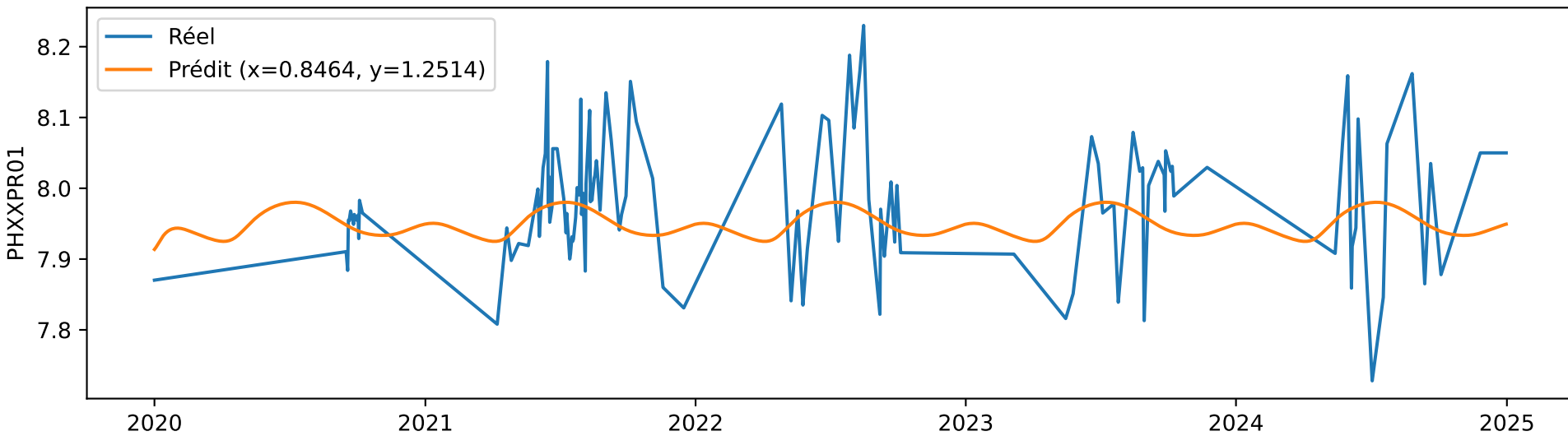
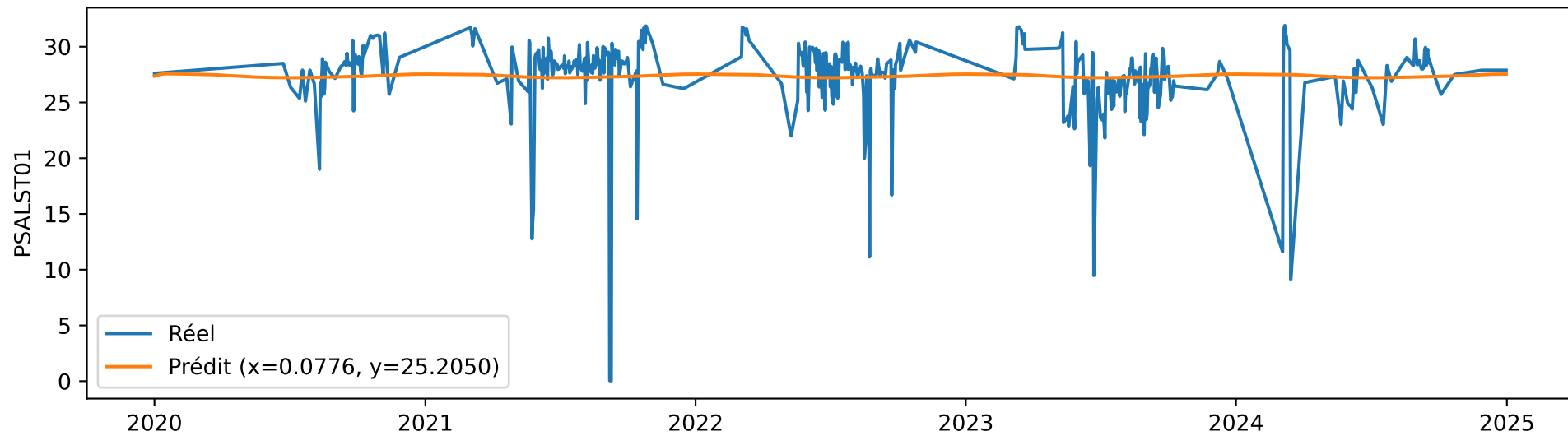


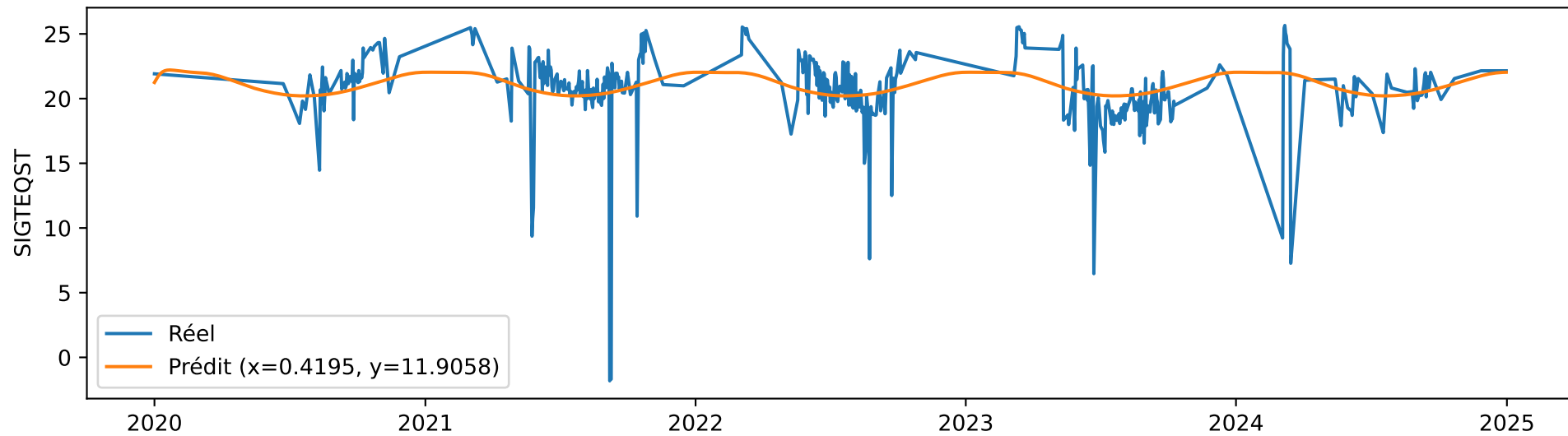
PHXXPR01 — RMSE=0.078 R2=0.046



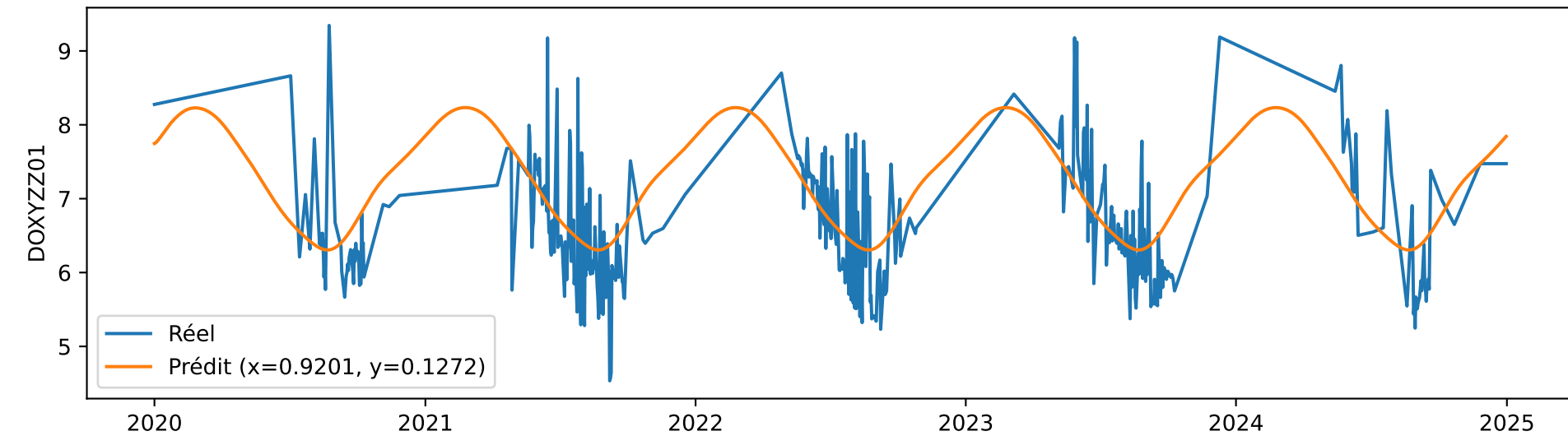
PSALST01 — RMSE=3.213 R2=0.001



SIGTEQST — RMSE=2.573 R2=0.067



DOXYZZ01 — RMSE=0.689 R2=0.467



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=0.0781, R2=0.0458 (x=0.846406, y=1.251387, R2_opt=0.045832)
 - PSALST01: RMSE=3.2130, R2=0.0014 (x=0.077574, y=25.205036, R2_opt=0.001386)
 - SIGTEQST: RMSE=2.5728, R2=0.0672 (x=0.419495, y=11.905787, R2_opt=0.067223)
 - DOXYZZ01: RMSE=0.6892, R2=0.4672 (x=0.920085, y=0.127198, R2_opt=0.467153)