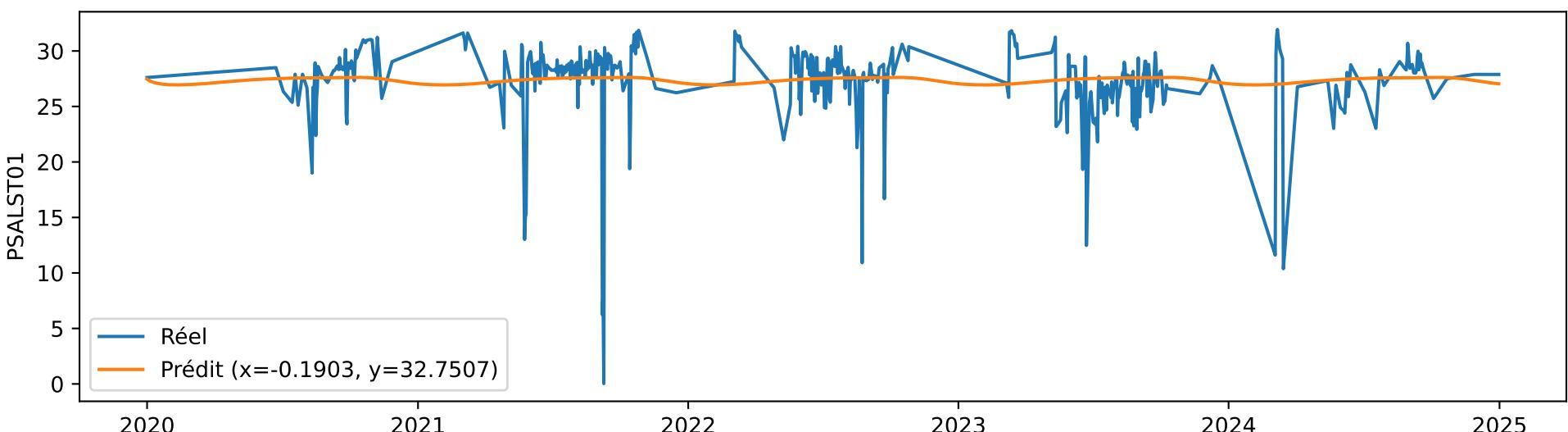
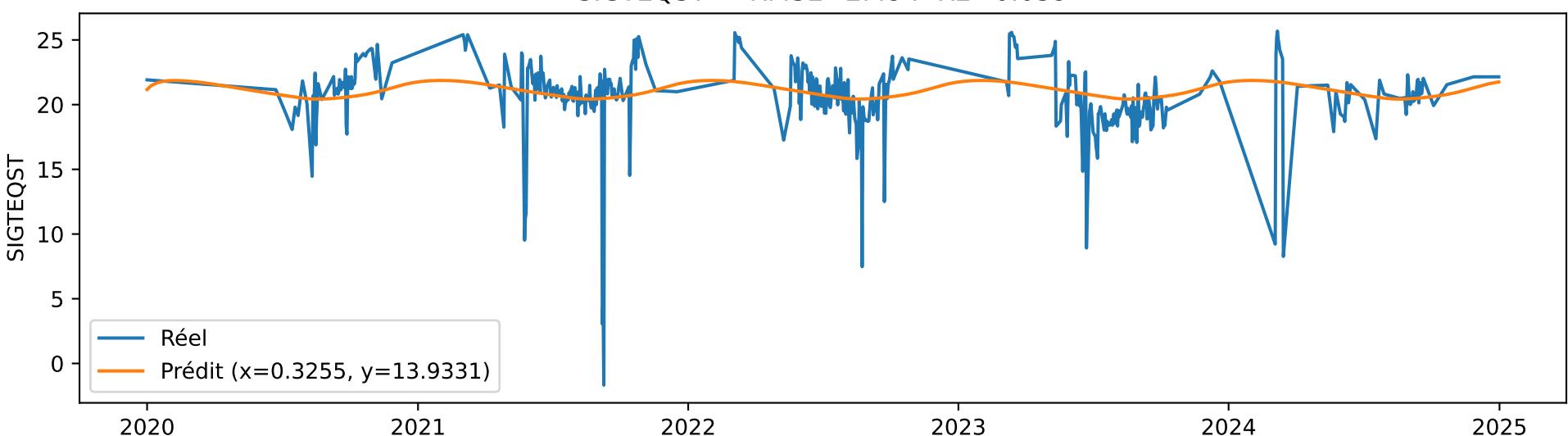


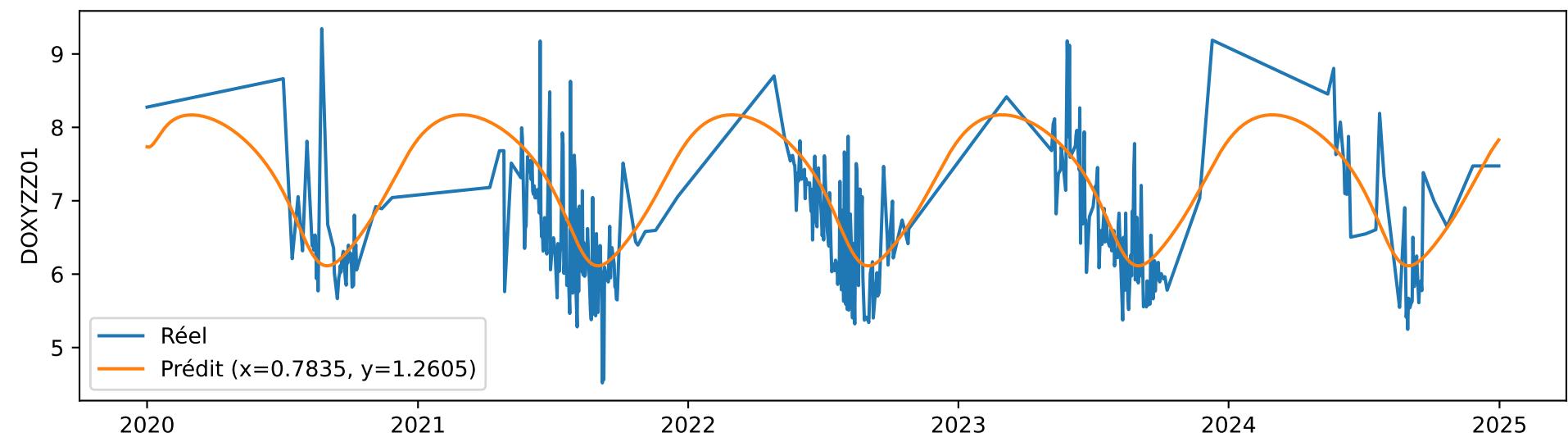
PSALST01 — RMSE=3.068 R2=0.006



SIGTEQST — RMSE=2.494 R2=0.039



DOXYZZ01 — RMSE=0.615 R2=0.572



## 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) :

- PSALST01: RMSE=3.0676, R2=0.0061 ( $x=-0.190271$ ,  $y=32.750659$ ,  $R2_{opt}=0.006129$ )
- SIGTEQST: RMSE=2.4943, R2=0.0386 ( $x=0.325488$ ,  $y=13.933053$ ,  $R2_{opt}=0.038631$ )
- DOXYZZ01: RMSE=0.6151, R2=0.5718 ( $x=0.783537$ ,  $y=1.260479$ ,  $R2_{opt}=0.571791$ )