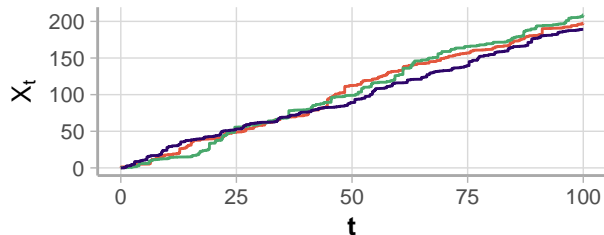
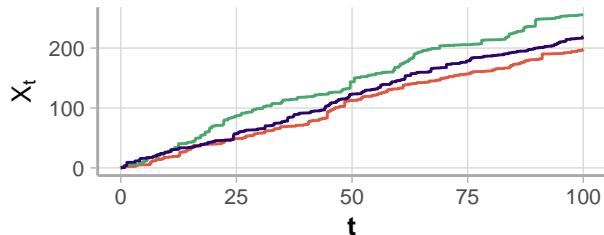
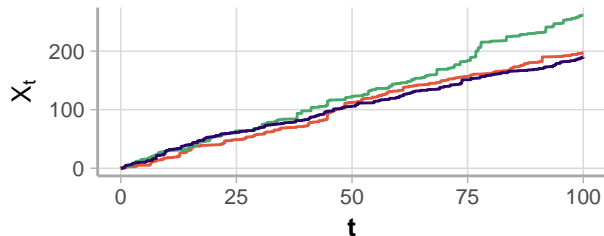


Données

— GMH

— MLE

— Processus original

 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$ GMH : $\alpha = 1.207$, $\beta = 0.916$, $\theta = 2.735$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$ GMH : $\alpha = 1.516$, $\beta = 0.879$, $\theta = 2.612$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$ GMH : $\alpha = 1.164$, $\beta = 0.926$, $\theta = 2.697$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.139$, $\beta = 1.011$, $\theta = 1.646$ GMH : $\alpha = 1.639$, $\beta = 0.863$, $\theta = 2.644$ 