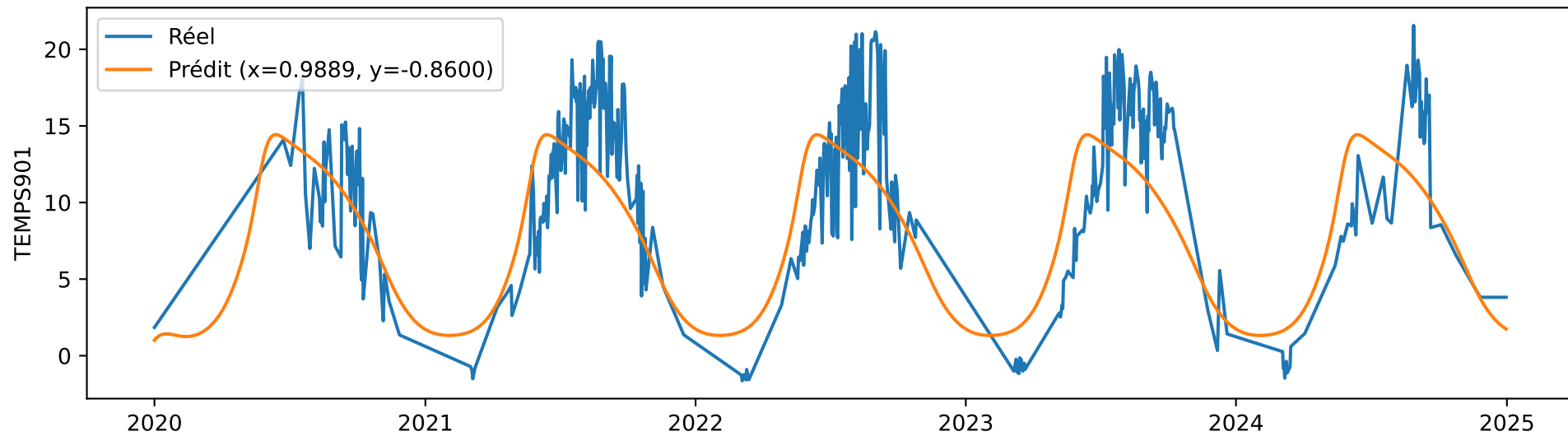
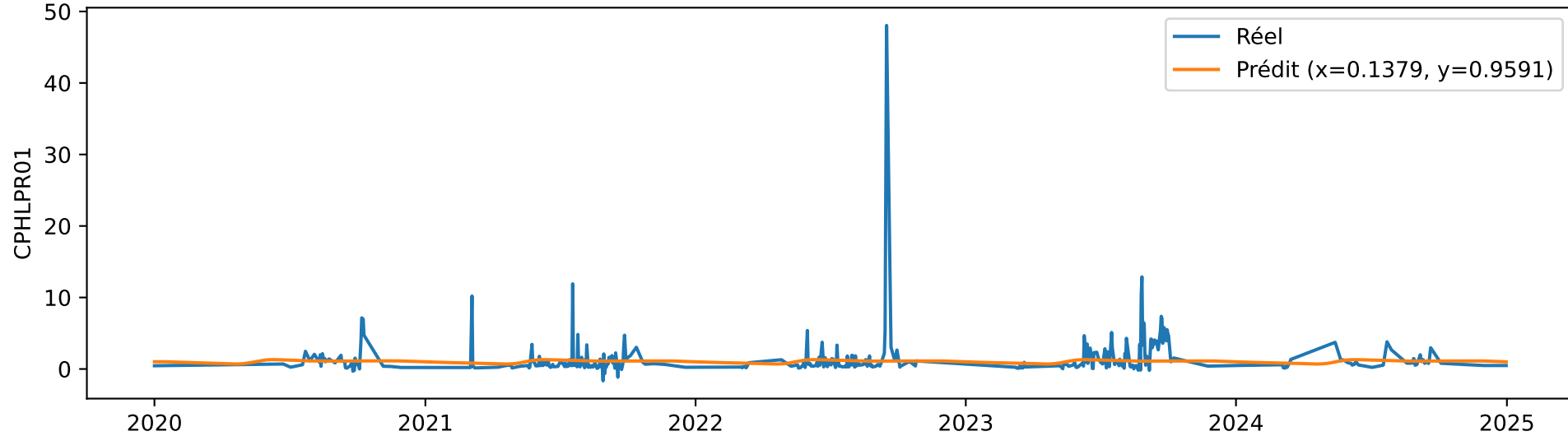


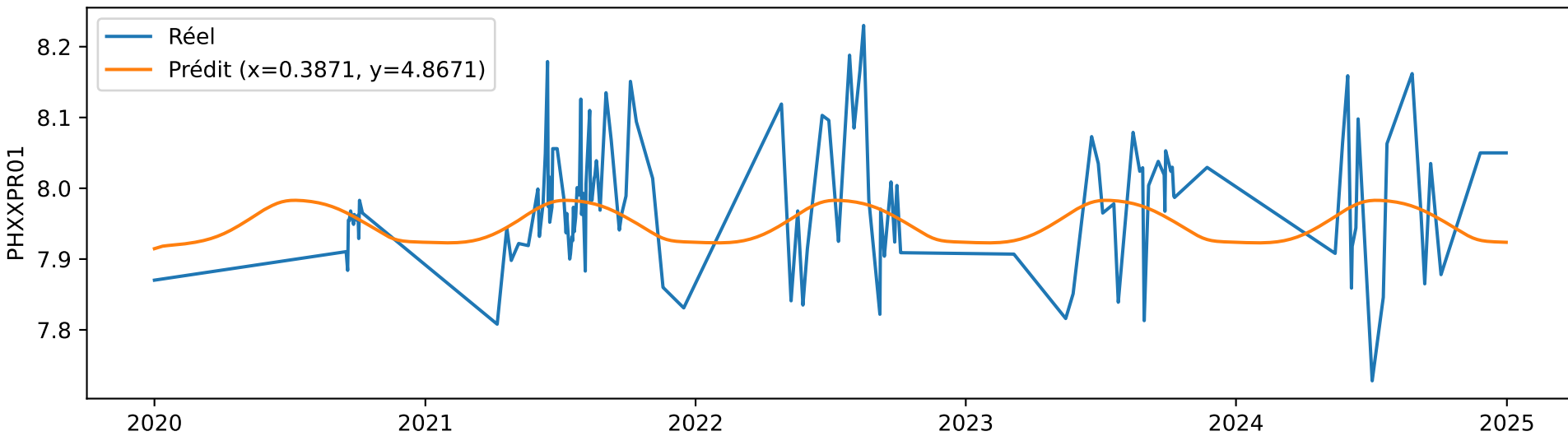
TEMPS901 — RMSE=3.256 R2=0.680



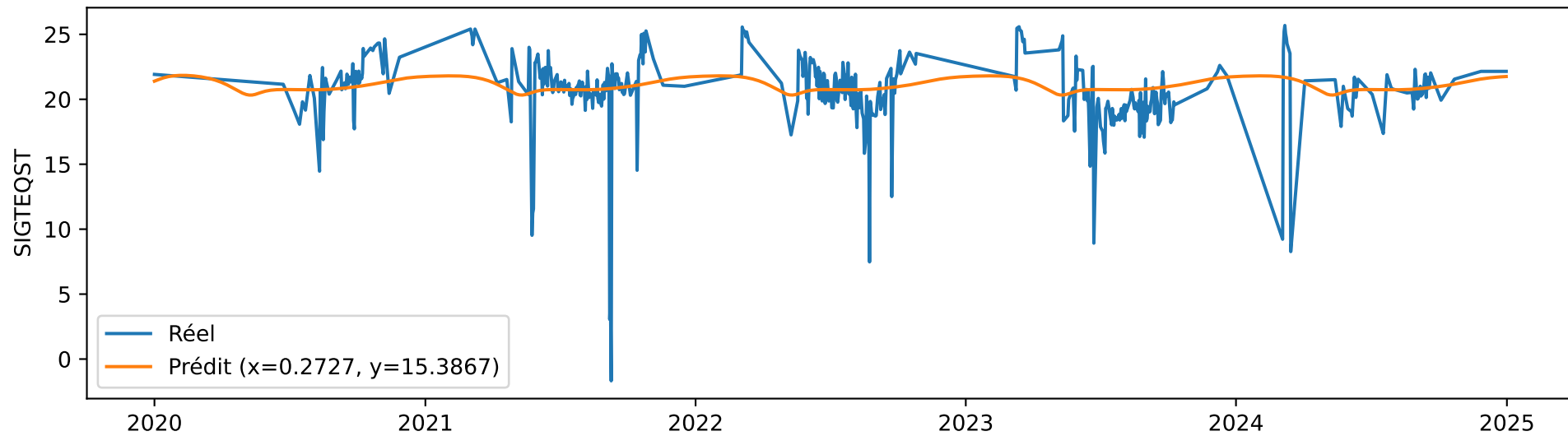
CPHLPR01 — RMSE=2.155 R2=0.006



PHXXPR01 — RMSE=0.077 R2=0.080



SIGTEQST — RMSE=2.501 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=3.2558, R2=0.6797 (x=0.988852, y=-0.860015, R2\_opt=0.679743)
  - CPHLPR01: RMSE=2.1551, R2=0.0057 (x=0.137914, y=0.959059, R2\_opt=0.005731)
  - PHXXPR01: RMSE=0.0766, R2=0.0804 (x=0.387129, y=4.867121, R2\_opt=0.080425)
  - SIGTEQST: RMSE=2.5007, R2=0.0337 (x=0.272685, y=15.386687, R2\_opt=0.033690)