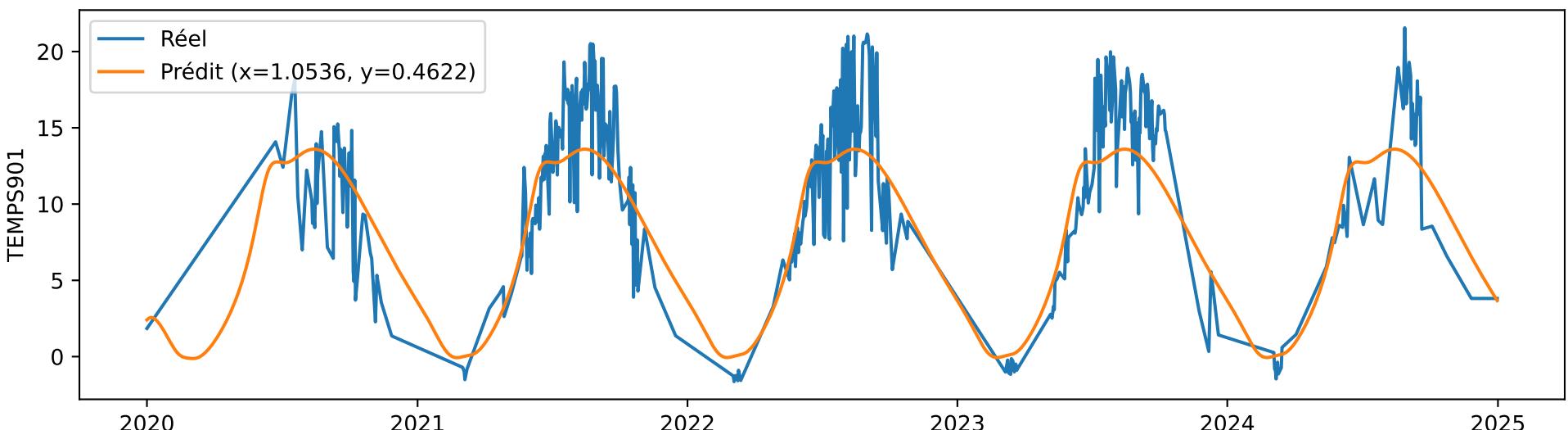
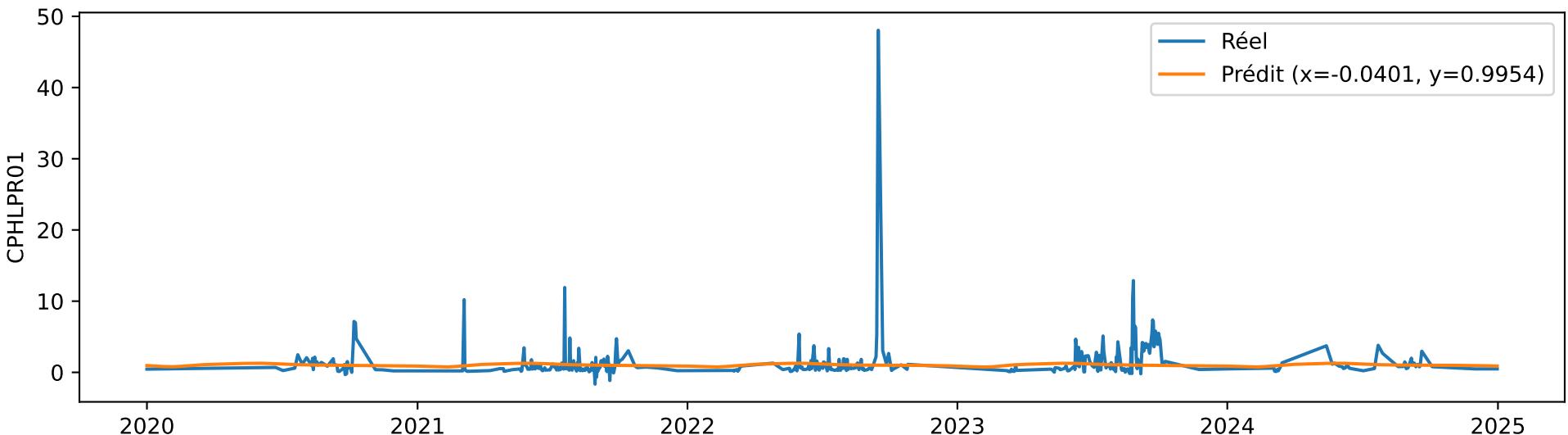


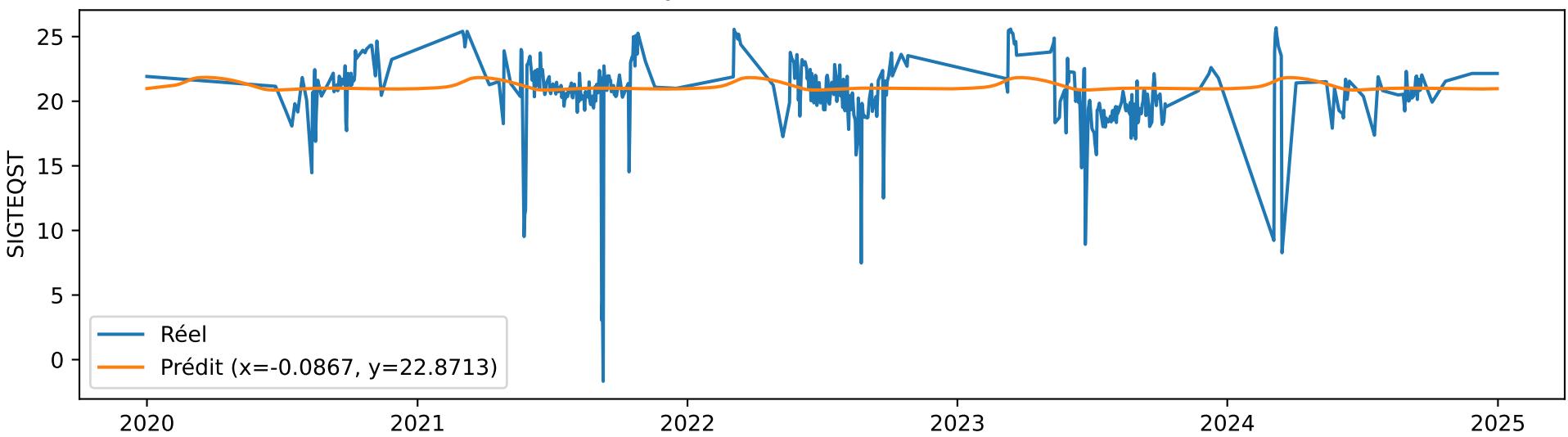
TEMPS901 — RMSE=2.956 R2=0.736



CPHLPR01 — RMSE=2.157 R2=0.004



SIGTEQST — RMSE=2.527 R2=0.013



## 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=2.9562, R2=0.7360 ( $x=1.053643$ ,  $y=0.462172$ ,  $R2_{opt}=0.735969$ )
- CPHLPR01: RMSE=2.1566, R2=0.0044 ( $x=-0.040148$ ,  $y=0.995387$ ,  $R2_{opt}=0.004368$ )
- SIGTEQST: RMSE=2.5267, R2=0.0135 ( $x=-0.086662$ ,  $y=22.871270$ ,  $R2_{opt}=0.013470$ )