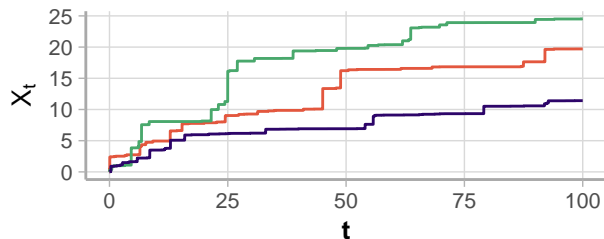
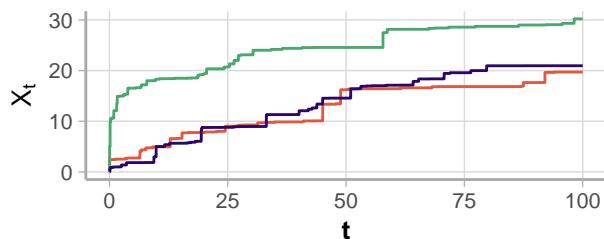
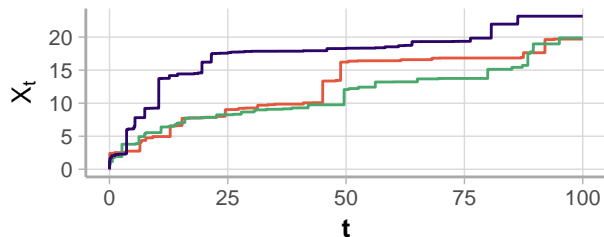


Données

— 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 : $\alpha = 3.373$, $\beta = 0.31$, $\theta = 1.924$ 