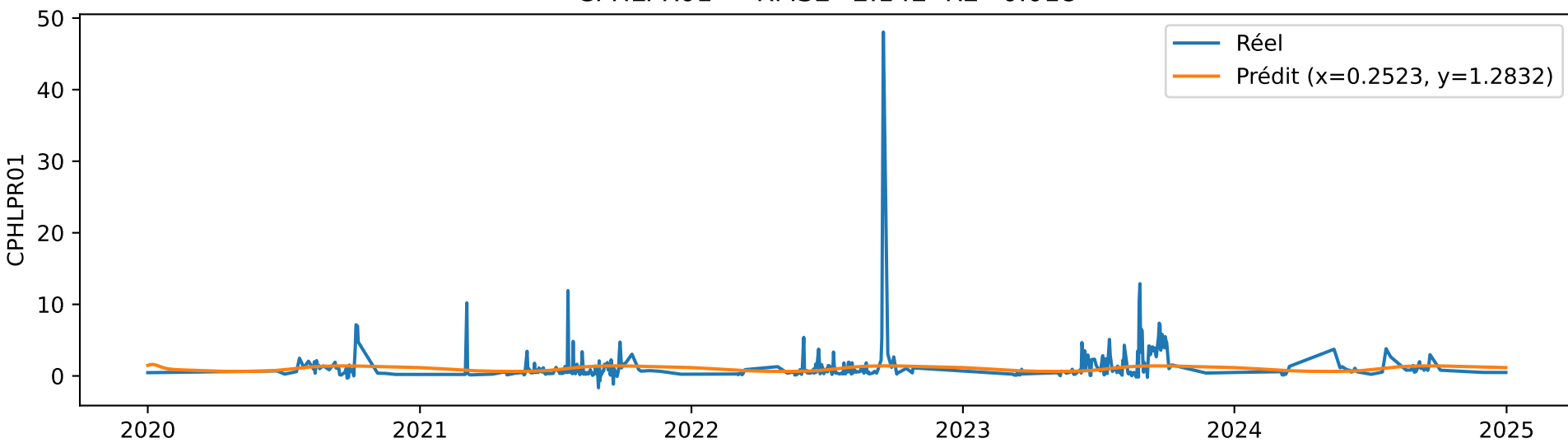
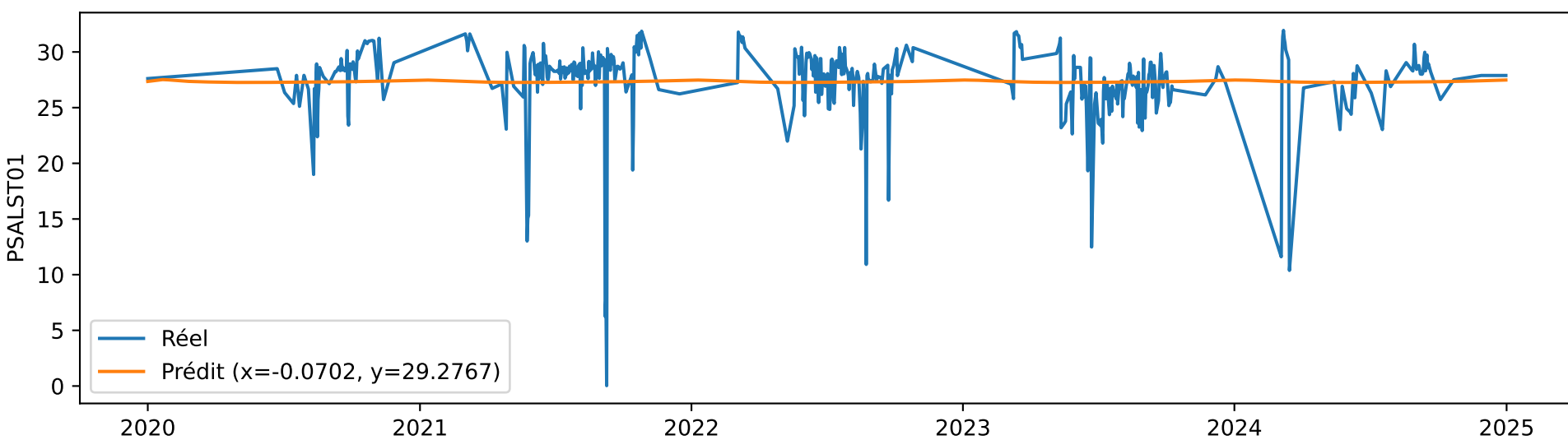


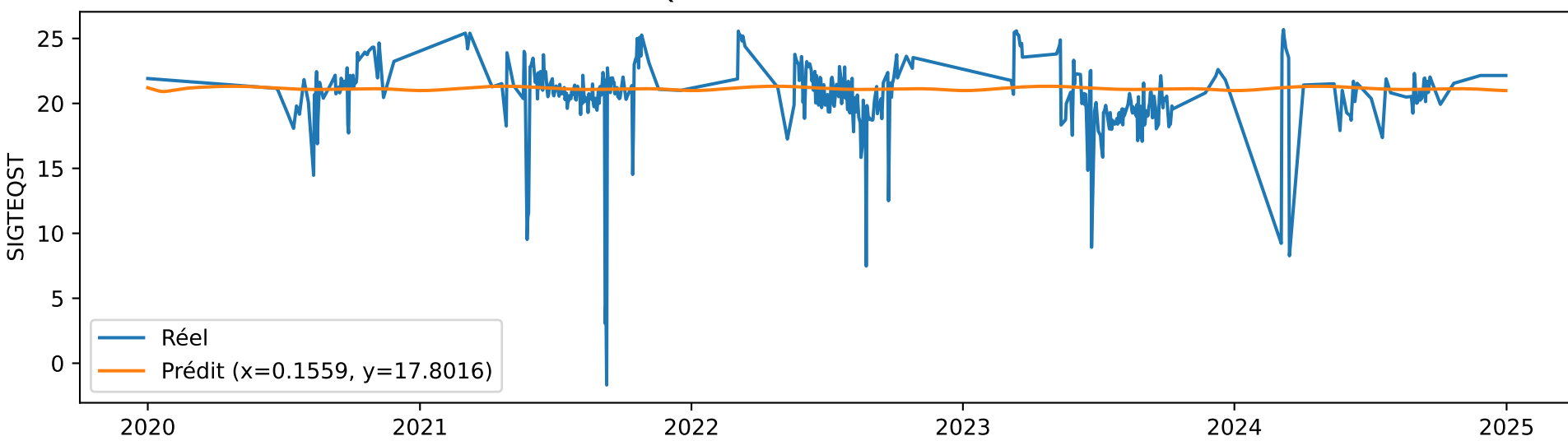
CPHLPR01 — RMSE=2.142 R2=0.018



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)