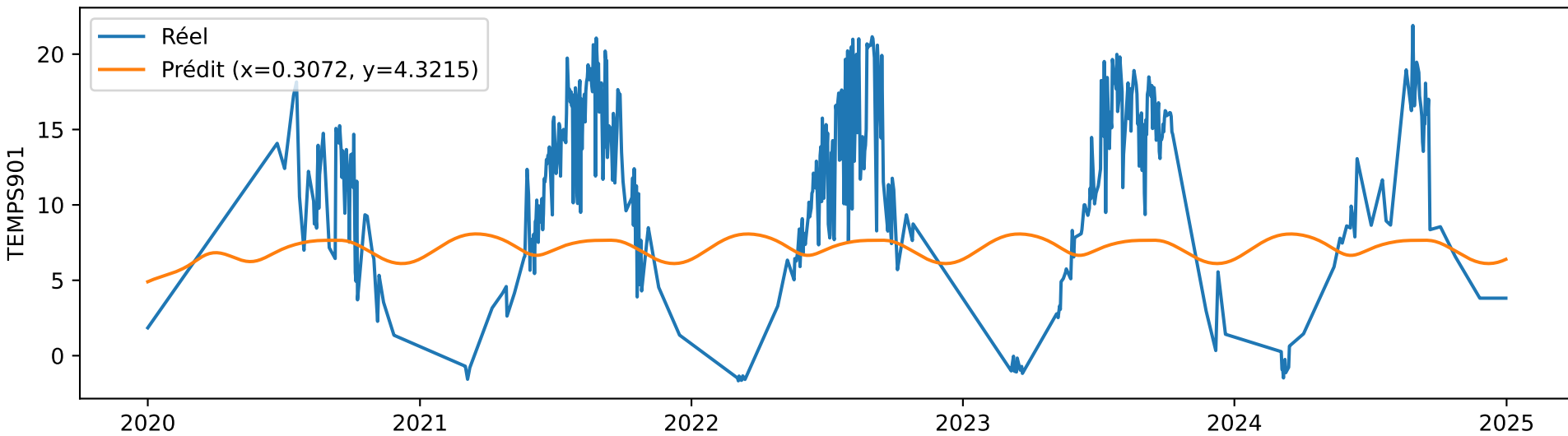
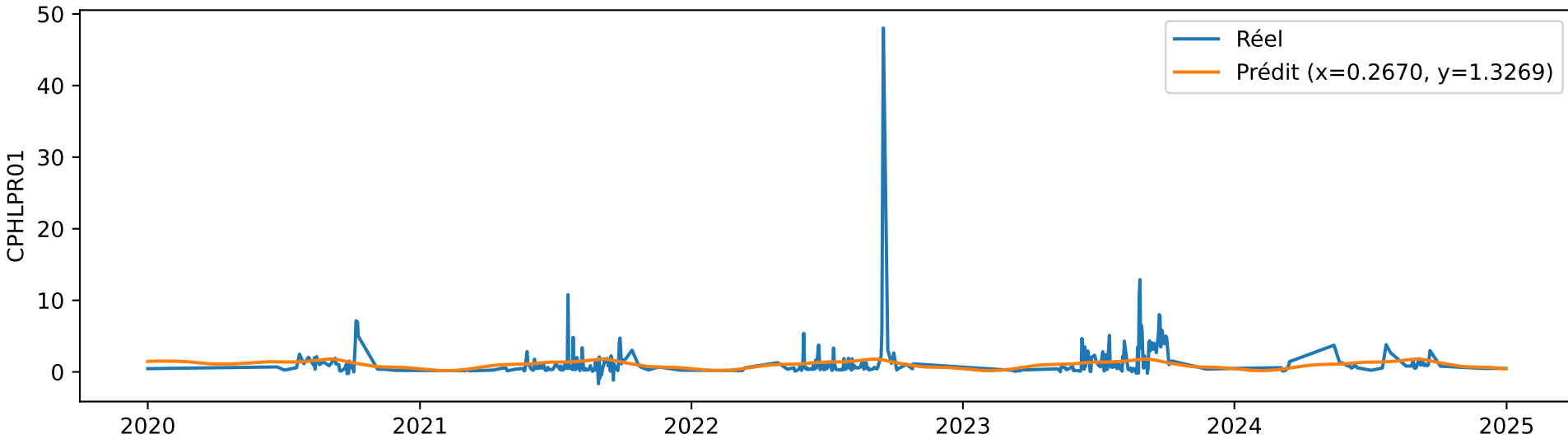


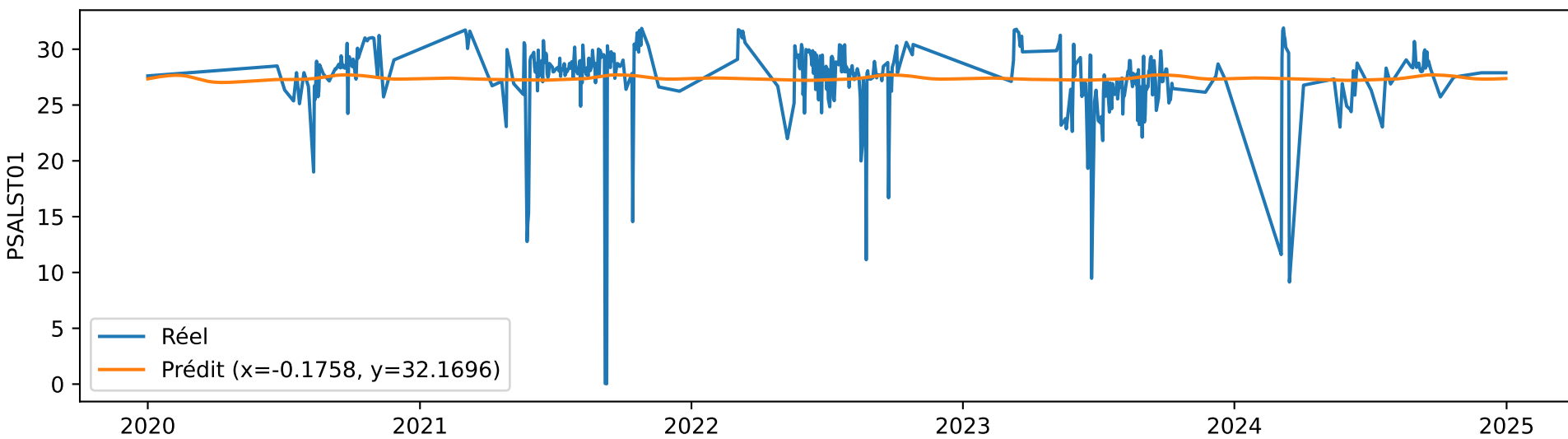
TEMPS901 — RMSE=5.759 R2=0.013



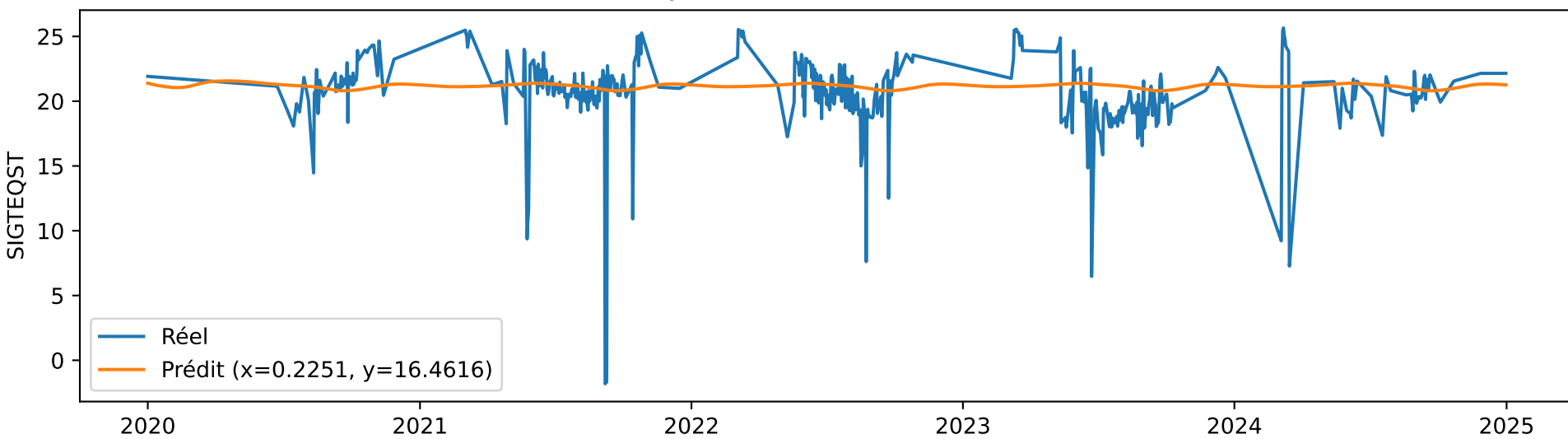
CPHLPR01 — RMSE=2.101 R2=0.047



PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.658 R2=0.004



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=5.7593, R2=0.0128 (x=0.307189, y=4.321458, R2_opt=0.012753)
 - CPHLPR01: RMSE=2.1006, R2=0.0469 (x=0.266972, y=1.326946, R2_opt=0.046859)
 - PSALST01: RMSE=3.2116, R2=0.0022 (x=-0.175778, y=32.169610, R2_opt=0.002237)
 - SIGTEQST: RMSE=2.6584, R2=0.0041 (x=0.225086, y=16.461611, R2_opt=0.004132)