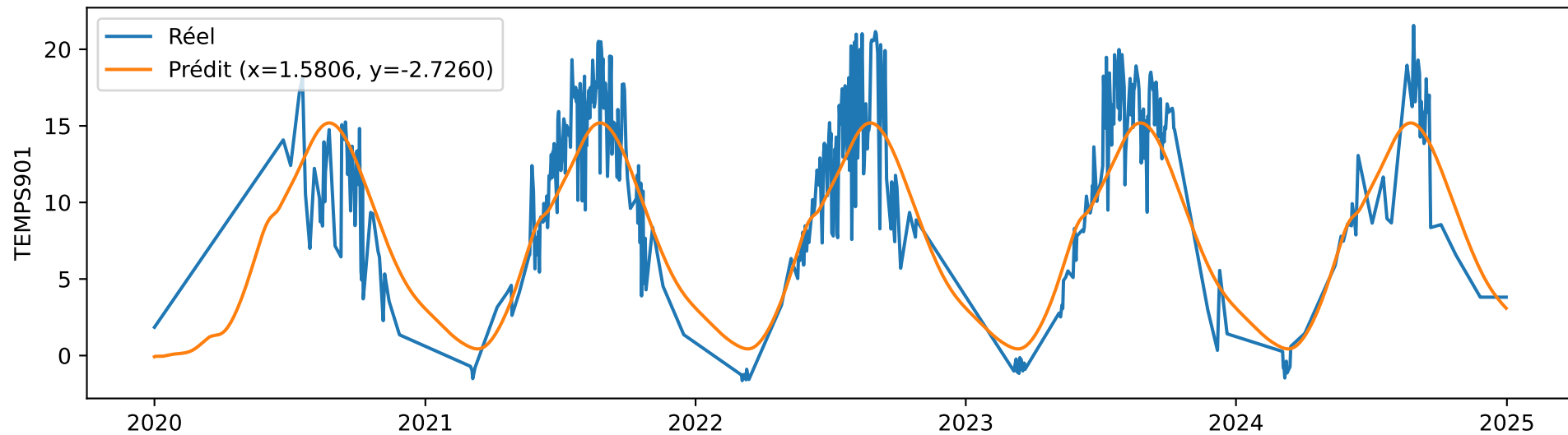
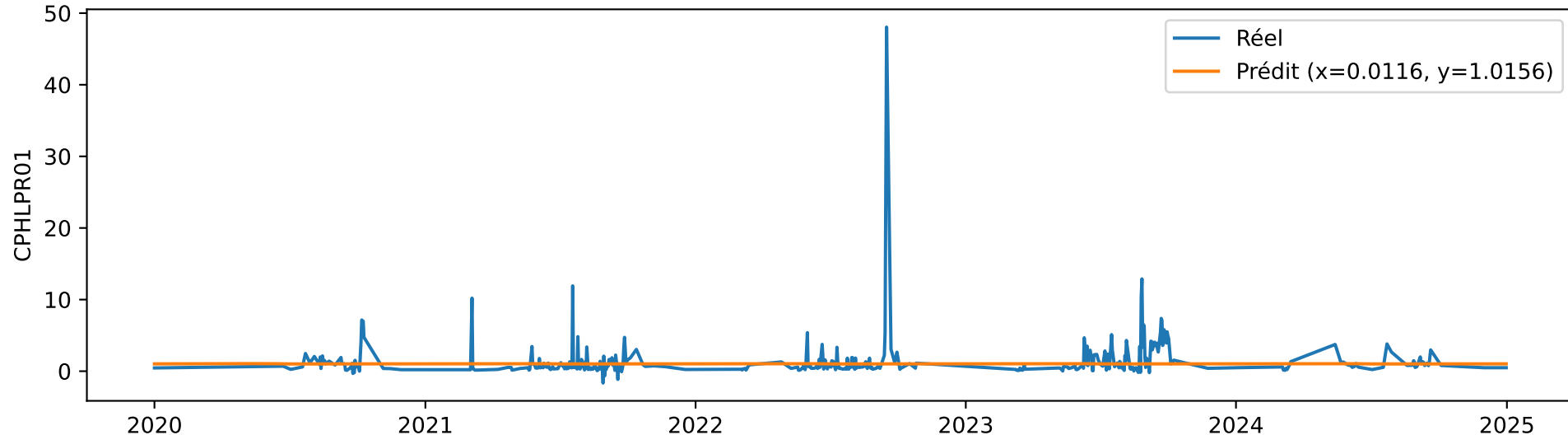


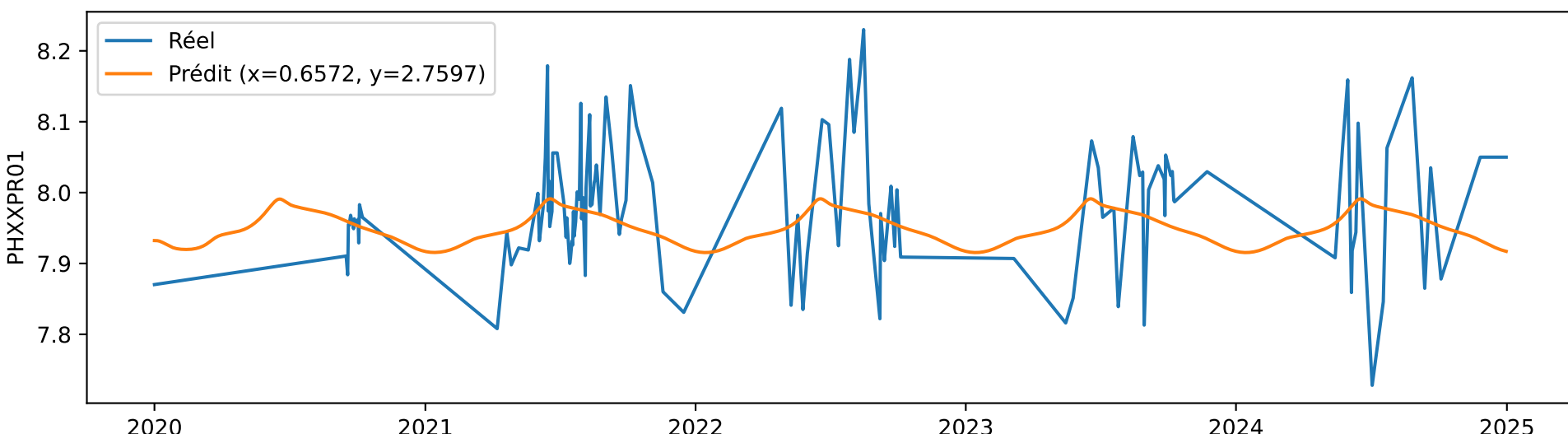
TEMPS901 — RMSE=2.821 R2=0.760



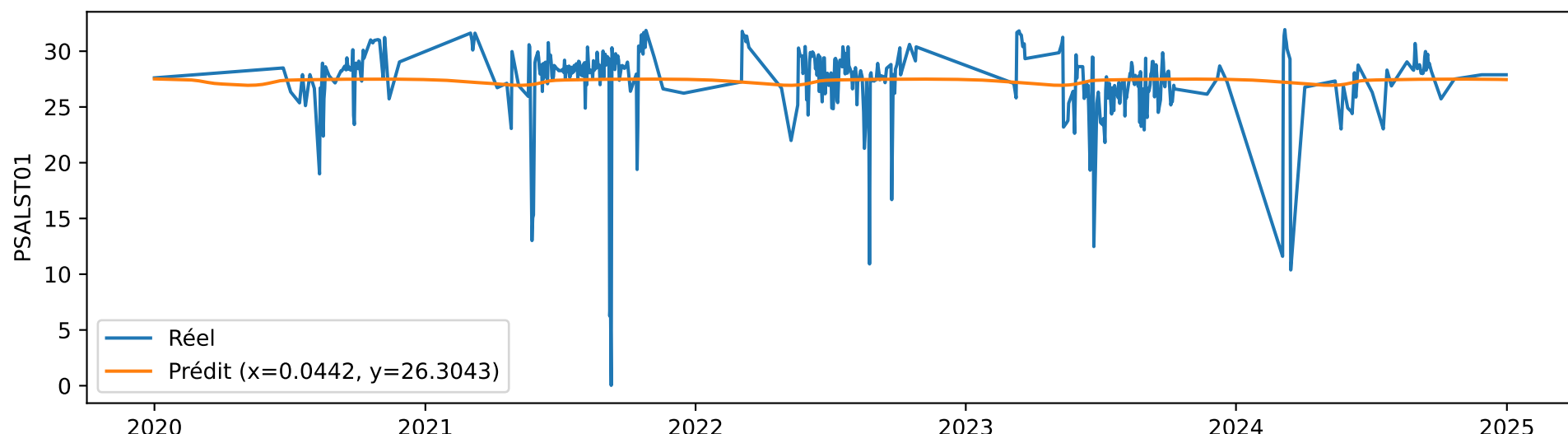
CPHLPR01 — RMSE=2.161 R2=0.000



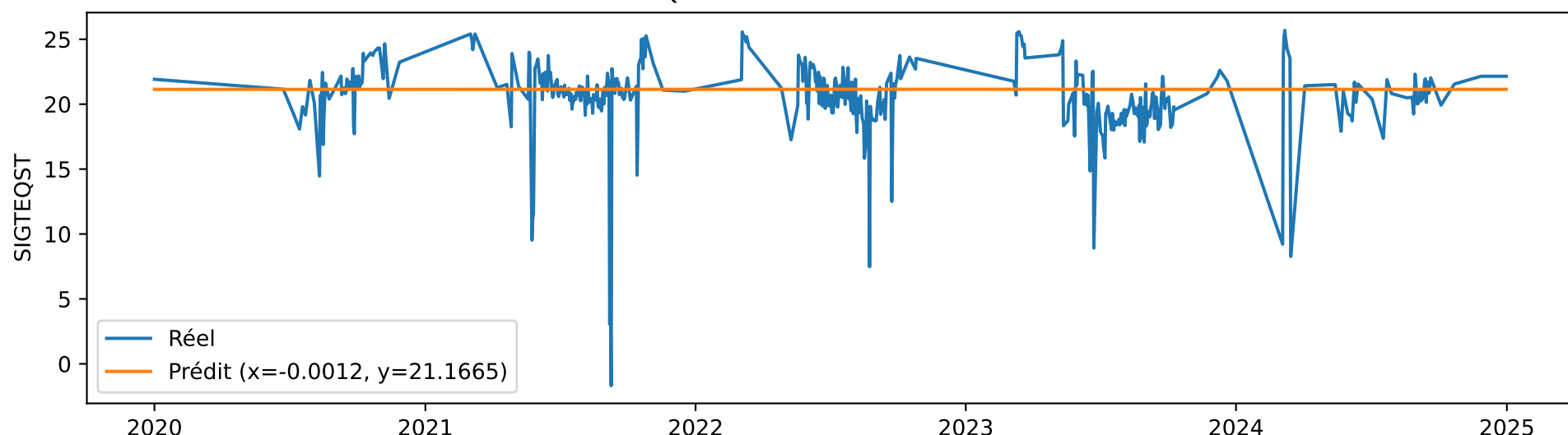
PHXXPR01 — RMSE=0.077 R2=0.076



PSALST01 — RMSE=3.071 R2=0.004



SIGTEQST — RMSE=2.544 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) :
- TEMPS901: RMSE=2.8213, R2=0.7595 (x=1.580631, y=-2.726033, R2_opt=0.759518)
 - CPHLPR01: RMSE=2.1612, R2=0.0000 (x=0.011587, y=1.015575, R2_opt=0.000047)
 - PHXXPR01: RMSE=0.0768, R2=0.0760 (x=0.657238, y=2.759740, R2_opt=0.076049)
 - PSALST01: RMSE=3.0715, R2=0.0036 (x=0.044177, y=26.304325, R2_opt=0.003641)
 - SIGTEQST: RMSE=2.5439, R2=0.0000 (x=-0.001162, y=21.166519, R2_opt=0.000002)