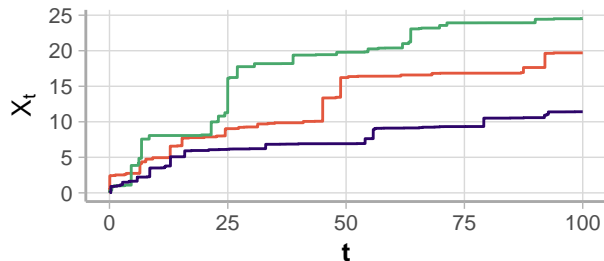


Données — GMH — MLE — Processus original

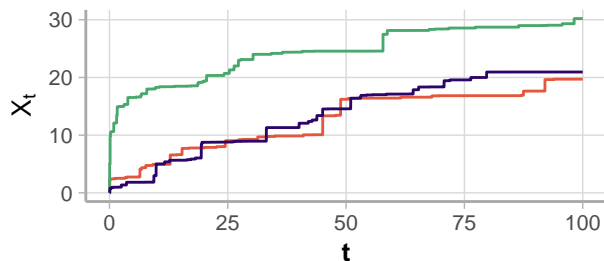
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.294$, $\beta=0.457$, $\theta=1.859$
 GMH : $\alpha=1.173$, $\beta=0.468$, $\theta=2.248$



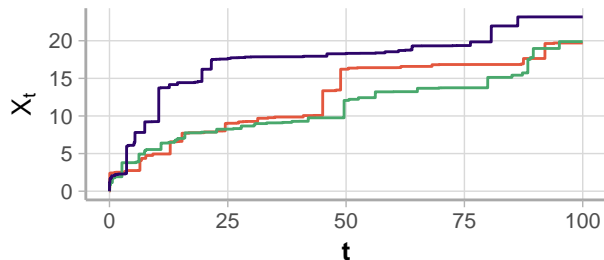
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.294$, $\beta=0.457$, $\theta=1.859$
 GMH : $\alpha=3.278$, $\beta=0.317$, $\theta=1.924$



$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$

MLE : $\alpha=1.294$, $\beta=0.457$, $\theta=1.859$
 GMH : $\alpha=1.176$, $\beta=0.47$, $\theta=2.23$



$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$

MLE : $\alpha=1.294$, $\beta=0.457$, $\theta=1.859$
 GMH : $\alpha=3.373$, $\beta=0.31$, $\theta=1.924$

