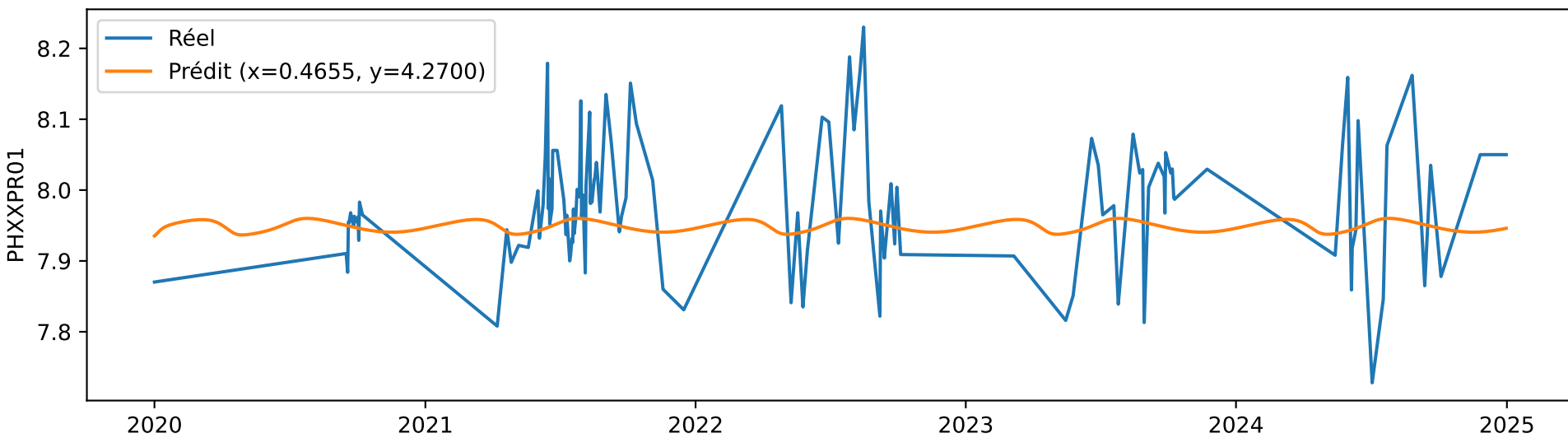
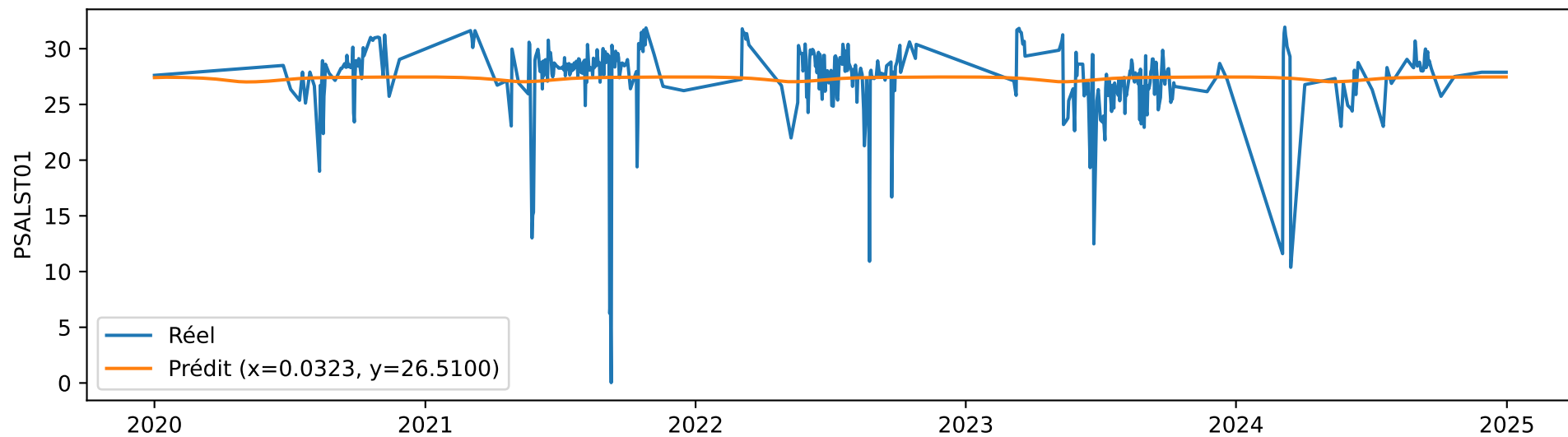


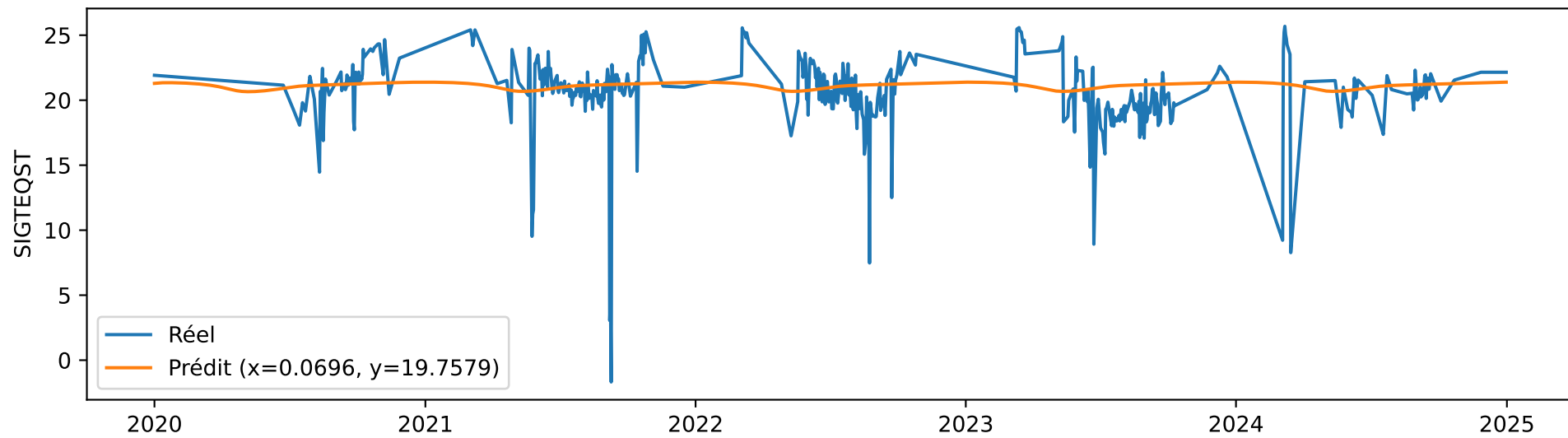
PHXXPR01 — RMSE=0.080 R2=0.008



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.534 R2=0.008



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=0.0796, R2=0.0079 (x=0.465453, y=4.269991, R2_opt=0.007929)
 - PSALST01: RMSE=3.0738, R2=0.0021 (x=0.032292, y=26.510036, R2_opt=0.002123)
 - SIGTEQST: RMSE=2.5340, R2=0.0078 (x=0.069622, y=19.757878, R2_opt=0.007757)