Données — GMH — MLE — Processus original

α ~ Log–N et β ~ Log–N

MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$

GMH : $\alpha = 1.456$, $\beta = 0.84$, $\theta = 3.309$

α ~ Gamma et β ~ Log–N
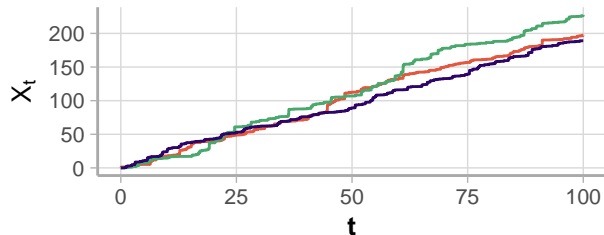
MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$

GMH : $\alpha = 3.904$, $\beta = 0.652$, $\theta = 3.078$
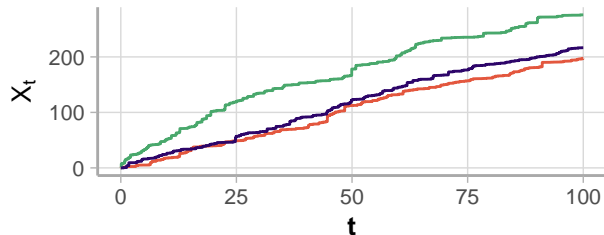
α ~ Log–N et β ~ Uniforme

MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$

GMH : $\alpha = 1.122$, $\beta = 0.925$, $\theta = 3.022$
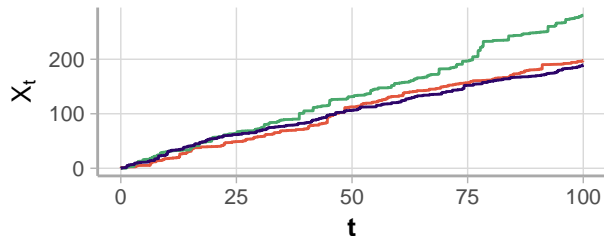
α ~ Gamma et β ~ Uniforme

MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$

GMH : $\alpha = 1.364$, $\beta = 0.916$, $\theta = 2.731$