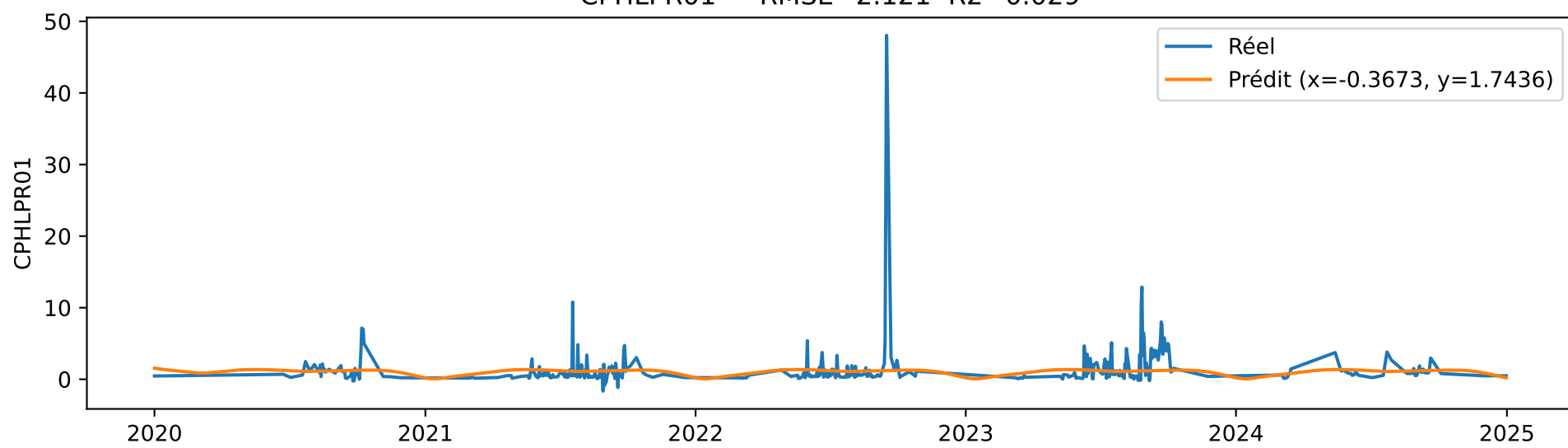
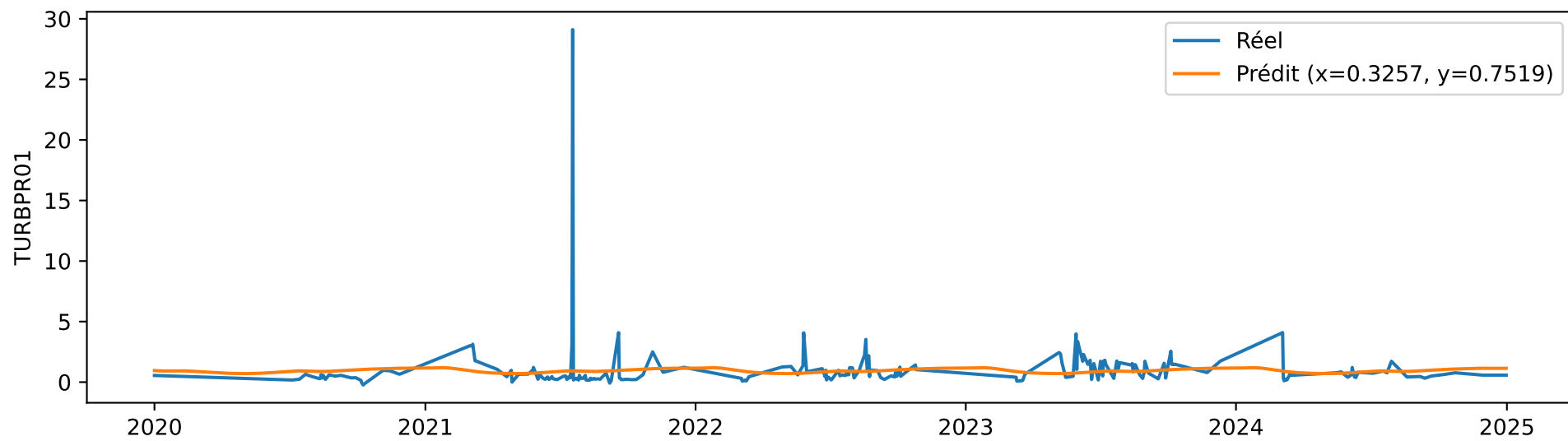


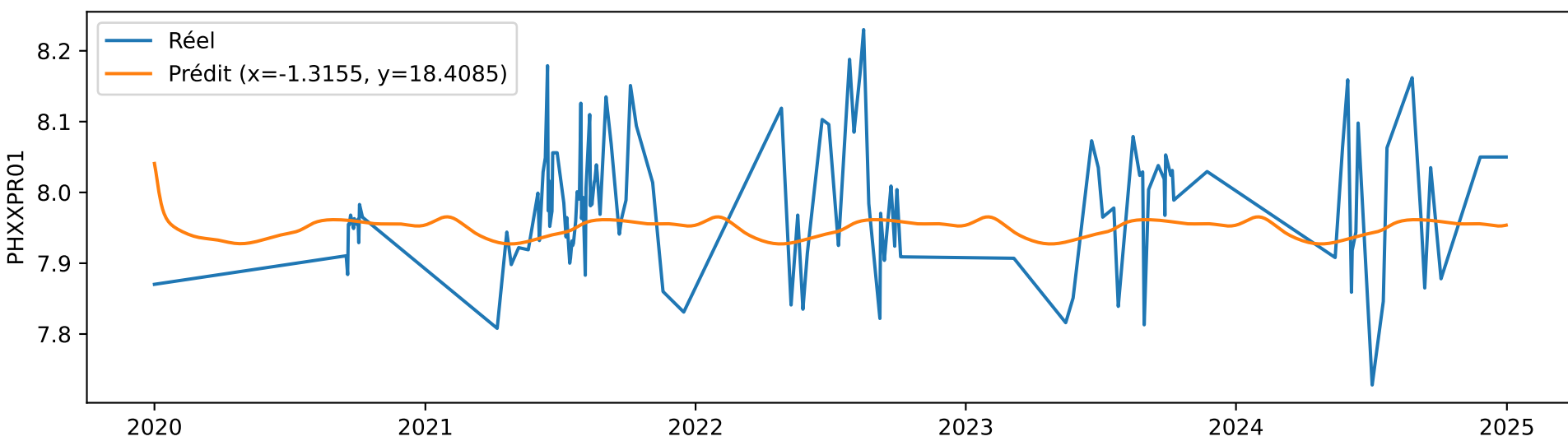
CPHLPR01 — RMSE=2.121 R2=0.029



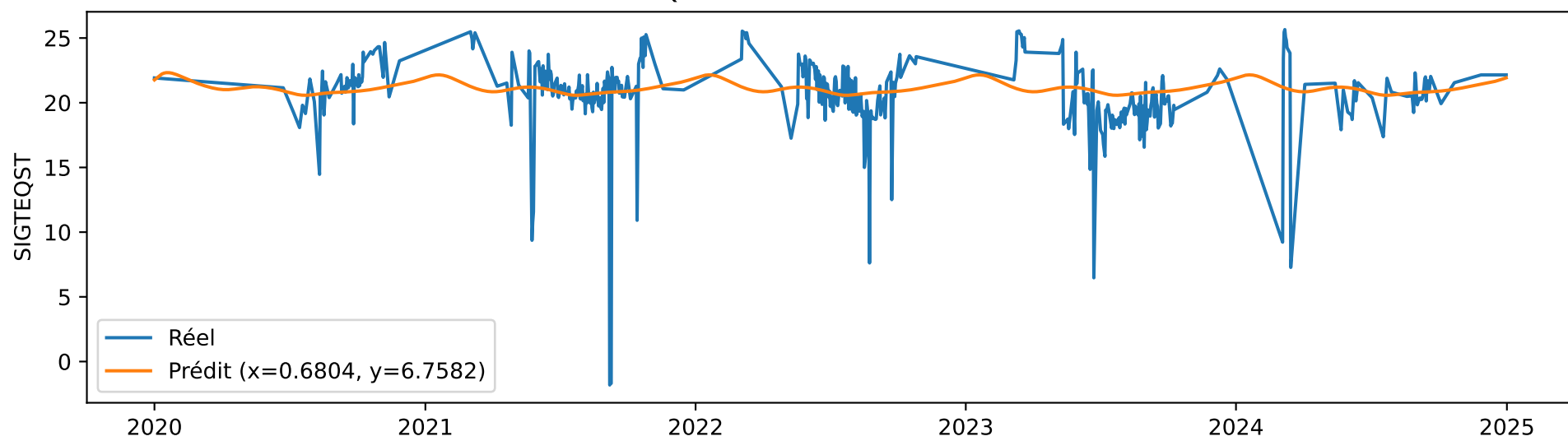
TURBPR01 — RMSE=0.979 R2=0.024



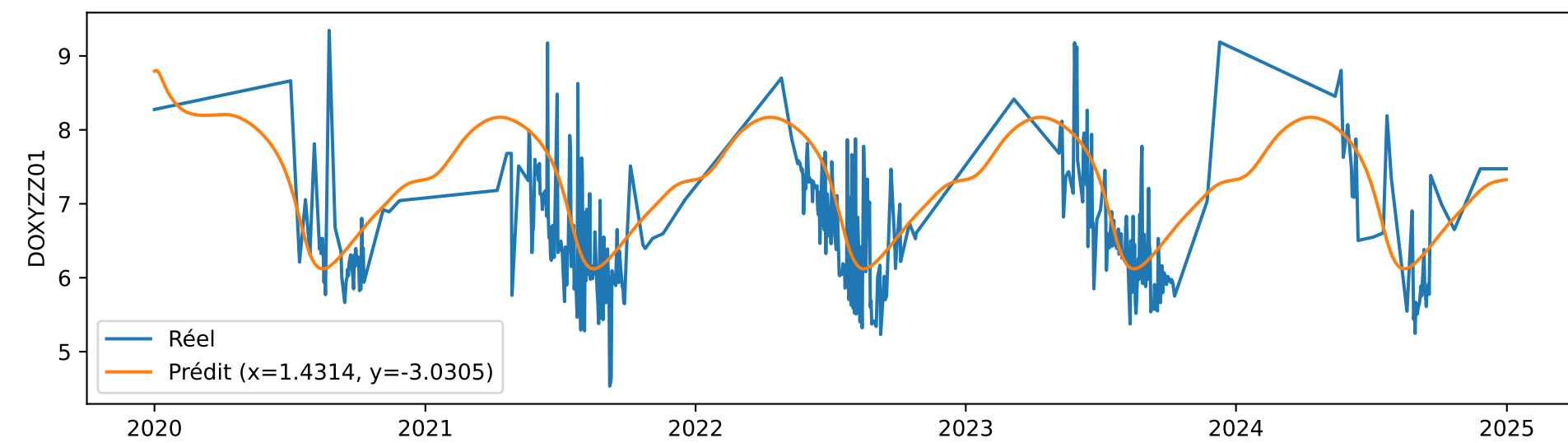
PHXXPR01 — RMSE=0.079 R2=0.026



SIGTEQST — RMSE=2.628 R2=0.027



DOXYZZ01 — RMSE=0.645 R2=0.534



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=2.1206, R2=0.0286 (x=-0.367329, y=1.743597, R2_opt=0.028619)
 - TURBPR01: RMSE=0.9786, R2=0.0239 (x=0.325666, y=0.751864, R2_opt=0.023940)
 - PHXXPR01: RMSE=0.0789, R2=0.0257 (x=-1.315454, y=18.408488, R2_opt=0.025657)
 - SIGTEQST: RMSE=2.6281, R2=0.0267 (x=0.680388, y=6.758238, R2_opt=0.026741)
 - DOXYZZ01: RMSE=0.6449, R2=0.5335 (x=1.431375, y=-3.030536, R2_opt=0.533522)