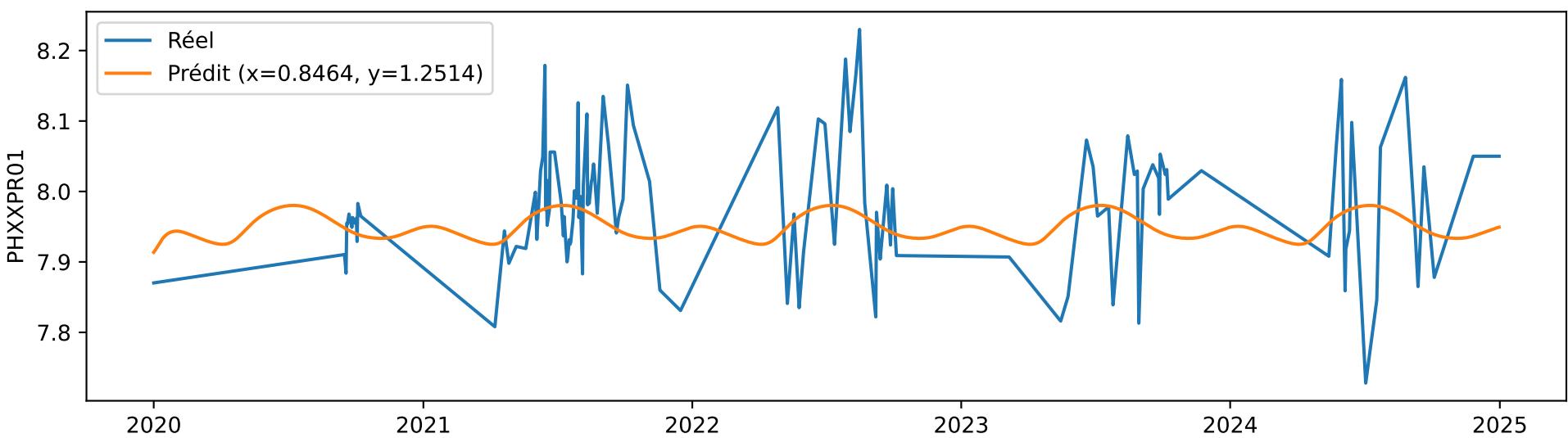
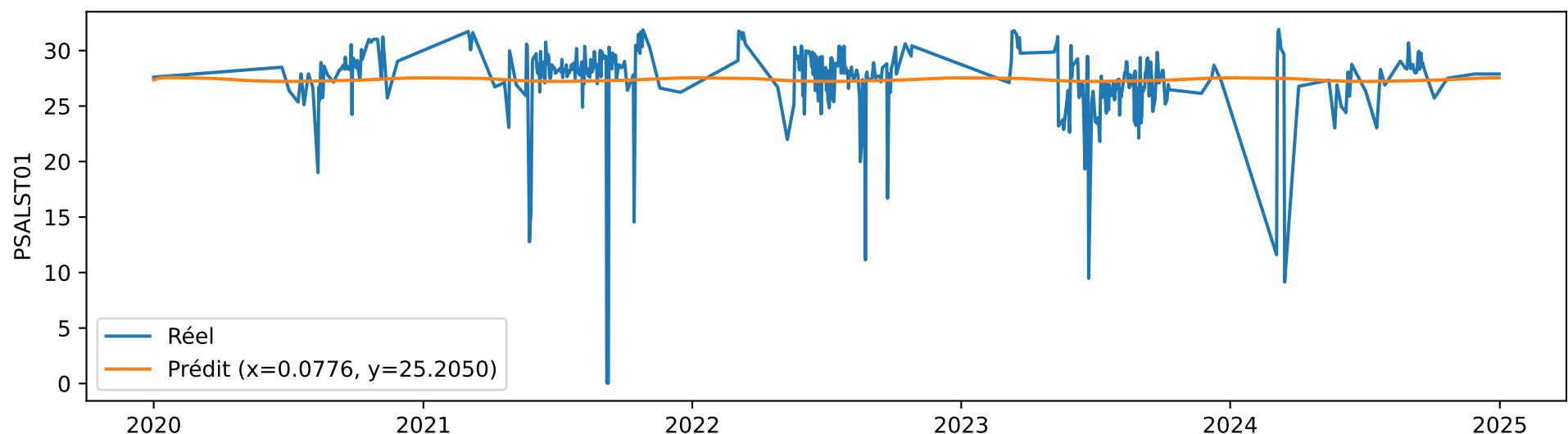


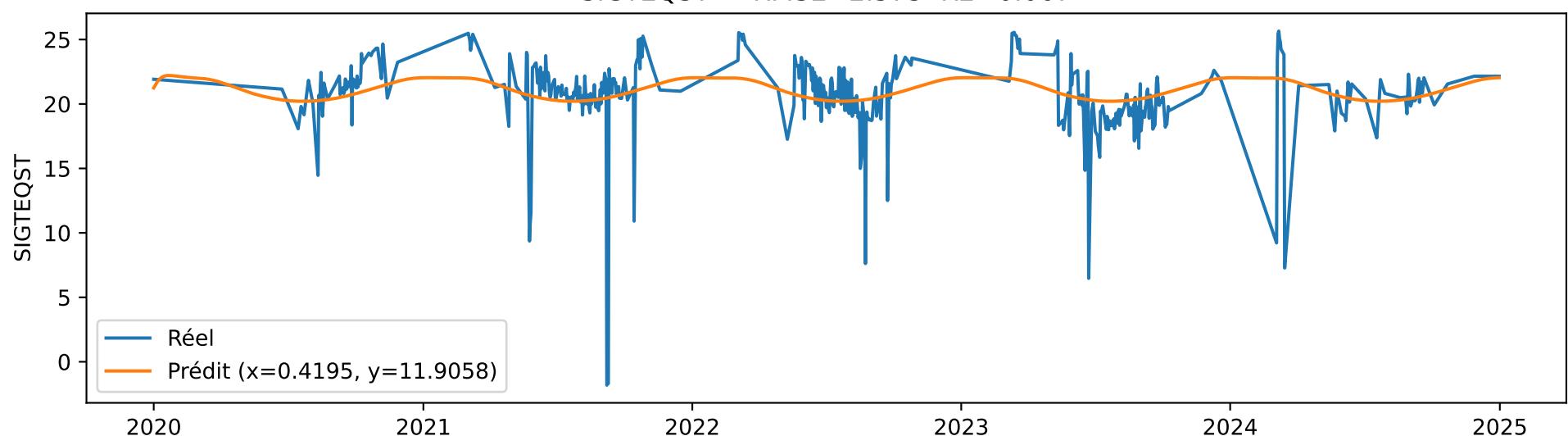
PHXXPR01 — RMSE=0.078 R2=0.046



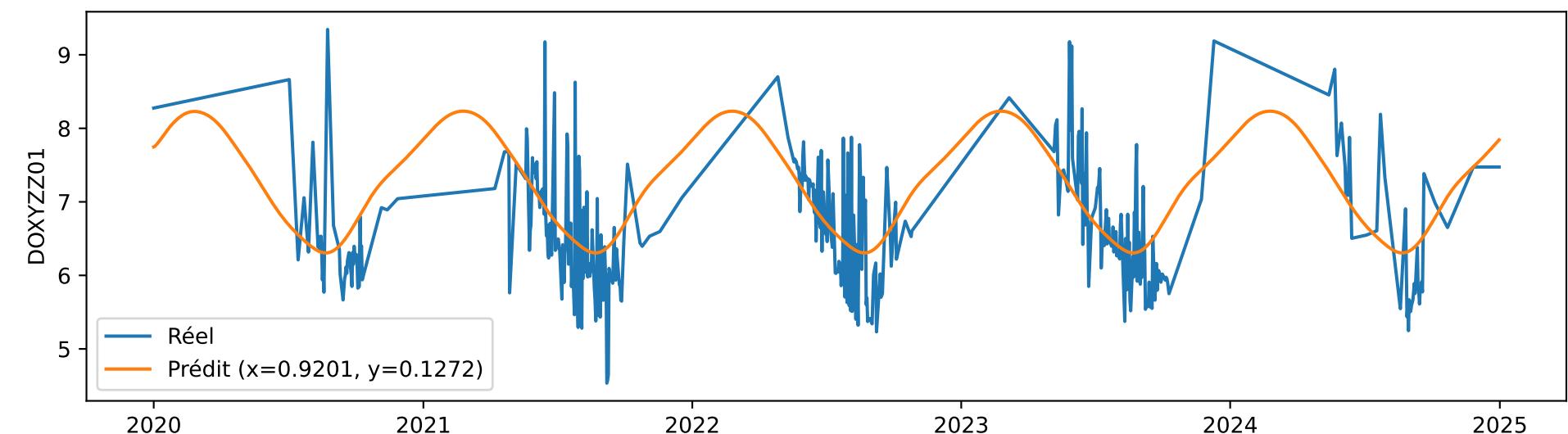
PSALST01 — RMSE=3.213 R2=0.001



SIGTEQST — RMSE=2.573 R2=0.067



DOXYZZ01 — RMSE=0.689 R2=0.467



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=0.0781, R2=0.0458 ($x=0.846406$, $y=1.251387$, $R2_{opt}=0.045832$)
- PSALST01: RMSE=3.2130, R2=0.0014 ($x=0.077574$, $y=25.205036$, $R2_{opt}=0.001386$)
- SIGTEQST: RMSE=2.5728, R2=0.0672 ($x=0.419495$, $y=11.905787$, $R2_{opt}=0.067223$)
- DOXYZZ01: RMSE=0.6892, R2=0.4672 ($x=0.920085$, $y=0.127198$, $R2_{opt}=0.467153$)