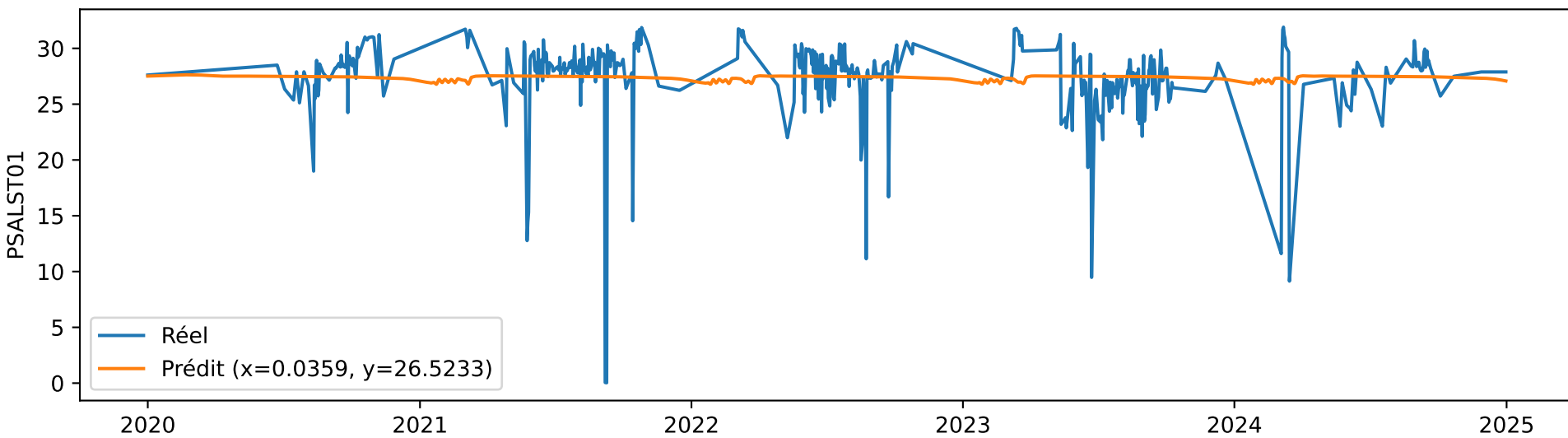
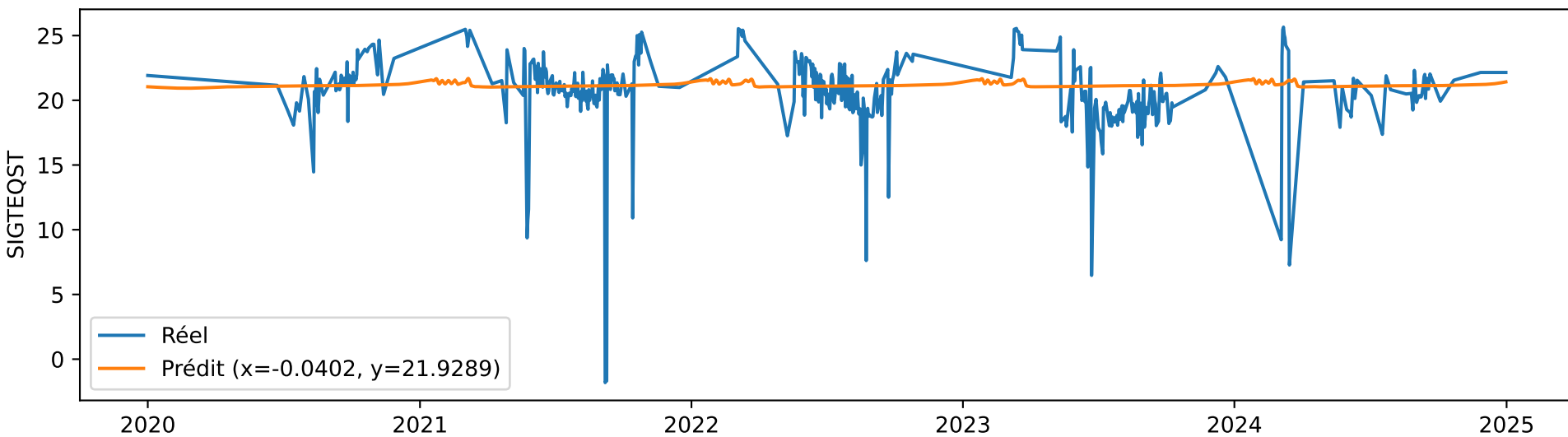


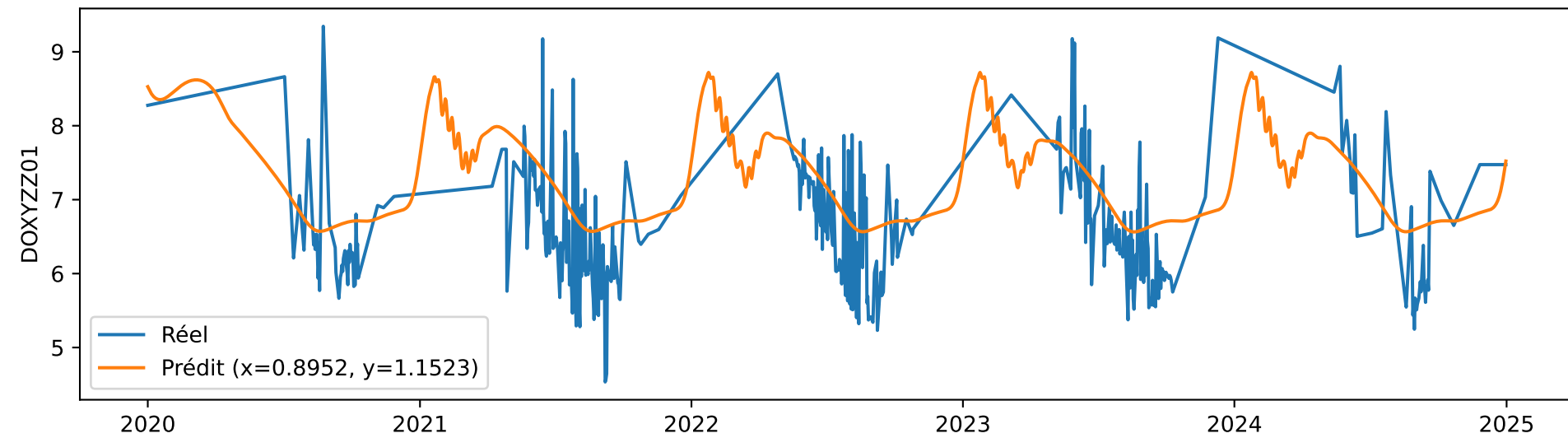
PSALST01 — RMSE=3.210 R2=0.003



SIGTEQST — RMSE=2.660 R2=0.003



DOXYZZ01 — RMSE=0.708 R2=0.439



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) :
- PSALST01: RMSE=3.2098, R2=0.0033 (x=0.035872, y=26.523294, R2_opt=0.003337)
 - SIGTEQST: RMSE=2.6596, R2=0.0033 (x=-0.040169, y=21.928899, R2_opt=0.003262)
 - DOXYZZ01: RMSE=0.7075, R2=0.4385 (x=0.895244, y=1.152262, R2_opt=0.438510)