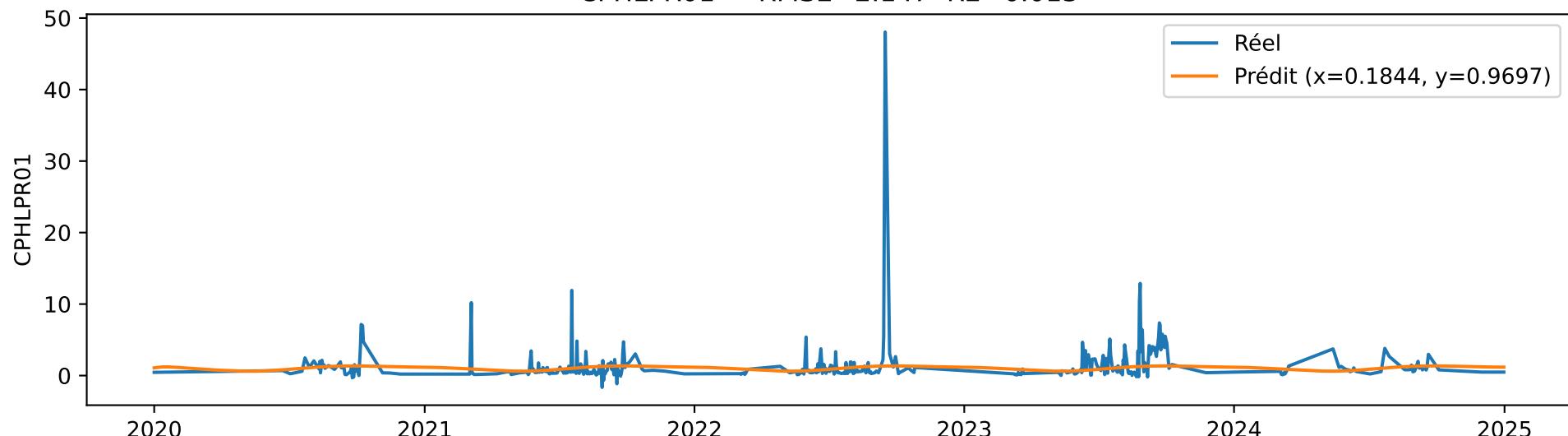
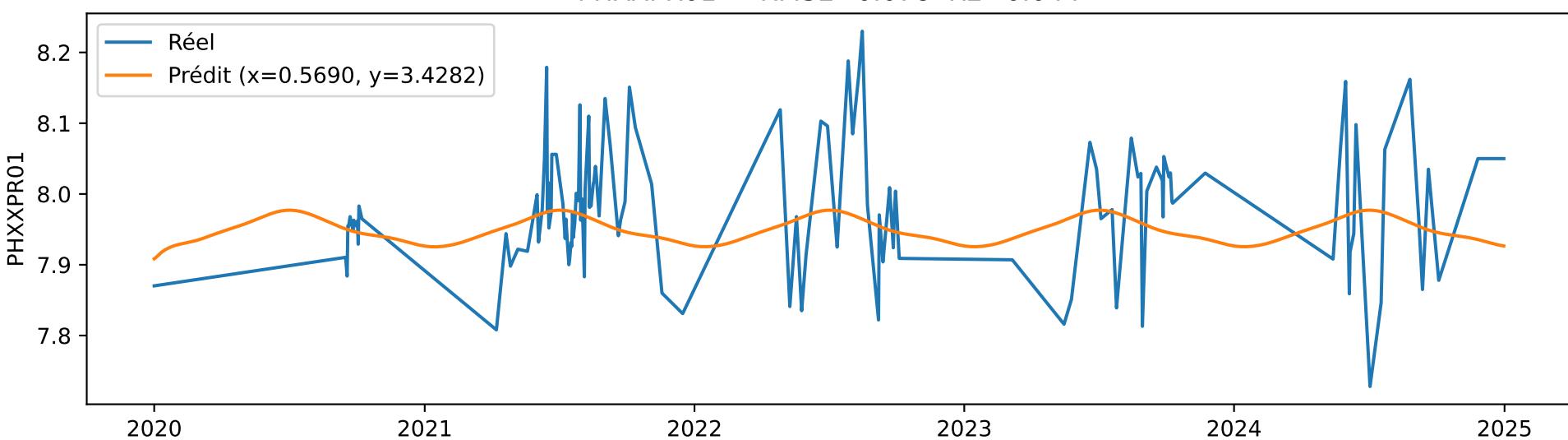


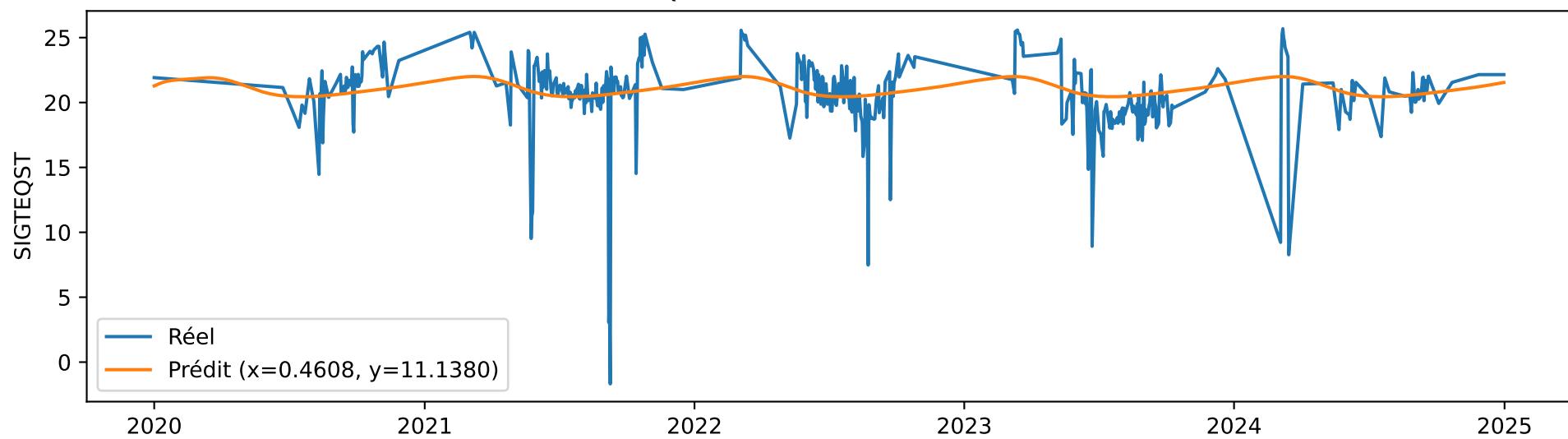
CPHLPR01 — RMSE=2.147 R2=0.013



PHXXPR01 — RMSE=0.078 R2=0.044



SIGTEQST — RMSE=2.489 R2=0.043



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=2.1470, R2=0.0132 ($x=0.184417$, $y=0.969662$, $R2_{opt}=0.013187$)
- PHXXPR01: RMSE=0.0781, R2=0.0441 ($x=0.569025$, $y=3.428164$, $R2_{opt}=0.044052$)
- SIGTEQST: RMSE=2.4888, R2=0.0428 ($x=0.460783$, $y=11.137994$, $R2_{opt}=0.042838$)