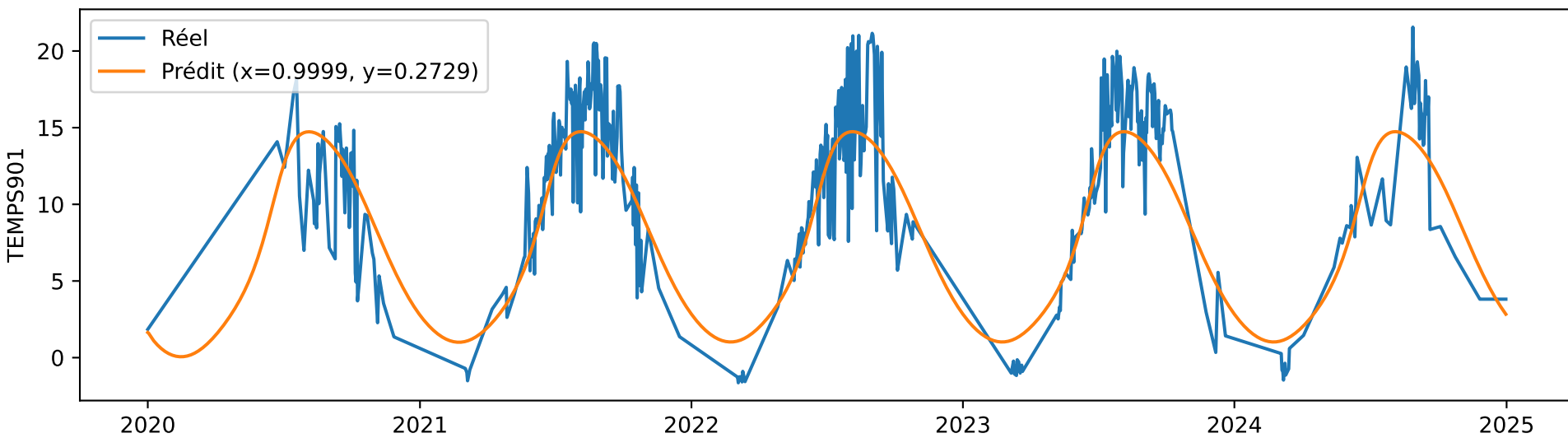
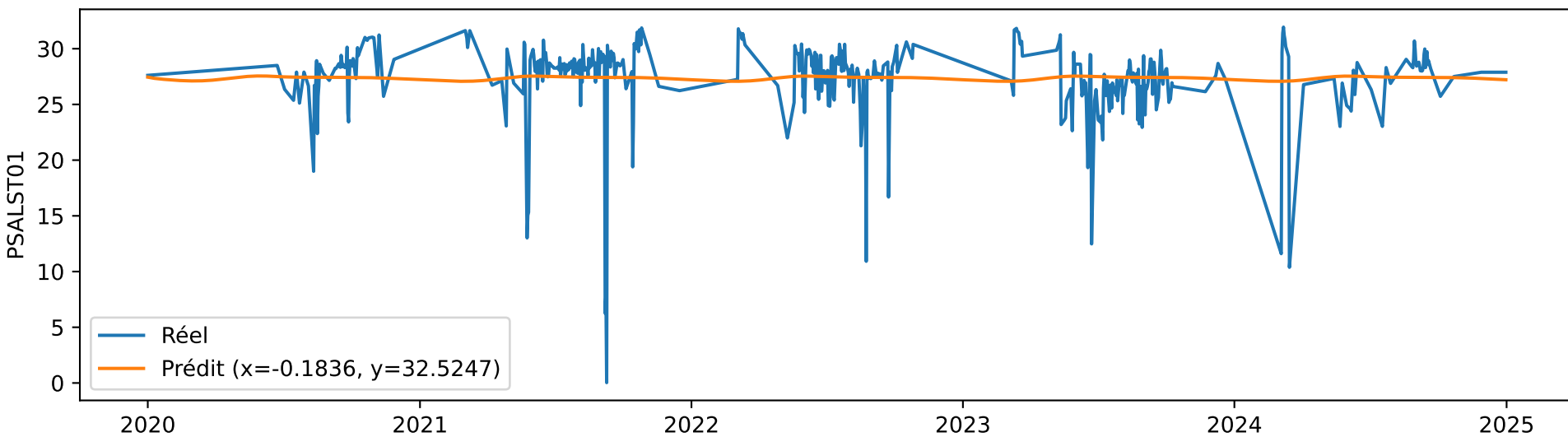


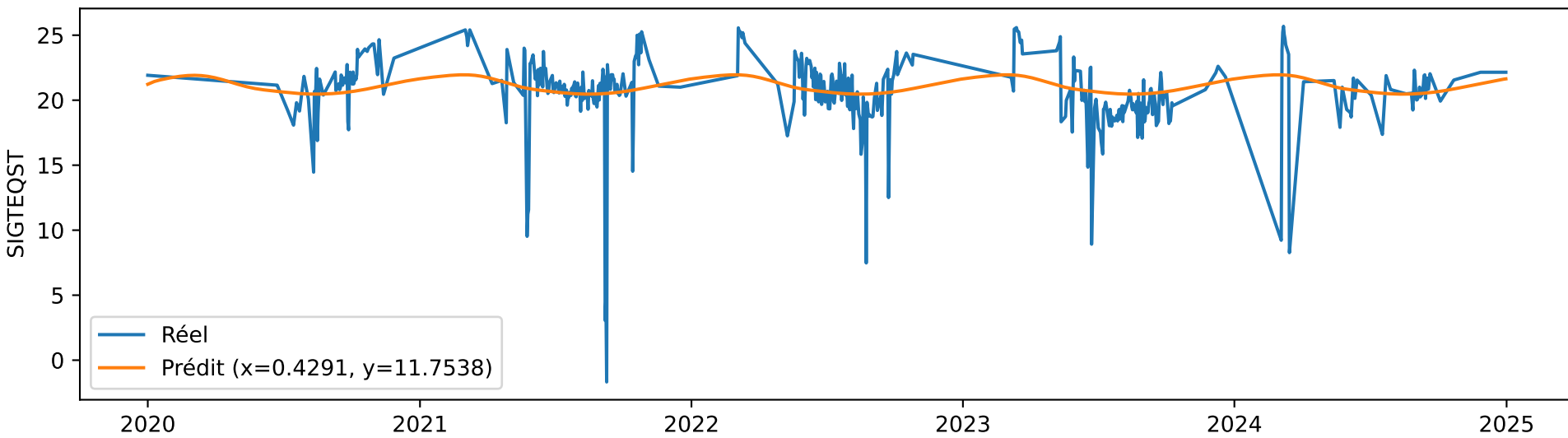
TEMPS901 — RMSE=2.894 R2=0.747



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.490 R2=0.042



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=2.8939, R2=0.7470 (x=0.999894, y=0.272888, R2\_opt=0.746989)
  - PSALST01: RMSE=3.0738, R2=0.0021 (x=-0.183648, y=32.524674, R2\_opt=0.002136)
  - SIGTEQST: RMSE=2.4904, R2=0.0416 (x=0.429056, y=11.753831, R2\_opt=0.041632)