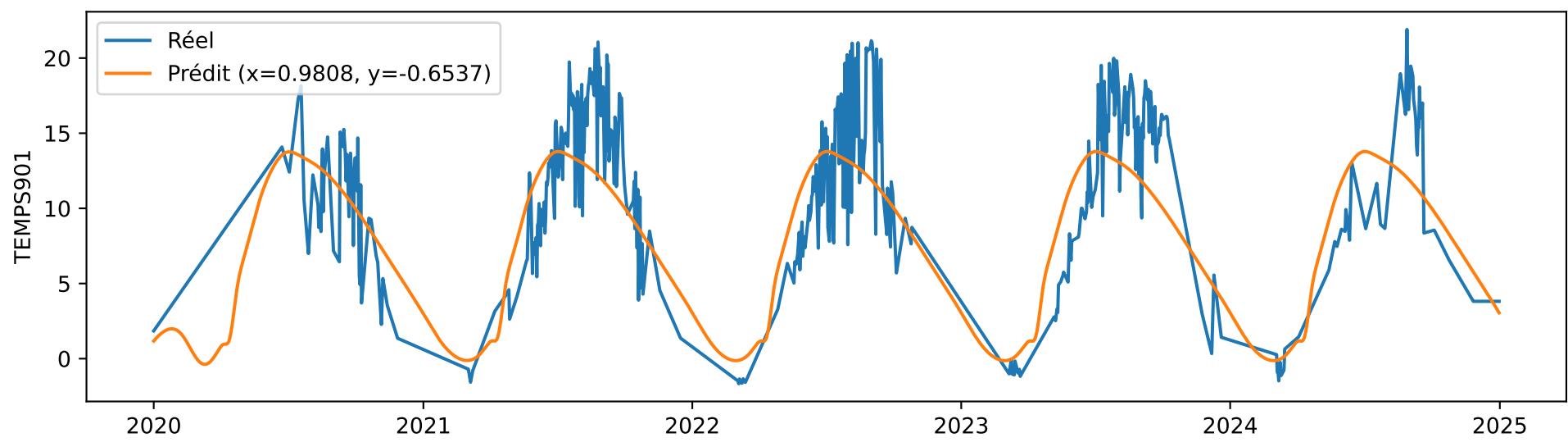
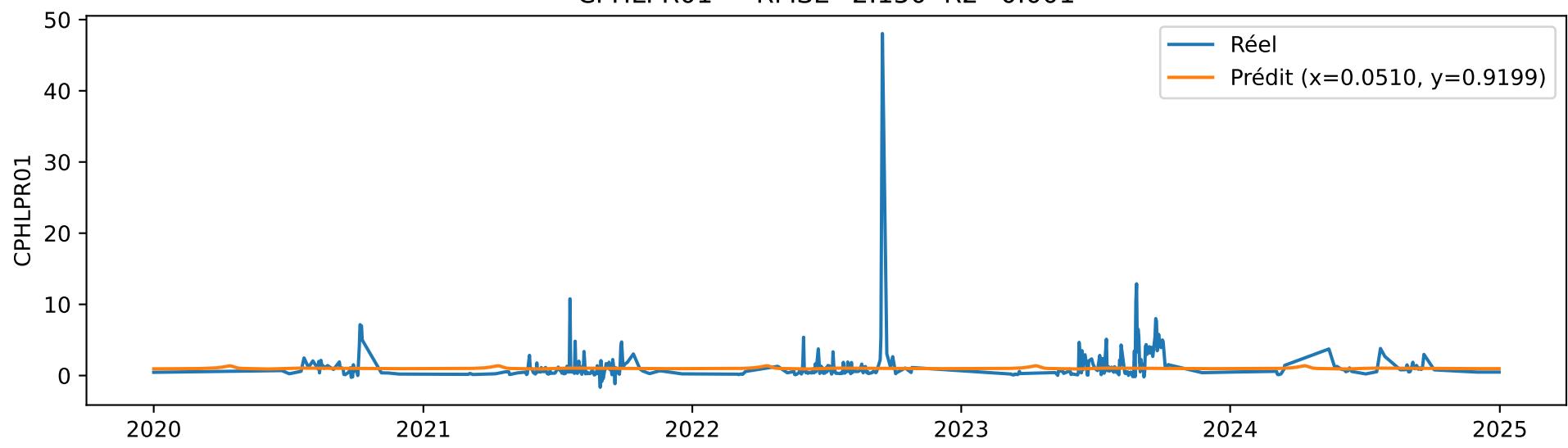


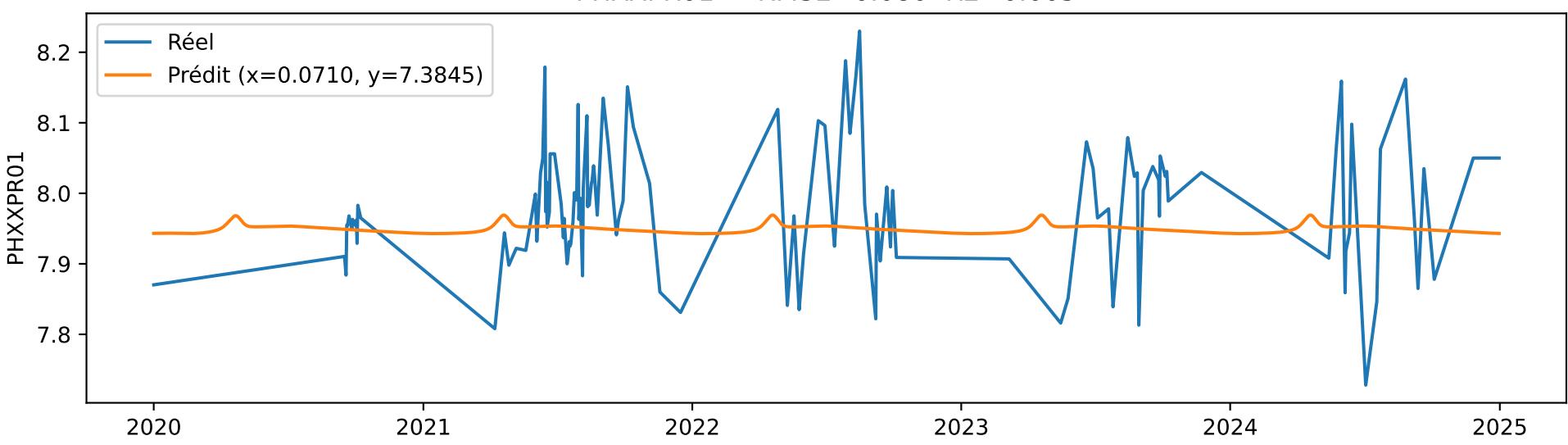
TEMPS901 — RMSE=3.160 R2=0.703



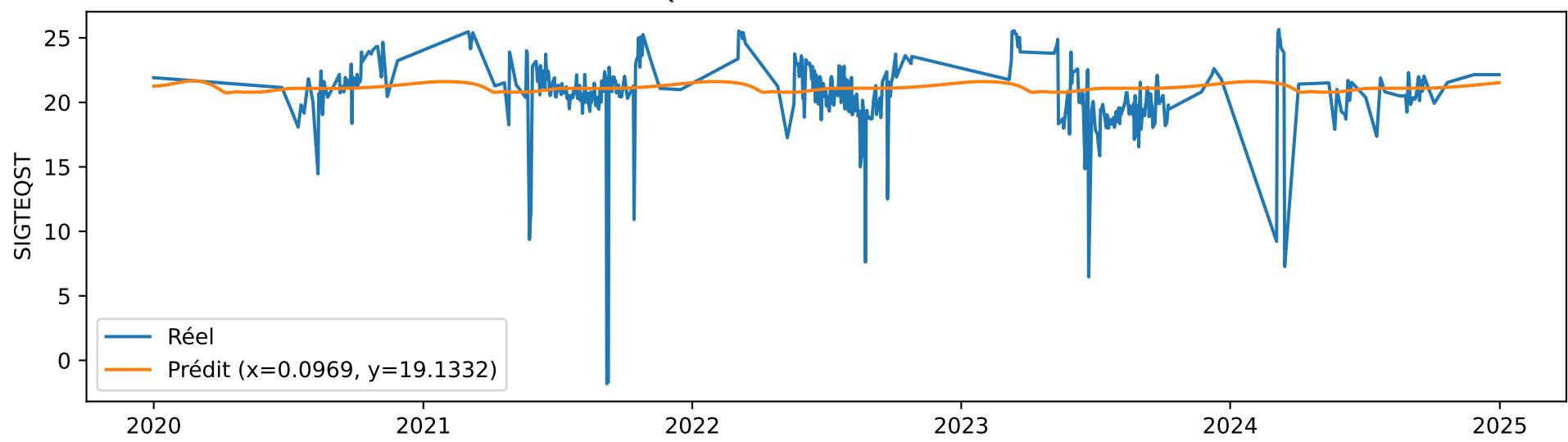
CPHLPR01 — RMSE=2.150 R2=0.001



PHXXPR01 — RMSE=0.080 R2=0.005



SIGTEQST — RMSE=2.651 R2=0.009



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=3.1605, R2=0.7027 ($x=0.980826$, $y=-0.653741$, $R2_{opt}=0.702701$)
- CPHLPR01: RMSE=2.1501, R2=0.0013 ($x=0.050953$, $y=0.919892$, $R2_{opt}=0.001348$)
- PHXXPR01: RMSE=0.0798, R2=0.0048 ($x=0.070972$, $y=7.384507$, $R2_{opt}=0.004808$)
- SIGTEQST: RMSE=2.6512, R2=0.0095 ($x=0.096948$, $y=19.133159$, $R2_{opt}=0.009489$)