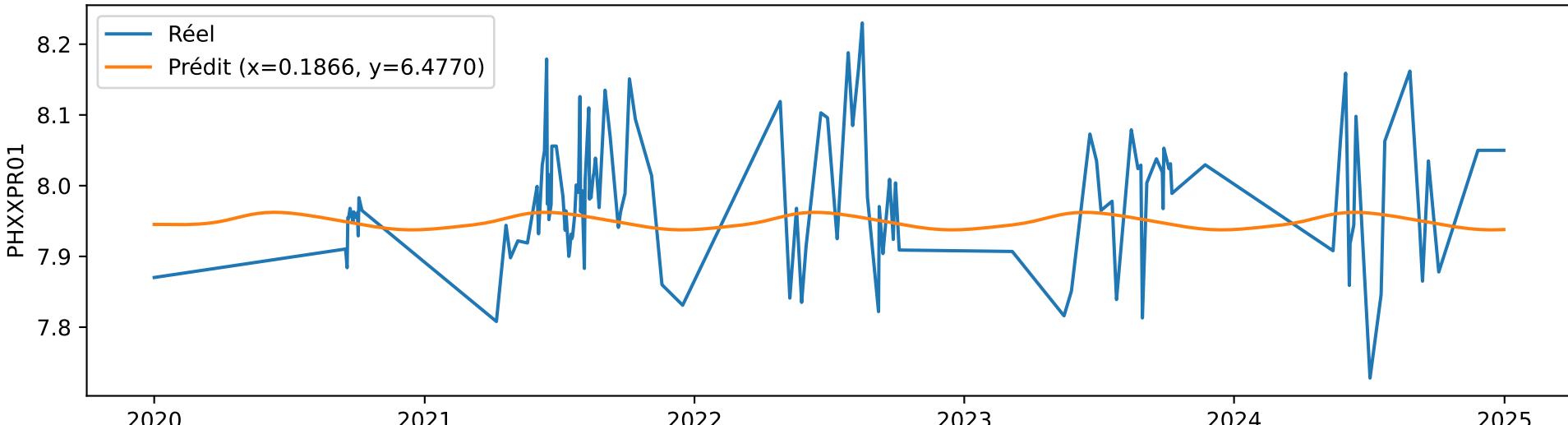
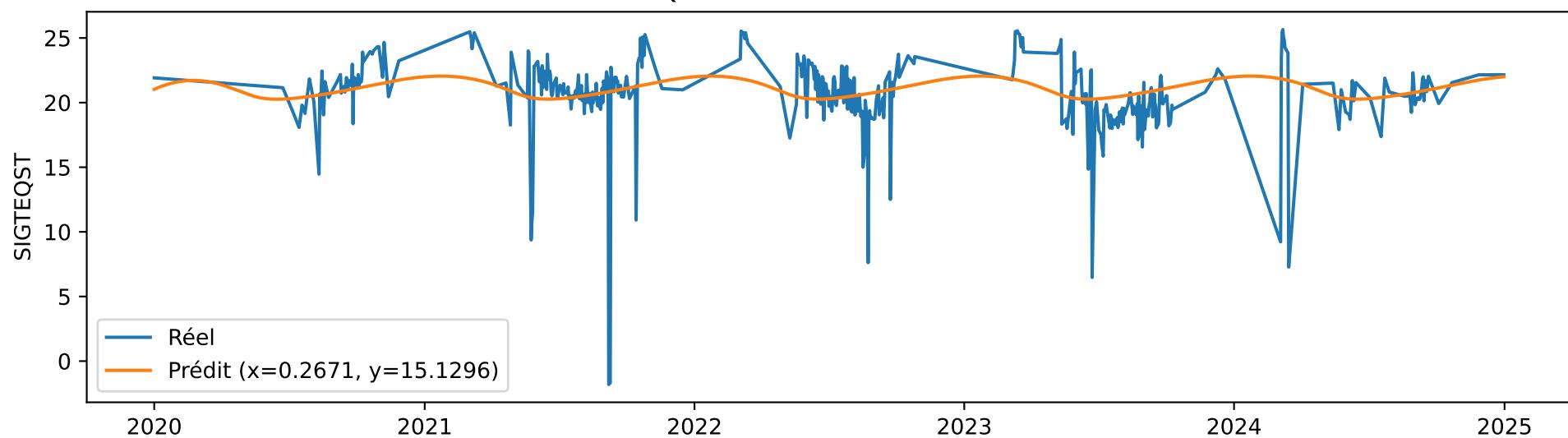


PHXXPR01 — RMSE=0.080 R2=0.011



SIGTEQST — RMSE=2.592 R2=0.053



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=0.0795, R2=0.0111 ($x=0.186581$, $y=6.476996$, $R2_{opt}=0.011083$)
- SIGTEQST: RMSE=2.5924, R2=0.0530 ($x=0.267140$, $y=15.129623$, $R2_{opt}=0.052986$)