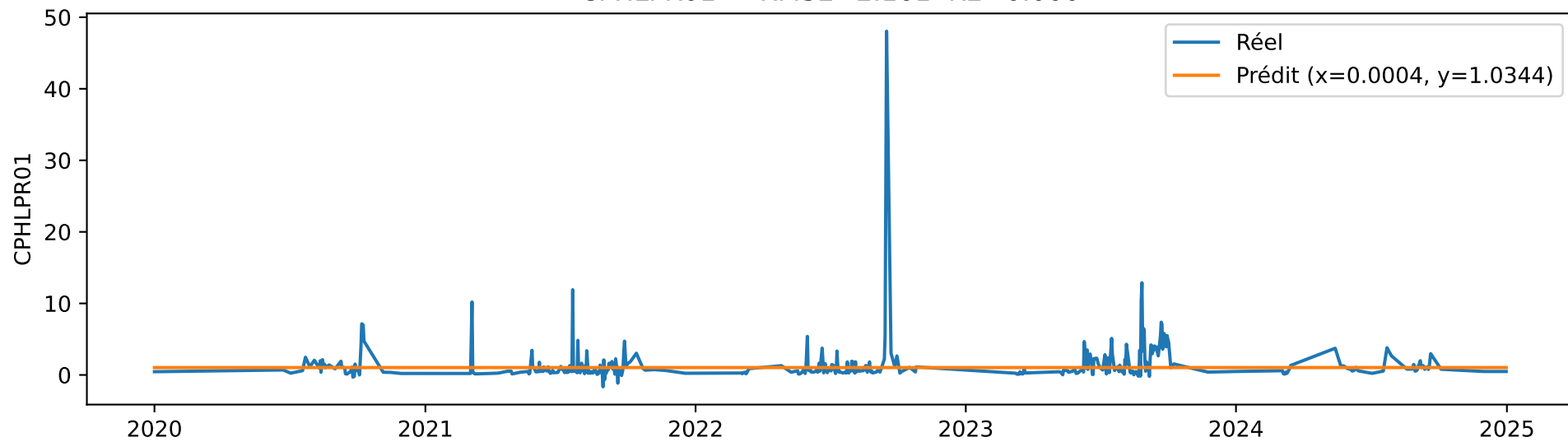
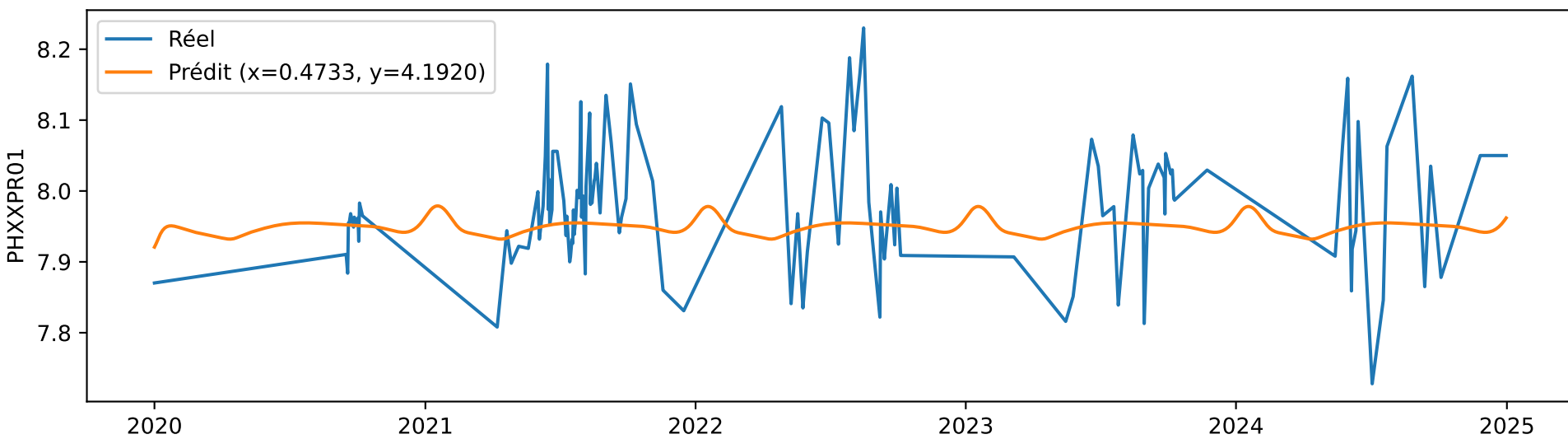


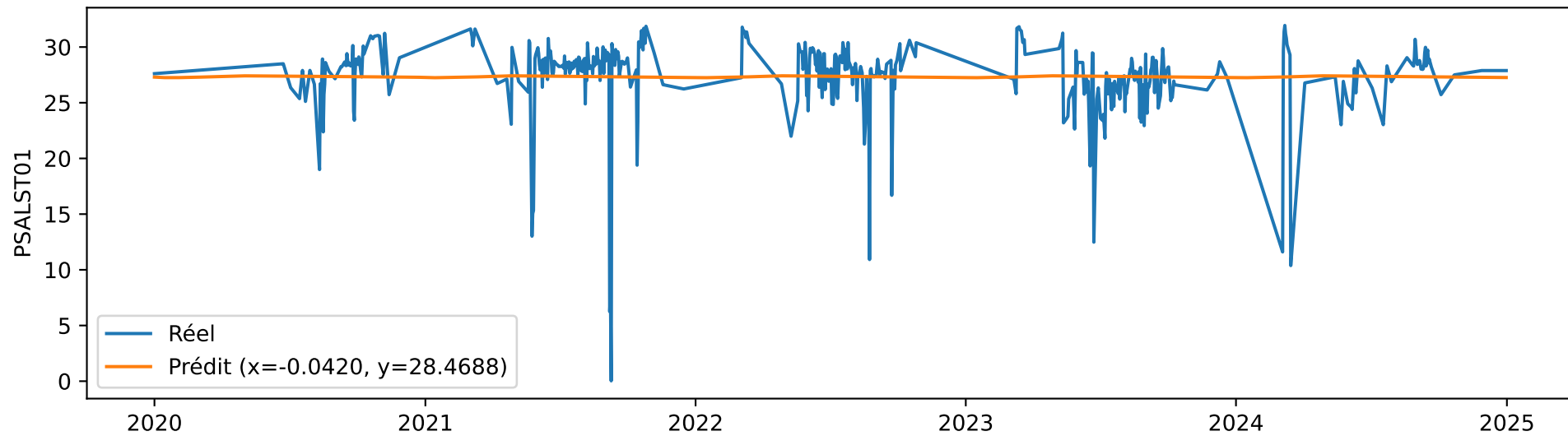
CPHLPR01 — RMSE=2.161 R2=0.000



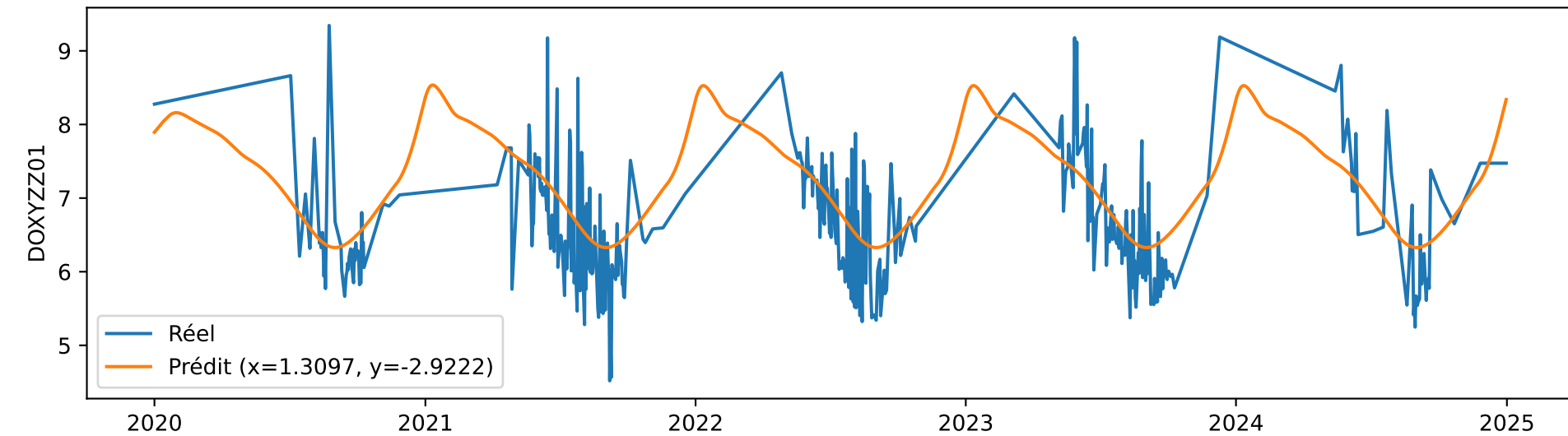
PHXXPR01 — RMSE=0.079 R2=0.015



PSALST01 — RMSE=3.077 R2=0.000



DOXYZZ01 — RMSE=0.673 R2=0.488



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=2.1613, R2=0.0000 (x=0.000366, y=1.034407, R2\_opt=0.000000)
  - PHXXPR01: RMSE=0.0793, R2=0.0148 (x=0.473315, y=4.192012, R2\_opt=0.014836)
  - PSALST01: RMSE=3.0767, R2=0.0003 (x=-0.041986, y=28.468793, R2\_opt=0.000255)
  - DOXYZZ01: RMSE=0.6728, R2=0.4877 (x=1.309723, y=-2.922221, R2\_opt=0.487686)