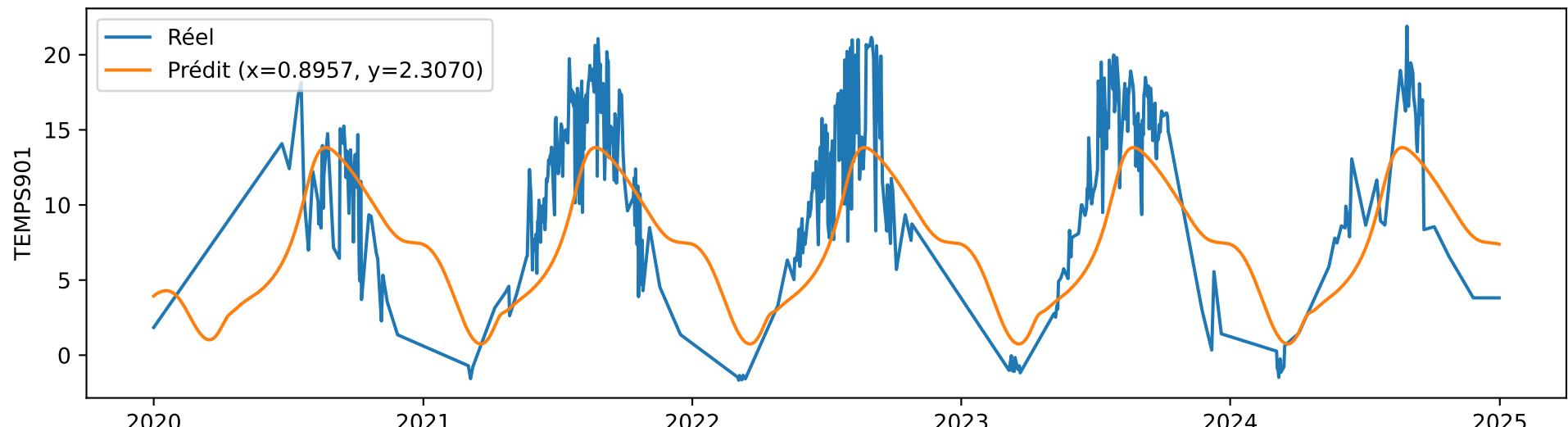
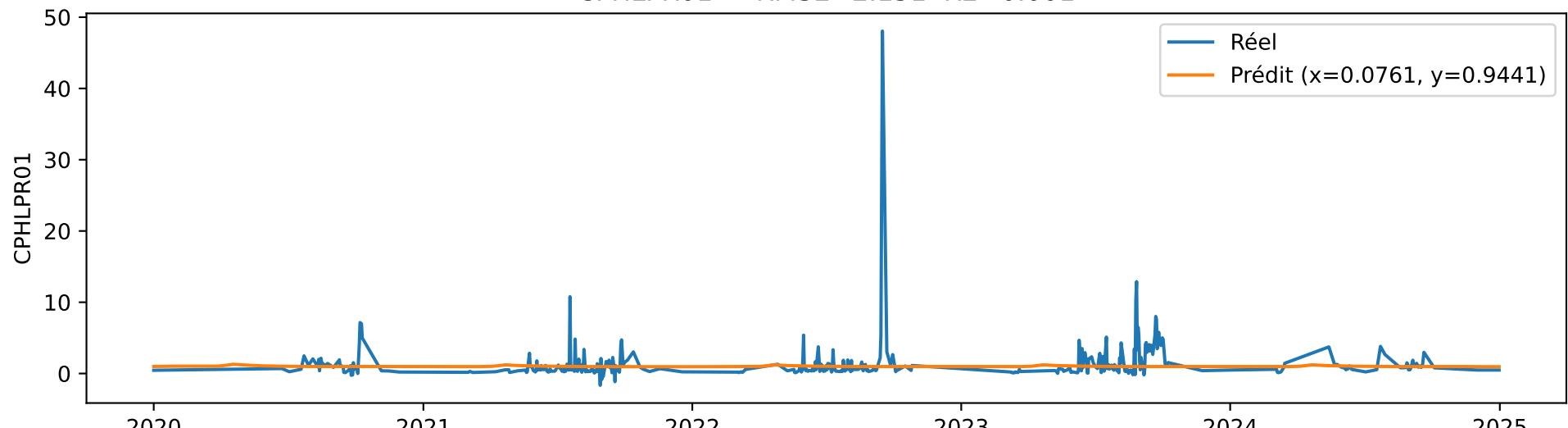


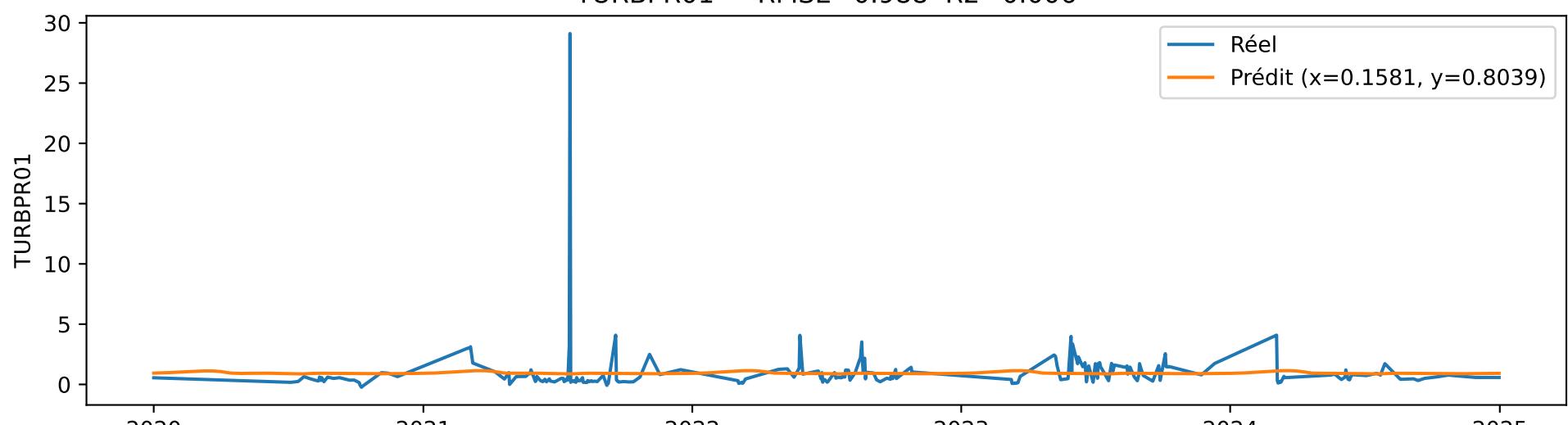
TEMPS901 — RMSE=4.270 R2=0.457



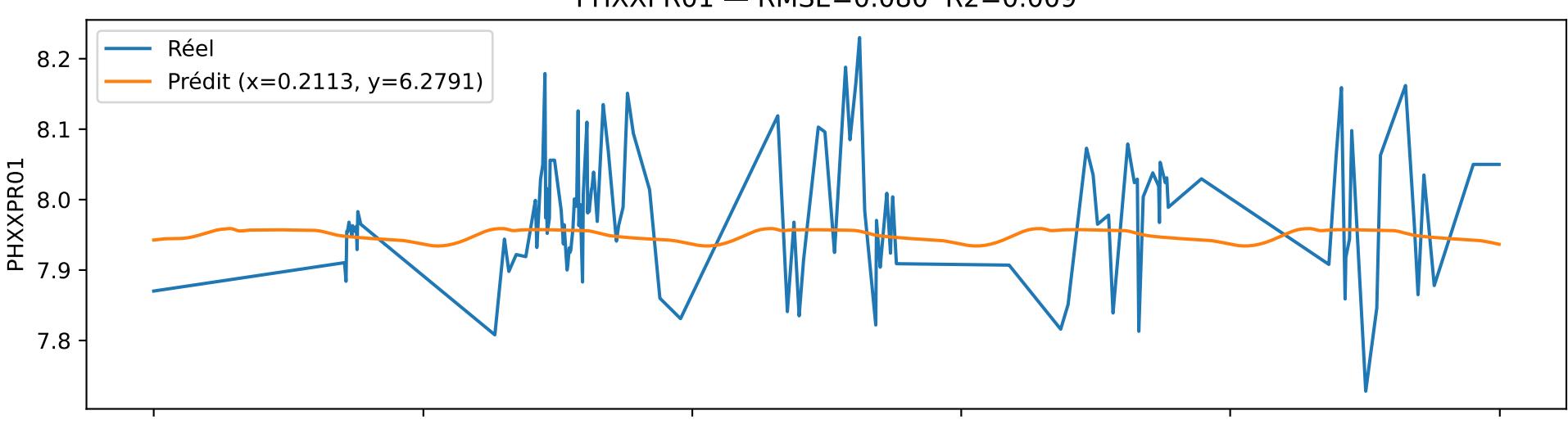
CPHLPR01 — RMSE=2.151 R2=0.001



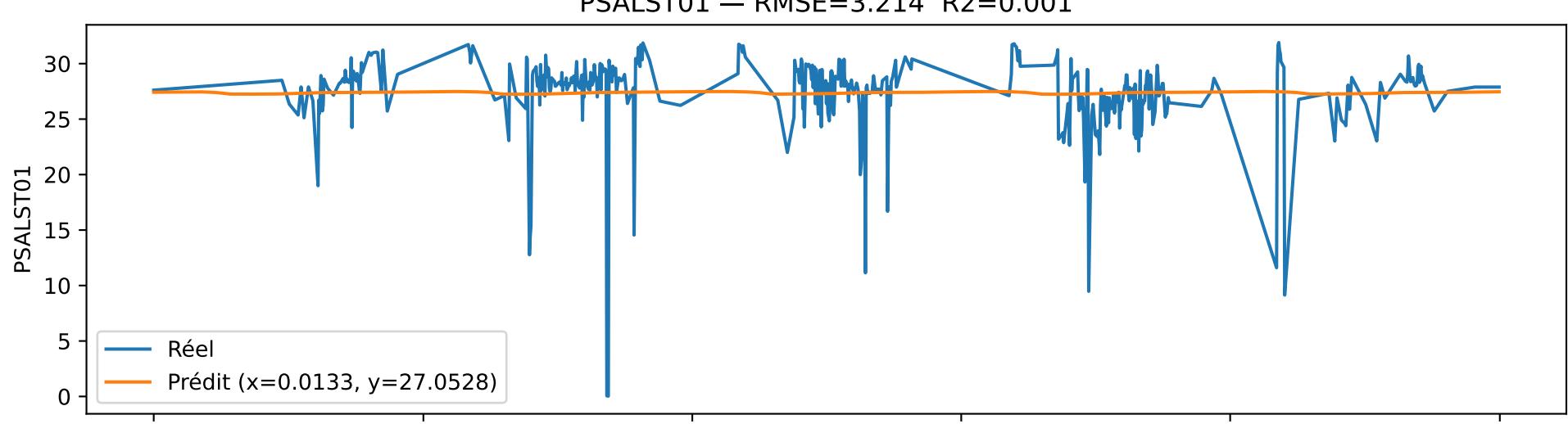
TURBPR01 — RMSE=0.988 R2=0.006



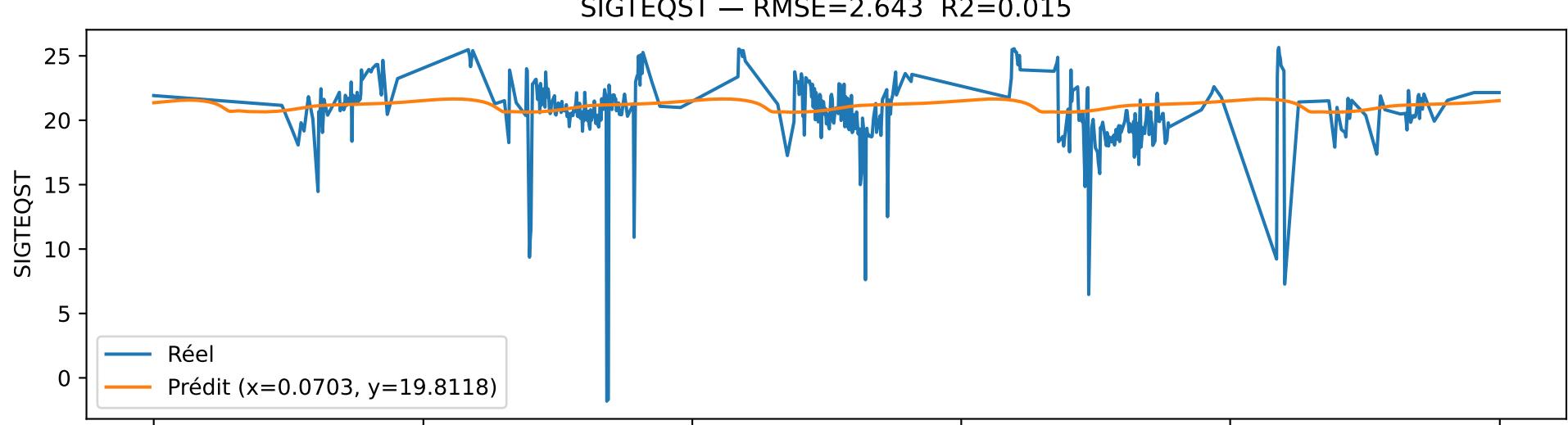
PHXXPR01 — RMSE=0.080 R2=0.009



PSALST01 — RMSE=3.214 R2=0.001



SIGTEQST — RMSE=2.643 R2=0.015



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) :

- TEMPS901: RMSE=4.2701, R2=0.4573 ($x=0.895735$, $y=2.307035$, $R2_{opt}=0.457283$)
- CPHLPR01: RMSE=2.1507, R2=0.0008 ($x=0.076128$, $y=0.944079$, $R2_{opt}=0.000822$)
- TURBPR01: RMSE=0.9876, R2=0.0058 ($x=0.158133$, $y=0.803859$, $R2_{opt}=0.005829$)
- PHXXPR01: RMSE=0.0796, R2=0.0093 ($x=0.211334$, $y=6.279100$, $R2_{opt}=0.009339$)
- PSALST01: RMSE=3.2142, R2=0.0006 ($x=0.013301$, $y=27.052803$, $R2_{opt}=0.000616$)
- SIGTEQST: RMSE=2.6433, R2=0.0154 ($x=0.070275$, $y=19.811808$, $R2_{opt}=0.015439$)