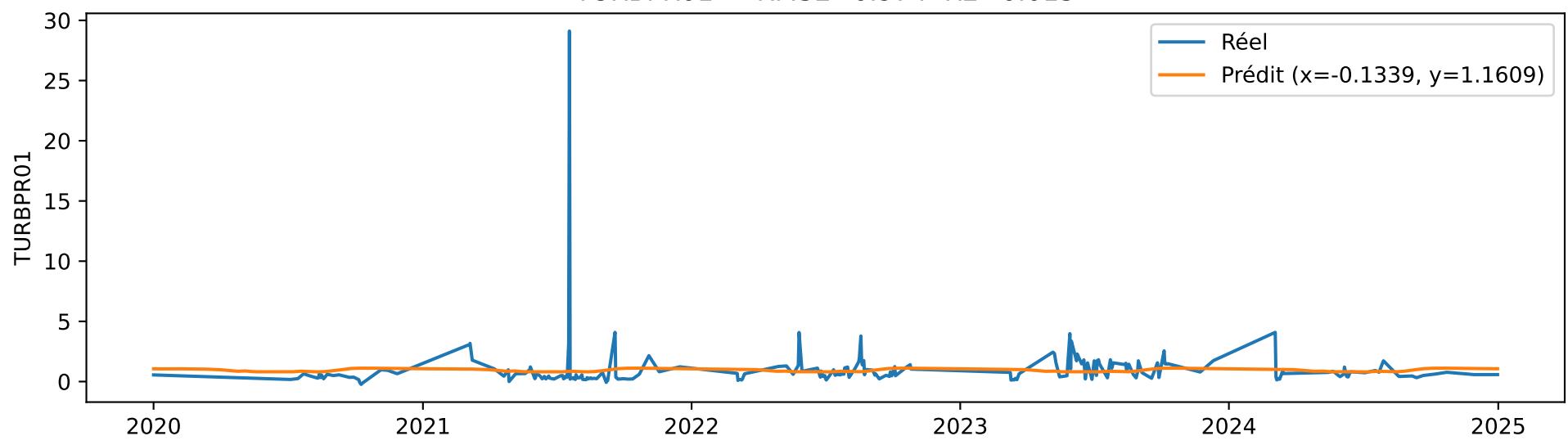
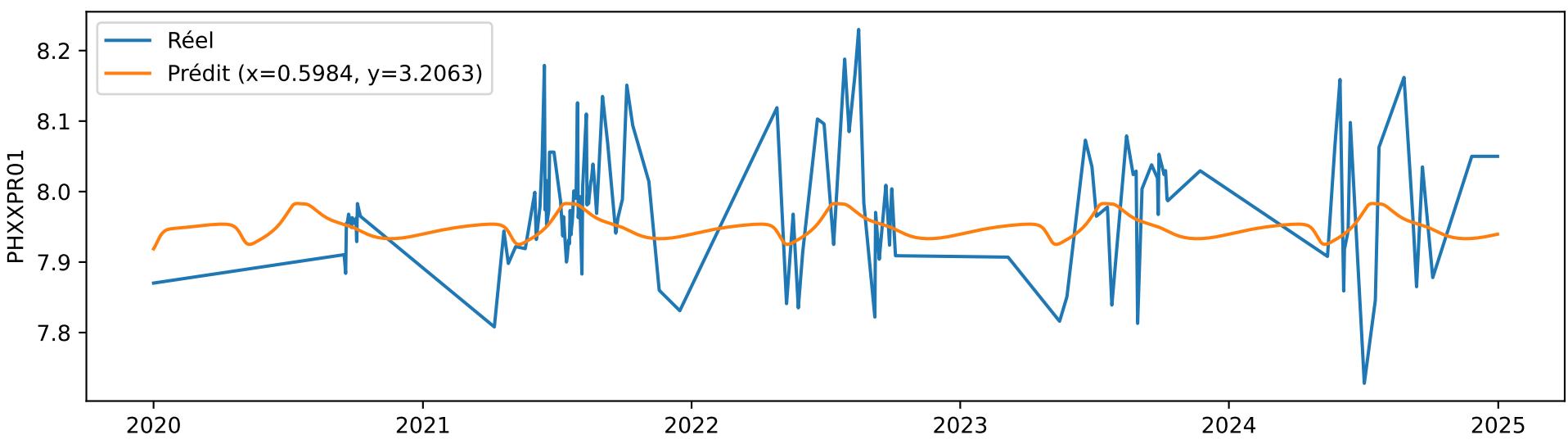


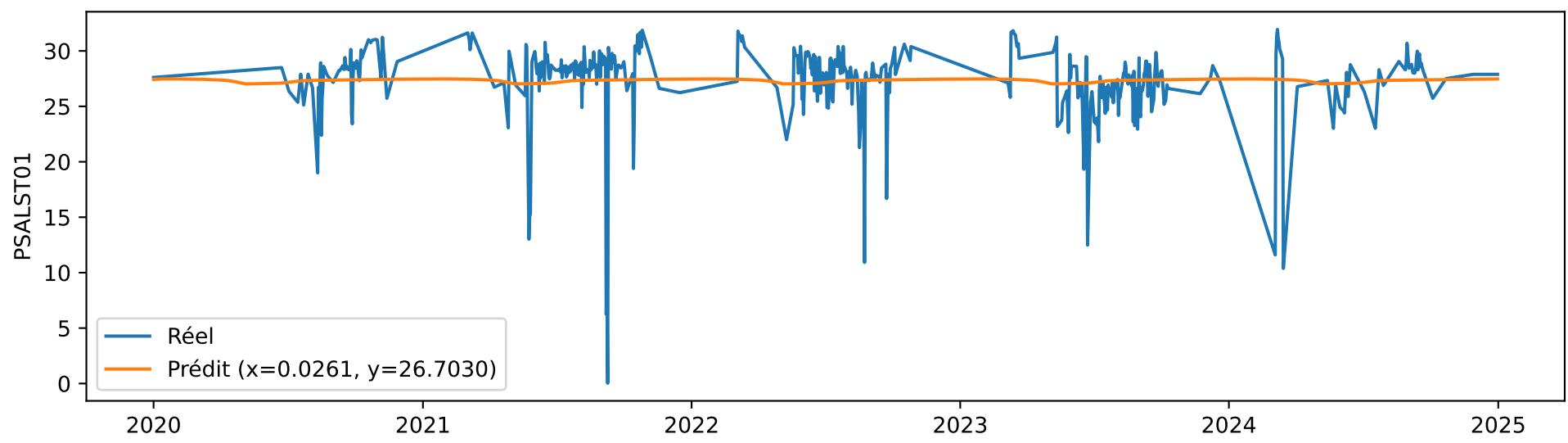
TURBPR01 — RMSE=0.974 R2=0.013



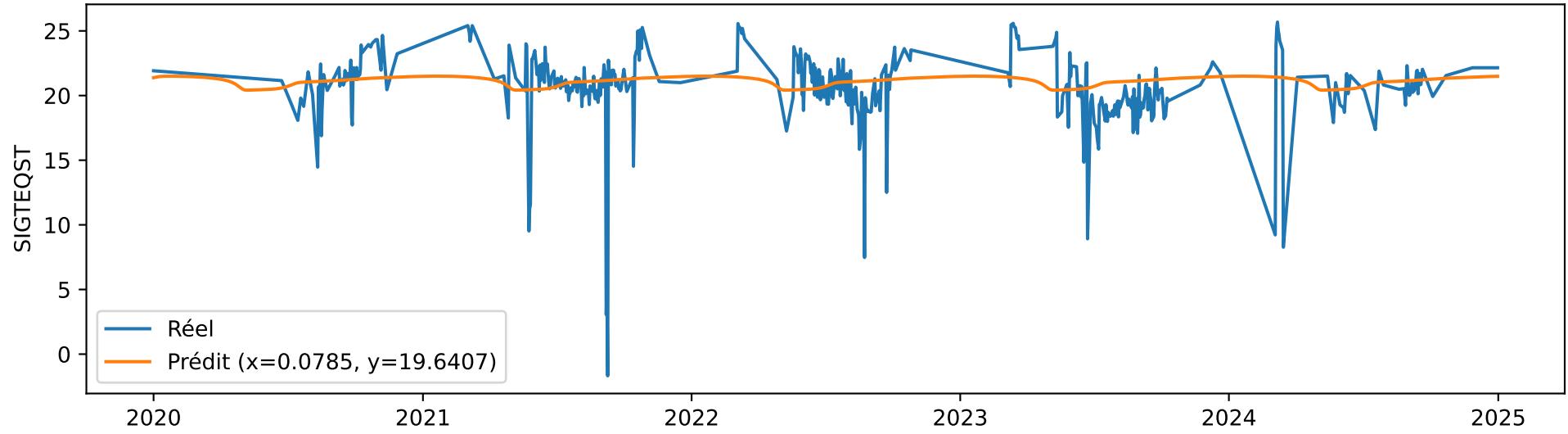
PHXXPR01 — RMSE=0.079 R2=0.034



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.519 R2=0.019



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) :

- TURBPR01: RMSE=0.9740, R2=0.0135 ($x=-0.133950$, $y=1.160943$, $R2_{opt}=0.013453$)
- PHXXPR01: RMSE=0.0785, R2=0.0336 ($x=0.598408$, $y=3.206322$, $R2_{opt}=0.033628$)
- PSALST01: RMSE=3.0736, R2=0.0023 ($x=0.026064$, $y=26.703000$, $R2_{opt}=0.002284$)
- SIGTEQST: RMSE=2.5193, R2=0.0192 ($x=0.078511$, $y=19.640725$, $R2_{opt}=0.019229$)