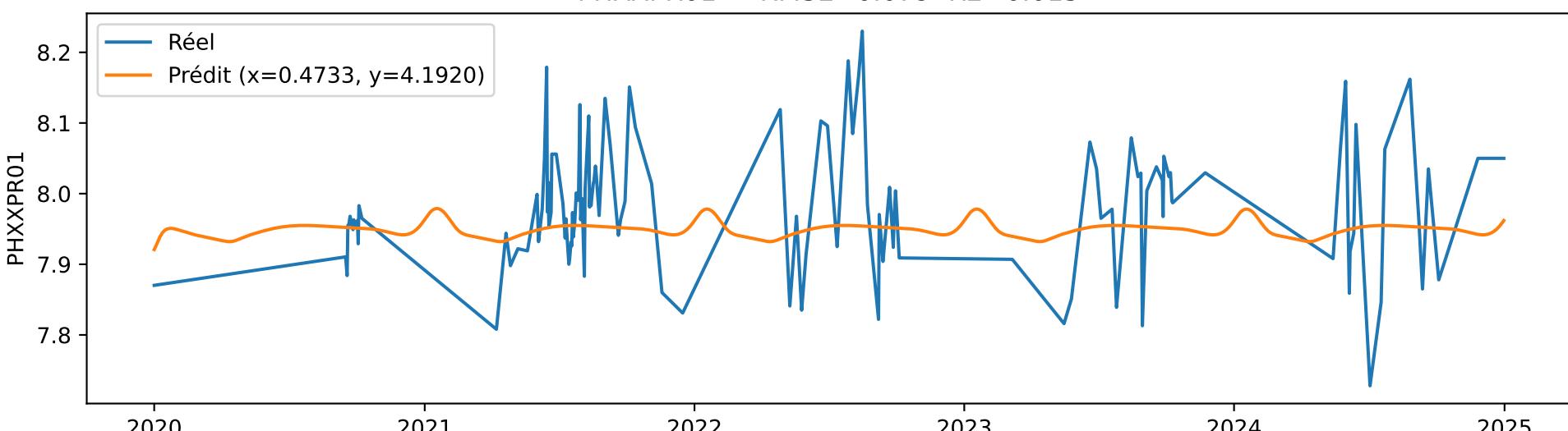
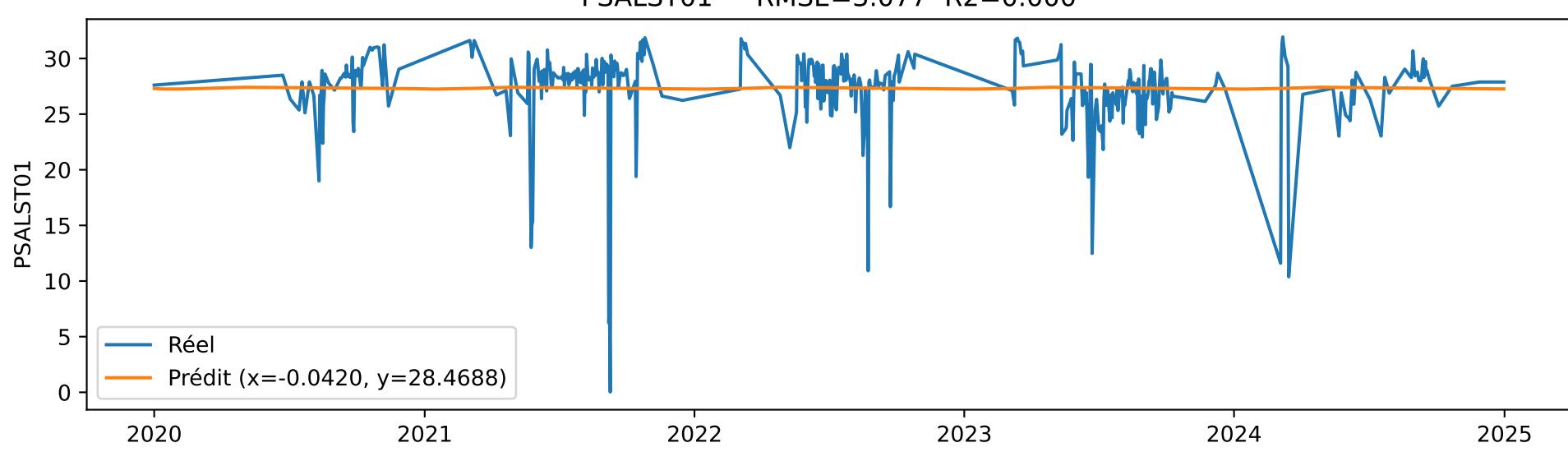


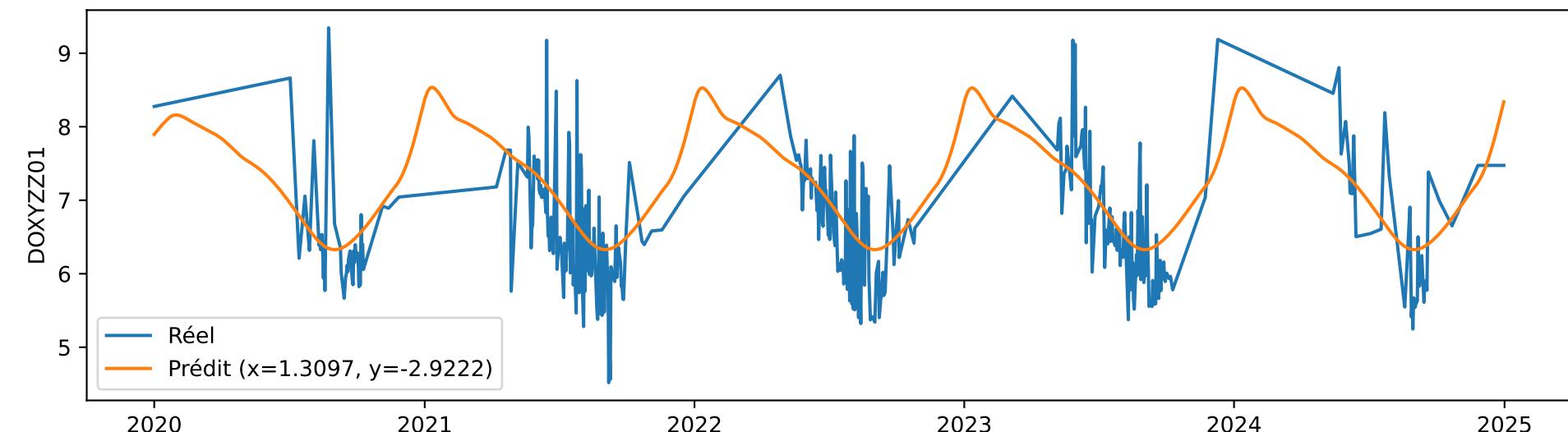
PHXXPR01 — RMSE=0.079 R2=0.015



PSALST01 — RMSE=3.077 R2=0.000



DOXYZZ01 — RMSE=0.673 R2=0.488



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=2.1613, R2=0.0000 ($x=0.000366$, $y=1.034407$, $R2_{opt}=0.000000$)
- PHXXPR01: RMSE=0.0793, R2=0.0148 ($x=0.473315$, $y=4.192012$, $R2_{opt}=0.014836$)
- PSALST01: RMSE=3.0767, R2=0.0003 ($x=-0.041986$, $y=28.468793$, $R2_{opt}=0.000255$)
- DOXYZZ01: RMSE=0.6728, R2=0.4877 ($x=1.309723$, $y=-2.922221$, $R2_{opt}=0.487686$)