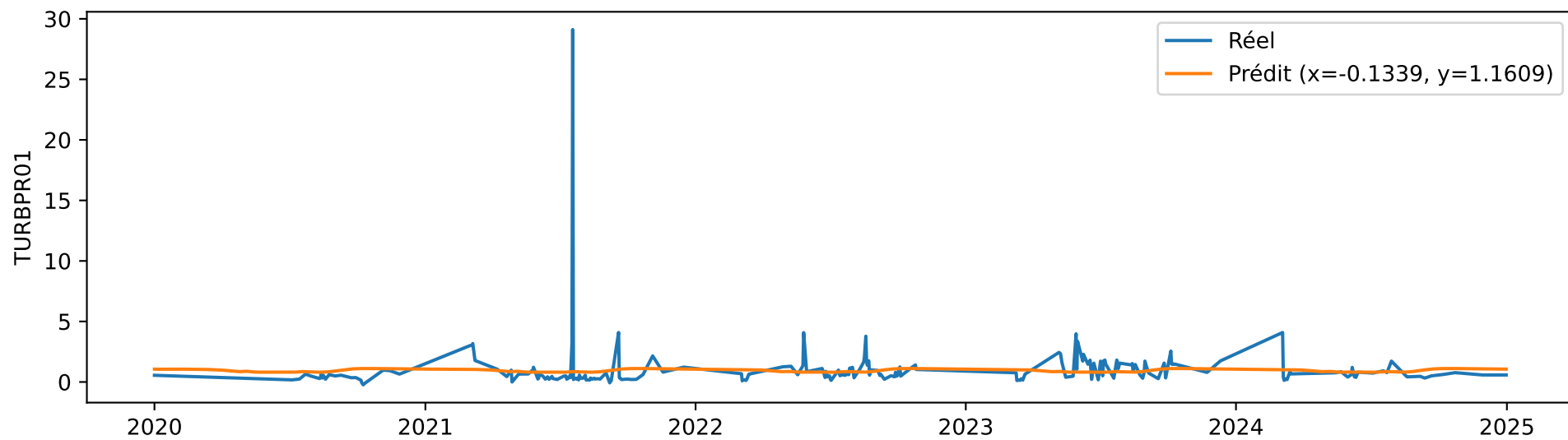
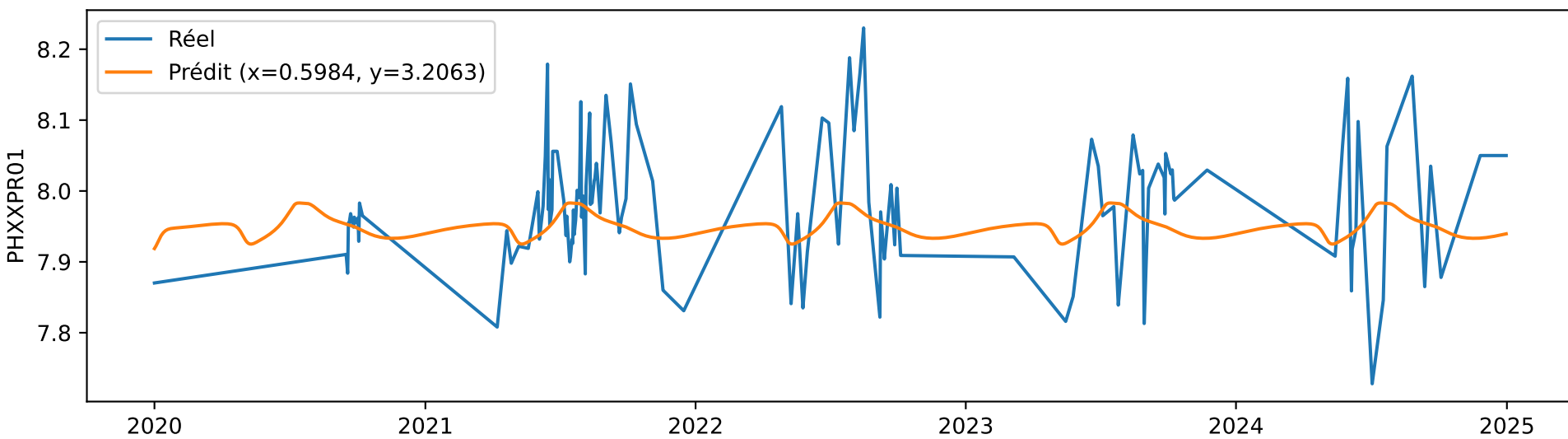


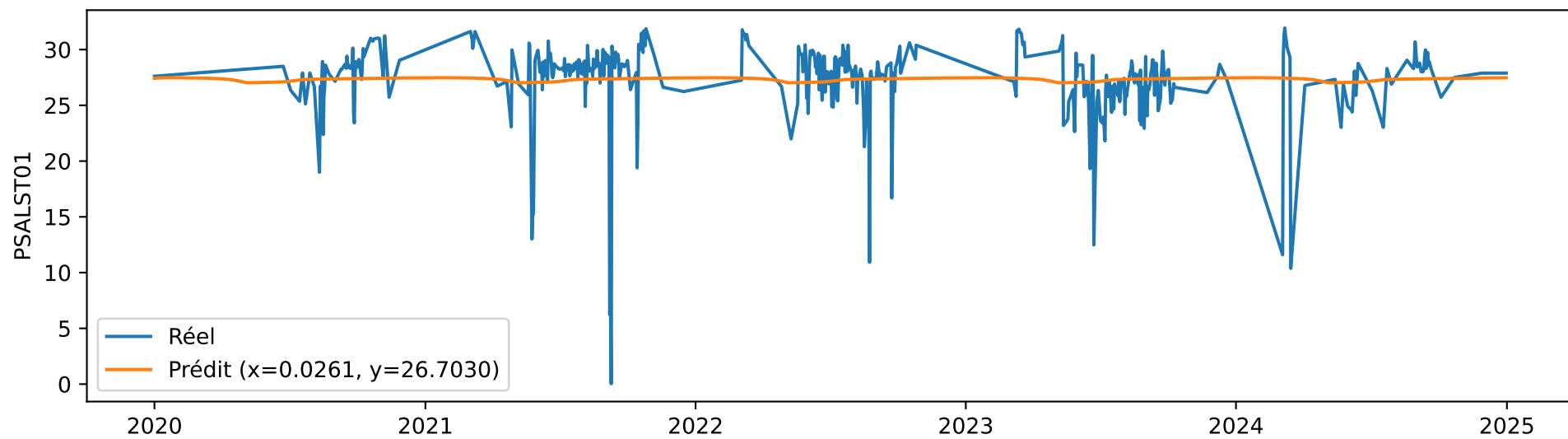
TURBPR01 — RMSE=0.974 R2=0.013



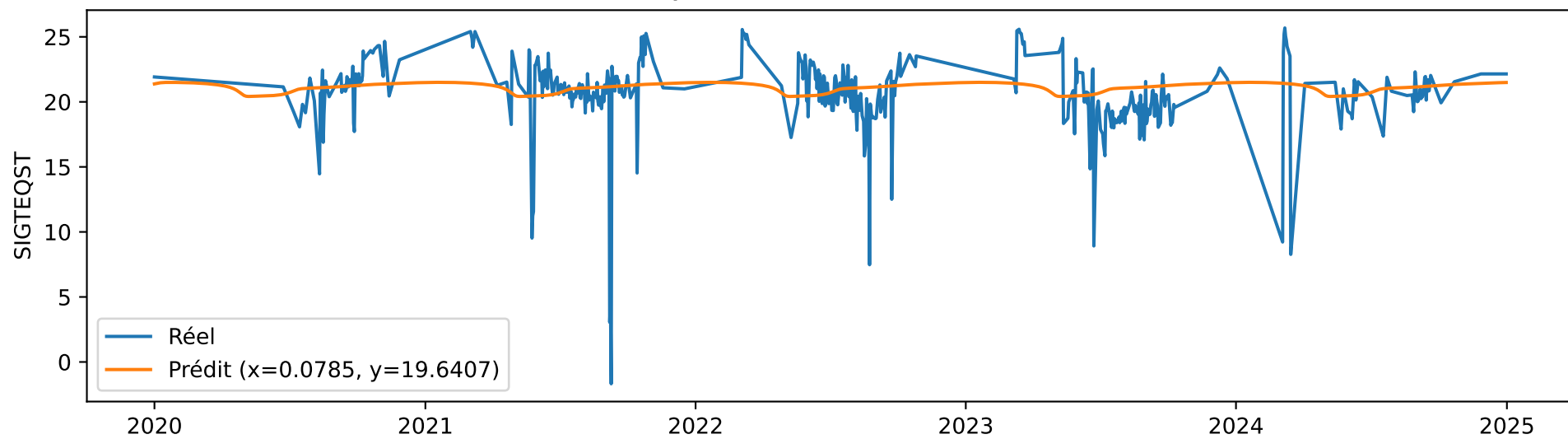
PHXXPR01 — RMSE=0.079 R2=0.034



PSALST01 — RMSE=3.074 R2=0.002



SIGTEQST — RMSE=2.519 R2=0.019



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) :
- TURBPR01: RMSE=0.9740, R2=0.0135 (x=-0.133950, y=1.160943, R2_opt=0.013453)
 - PHXXPR01: RMSE=0.0785, R2=0.0336 (x=0.598408, y=3.206322, R2_opt=0.033628)
 - PSALST01: RMSE=3.0736, R2=0.0023 (x=0.026064, y=26.703000, R2_opt=0.002284)
 - SIGTEQST: RMSE=2.5193, R2=0.0192 (x=0.078511, y=19.640725, R2_opt=0.019229)