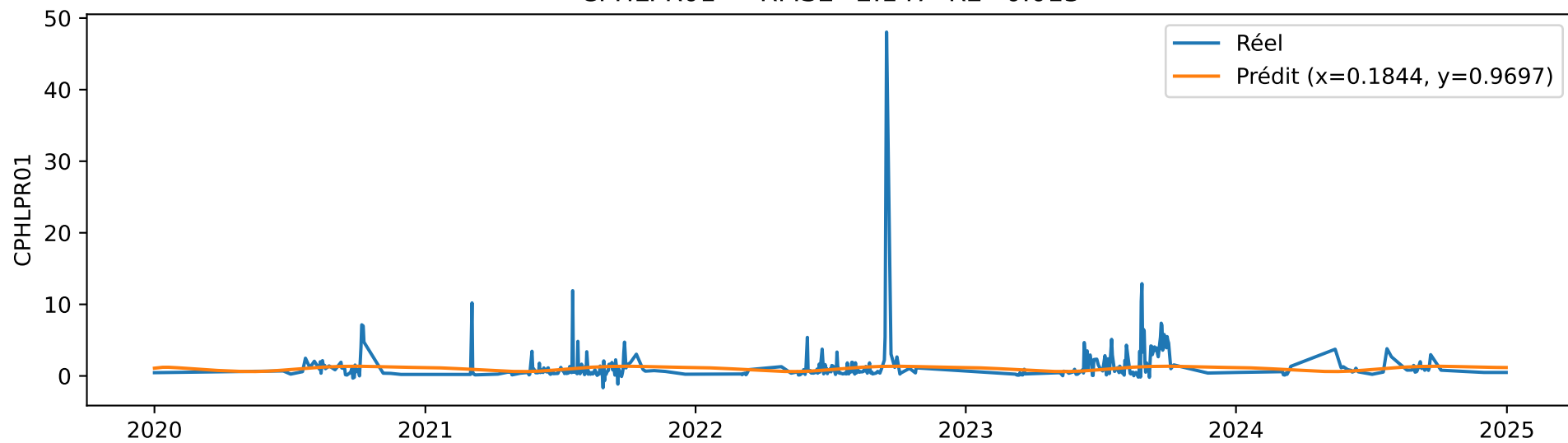
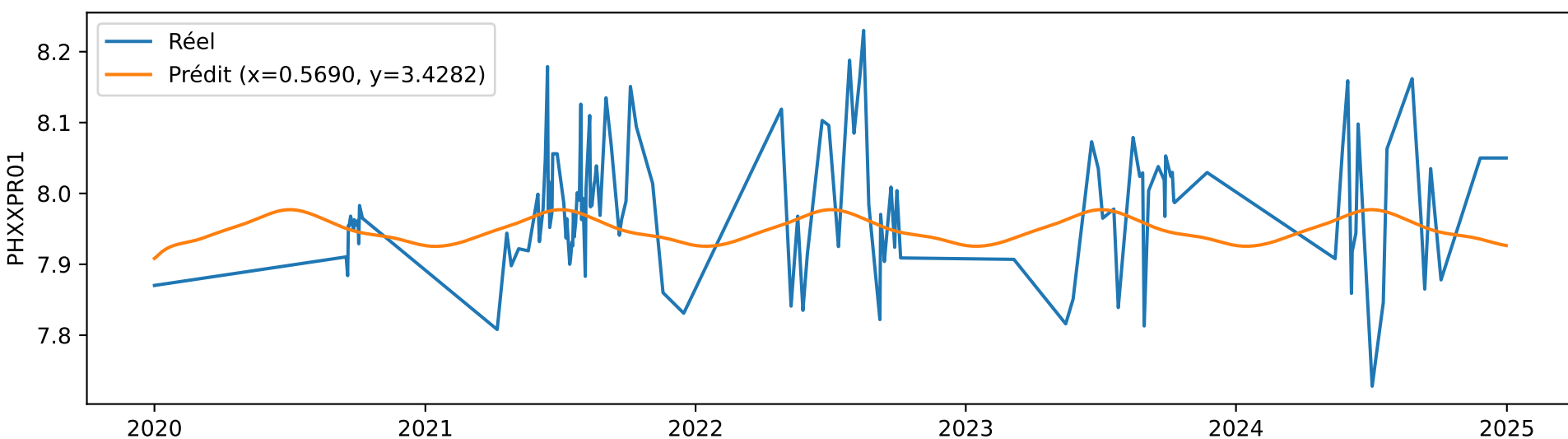


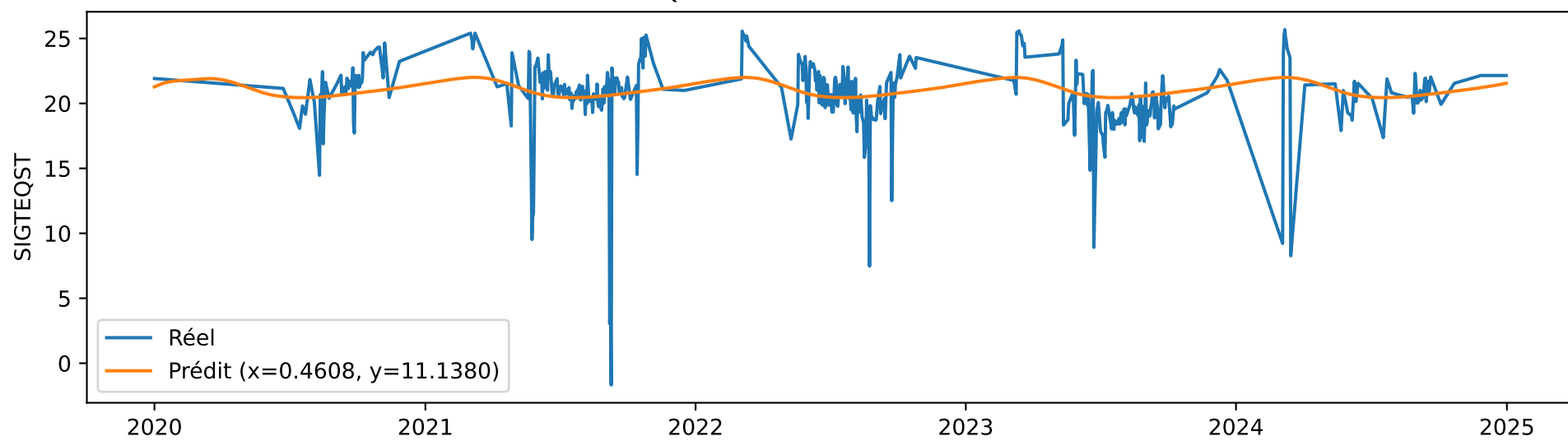
CPHLPR01 — RMSE=2.147 R2=0.013



PHXXPR01 — RMSE=0.078 R2=0.044



SIGTEQST — RMSE=2.489 R2=0.043



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=2.1470, R2=0.0132 (x=0.184417, y=0.969662, R2\_opt=0.013187)
  - PHXXPR01: RMSE=0.0781, R2=0.0441 (x=0.569025, y=3.428164, R2\_opt=0.044052)
  - SIGTEQST: RMSE=2.4888, R2=0.0428 (x=0.460783, y=11.137994, R2\_opt=0.042838)