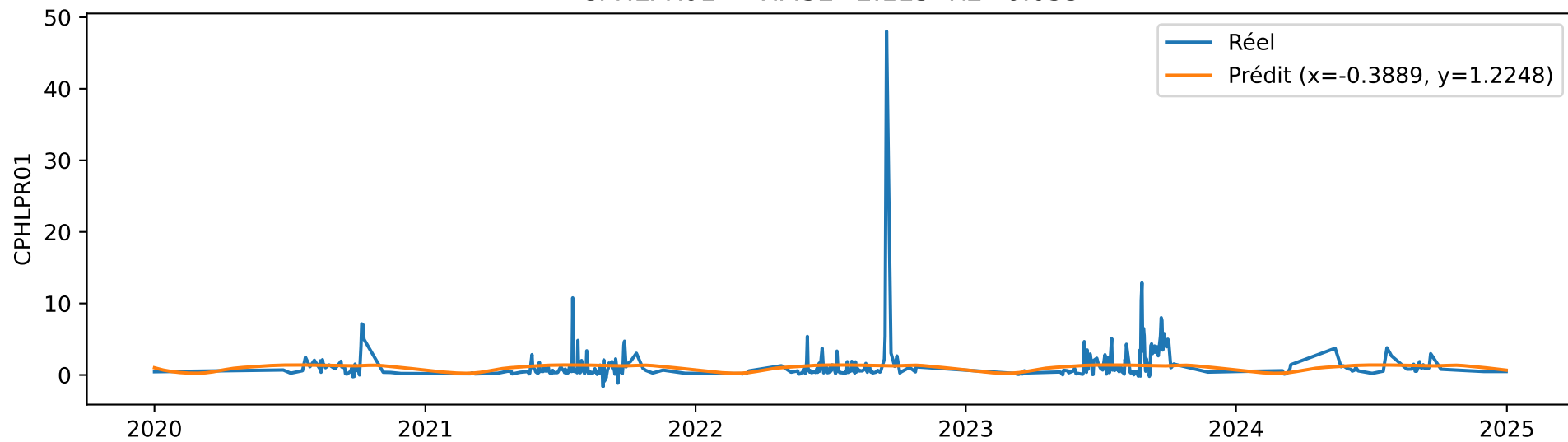
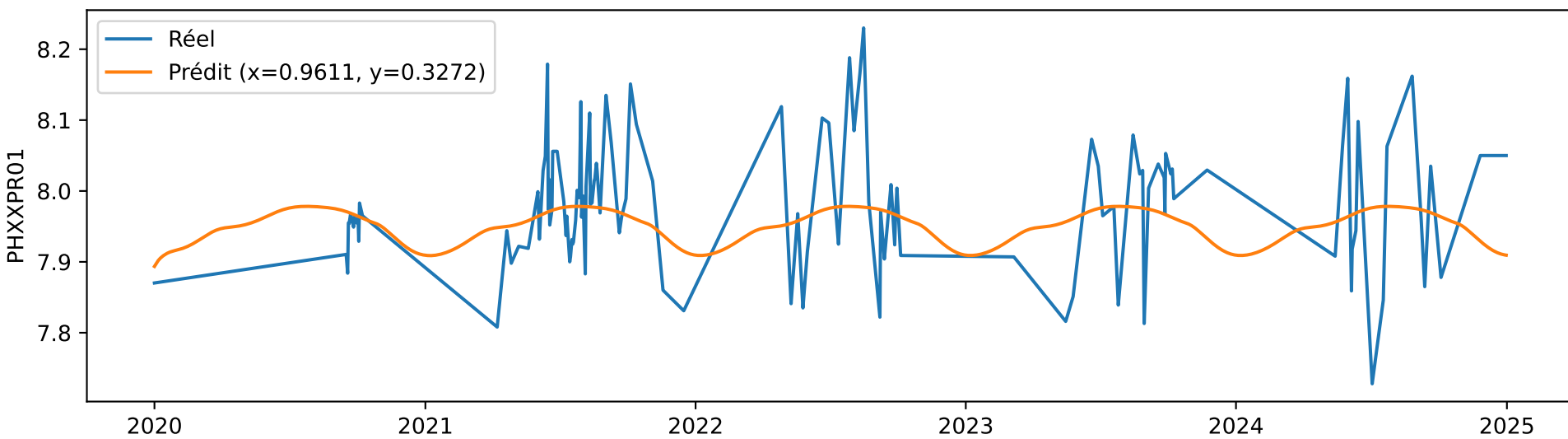


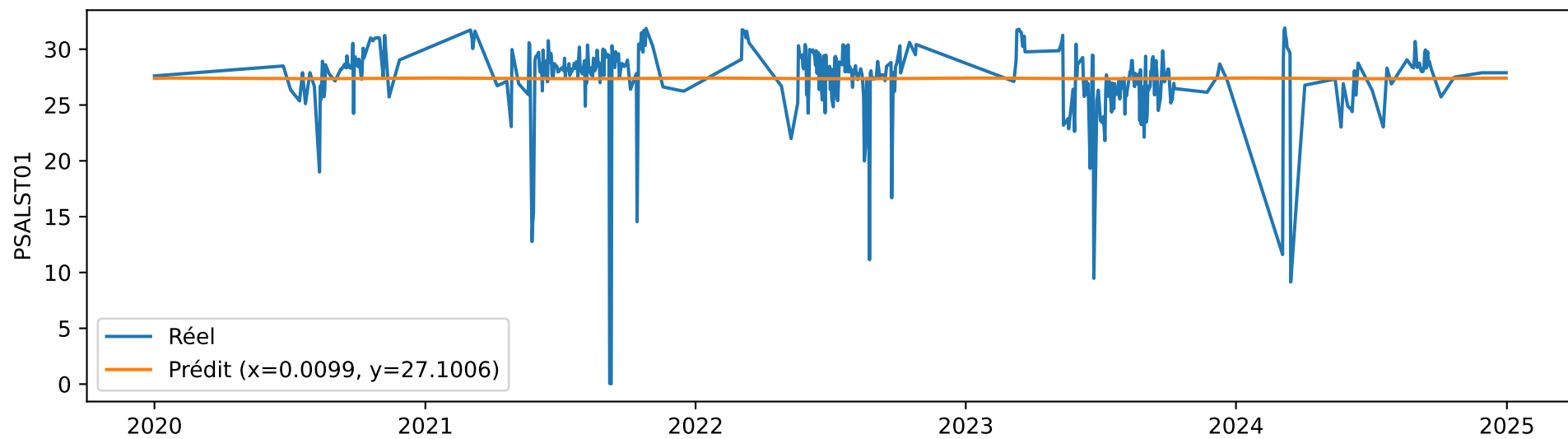
CPHLPR01 — RMSE=2.115 R2=0.033



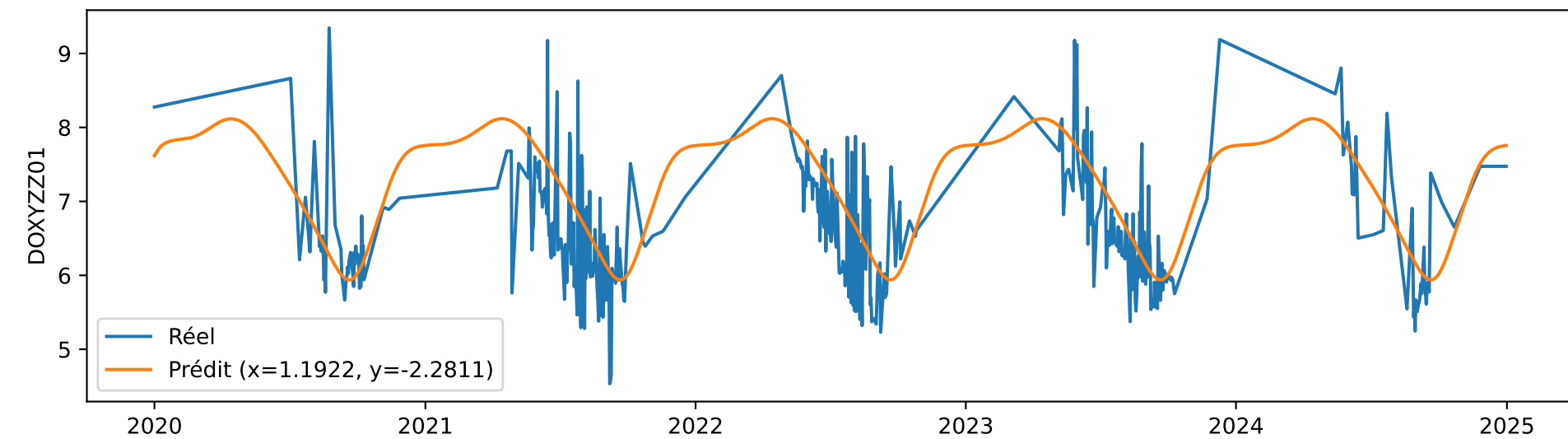
PHXXPR01 — RMSE=0.077 R2=0.084



PSALST01 — RMSE=3.215 R2=0.000



DOXYZZ01 — RMSE=0.640 R2=0.540



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=2.1155, R2=0.0333 (x=-0.388893, y=1.224809, R2_opt=0.033306)
 - PHXXPR01: RMSE=0.0765, R2=0.0841 (x=0.961088, y=0.327155, R2_opt=0.084067)
 - PSALST01: RMSE=3.2151, R2=0.0000 (x=0.009906, y=27.100583, R2_opt=0.000043)
 - DOXYZZ01: RMSE=0.6404, R2=0.5400 (x=1.192220, y=-2.281052, R2_opt=0.540016)