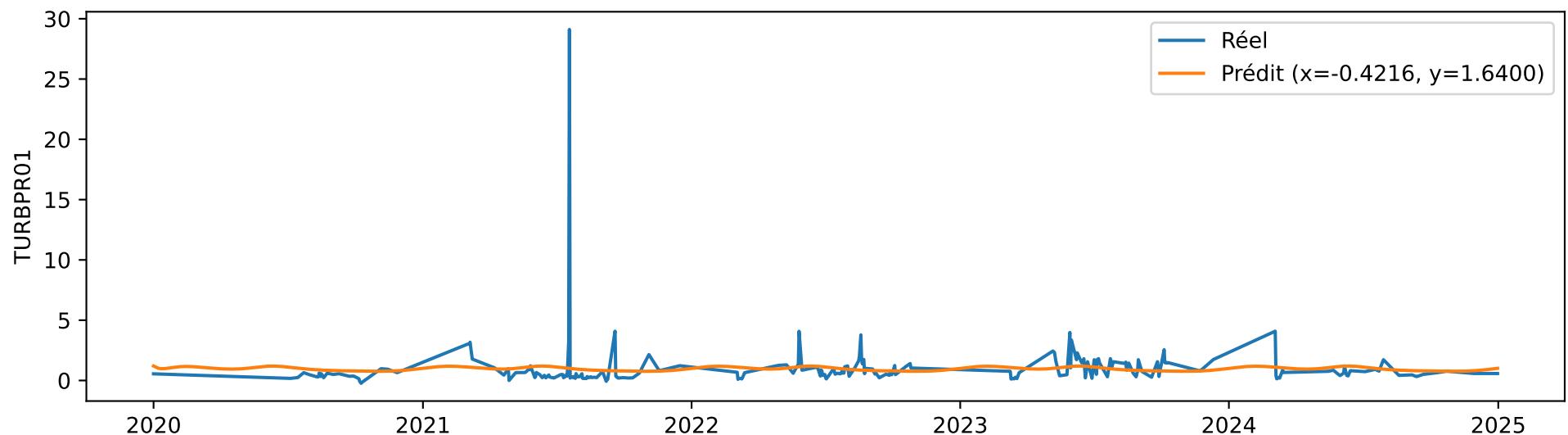
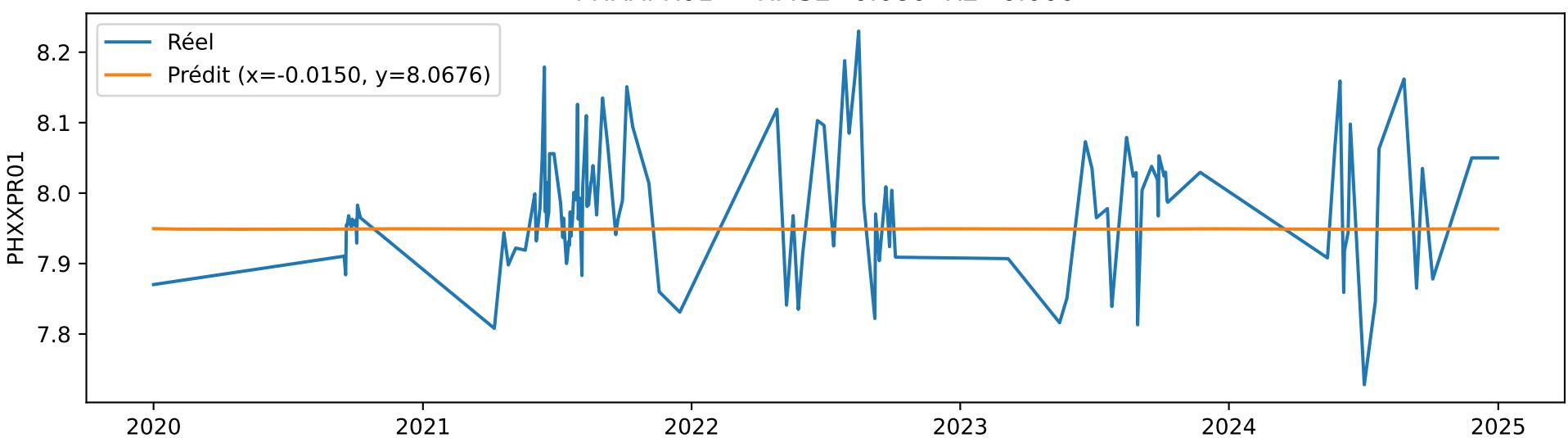


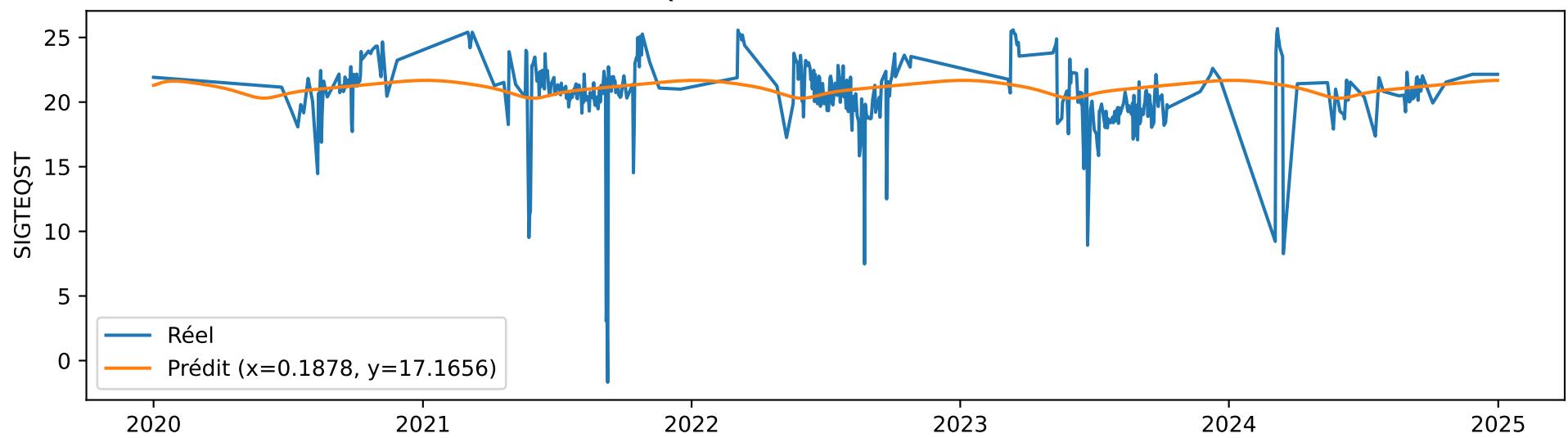
TURBPR01 — RMSE=0.970 R2=0.022



PHXXPR01 — RMSE=0.080 R2=0.000



SIGTEQST — RMSE=2.510 R2=0.027



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) :

- TURBPR01: RMSE=0.9700, R2=0.0216 ($x=-0.421601$, $y=1.640040$, $R2_{opt}=0.021579$)
- PHXXPR01: RMSE=0.0799, R2=0.0000 ($x=-0.014986$, $y=8.067560$, $R2_{opt}=0.000012$)
- SIGTEQST: RMSE=2.5096, R2=0.0268 ($x=0.187831$, $y=17.165626$, $R2_{opt}=0.026781$)