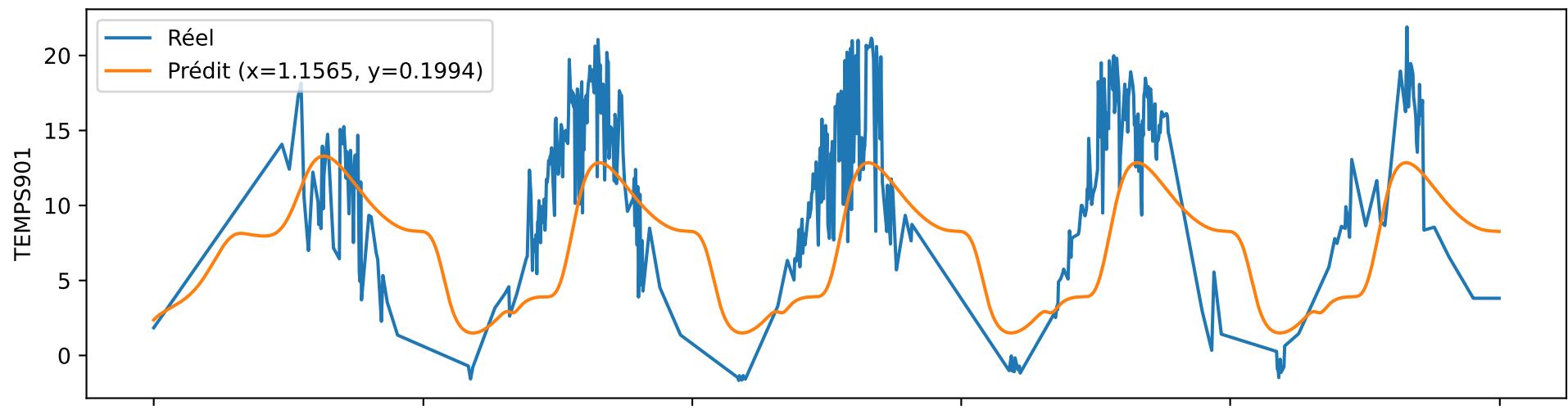
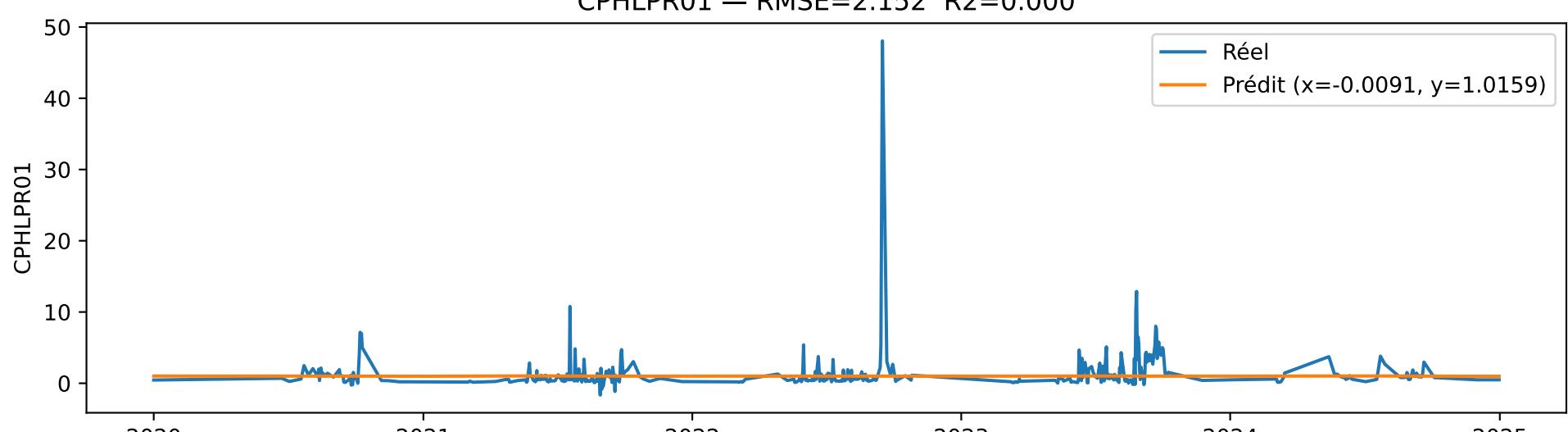


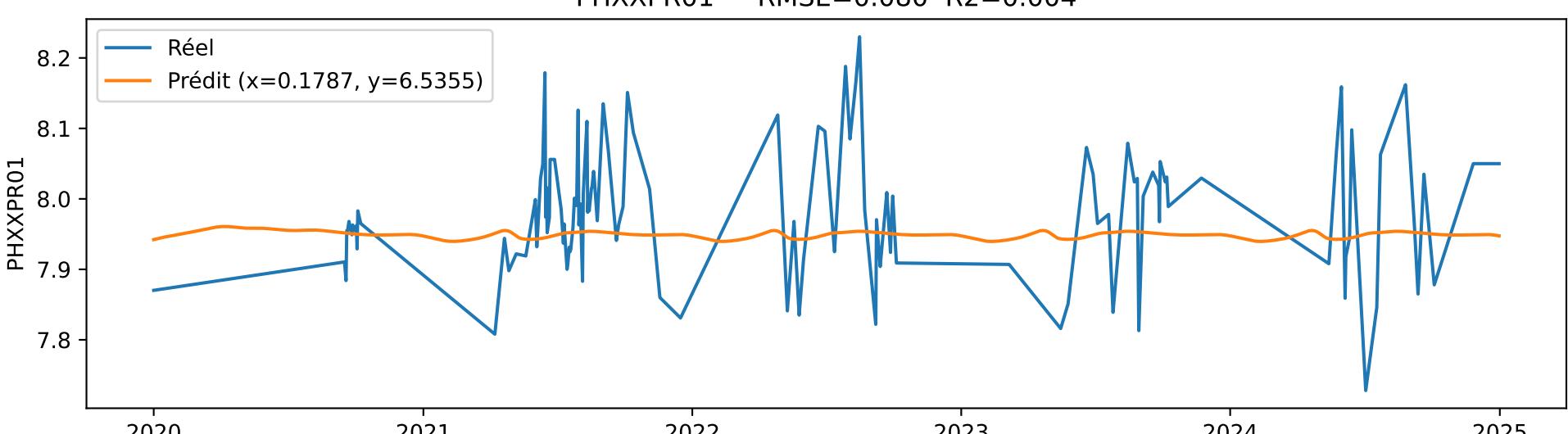
TEMPS901 — RMSE=4.488 R2=0.400



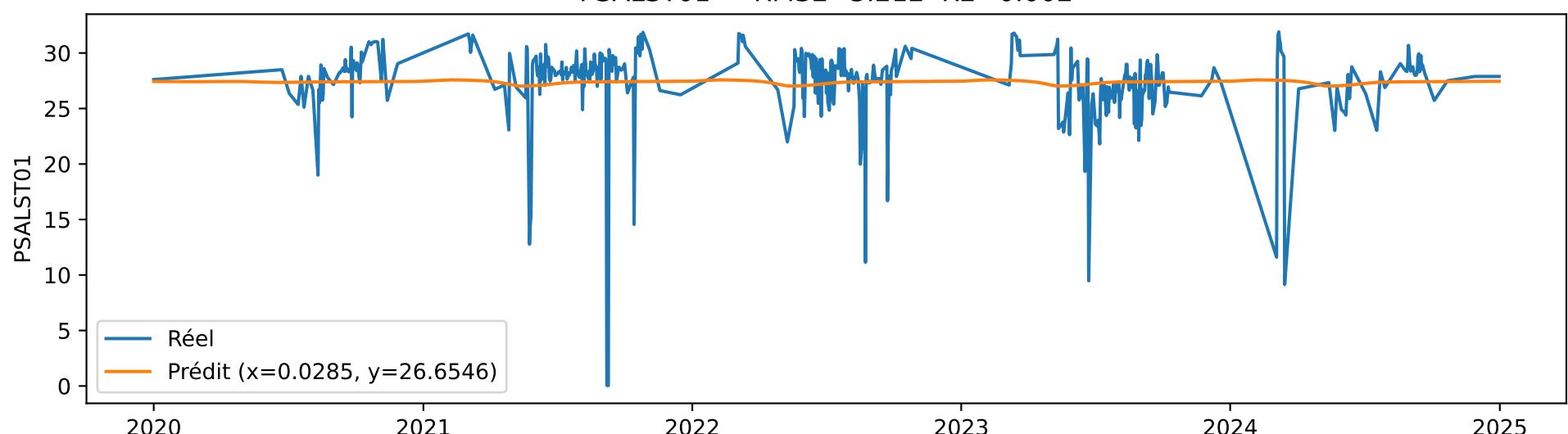
CPHLPR01 — RMSE=2.152 R2=0.000



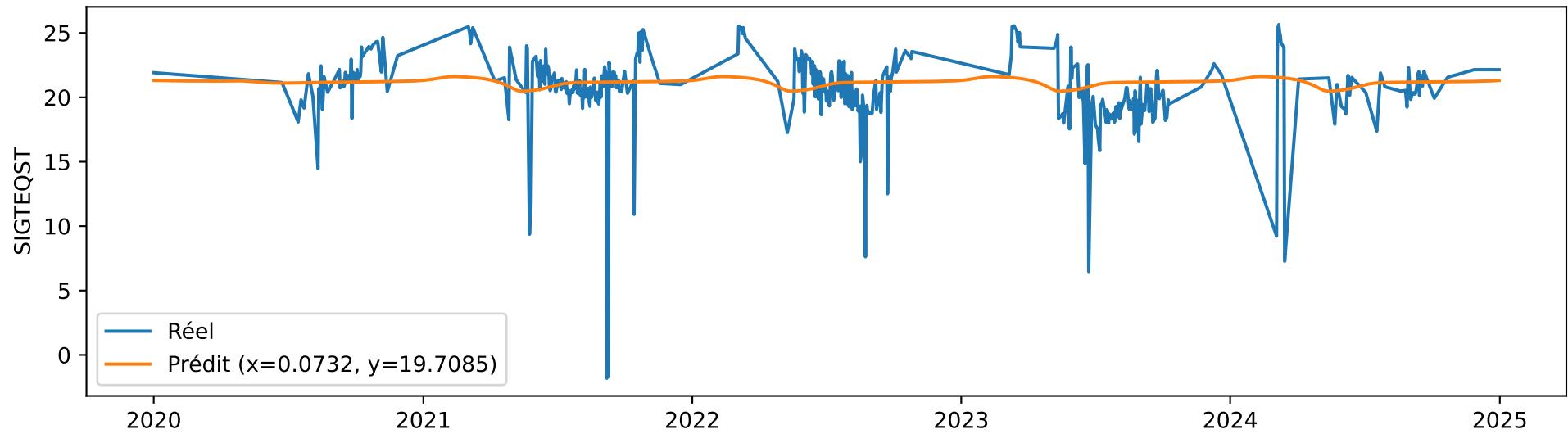
PHXXPR01 — RMSE=0.080 R2=0.004



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 ($x=0.073195$, $y=19.708540$, $R2_{opt}=0.010065$)