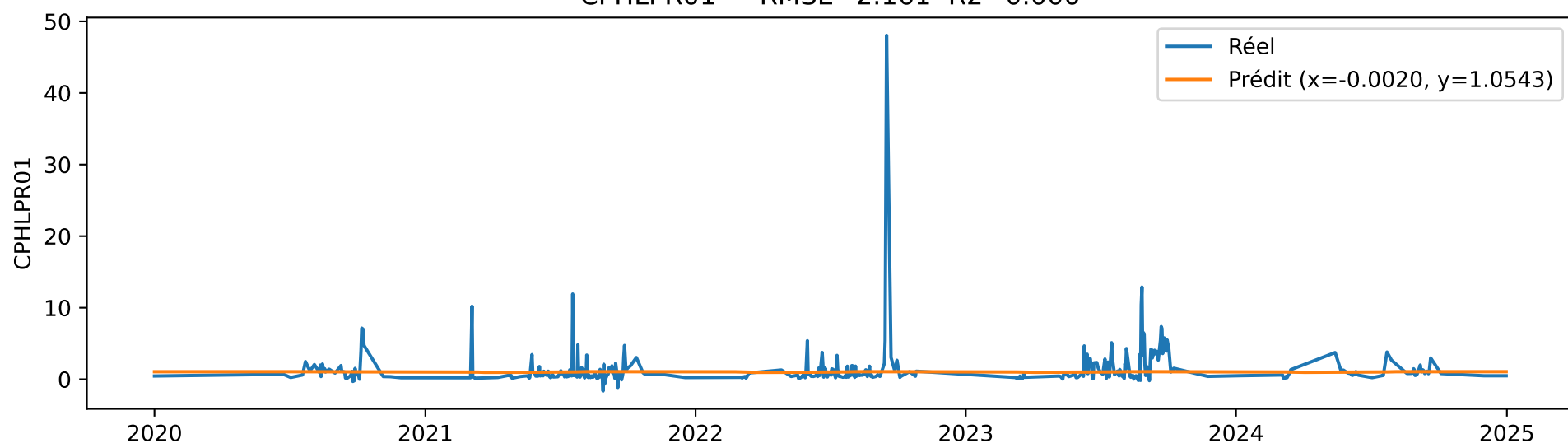
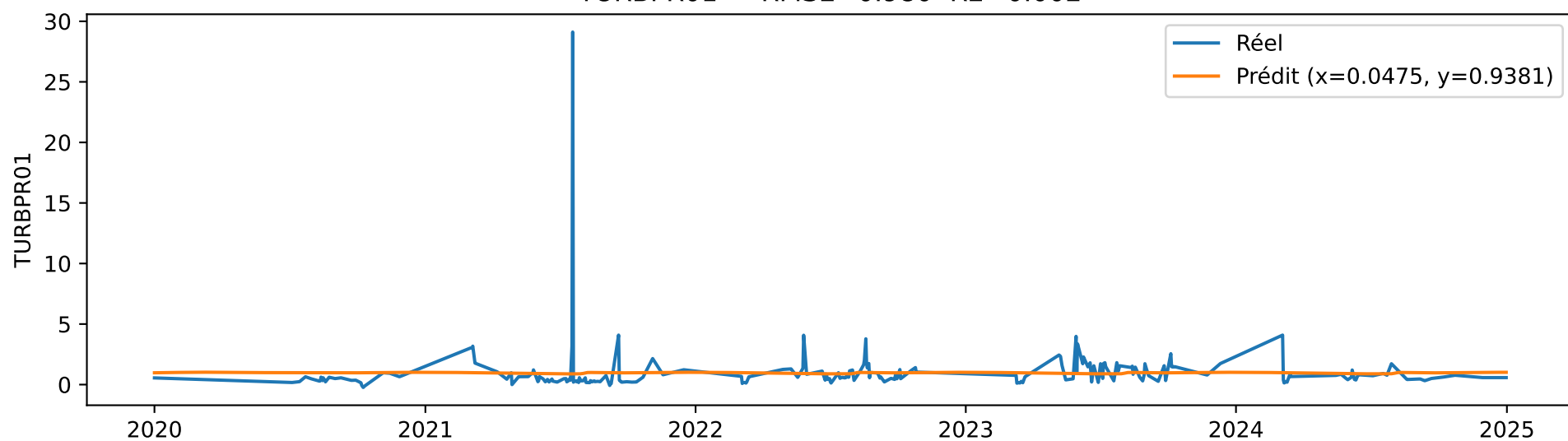


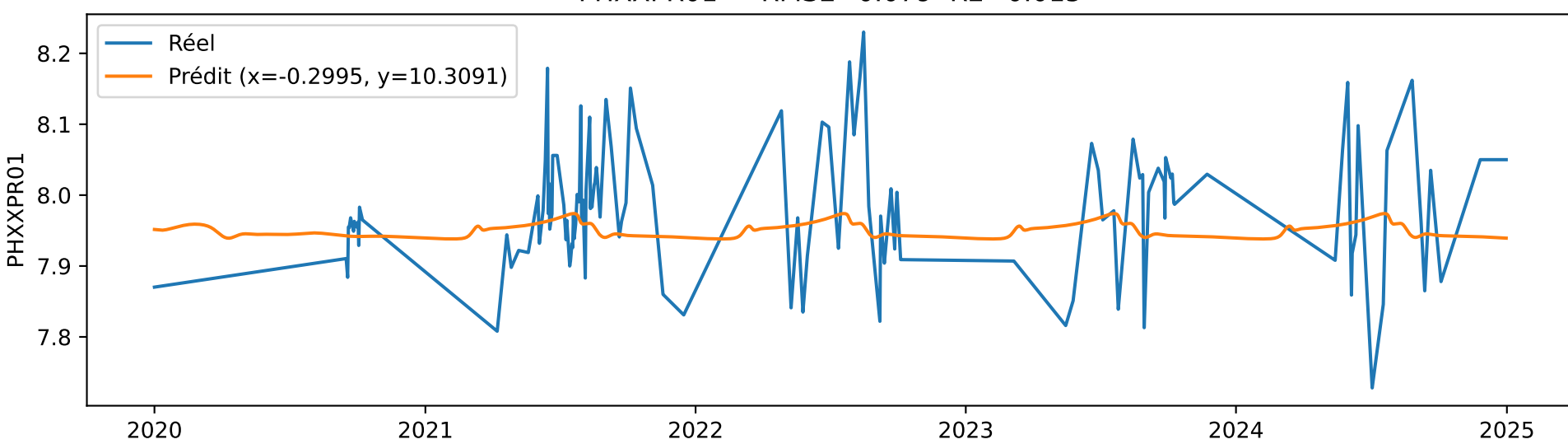
CPHLPR01 — RMSE=2.161 R2=0.000



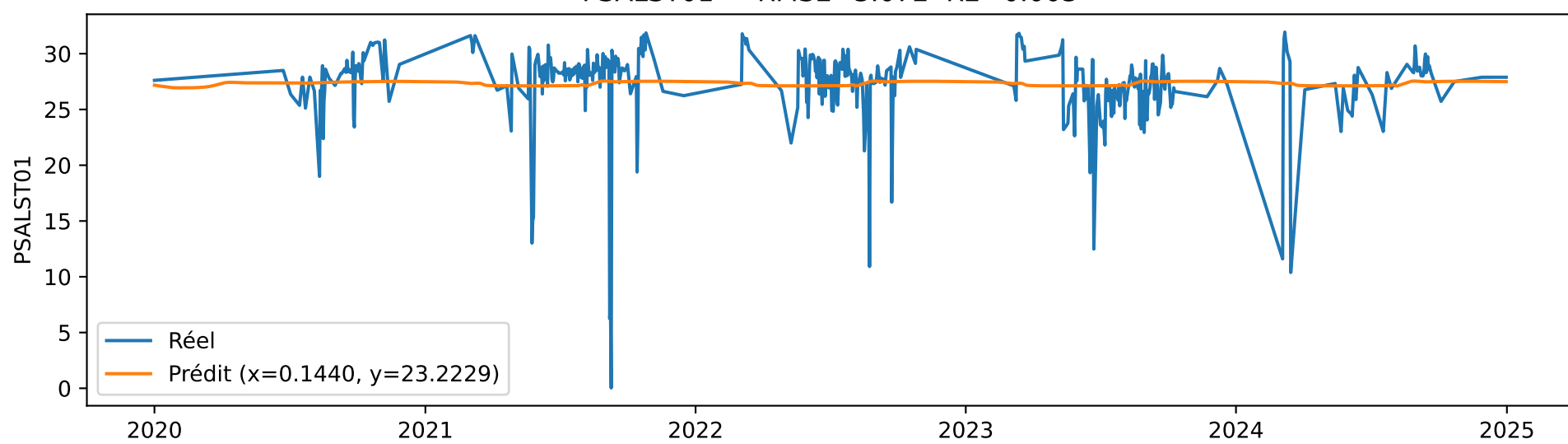
TURBPR01 — RMSE=0.980 R2=0.002



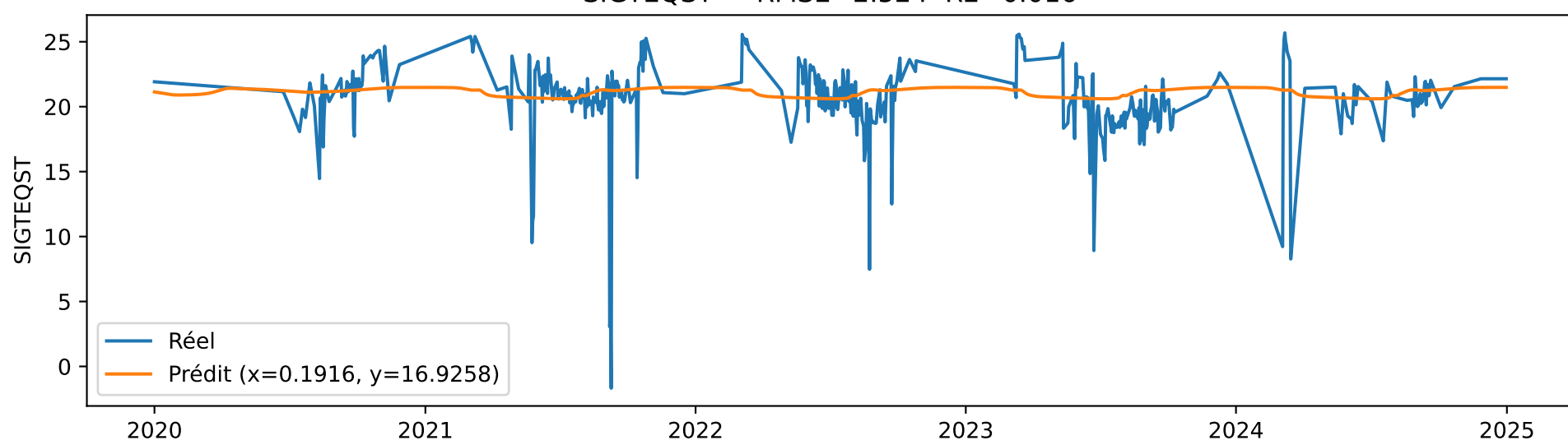
PHXXPR01 — RMSE=0.079 R2=0.015



PSALST01 — RMSE=3.072 R2=0.003



SIGTEQST — RMSE=2.524 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) :
- CPHLPR01: RMSE=2.1610, R2=0.0003 (x=-0.001969, y=1.054278, R2_opt=0.000274)
 - TURBPR01: RMSE=0.9797, R2=0.0019 (x=0.047543, y=0.938127, R2_opt=0.001880)
 - PHXXPR01: RMSE=0.0793, R2=0.0147 (x=-0.299488, y=10.309085, R2_opt=0.014731)
 - PSALST01: RMSE=3.0718, R2=0.0034 (x=0.144024, y=23.222882, R2_opt=0.003441)
 - SIGTEQST: RMSE=2.5237, R2=0.0158 (x=0.191593, y=16.925773, R2_opt=0.015828)