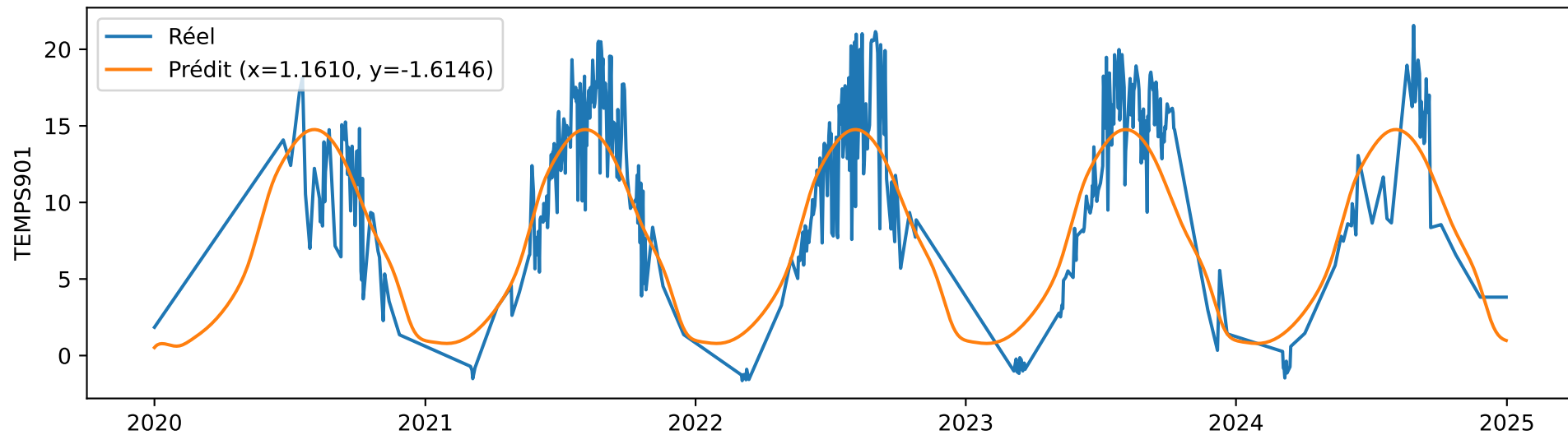
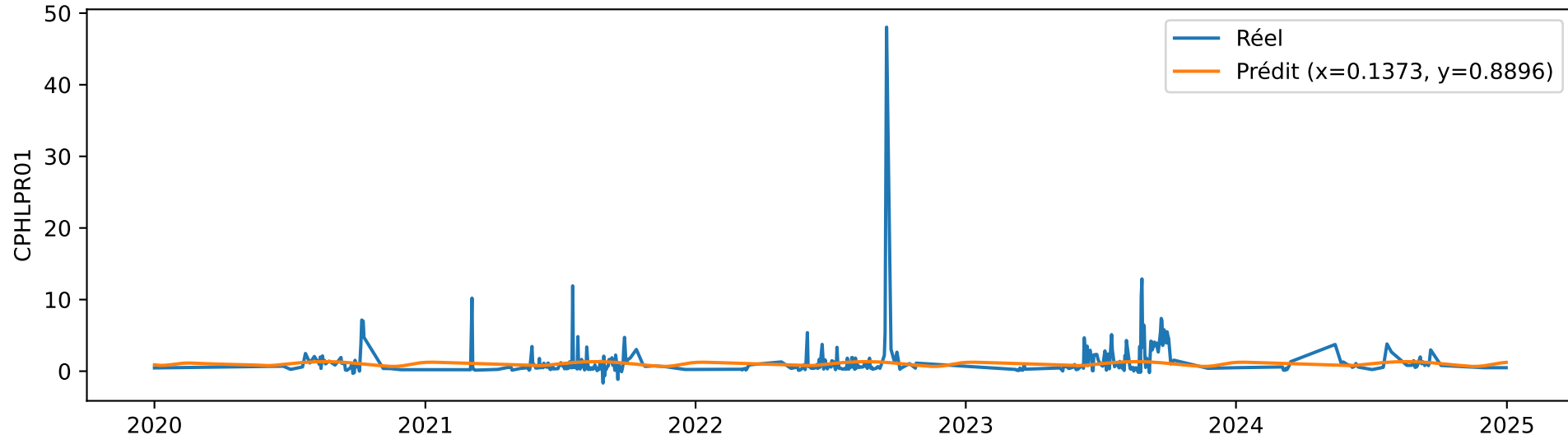


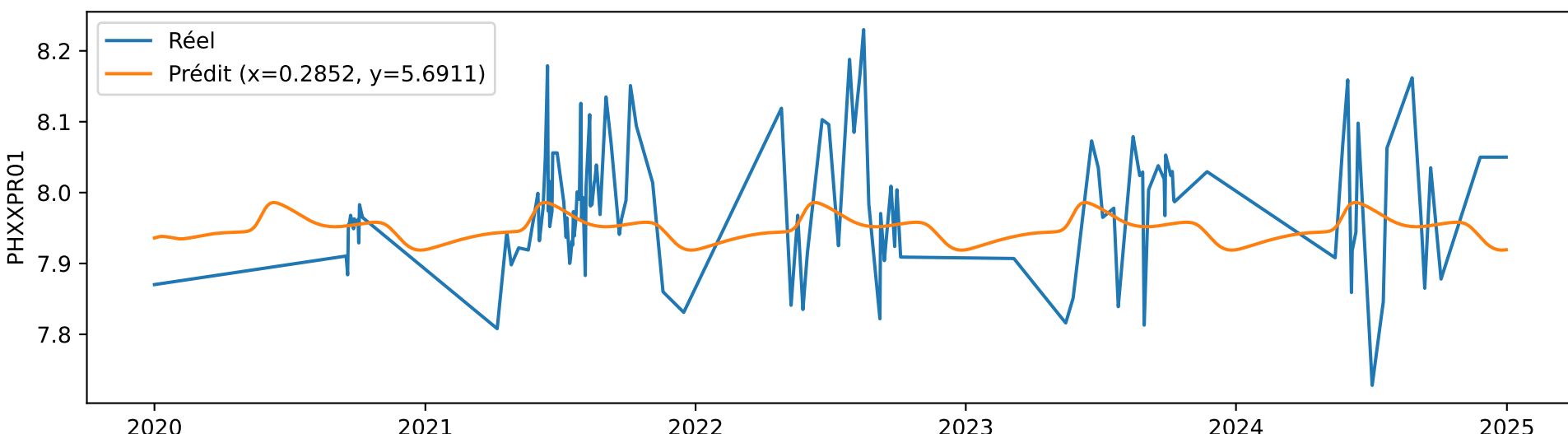
TEMPS901 — RMSE=2.680 R2=0.783



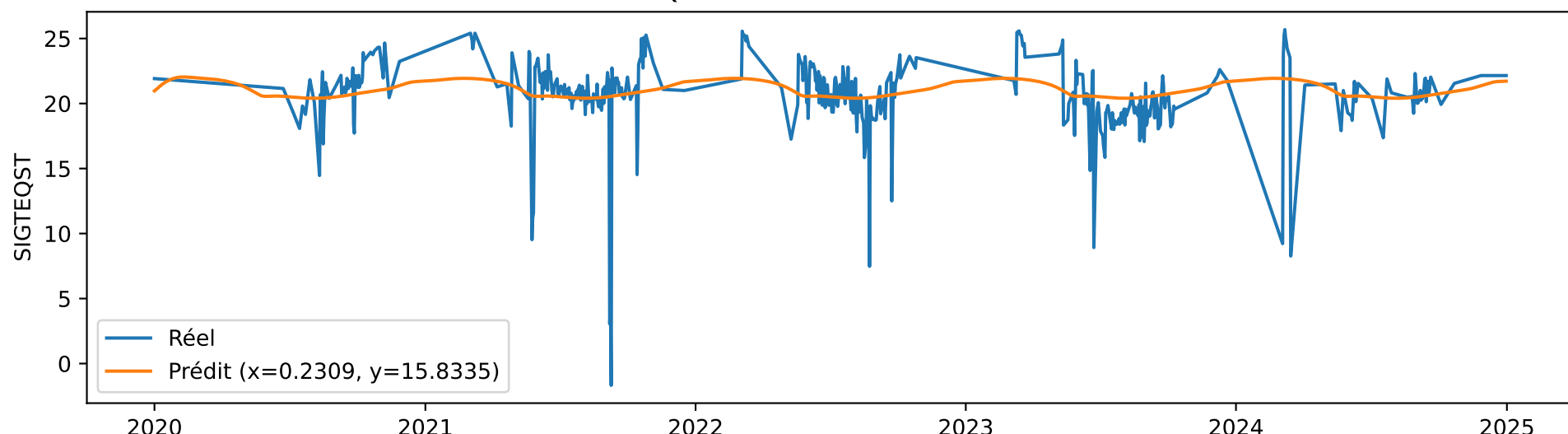
CPHLPR01 — RMSE=2.153 R2=0.008



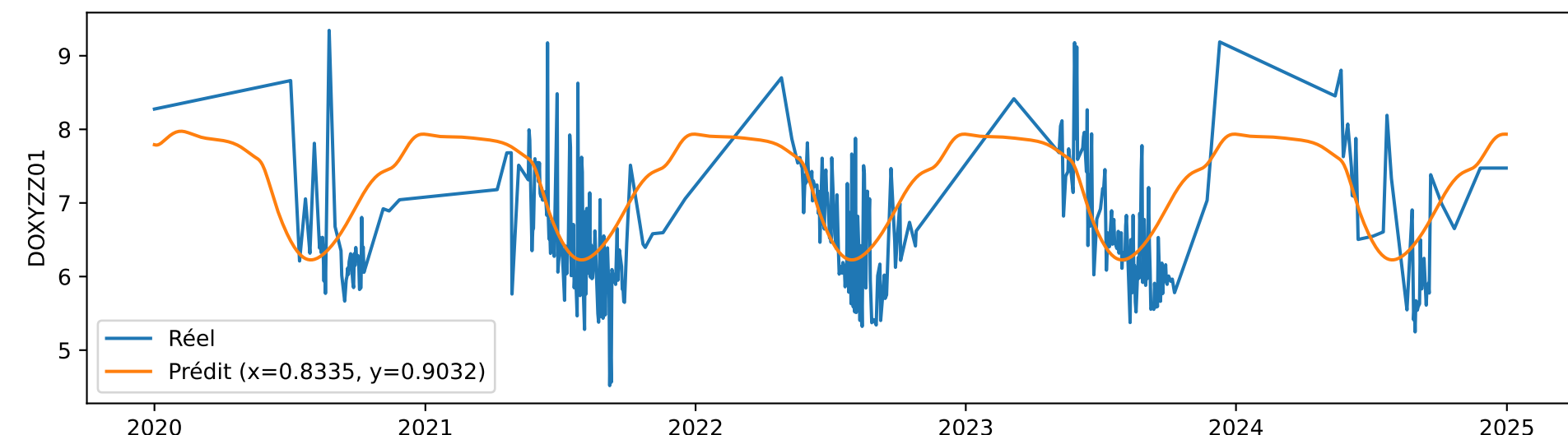
PHXXPR01 — RMSE=0.078 R2=0.047



SIGTEQST — RMSE=2.480 R2=0.050



DOXYZZ01 — RMSE=0.724 R2=0.407



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=2.6801, R2=0.7830 (x=1.161042, y=-1.614598, R2_opt=0.782982)
 - CPHLPR01: RMSE=2.1530, R2=0.0076 (x=0.137262, y=0.889593, R2_opt=0.007644)
 - PHXXPR01: RMSE=0.0780, R2=0.0469 (x=0.285154, y=5.691095, R2_opt=0.046940)
 - SIGTEQST: RMSE=2.4796, R2=0.0499 (x=0.230874, y=15.833489, R2_opt=0.049908)
 - DOXYZZ01: RMSE=0.7238, R2=0.4069 (x=0.833539, y=0.903217, R2_opt=0.406936)