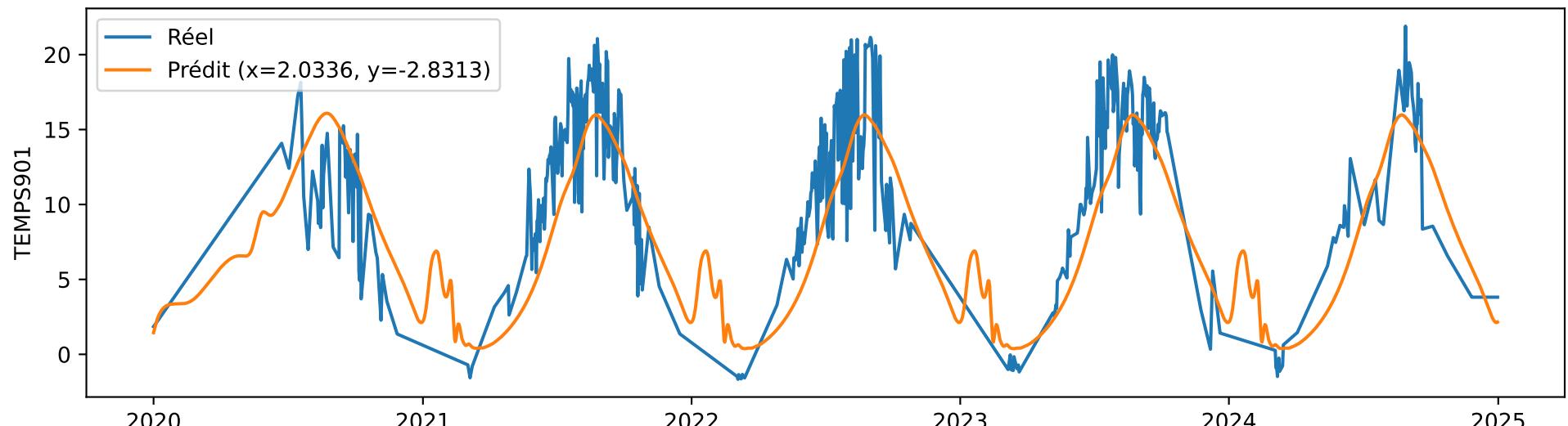
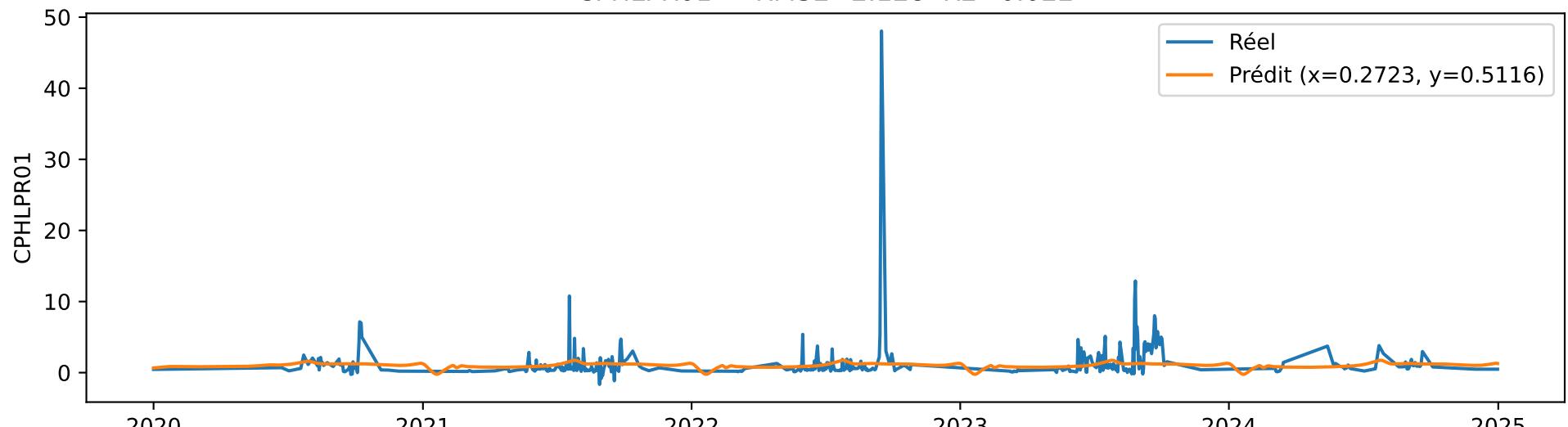


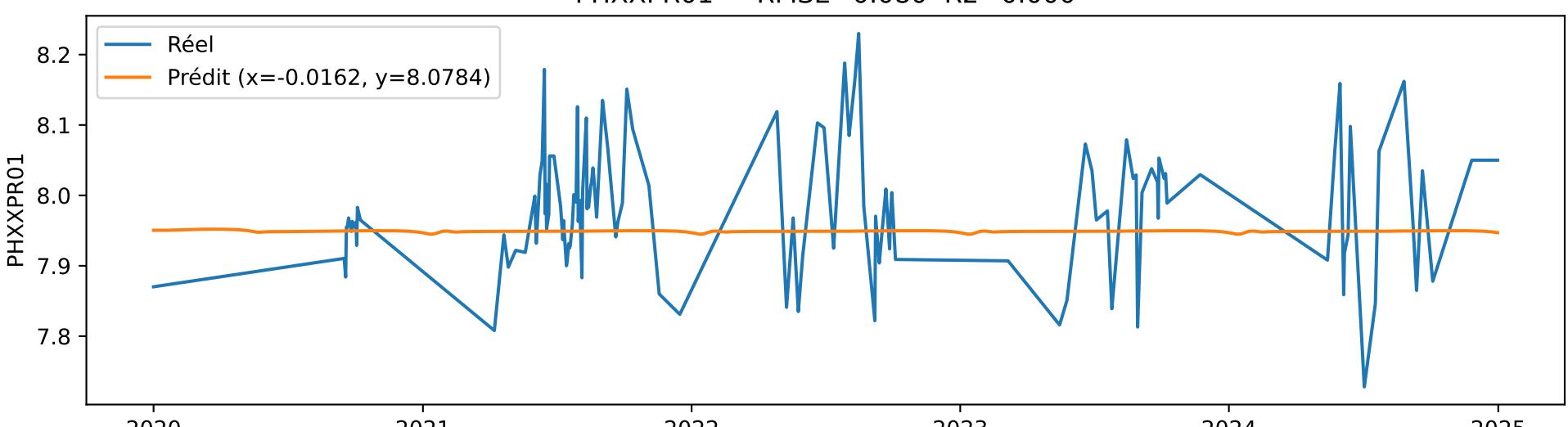
TEMPS901 — RMSE=3.104 R2=0.713



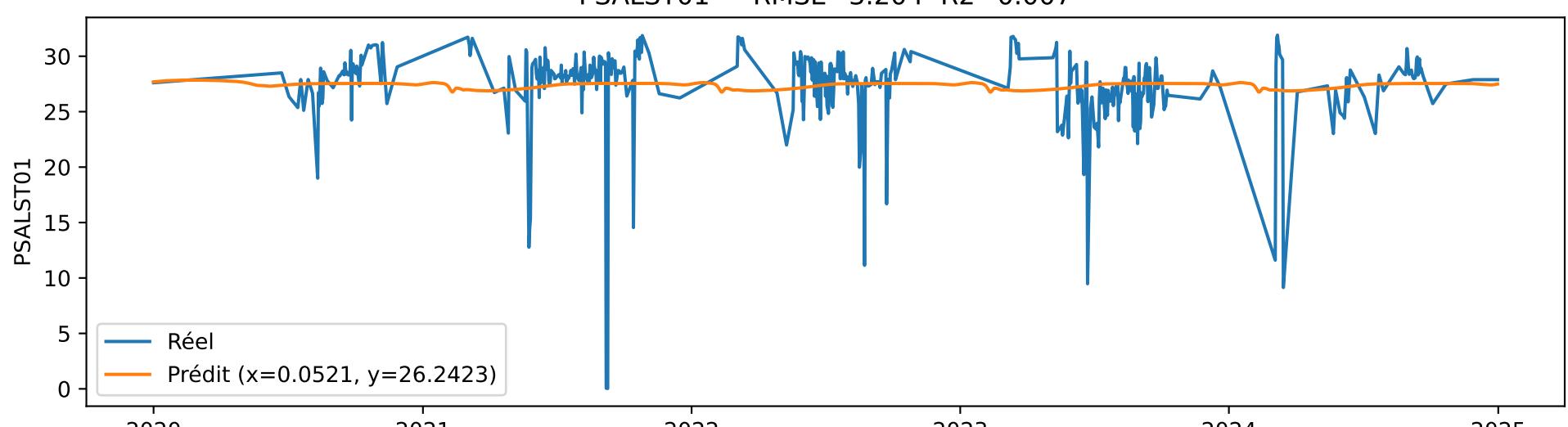
CPHLPR01 — RMSE=2.128 R2=0.022



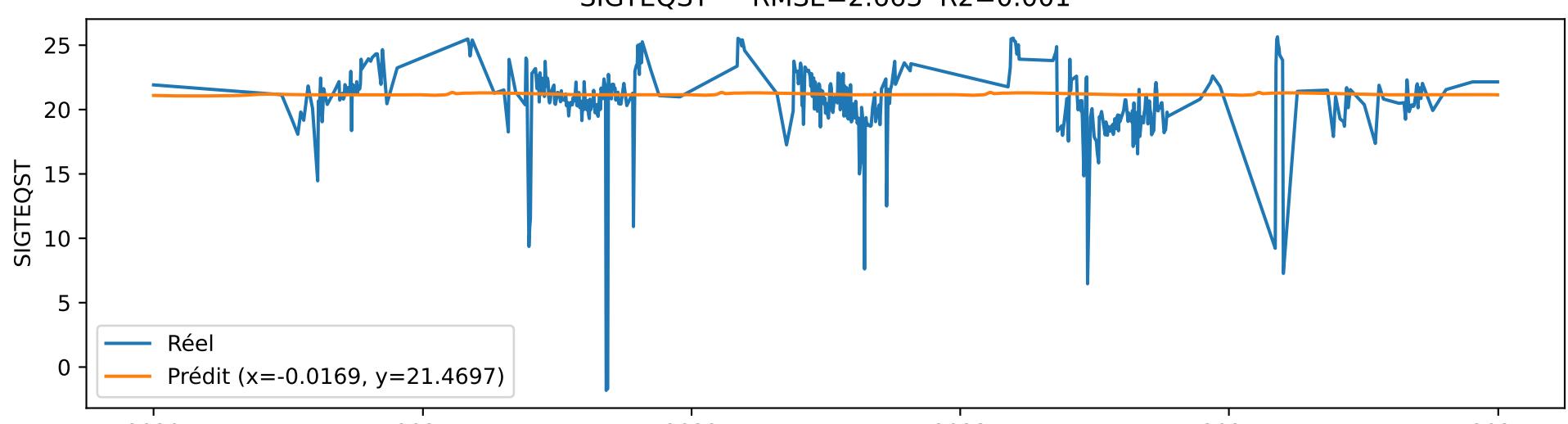
PHXXPR01 — RMSE=0.080 R2=0.000



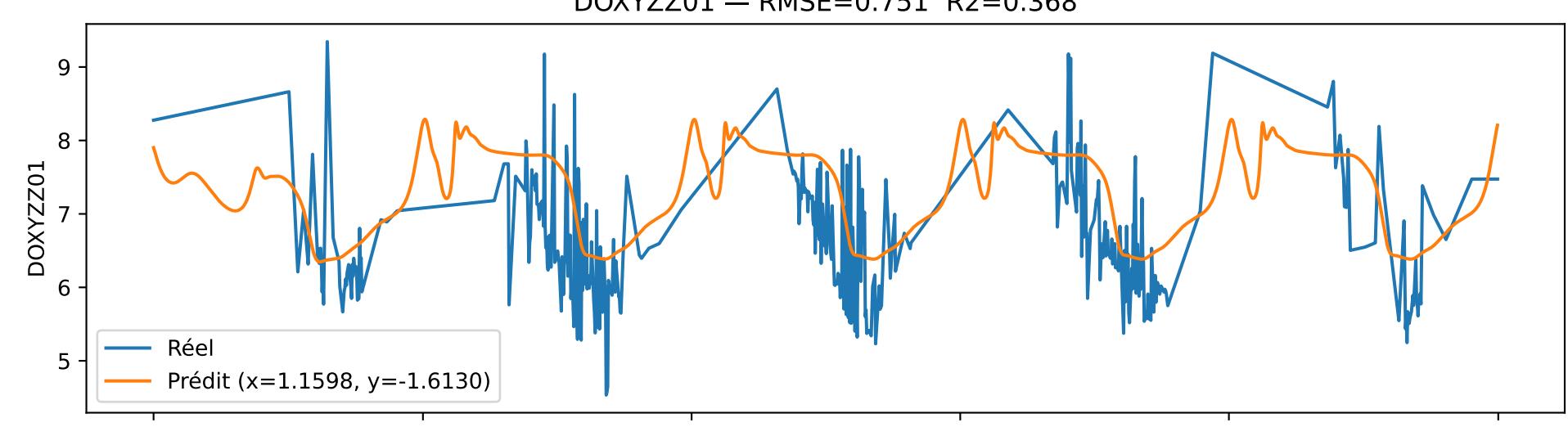
PSALST01 — RMSE=3.204 R2=0.007



SIGTEQST — RMSE=2.663 R2=0.001



DOXYZZ01 — RMSE=0.751 R2=0.368



## 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=3.1044, R2=0.7132 ( $x=2.033612$ ,  $y=-2.831300$ ,  $R2_{opt}=0.713156$ )
- CPHLPR01: RMSE=2.1278, R2=0.0220 ( $x=0.272298$ ,  $y=0.511613$ ,  $R2_{opt}=0.022002$ )
- PHXXPR01: RMSE=0.0799, R2=0.0002 ( $x=-0.016240$ ,  $y=8.078370$ ,  $R2_{opt}=0.000188$ )
- PSALST01: RMSE=3.2043, R2=0.0068 ( $x=0.052057$ ,  $y=26.242268$ ,  $R2_{opt}=0.006774$ )
- SIGTEQST: RMSE=2.6631, R2=0.0006 ( $x=-0.016919$ ,  $y=21.469674$ ,  $R2_{opt}=0.000603$ )
- DOXYZZ01: RMSE=0.7509, R2=0.3676 ( $x=1.159795$ ,  $y=-1.612997$ ,  $R2_{opt}=0.367598$ )