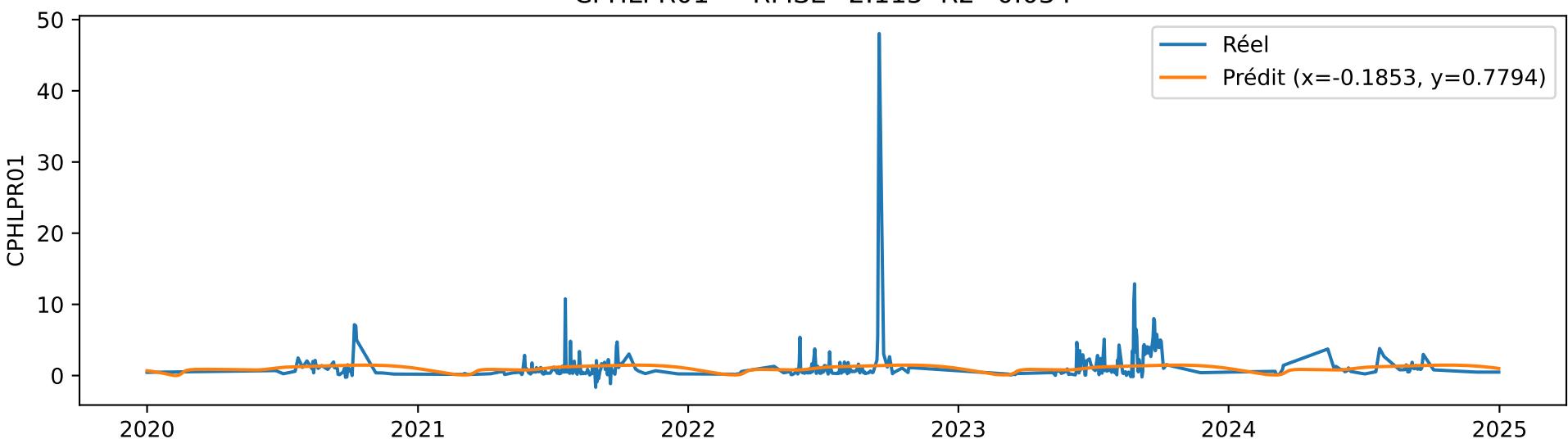
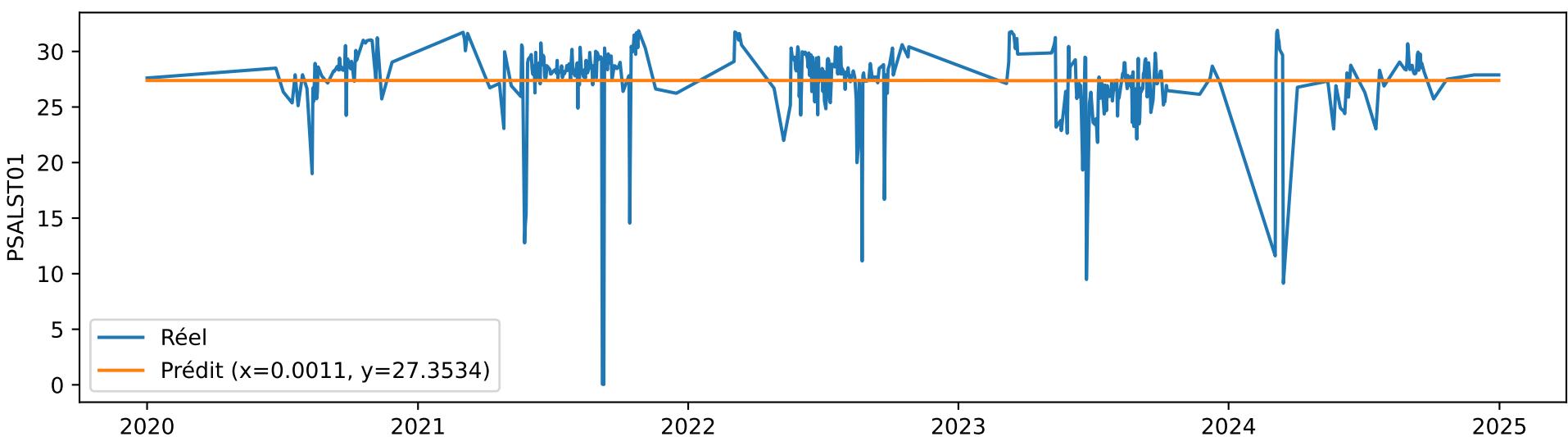


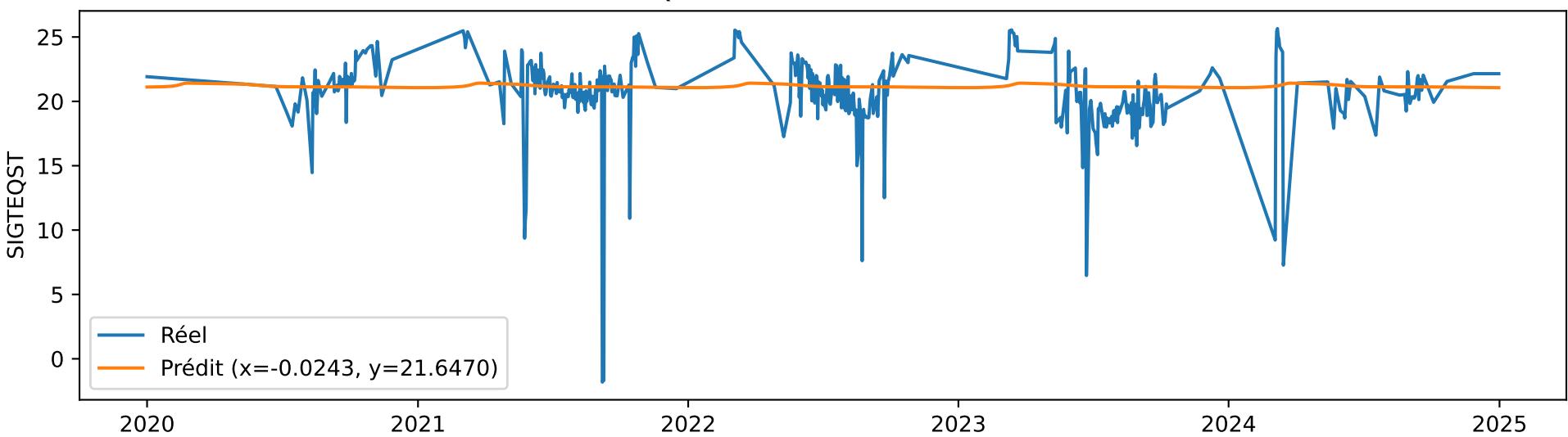
CPHLPR01 — RMSE=2.115 R2=0.034



PSALST01 — RMSE=3.215 R2=0.000



SIGTEQST — RMSE=2.662 R2=0.002



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=2.1146, R2=0.0341 ($x=-0.185302$, $y=0.779412$, $R2_{opt}=0.034134$)
- PSALST01: RMSE=3.2152, R2=0.0000 ($x=0.001139$, $y=27.353447$, $R2_{opt}=0.000004$)
- SIGTEQST: RMSE=2.6616, R2=0.0017 ($x=-0.024307$, $y=21.646969$, $R2_{opt}=0.001706$)