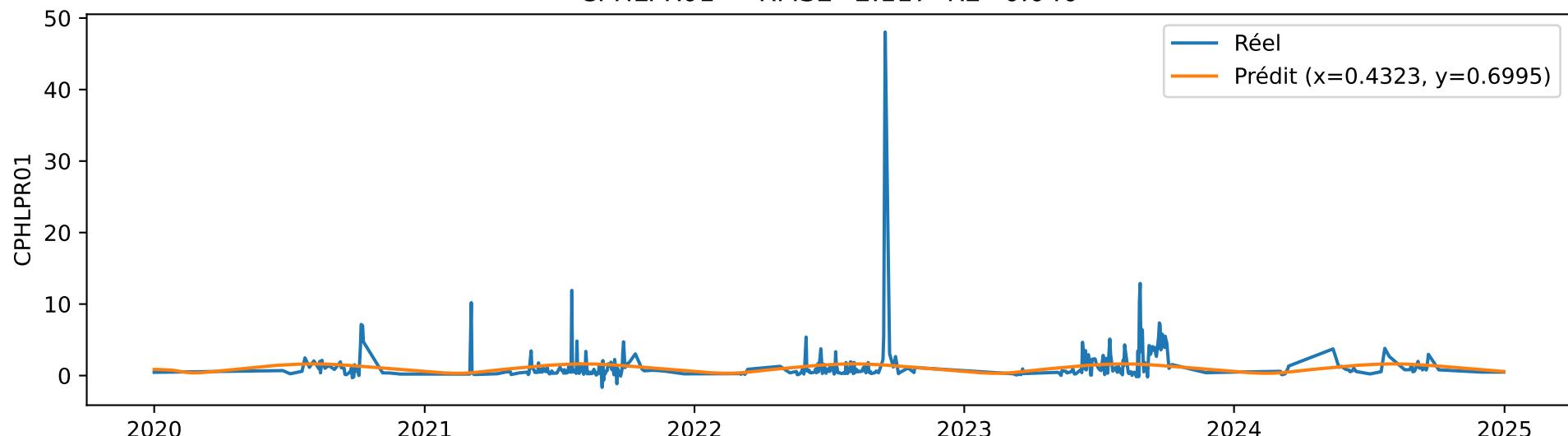
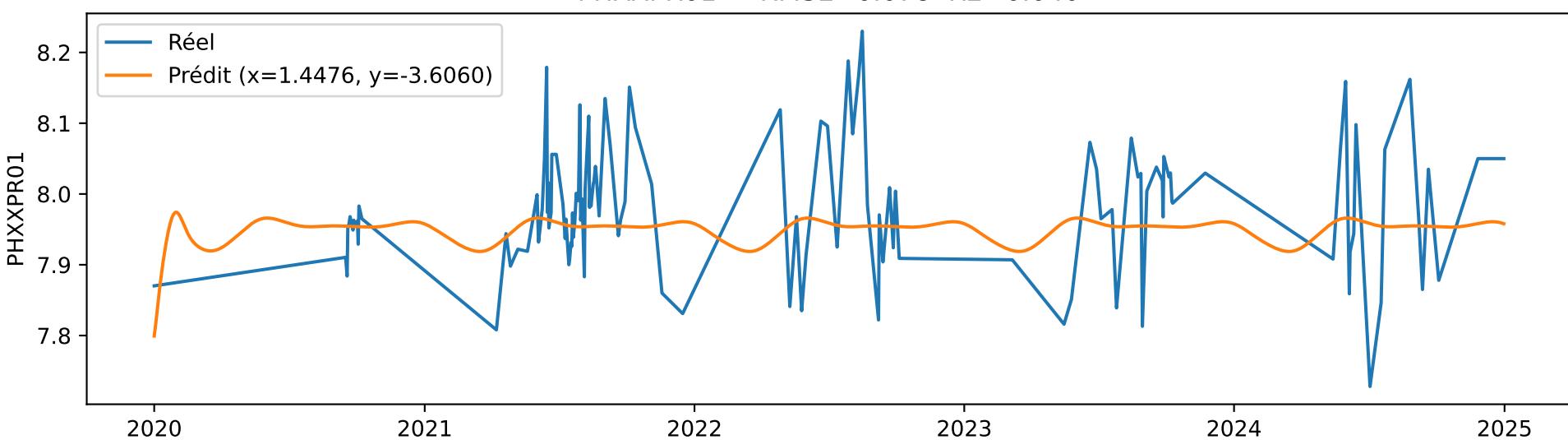


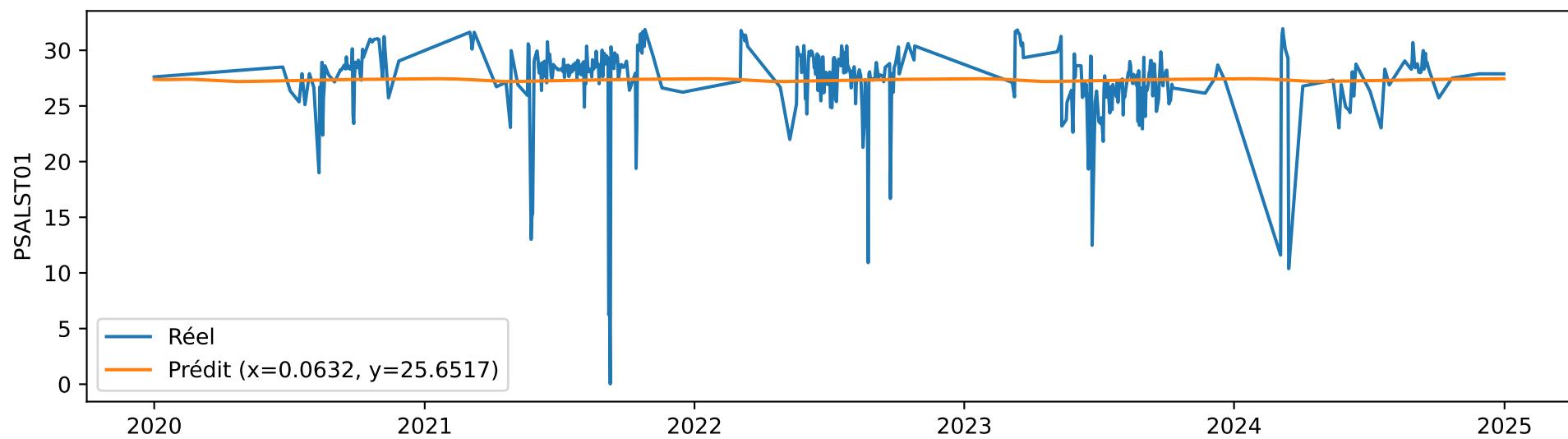
CPHLPR01 — RMSE=2.117 R2=0.040



PHXXPR01 — RMSE=0.078 R2=0.040



PSALST01 — RMSE=3.076 R2=0.001



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=2.1173, R2=0.0403 ($x=0.432341$, $y=0.699519$, $R2_{opt}=0.040298$)
- PHXXPR01: RMSE=0.0783, R2=0.0396 ($x=1.447587$, $y=-3.606014$, $R2_{opt}=0.039641$)
- PSALST01: RMSE=3.0760, R2=0.0007 ($x=0.063197$, $y=25.651733$, $R2_{opt}=0.000698$)