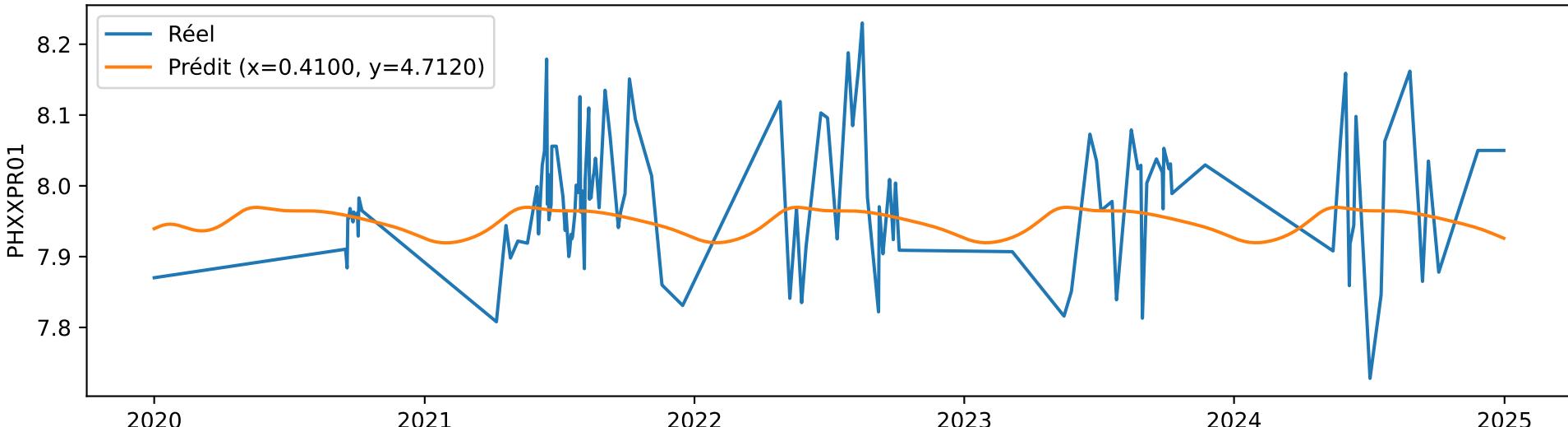
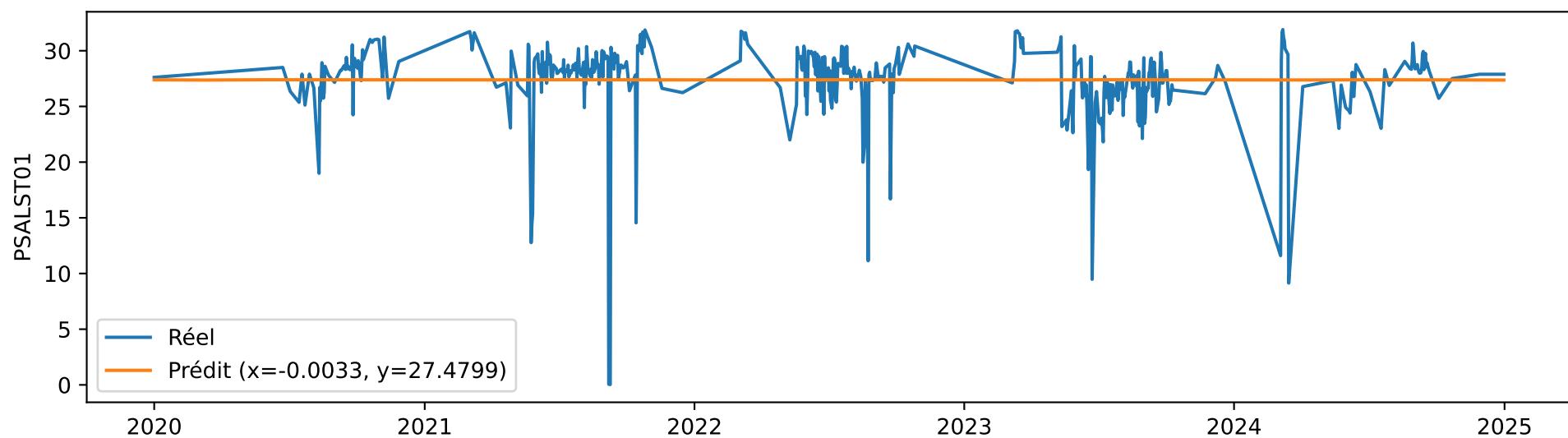


PHXXPR01 — RMSE=0.078 R2=0.041



PSALST01 — RMSE=3.215 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) :

- PHXXPR01: RMSE=0.0783, R2=0.0405 ($x=0.410031$, $y=4.711996$, $R^2_{opt}=0.040516$)
- PSALST01: RMSE=3.2152, R2=0.0000 ($x=-0.003251$, $y=27.479880$, $R^2_{opt}=0.000012$)