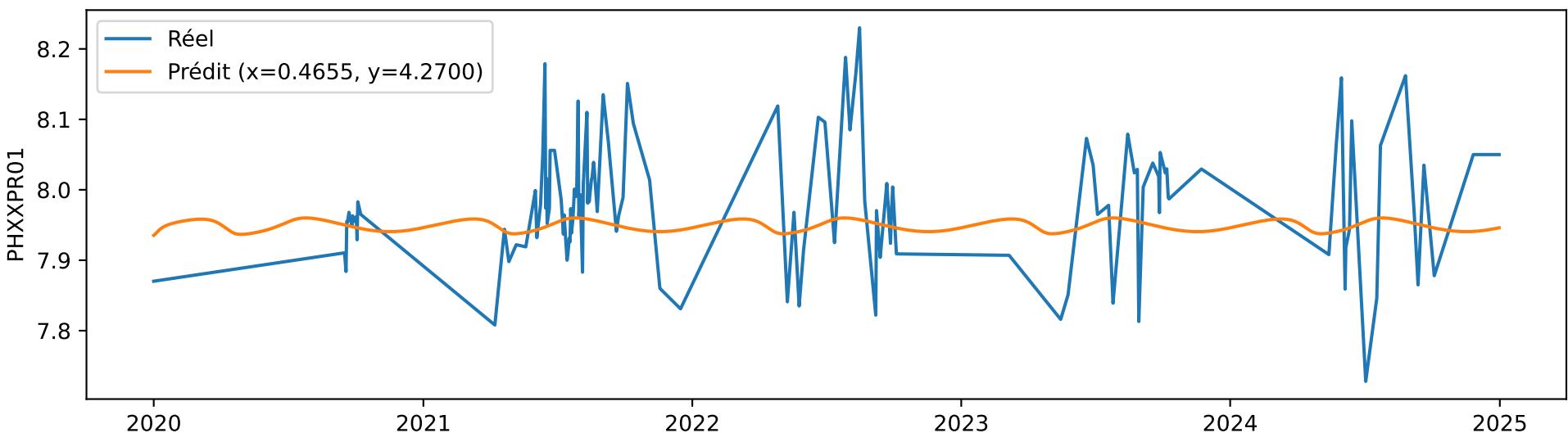
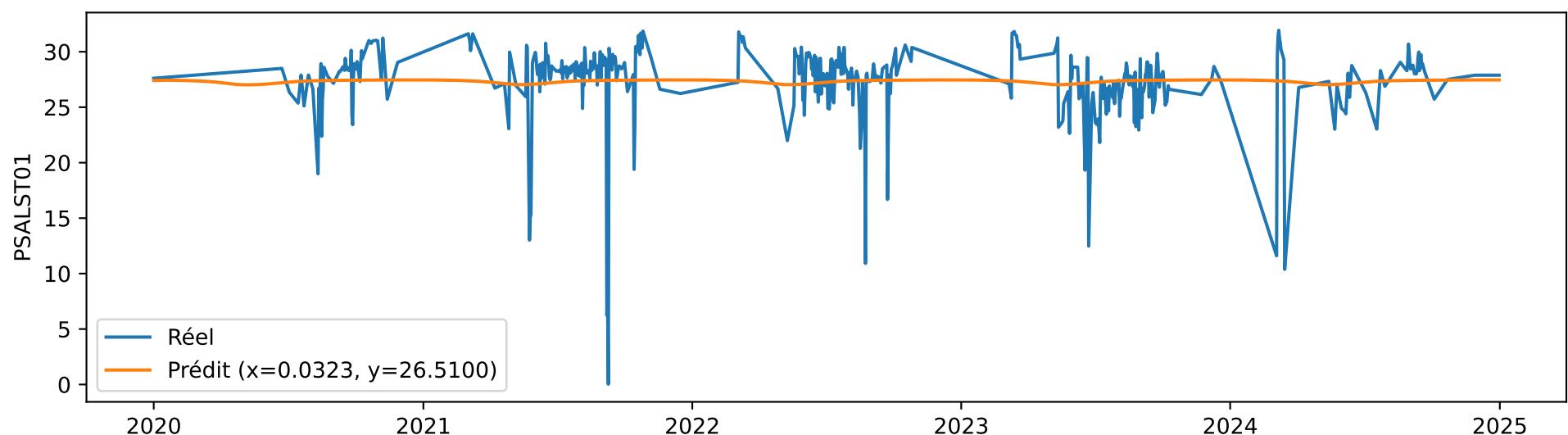


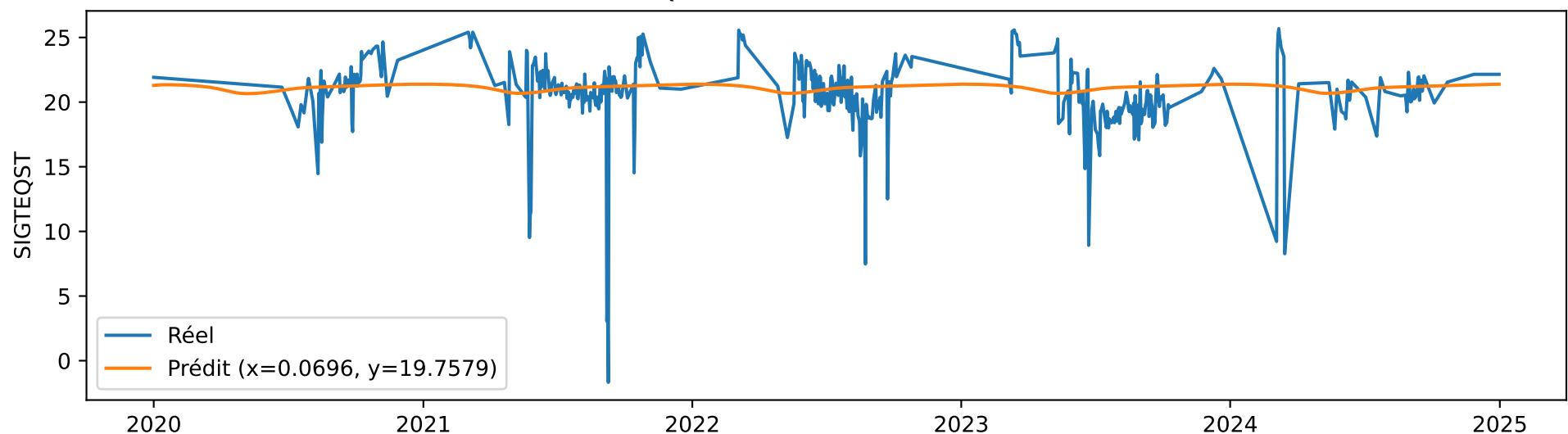
PHXXPR01 — RMSE=0.080 R2=0.008



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.534 R2=0.008



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) :

- PHXXPR01: RMSE=0.0796, R2=0.0079 ($x=0.465453$, $y=4.269991$, $R2_{opt}=0.007929$)
- PSALST01: RMSE=3.0738, R2=0.0021 ($x=0.032292$, $y=26.510036$, $R2_{opt}=0.002123$)
- SIGTEQST: RMSE=2.5340, R2=0.0078 ($x=0.069622$, $y=19.757878$, $R2_{opt}=0.007757$)