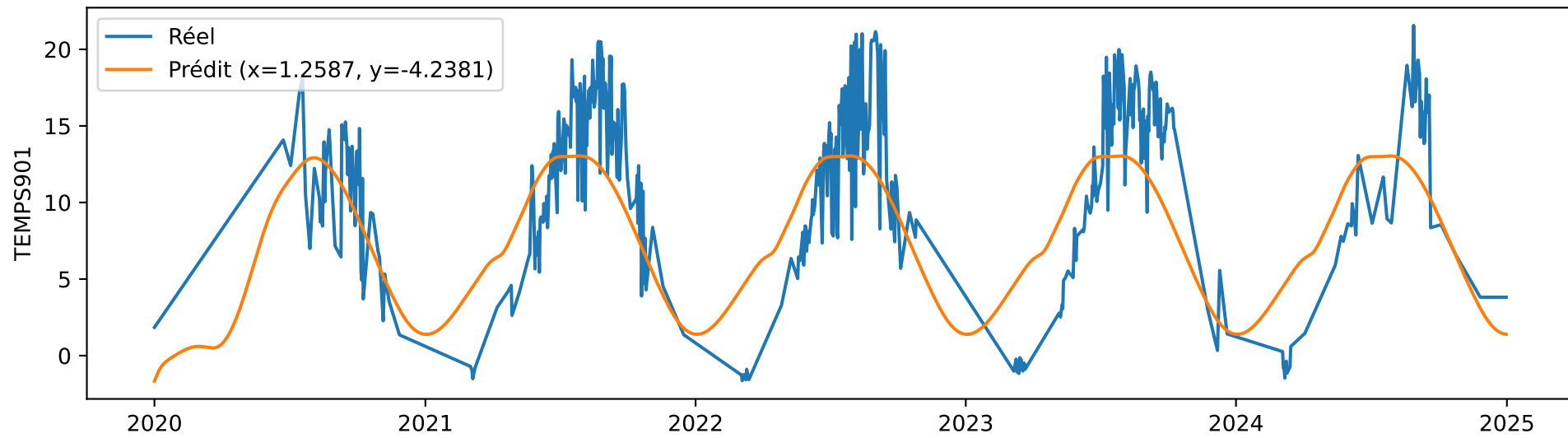
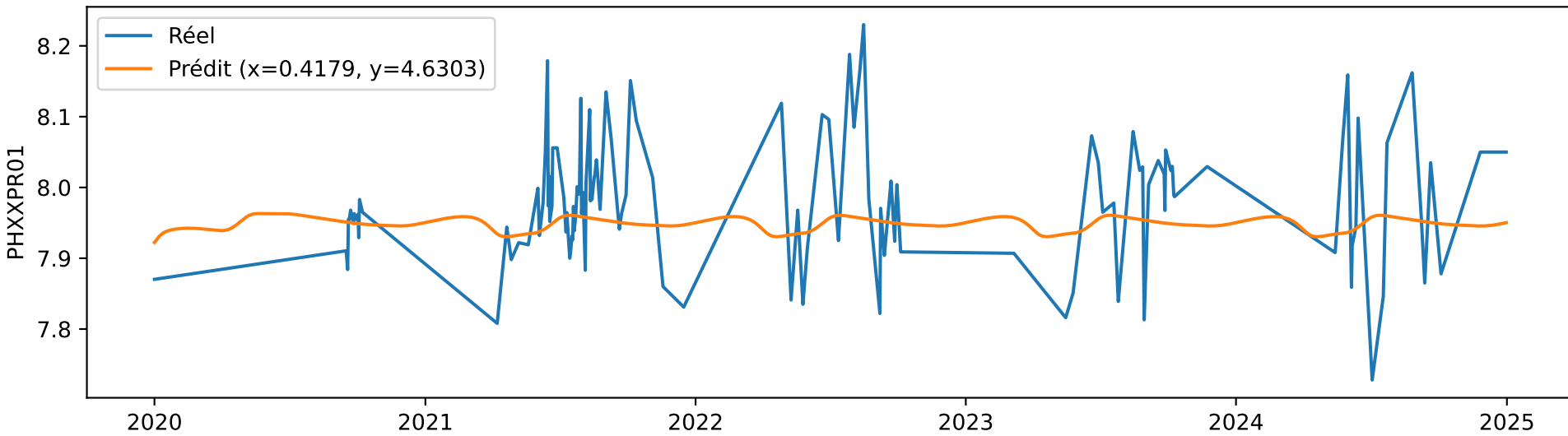


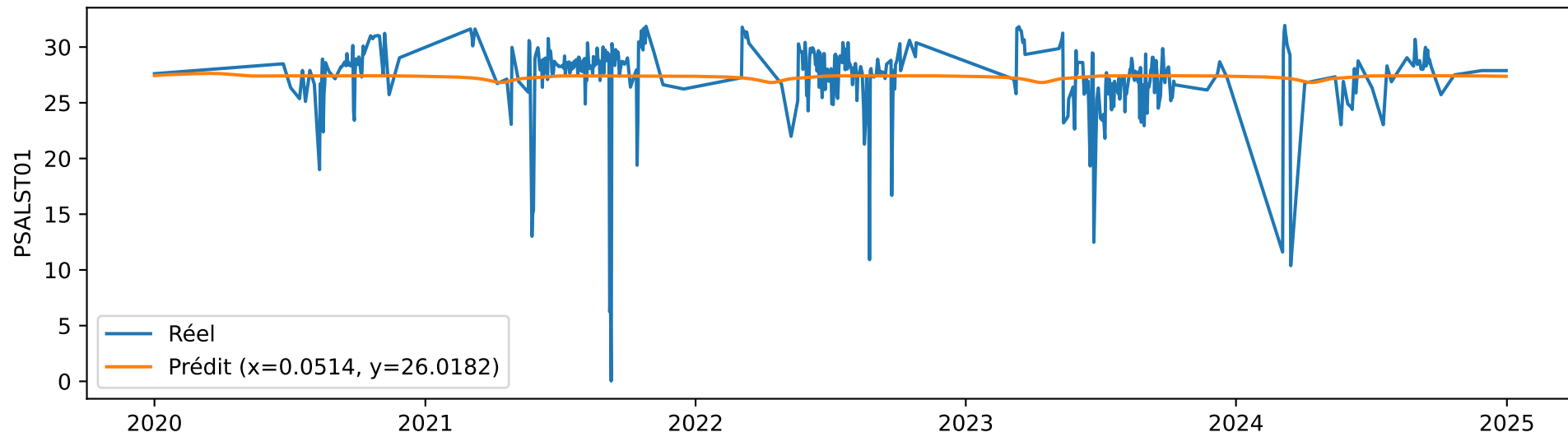
TEMPS901 — RMSE=3.824 R2=0.558



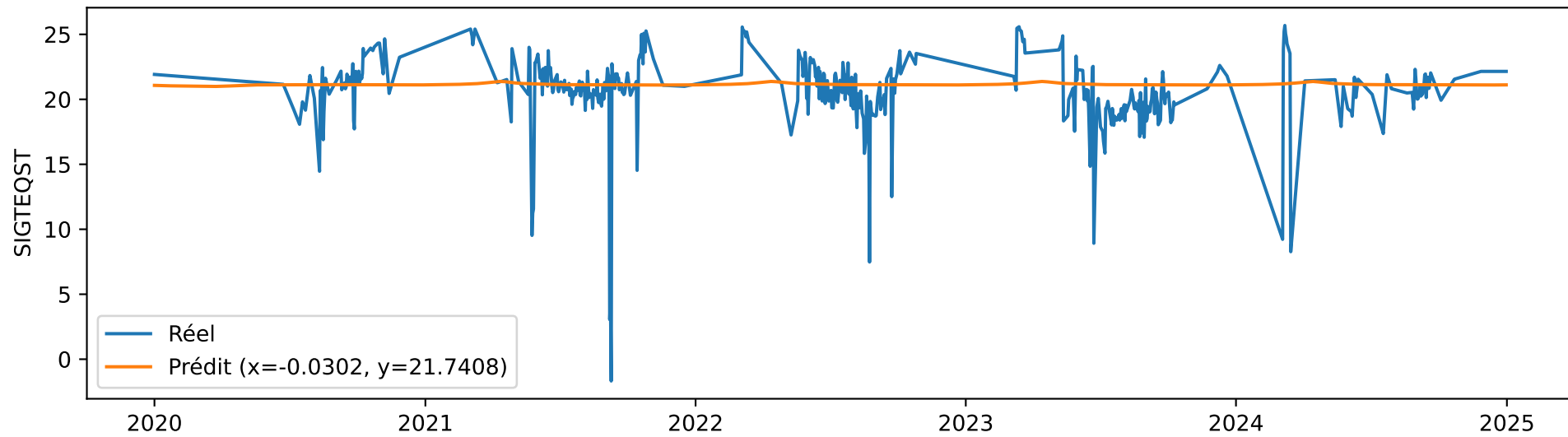
PHXXPR01 — RMSE=0.079 R2=0.012



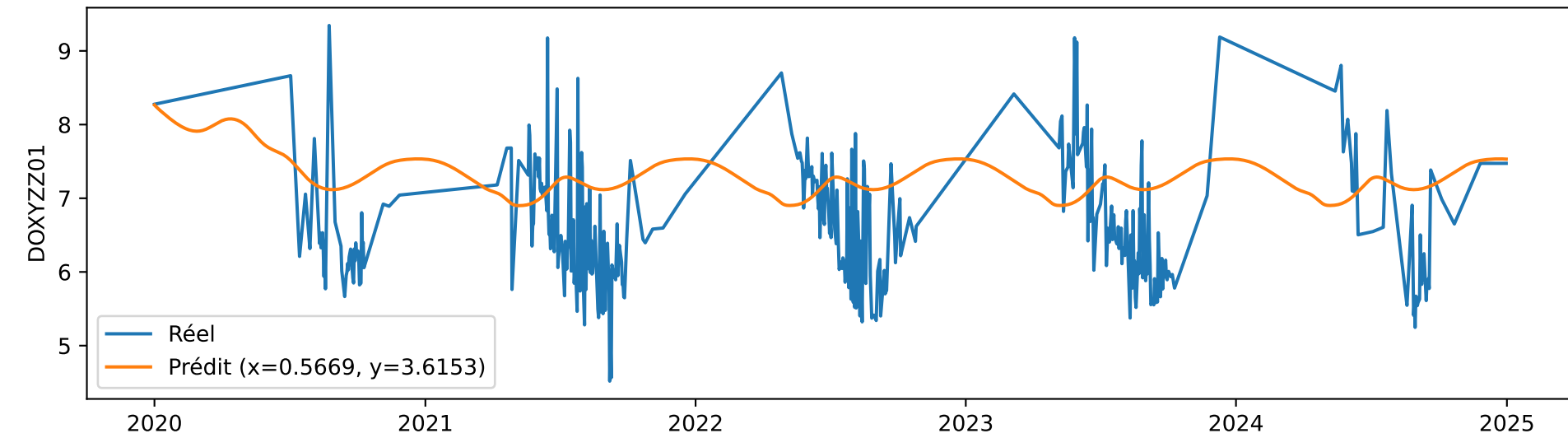
PSALST01 — RMSE=3.073 R2=0.003



SIGTEQST — RMSE=2.543 R2=0.001



DOXYZZ01 — RMSE=0.898 R2=0.087



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=3.8244, R2=0.5581 (x=1.258730, y=-4.238072, R2\_opt=0.558119)
  - PHXXPR01: RMSE=0.0794, R2=0.0117 (x=0.417886, y=4.630332, R2\_opt=0.011711)
  - PSALST01: RMSE=3.0729, R2=0.0027 (x=0.051416, y=26.018172, R2\_opt=0.002727)
  - SIGTEQST: RMSE=2.5429, R2=0.0008 (x=-0.030198, y=21.740807, R2\_opt=0.000814)
  - DOXYZZ01: RMSE=0.8981, R2=0.0871 (x=0.566917, y=3.615299, R2\_opt=0.087074)