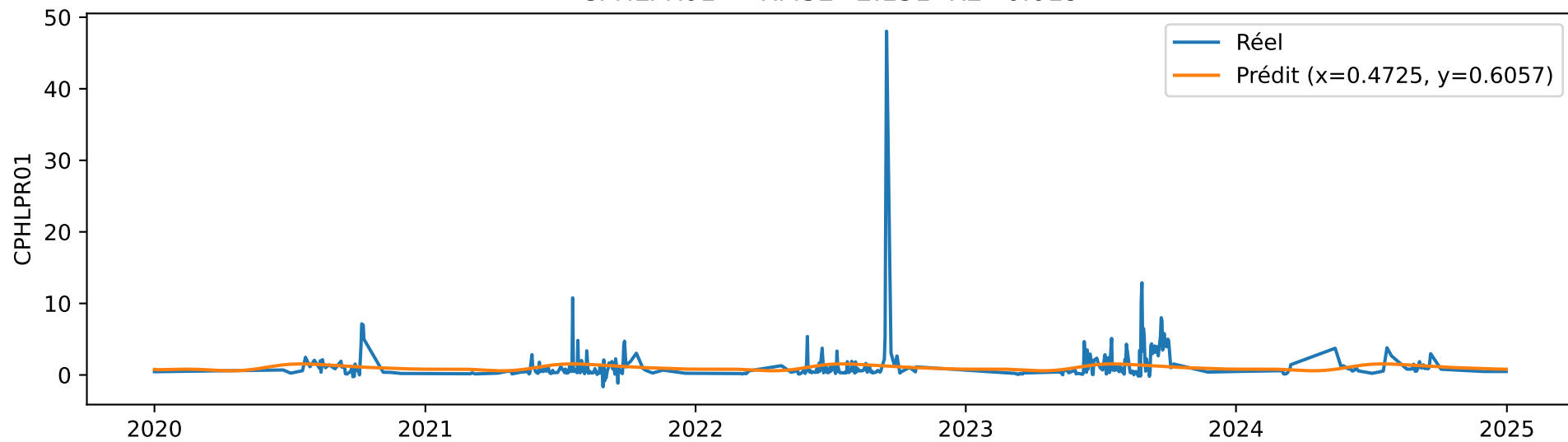
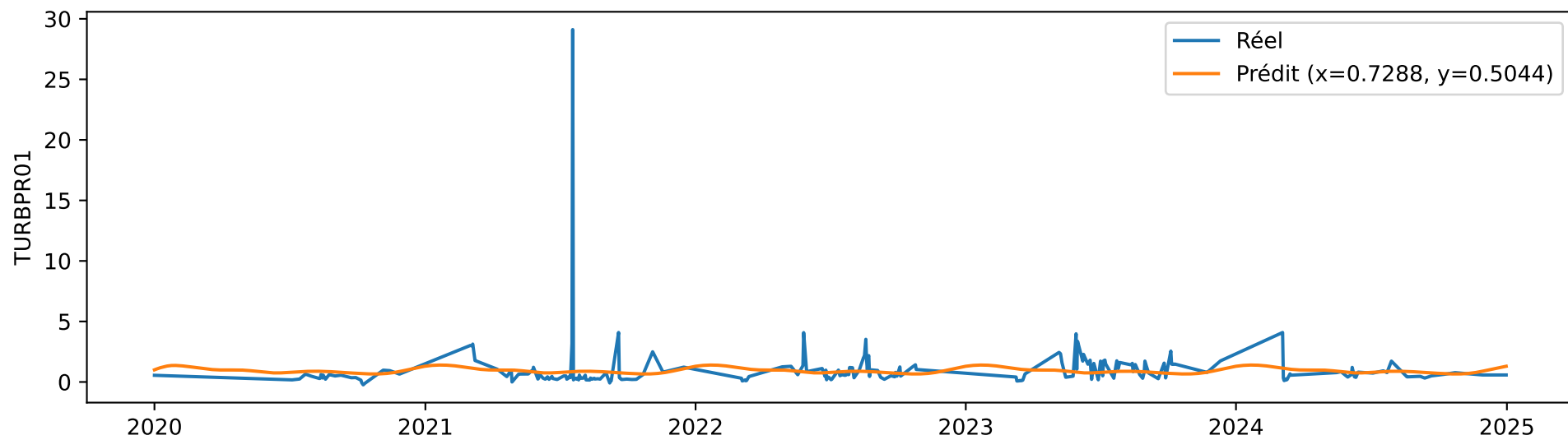


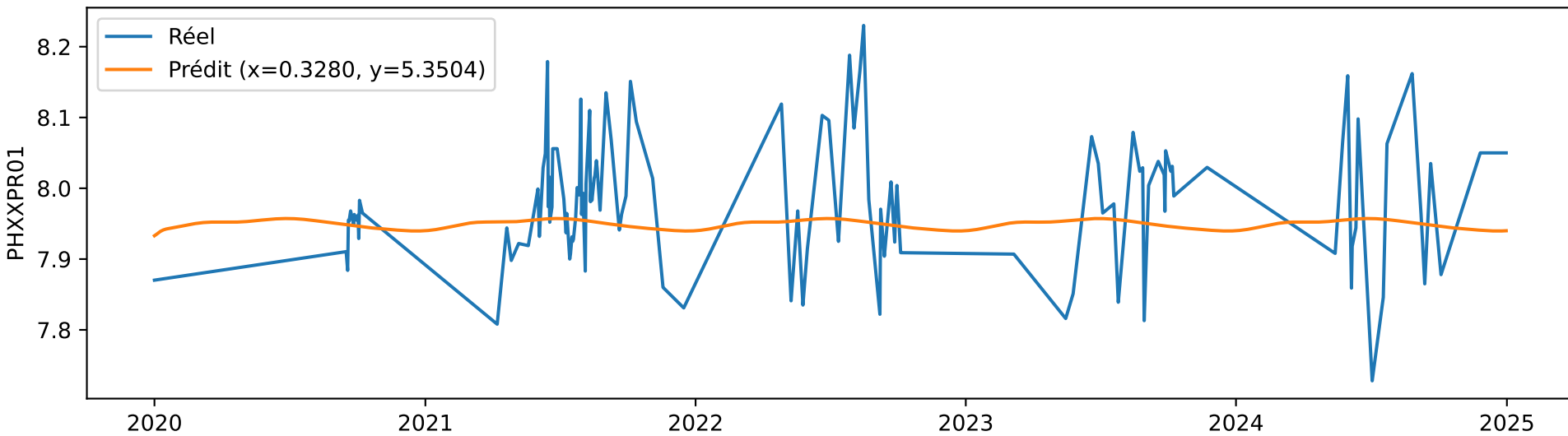
CPHLPR01 — RMSE=2.131 R2=0.019



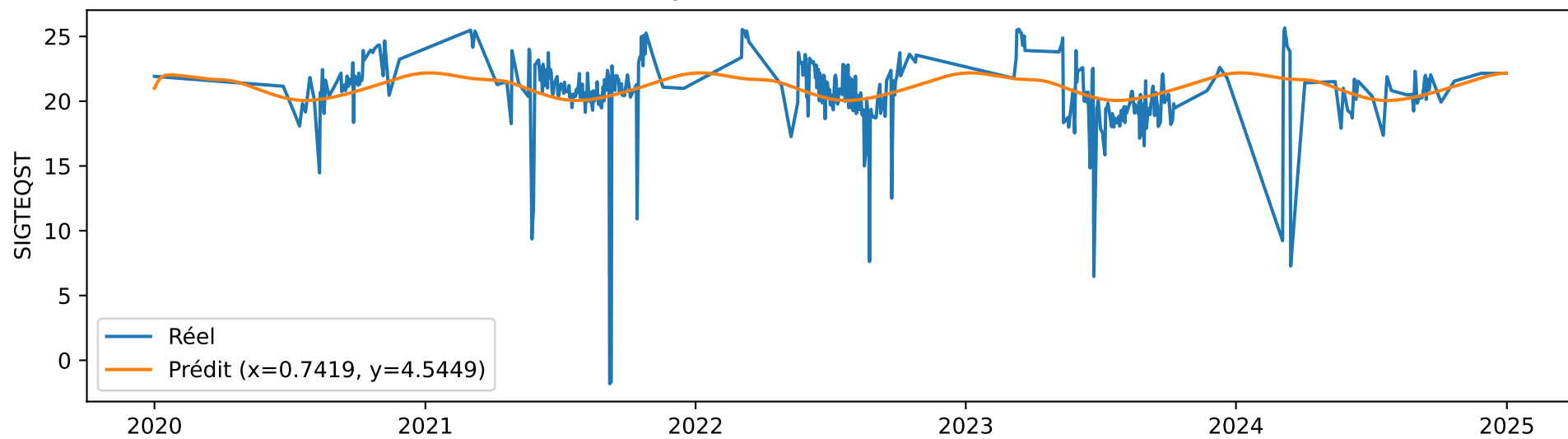
TURBPR01 — RMSE=0.967 R2=0.046



PHXXPR01 — RMSE=0.080 R2=0.005



SIGTEQST — RMSE=2.566 R2=0.072



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=2.1313, R2=0.0188 (x=0.472522, y=0.605723, R2\_opt=0.018752)
  - TURBPR01: RMSE=0.9672, R2=0.0465 (x=0.728828, y=0.504405, R2\_opt=0.046470)
  - PHXXPR01: RMSE=0.0797, R2=0.0052 (x=0.328018, y=5.350411, R2\_opt=0.005215)
  - SIGTEQST: RMSE=2.5662, R2=0.0720 (x=0.741898, y=4.544898, R2\_opt=0.072017)