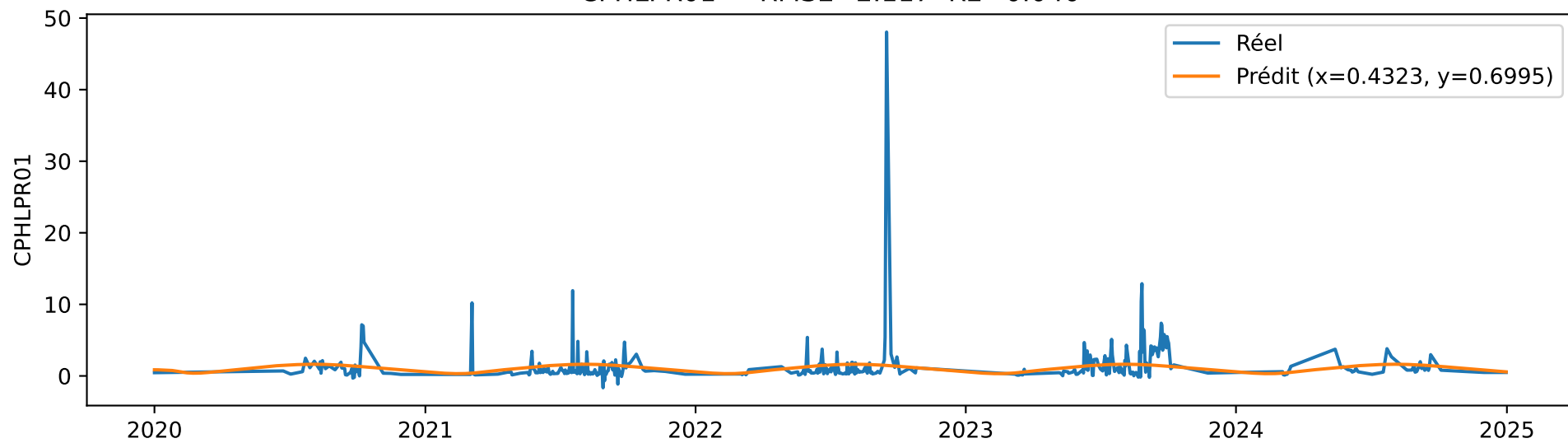
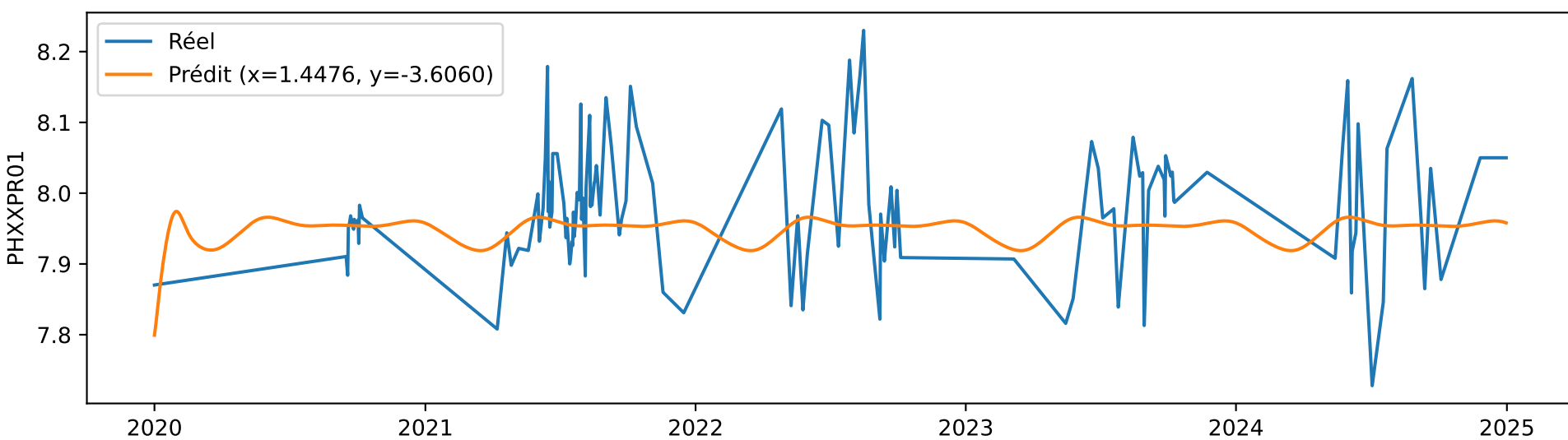


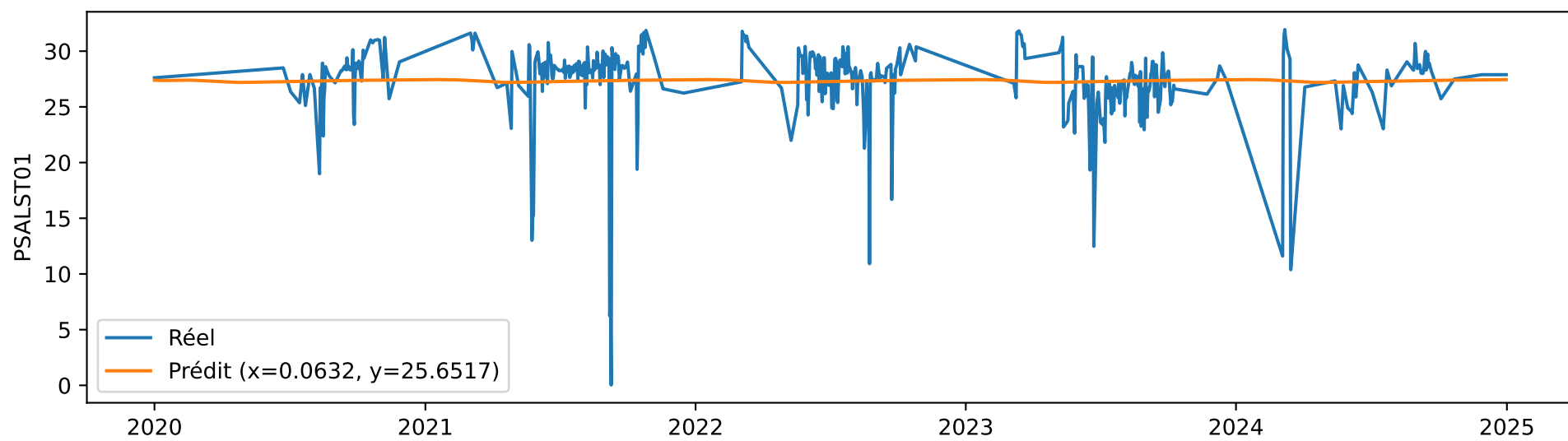
CPHLPR01 — RMSE=2.117 R2=0.040



PHXXPR01 — RMSE=0.078 R2=0.040



PSALST01 — RMSE=3.076 R2=0.001



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=2.1173, R2=0.0403 (x=0.432341, y=0.699519, R2_opt=0.040298)
 - PHXXPR01: RMSE=0.0783, R2=0.0396 (x=1.447587, y=-3.606014, R2_opt=0.039641)
 - PSALST01: RMSE=3.0760, R2=0.0007 (x=0.063197, y=25.651733, R2_opt=0.000698)