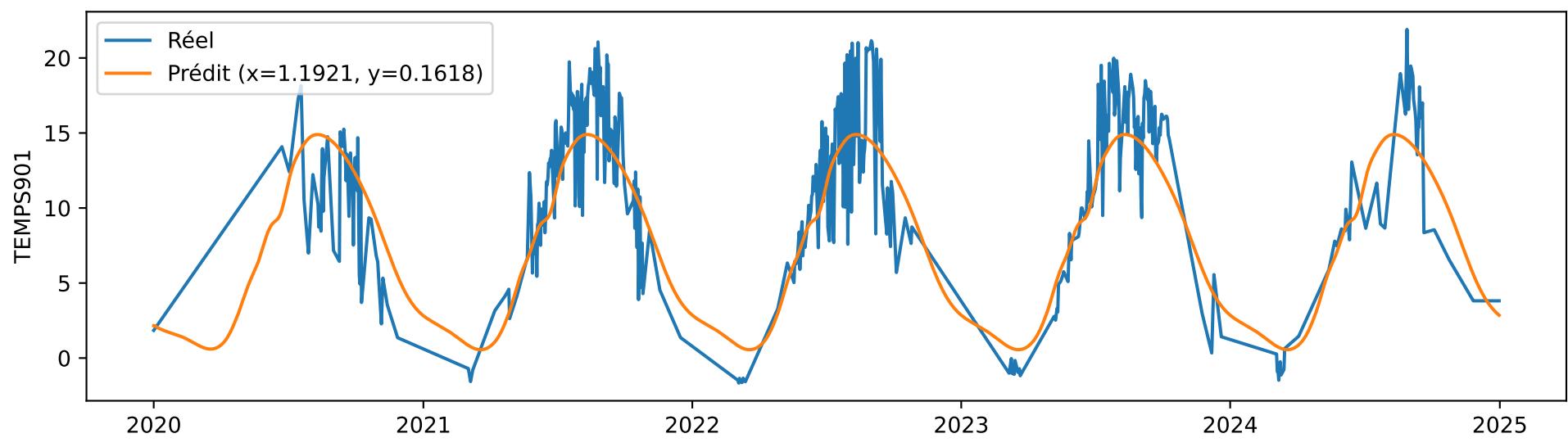
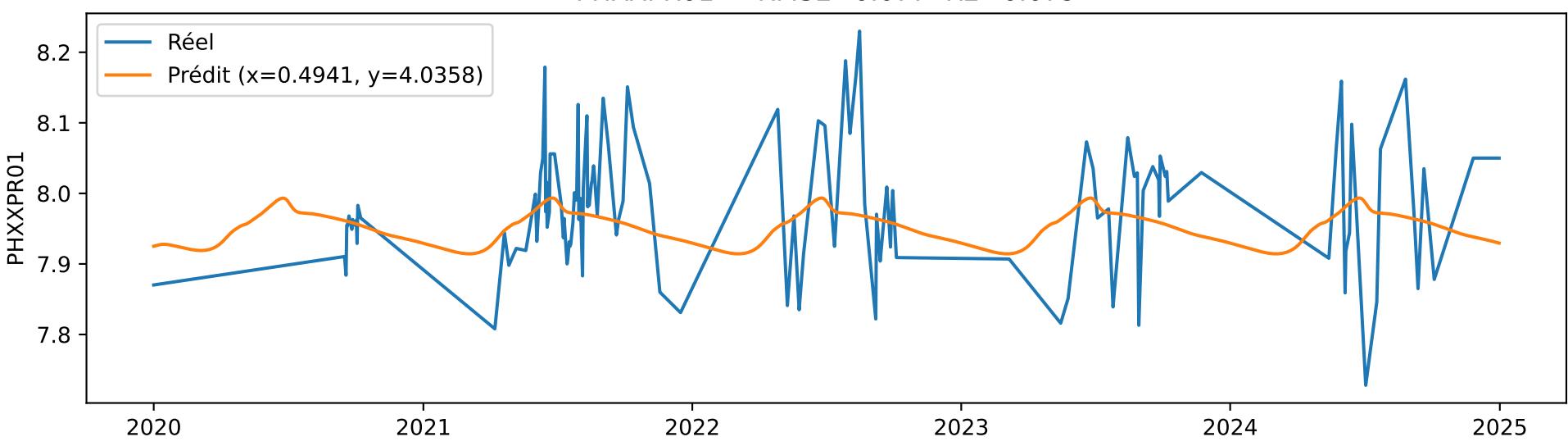


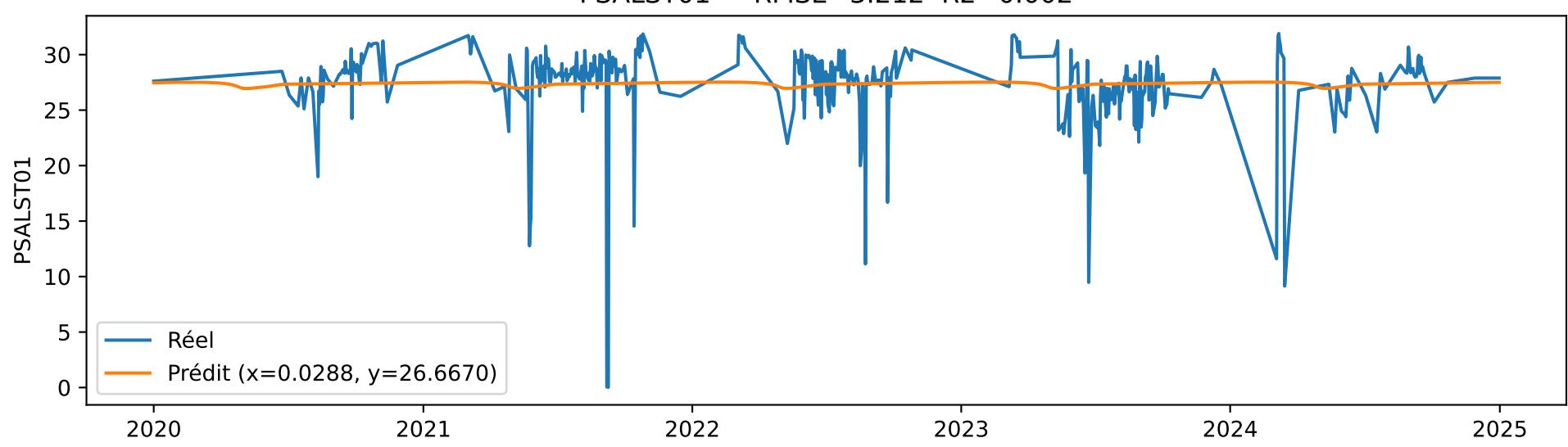
TEMPS901 — RMSE=2.886 R2=0.752



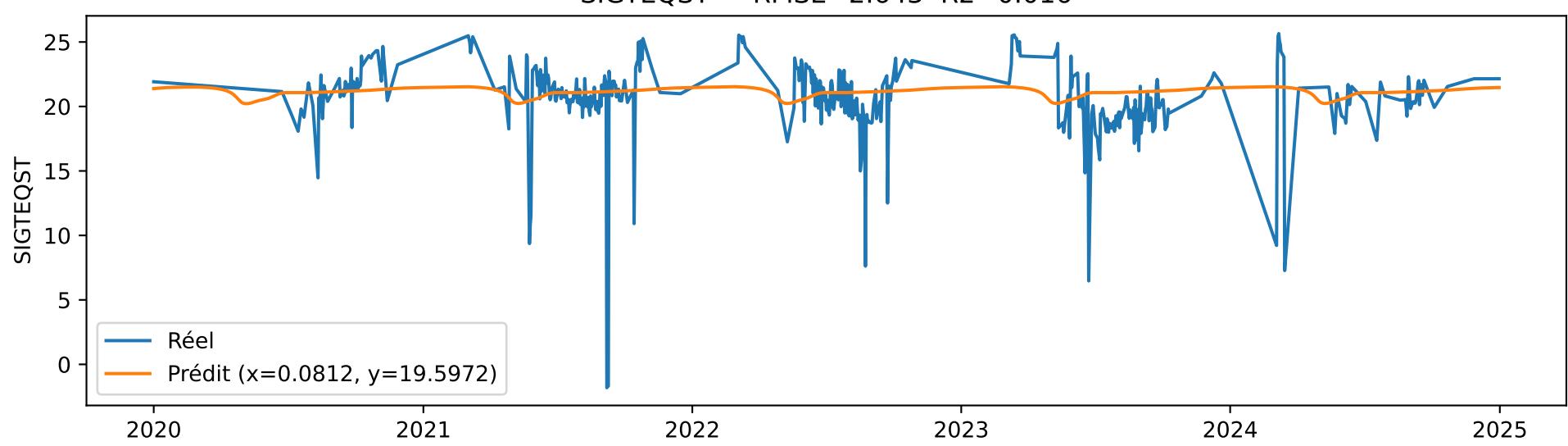
PHXXPR01 — RMSE=0.077 R2=0.079



PSALST01 — RMSE=3.212 R2=0.002



SIGTEQST — RMSE=2.643 R2=0.016



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=2.8860, R2=0.7521 ($x=1.192104$, $y=0.161770$, $R2_{opt}=0.752095$)
- PHXXPR01: RMSE=0.0767, R2=0.0787 ($x=0.494130$, $y=4.035827$, $R2_{opt}=0.078693$)
- PSALST01: RMSE=3.2118, R2=0.0021 ($x=0.028797$, $y=26.667028$, $R2_{opt}=0.002117$)
- SIGTEQST: RMSE=2.6426, R2=0.0159 ($x=0.081163$, $y=19.597169$, $R2_{opt}=0.015948$)