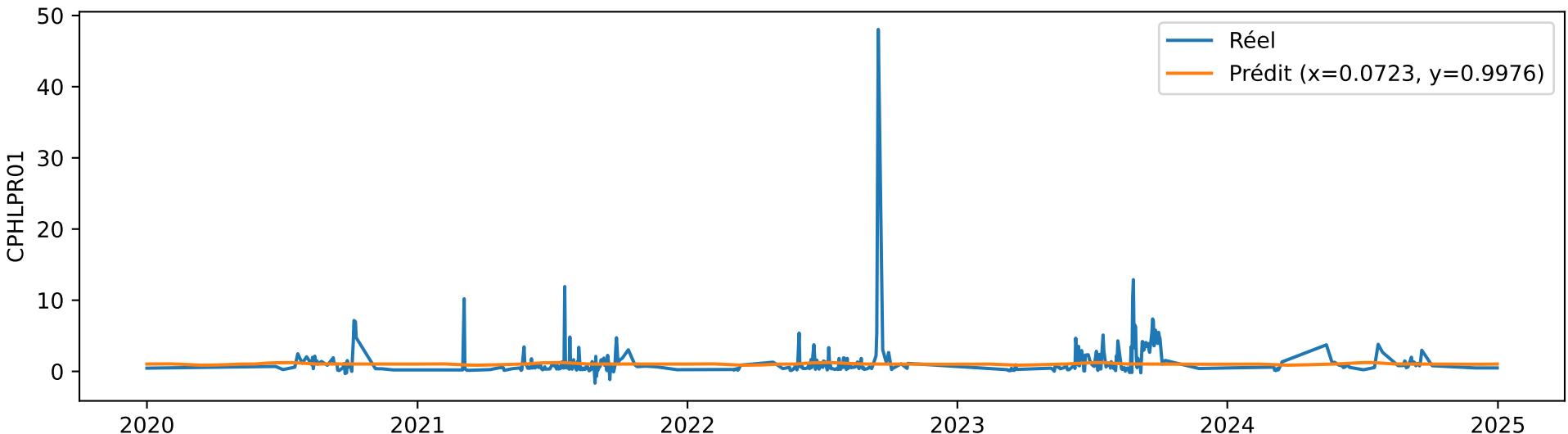
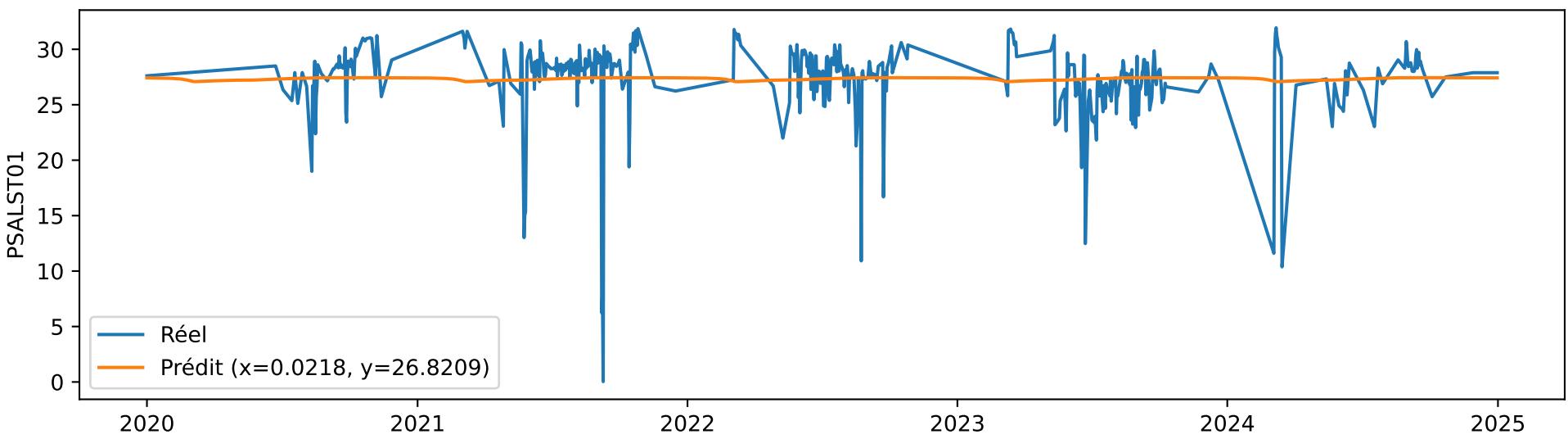


CPHLPR01 — RMSE=2.159 R2=0.002



PSALST01 — RMSE=3.075 R2=0.001



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=2.1595, R2=0.0017 ($x=0.072313$, $y=0.997568$, $R^2_{opt}=0.001691$)
- PSALST01: RMSE=3.0751, R2=0.0013 ($x=0.021845$, $y=26.820915$, $R^2_{opt}=0.001299$)