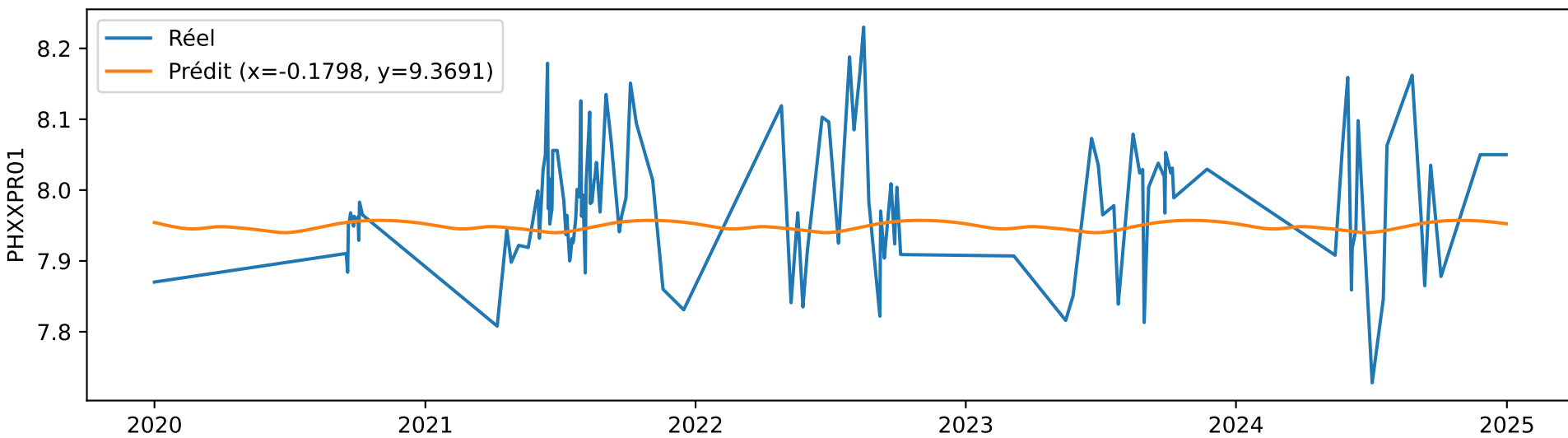
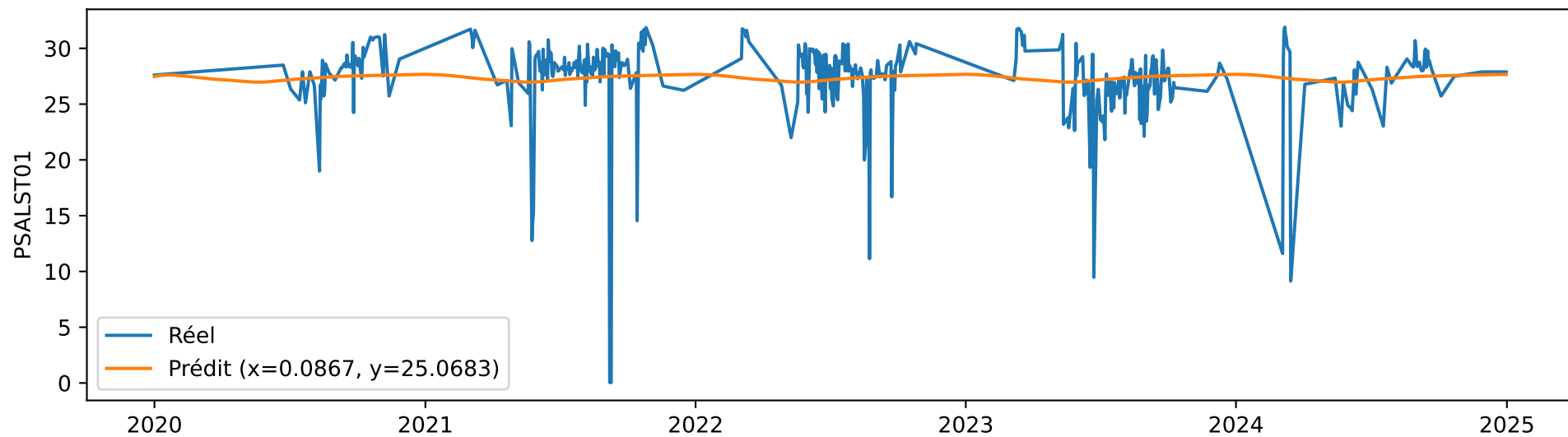


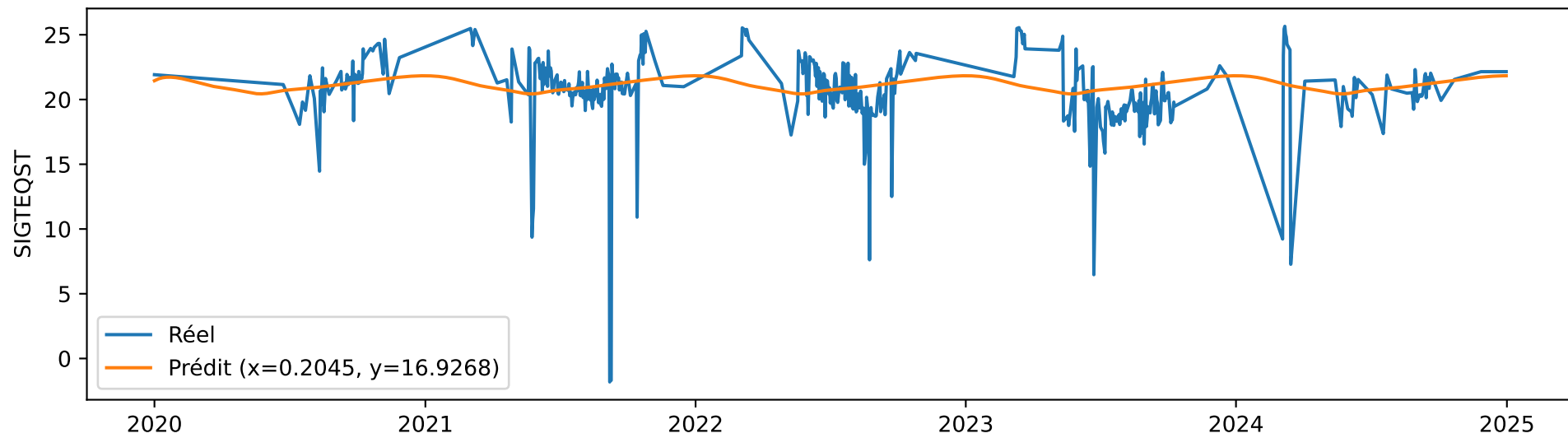
PHXXPR01 — RMSE=0.080 R2=0.005



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)