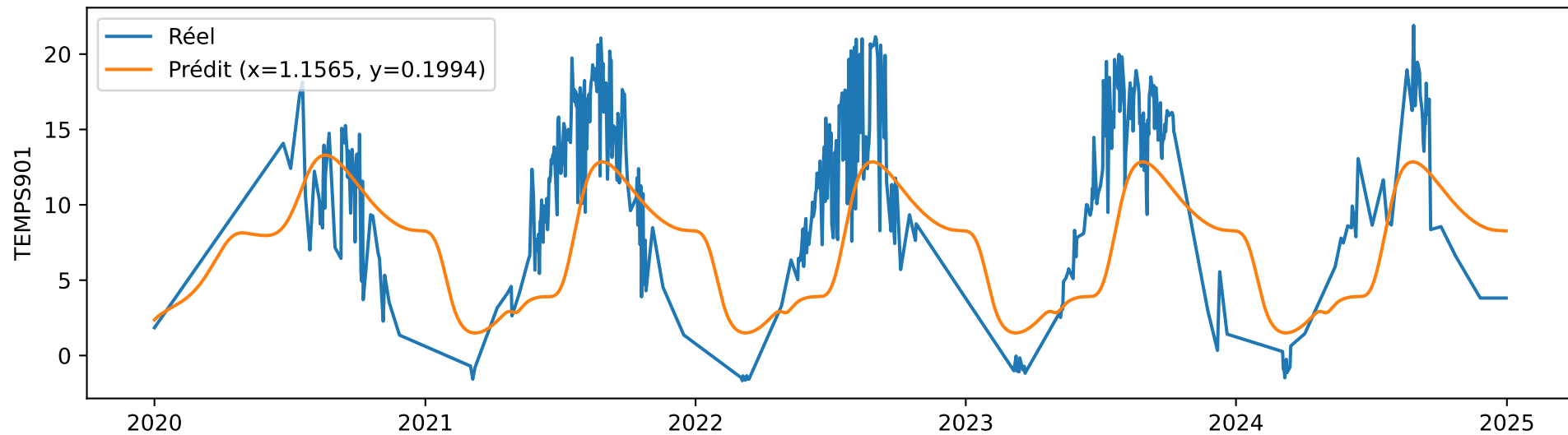
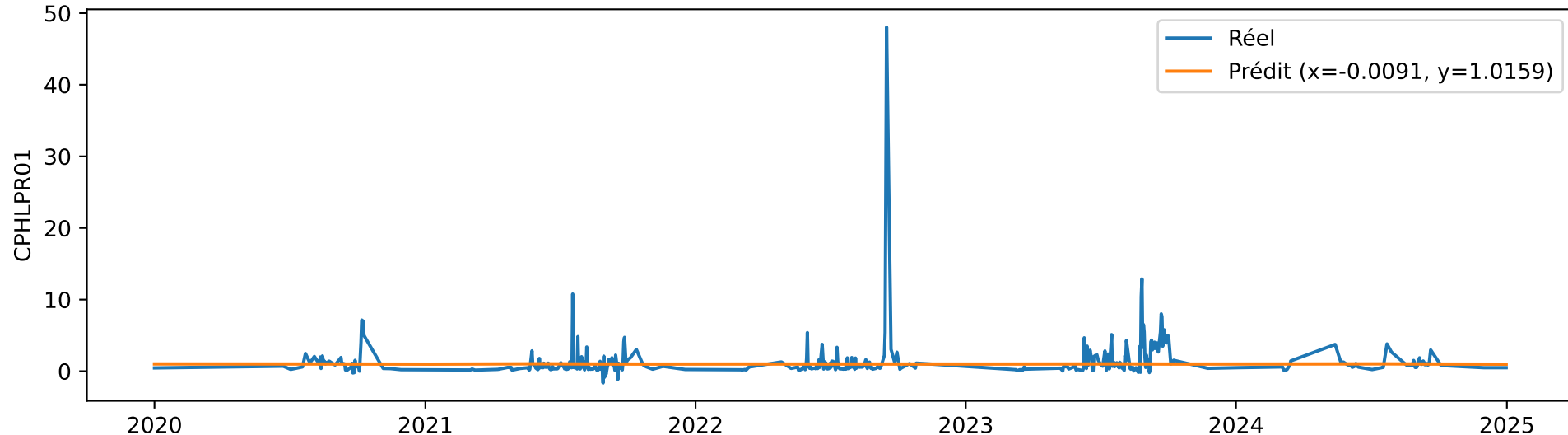


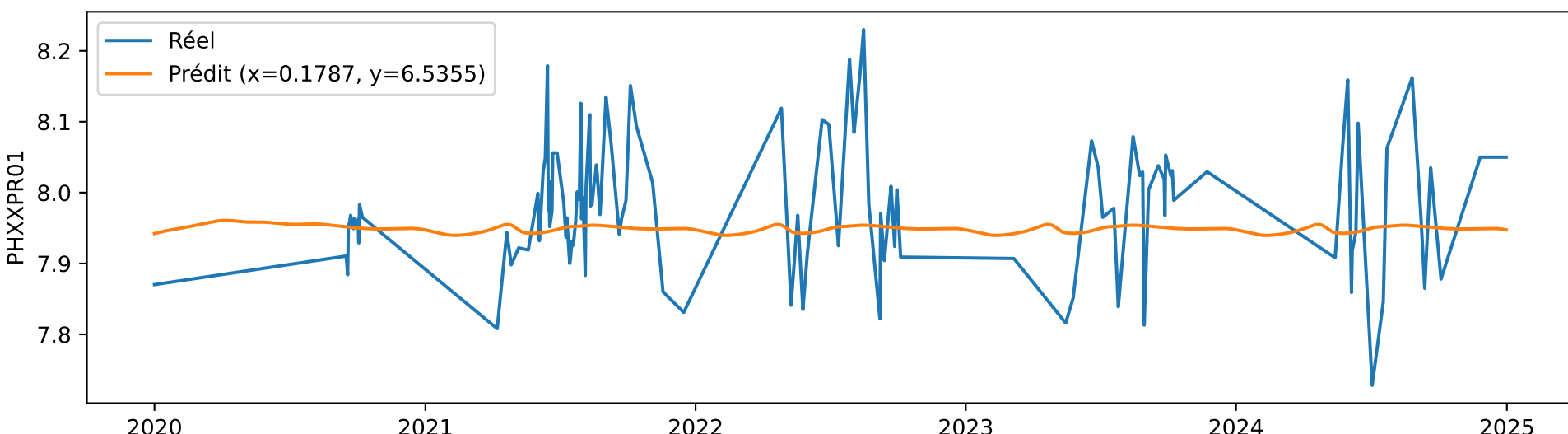
TEMPS901 — RMSE=4.488 R2=0.400



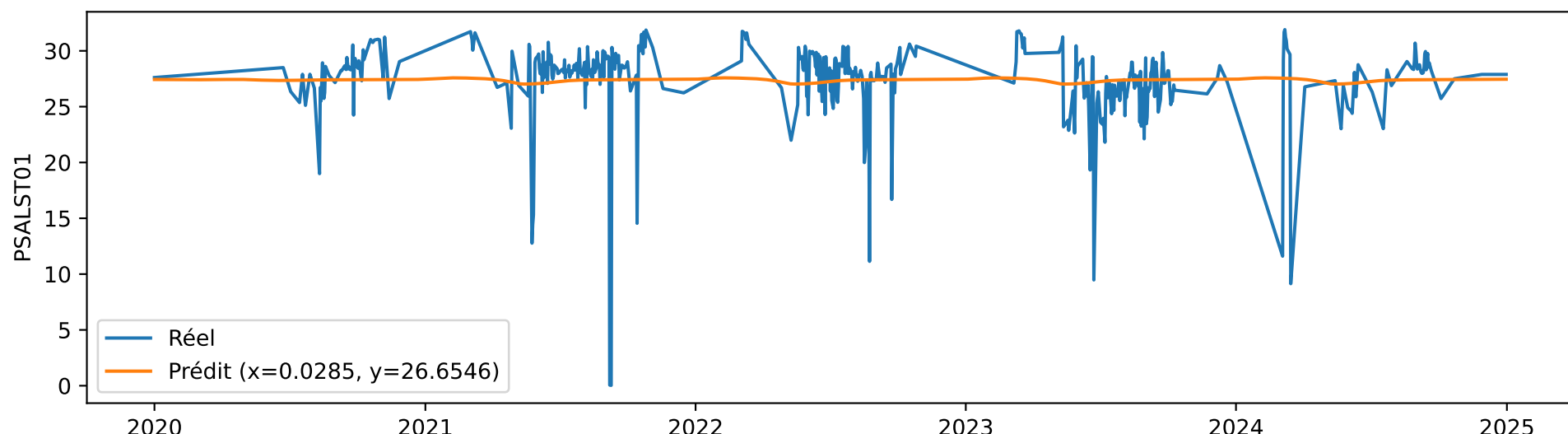
CPHLPR01 — RMSE=2.152 R2=0.000



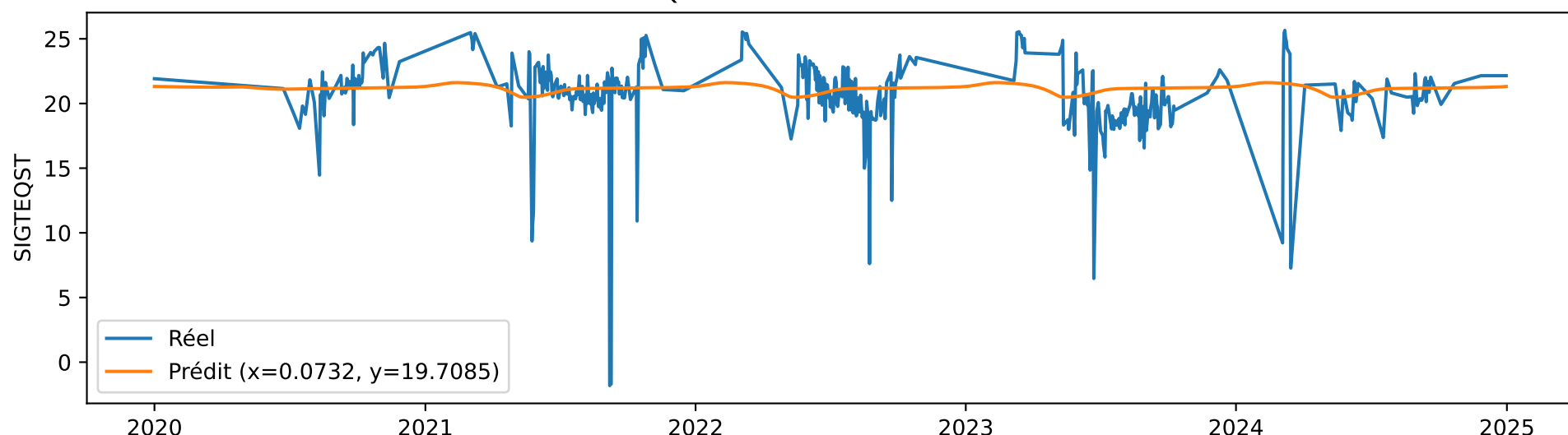
PHXXPR01 — RMSE=0.080 R2=0.004



PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.650 R2=0.010



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=4.4880, R2=0.4005 (x=1.156490, y=0.199430, R2_opt=0.400476)
- CPHLPR01: RMSE=2.1515, R2=0.0001 (x=-0.009143, y=1.015950, R2_opt=0.000055)
- PHXXPR01: RMSE=0.0798, R2=0.0037 (x=0.178674, y=6.535482, R2_opt=0.003663)
- PSALST01: RMSE=3.2124, R2=0.0017 (x=0.028456, y=26.654550, R2_opt=0.001749)
- SIGTEQST: RMSE=2.6505, R2=0.0101 (x=0.073195, y=19.708540, R2_opt=0.010065)