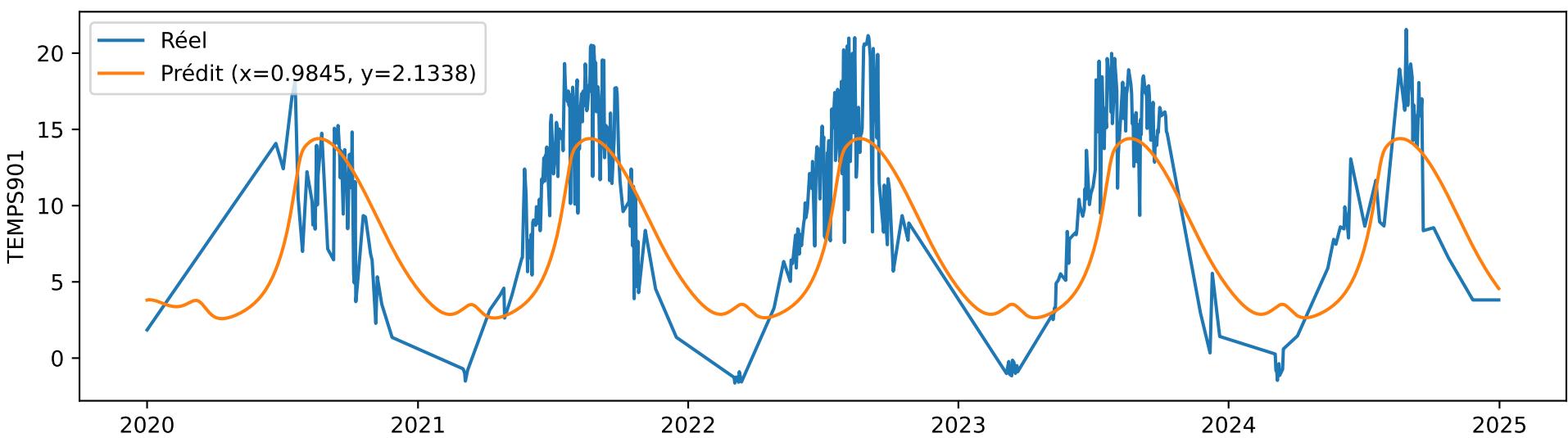
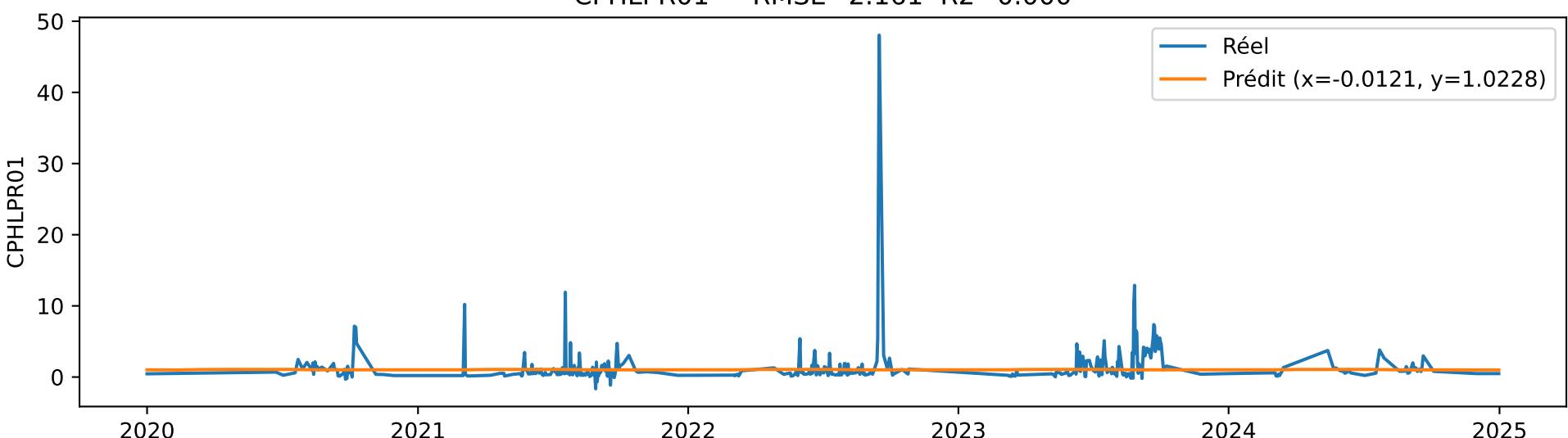


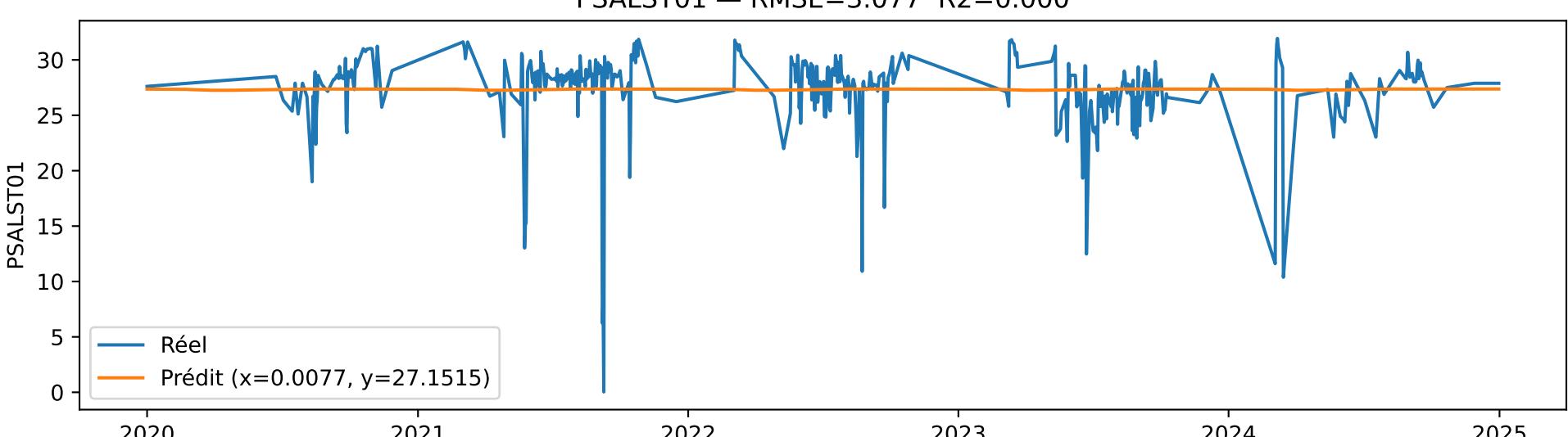
TEMPS901 — RMSE=3.909 R2=0.538



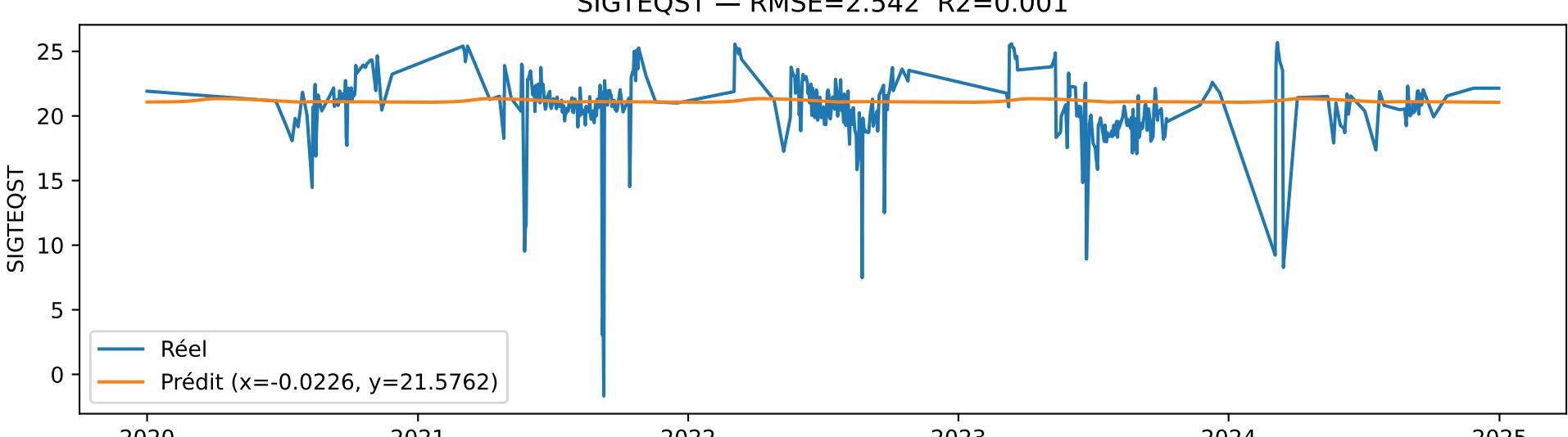
CPHLPR01 — RMSE=2.161 R2=0.000



PSALST01 — RMSE=3.077 R2=0.000



SIGTEQST — RMSE=2.542 R2=0.001



## 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=3.9087, R2=0.5384 ( $x=0.984480$ ,  $y=2.133814$ ,  $R2_{opt}=0.538413$ )
- CPHLPR01: RMSE=2.1610, R2=0.0003 ( $x=-0.012121$ ,  $y=1.022832$ ,  $R2_{opt}=0.000254$ )
- PSALST01: RMSE=3.0768, R2=0.0002 ( $x=0.007690$ ,  $y=27.151494$ ,  $R2_{opt}=0.000181$ )
- SIGTEQST: RMSE=2.5422, R2=0.0014 ( $x=-0.022630$ ,  $y=21.576160$ ,  $R2_{opt}=0.001360$ )