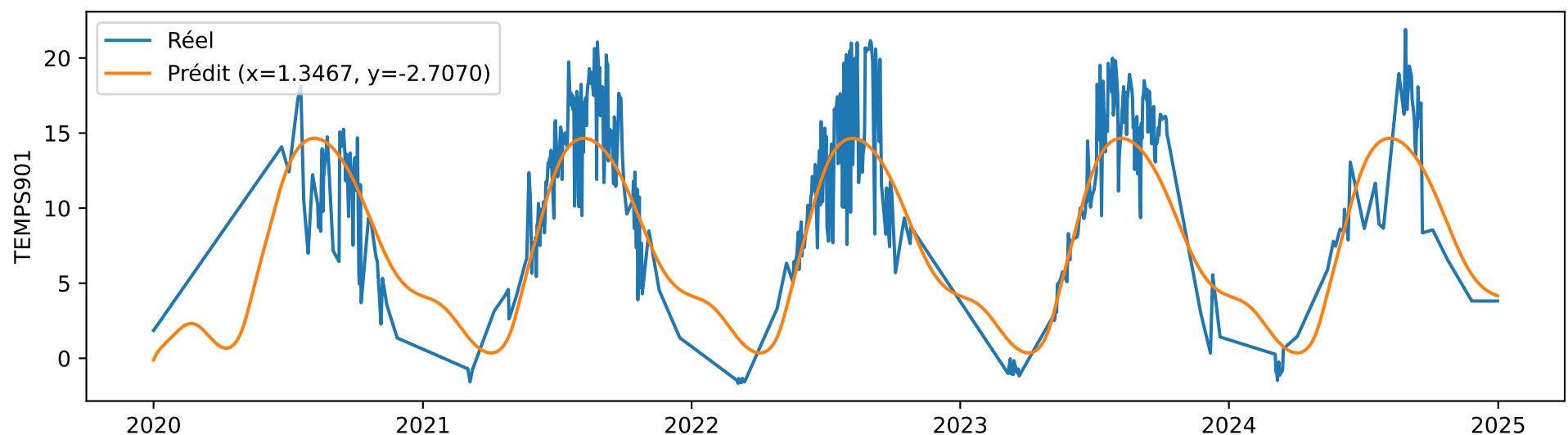
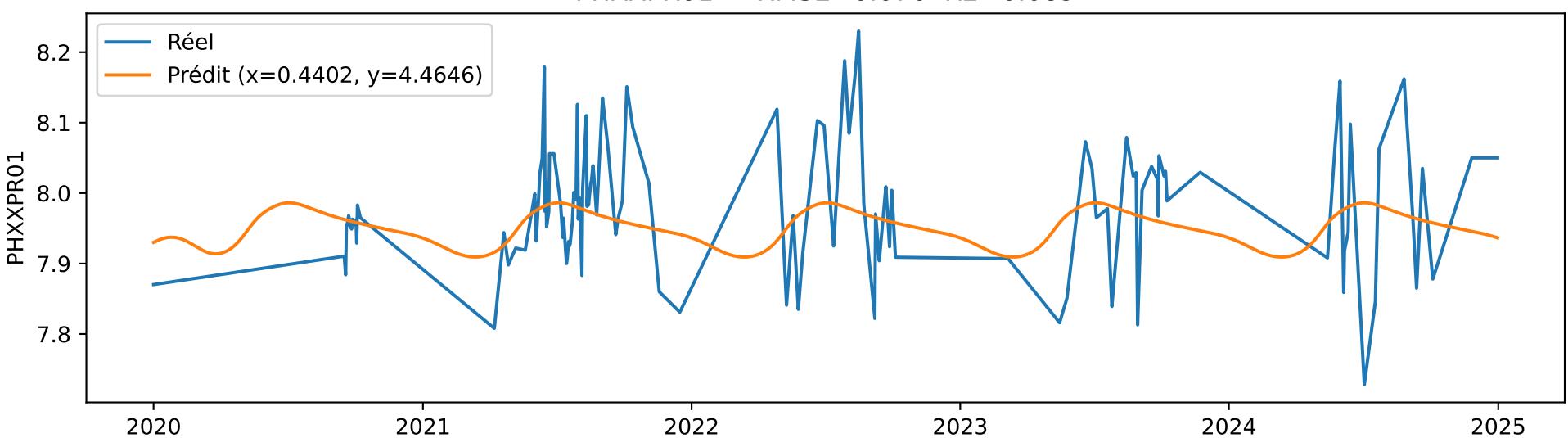


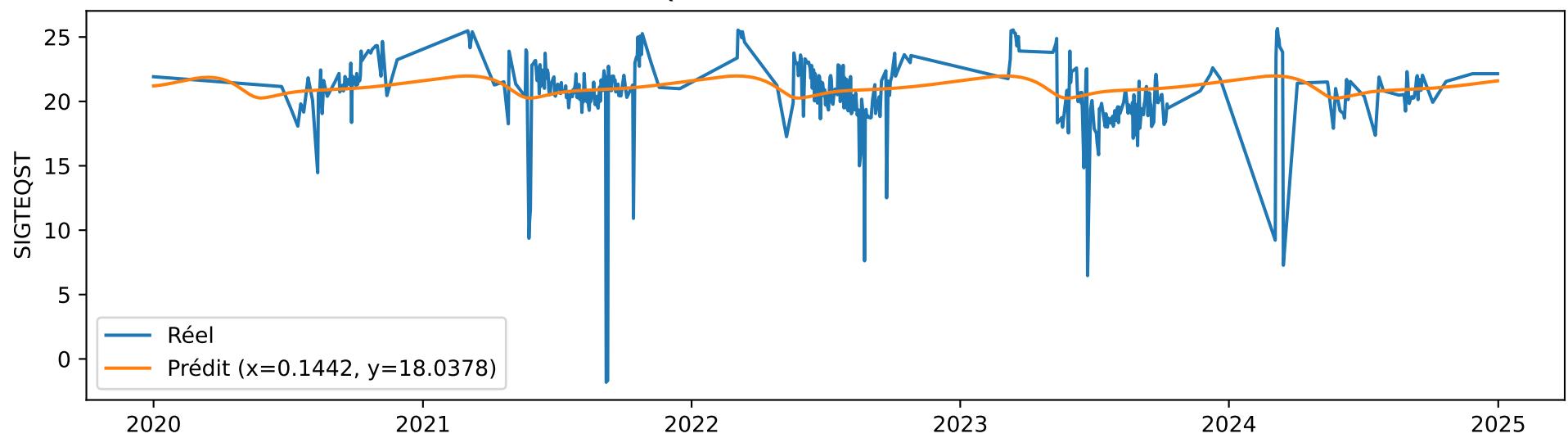
TEMPS901 — RMSE=3.072 R2=0.719



PHXXPR01 — RMSE=0.076 R2=0.089



SIGTEQST — RMSE=2.618 R2=0.034



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=3.0720, R2=0.7191 ($x=1.346651$, $y=-2.707022$, $R2_{opt}=0.719112$)
- PHXXPR01: RMSE=0.0763, R2=0.0889 ($x=0.440214$, $y=4.464617$, $R2_{opt}=0.088914$)
- SIGTEQST: RMSE=2.6181, R2=0.0341 ($x=0.144195$, $y=18.037786$, $R2_{opt}=0.034122$)