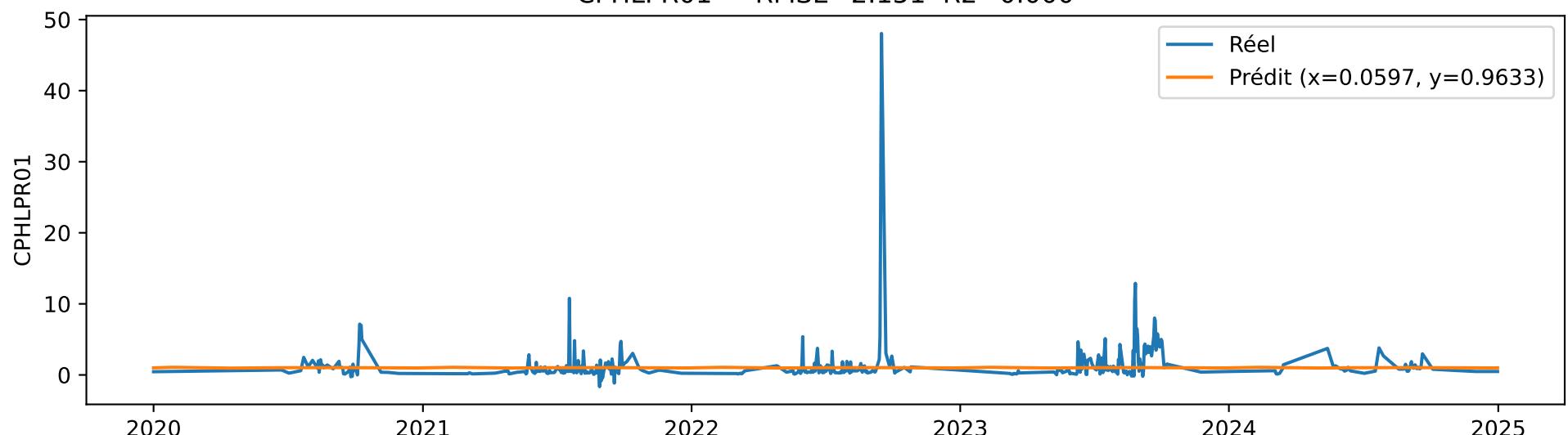
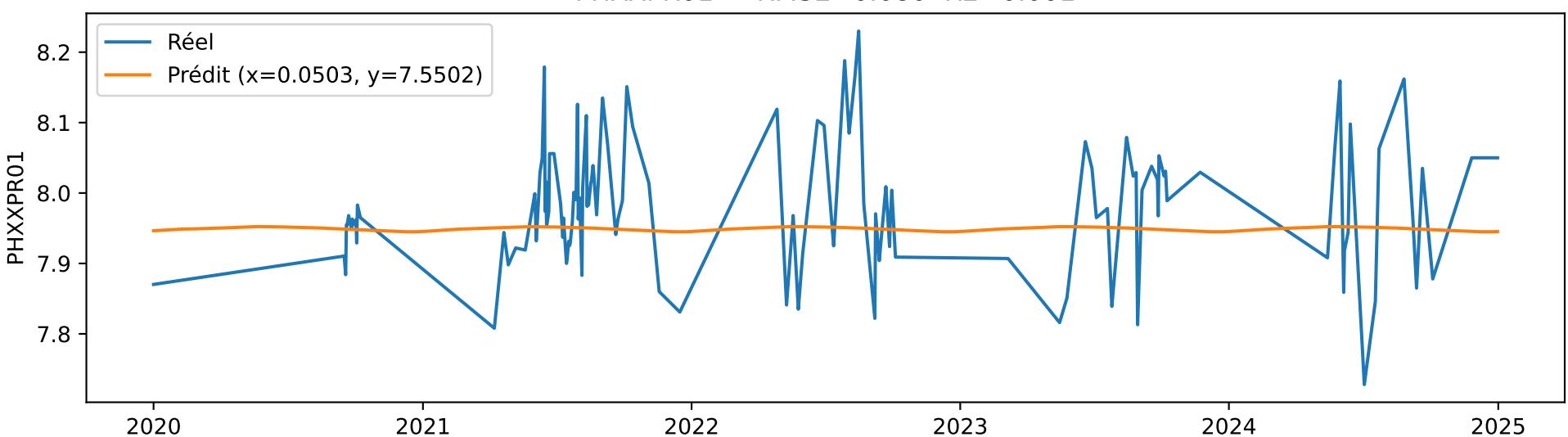


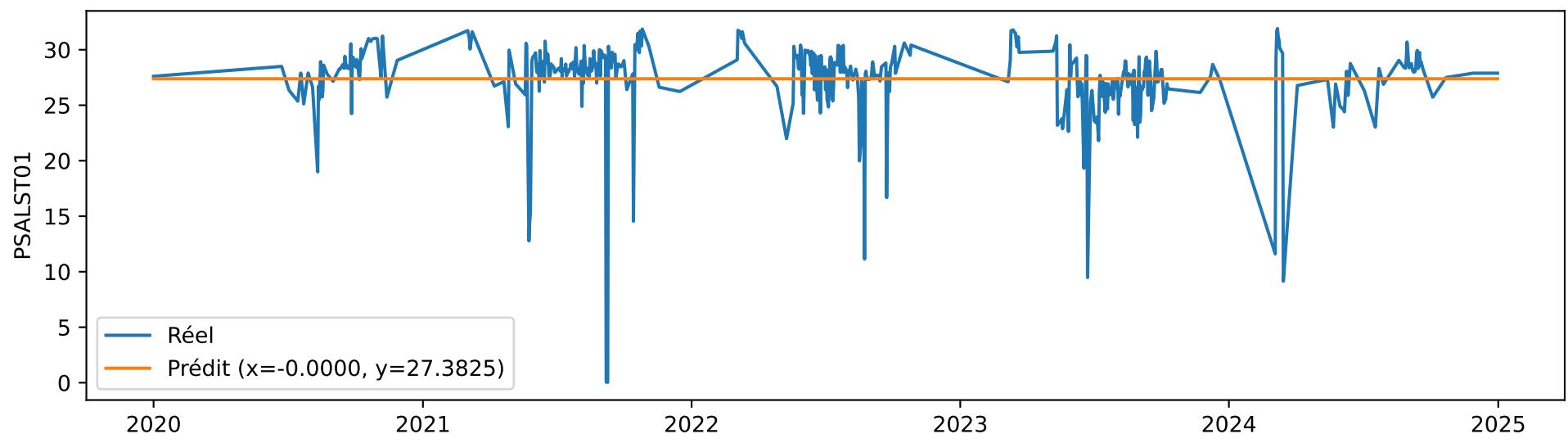
CPHLPR01 — RMSE=2.151 R2=0.000



PHXXPR01 — RMSE=0.080 R2=0.001



PSALST01 — RMSE=3.215 R2=0.000



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=2.1513, R2=0.0003 ($x=0.059678$, $y=0.963261$, $R^2_{opt}=0.000287$)
- PHXXPR01: RMSE=0.0799, R2=0.0009 ($x=0.050346$, $y=7.550216$, $R^2_{opt}=0.000870$)
- PSALST01: RMSE=3.2152, R2=0.0000 ($x=-0.000032$, $y=27.382541$, $R^2_{opt}=0.000000$)