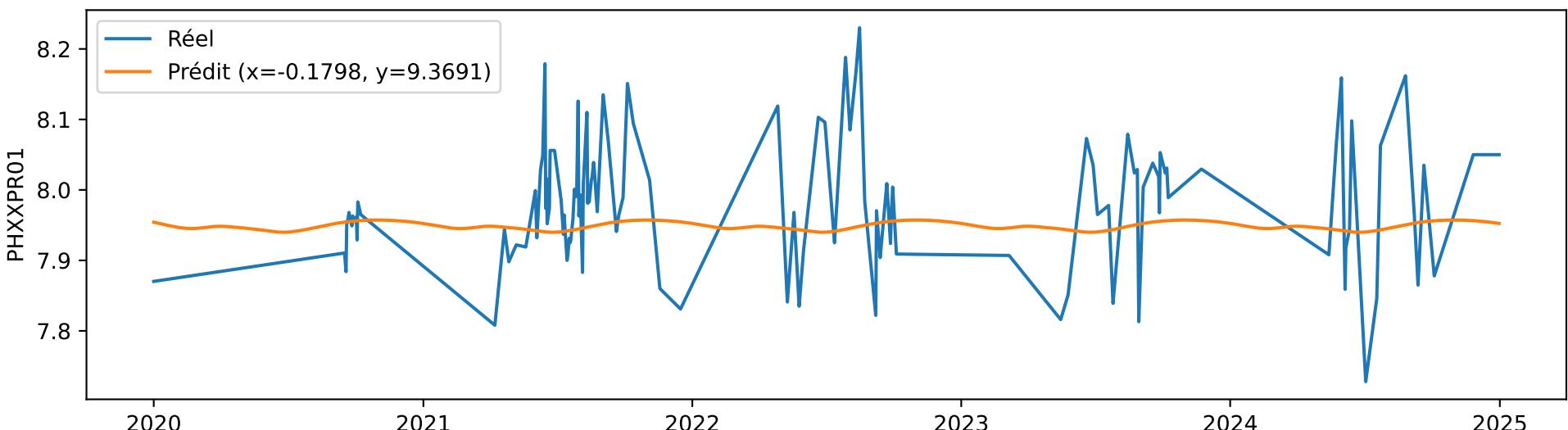
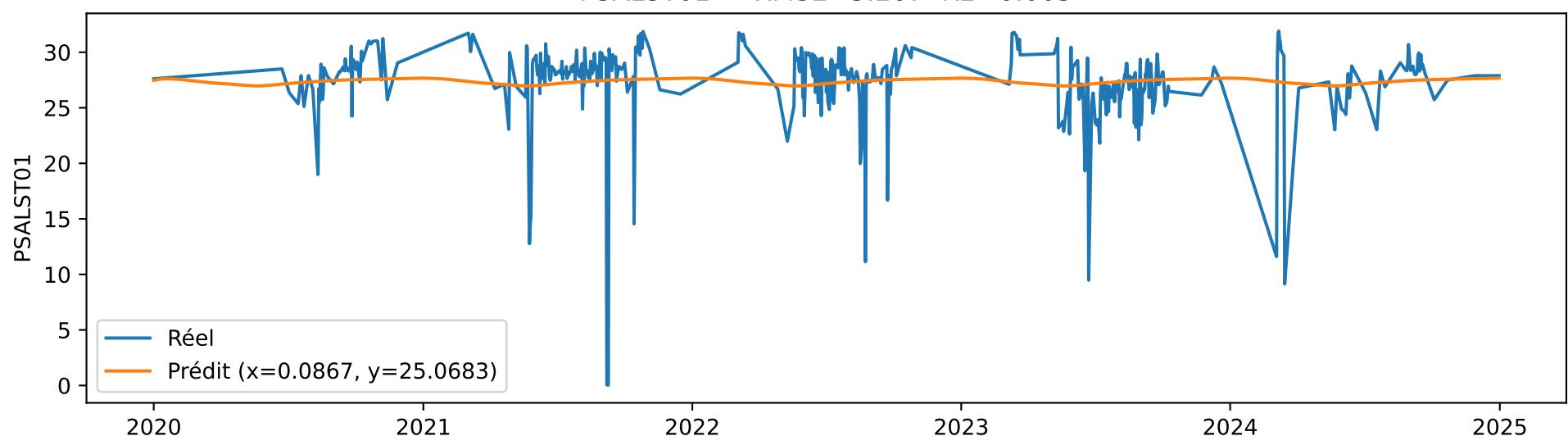


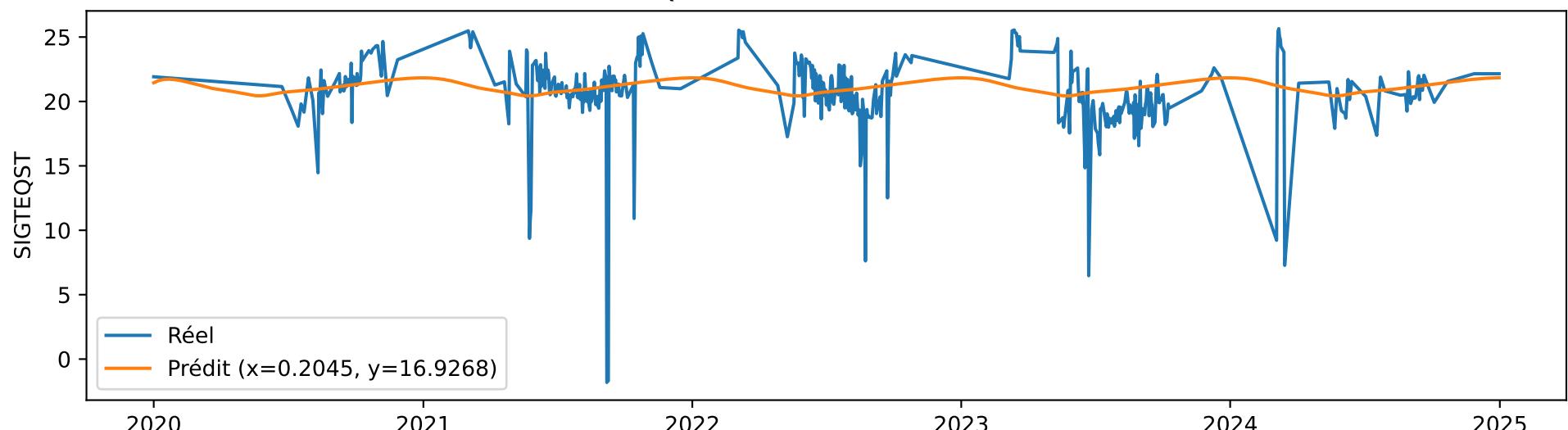
PHXXPR01 — RMSE=0.080 R2=0.005



PSALST01 — RMSE=3.207 R2=0.005



SIGTEQST — RMSE=2.627 R2=0.028



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=0.0798, R2=0.0046 ($x=-0.179760$, $y=9.369084$, $R2_{opt}=0.004551$)
- PSALST01: RMSE=3.2073, R2=0.0049 ($x=0.086656$, $y=25.068263$, $R2_{opt}=0.004900$)
- SIGTEQST: RMSE=2.6269, R2=0.0276 ($x=0.204548$, $y=16.926776$, $R2_{opt}=0.027628$)