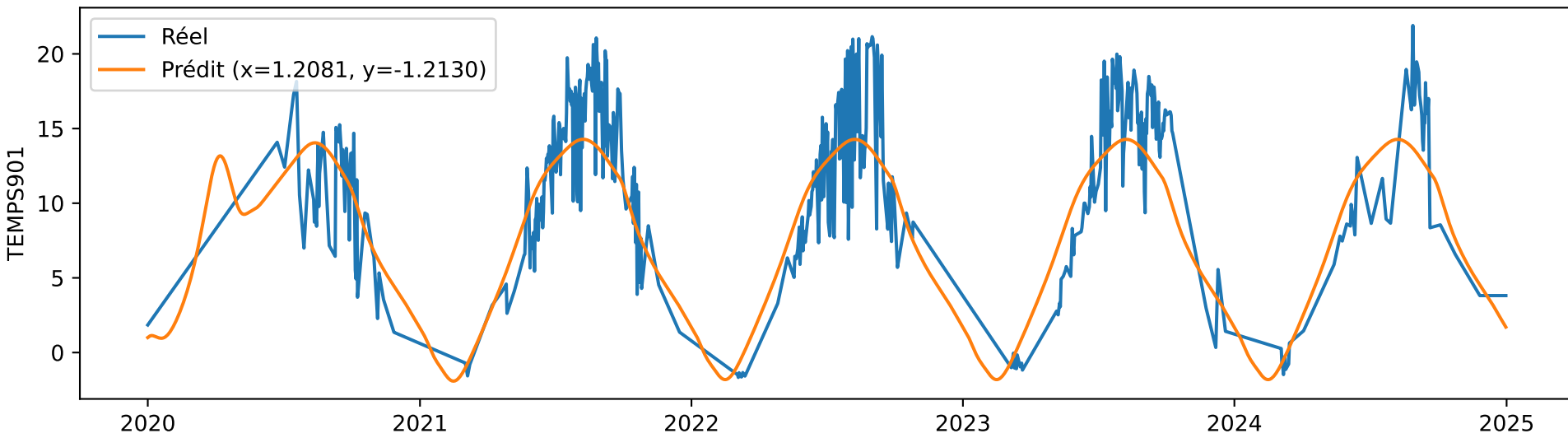
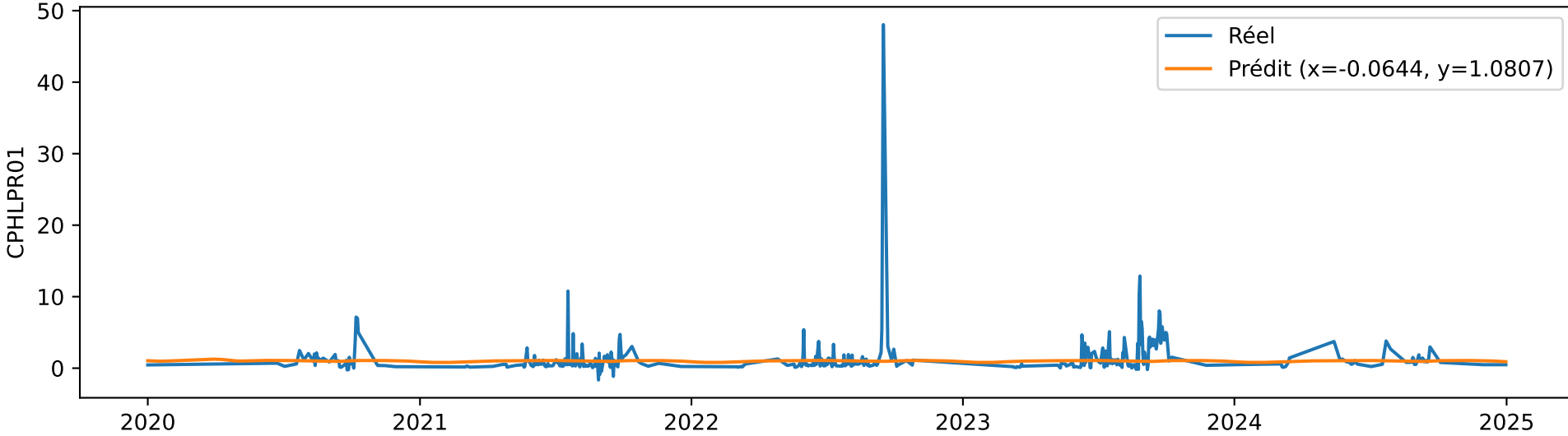


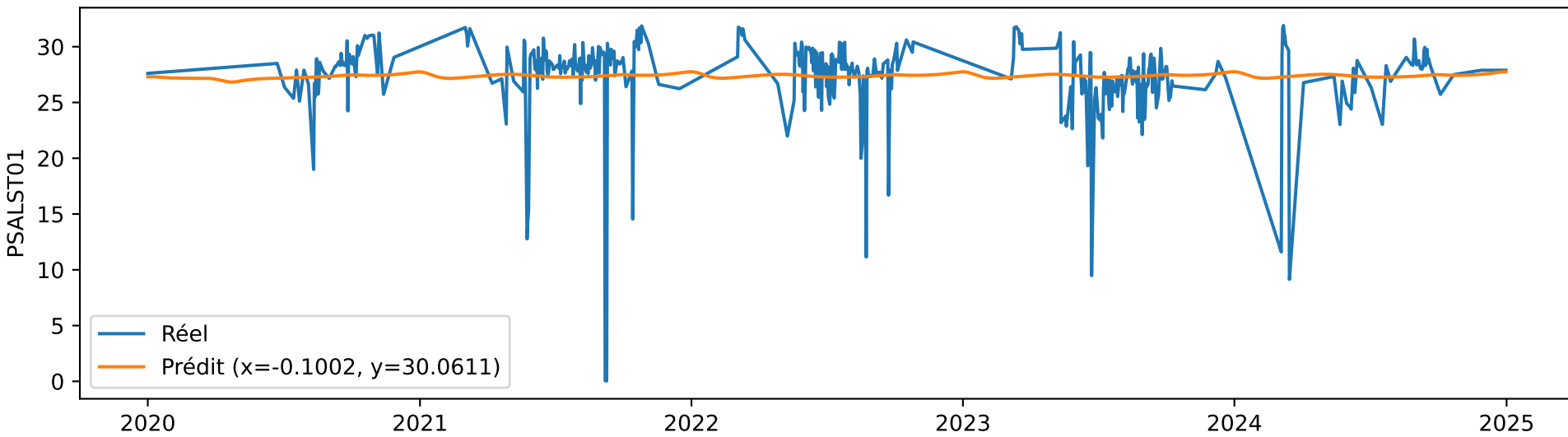
TEMPS901 — RMSE=2.542 R2=0.808



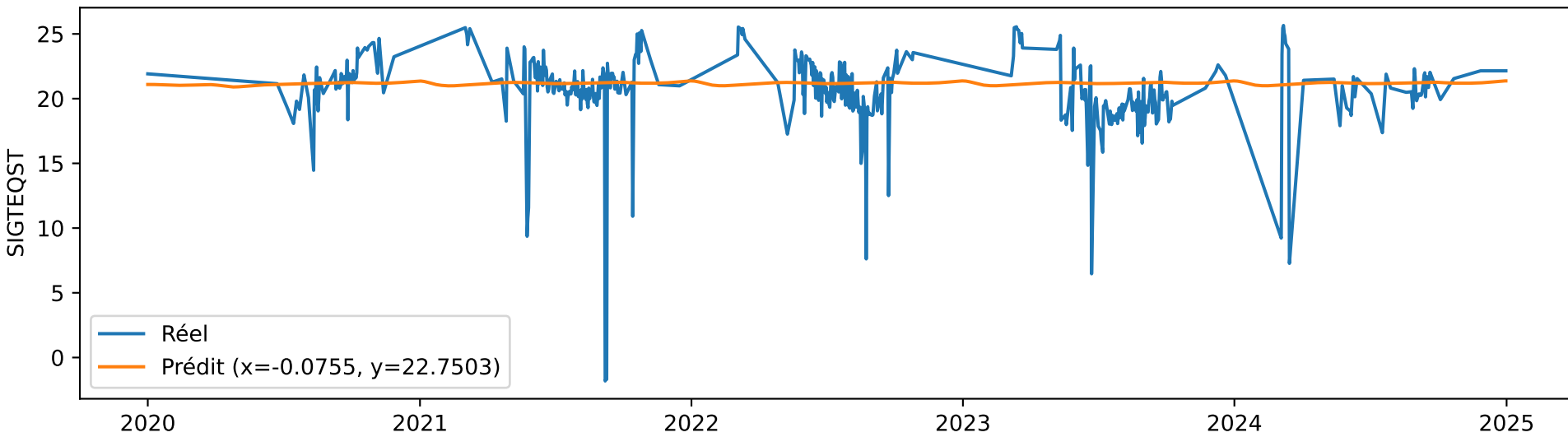
CPHLPR01 — RMSE=2.150 R2=0.002



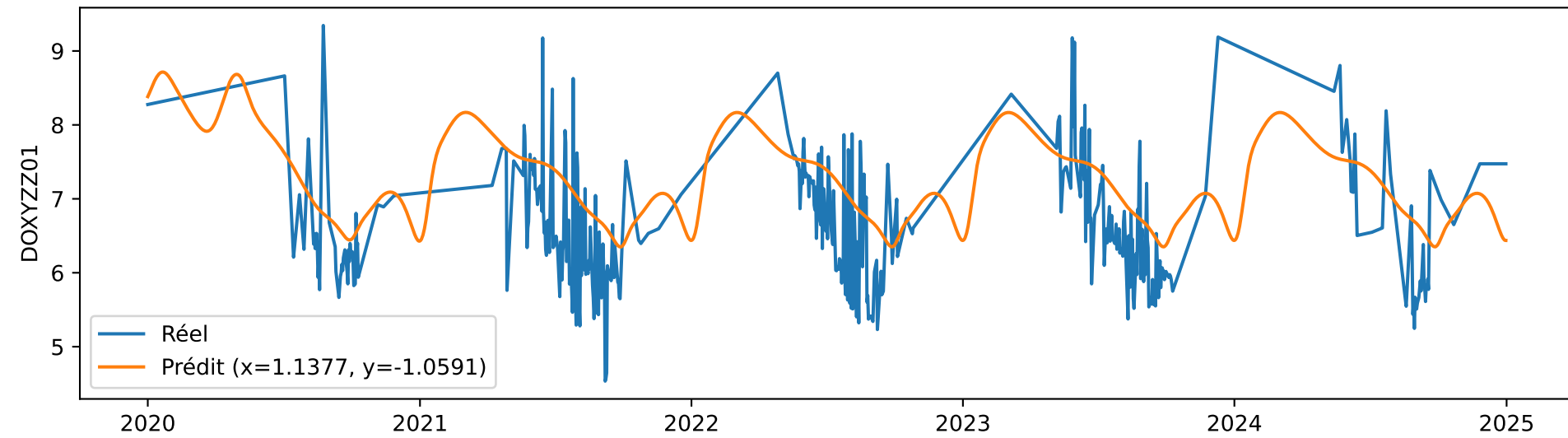
PSALST01 — RMSE=3.211 R2=0.003



SIGTEQST — RMSE=2.662 R2=0.001



DOXYZZ01 — RMSE=0.726 R2=0.409



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=2.5424, R2=0.8076 (x=1.208067, y=-1.212955, R2_opt=0.807607)
 - CPHLPR01: RMSE=2.1498, R2=0.0017 (x=-0.064374, y=1.080687, R2_opt=0.001654)
 - PSALST01: RMSE=3.2112, R2=0.0025 (x=-0.100169, y=30.061072, R2_opt=0.002522)
 - SIGTEQST: RMSE=2.6624, R2=0.0012 (x=-0.075532, y=22.750339, R2_opt=0.001156)
 - DOXYZZ01: RMSE=0.7261, R2=0.4086 (x=1.137655, y=-1.059104, R2_opt=0.408584)