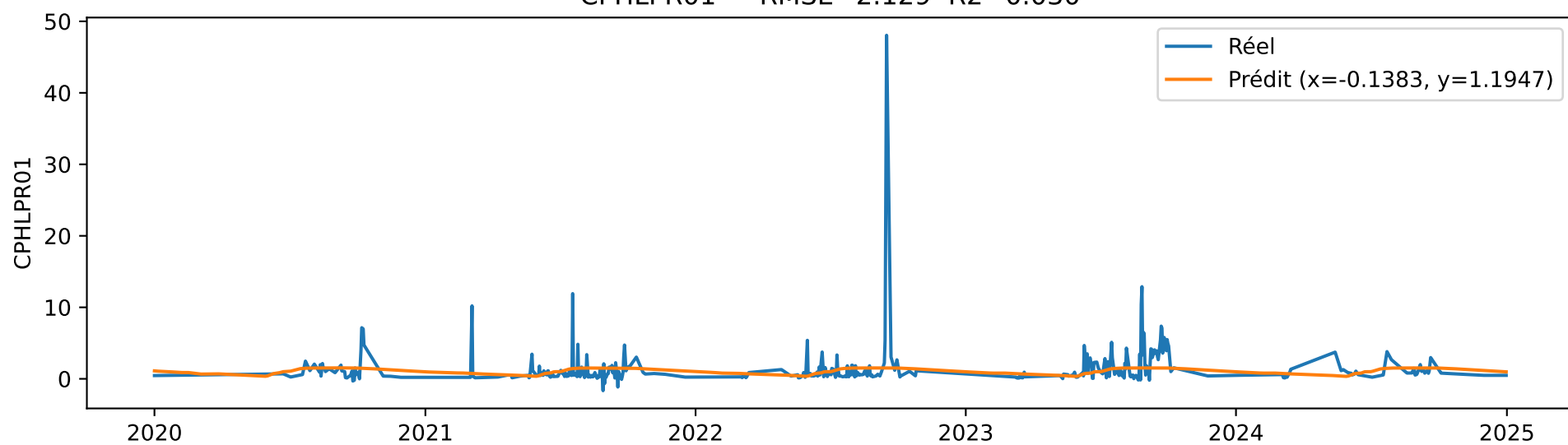
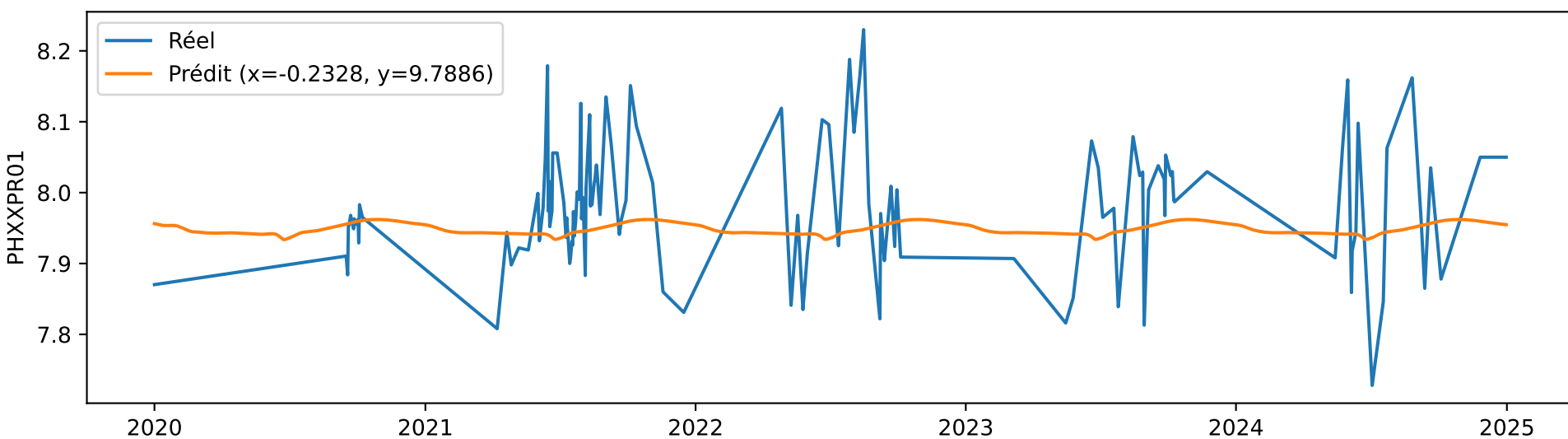


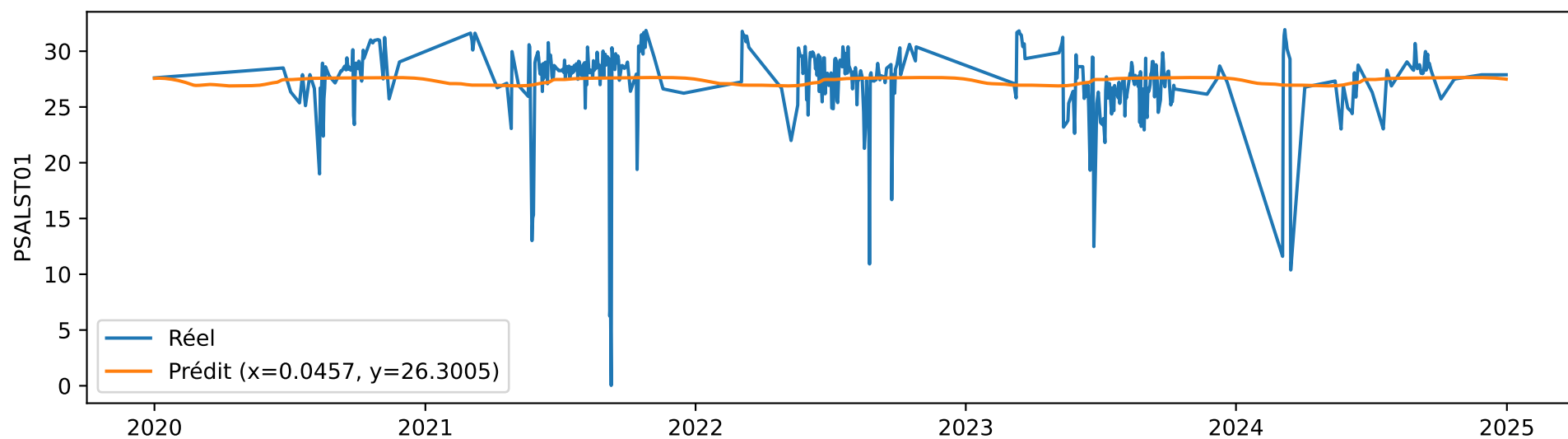
CPHLPR01 — RMSE=2.129 R2=0.030



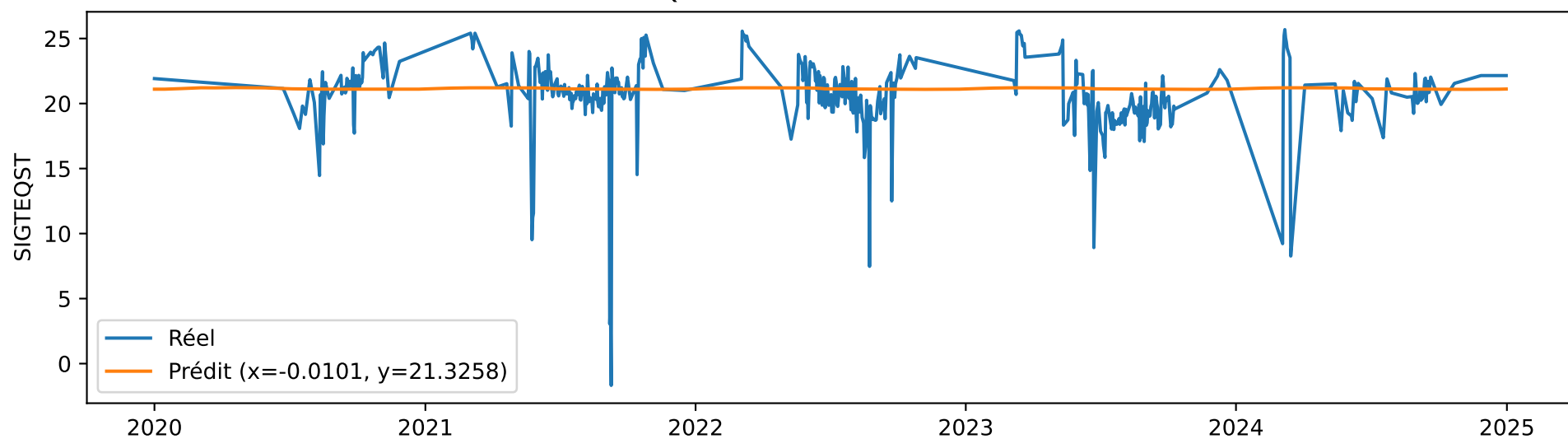
PHXXPR01 — RMSE=0.079 R2=0.010



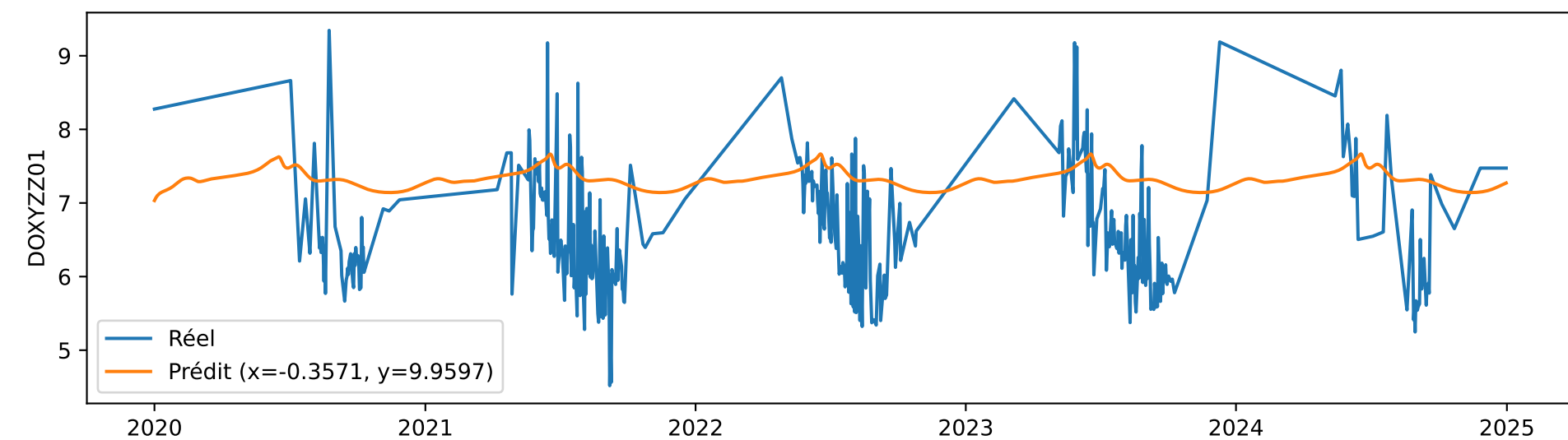
PSALST01 — RMSE=3.063 R2=0.009



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)