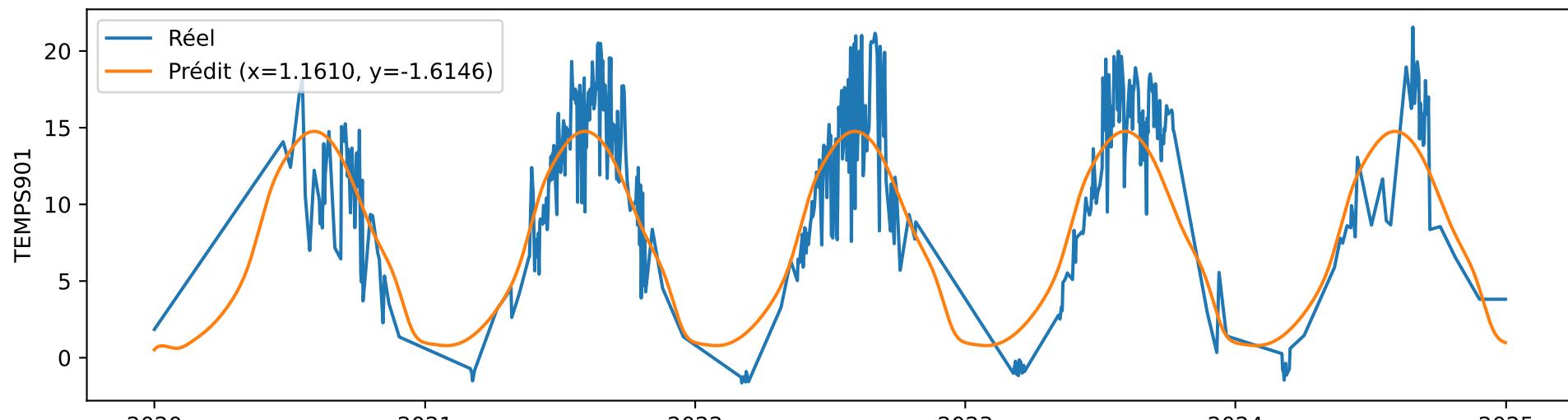
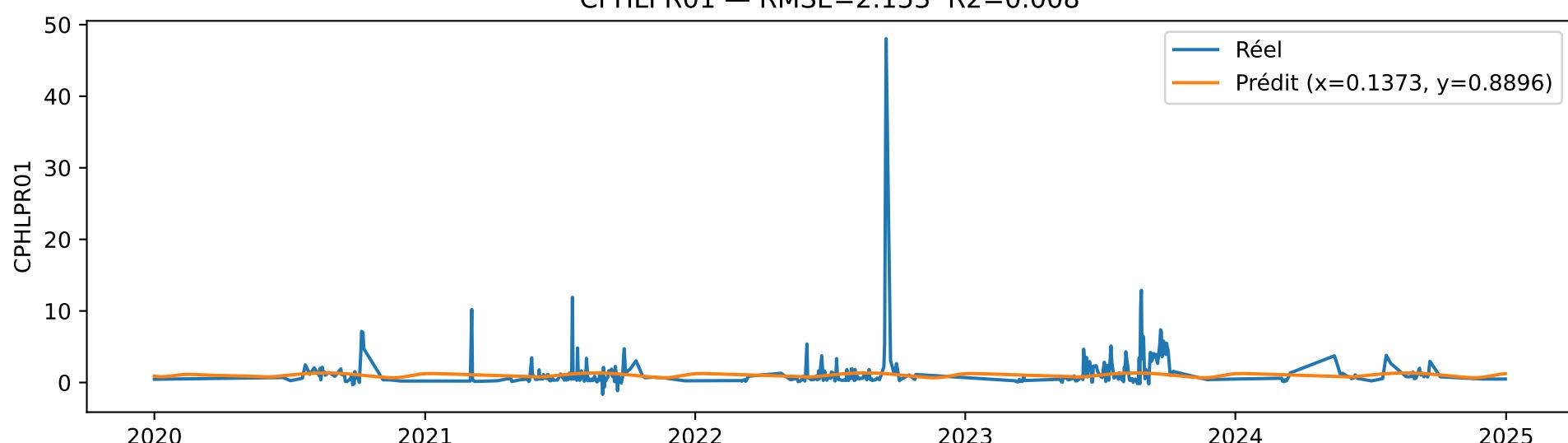


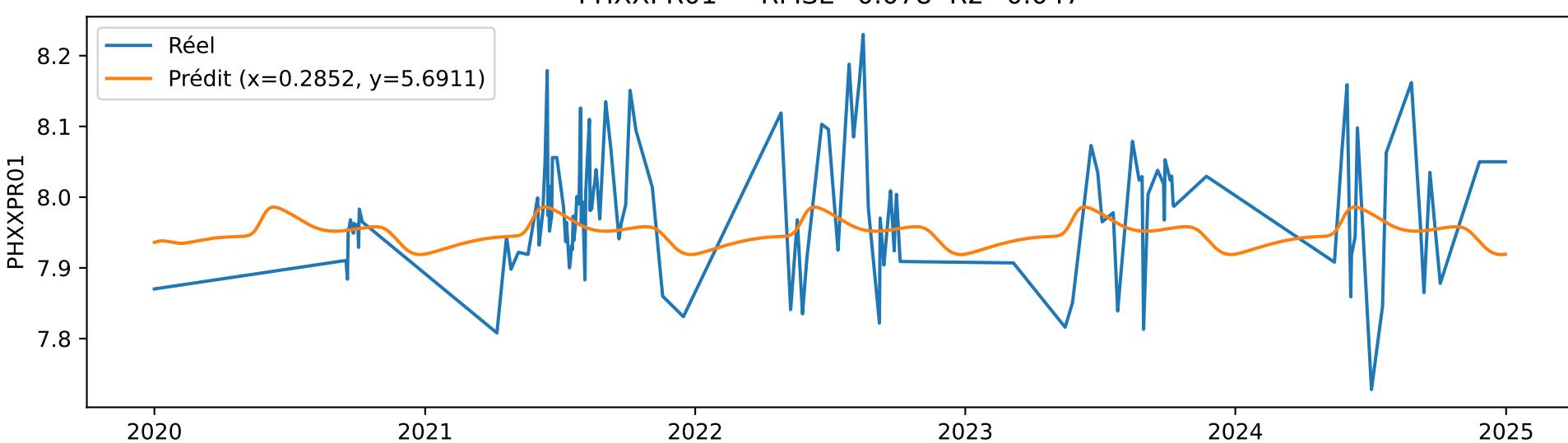
TEMPS901 — RMSE=2.680 R2=0.783



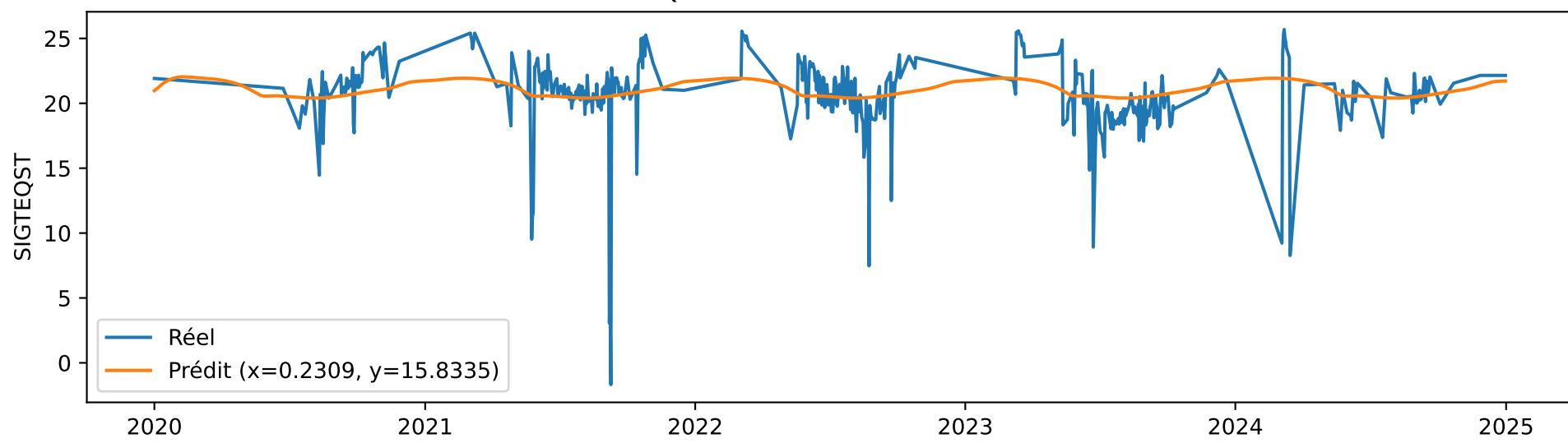
CPHLPR01 — RMSE=2.153 R2=0.008



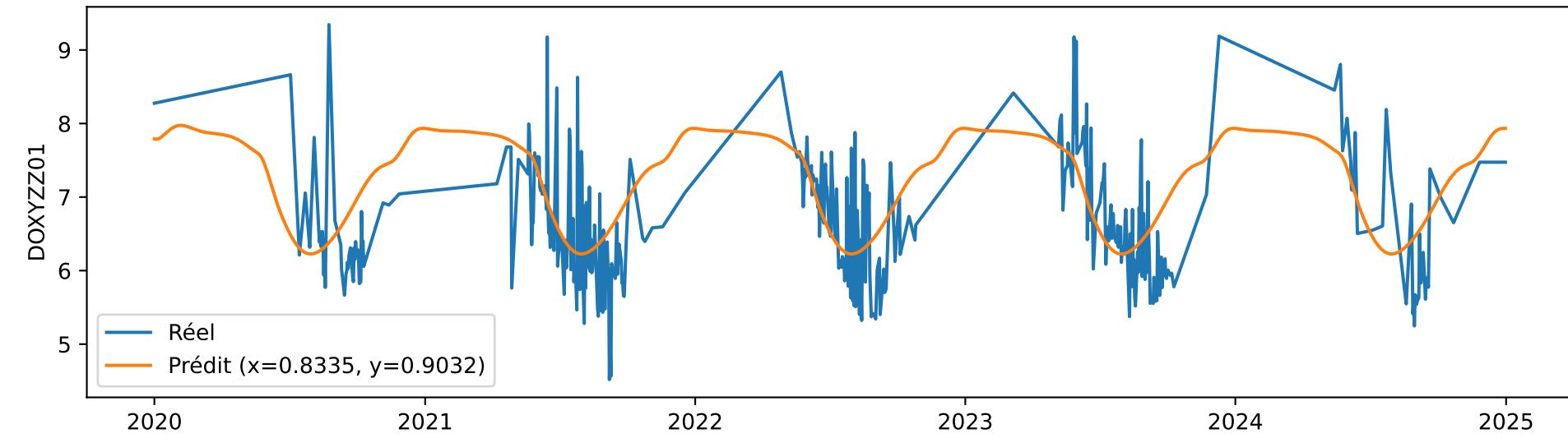
PHXXPR01 — RMSE=0.078 R2=0.047



SIGTEQST — RMSE=2.480 R2=0.050



DOXYZZ01 — RMSE=0.724 R2=0.407



## 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=2.6801, R2=0.7830 ( $x=1.161042$ ,  $y=-1.614598$ ,  $R2_{opt}=0.782982$ )
- CPHLPR01: RMSE=2.1530, R2=0.0076 ( $x=0.137262$ ,  $y=0.889593$ ,  $R2_{opt}=0.007644$ )
- PHXXPR01: RMSE=0.0780, R2=0.0469 ( $x=0.285154$ ,  $y=5.691095$ ,  $R2_{opt}=0.046940$ )
- SIGTEQST: RMSE=2.4796, R2=0.0499 ( $x=0.230874$ ,  $y=15.833489$ ,  $R2_{opt}=0.049908$ )
- DOXYZZ01: RMSE=0.7238, R2=0.4069 ( $x=0.833539$ ,  $y=0.903217$ ,  $R2_{opt}=0.406936$ )