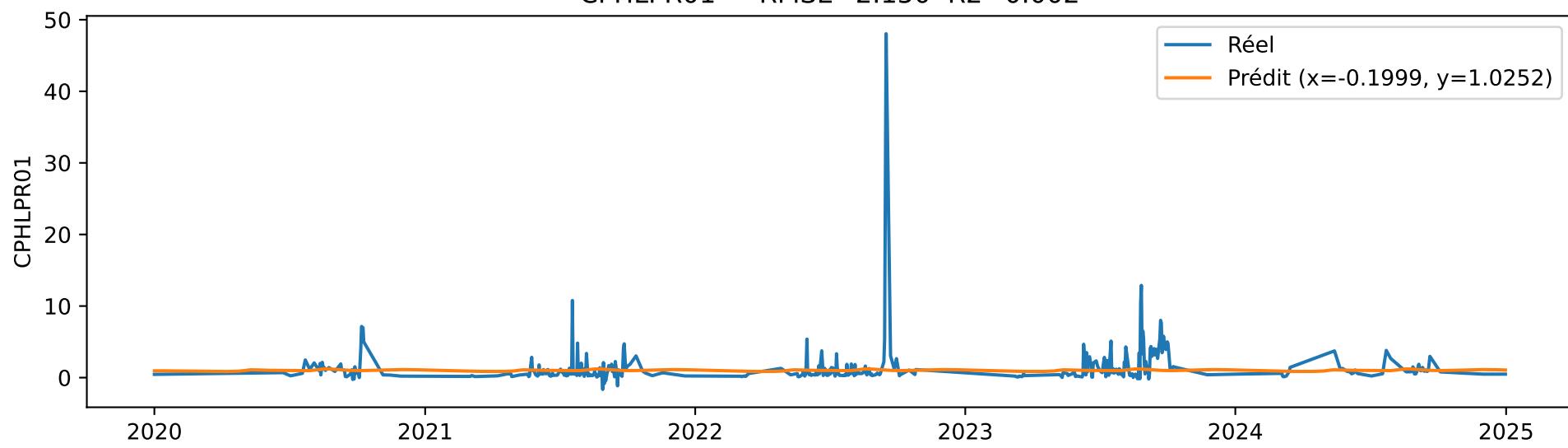
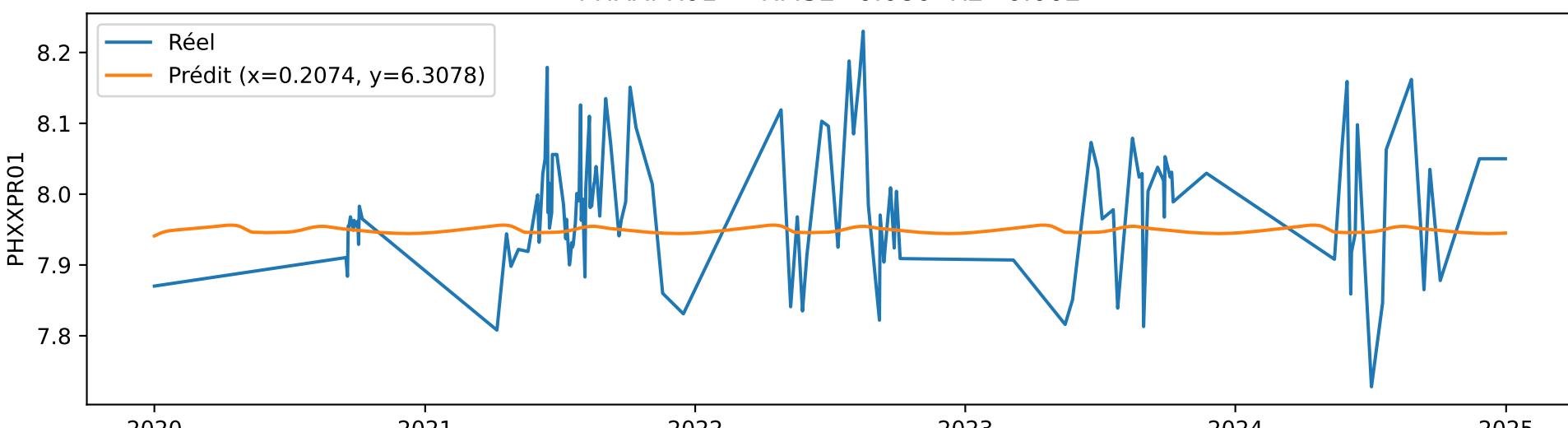


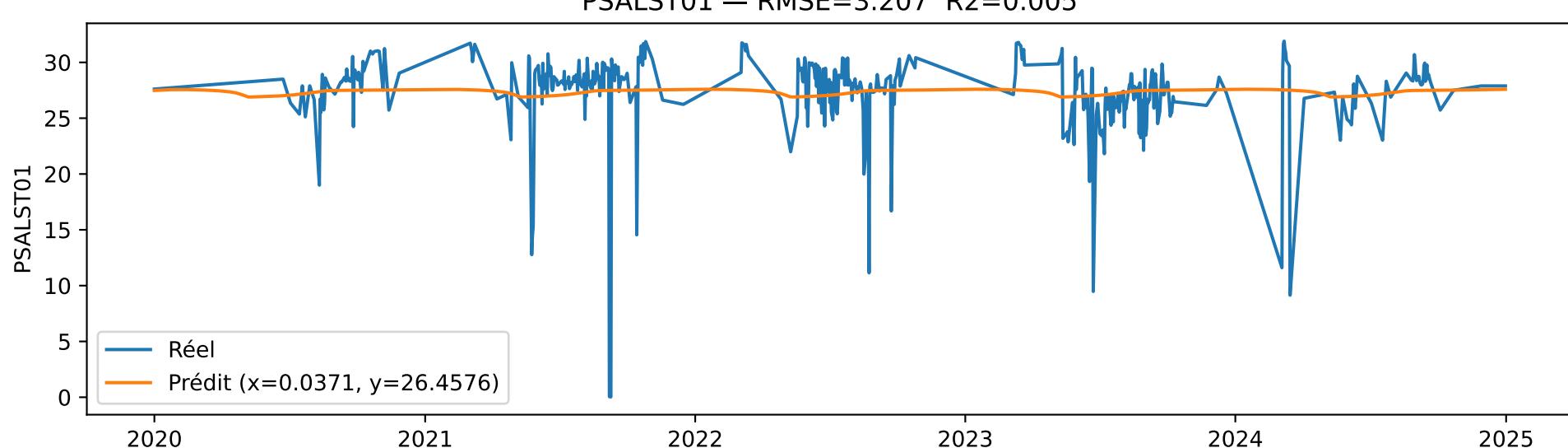
CPHLPR01 — RMSE=2.150 R2=0.002



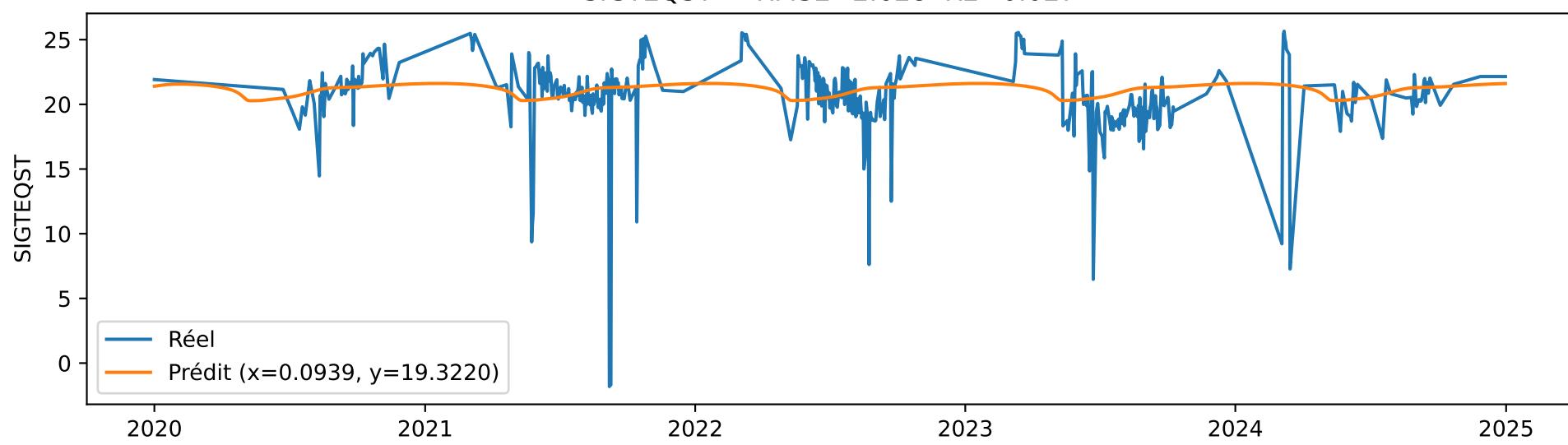
PHXXPR01 — RMSE=0.080 R2=0.002



PSALST01 — RMSE=3.207 R2=0.005



SIGTEQST — RMSE=2.628 R2=0.027



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=2.1496, R2=0.0019 ($x=-0.199863$, $y=1.025233$, $R2_{opt}=0.001872$)
- PHXXPR01: RMSE=0.0799, R2=0.0021 ($x=0.207415$, $y=6.307835$, $R2_{opt}=0.002094$)
- PSALST01: RMSE=3.2072, R2=0.0050 ($x=0.037050$, $y=26.457626$, $R2_{opt}=0.004988$)
- SIGTEQST: RMSE=2.6280, R2=0.0268 ($x=0.093897$, $y=19.322025$, $R2_{opt}=0.026776$)