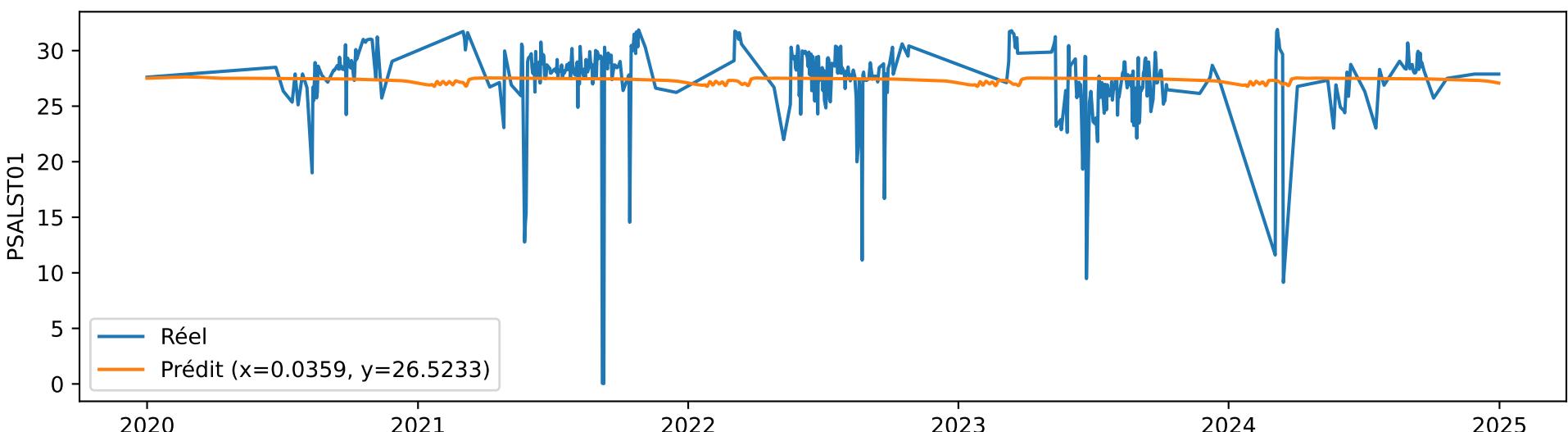
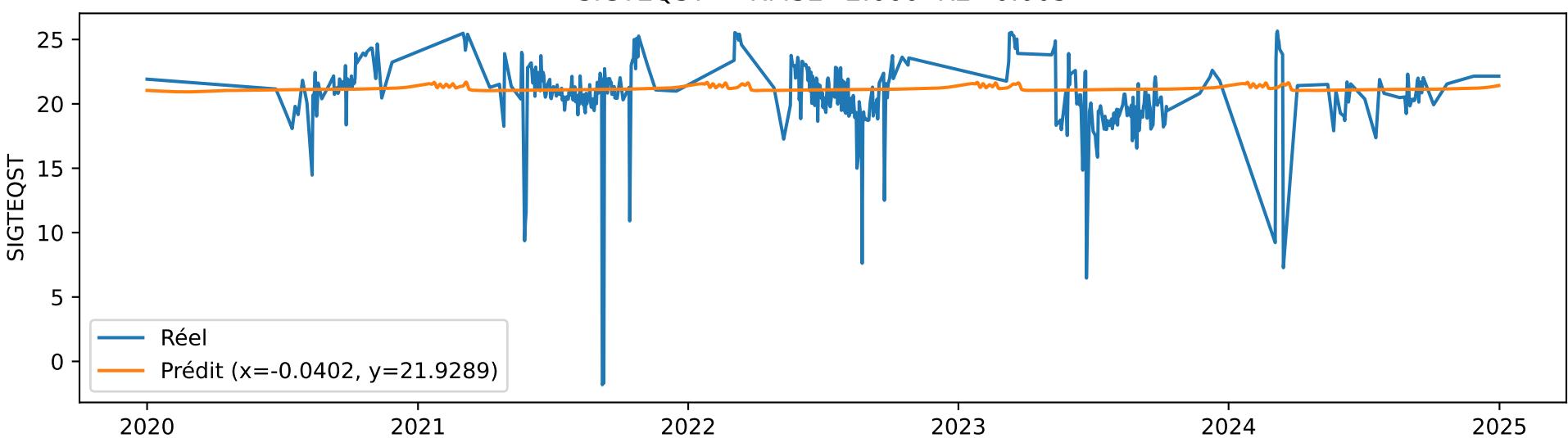


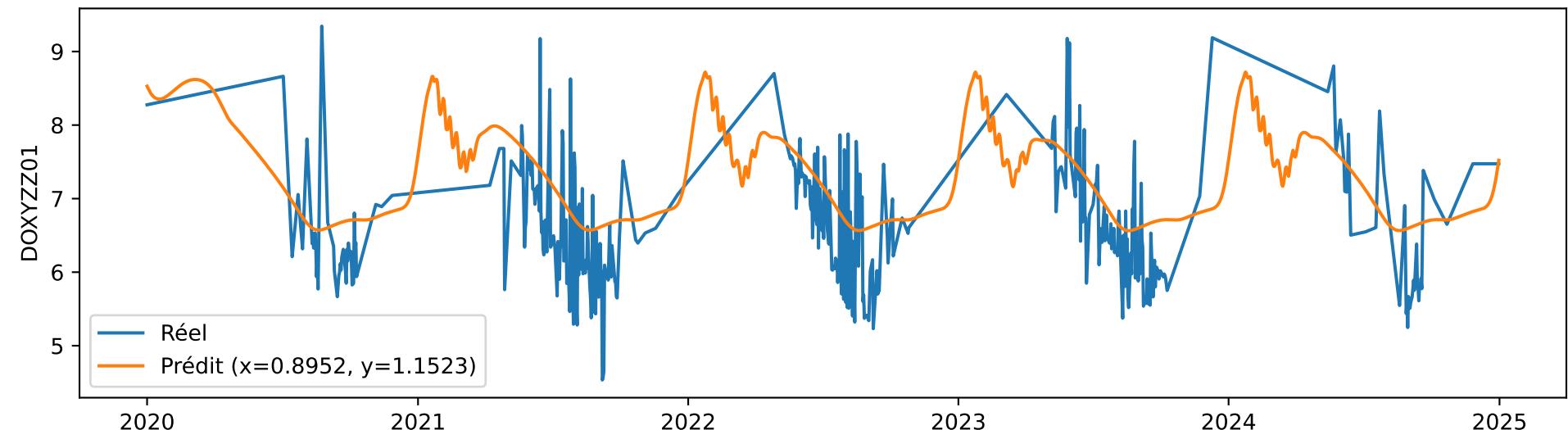
PSALST01 — RMSE=3.210 R2=0.003



SIGTEQST — RMSE=2.660 R2=0.003



DOXYZZ01 — RMSE=0.708 R2=0.439



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) :

- PSALST01: RMSE=3.2098, R2=0.0033 ($x=0.035872$, $y=26.523294$, $R2_{opt}=0.003337$)
- SIGTEQST: RMSE=2.6596, R2=0.0033 ($x=-0.040169$, $y=21.928899$, $R2_{opt}=0.003262$)
- DOXYZZ01: RMSE=0.7075, R2=0.4385 ($x=0.895244$, $y=1.152262$, $R2_{opt}=0.438510$)