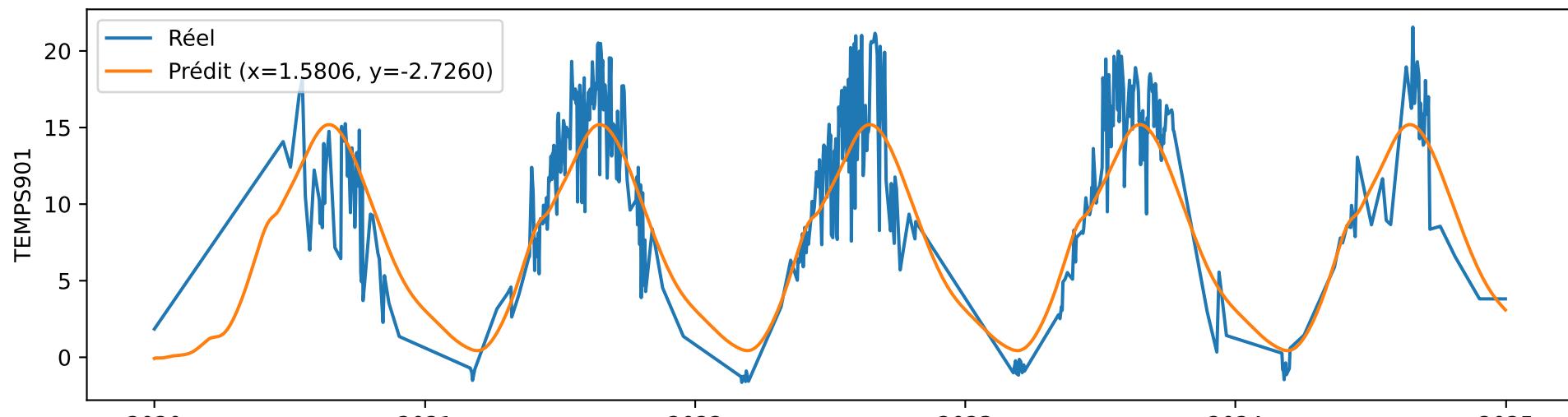
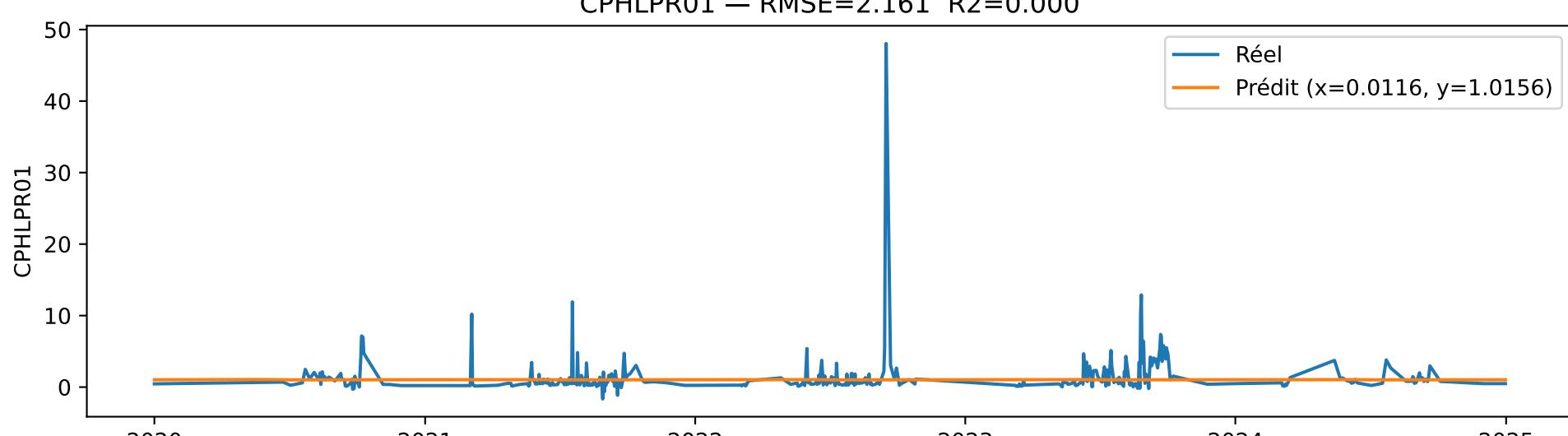


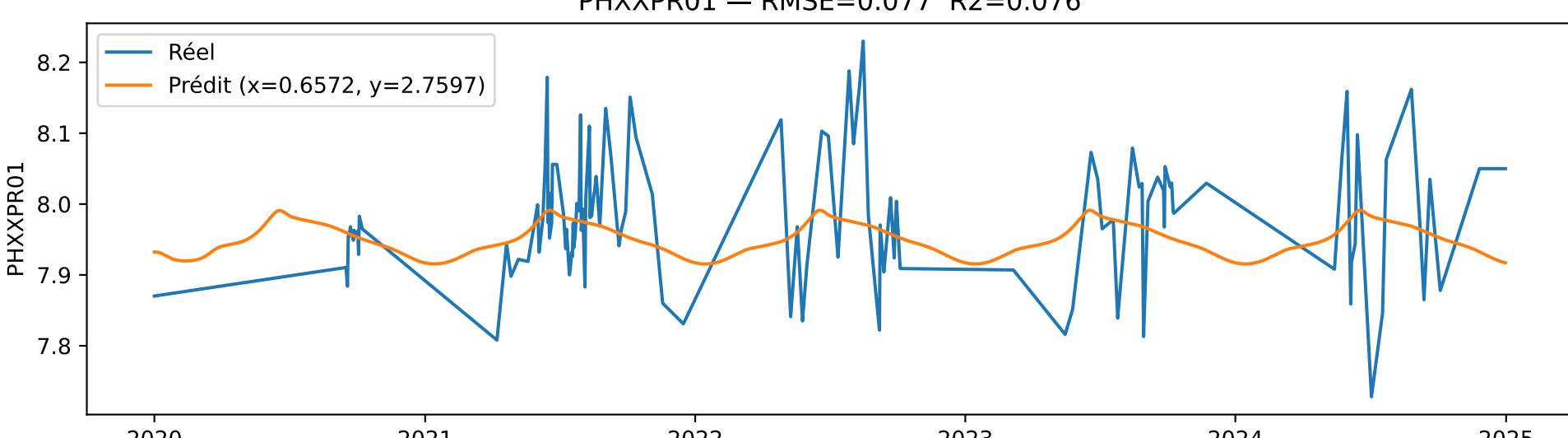
TEMPS901 — RMSE=2.821 R2=0.760



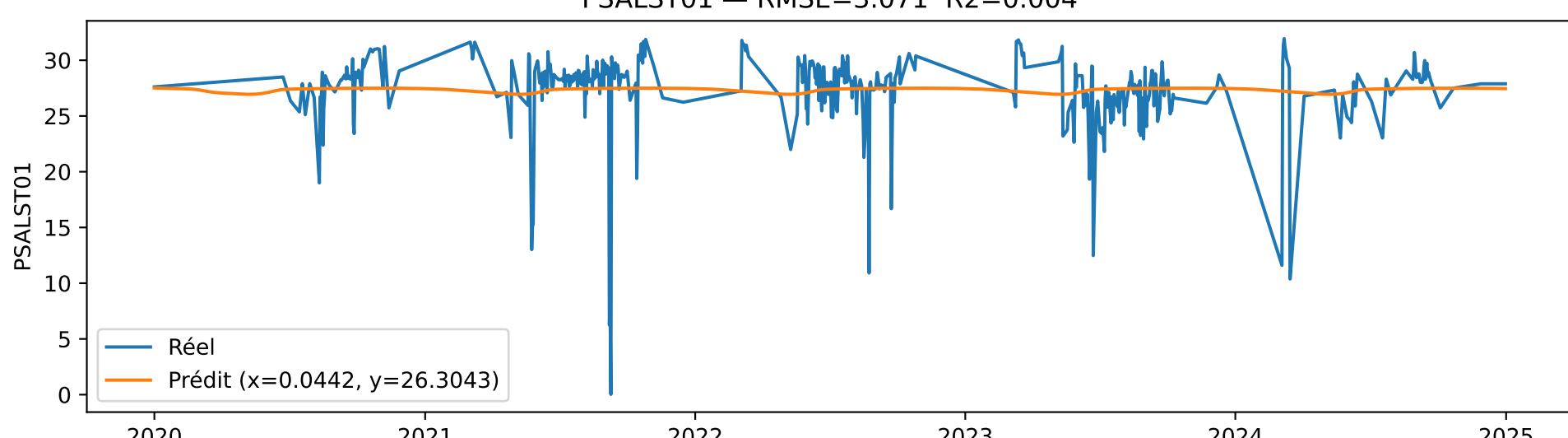
CPHLPR01 — RMSE=2.161 R2=0.000



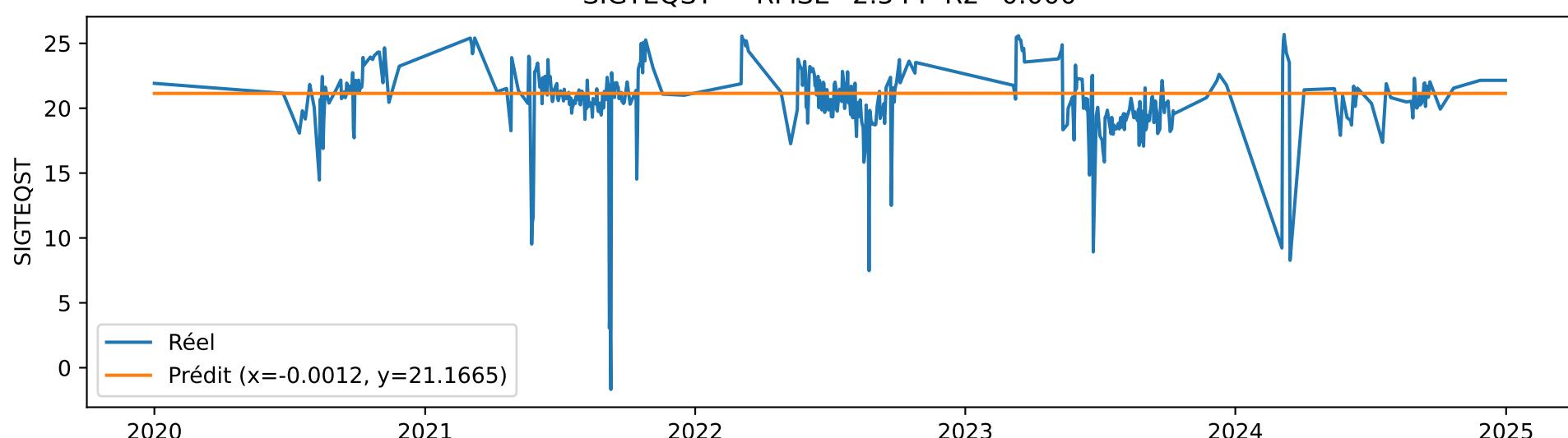
PHXXPR01 — RMSE=0.077 R2=0.076



PSALST01 — RMSE=3.071 R2=0.004



SIGTEQST — RMSE=2.544 R2=0.000



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=2.8213, R2=0.7595 ($x=1.580631$, $y=-2.726033$, $R2_{opt}=0.759518$)
- CPHLPR01: RMSE=2.1612, R2=0.0000 ($x=0.011587$, $y=1.015575$, $R2_{opt}=0.000047$)
- PHXXPR01: RMSE=0.0768, R2=0.0760 ($x=0.657238$, $y=2.759740$, $R2_{opt}=0.076049$)
- PSALST01: RMSE=3.0715, R2=0.0036 ($x=0.044177$, $y=26.304325$, $R2_{opt}=0.003641$)
- SIGTEQST: RMSE=2.5439, R2=0.0000 ($x=-0.001162$, $y=21.166519$, $R2_{opt}=0.000002$)