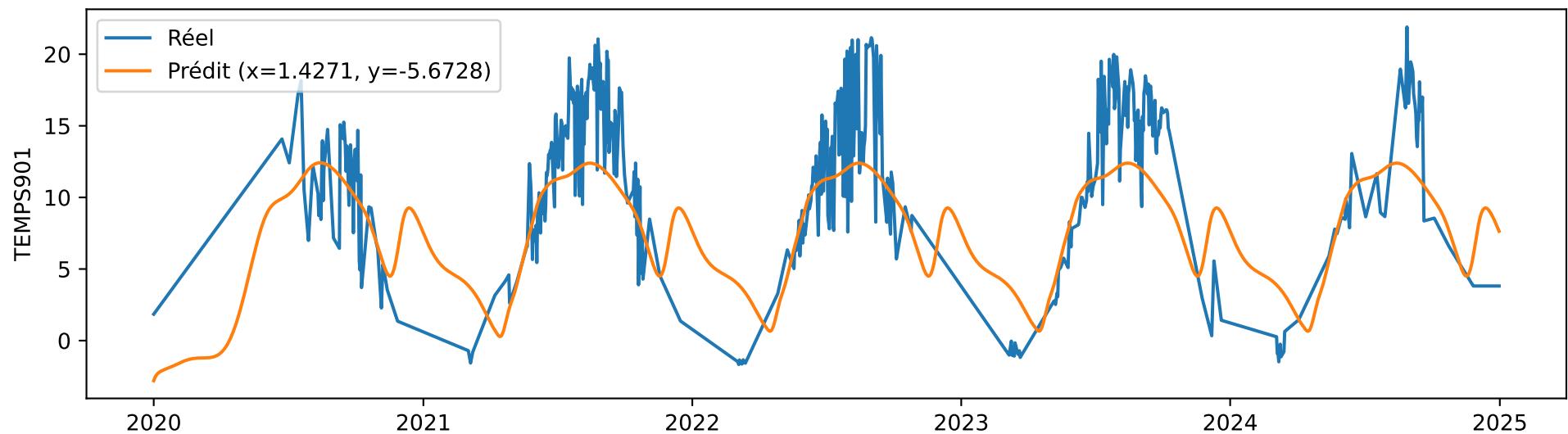
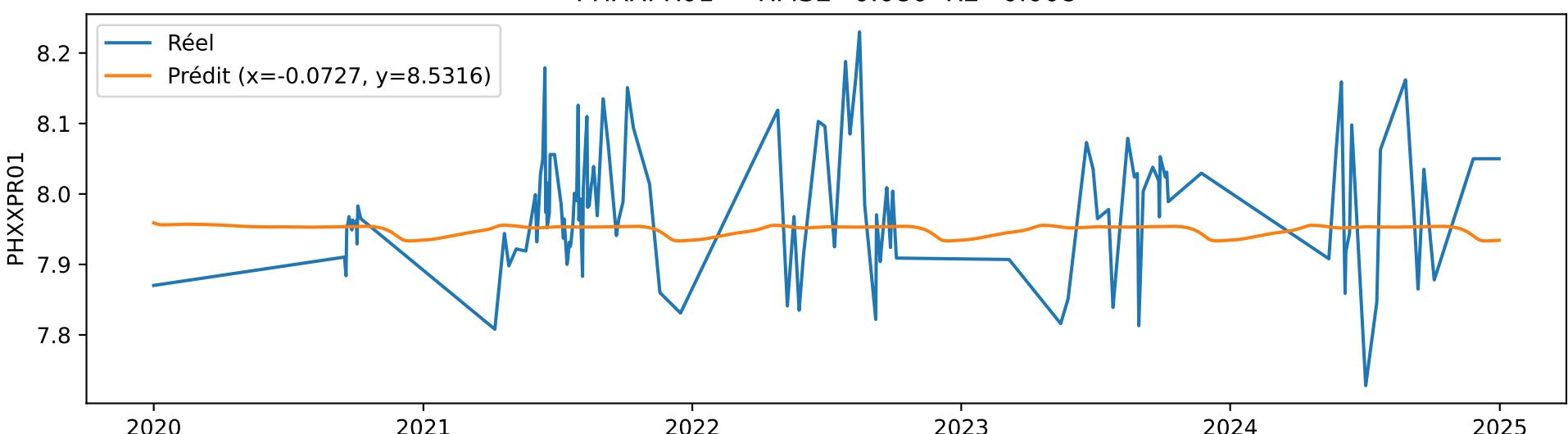


TEMPS901 — RMSE=4.225 R2=0.469



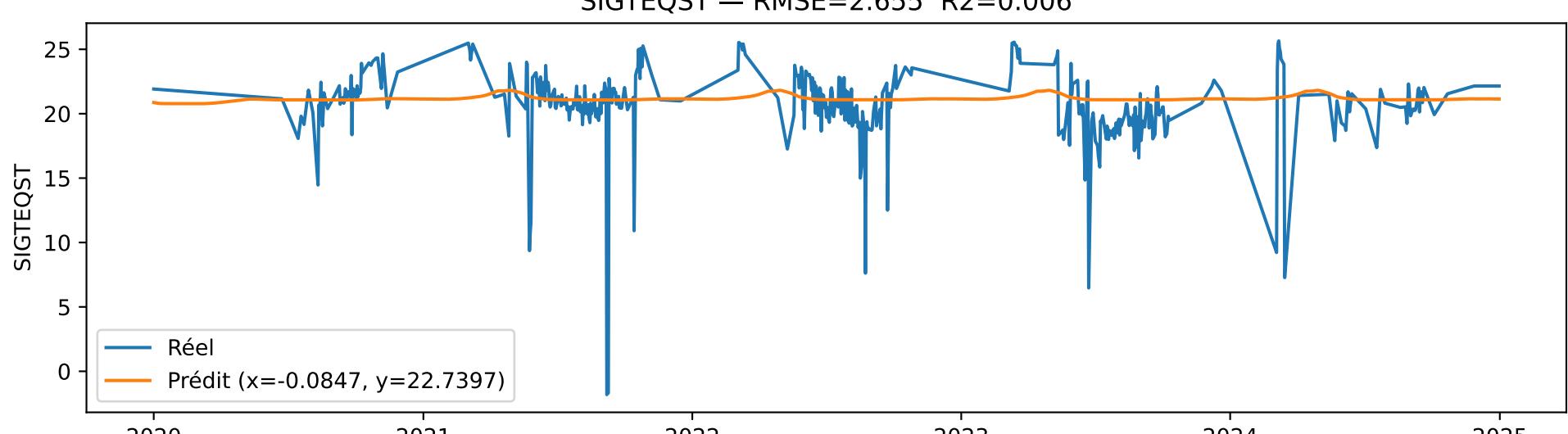
PHXXPR01 — RMSE=0.080 R2=0.008



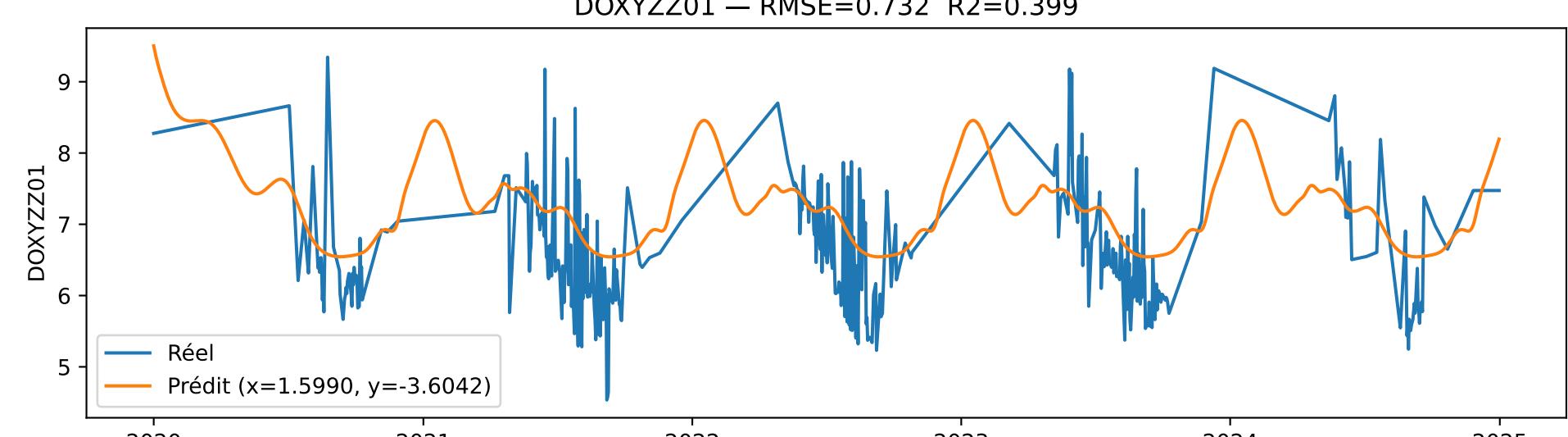
PSALST01 — RMSE=3.214 R2=0.001



SIGTEQST — RMSE=2.655 R2=0.006



DOXYZZ01 — RMSE=0.732 R2=0.399



## 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=4.2251, R2=0.4687 ( $x=1.427143$ ,  $y=-5.672803$ ,  $R2_{opt}=0.468661$ )
- PHXXPR01: RMSE=0.0796, R2=0.0080 ( $x=-0.072683$ ,  $y=8.531558$ ,  $R2_{opt}=0.008003$ )
- PSALST01: RMSE=3.2136, R2=0.0010 ( $x=0.029258$ ,  $y=26.682259$ ,  $R2_{opt}=0.001005$ )
- SIGTEQST: RMSE=2.6555, R2=0.0063 ( $x=-0.084731$ ,  $y=22.739687$ ,  $R2_{opt}=0.006334$ )
- DOXYZZ01: RMSE=0.7321, R2=0.3987 ( $x=1.599046$ ,  $y=-3.604230$ ,  $R2_{opt}=0.398741$ )