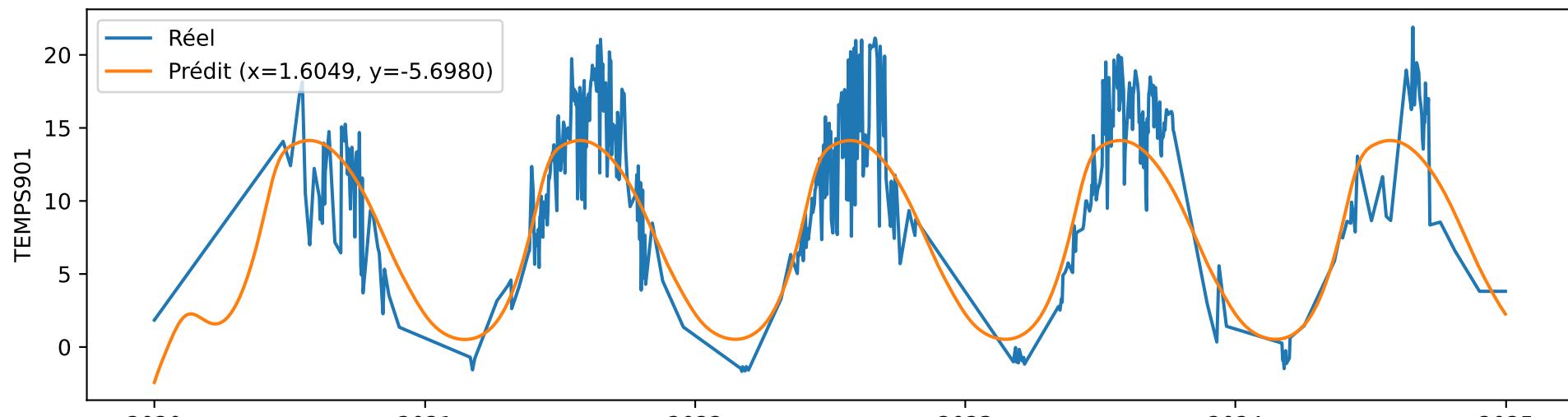
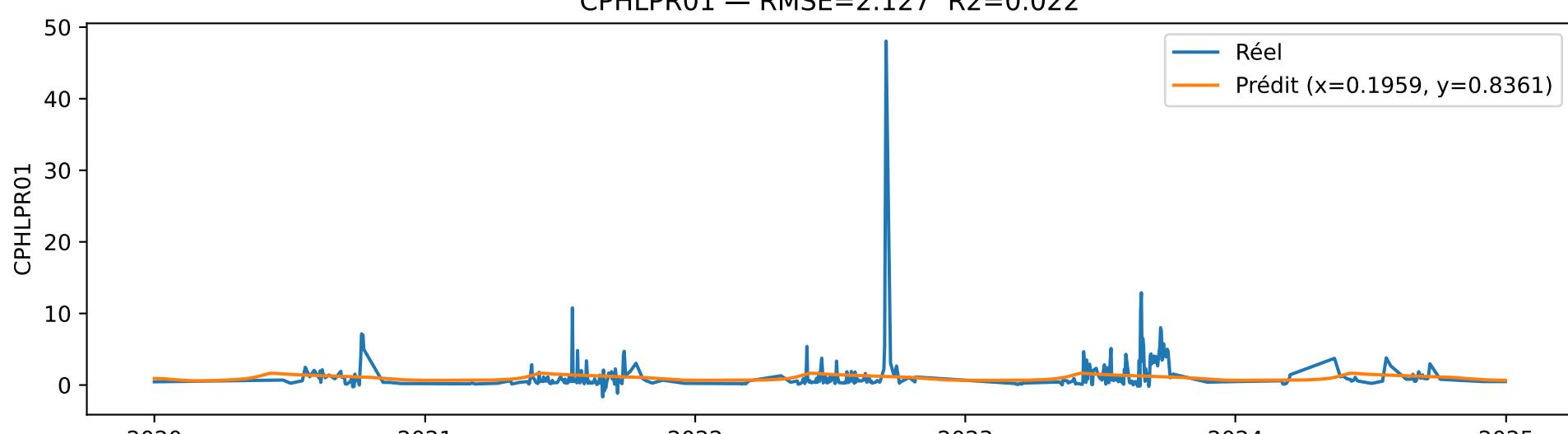


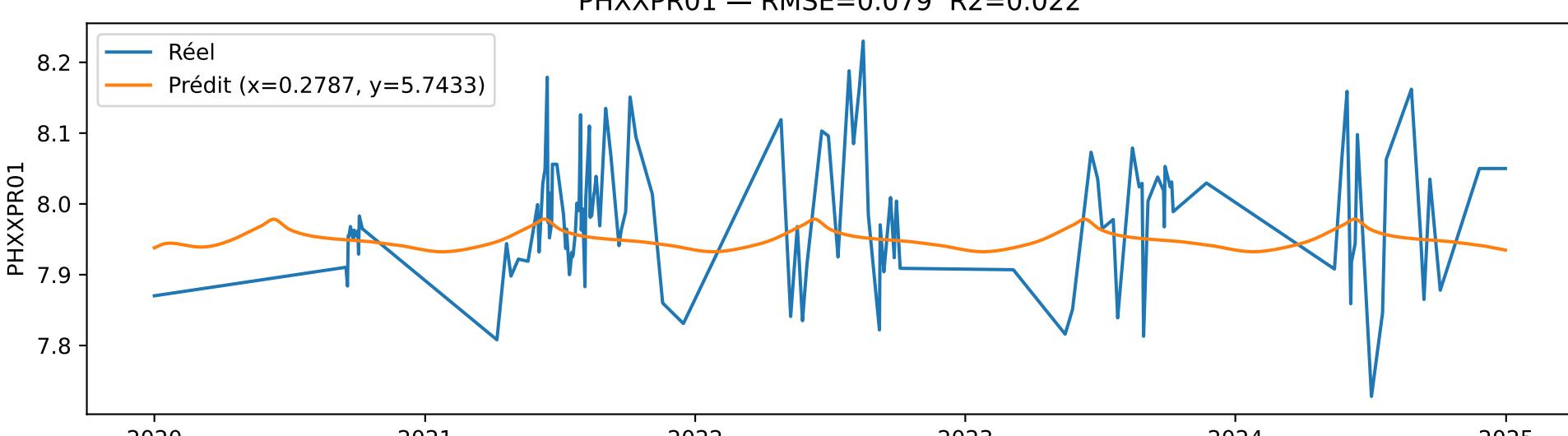
TEMPS901 — RMSE=2.771 R2=0.771



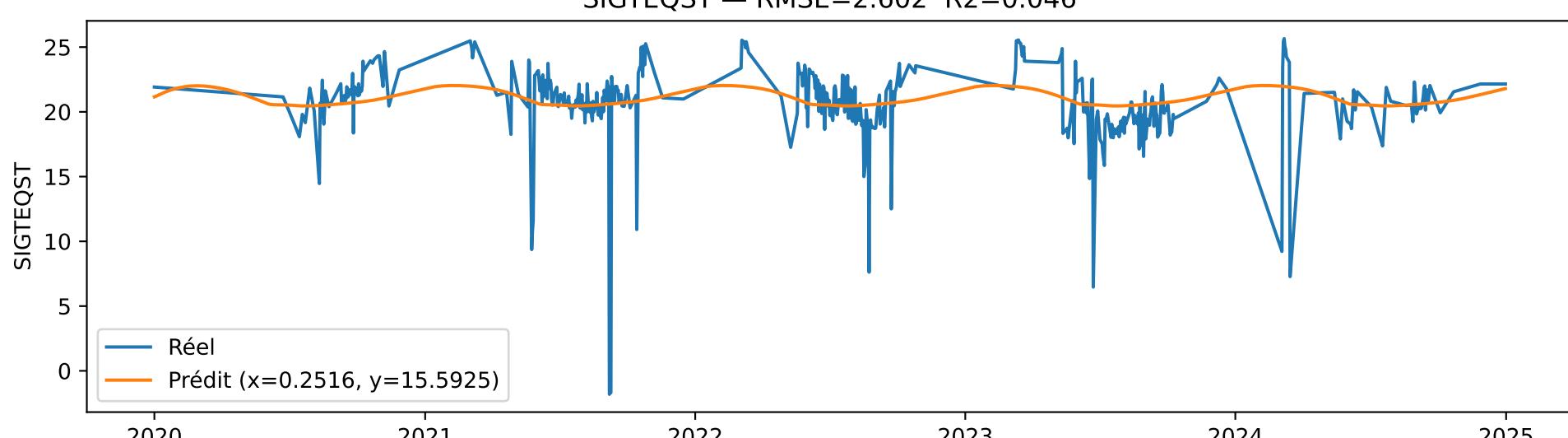
CPHLPR01 — RMSE=2.127 R2=0.022



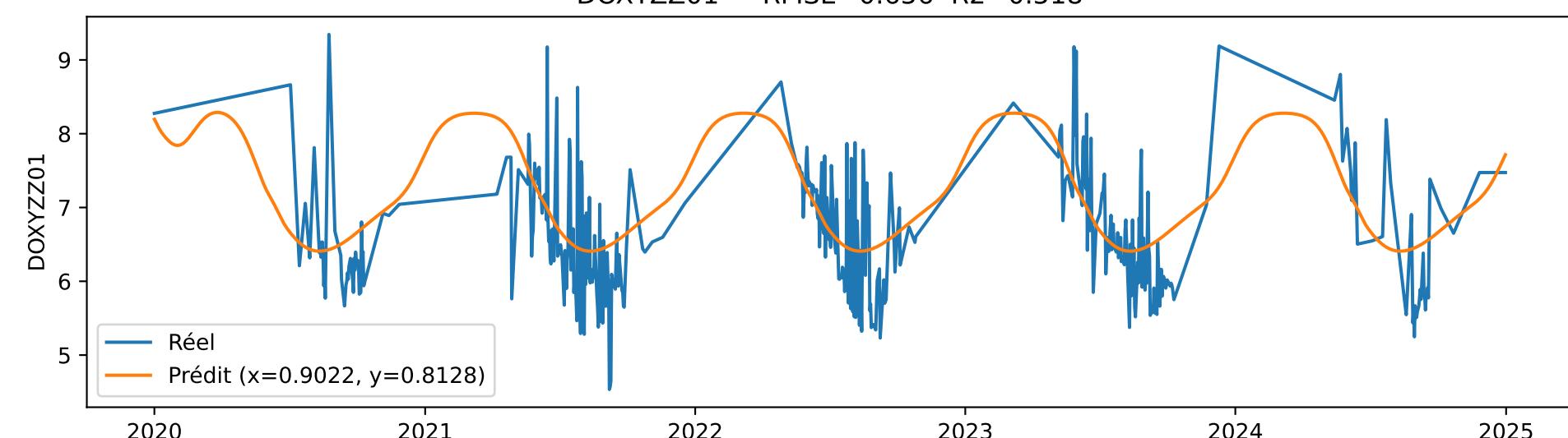
PHXXPR01 — RMSE=0.079 R2=0.022



SIGTEQST — RMSE=2.602 R2=0.046



DOXYZZ01 — RMSE=0.656 R2=0.518



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=2.7713, R2=0.7714 ($x=1.604895$, $y=-5.698005$, $R2_{opt}=0.771413$)
- CPHLPR01: RMSE=2.1273, R2=0.0224 ($x=0.195918$, $y=0.836082$, $R2_{opt}=0.022444$)
- PHXXPR01: RMSE=0.0791, R2=0.0219 ($x=0.278690$, $y=5.743283$, $R2_{opt}=0.021860$)
- SIGTEQST: RMSE=2.6025, R2=0.0456 ($x=0.251635$, $y=15.592472$, $R2_{opt}=0.045608$)
- DOXYZZ01: RMSE=0.6558, R2=0.5176 ($x=0.902214$, $y=0.812783$, $R2_{opt}=0.517560$)