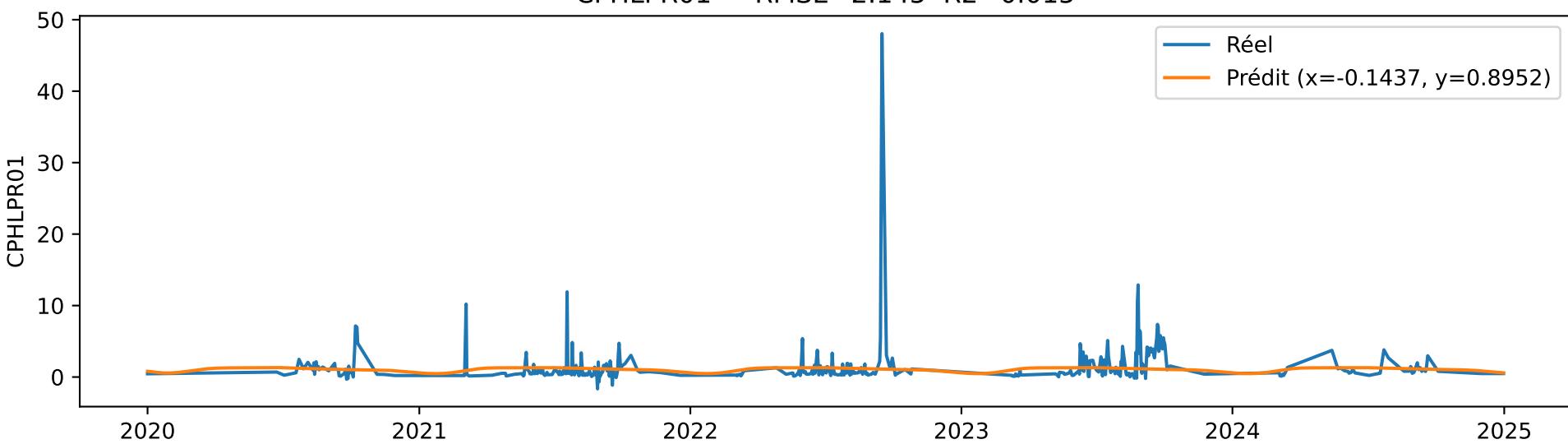
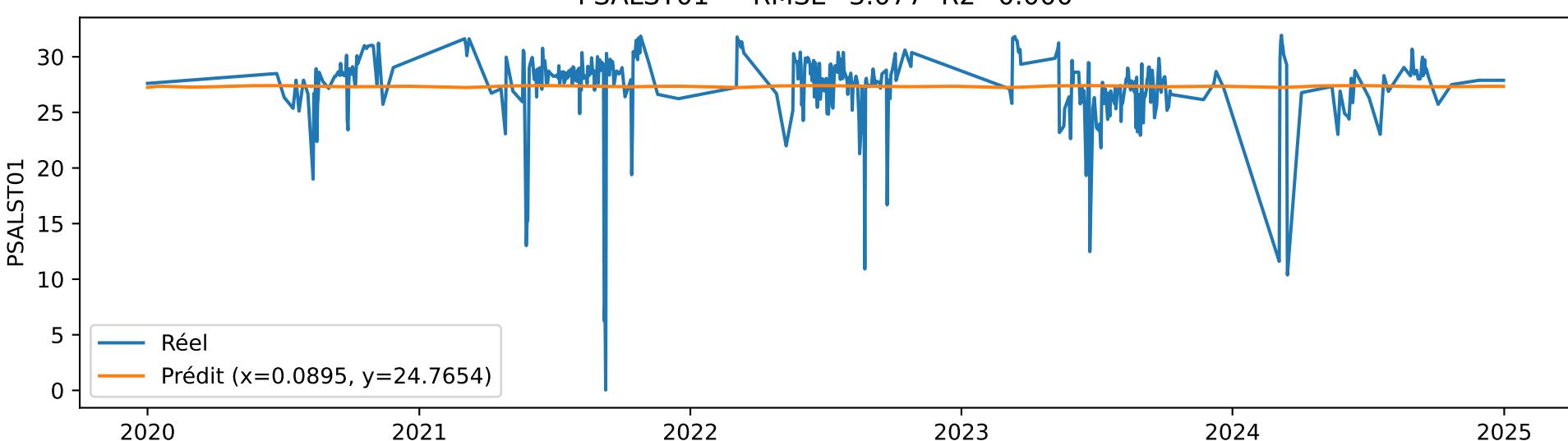


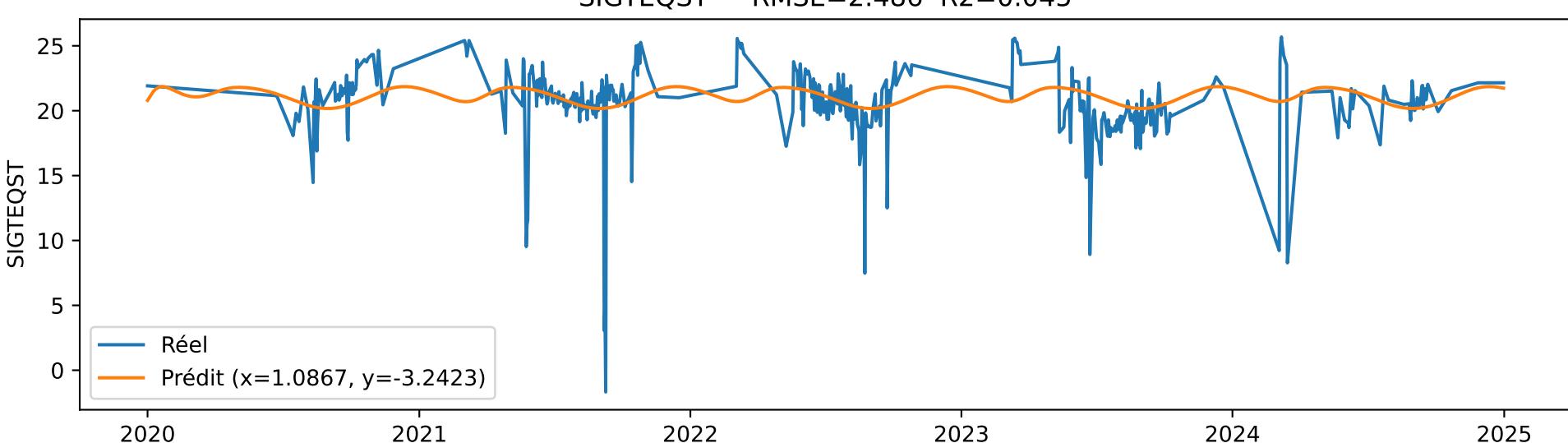
CPHLPR01 — RMSE=2.145 R2=0.015



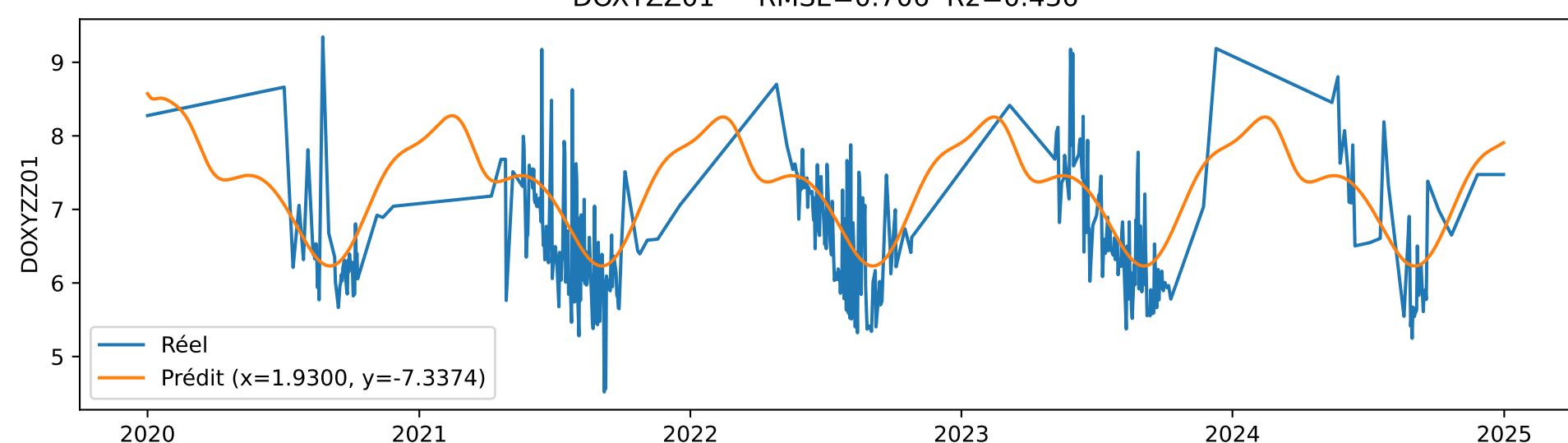
PSALST01 — RMSE=3.077 R2=0.000



SIGTEQST — RMSE=2.486 R2=0.045



DOXYZZ01 — RMSE=0.706 R2=0.436



## 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=2.1451, R2=0.0149 ( $x=-0.143661$ ,  $y=0.895181$ ,  $R^2_{opt}=0.014934$ )
- PSALST01: RMSE=3.0767, R2=0.0002 ( $x=0.089537$ ,  $y=24.765356$ ,  $R^2_{opt}=0.000237$ )
- SIGTEQST: RMSE=2.4856, R2=0.0453 ( $x=1.086692$ ,  $y=-3.242327$ ,  $R^2_{opt}=0.045335$ )
- DOXYZZ01: RMSE=0.7060, R2=0.4358 ( $x=1.929961$ ,  $y=-7.337385$ ,  $R^2_{opt}=0.435850$ )