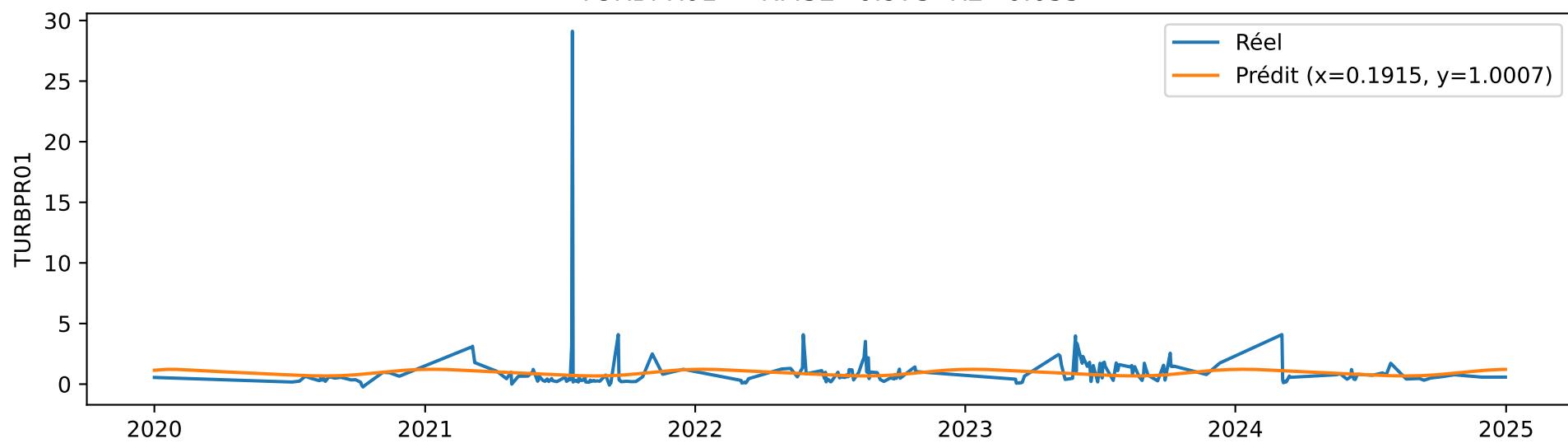
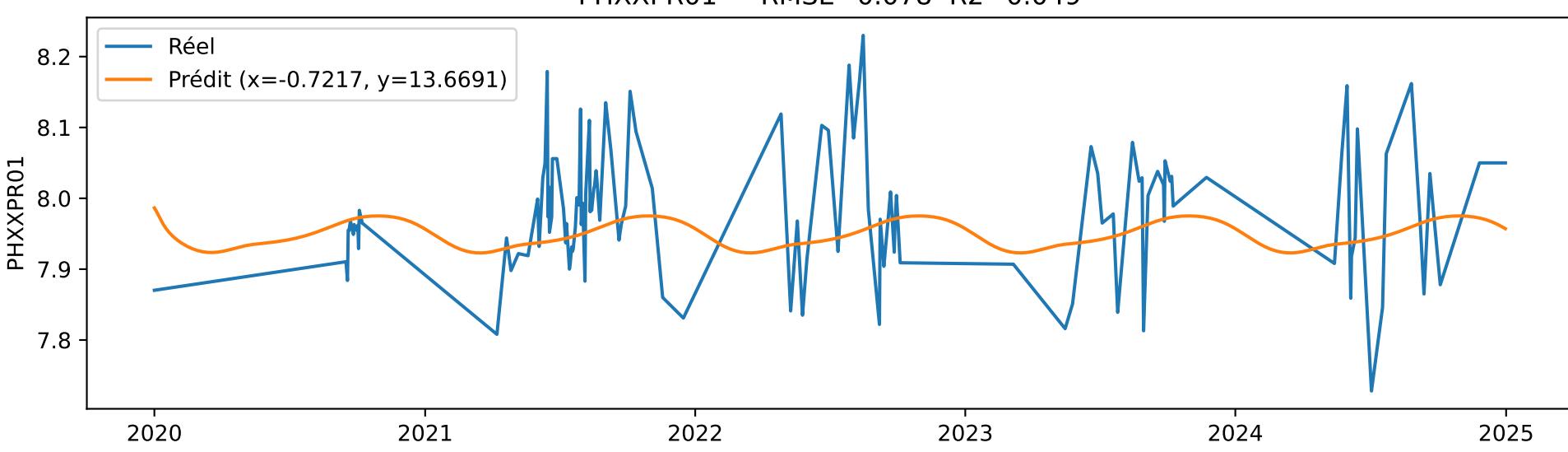


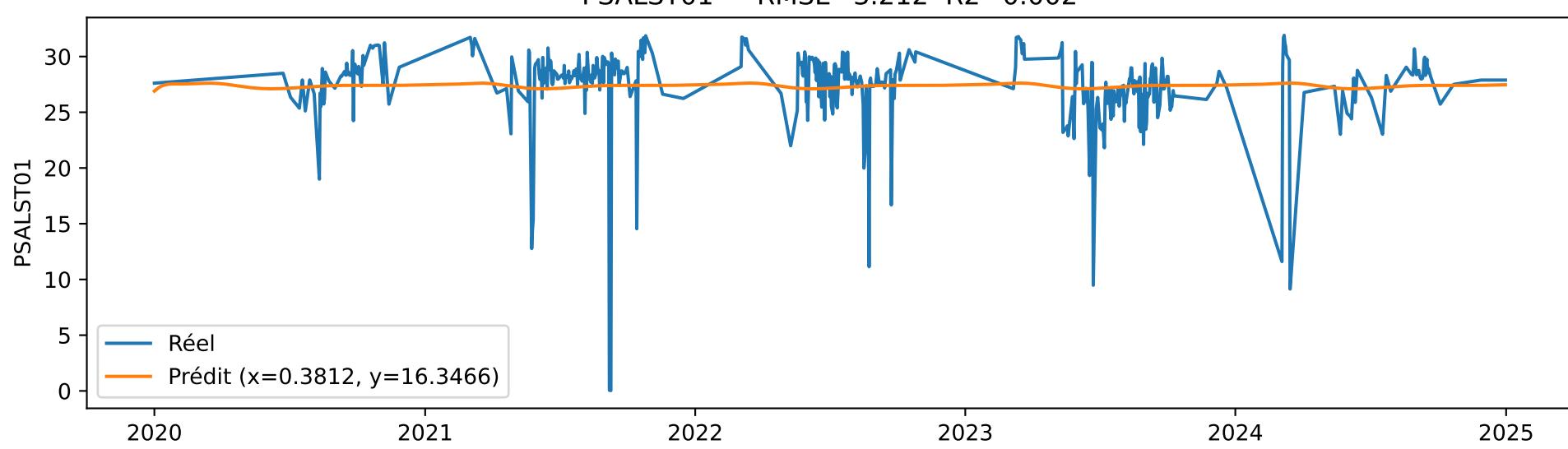
TURBPR01 — RMSE=0.973 R2=0.035



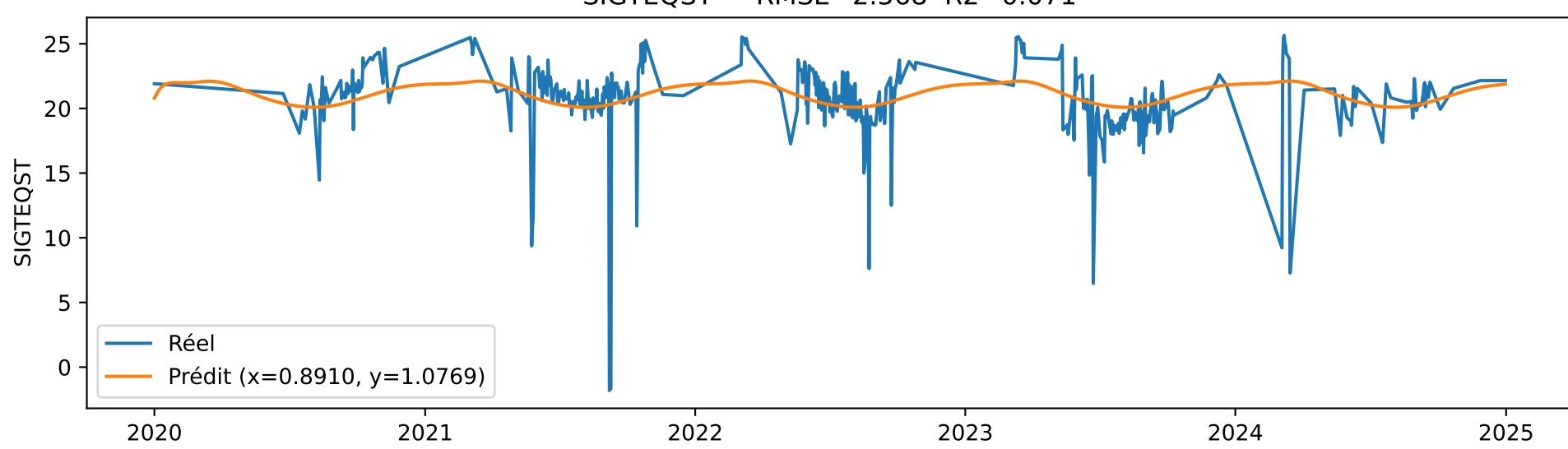
PHXXPR01 — RMSE=0.078 R2=0.049



PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.568 R2=0.071



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) :

- TURBPR01: RMSE=0.9729, R2=0.0353 ($x=0.191461$, $y=1.000699$, $R2_{opt}=0.035289$)
- PHXXPR01: RMSE=0.0780, R2=0.0491 ($x=-0.721720$, $y=13.669126$, $R2_{opt}=0.049146$)
- PSALST01: RMSE=3.2120, R2=0.0020 ($x=0.381196$, $y=16.346571$, $R2_{opt}=0.001996$)
- SIGTEQST: RMSE=2.5676, R2=0.0710 ($x=0.891022$, $y=1.076922$, $R2_{opt}=0.070983$)