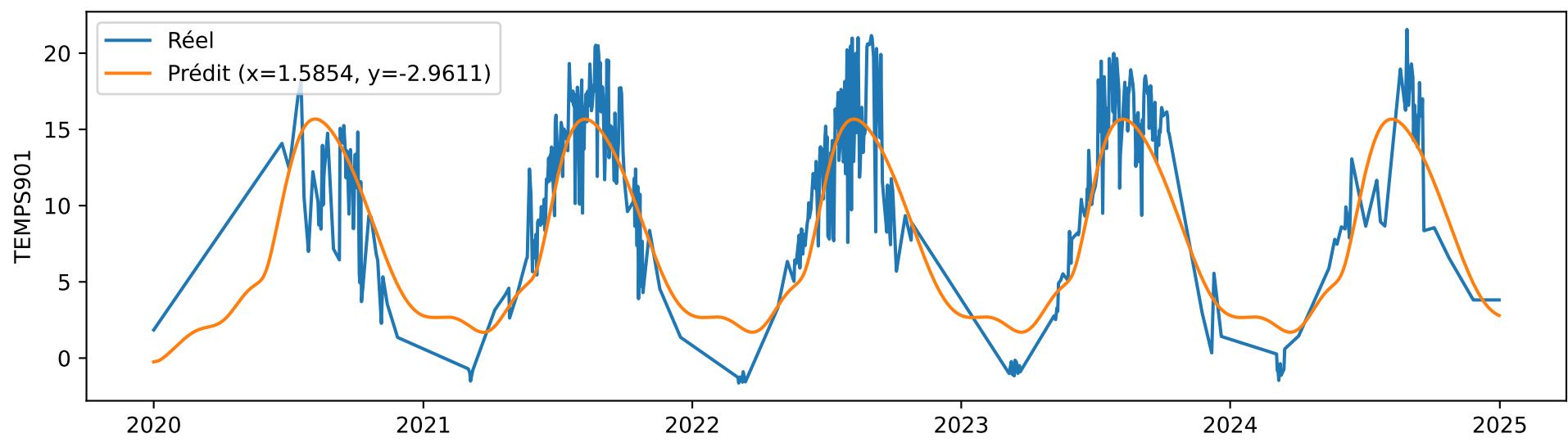
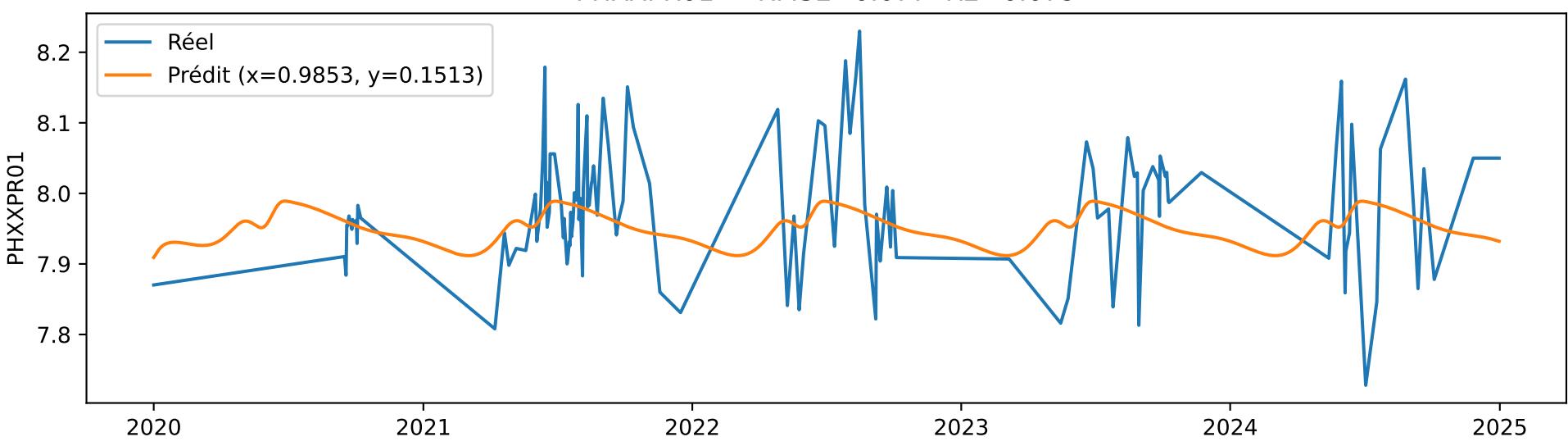


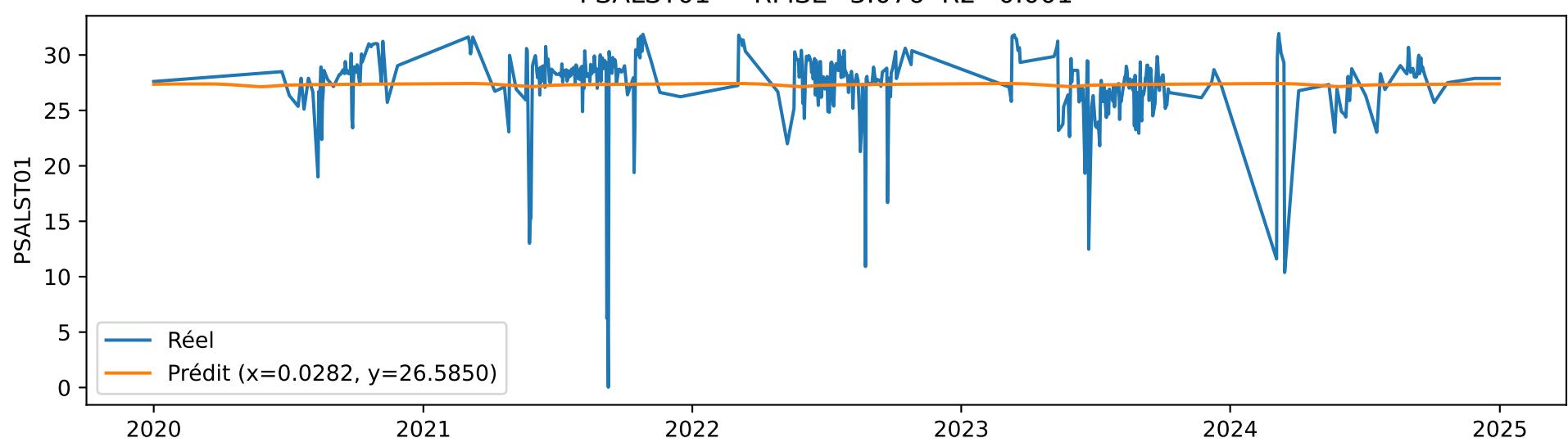
TEMPS901 — RMSE=2.935 R2=0.740



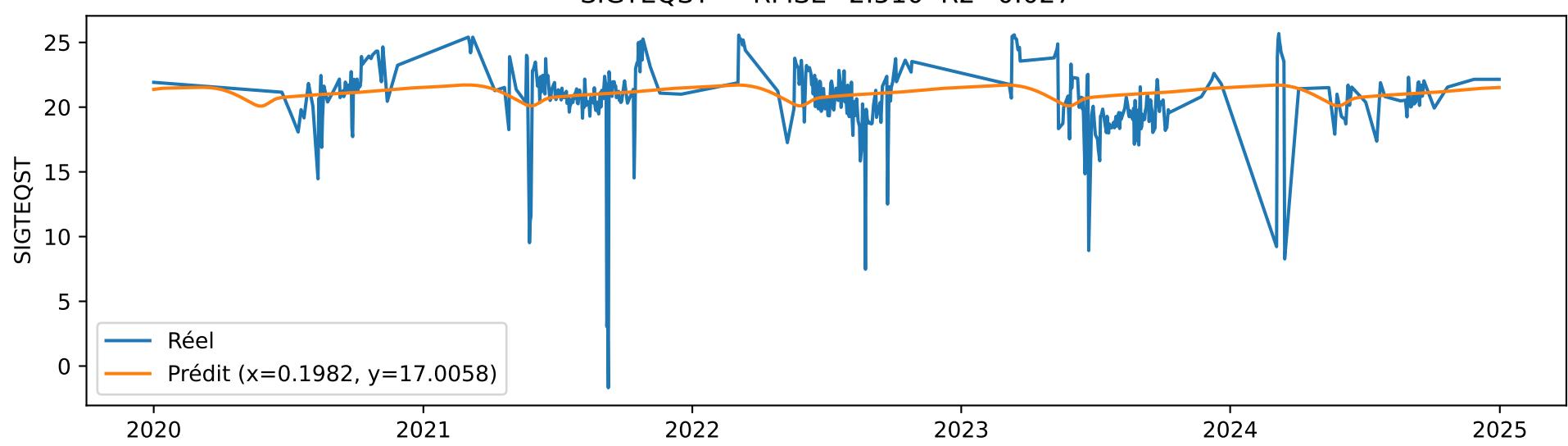
PHXXPR01 — RMSE=0.077 R2=0.079



PSALST01 — RMSE=3.076 R2=0.001



SIGTEQST — RMSE=2.510 R2=0.027



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=2.9353, R2=0.7397 ($x=1.585356$, $y=-2.961116$, $R2_{opt}=0.739695$)
- PHXXPR01: RMSE=0.0767, R2=0.0788 ($x=0.985326$, $y=0.151272$, $R2_{opt}=0.078802$)
- PSALST01: RMSE=3.0763, R2=0.0005 ($x=0.028212$, $y=26.585041$, $R2_{opt}=0.000541$)
- SIGTEQST: RMSE=2.5099, R2=0.0266 ($x=0.198207$, $y=17.005821$, $R2_{opt}=0.026578$)