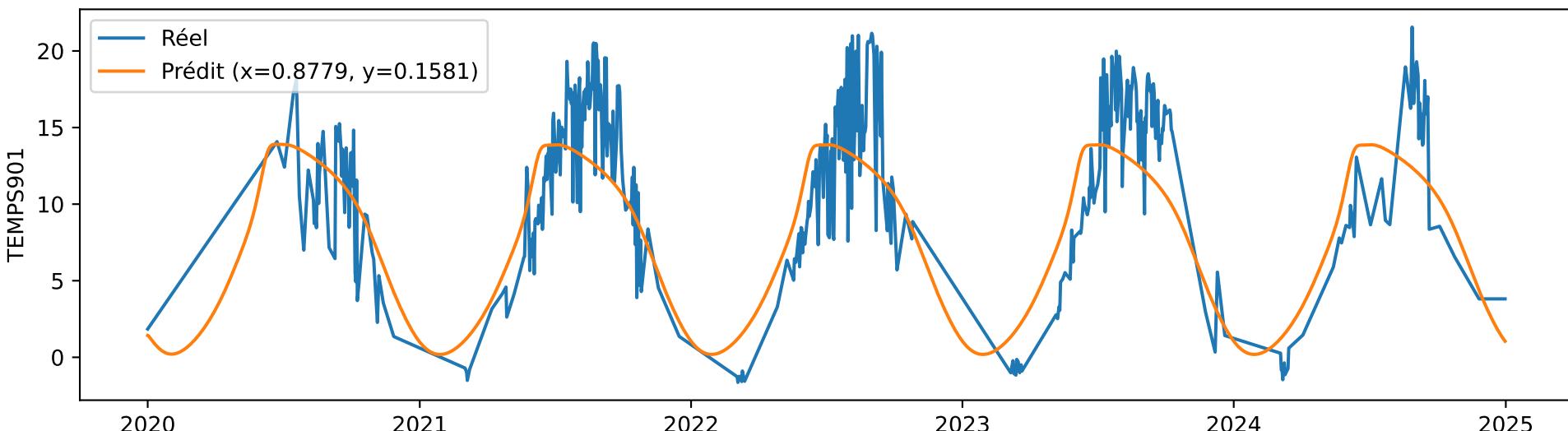
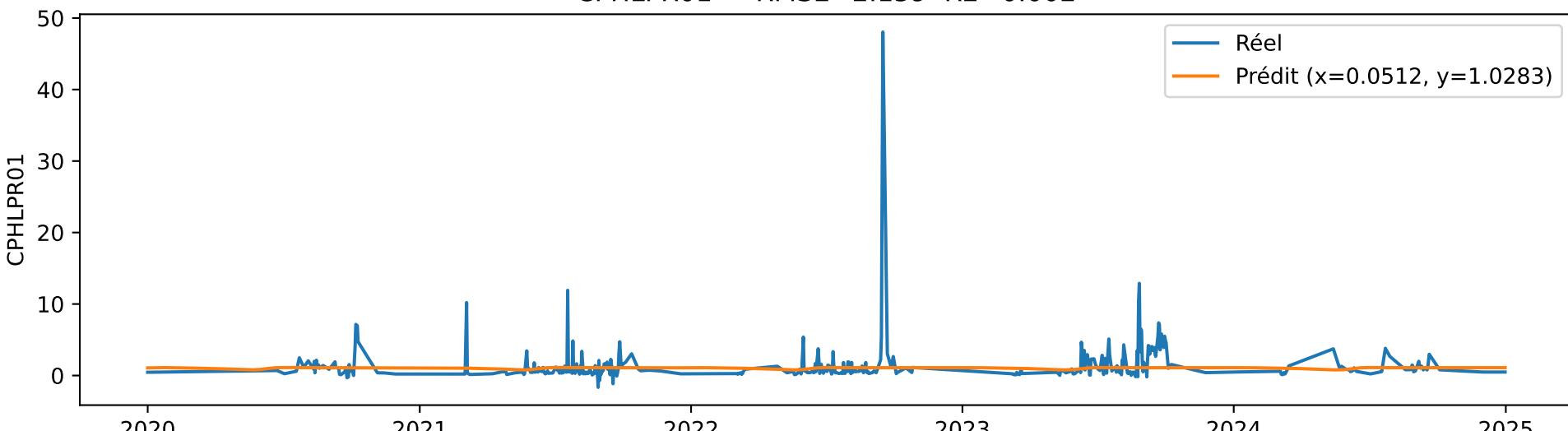


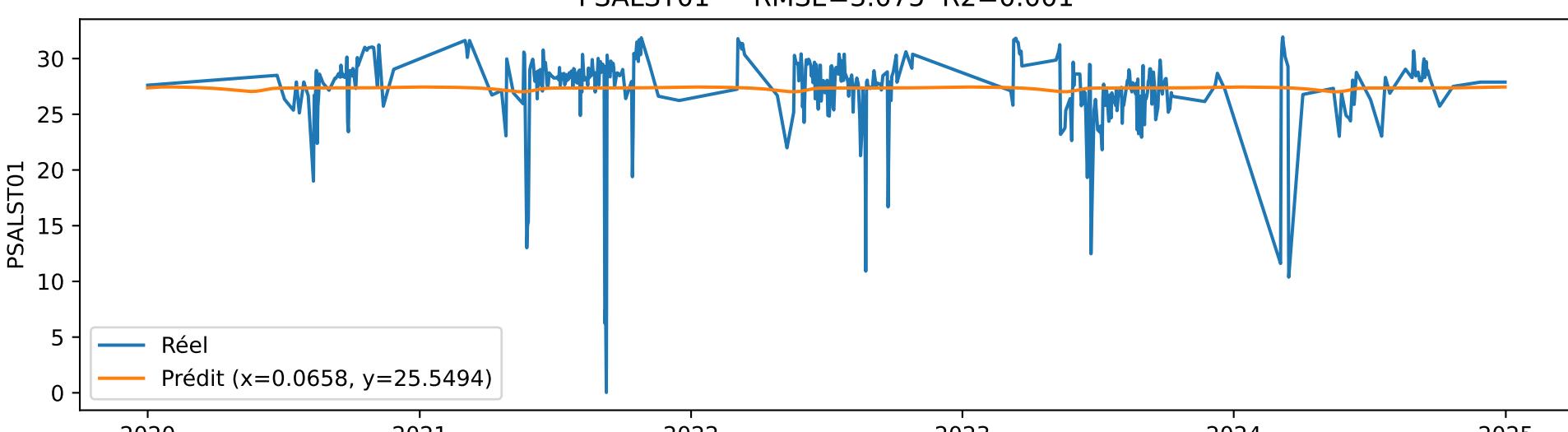
TEMPS901 — RMSE=2.958 R2=0.736



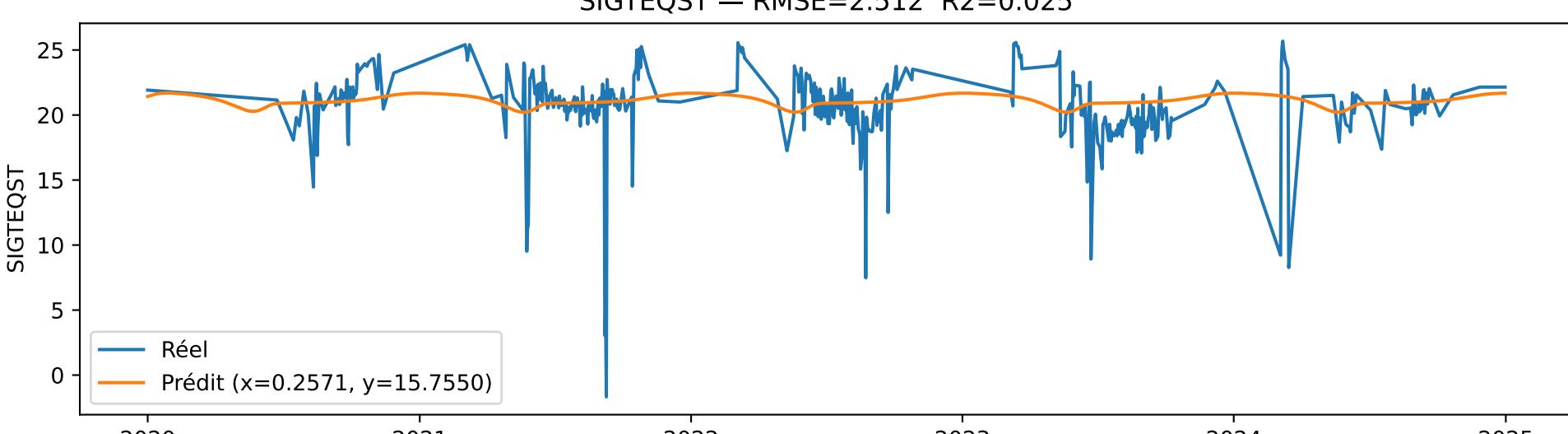
CPHLPR01 — RMSE=2.159 R2=0.002



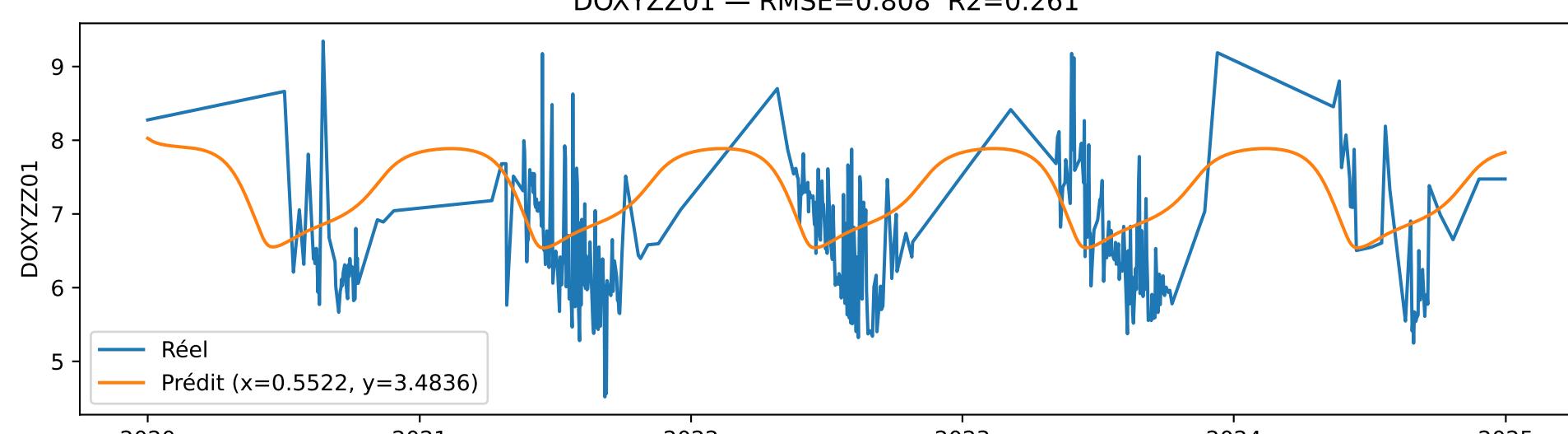
PSALST01 — RMSE=3.075 R2=0.001



SIGTEQST — RMSE=2.512 R2=0.025



DOXYZZ01 — RMSE=0.808 R2=0.261



## 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=2.9576, R2=0.7357 ( $x=0.877890$ ,  $y=0.158123$ ,  $R2_{opt}=0.735726$ )
- CPHLPR01: RMSE=2.1594, R2=0.0018 ( $x=0.051186$ ,  $y=1.028259$ ,  $R2_{opt}=0.001778$ )
- PSALST01: RMSE=3.0751, R2=0.0013 ( $x=0.065767$ ,  $y=25.549394$ ,  $R2_{opt}=0.001260$ )
- SIGTEQST: RMSE=2.5120, R2=0.0249 ( $x=0.257053$ ,  $y=15.755013$ ,  $R2_{opt}=0.024901$ )
- DOXYZZ01: RMSE=0.8081, R2=0.2609 ( $x=0.552203$ ,  $y=3.483614$ ,  $R2_{opt}=0.260866$ )