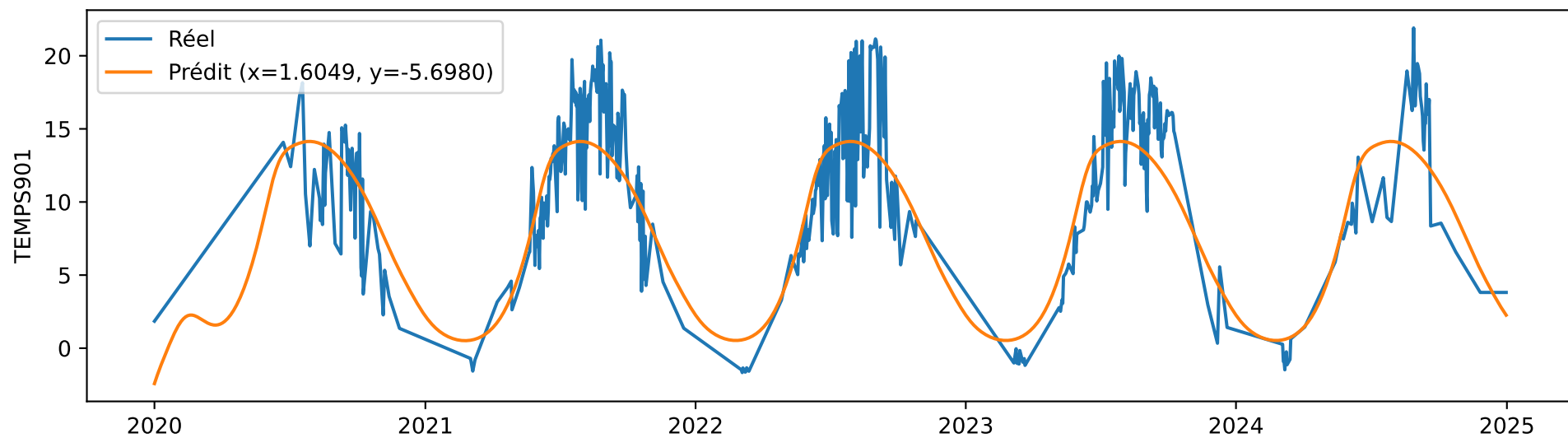
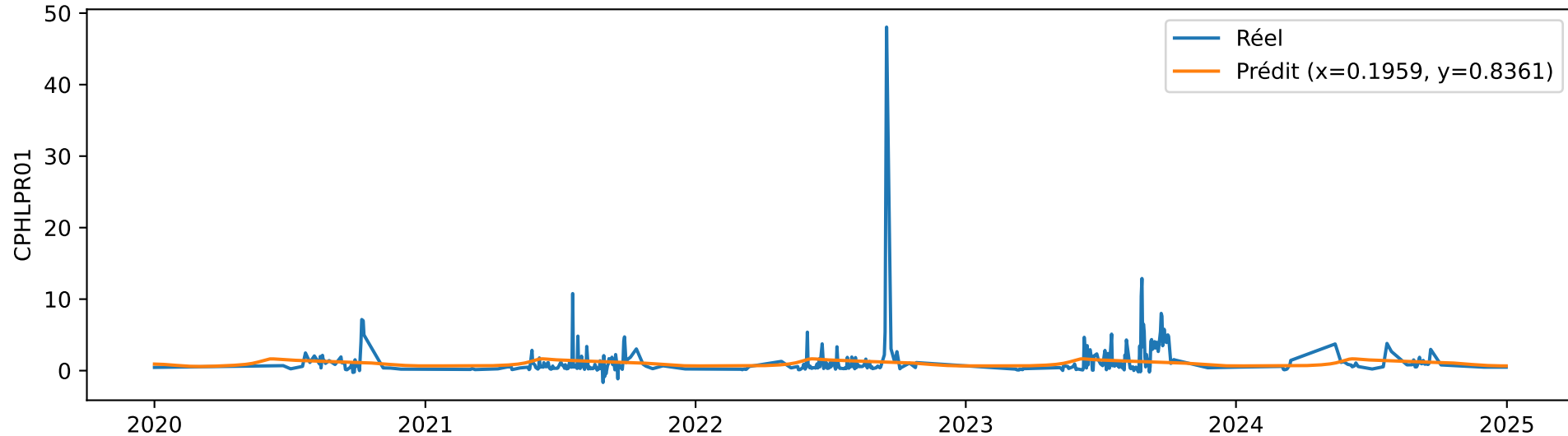


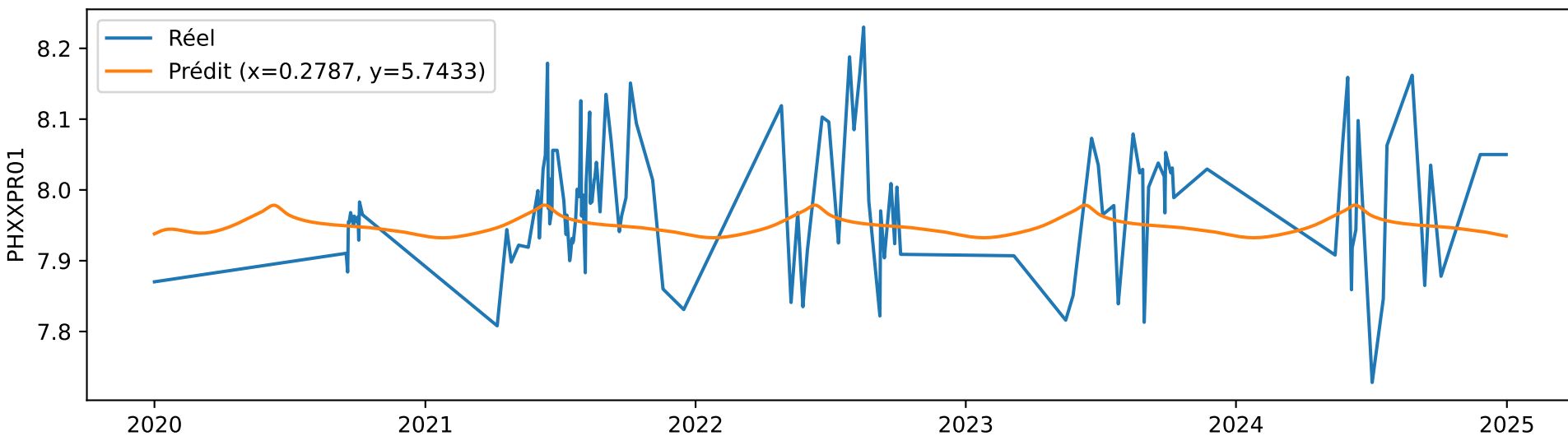
TEMPS901 — RMSE=2.771 R2=0.771



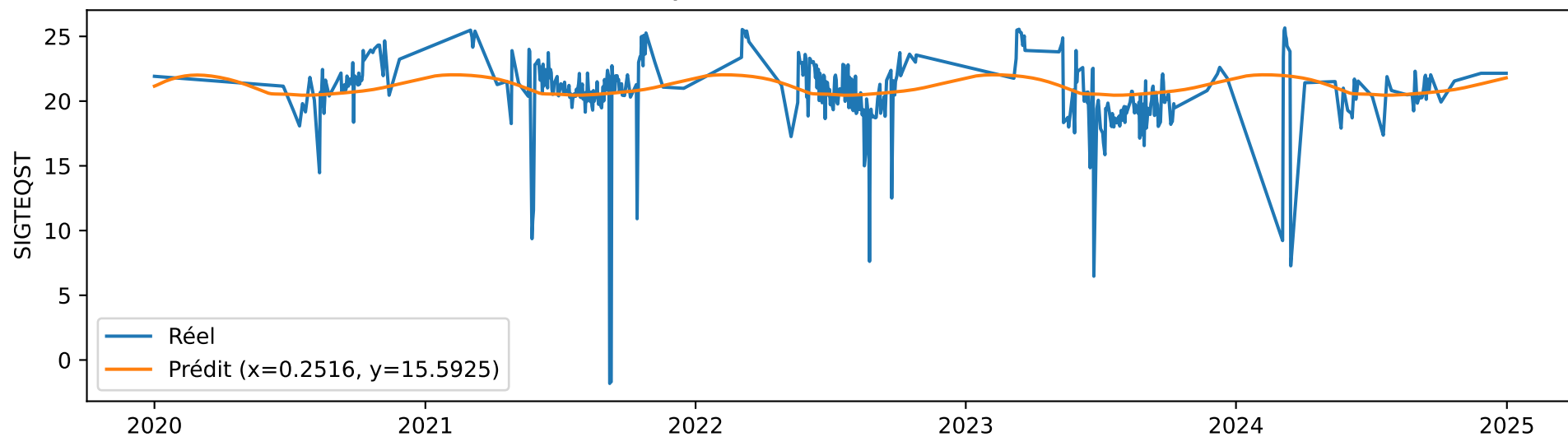
CPHLPR01 — RMSE=2.127 R2=0.022



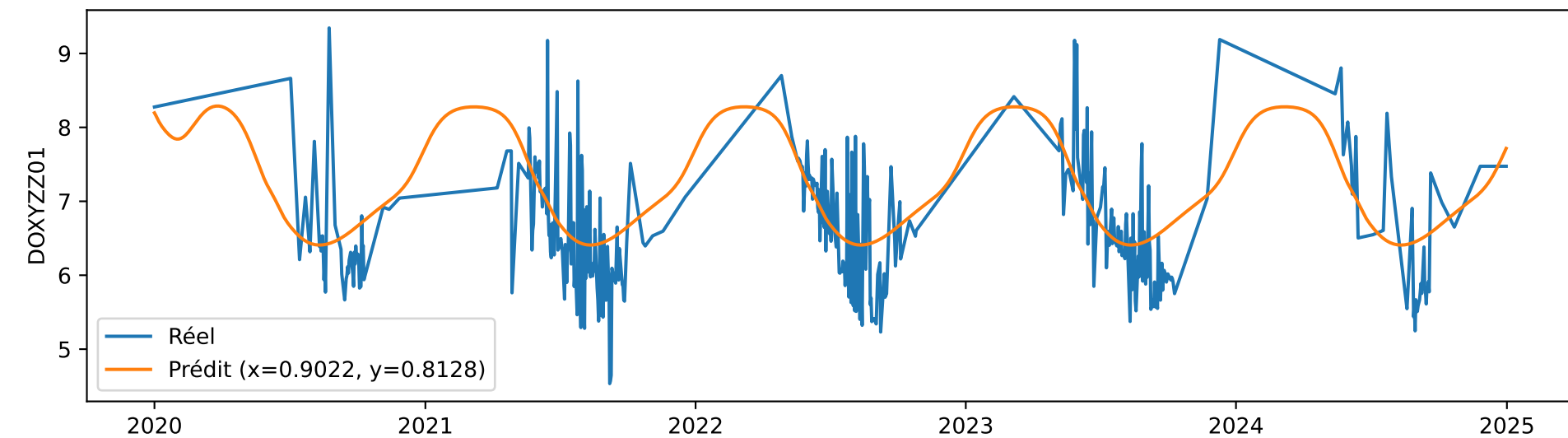
PHXXPR01 — RMSE=0.079 R2=0.022



SIGTEQST — RMSE=2.602 R2=0.046



DOXYZZ01 — RMSE=0.656 R2=0.518



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=2.7713, R2=0.7714 (x=1.604895, y=-5.698005, R2\_opt=0.771413)
  - CPHLPR01: RMSE=2.1273, R2=0.0224 (x=0.195918, y=0.836082, R2\_opt=0.022444)
  - PHXXPR01: RMSE=0.0791, R2=0.0219 (x=0.278690, y=5.743283, R2\_opt=0.021860)
  - SIGTEQST: RMSE=2.6025, R2=0.0456 (x=0.251635, y=15.592472, R2\_opt=0.045608)
  - DOXYZZ01: RMSE=0.6558, R2=0.5176 (x=0.902214, y=0.812783, R2\_opt=0.517560)