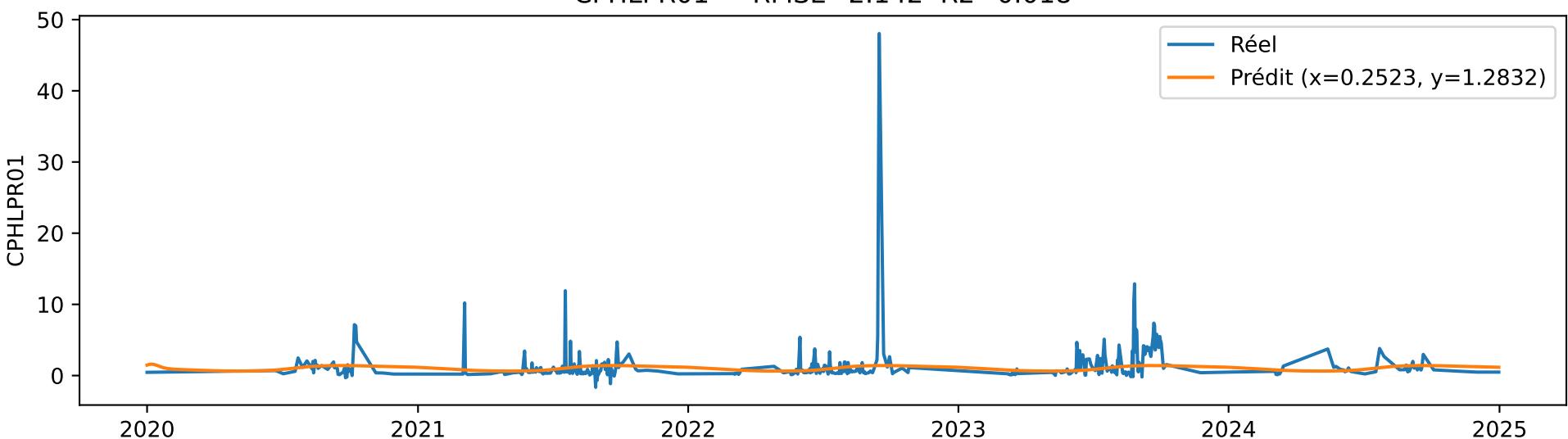
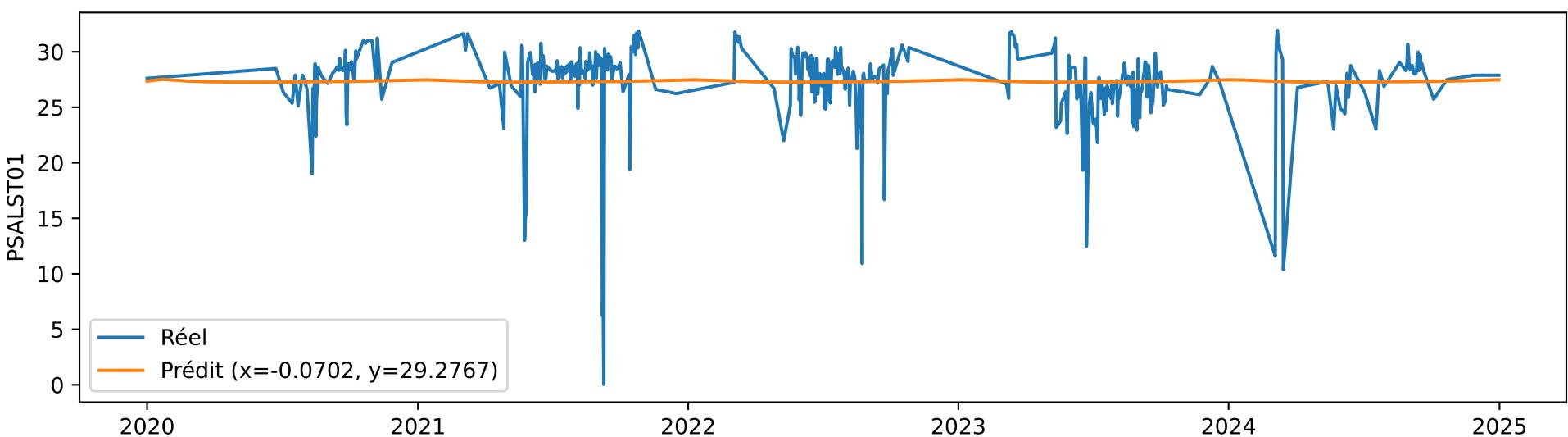


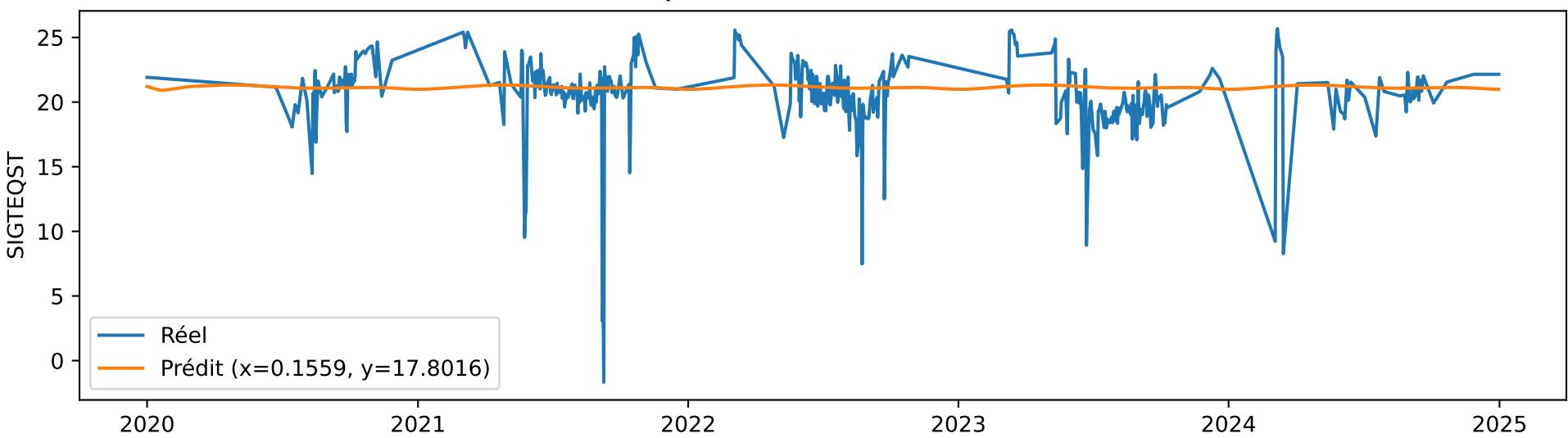
CPHLPR01 — RMSE=2.142 R2=0.018



PSALST01 — RMSE=3.076 R2=0.001



SIGTEQST — RMSE=2.542 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=2.1419, R2=0.0178 ( $x=0.252283$ ,  $y=1.283226$ ,  $R2_{opt}=0.017835$ )
- PSALST01: RMSE=3.0763, R2=0.0005 ( $x=-0.070207$ ,  $y=29.276708$ ,  $R2_{opt}=0.000517$ )
- SIGTEQST: RMSE=2.5420, R2=0.0015 ( $x=0.155878$ ,  $y=17.801602$ ,  $R2_{opt}=0.001492$ )