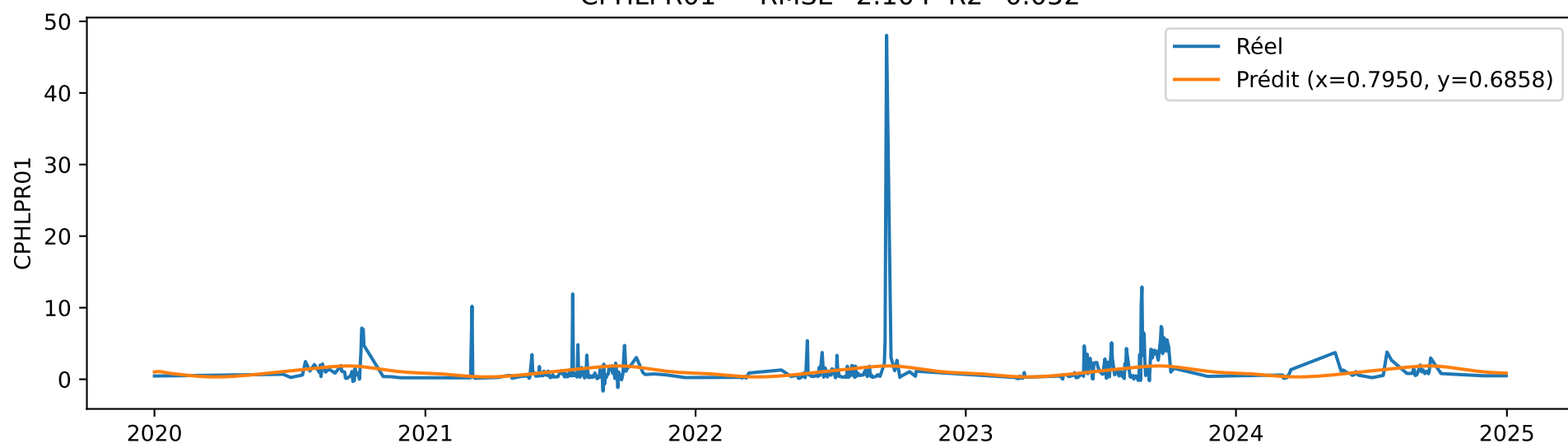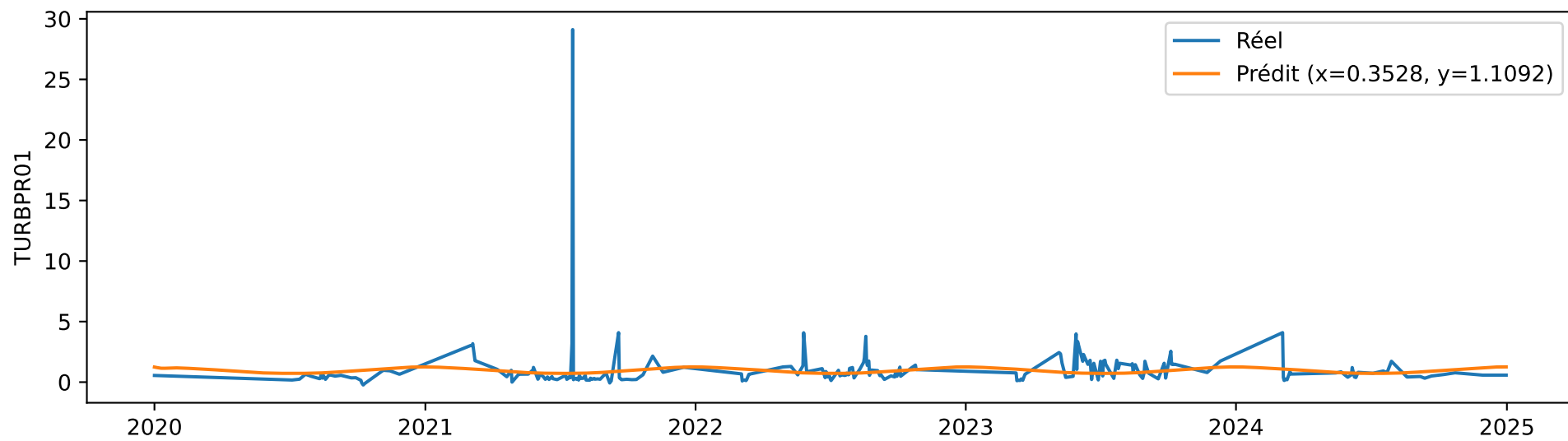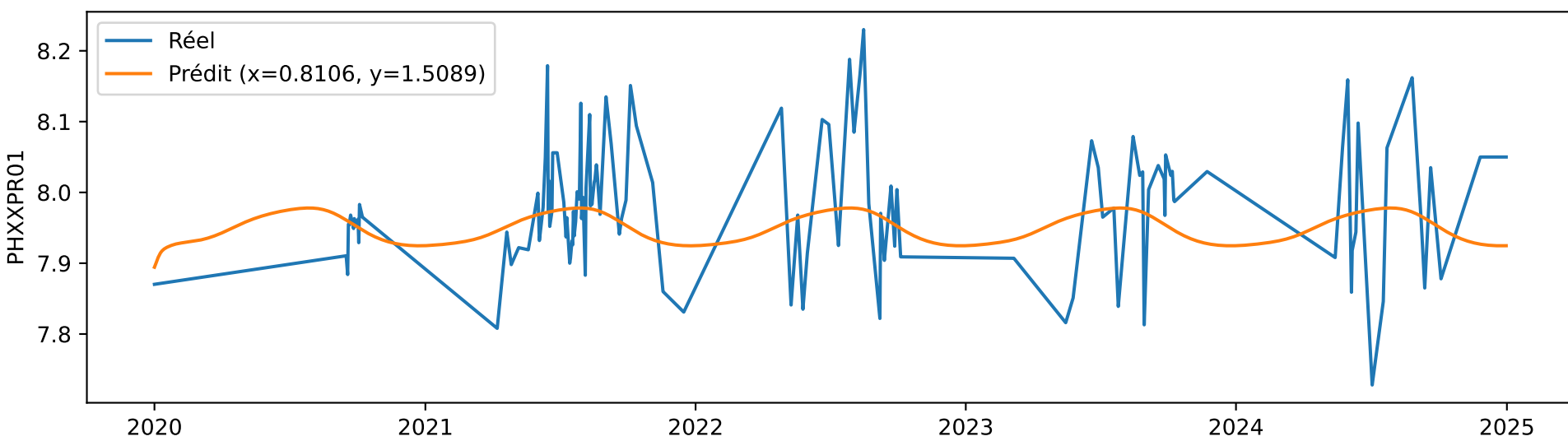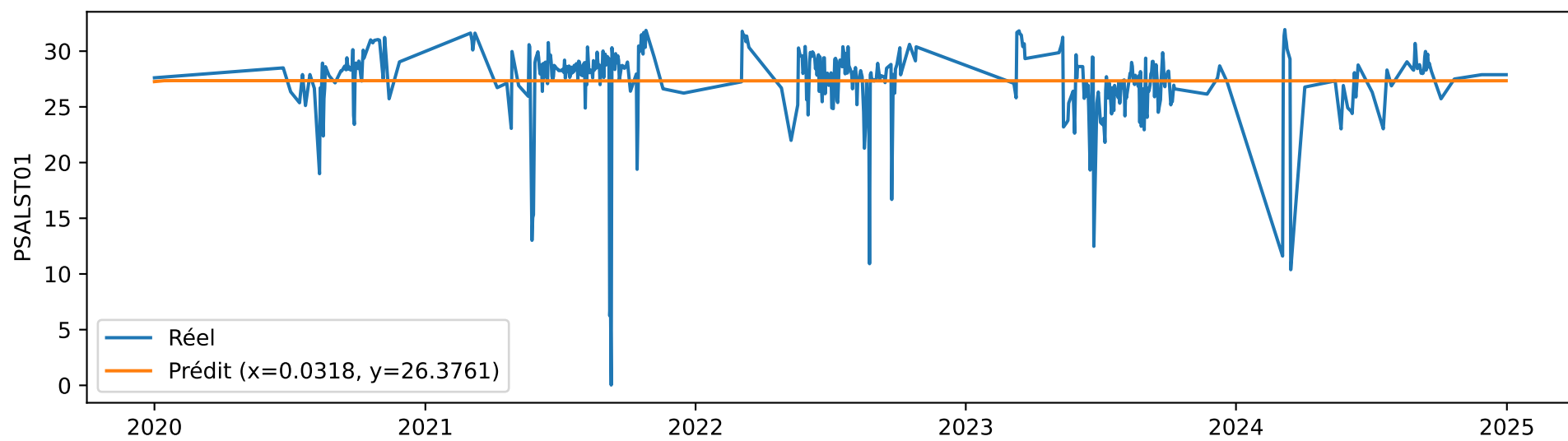CPHLPR01 — RMSE=2.104 R2=0.052
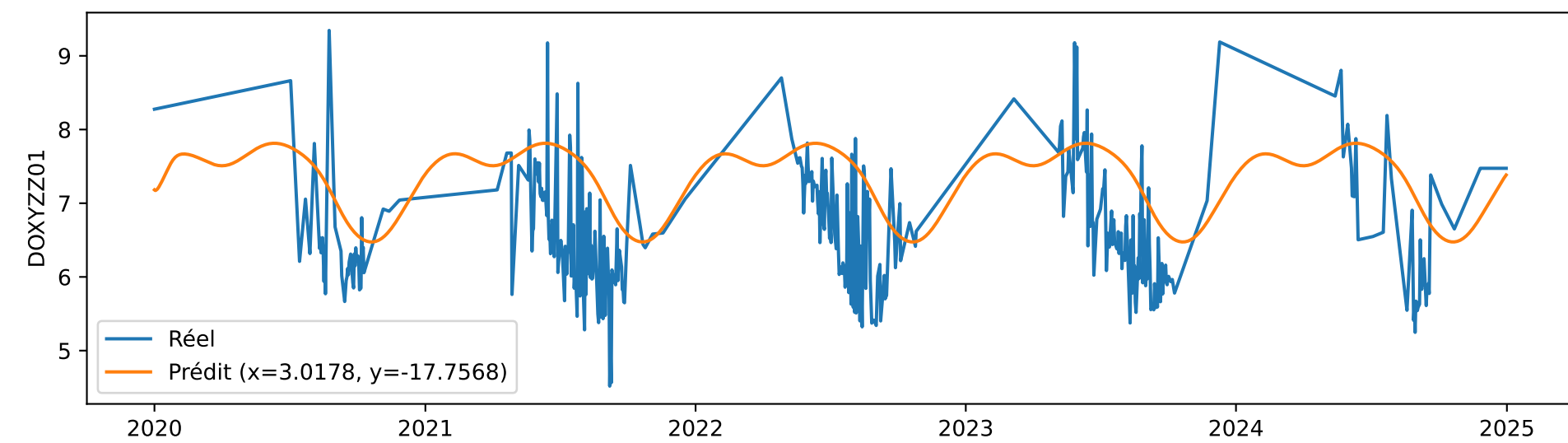
TURBPR01 — RMSE=0.963 R2=0.036

PHXXPR01 — RMSE=0.077 R2=0.061

PSALST01 — RMSE=3.077 R2=0.000

DOXYZZ01 — RMSE=0.832 R2=0.217

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=2.1041, R2=0.0522 (x=0.795014, y=0.685785, R2_opt=0.052240)
 - TURBPR01: RMSE=0.9627, R2=0.0363 (x=0.352779, y=1.109242, R2_opt=0.036254)
 - PHXXPR01: RMSE=0.0774, R2=0.0609 (x=0.810614, y=1.508907, R2_opt=0.060874)
 - PSALST01: RMSE=3.0771, R2=0.0000 (x=0.031820, y=26.376060, R2_opt=0.000007)
 - DOXYZZ01: RMSE=0.8318, R2=0.2168 (x=3.017780, y=-17.756769, R2_opt=0.216840)