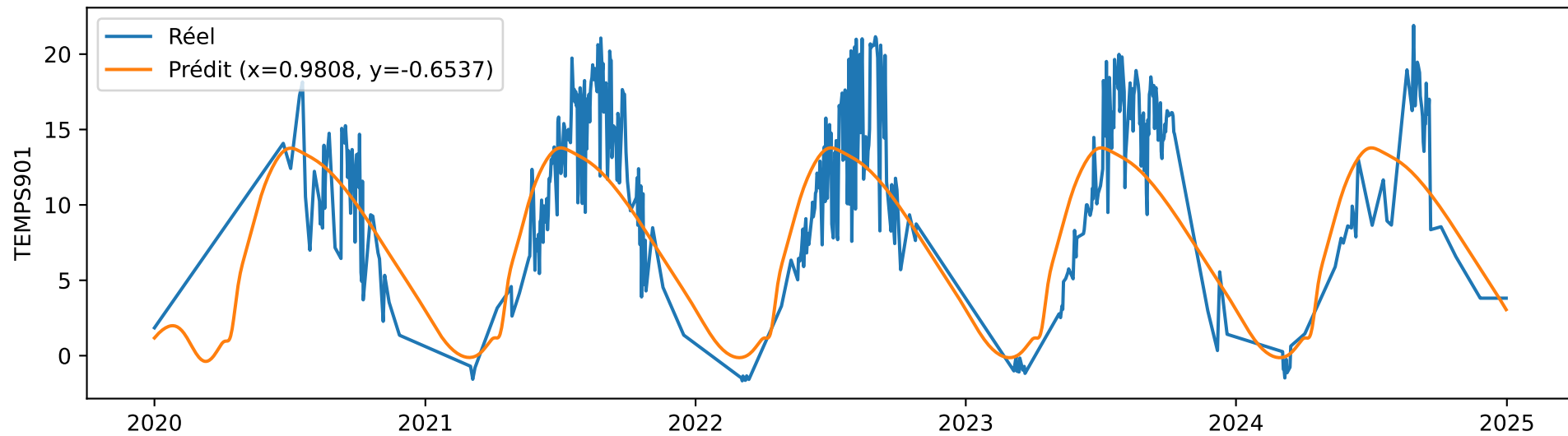
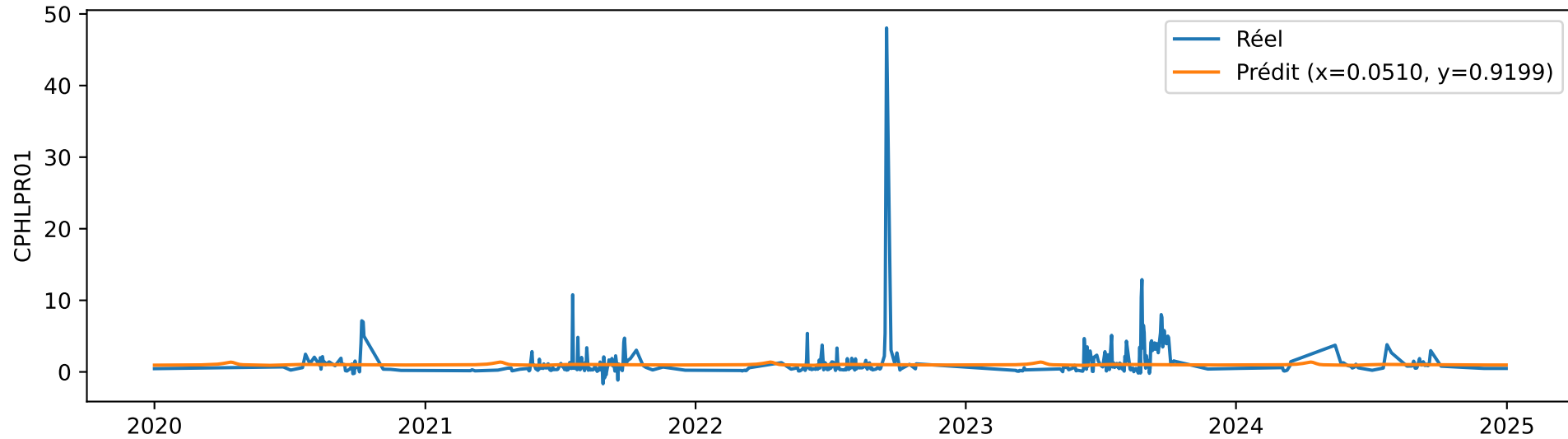


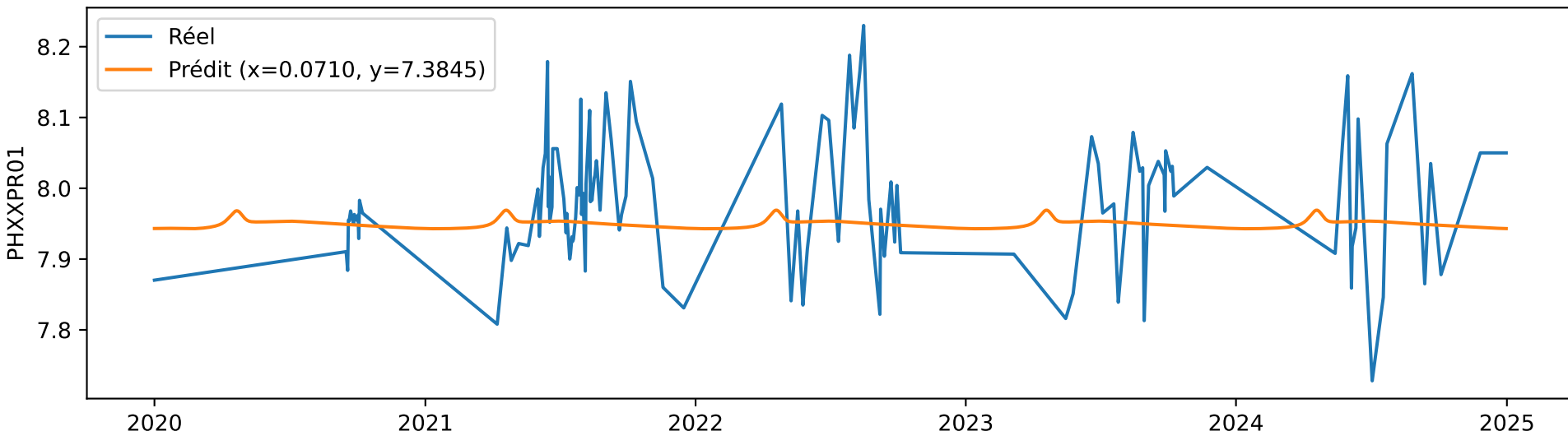
TEMPS901 — RMSE=3.160 R2=0.703



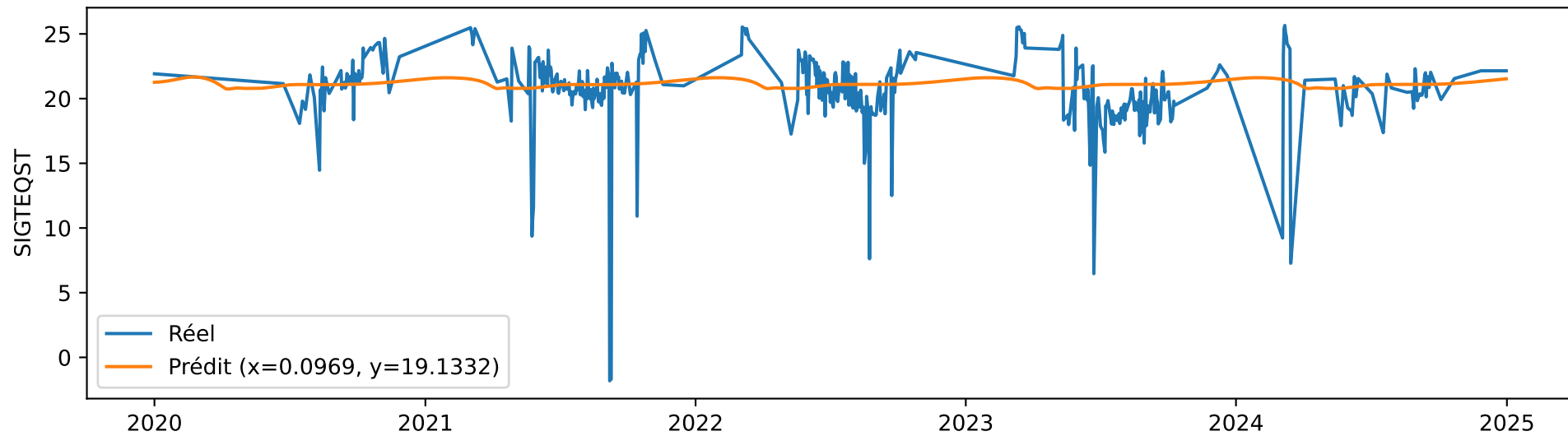
CPHLPR01 — RMSE=2.150 R2=0.001



PHXXPR01 — RMSE=0.080 R2=0.005



SIGTEQST — RMSE=2.651 R2=0.009



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=3.1605, R2=0.7027 (x=0.980826, y=-0.653741, R2_opt=0.702701)
 - CPHLPR01: RMSE=2.1501, R2=0.0013 (x=0.050953, y=0.919892, R2_opt=0.001348)
 - PHXXPR01: RMSE=0.0798, R2=0.0048 (x=0.070972, y=7.384507, R2_opt=0.004808)
 - SIGTEQST: RMSE=2.6512, R2=0.0095 (x=0.096948, y=19.133159, R2_opt=0.009489)