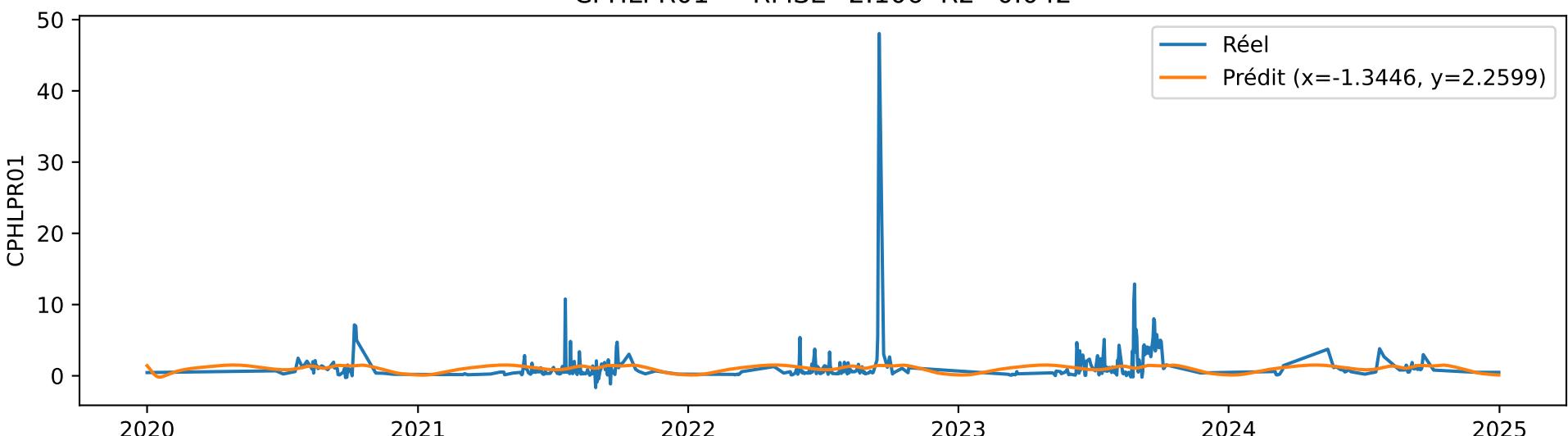
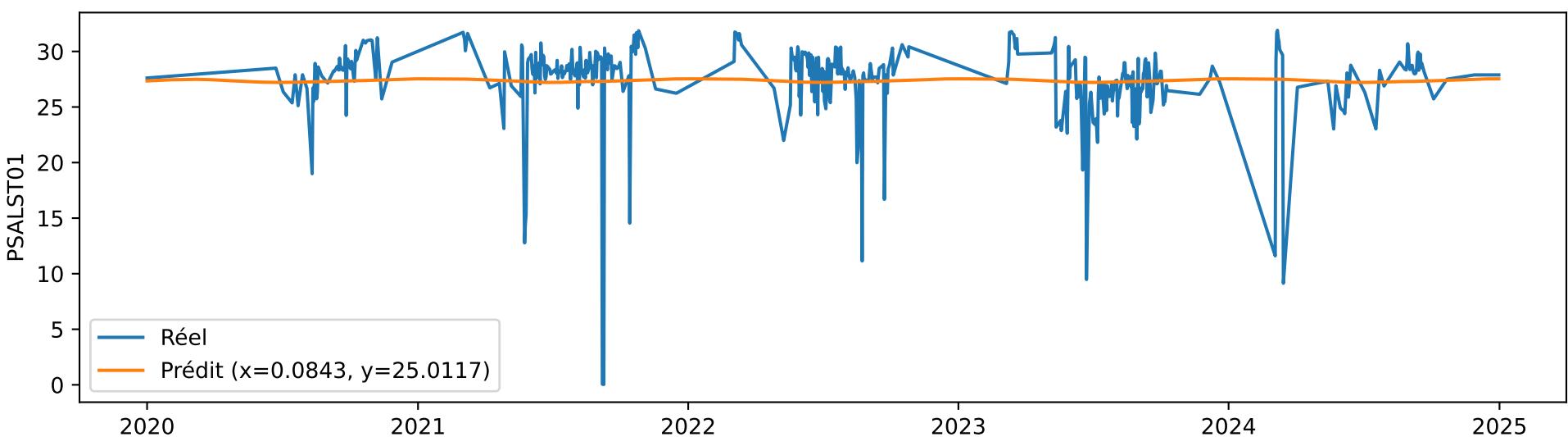


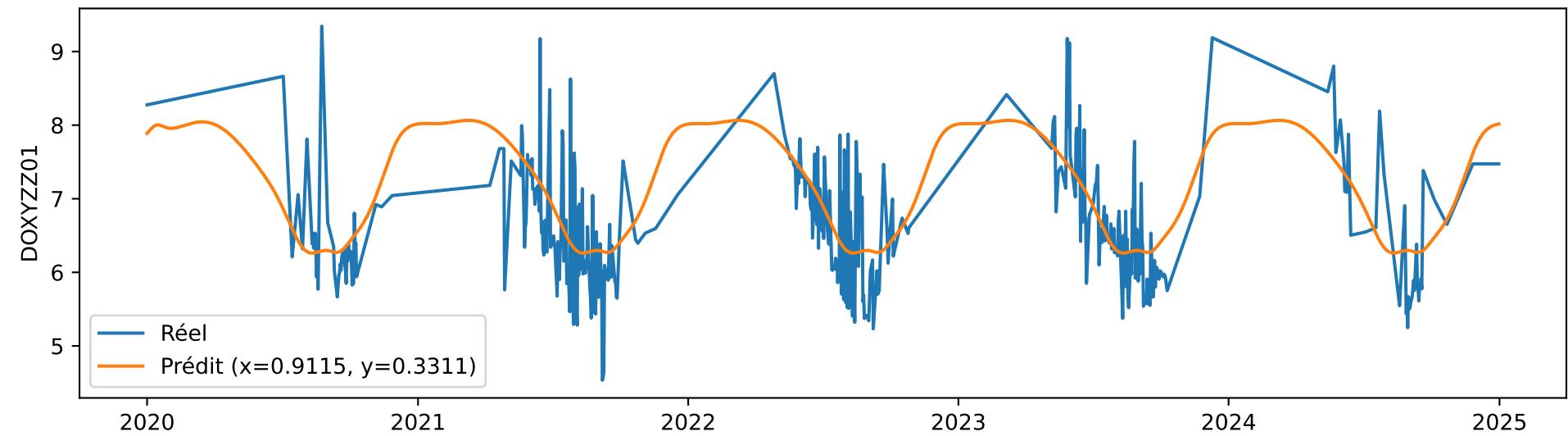
CPHLPR01 — RMSE=2.106 R2=0.042



PSALST01 — RMSE=3.213 R2=0.001



DOXYZZ01 — RMSE=0.650 R2=0.526



## 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=2.1064, R2=0.0416 ( $x=-1.344582$ ,  $y=2.259903$ ,  $R2_{opt}=0.041556$ )
- PSALST01: RMSE=3.2133, R2=0.0012 ( $x=0.084278$ ,  $y=25.011686$ ,  $R2_{opt}=0.001202$ )
- DOXYZZ01: RMSE=0.6500, R2=0.5260 ( $x=0.911477$ ,  $y=0.331122$ ,  $R2_{opt}=0.526031$ )