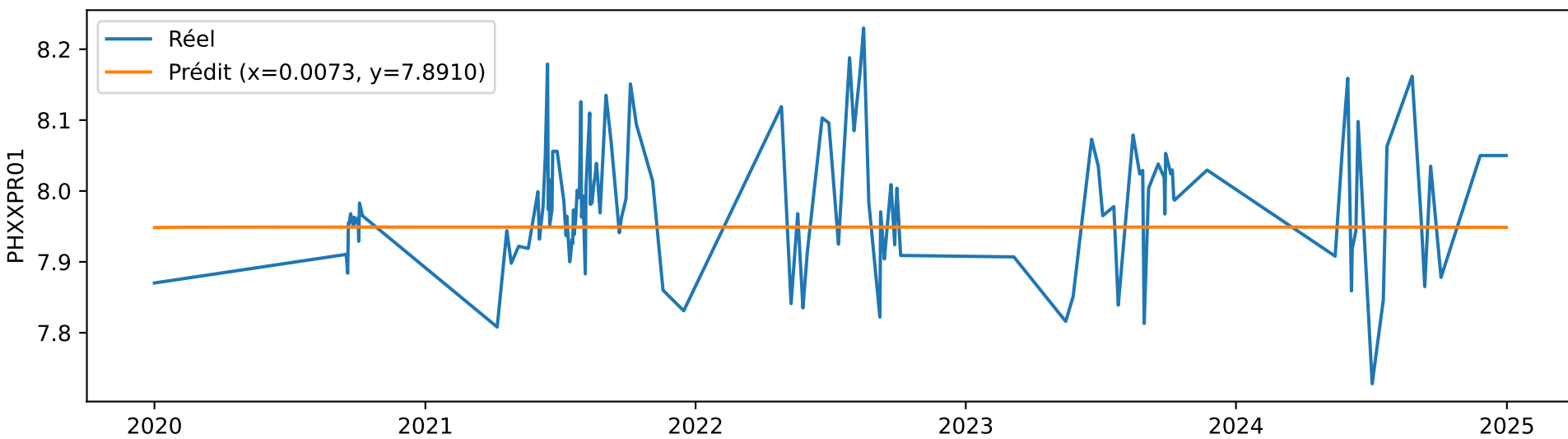
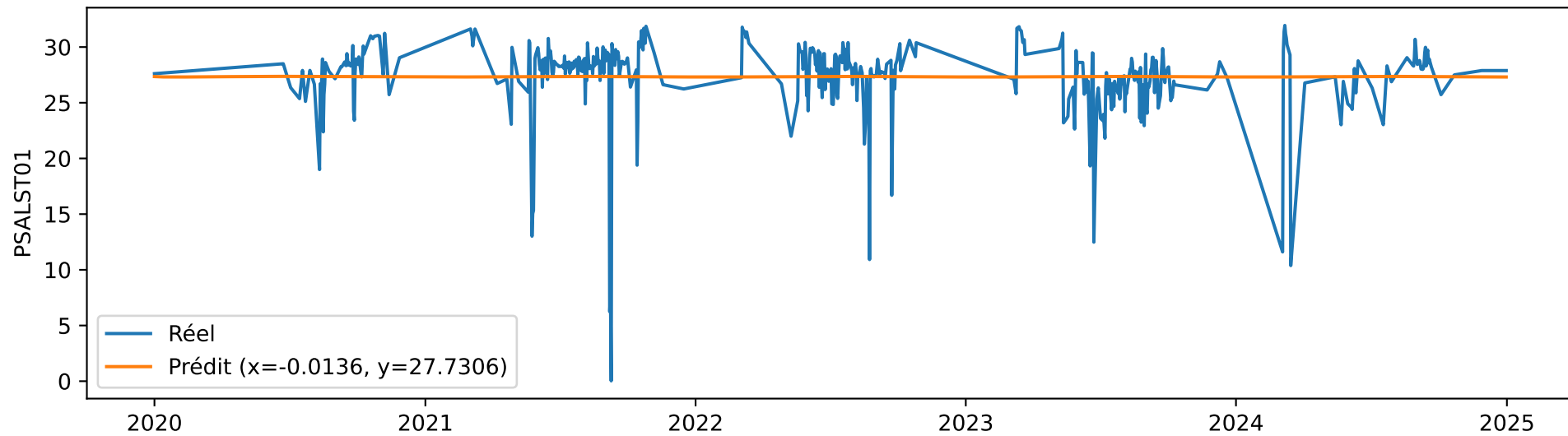


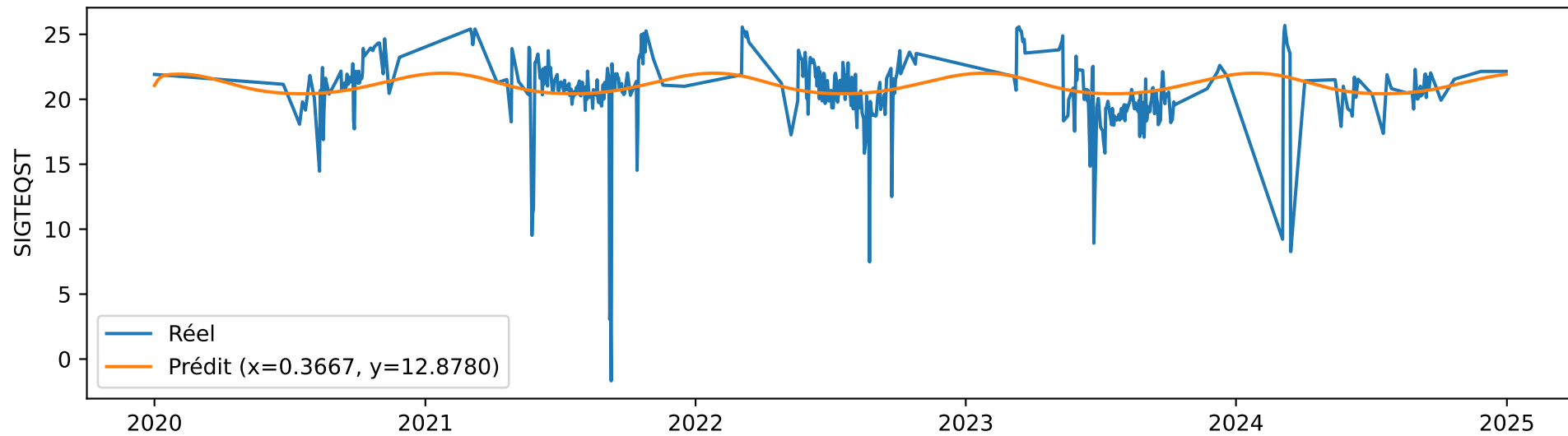
PHXXPR01 — RMSE=0.080 R2=0.000



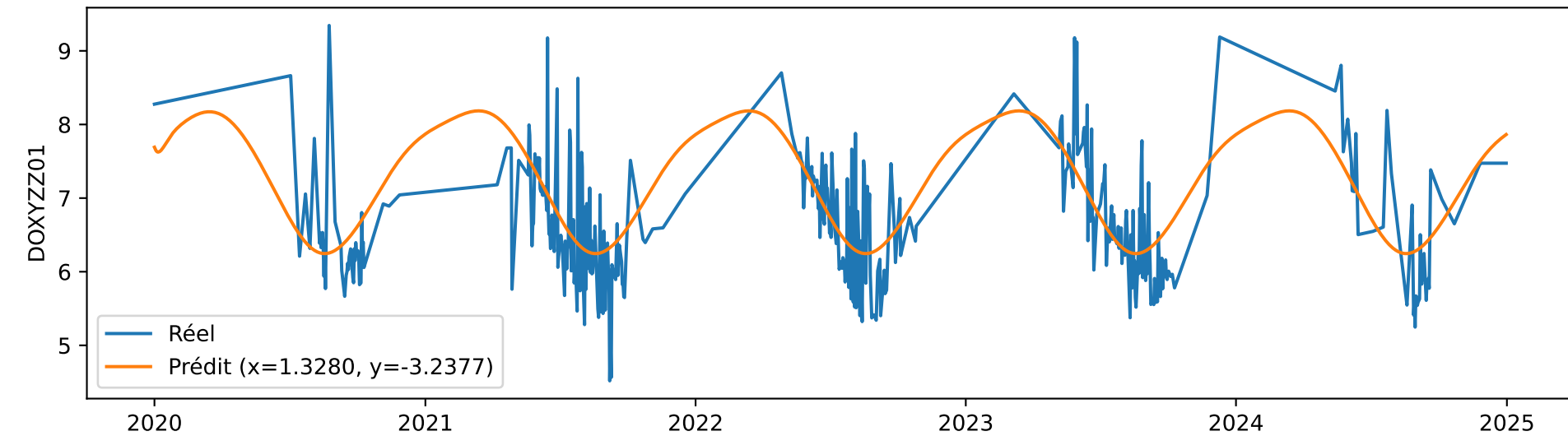
PSALST01 — RMSE=3.077 R2=0.000



SIGTEQST — RMSE=2.480 R2=0.049



DOXYZZ01 — RMSE=0.656 R2=0.513



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=0.0799, R2=0.0000 (x=0.007285, y=7.891042, R2\_opt=0.000004)
  - PSALST01: RMSE=3.0770, R2=0.0000 (x=-0.013631, y=27.730622, R2\_opt=0.000041)
  - SIGTEQST: RMSE=2.4804, R2=0.0493 (x=0.366664, y=12.877965, R2\_opt=0.049276)
  - DOXYZZ01: RMSE=0.6556, R2=0.5135 (x=1.328031, y=-3.237737, R2\_opt=0.513451)