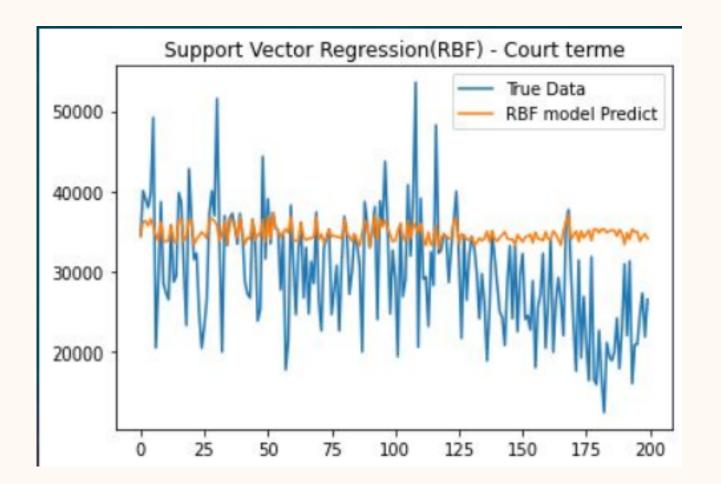
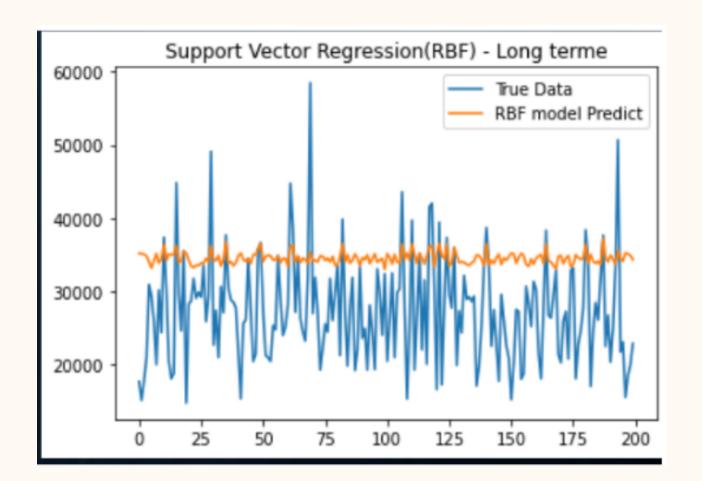
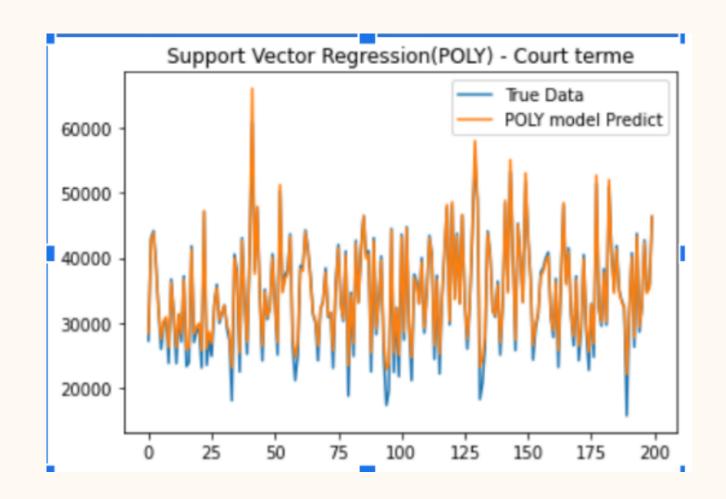
SVR

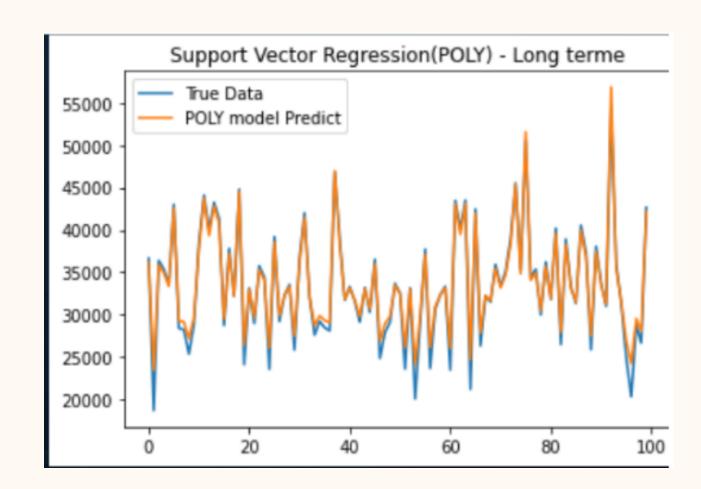


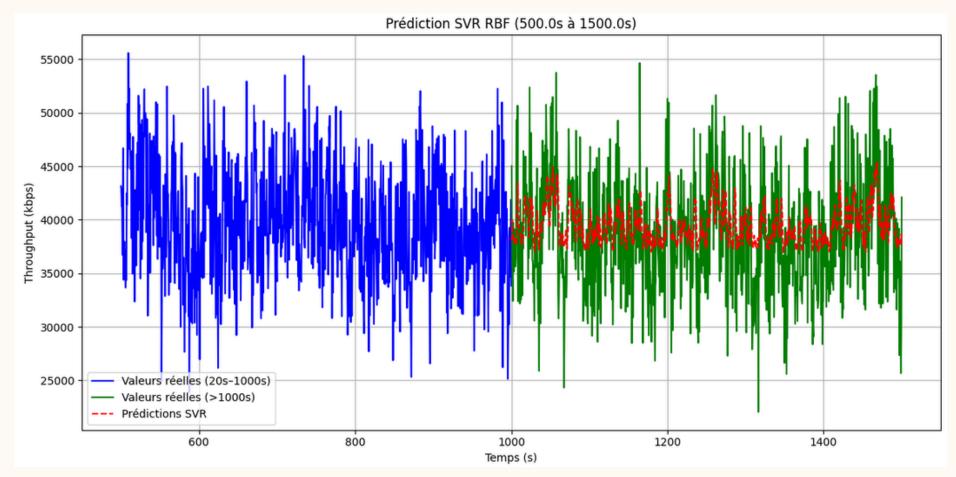
RMSE=8101.97

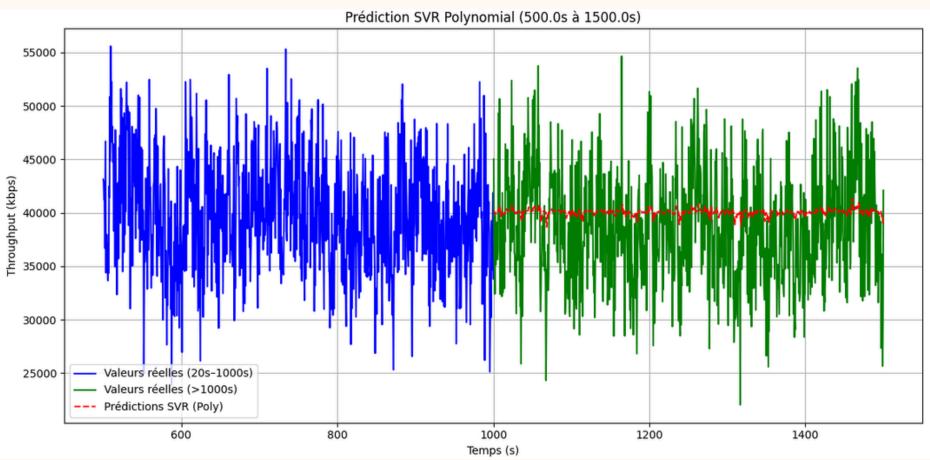




RMSE=1785.45







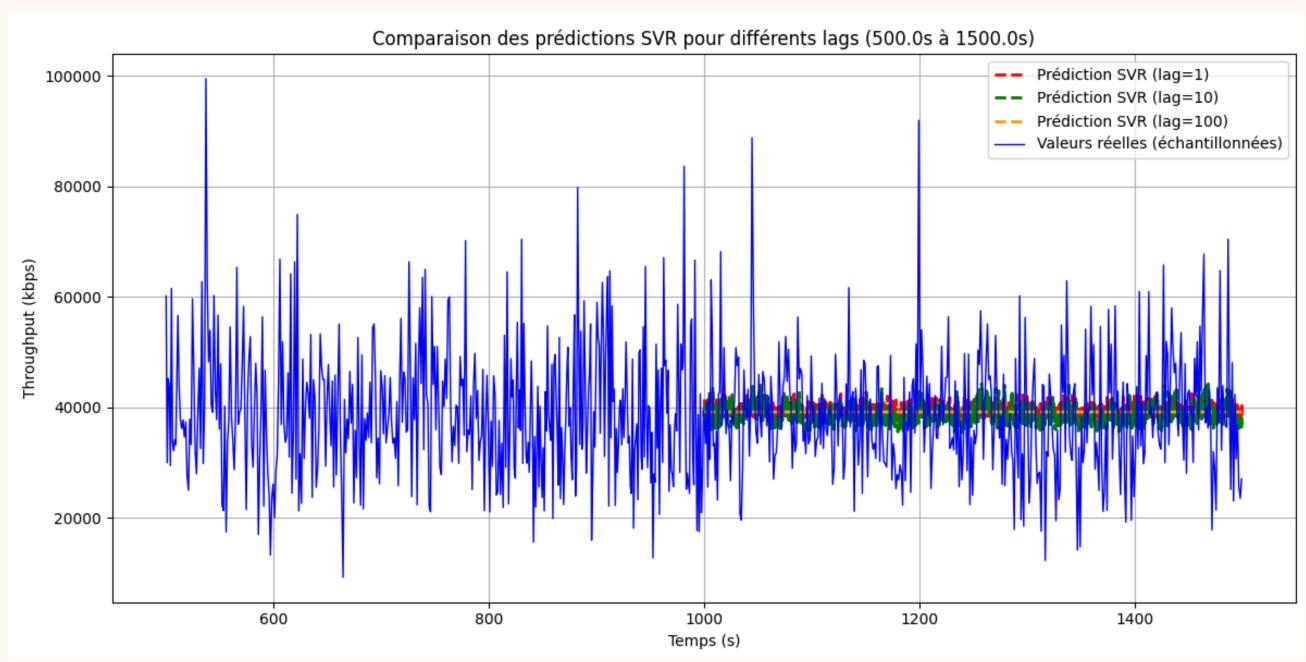
MSE: 36933336.51 RMSE: 6077.28 MAE: 4953.13

R2: -0.34

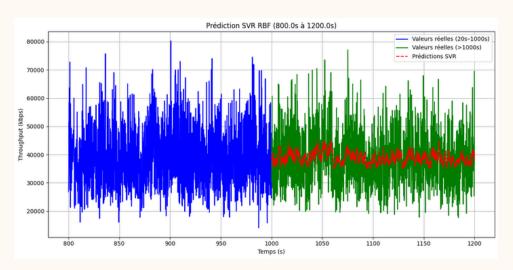
MSE: 47257710.63 RMSE: 6874.42 MAE: 5810.85

R2: -0.71

Impact de l'Horizon



Lag = 1	MSE = 141576720.13	RMSE = 11898.60	MAE = $96\overline{9}8.9\overline{0}$	R ² = -0.1055
	MSE = 131897782.14		•	
Lag = 100	MSE = 144391899.46	RMSE = 12016.32	MAE = 9810.81	$R^2 = -0.1275$



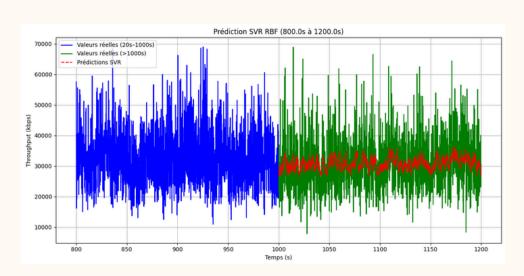
MSE: 78121384.54

RMSE: 8838.63

MAE: 7173.92

R2: -0.01

Scénario 1

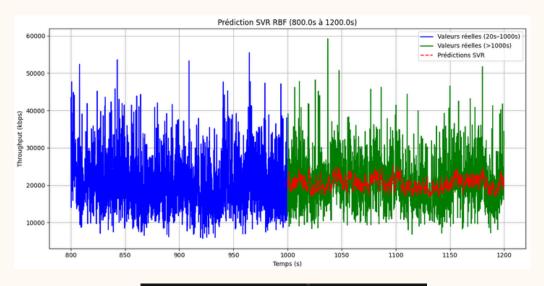


MSE: 61717810.89

RMSE: 7856.07 MAE: 6109.44

R2: 0.05

Scénario 4



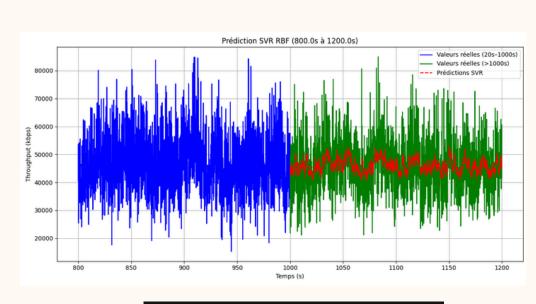
MSE: 31416235.25

RMSE: 5605.02

MAE: 4342.78

R2: 0.08

Scénario 2



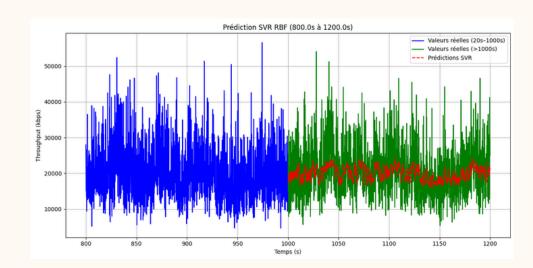
MSE: 101121362.62

RMSE: 10055.91

MAE: 7960.95

R2: 0.05

Scénario 5



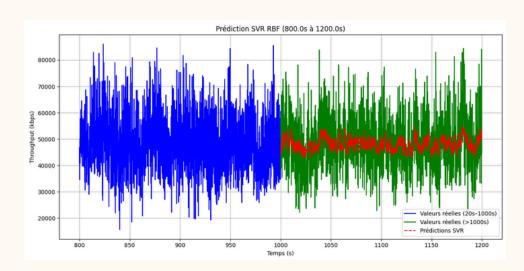
MSE: 41956587.31

RMSE: 6477.39

MAE: 4930.51

R2: 0.00

Scénario 3



MSE: 105722712.63

RMSE: 10282.16

MAE: 8158.99

R2: 0.05

Scénario 6

Temps d'exécution des 3 Algos

Par Python:

Algorithme	Temps total (s)
NN	29 - 30
SVR	10 - 15
ARMA	5

Table 1 – Comparaison des temps d'exécution des différents algorithmes

Par Matlab:

Algorithme	Temps total (s)
NN	13
SVR	5
ARMA	1 - 2

Table 2 – Comparaison des temps d'exécution des différents algorithmes

Conclusion:

- L'algorithme ARMA, le plus simple est aussi le plus rapide
 L'algorithme NN prends le plus de temps, apprentissage compris.
 L'algorithme SVR plus au moins rapide, Ce temps comprend à la fois l'apprentissage et la prédiction..