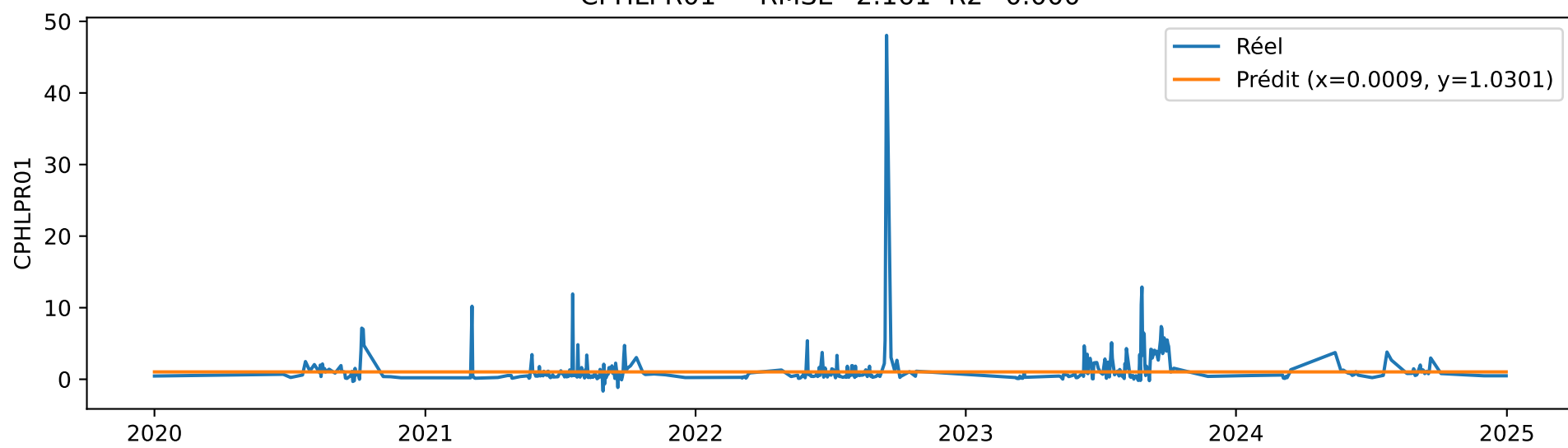
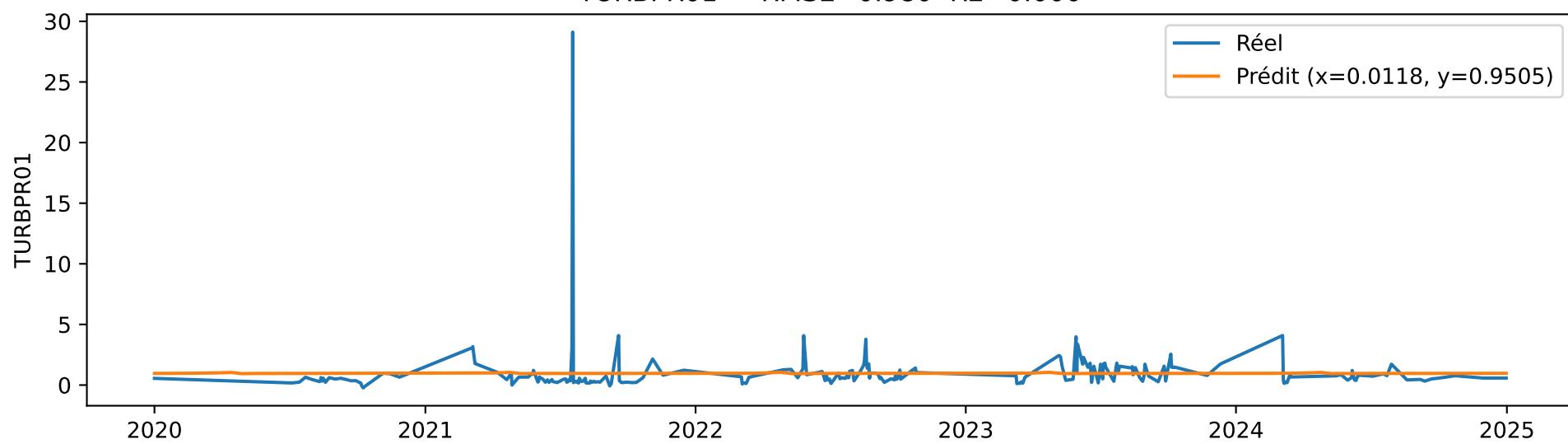


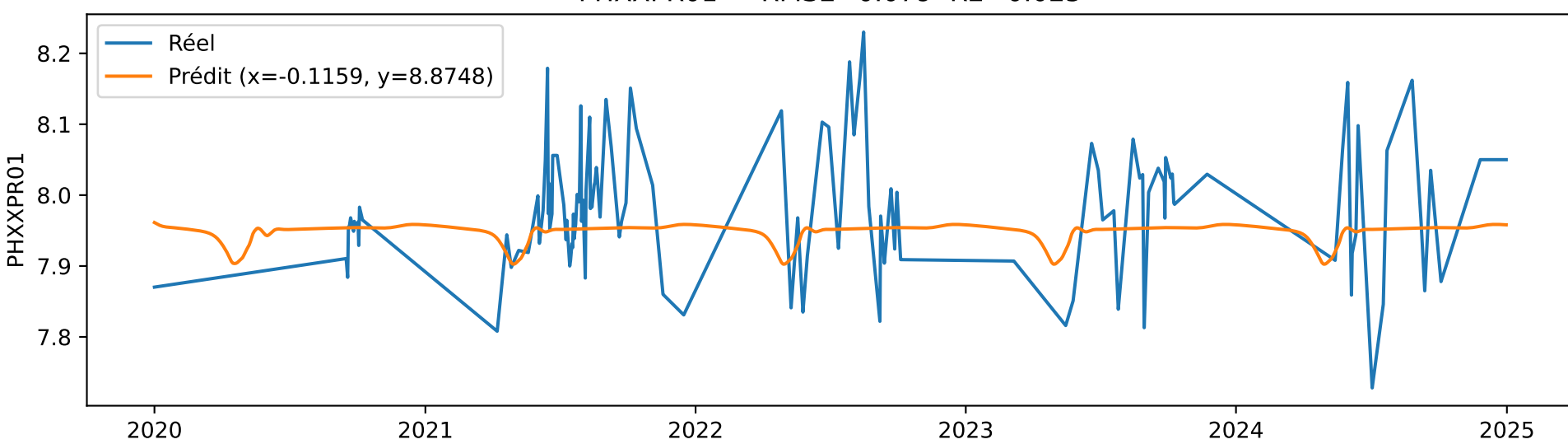
CPHLPR01 — RMSE=2.161 R2=0.000



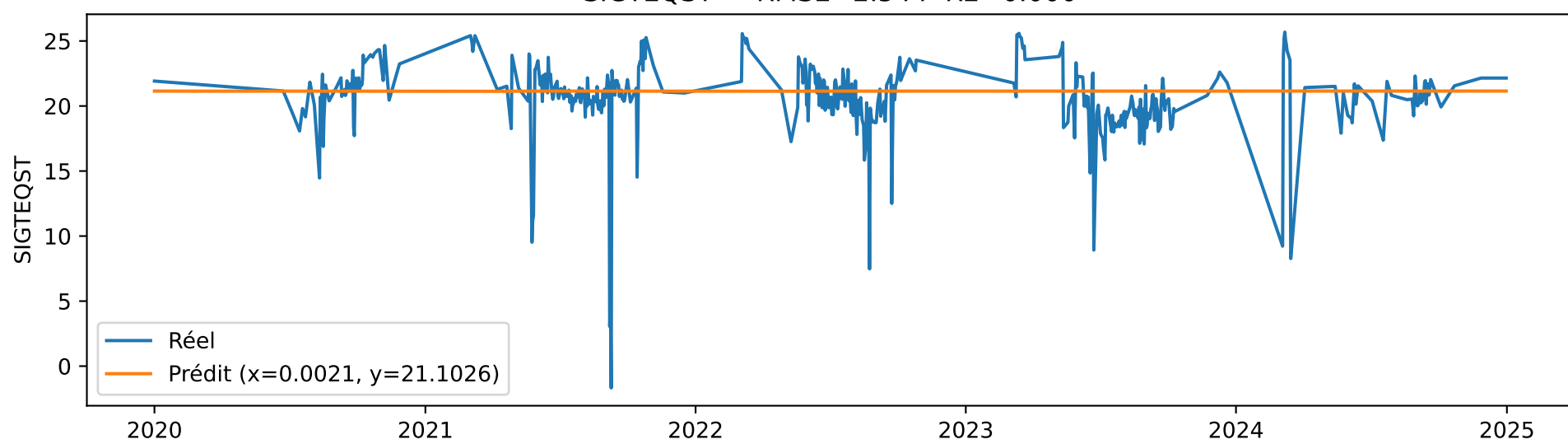
TURBPR01 — RMSE=0.980 R2=0.000



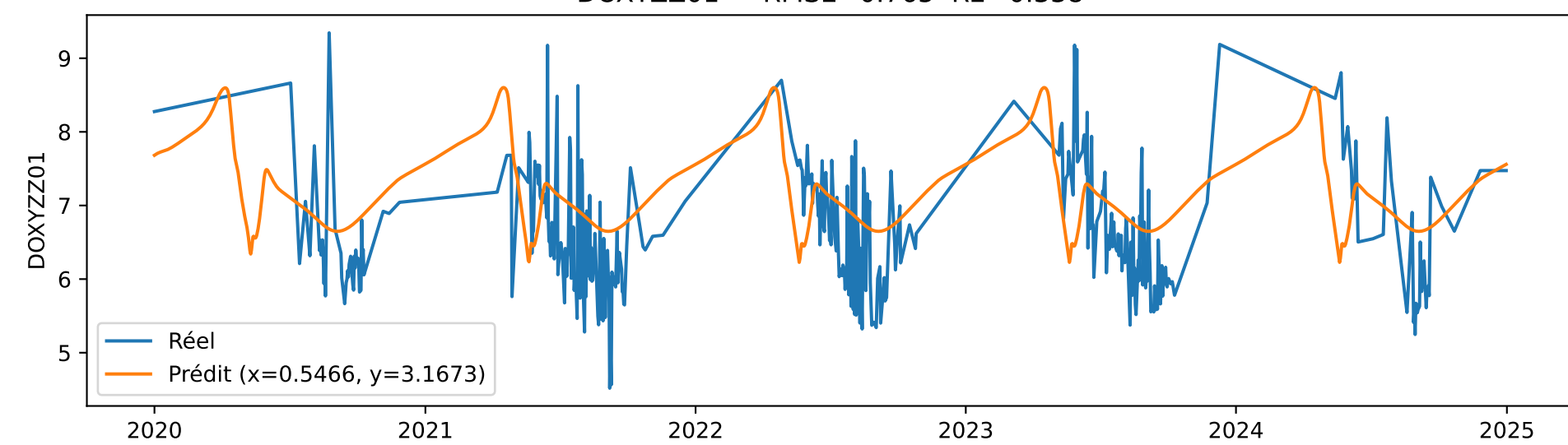
PHXXPR01 — RMSE=0.079 R2=0.025



SIGTEQST — RMSE=2.544 R2=0.000



DOXYZZ01 — RMSE=0.765 R2=0.338



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) :
- CPHLPR01: RMSE=2.1613, R2=0.0000 (x=0.000872, y=1.030106, R2\_opt=0.000012)
  - TURBPR01: RMSE=0.9805, R2=0.0004 (x=0.011797, y=0.950528, R2\_opt=0.000357)
  - PHXXPR01: RMSE=0.0789, R2=0.0248 (x=-0.115931, y=8.874768, R2\_opt=0.024789)
  - SIGTEQST: RMSE=2.5439, R2=0.0000 (x=0.002067, y=21.102591, R2\_opt=0.000004)
  - DOXYZZ01: RMSE=0.7646, R2=0.3383 (x=0.546555, y=3.167254, R2\_opt=0.338305)