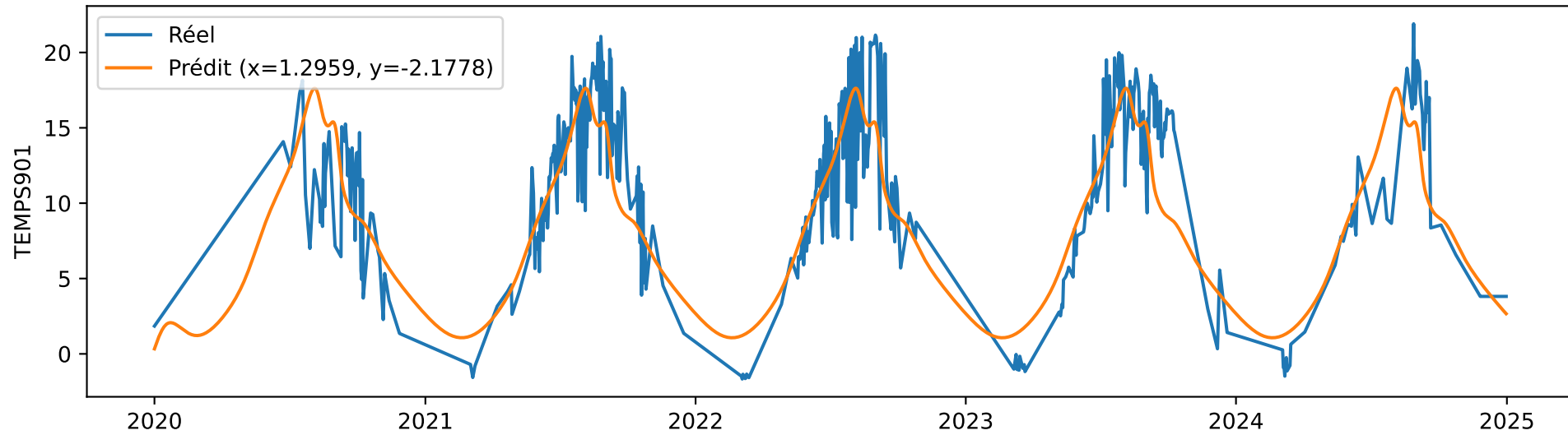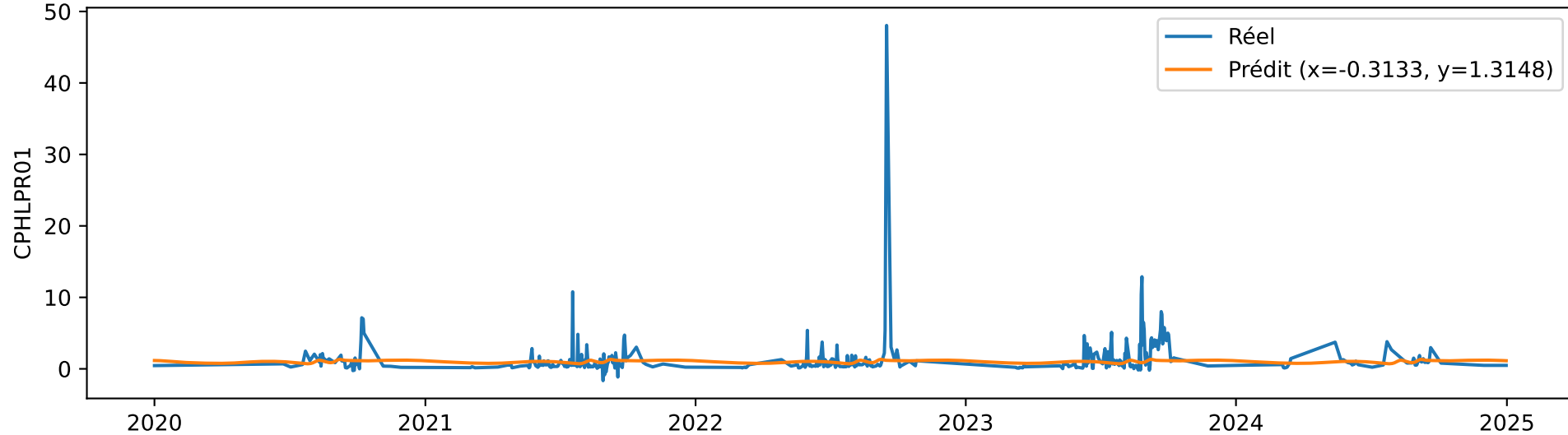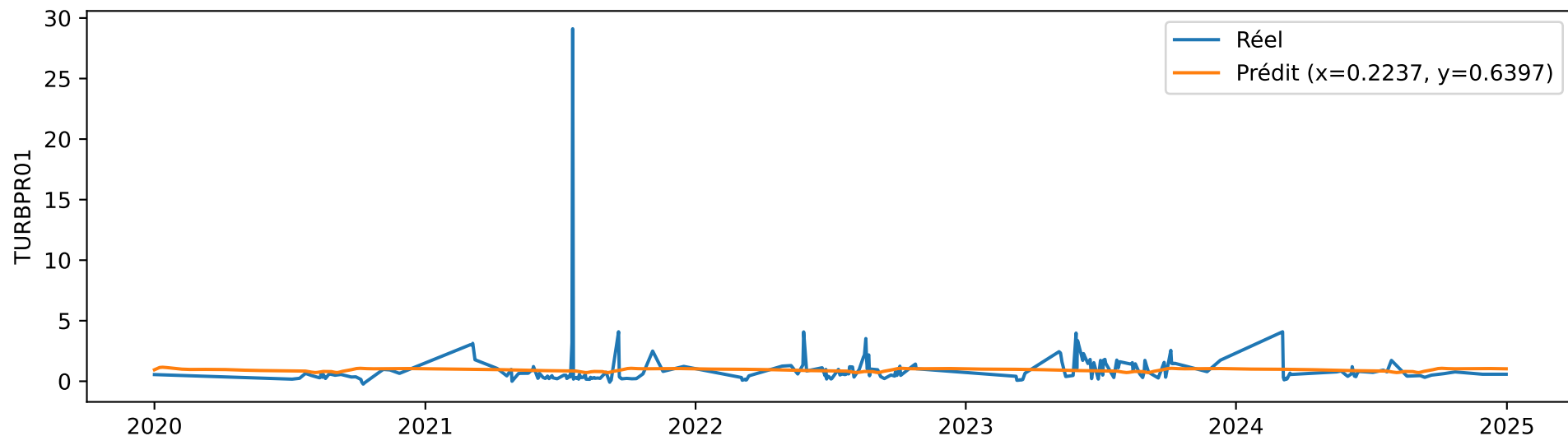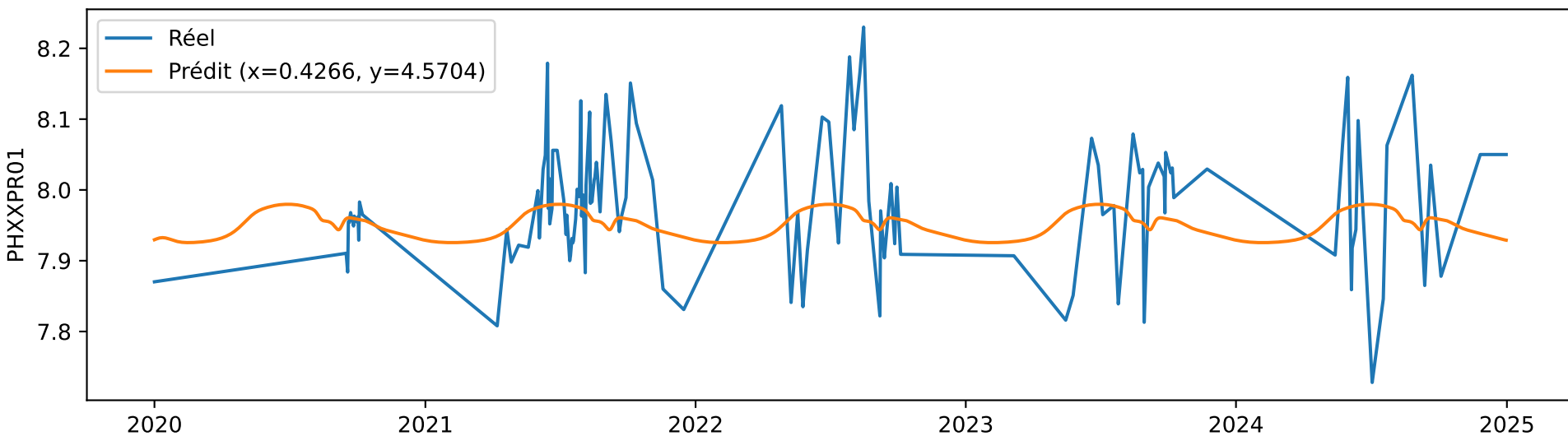TEMPS901 — RMSE=2.877 R2=0.754
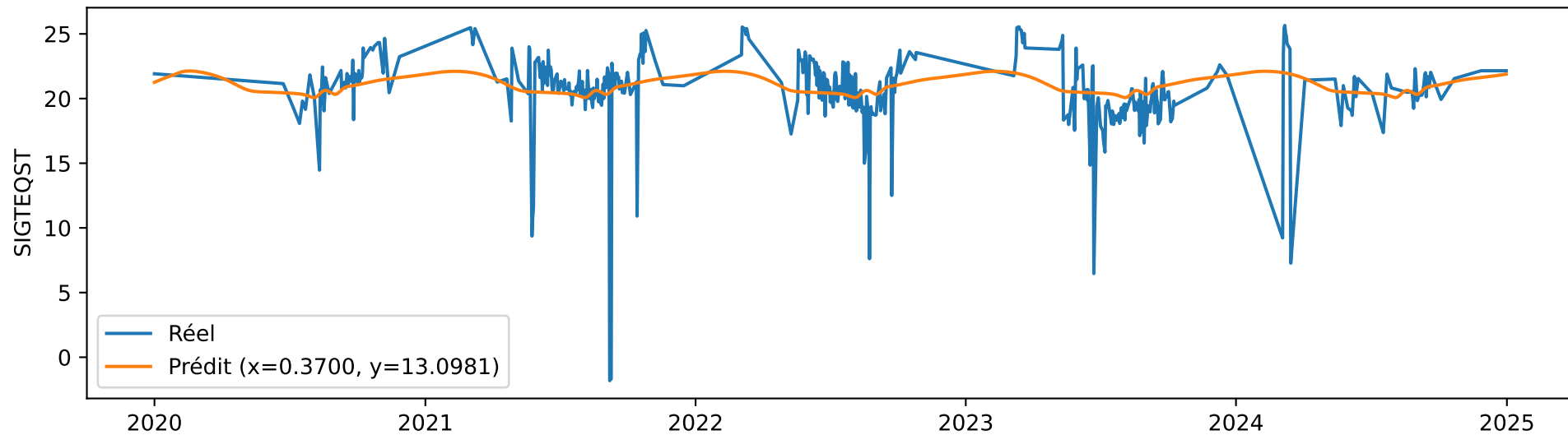
CPHLPR01 — RMSE=2.146 R2=0.005
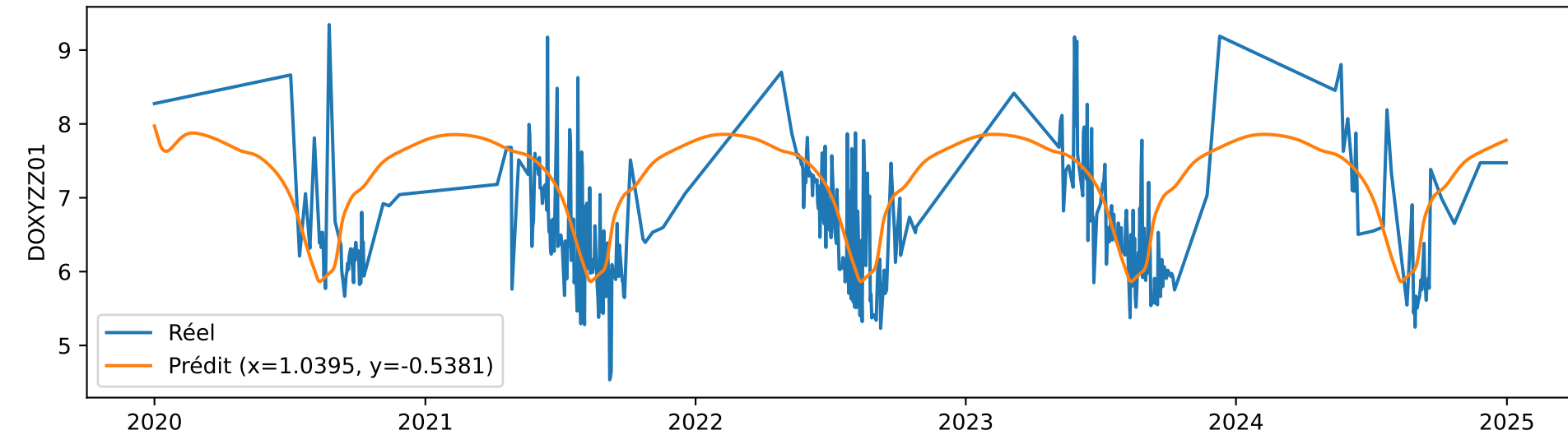
TURBPR01 — RMSE=0.986 R2=0.009

PHXXPR01 — RMSE=0.078 R2=0.054

SIGTEQST — RMSE=2.585 R2=0.058

DOXYZZ01 — RMSE=0.742 R2=0.383

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=2.8766, R2=0.7537 (x=1.295895, y=-2.177841, R2_opt=0.753715)
 - CPHLPR01: RMSE=2.1457, R2=0.0055 (x=-0.313291, y=1.314772, R2_opt=0.005476)
 - TURBPR01: RMSE=0.9860, R2=0.0092 (x=0.223696, y=0.639673, R2_opt=0.009165)
 - PHXXPR01: RMSE=0.0778, R2=0.0541 (x=0.426629, y=4.570415, R2_opt=0.054132)
 - SIGTEQST: RMSE=2.5849, R2=0.0585 (x=0.369952, y=13.098073, R2_opt=0.058454)
 - DOXYZZ01: RMSE=0.7415, R2=0.3832 (x=1.039509, y=-0.538081, R2_opt=0.383203)