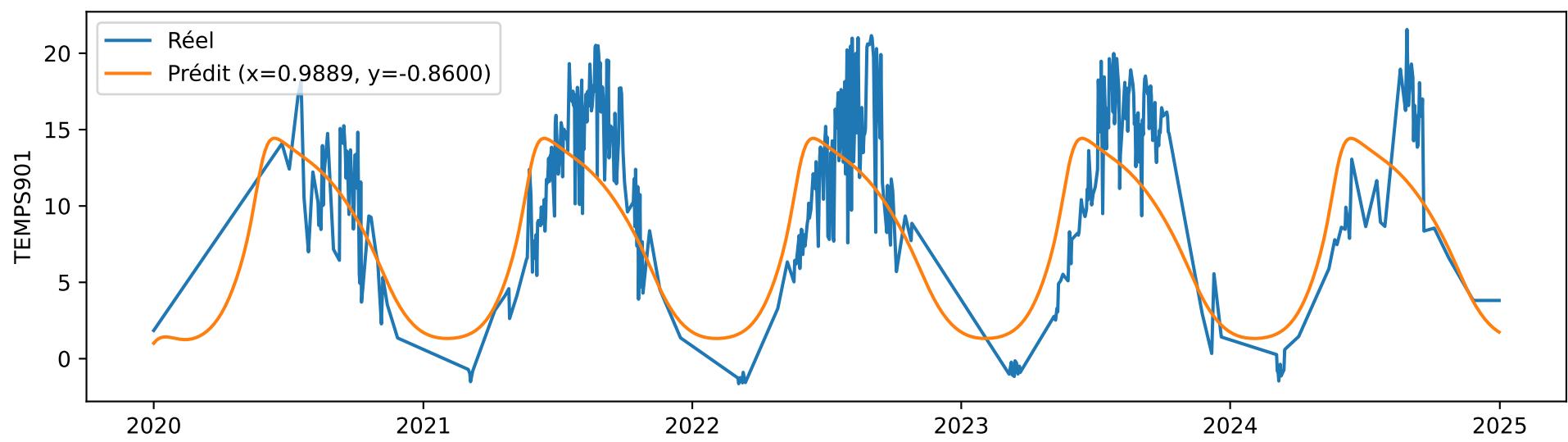
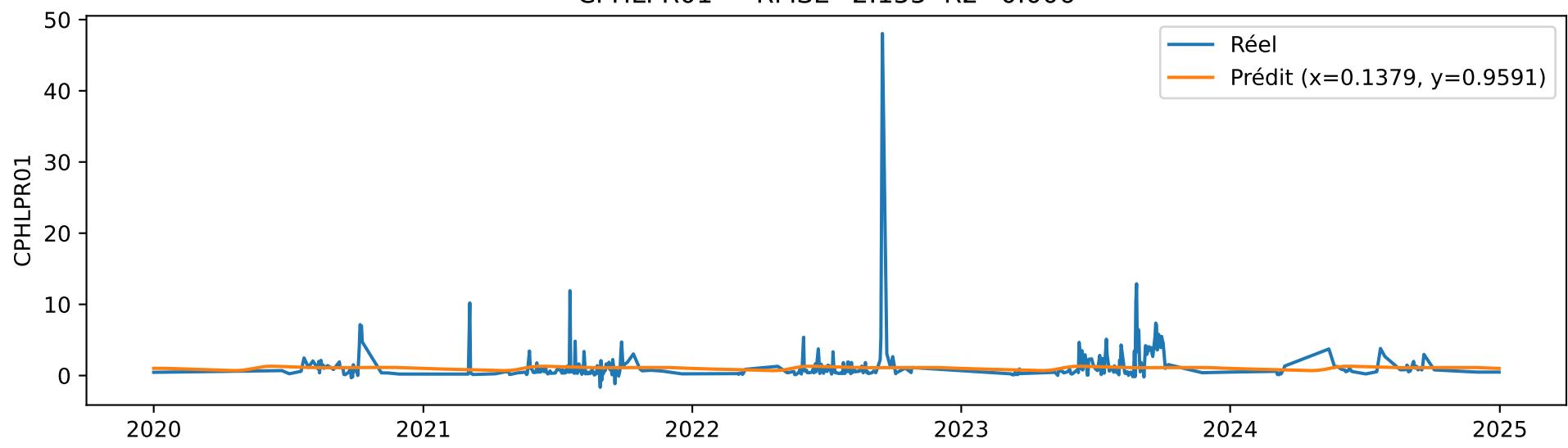


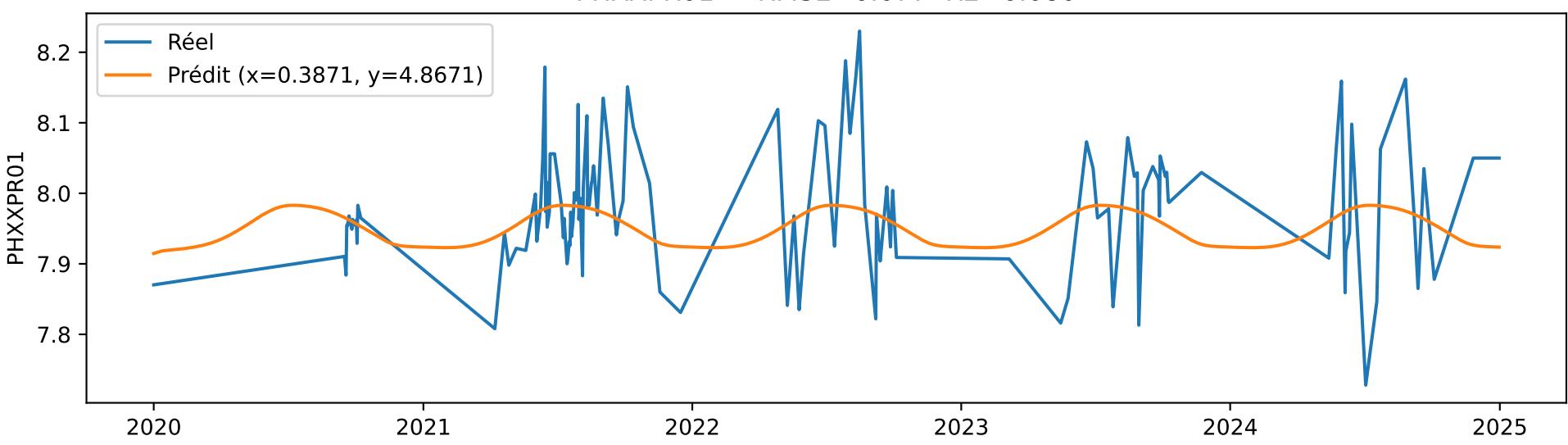
TEMPS901 — RMSE=3.256 R2=0.680



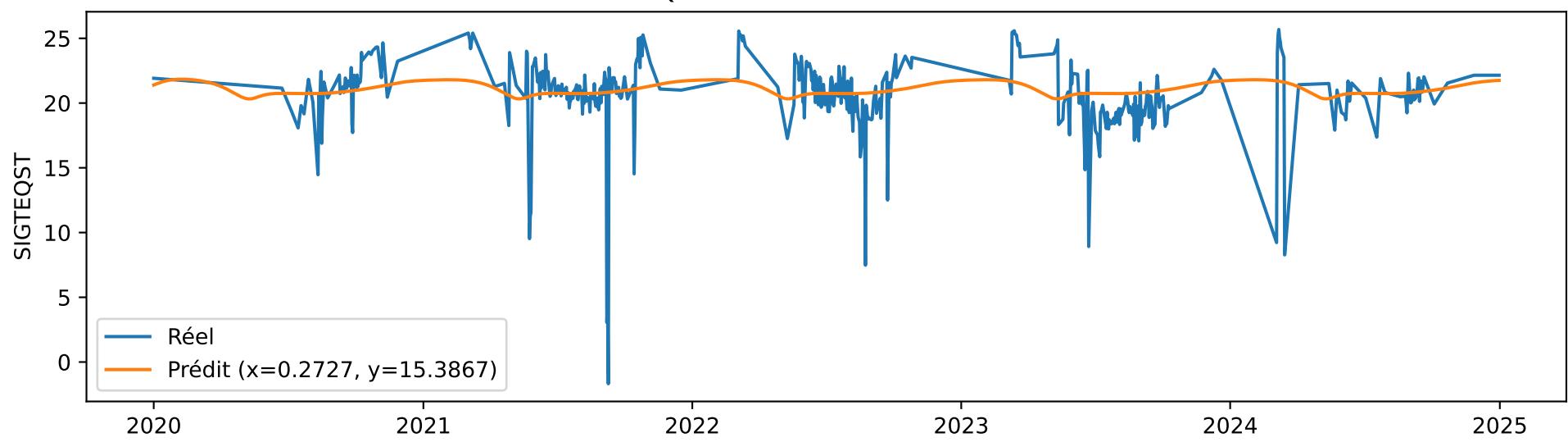
CPHLPR01 — RMSE=2.155 R2=0.006



PHXXPR01 — RMSE=0.077 R2=0.080



SIGTEQST — RMSE=2.501 R2=0.034



## 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=3.2558, R2=0.6797 ( $x=0.988852$ ,  $y=-0.860015$ ,  $R2_{opt}=0.679743$ )
- CPHLPR01: RMSE=2.1551, R2=0.0057 ( $x=0.137914$ ,  $y=0.959059$ ,  $R2_{opt}=0.005731$ )
- PHXXPR01: RMSE=0.0766, R2=0.0804 ( $x=0.387129$ ,  $y=4.867121$ ,  $R2_{opt}=0.080425$ )
- SIGTEQST: RMSE=2.5007, R2=0.0337 ( $x=0.272685$ ,  $y=15.386687$ ,  $R2_{opt}=0.033690$ )