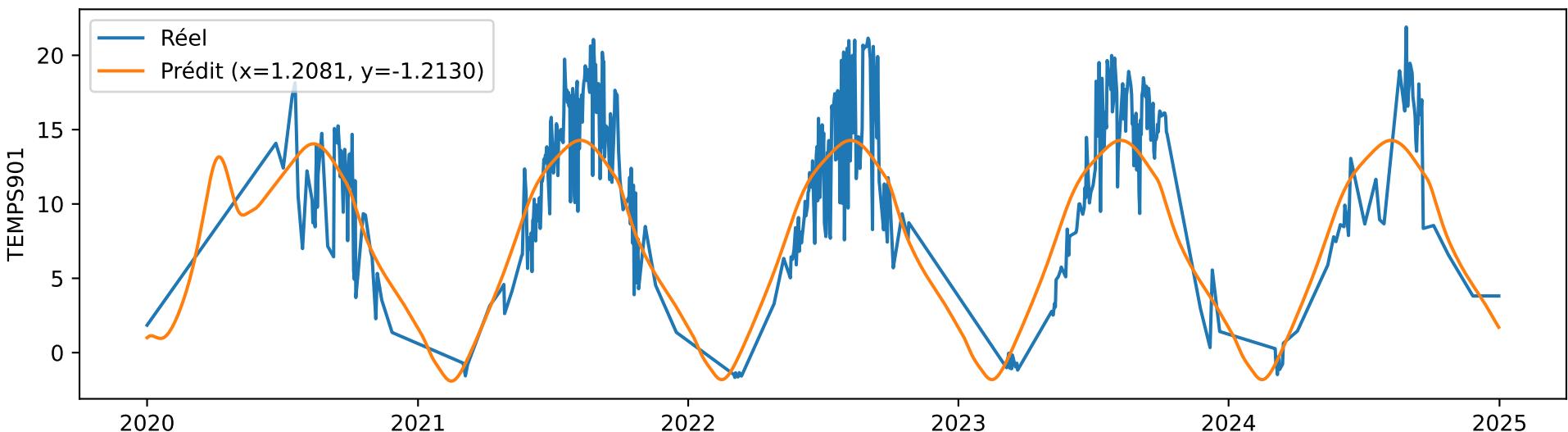
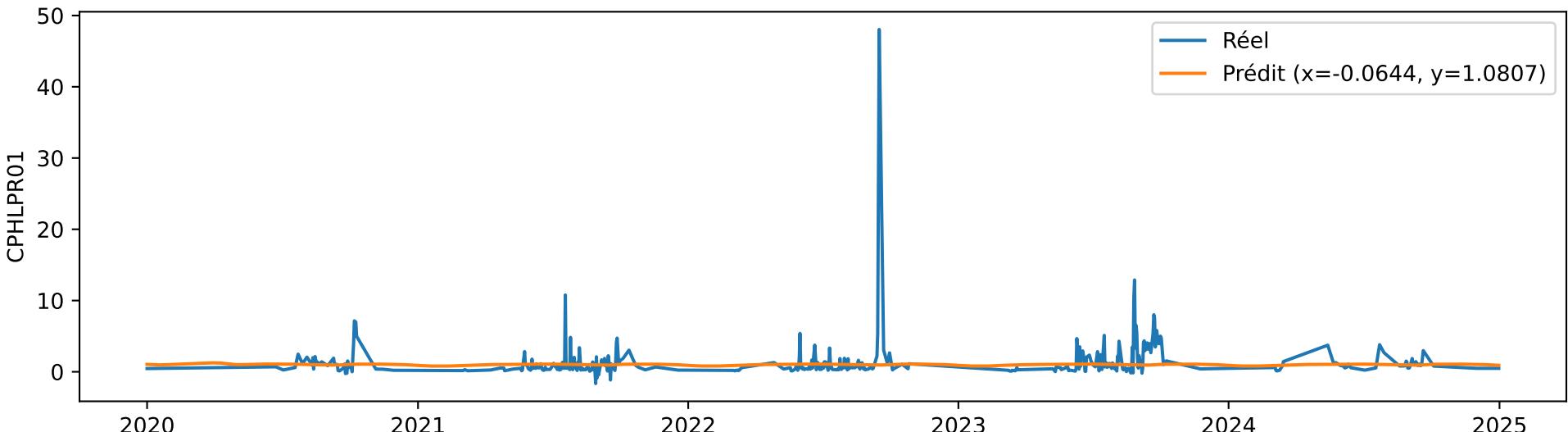


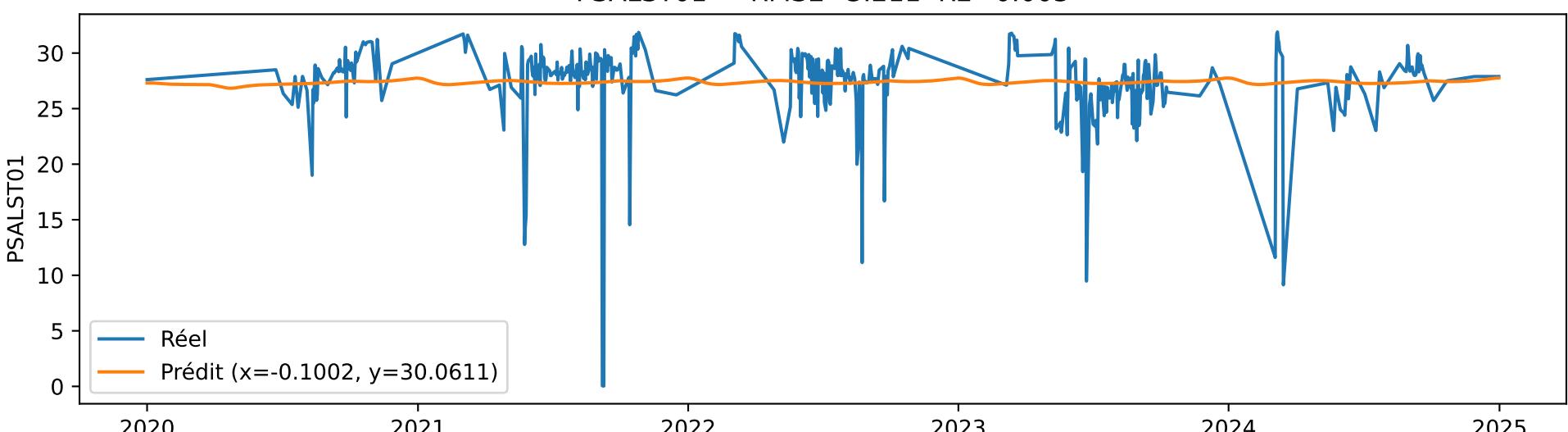
TEMPS901 — RMSE=2.542 R2=0.808



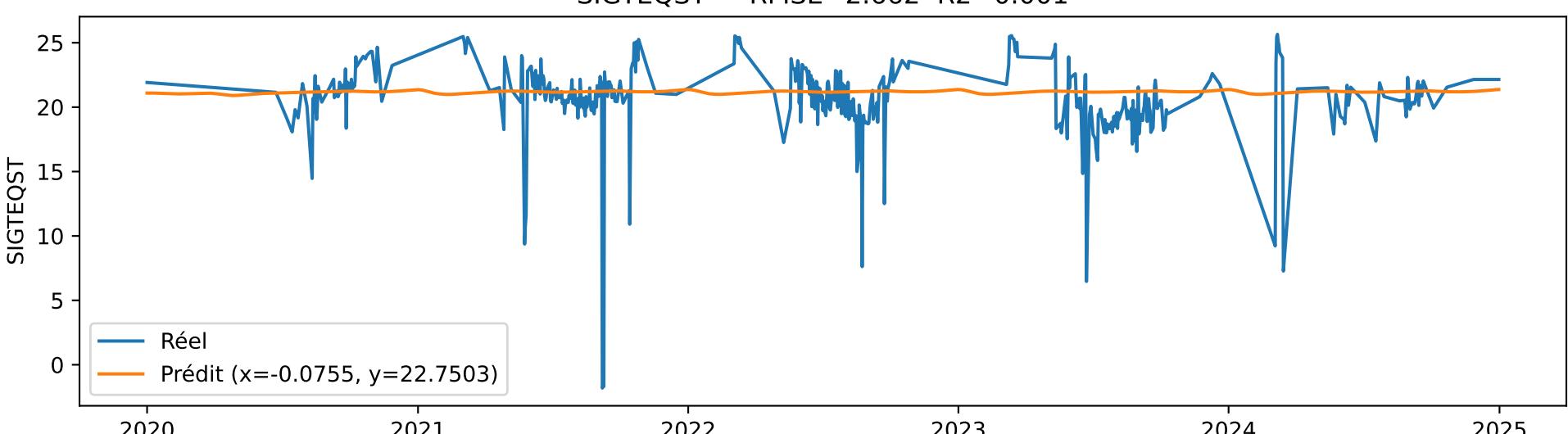
CPHLPR01 — RMSE=2.150 R2=0.002



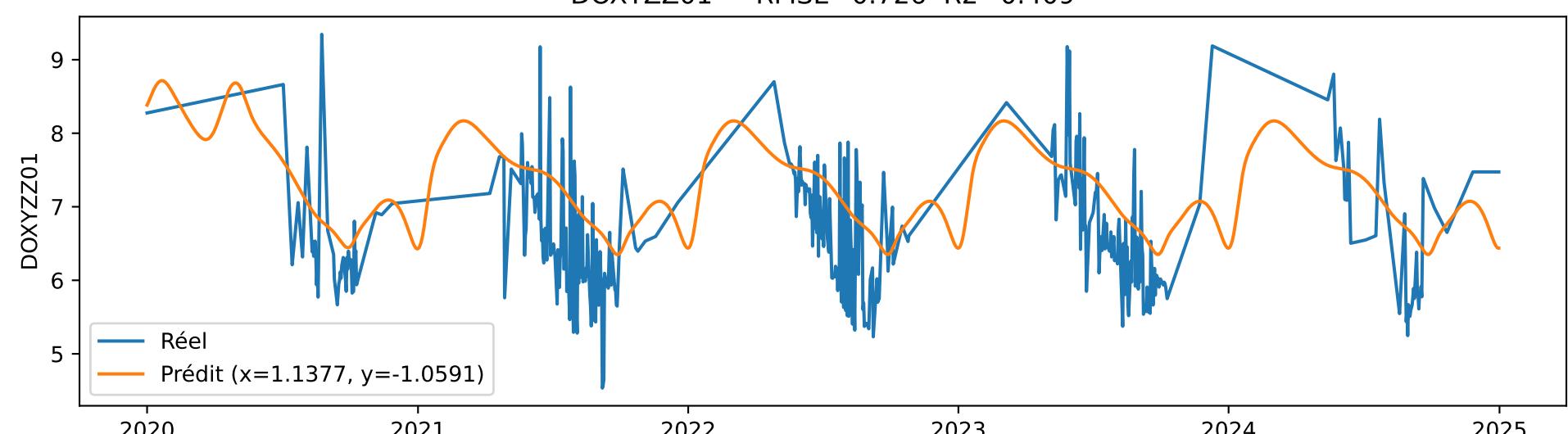
PSALST01 — RMSE=3.211 R2=0.003



SIGTEQST — RMSE=2.662 R2=0.001



DOXYZZ01 — RMSE=0.726 R2=0.409



## 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=2.5424, R2=0.8076 ( $x=1.208067$ ,  $y=-1.212955$ ,  $R2_{opt}=0.807607$ )
- CPHLPR01: RMSE=2.1498, R2=0.0017 ( $x=-0.064374$ ,  $y=1.080687$ ,  $R2_{opt}=0.001654$ )
- PSALST01: RMSE=3.2112, R2=0.0025 ( $x=-0.100169$ ,  $y=30.061072$ ,  $R2_{opt}=0.002522$ )
- SIGTEQST: RMSE=2.6624, R2=0.0012 ( $x=-0.075532$ ,  $y=22.750339$ ,  $R2_{opt}=0.001156$ )
- DOXYZZ01: RMSE=0.7261, R2=0.4086 ( $x=1.137655$ ,  $y=-1.059104$ ,  $R2_{opt}=0.408584$ )