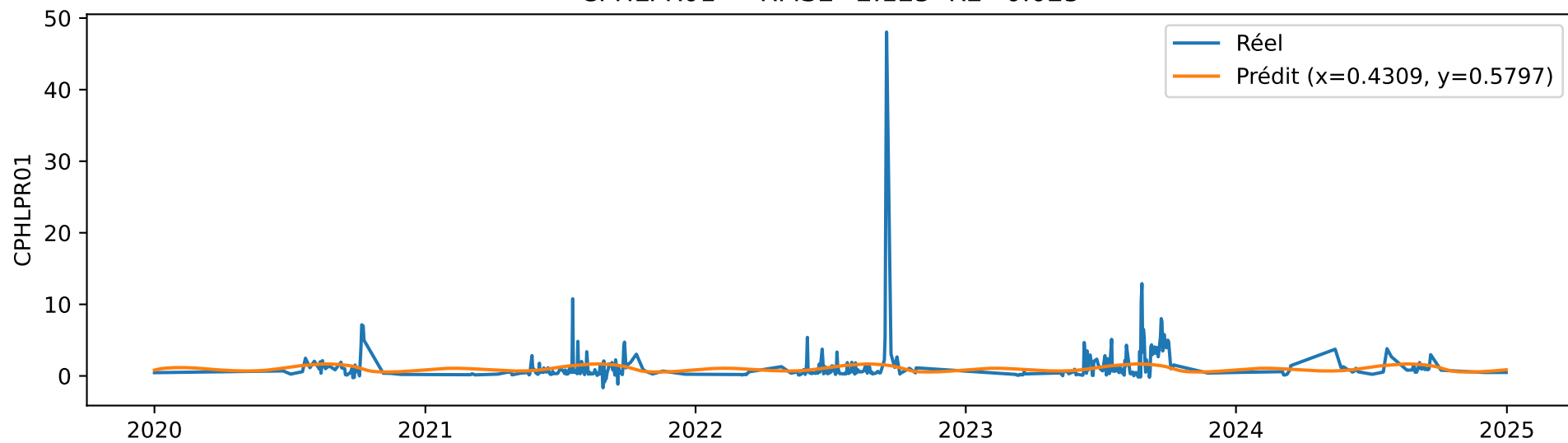
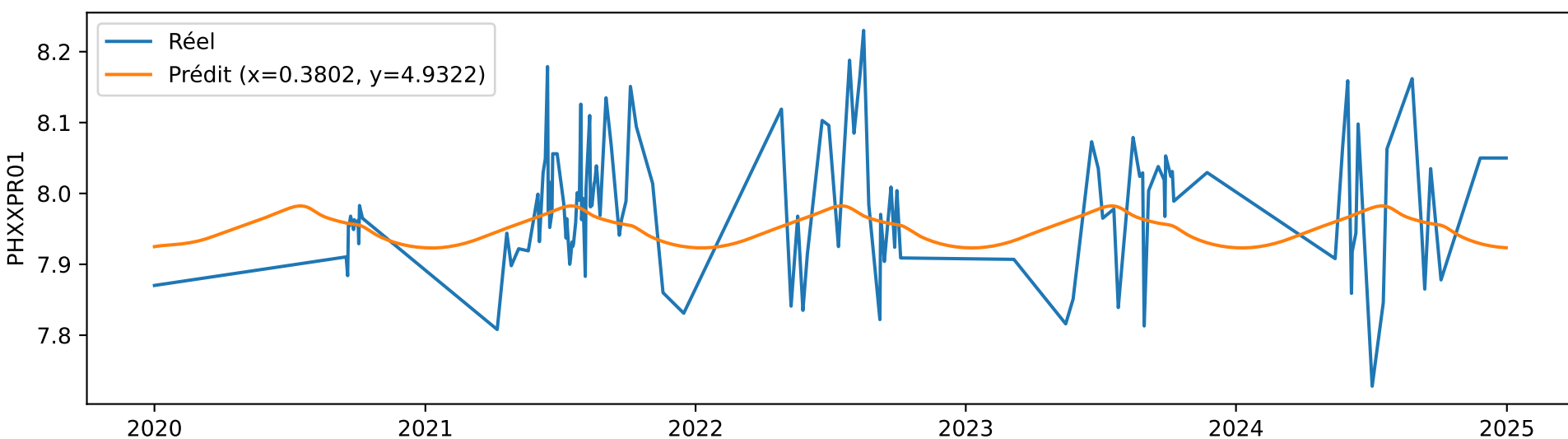


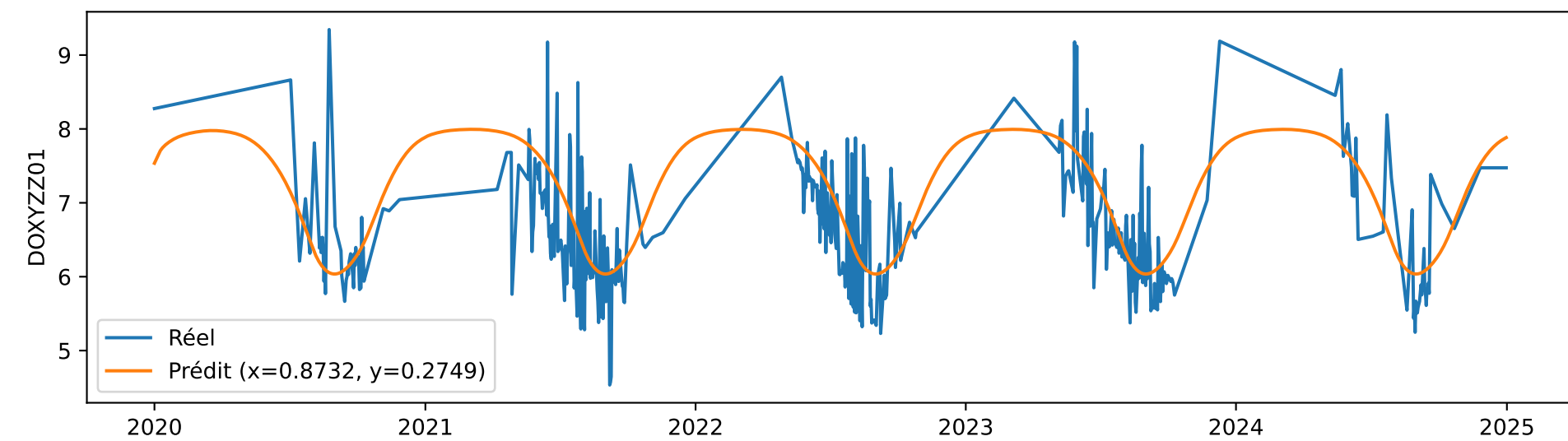
CPHLPR01 — RMSE=2.125 R2=0.025



PHXXPR01 — RMSE=0.078 R2=0.057



DOXYZZ01 — RMSE=0.641 R2=0.539



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=2.1245, R2=0.0250 (x=0.430949, y=0.579654, R2\_opt=0.025020)
  - PHXXPR01: RMSE=0.0777, R2=0.0566 (x=0.380234, y=4.932167, R2\_opt=0.056564)
  - DOXYZZ01: RMSE=0.6408, R2=0.5395 (x=0.873172, y=0.274939, R2\_opt=0.539477)