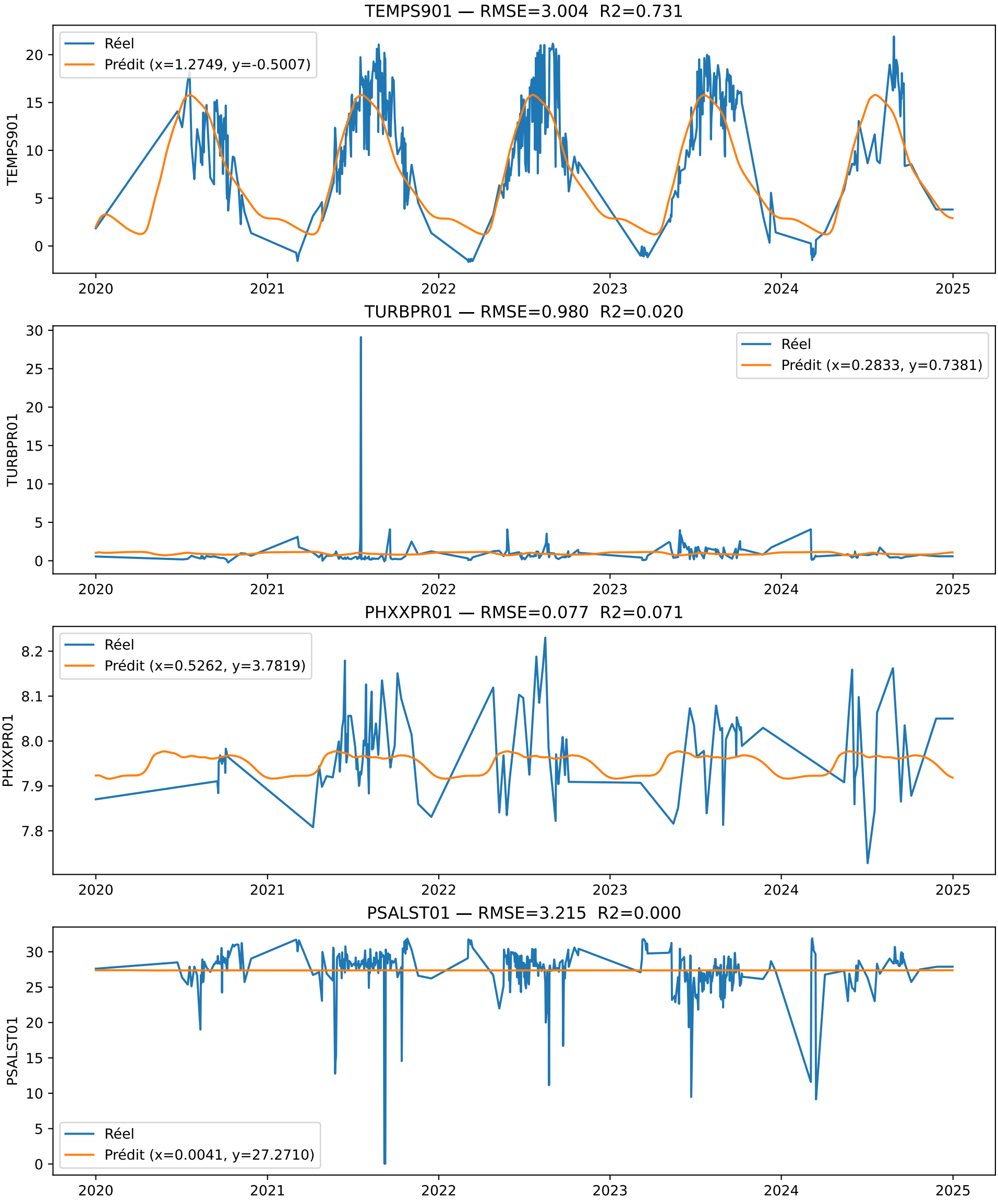
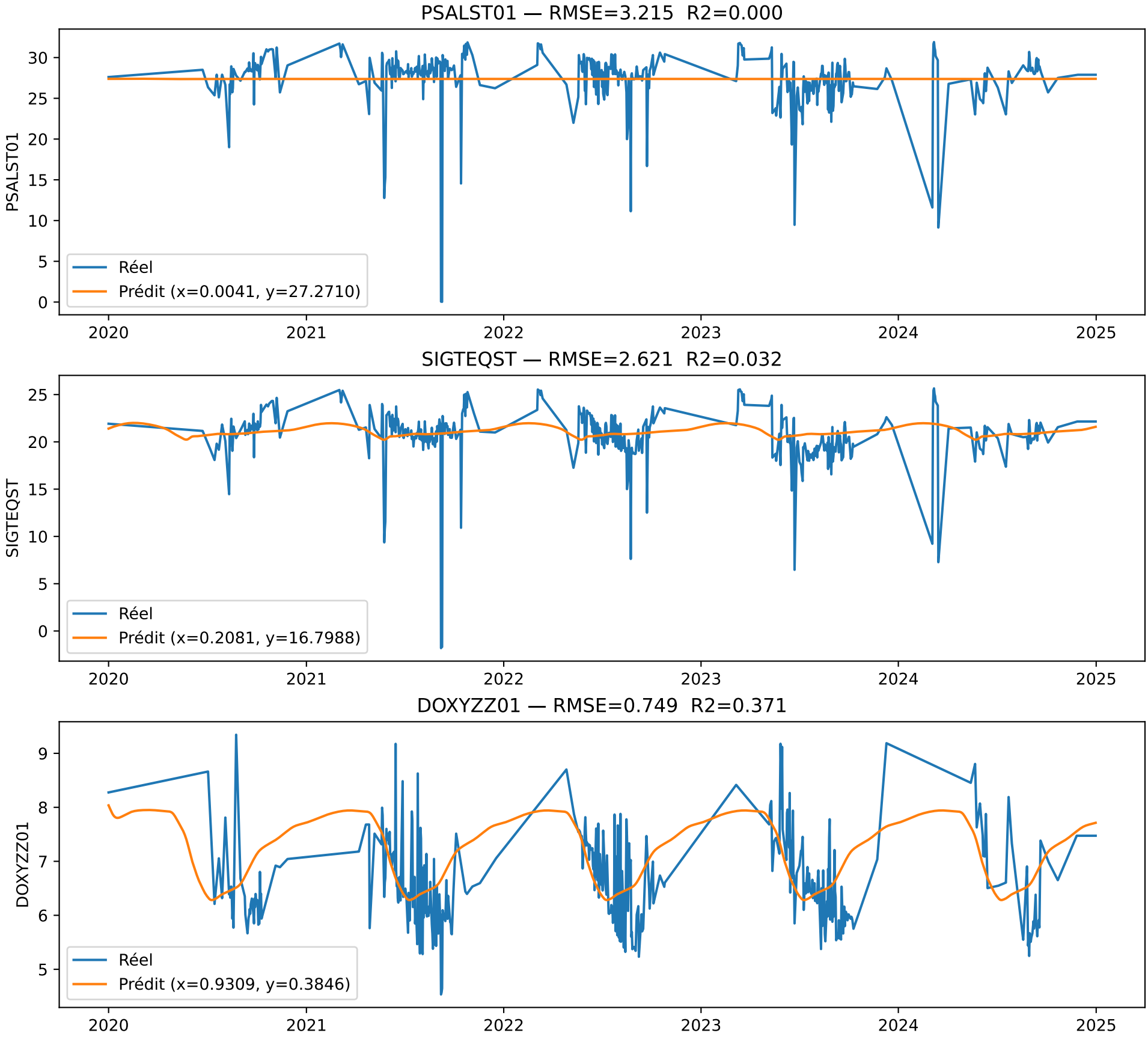

TEMPS901 — RMSE=3.004 R2=0.731
Réel
Prédit (x=1.2749, y=-0.5007)
TEMPS901
TURBPR01 — RMSE=0.980 R2=0.020
Réel
Prédit (x=0.2833, y=0.7381)
TURBPR01
PHXXPR01 — RMSE=0.077 R2=0.071
Réel
Prédit (x=0.5262, y=3.7819)
PHXXPR01
2020
2021
2022
2023
2024
2025


PSALST01 — RMSE=3.215 R2=0.000
Réel
Prédit (x=0.0041, y=27.2710)
PSALST01
SIGTEQST — RMSE=2.621 R2=0.032
Réel
Prédit (x=0.2081, y=16.7988)
SIGTEQST
DOXYZZ01 — RMSE=0.749 R2=0.371
Réel
Prédit (x=0.9309, y=0.3846)
DOXYZZ01
2020
2021
2022
2023
2024
2025

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=3.0037, R2=0.7315 (x=1.274923, y=-0.500746, R2_opt=0.731465)
 - TURBPR01: RMSE=0.9804, R2=0.0204 (x=0.283307, y=0.738113, R2_opt=0.020413)
 - PHXXPR01: RMSE=0.0771, R2=0.0710 (x=0.526156, y=3.781930, R2_opt=0.071011)
 - PSALST01: RMSE=3.2152, R2=0.0000 (x=0.004117, y=27.270965, R2_opt=0.000011)
 - SIGTEQST: RMSE=2.6208, R2=0.0321 (x=0.208073, y=16.798774, R2_opt=0.032069)
 - DOXYZZ01: RMSE=0.7488, R2=0.3711 (x=0.930906, y=0.384623, R2_opt=0.371093)