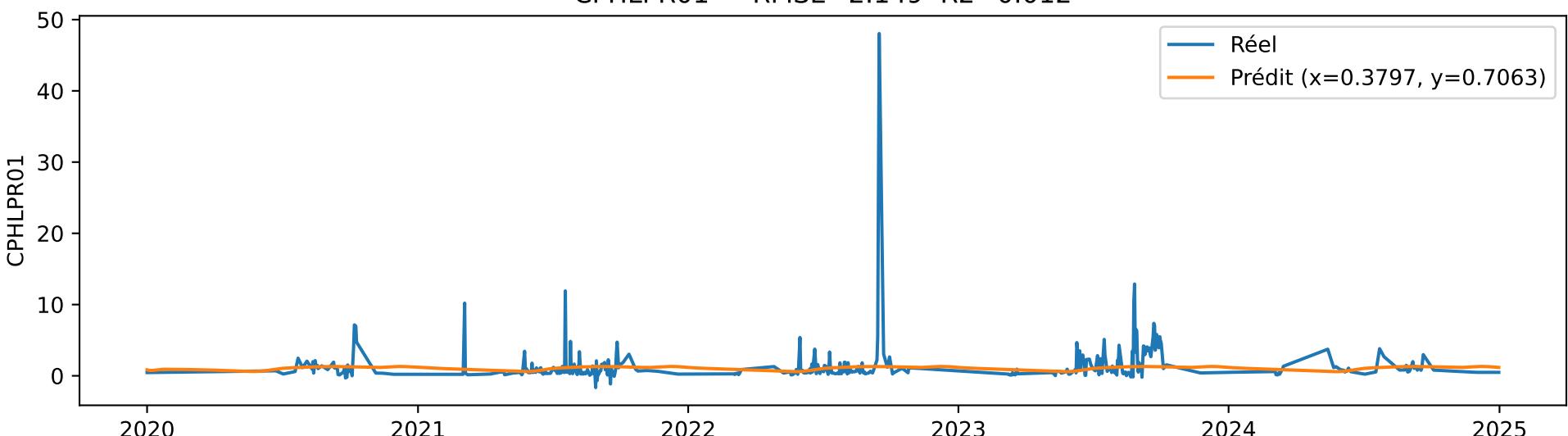
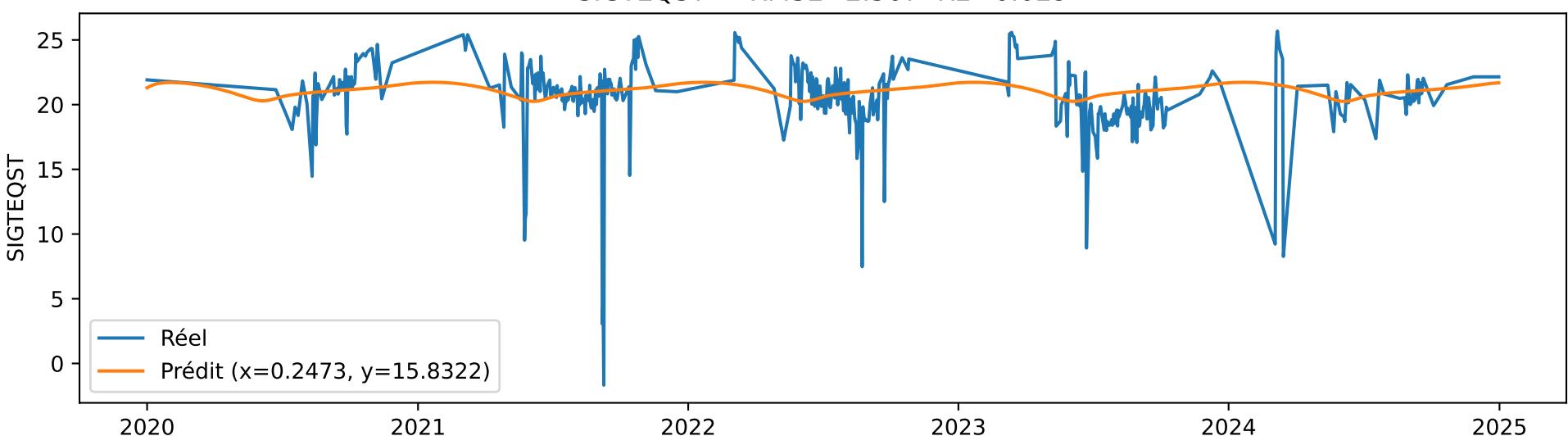


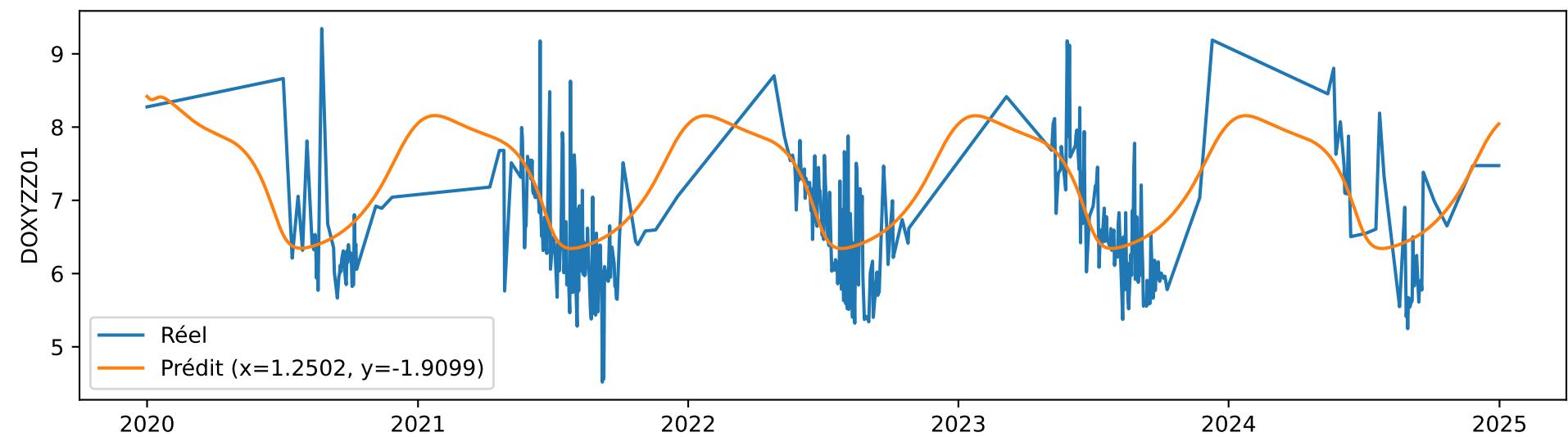
CPHLPR01 — RMSE=2.149 R2=0.012



SIGTEQST — RMSE=2.507 R2=0.029



DOXYZZ01 — RMSE=0.667 R2=0.496



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) :

- CPHLPR01: RMSE=2.1487, R2=0.0116 ($x=0.379727$, $y=0.706300$, $R2_{opt}=0.011648$)
- SIGTEQST: RMSE=2.5073, R2=0.0286 ($x=0.247277$, $y=15.832192$, $R2_{opt}=0.028581$)
- DOXYZZ01: RMSE=0.6671, R2=0.4963 ($x=1.250228$, $y=-1.909905$, $R2_{opt}=0.496330$)