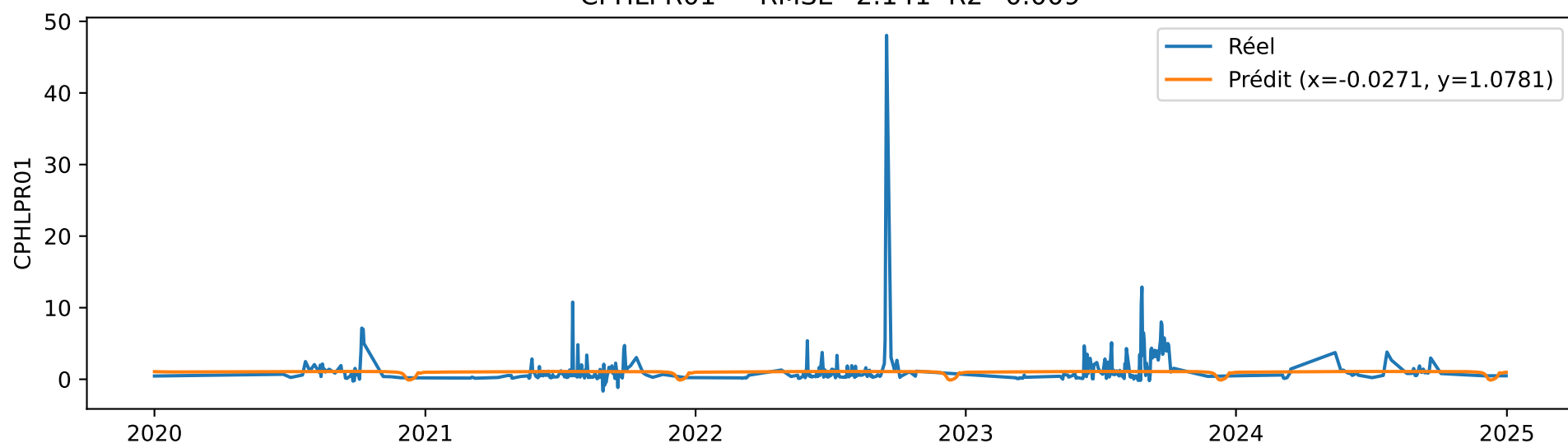
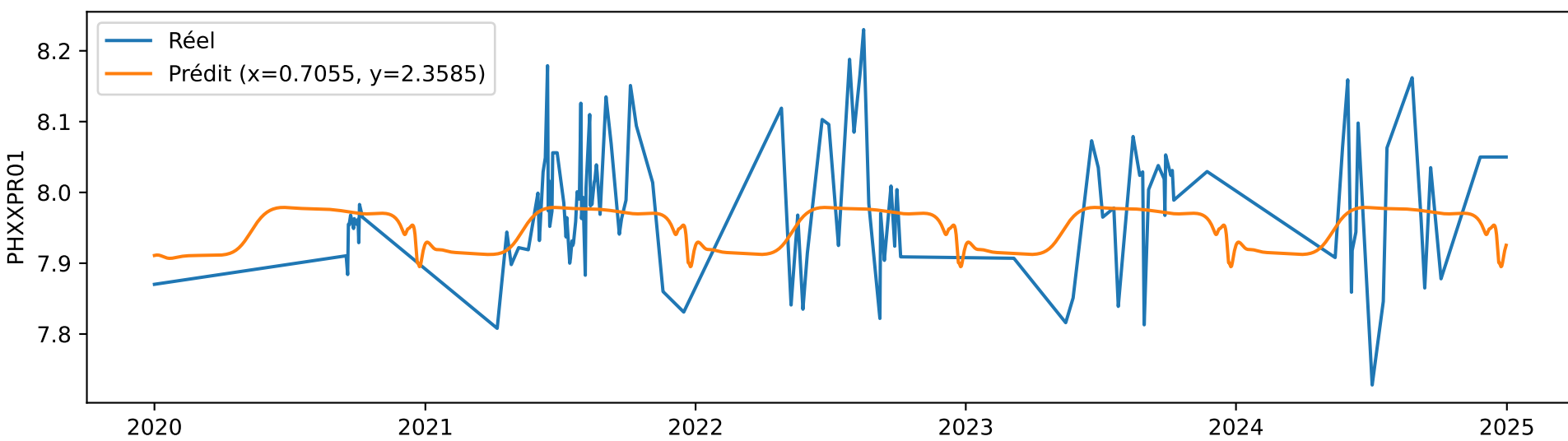


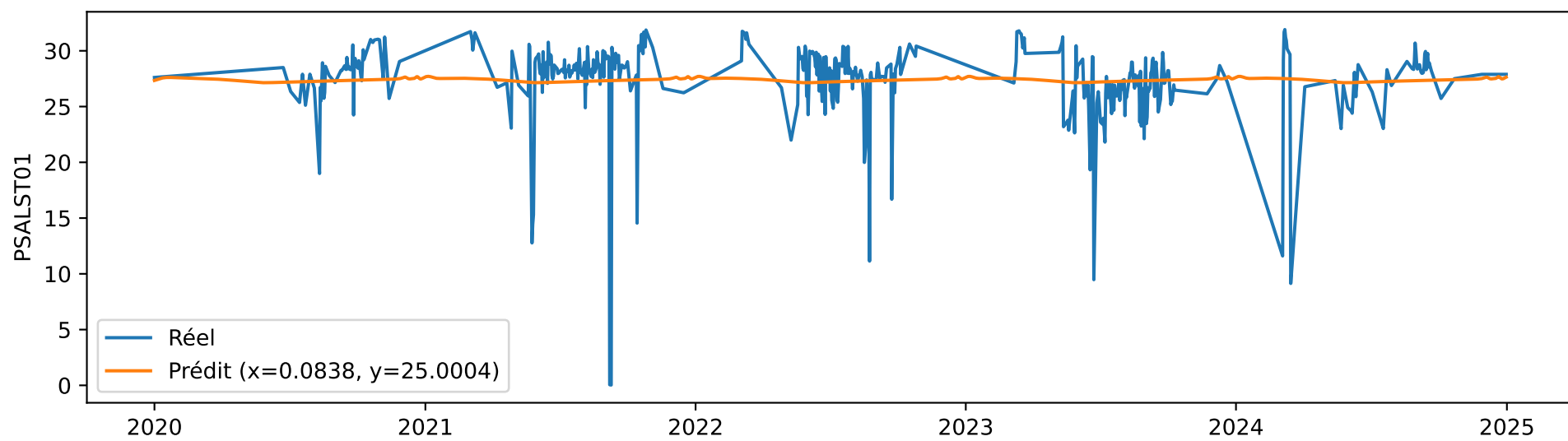
CPHLPR01 — RMSE=2.141 R2=0.009



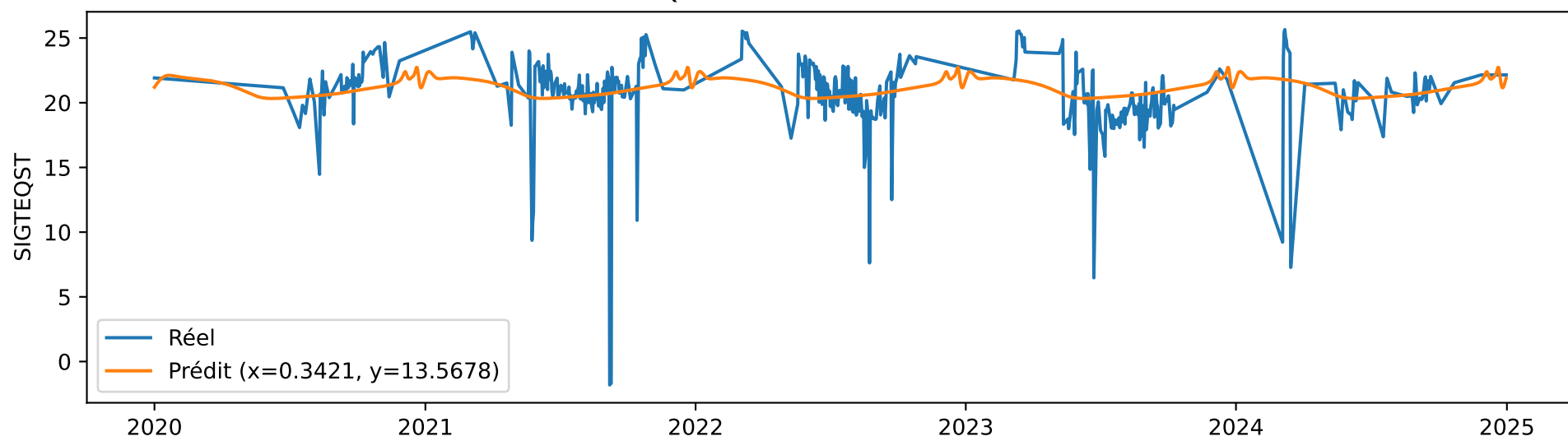
PHXXPR01 — RMSE=0.075 R2=0.119



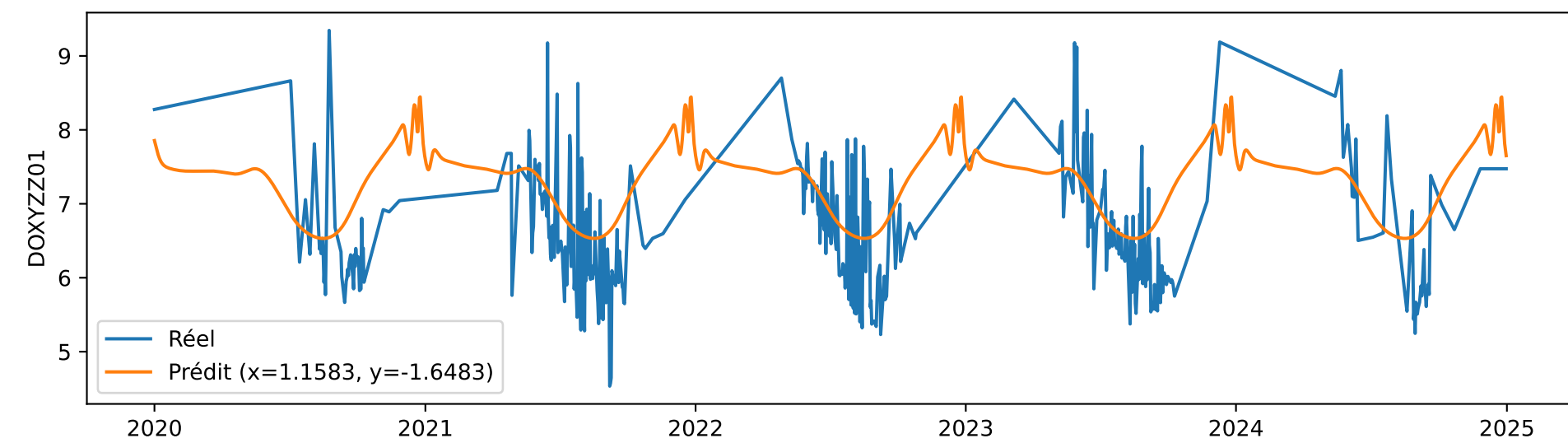
PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.590 R2=0.054



DOXYZZ01 — RMSE=0.834 R2=0.219



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=2.1414, R2=0.0094 (x=-0.027148, y=1.078073, R2\_opt=0.009411)
  - PHXXPR01: RMSE=0.0751, R2=0.1186 (x=0.705494, y=2.358513, R2\_opt=0.118622)
  - PSALST01: RMSE=3.2121, R2=0.0019 (x=0.083767, y=25.000422, R2\_opt=0.001932)
  - SIGTEQST: RMSE=2.5905, R2=0.0544 (x=0.342071, y=13.567837, R2\_opt=0.054381)
  - DOXYZZ01: RMSE=0.8342, R2=0.2195 (x=1.158271, y=-1.648314, R2\_opt=0.219477)