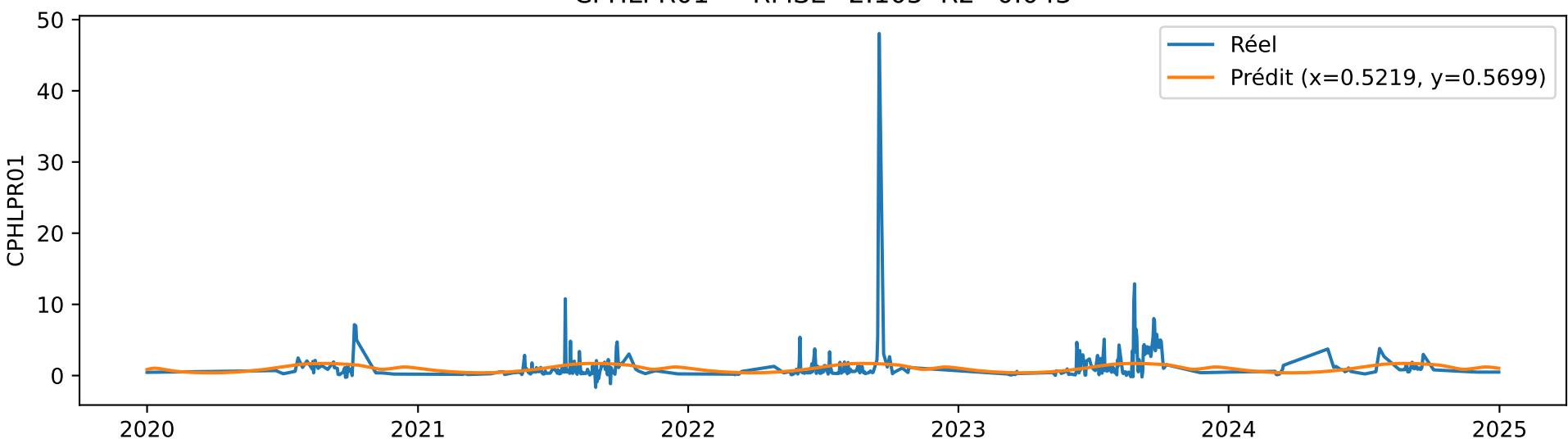
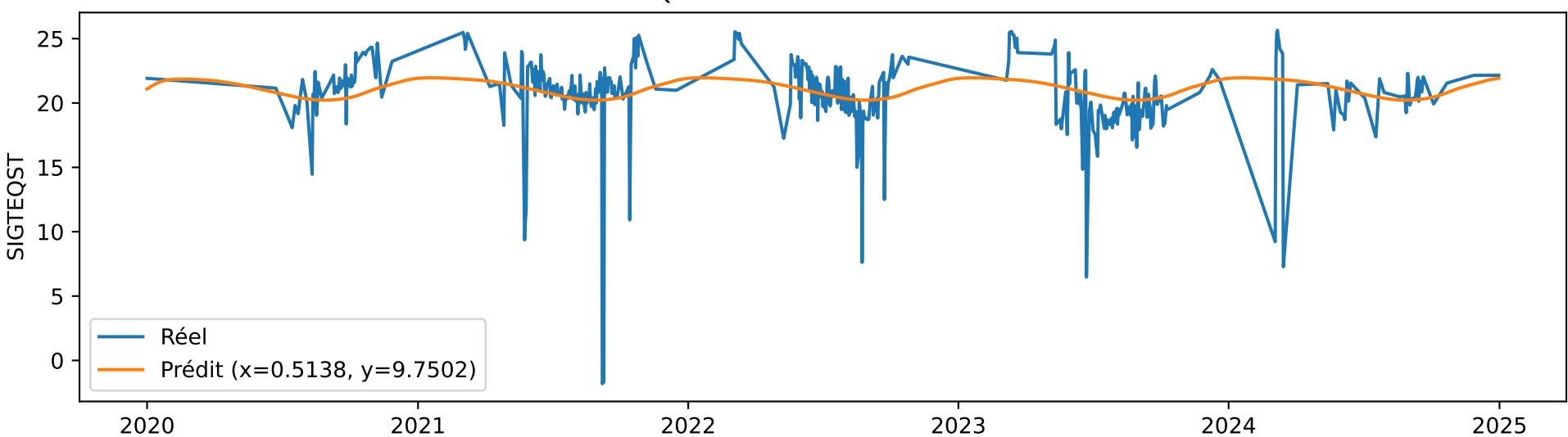


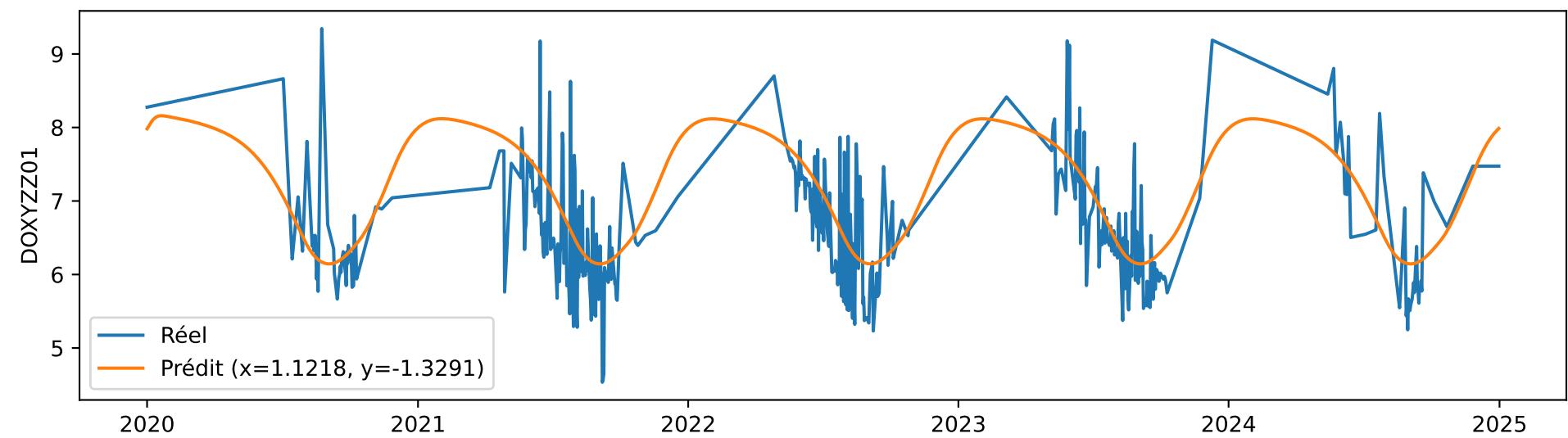
CPHLPR01 — RMSE=2.105 R2=0.043



SIGTEQST — RMSE=2.593 R2=0.053



DOXYZZ01 — RMSE=0.628 R2=0.558



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=2.1048, R2=0.0430 ($x=0.521926$, $y=0.569905$, $R2_{opt}=0.043022$)
- SIGTEQST: RMSE=2.5926, R2=0.0528 ($x=0.513844$, $y=9.750179$, $R2_{opt}=0.052850$)
- DOXYZZ01: RMSE=0.6278, R2=0.5579 ($x=1.121761$, $y=-1.329055$, $R2_{opt}=0.557935$)