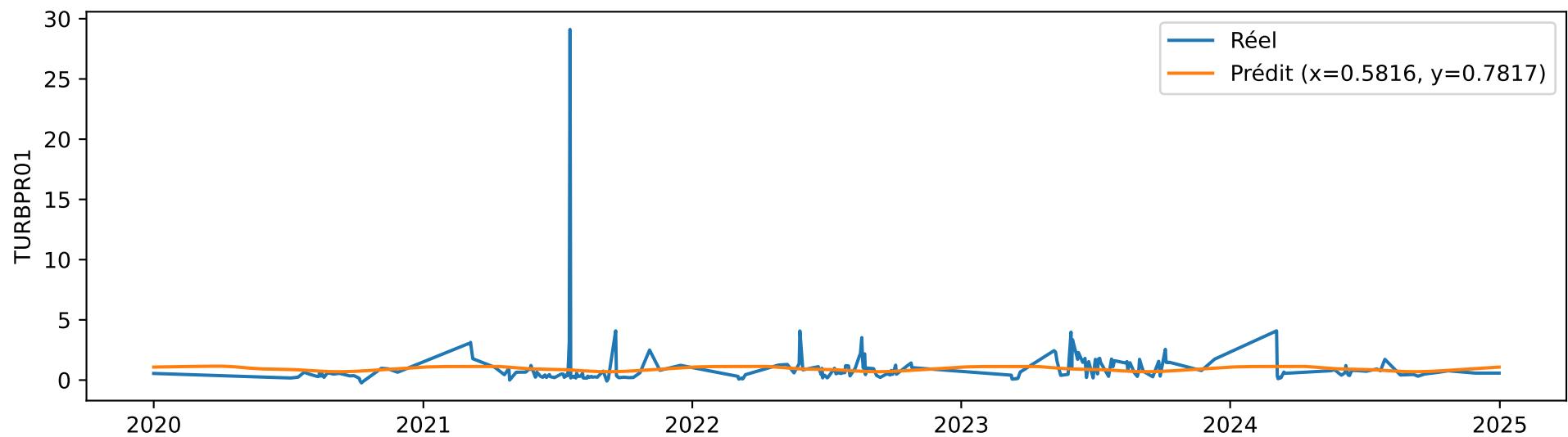
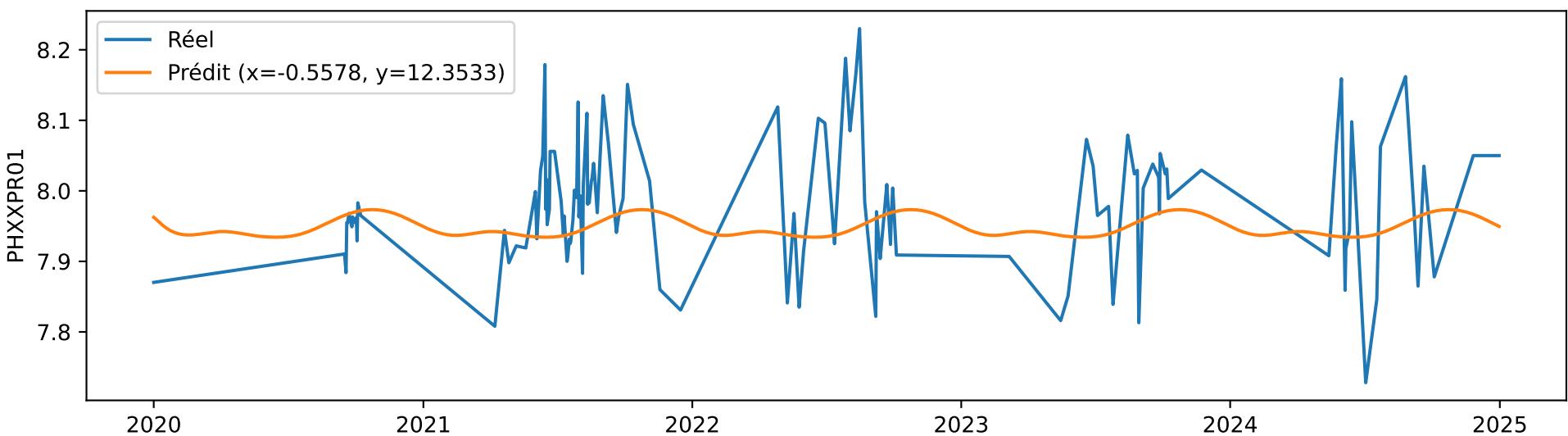


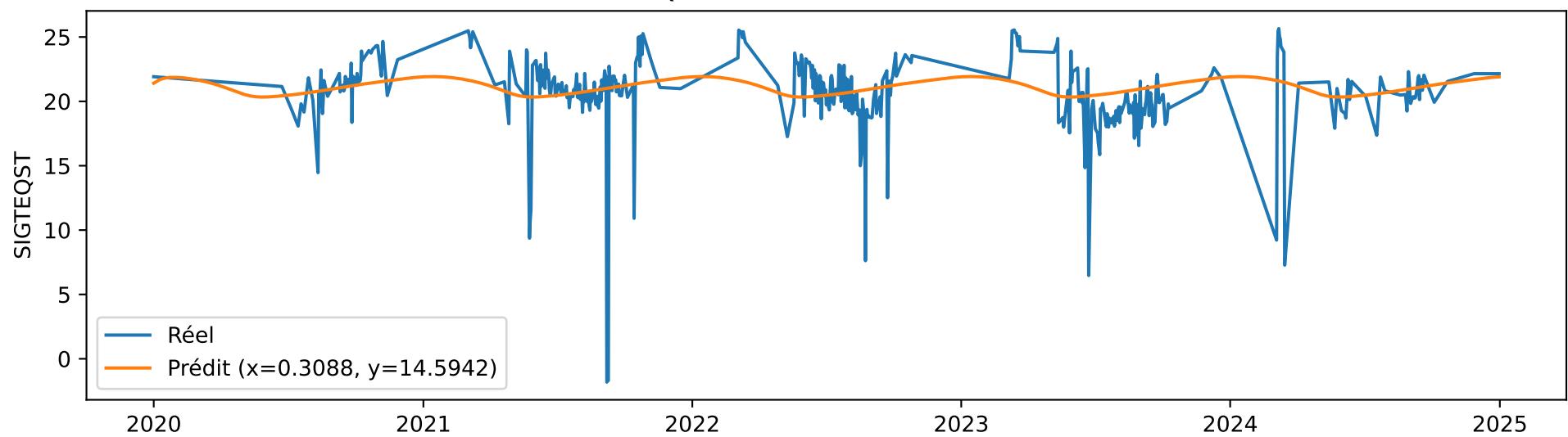
TURBPR01 — RMSE=0.978 R2=0.024



PHXXPR01 — RMSE=0.079 R2=0.028



SIGTEQST — RMSE=2.609 R2=0.041



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=0.9784, R2=0.0242 ($x=0.581595$, $y=0.781749$, $R2_{opt}=0.024229$)
- PHXXPR01: RMSE=0.0788, R2=0.0282 ($x=-0.557791$, $y=12.353278$, $R2_{opt}=0.028225$)
- SIGTEQST: RMSE=2.6086, R2=0.0411 ($x=0.308827$, $y=14.594187$, $R2_{opt}=0.041062$)