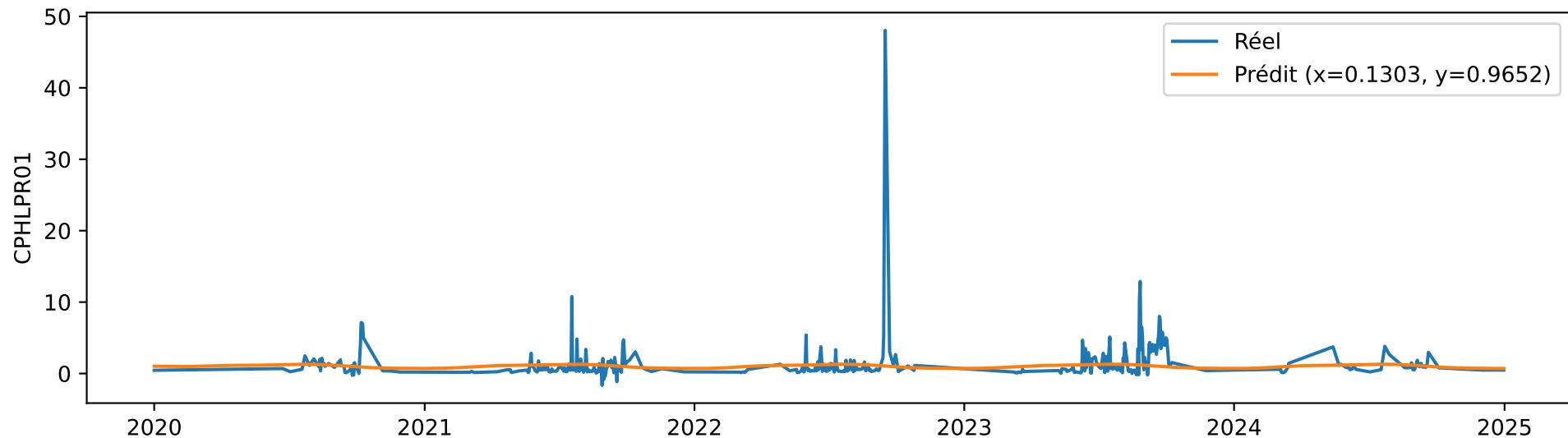
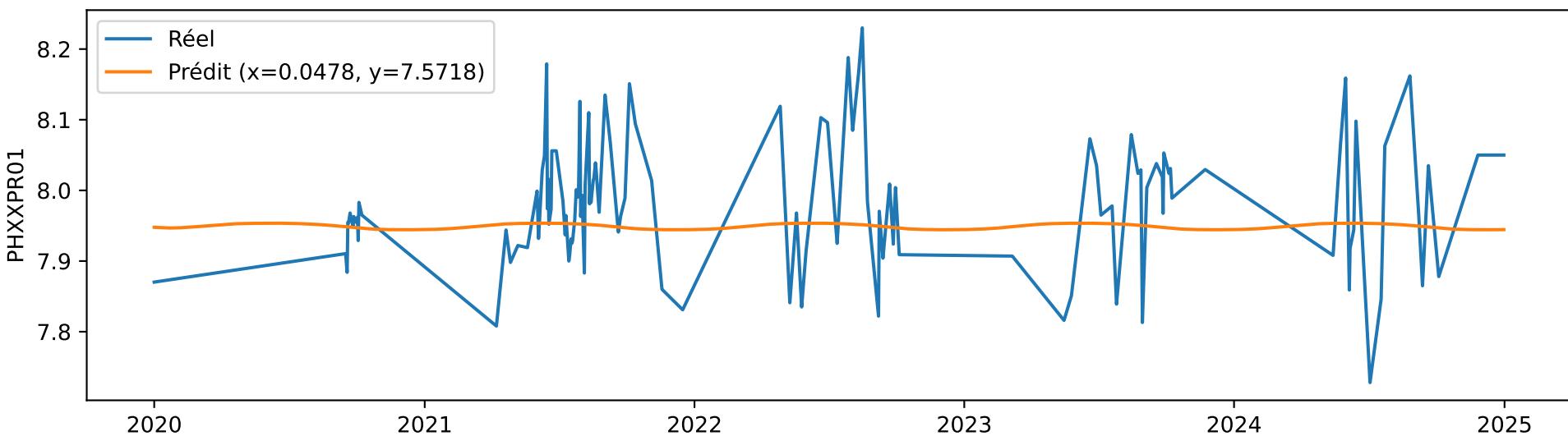


CPHLPR01 — RMSE=2.142 R2=0.009



PHXXPR01 — RMSE=0.080 R2=0.002



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) :

- CPHLPR01: RMSE=2.1415, R2=0.0093 ($x=0.130321$, $y=0.965194$, $R2_{opt}=0.009315$)
- PHXXPR01: RMSE=0.0799, R2=0.0019 ($x=0.047789$, $y=7.571766$, $R2_{opt}=0.001911$)