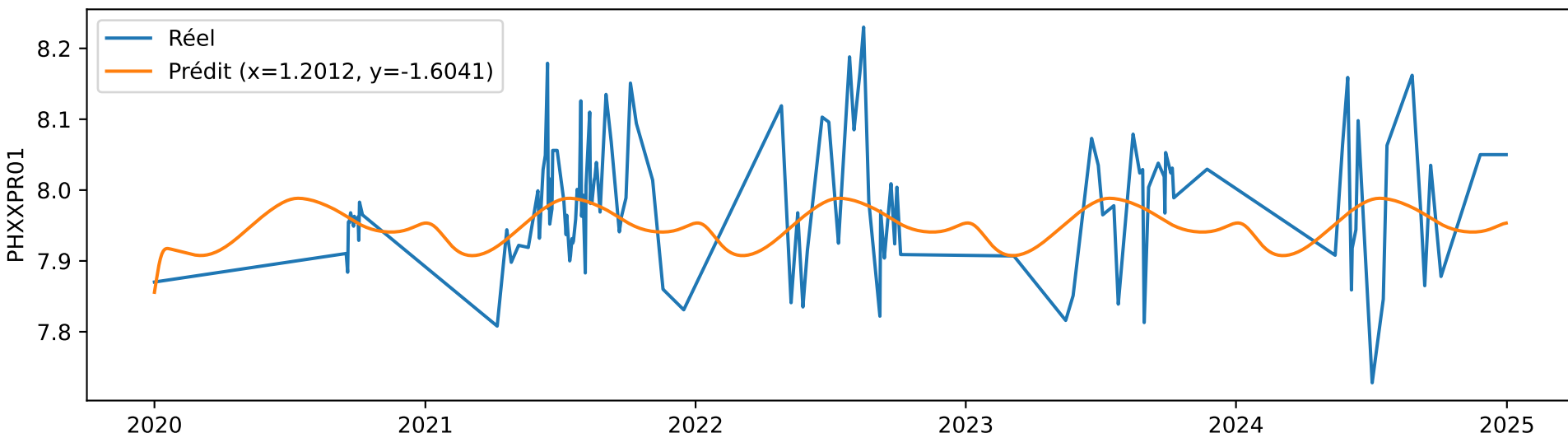
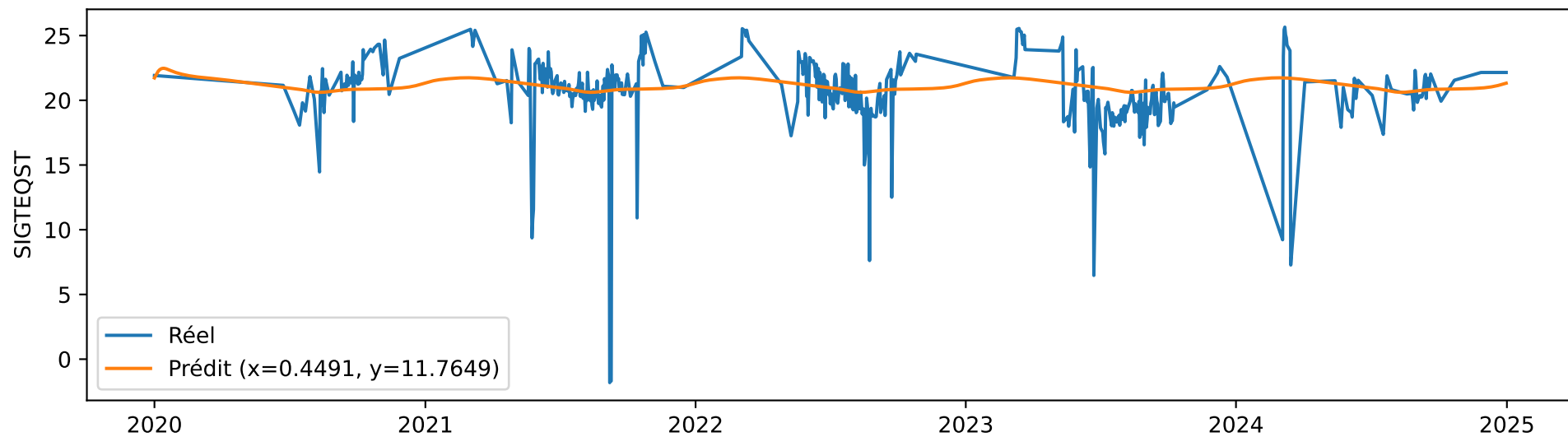


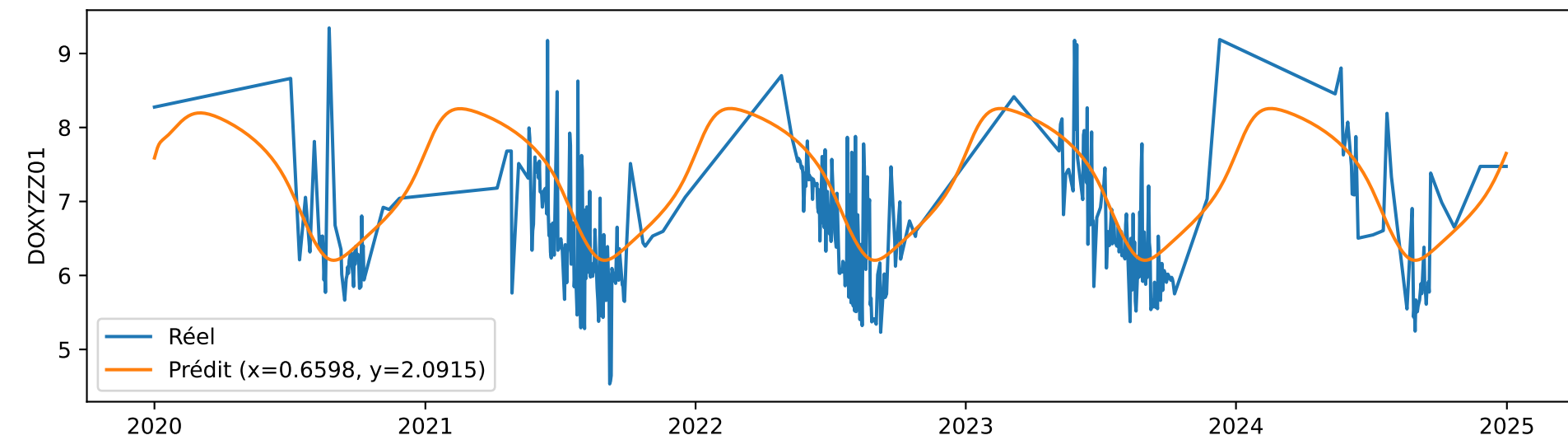
PHXXPR01 — RMSE=0.076 R2=0.098



SIGTEQST — RMSE=2.635 R2=0.021



DOXYZZ01 — RMSE=0.627 R2=0.559



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=0.0759, R2=0.0980 (x=1.201235, y=-1.604073, R2\_opt=0.098024)
  - SIGTEQST: RMSE=2.6352, R2=0.0214 (x=0.449050, y=11.764881, R2\_opt=0.021446)
  - DOXYZZ01: RMSE=0.6273, R2=0.5587 (x=0.659844, y=2.091462, R2\_opt=0.558659)