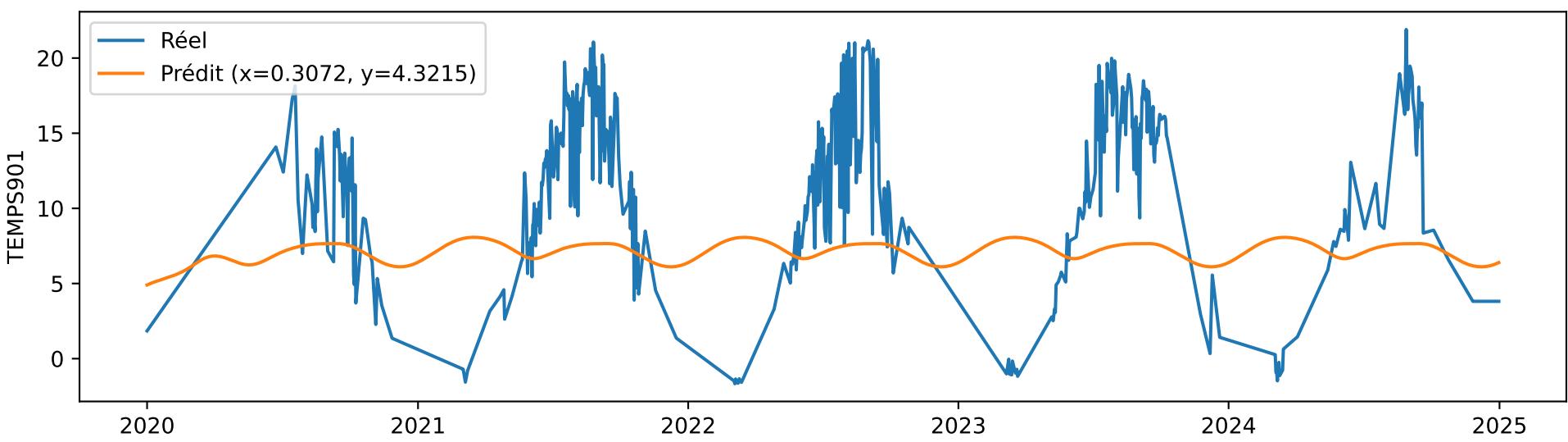
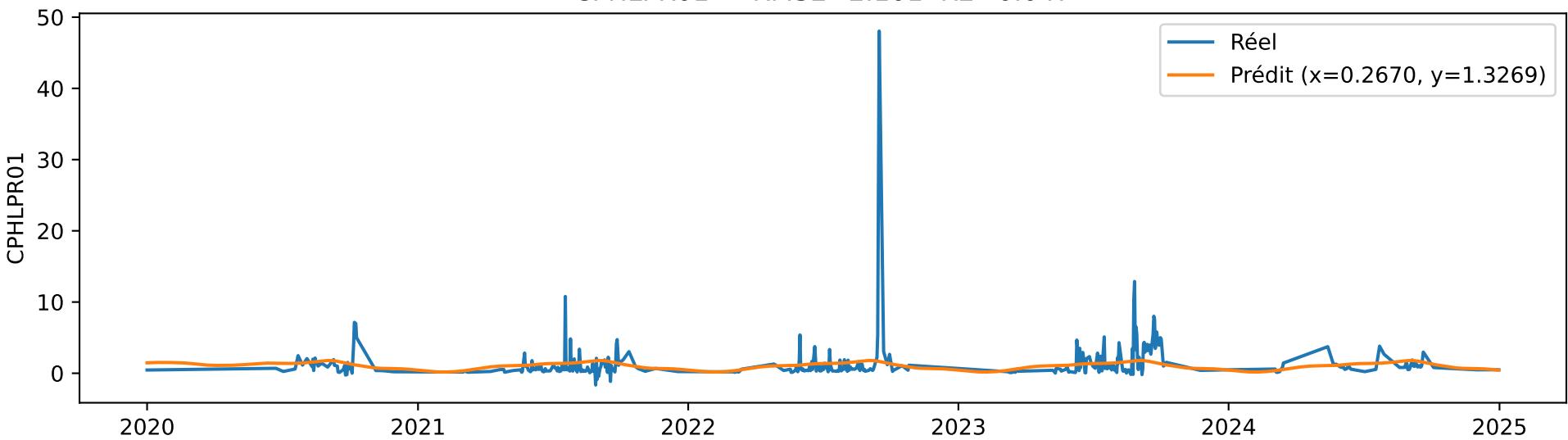


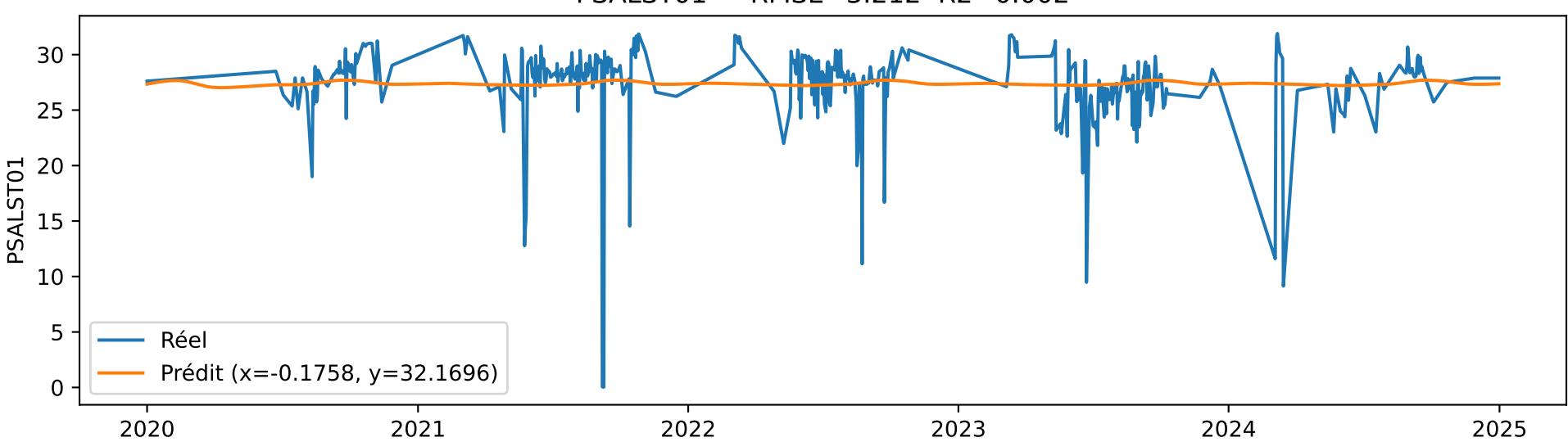
TEMPS901 — RMSE=5.759 R2=0.013



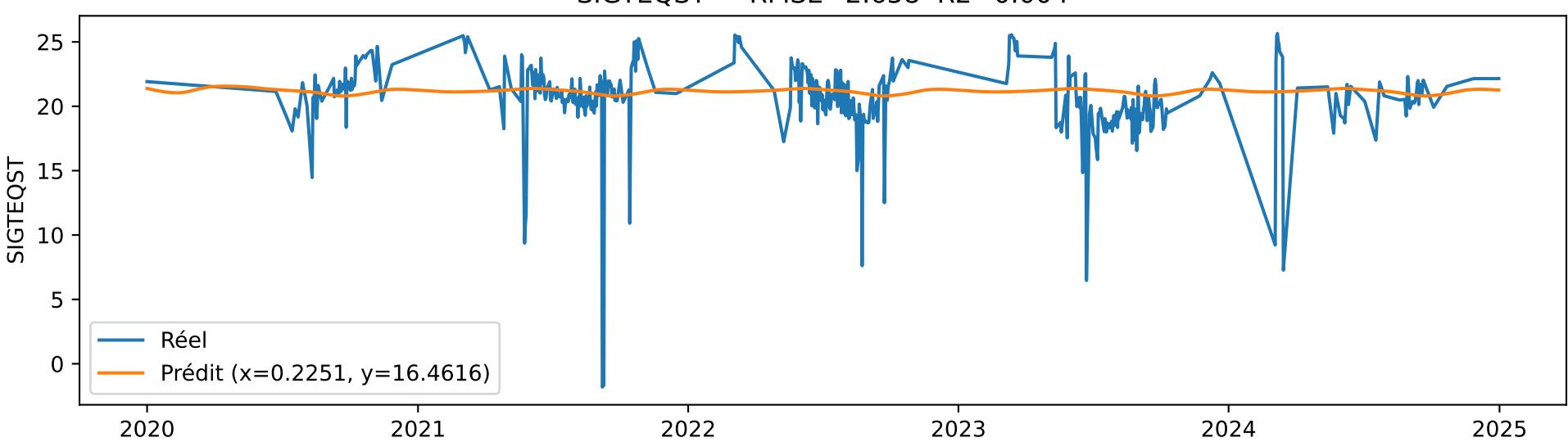
CPHLPR01 — RMSE=2.101 R2=0.047



PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.658 R2=0.004



## 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=5.7593, R2=0.0128 ( $x=0.307189$ ,  $y=4.321458$ ,  $R2_{opt}=0.012753$ )
- CPHLPR01: RMSE=2.1006, R2=0.0469 ( $x=0.266972$ ,  $y=1.326946$ ,  $R2_{opt}=0.046859$ )
- PSALST01: RMSE=3.2116, R2=0.0022 ( $x=-0.175778$ ,  $y=32.169610$ ,  $R2_{opt}=0.002237$ )
- SIGTEQST: RMSE=2.6584, R2=0.0041 ( $x=0.225086$ ,  $y=16.461611$ ,  $R2_{opt}=0.004132$ )