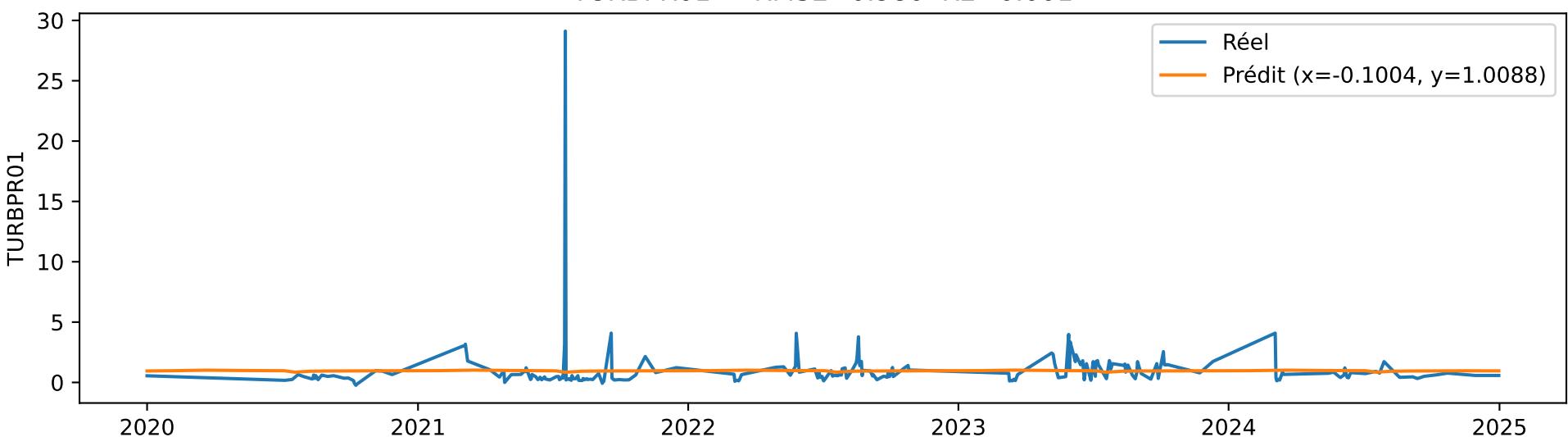
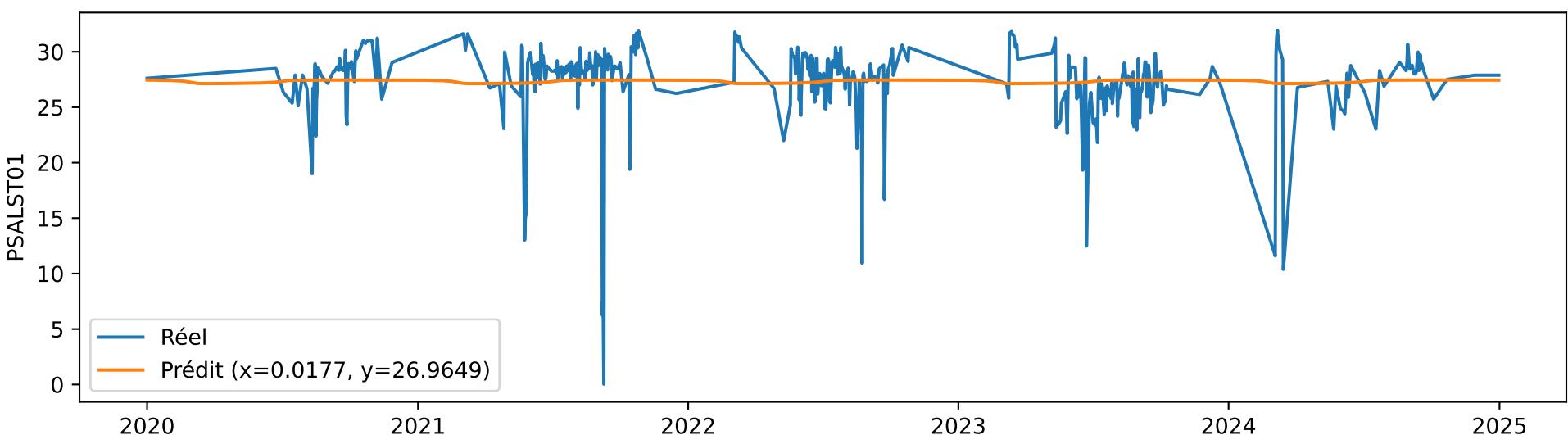


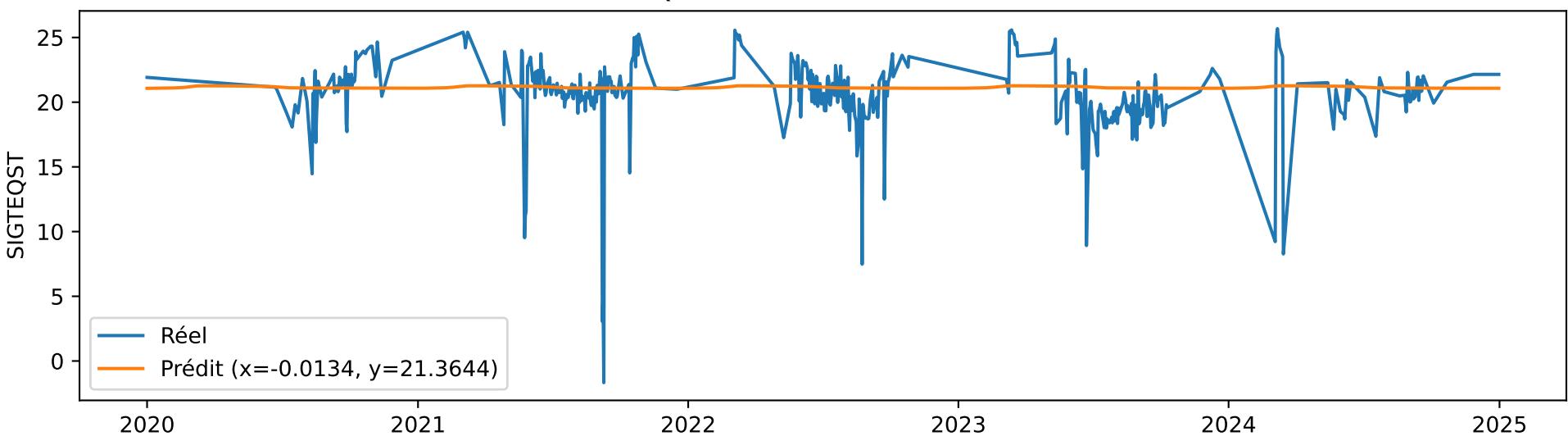
TURBPR01 — RMSE=0.980 R2=0.001



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.543 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) :

- TURBPR01: RMSE=0.9800, R2=0.0013 ( $x=-0.100389$ ,  $y=1.008757$ ,  $R2_{opt}=0.001321$ )
- PSALST01: RMSE=3.0743, R2=0.0018 ( $x=0.017676$ ,  $y=26.964863$ ,  $R2_{opt}=0.001822$ )
- SIGTEQST: RMSE=2.5428, R2=0.0009 ( $x=-0.013382$ ,  $y=21.364401$ ,  $R2_{opt}=0.000865$ )