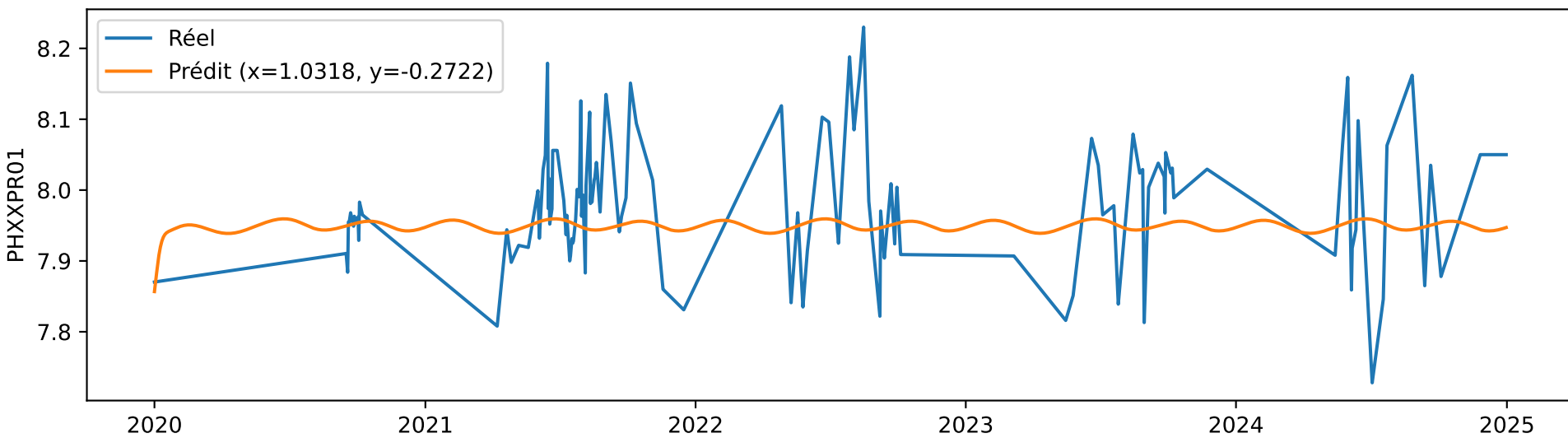
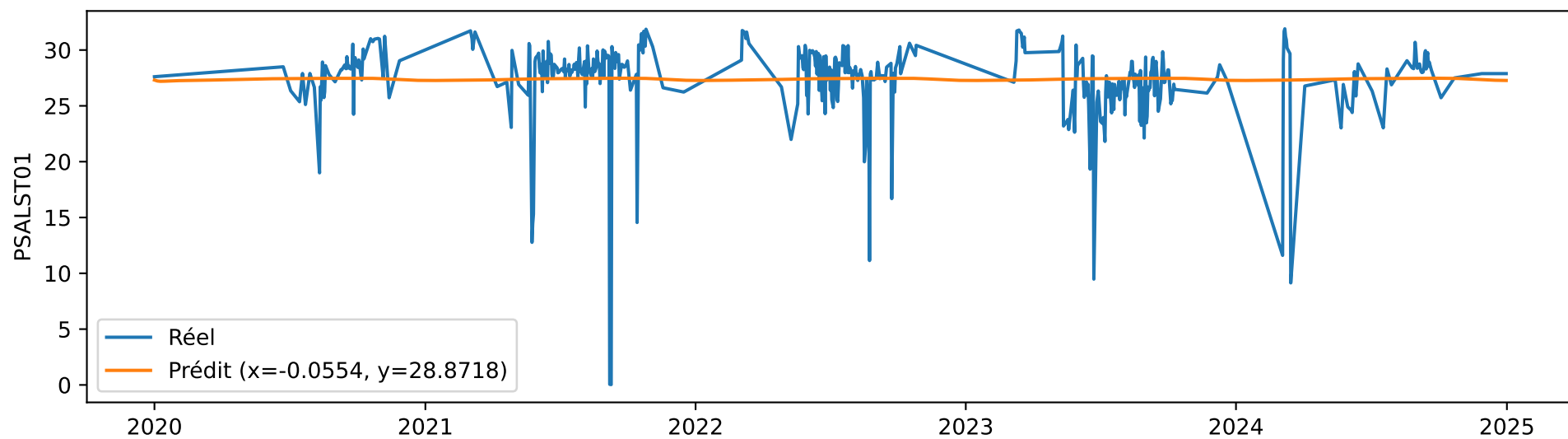


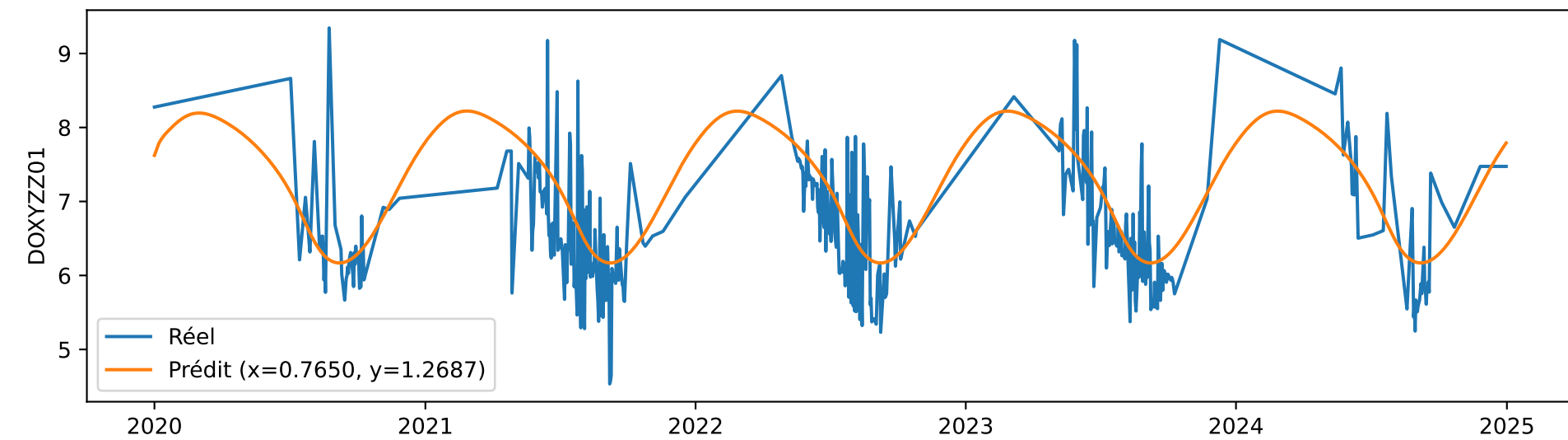
PHXXPR01 — RMSE=0.080 R2=0.009



PSALST01 — RMSE=3.214 R2=0.001



DOXYZZ01 — RMSE=0.621 R2=0.568



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) :
- PHXXPR01: RMSE=0.0796, R2=0.0086 (x=1.031788, y=-0.272227, R2\_opt=0.008571)
  - PSALST01: RMSE=3.2144, R2=0.0005 (x=-0.055367, y=28.871766, R2\_opt=0.000523)
  - DOXYZZ01: RMSE=0.6206, R2=0.5680 (x=0.765005, y=1.268746, R2\_opt=0.568049)