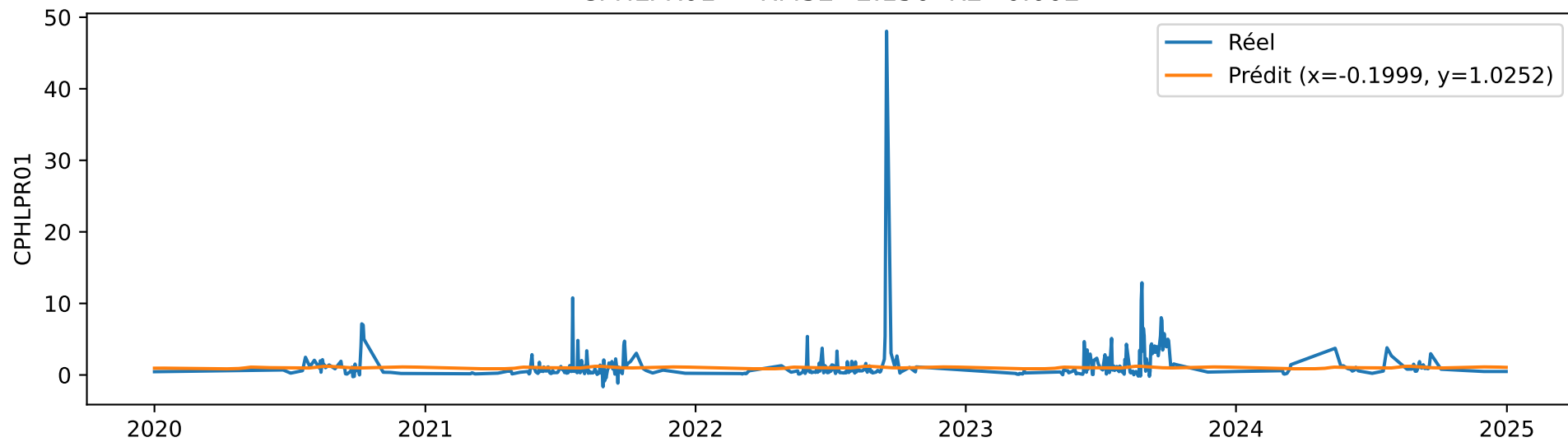
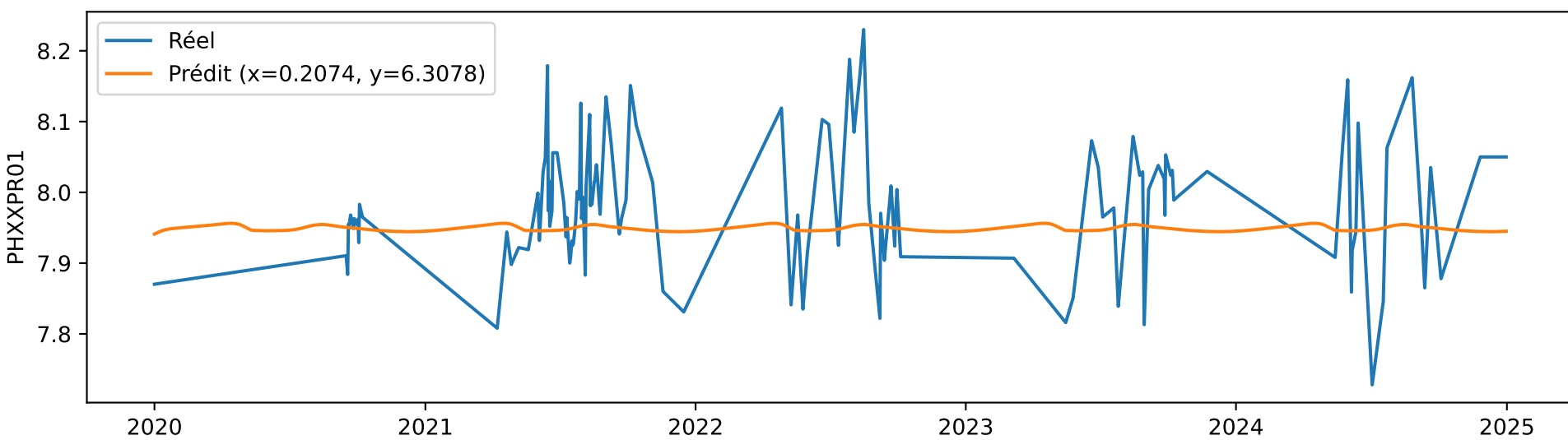


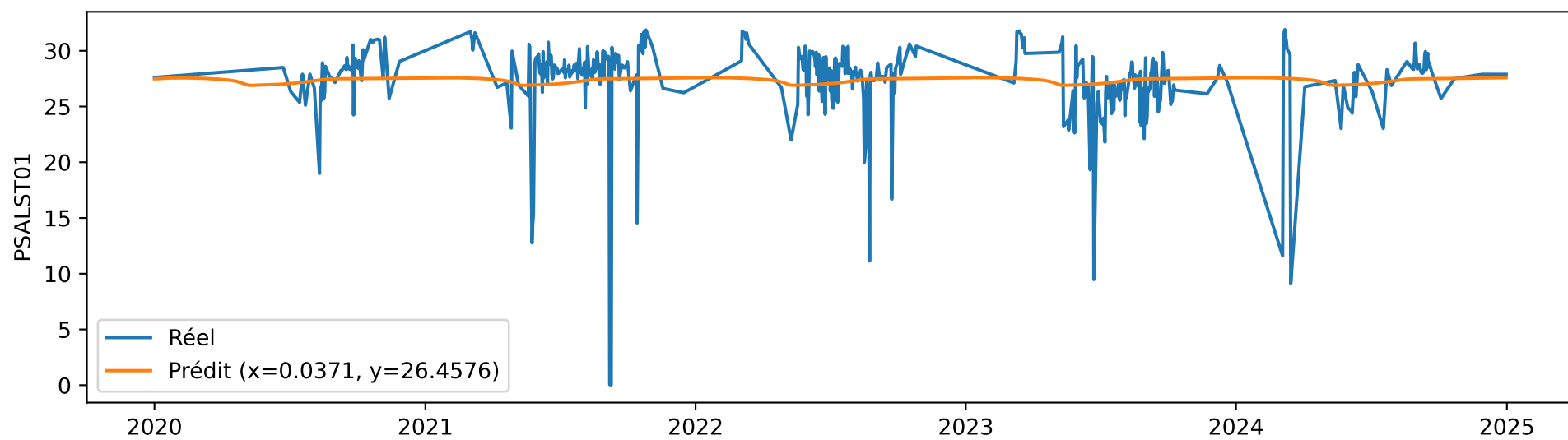
CPHLPR01 — RMSE=2.150 R2=0.002



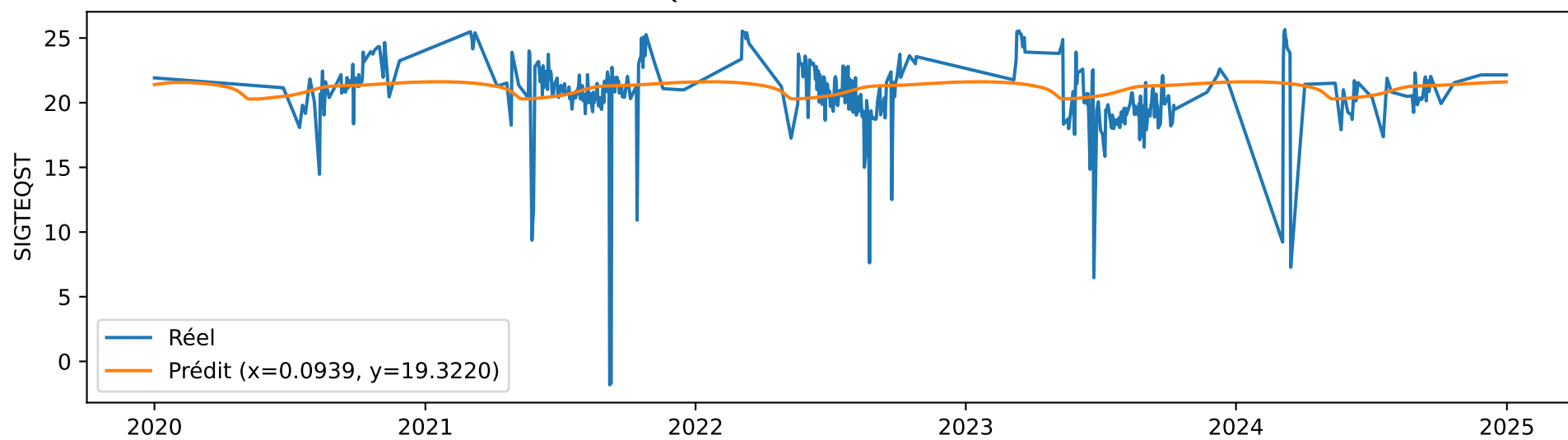
PHXXPR01 — RMSE=0.080 R2=0.002



PSALST01 — RMSE=3.207 R2=0.005



SIGTEQST — RMSE=2.628 R2=0.027



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=2.1496, R2=0.0019 (x=-0.199863, y=1.025233, R2_opt=0.001872)
 - PHXXPR01: RMSE=0.0799, R2=0.0021 (x=0.207415, y=6.307835, R2_opt=0.002094)
 - PSALST01: RMSE=3.2072, R2=0.0050 (x=0.037050, y=26.457626, R2_opt=0.004988)
 - SIGTEQST: RMSE=2.6280, R2=0.0268 (x=0.093897, y=19.322025, R2_opt=0.026776)