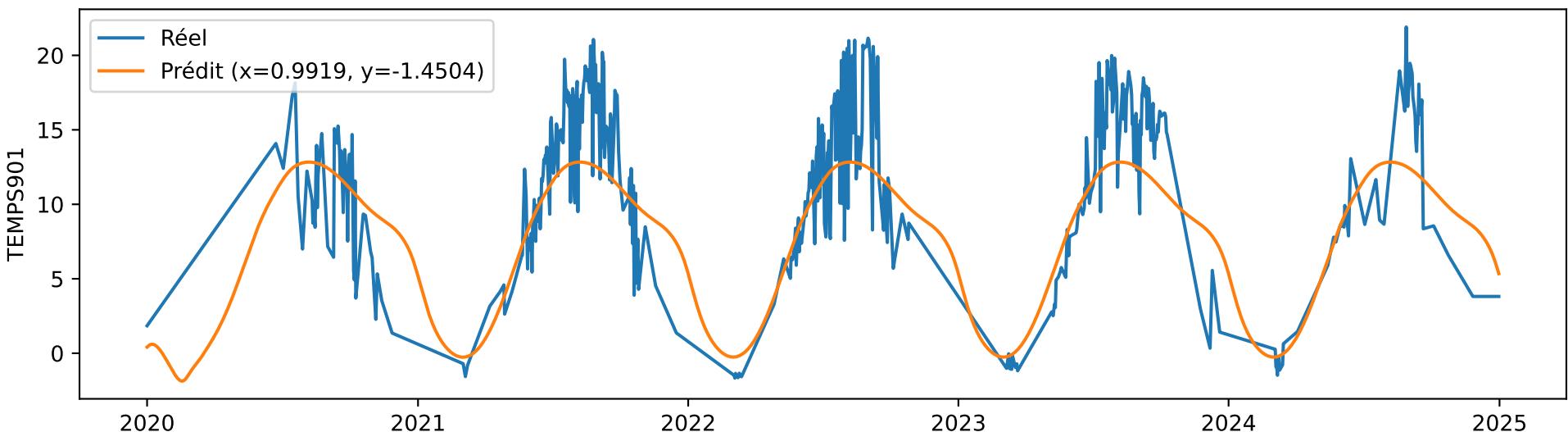
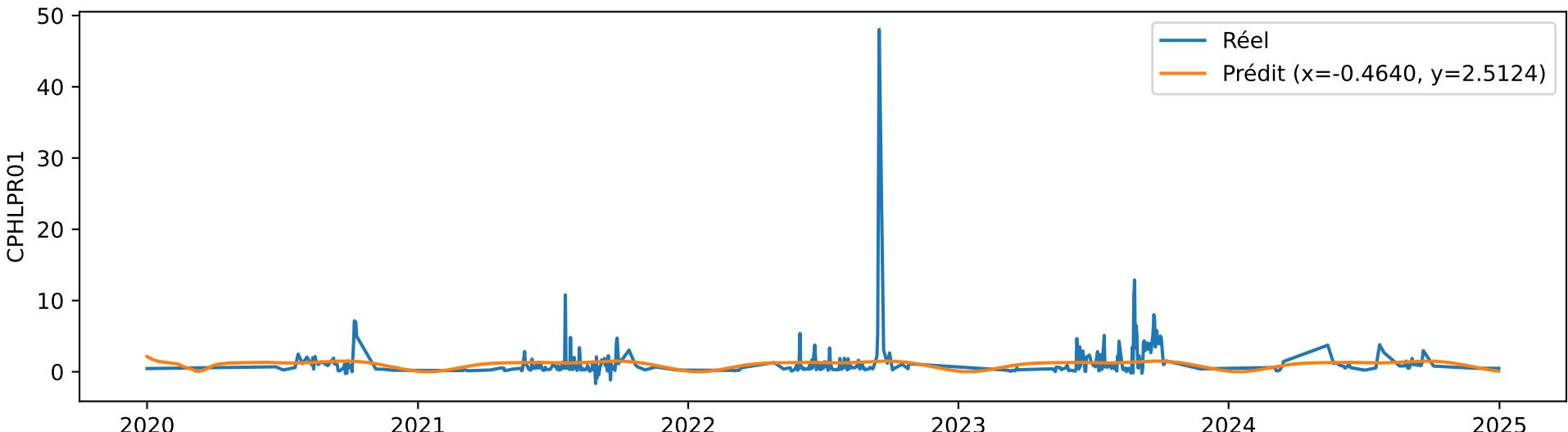


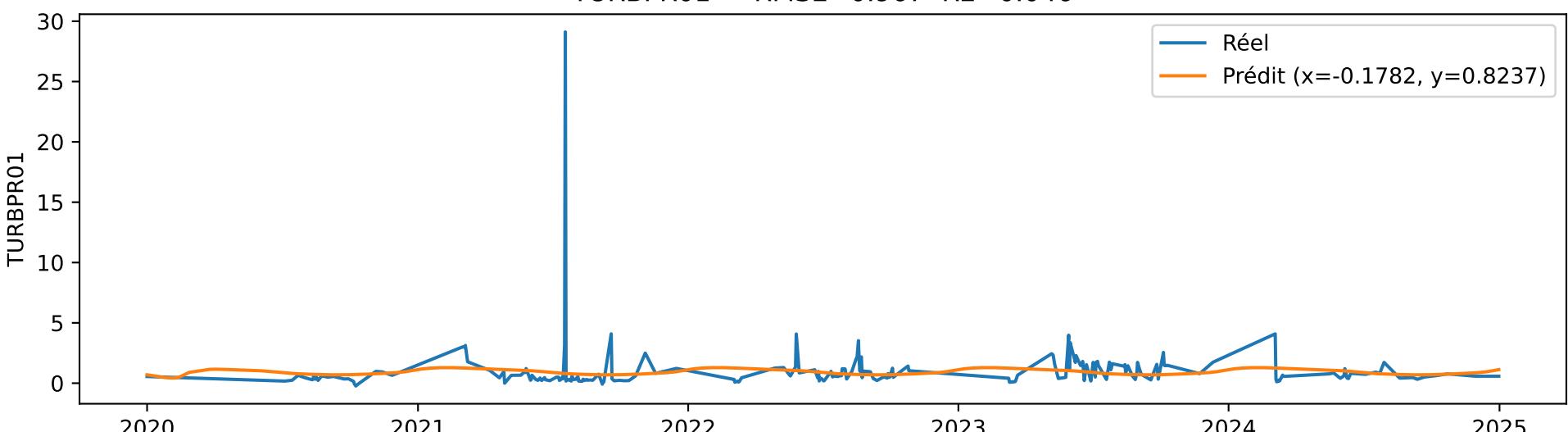
TEMPS901 — RMSE=3.480 R2=0.640



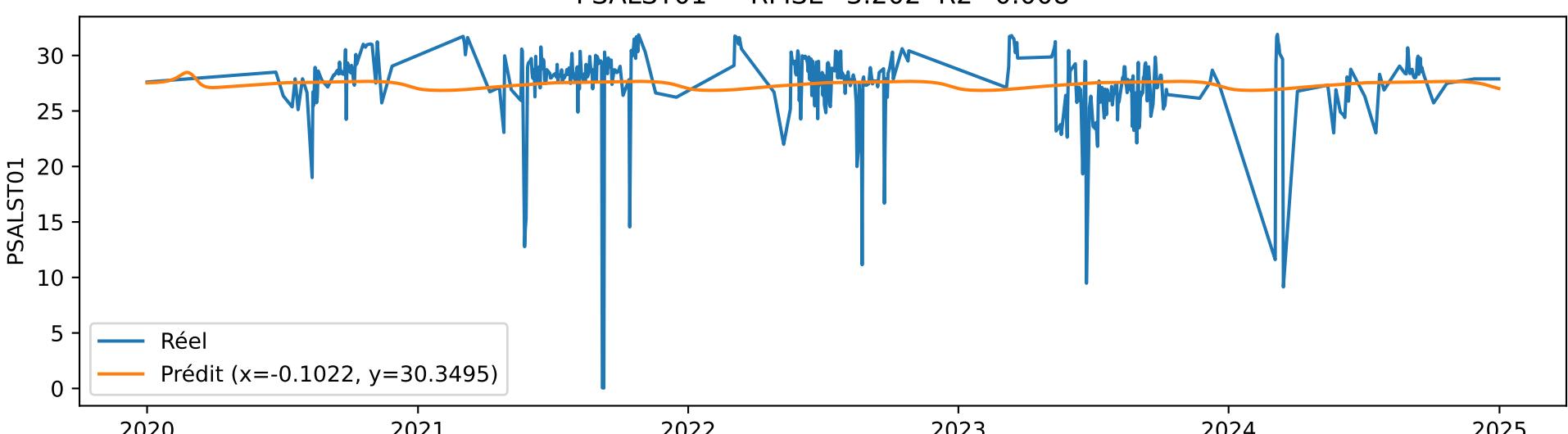
CPHLPR01 — RMSE=2.100 R2=0.047



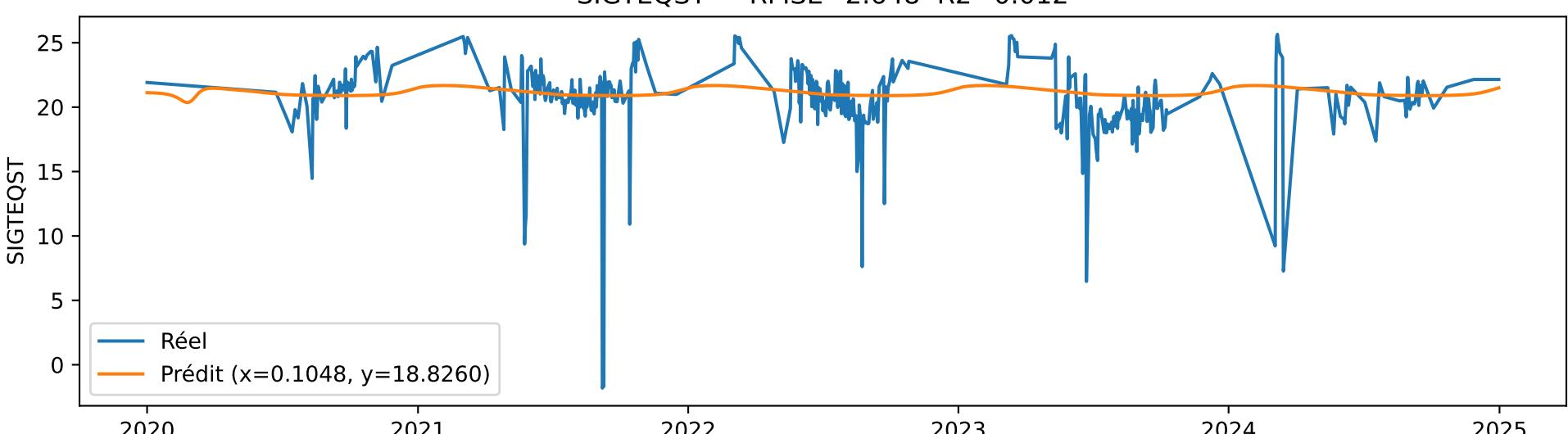
TURBPR01 — RMSE=0.967 R2=0.046



PSALST01 — RMSE=3.202 R2=0.008



SIGTEQST — RMSE=2.648 R2=0.012



## 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=3.4801, R2=0.6395 ( $x=0.991934$ ,  $y=-1.450406$ ,  $R2_{opt}=0.639532$ )
- CPHLPR01: RMSE=2.1005, R2=0.0469 ( $x=-0.464027$ ,  $y=2.512372$ ,  $R2_{opt}=0.046935$ )
- TURBPR01: RMSE=0.9672, R2=0.0464 ( $x=-0.178215$ ,  $y=0.823725$ ,  $R2_{opt}=0.046437$ )
- PSALST01: RMSE=3.2016, R2=0.0085 ( $x=-0.102213$ ,  $y=30.349517$ ,  $R2_{opt}=0.008475$ )
- SIGTEQST: RMSE=2.6484, R2=0.0116 ( $x=0.104821$ ,  $y=18.826003$ ,  $R2_{opt}=0.011630$ )