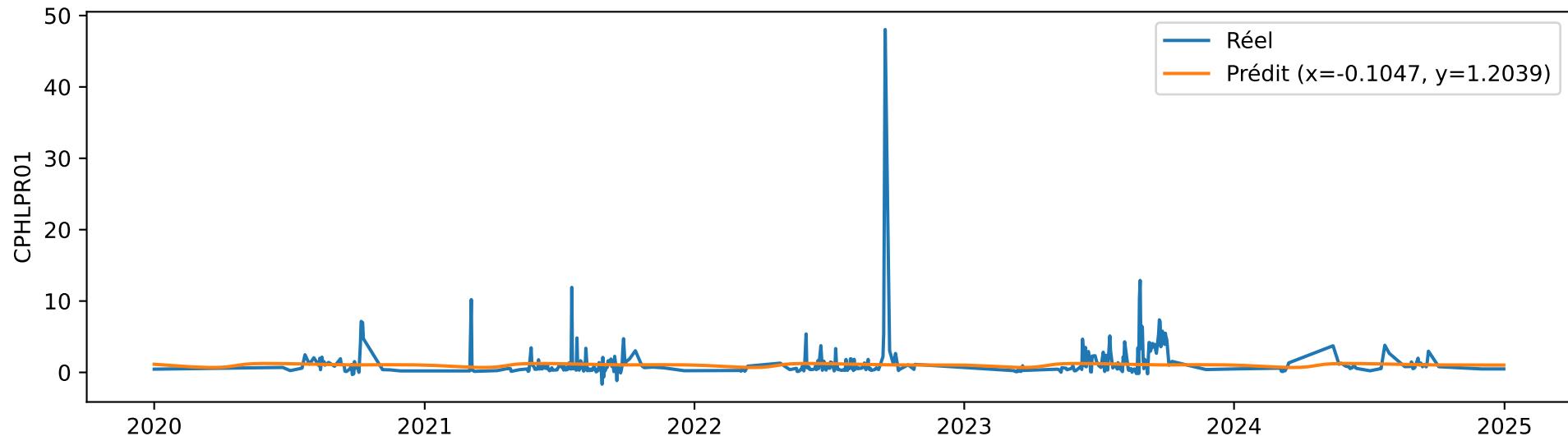
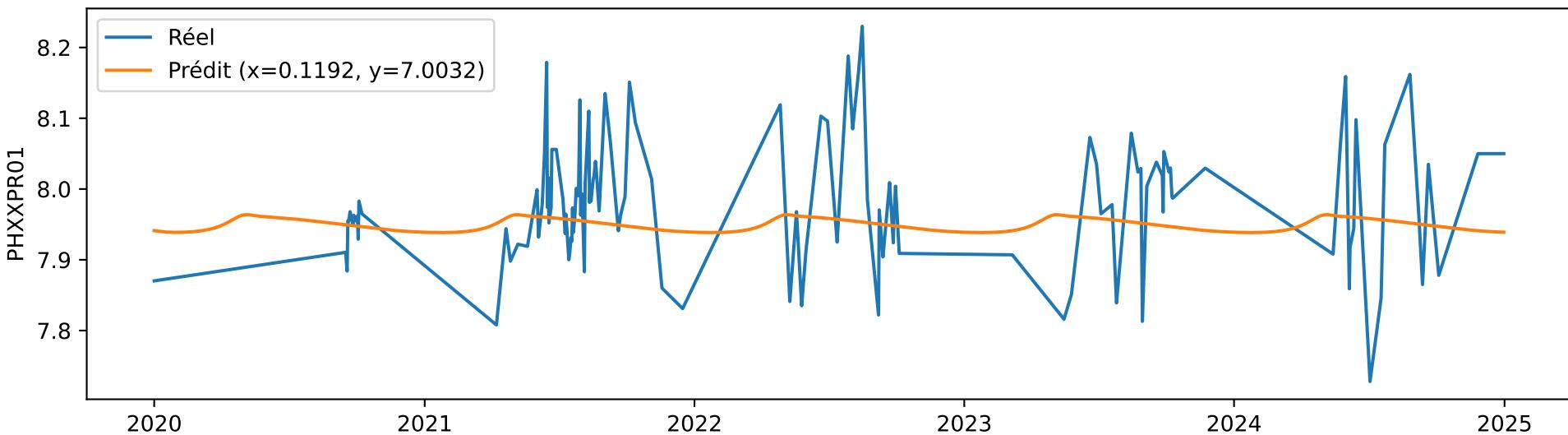


CPHLPR01 — RMSE=2.155 R2=0.006



PHXXPR01 — RMSE=0.079 R2=0.011



## 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=2.1551, R2=0.0057 ( $x=-0.104654$ ,  $y=1.203858$ ,  $R2_{opt}=0.005744$ )
- PHXXPR01: RMSE=0.0794, R2=0.0110 ( $x=0.119213$ ,  $y=7.003169$ ,  $R2_{opt}=0.010969$ )