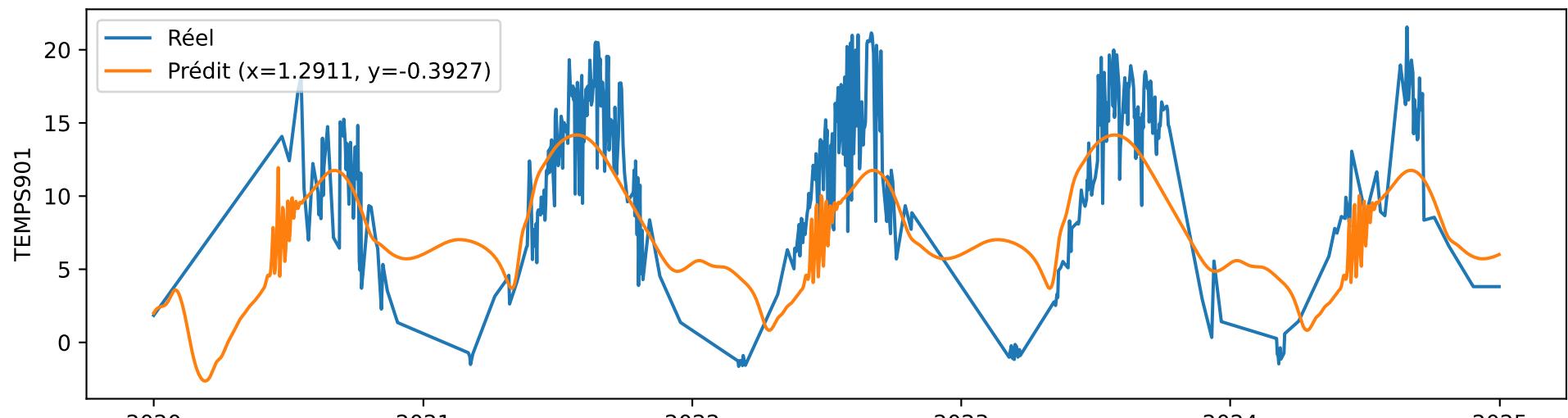
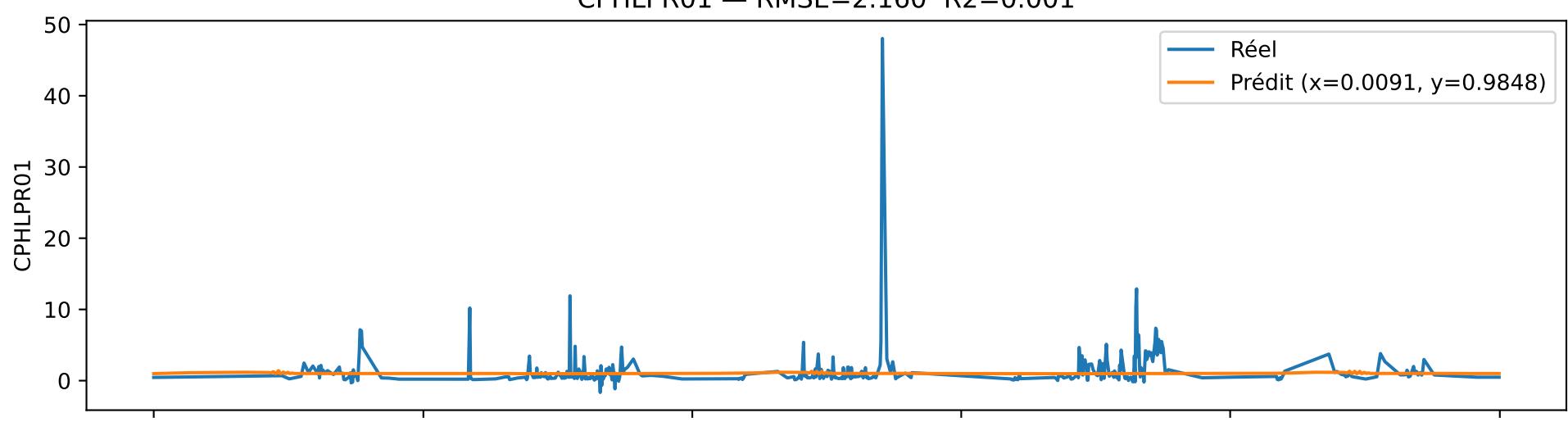


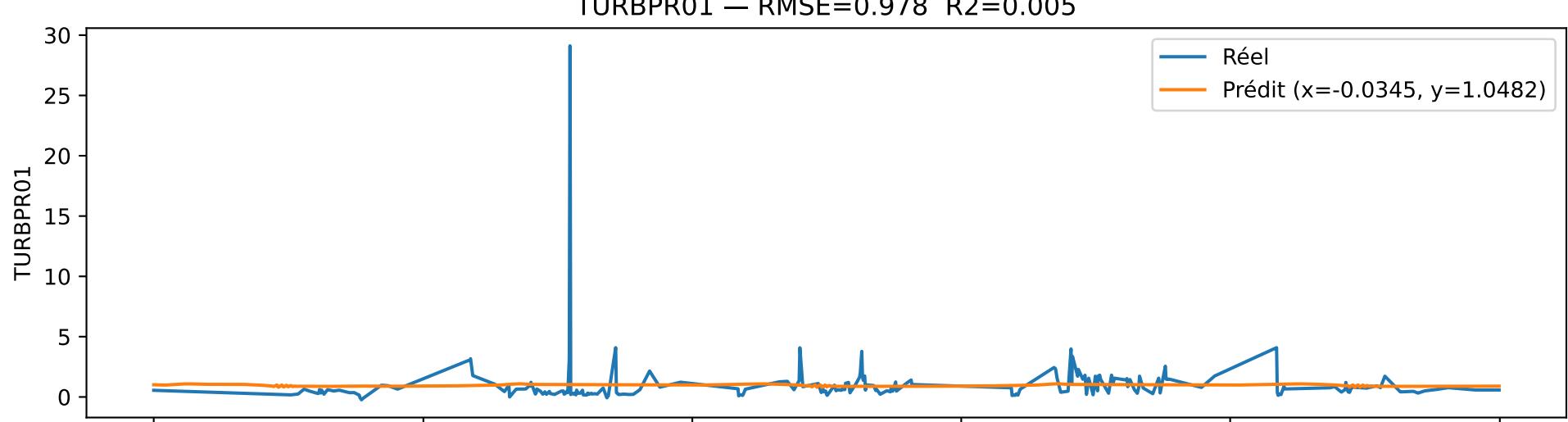
TEMPS901 — RMSE=4.426 R2=0.408



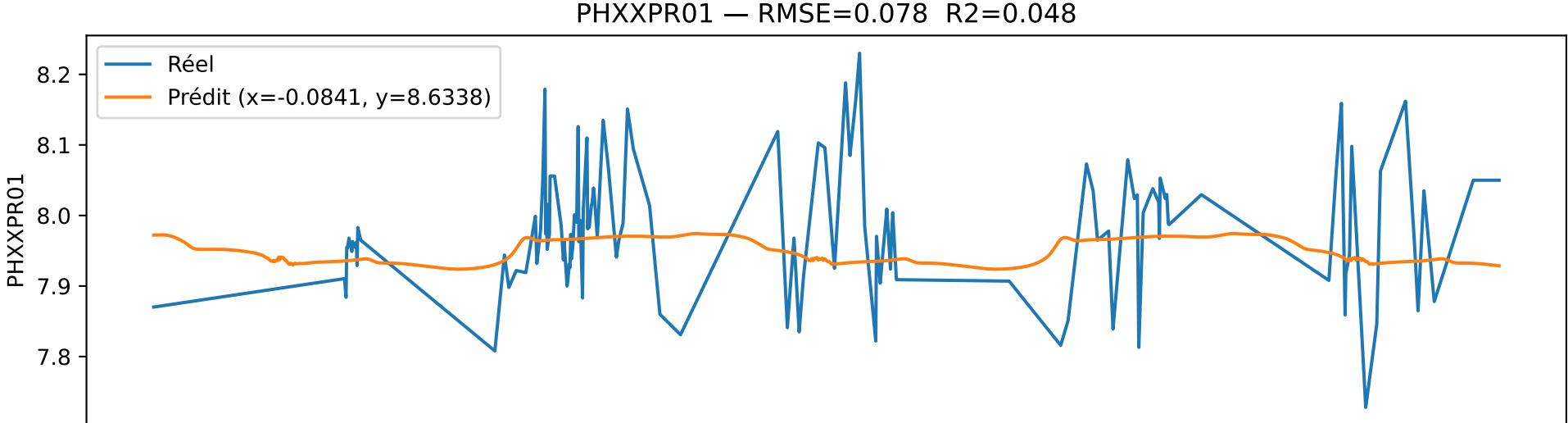
CPHLPR01 — RMSE=2.160 R2=0.001



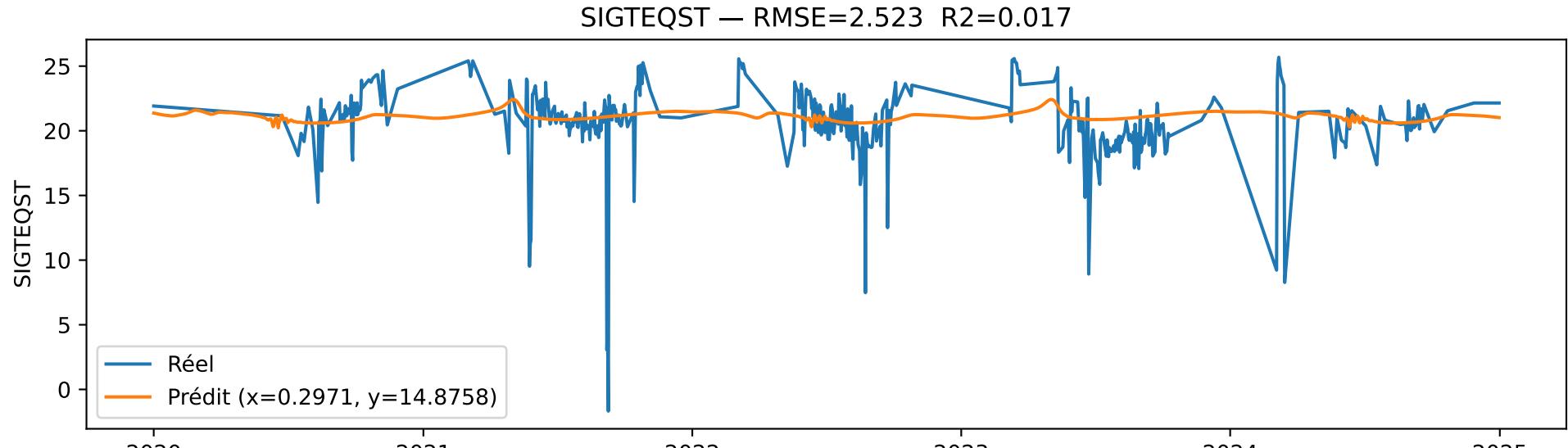
TURBPR01 — RMSE=0.978 R2=0.005



PHXXPR01 — RMSE=0.078 R2=0.048



SIGTEQST — RMSE=2.523 R2=0.017



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=4.4260, R2=0.4082 ($x=1.291094$, $y=-0.392654$, $R2_{opt}=0.408164$)
- CPHLPR01: RMSE=2.1604, R2=0.0008 ($x=0.009065$, $y=0.984849$, $R2_{opt}=0.000791$)
- TURBPR01: RMSE=0.9783, R2=0.0048 ($x=-0.034451$, $y=1.048244$, $R2_{opt}=0.004845$)
- PHXXPR01: RMSE=0.0779, R2=0.0476 ($x=-0.084053$, $y=8.633766$, $R2_{opt}=0.047607$)
- SIGTEQST: RMSE=2.5227, R2=0.0166 ($x=0.297086$, $y=14.875806$, $R2_{opt}=0.016631$)