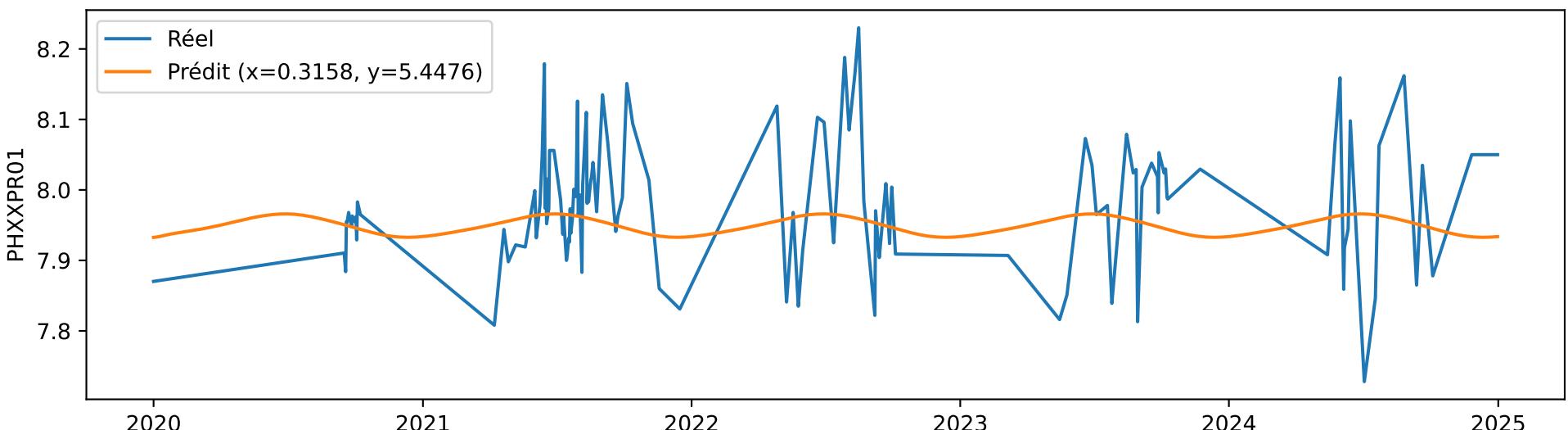
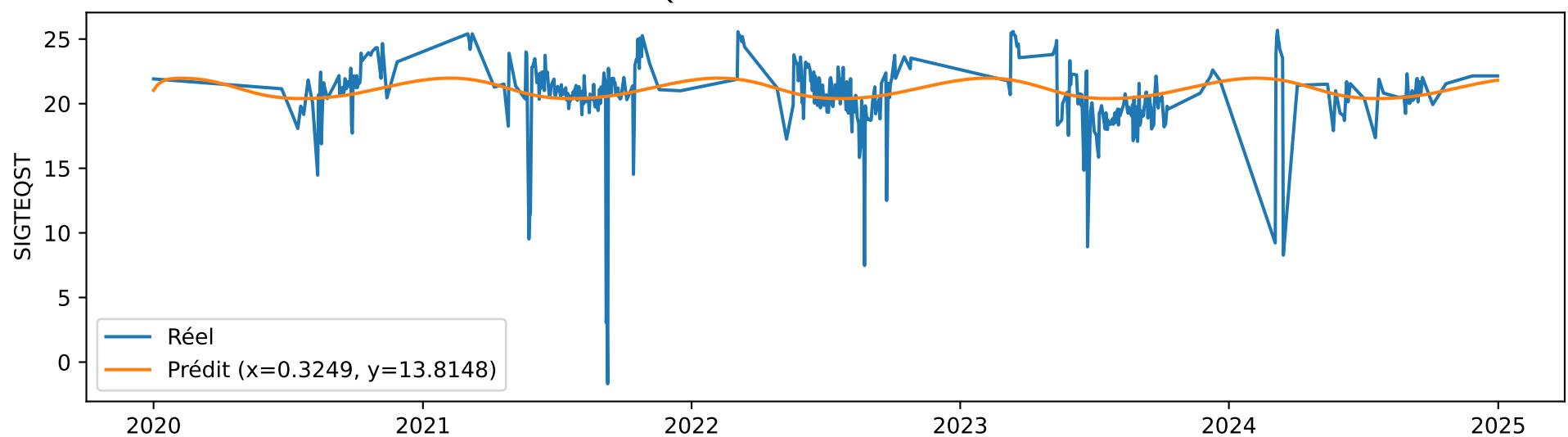


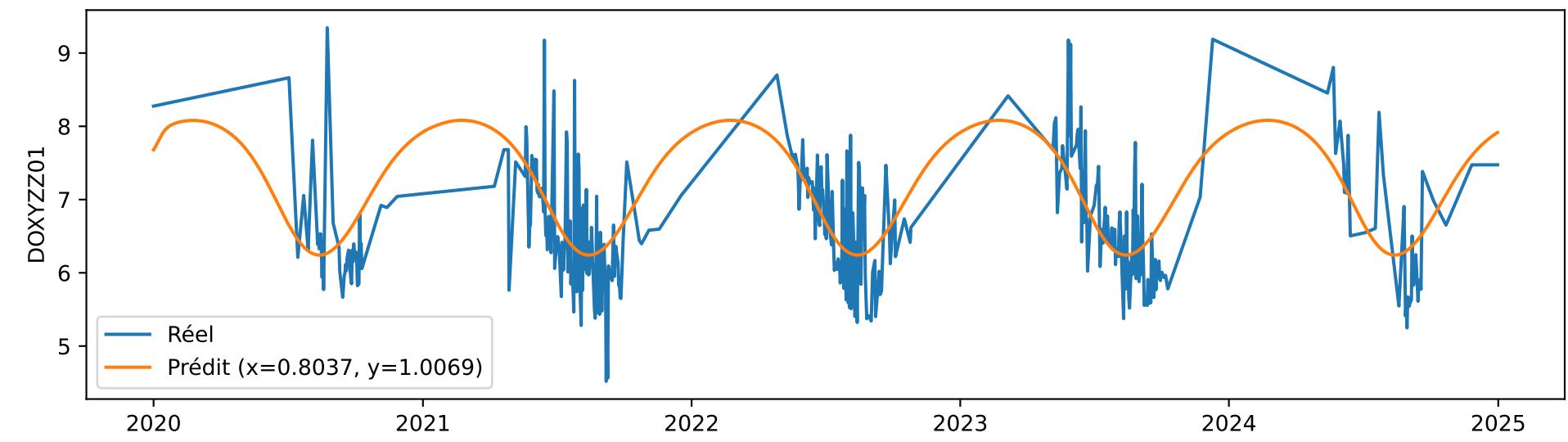
PHXXPR01 — RMSE=0.079 R2=0.020



SIGTEQST — RMSE=2.480 R2=0.050



DOXYZZ01 — RMSE=0.679 R2=0.479



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=0.0791, R2=0.0204 ($x=0.315769$, $y=5.447614$, $R2_{opt}=0.020402$)
- SIGTEQST: RMSE=2.4798, R2=0.0497 ($x=0.324864$, $y=13.814821$, $R2_{opt}=0.049729$)
- DOXYZZ01: RMSE=0.6786, R2=0.4787 ($x=0.803671$, $y=1.006943$, $R2_{opt}=0.478717$)