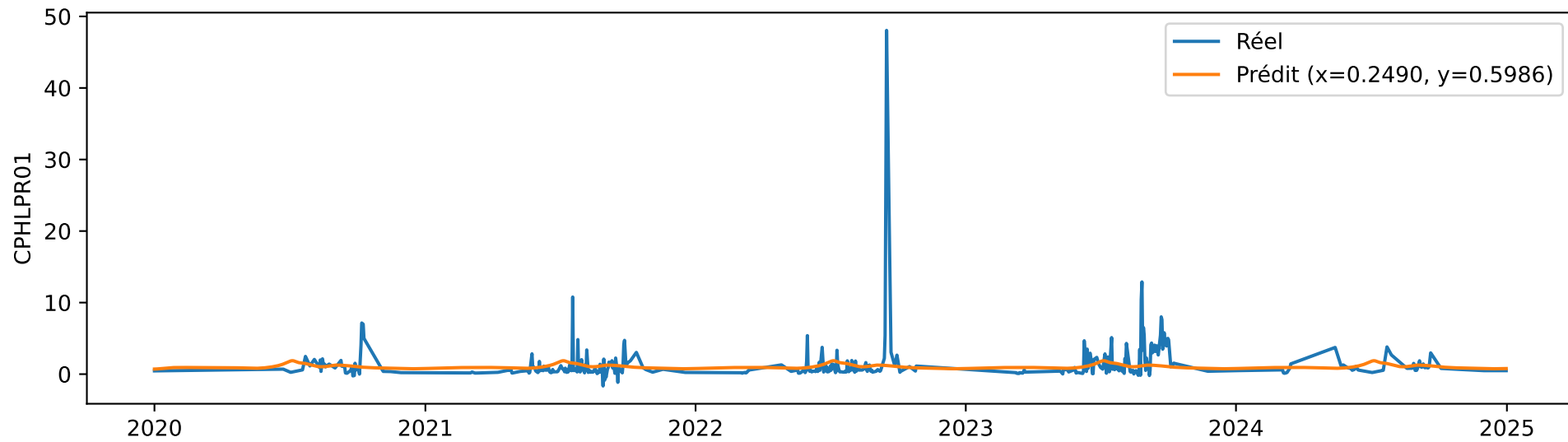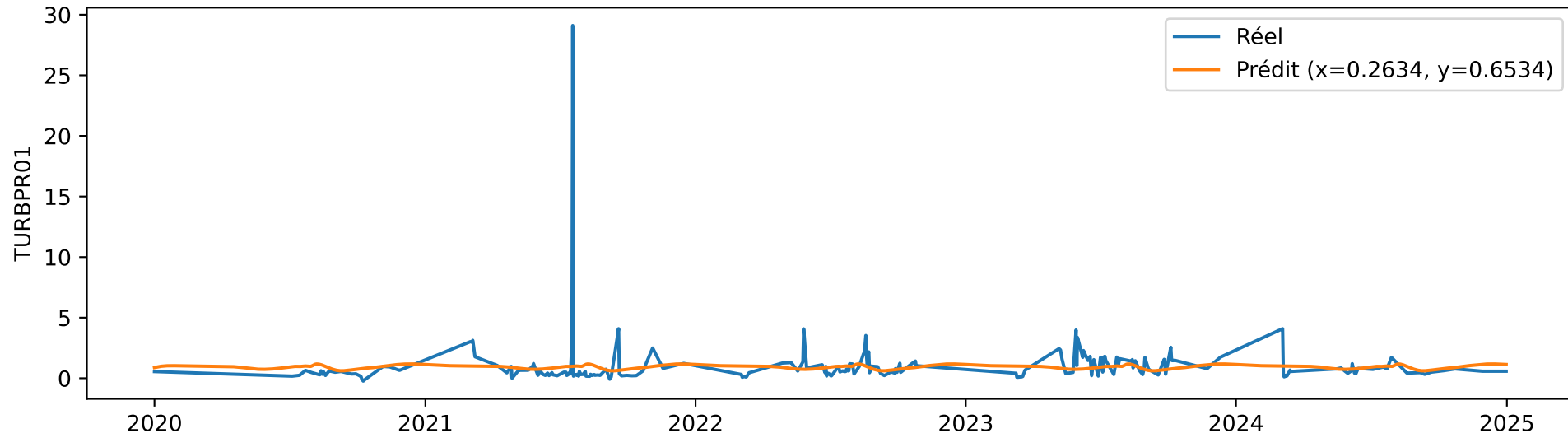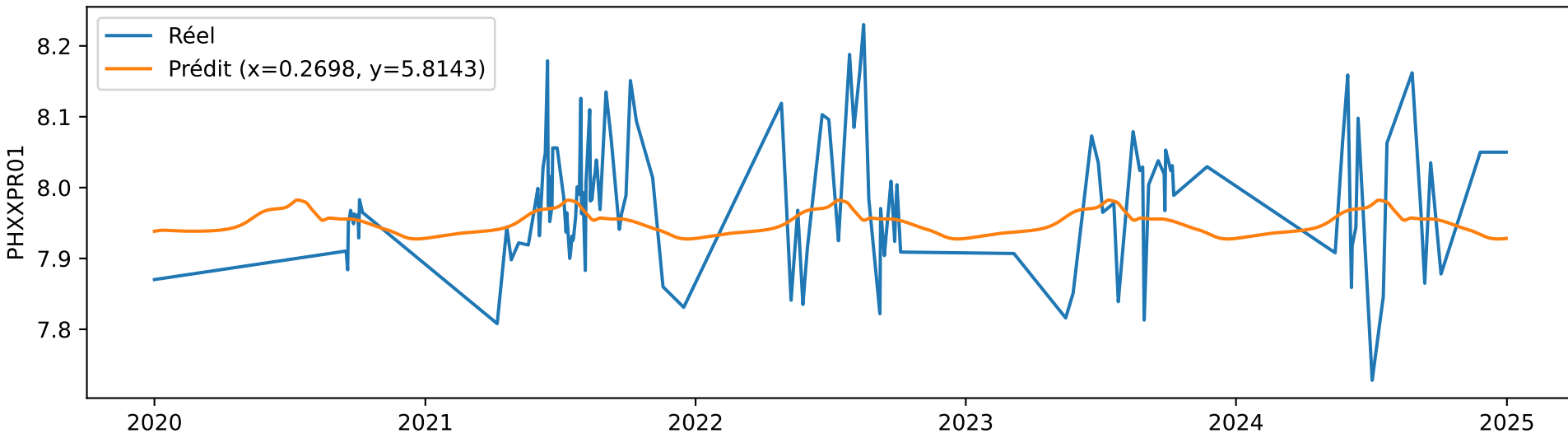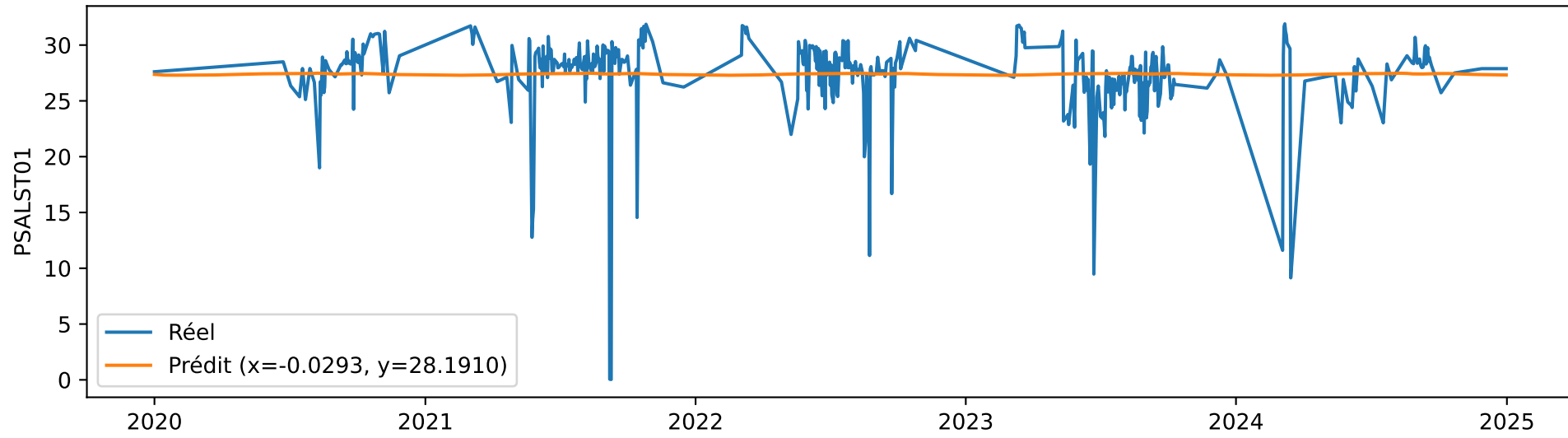CPHLPR01 — RMSE=2.137 R2=0.014
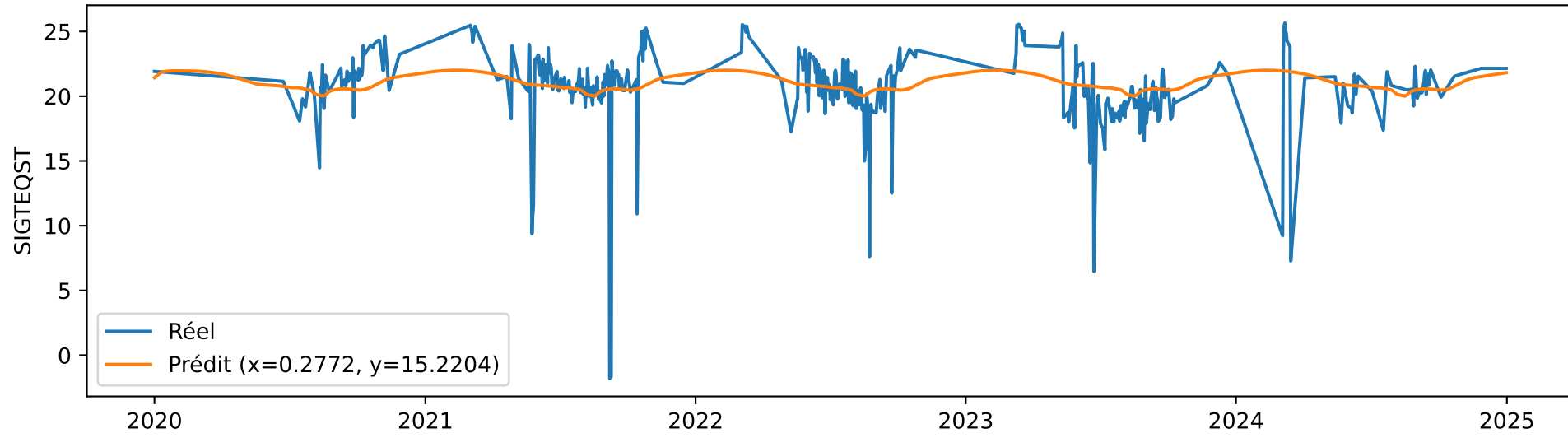
TURBPR01 — RMSE=0.979 R2=0.023
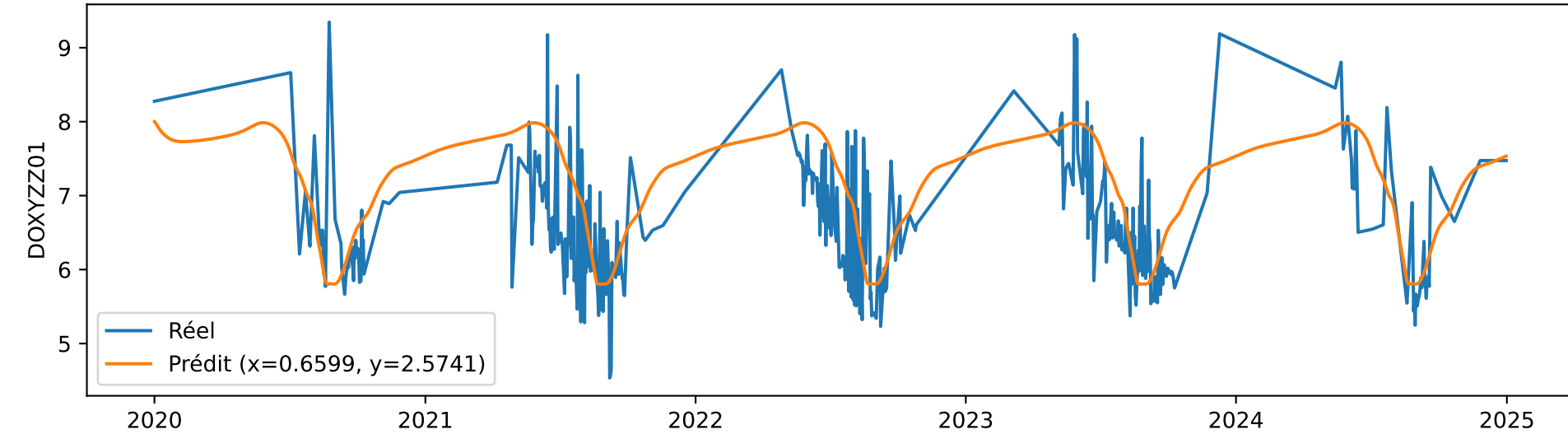
PHXXPR01 — RMSE=0.078 R2=0.037

PSALST01 — RMSE=3.215 R2=0.000

SIGTEQST — RMSE=2.596 R2=0.051

DOXYZZ01 — RMSE=0.700 R2=0.450

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=2.1370, R2=0.0135 (x=0.249009, y=0.598647, R2_opt=0.013536)
 - TURBPR01: RMSE=0.9793, R2=0.0226 (x=0.263420, y=0.653374, R2_opt=0.022591)
 - PHXXPR01: RMSE=0.0785, R2=0.0368 (x=0.269844, y=5.814314, R2_opt=0.036800)
 - PSALST01: RMSE=3.2147, R2=0.0003 (x=-0.029288, y=28.191020, R2_opt=0.000305)
 - SIGTEQST: RMSE=2.5955, R2=0.0507 (x=0.277205, y=15.220401, R2_opt=0.050692)
 - DOXYZZ01: RMSE=0.7003, R2=0.4499 (x=0.659936, y=2.574126, R2_opt=0.449866)