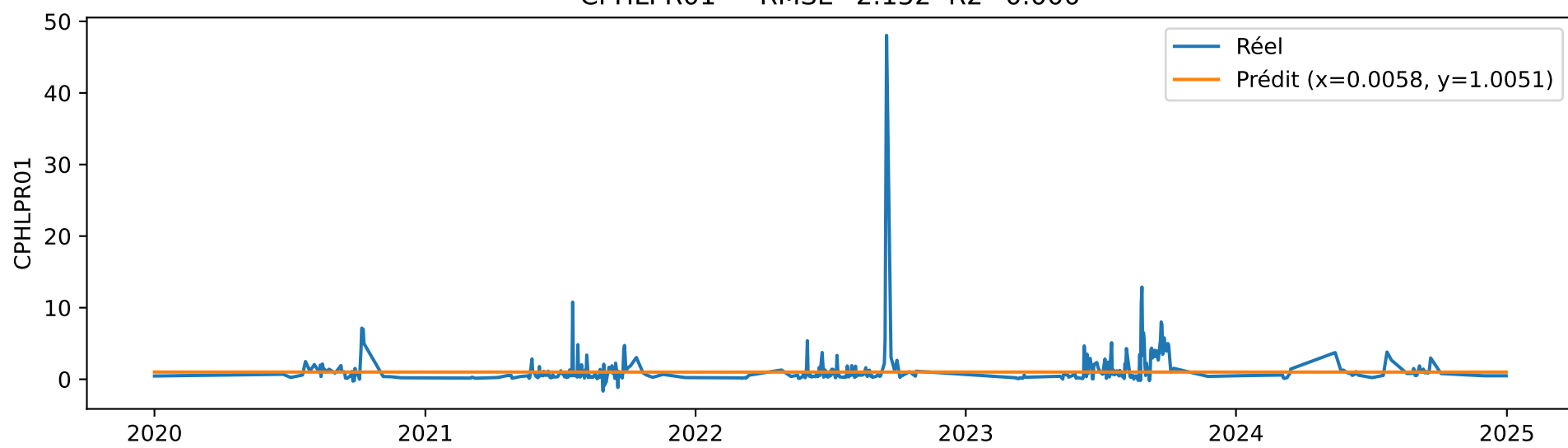
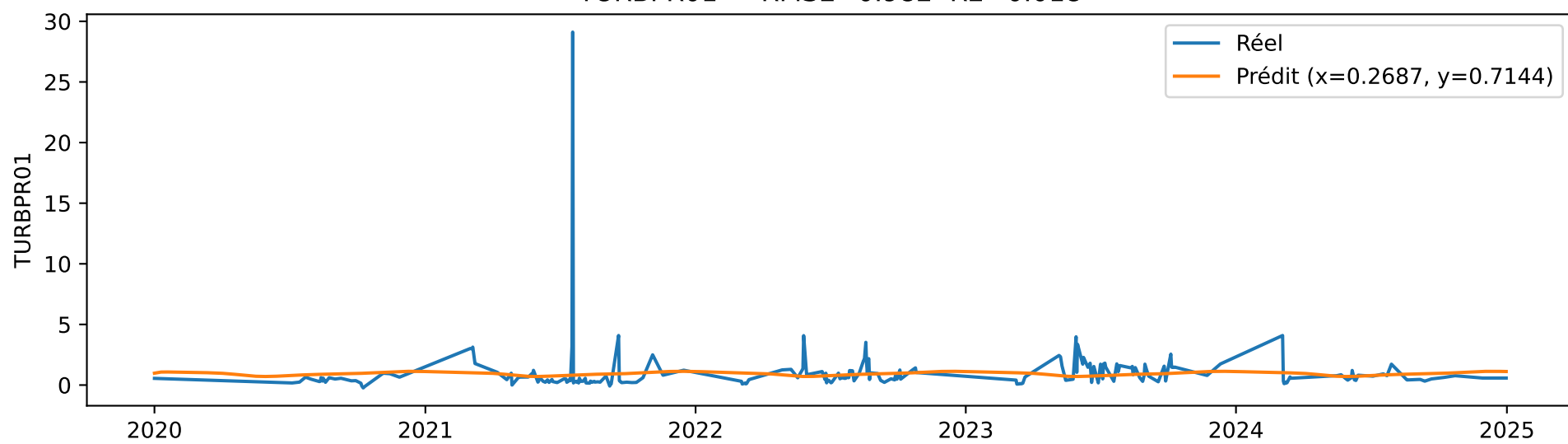


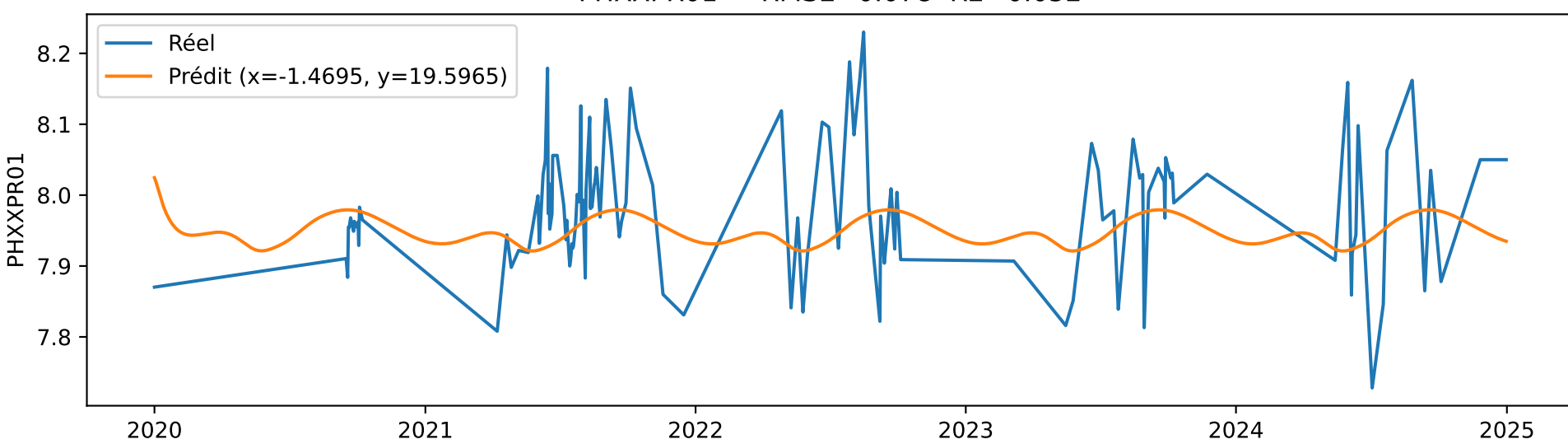
CPHLPR01 — RMSE=2.152 R2=0.000



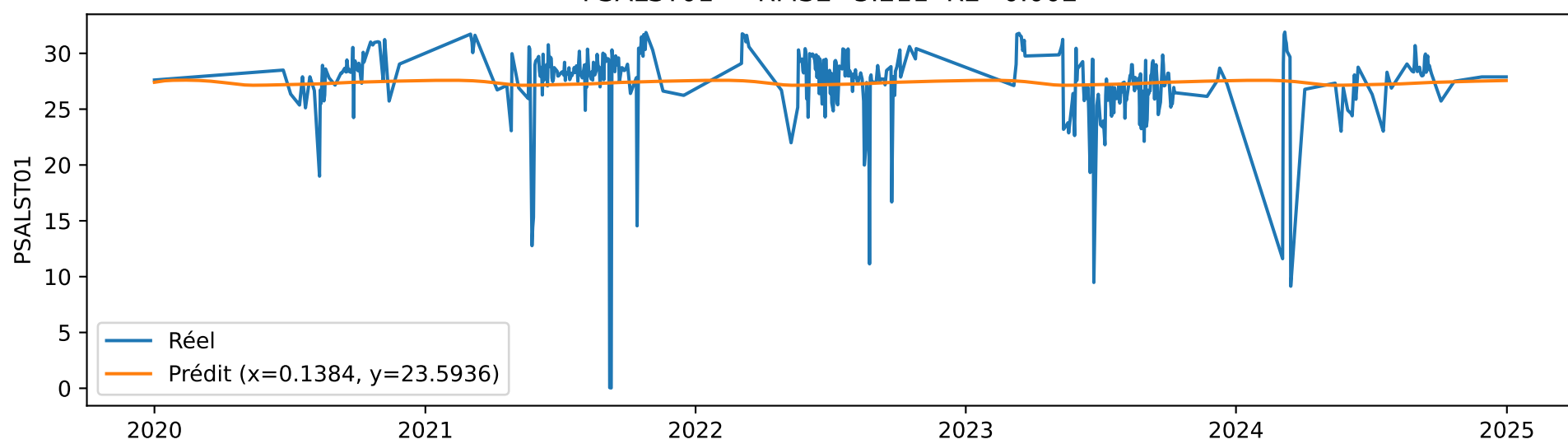
TURBPR01 — RMSE=0.982 R2=0.018



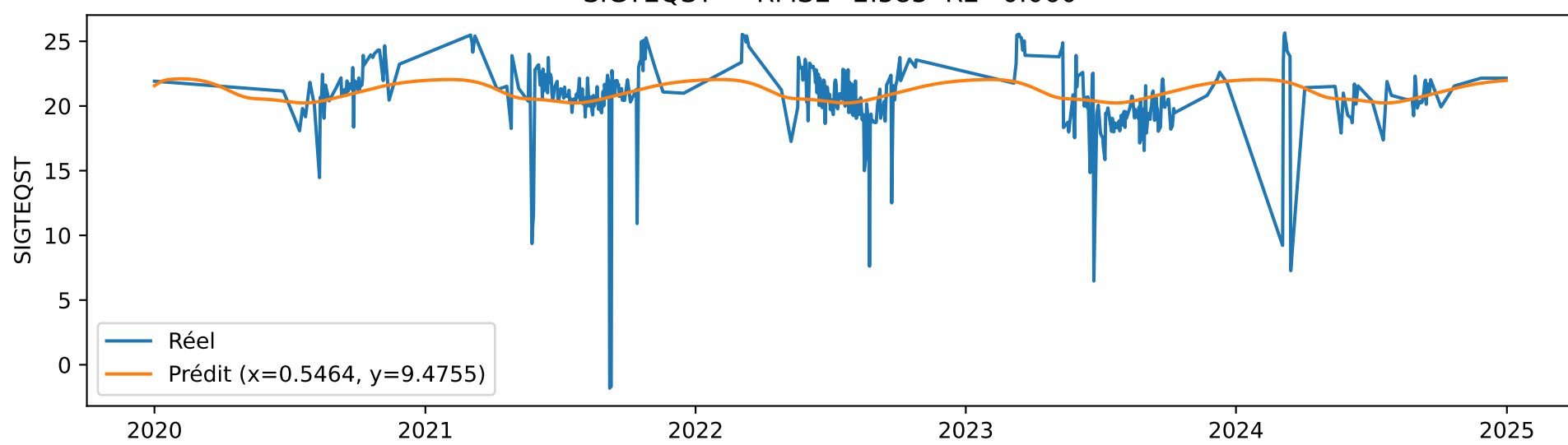
PHXXPR01 — RMSE=0.078 R2=0.052



PSALST01 — RMSE=3.211 R2=0.002



SIGTEQST — RMSE=2.583 R2=0.060



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=2.1516, R2=0.0000 (x=0.005798, y=1.005092, R2_opt=0.000005)
 - TURBPR01: RMSE=0.9818, R2=0.0175 (x=0.268678, y=0.714391, R2_opt=0.017545)
 - PHXXPR01: RMSE=0.0778, R2=0.0523 (x=-1.469543, y=19.596511, R2_opt=0.052277)
 - PSALST01: RMSE=3.2114, R2=0.0024 (x=0.138361, y=23.593632, R2_opt=0.002376)
 - SIGTEQST: RMSE=2.5830, R2=0.0598 (x=0.546416, y=9.475547, R2_opt=0.059844)