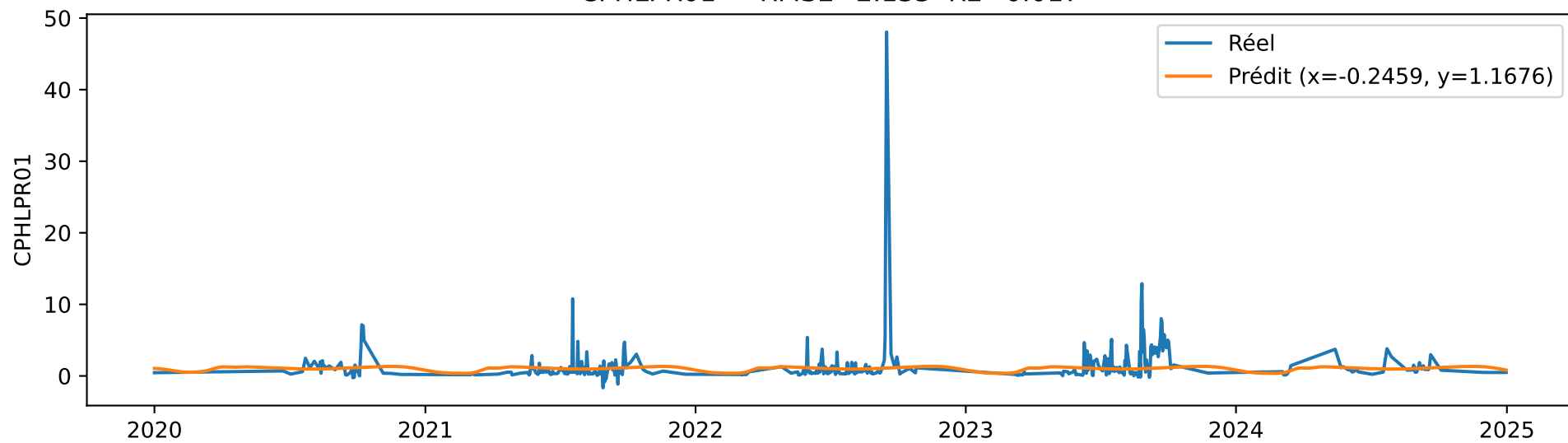
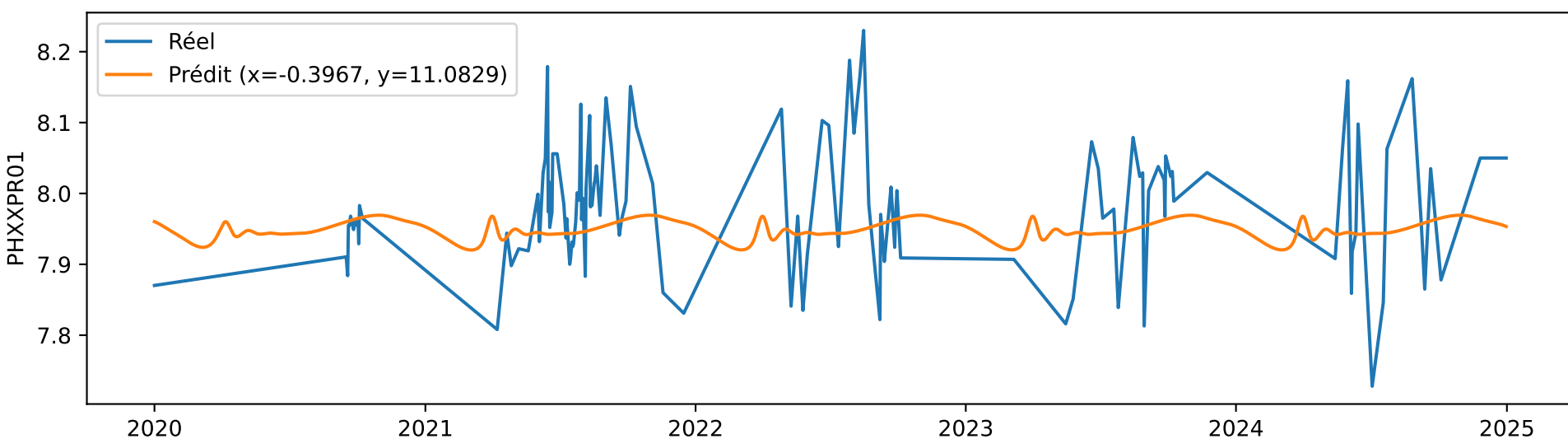


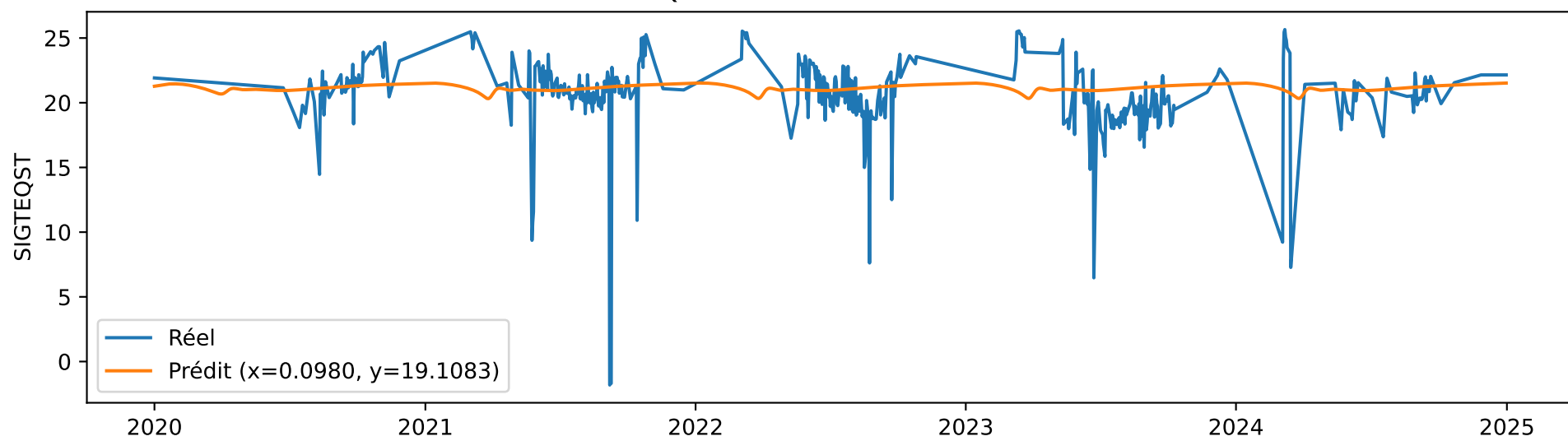
CPHLPR01 — RMSE=2.133 R2=0.017



PHXXPR01 — RMSE=0.079 R2=0.027



SIGTEQST — RMSE=2.652 R2=0.009



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=2.1334, R2=0.0168 (x=-0.245865, y=1.167615, R2\_opt=0.016806)
  - PHXXPR01: RMSE=0.0789, R2=0.0267 (x=-0.396727, y=11.082872, R2\_opt=0.026663)
  - SIGTEQST: RMSE=2.6522, R2=0.0087 (x=0.097991, y=19.108266, R2\_opt=0.008741)