

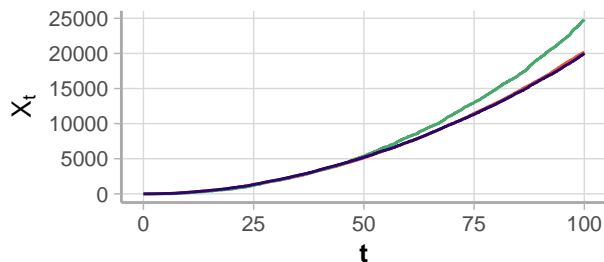
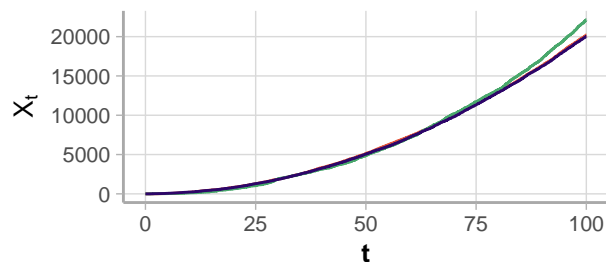
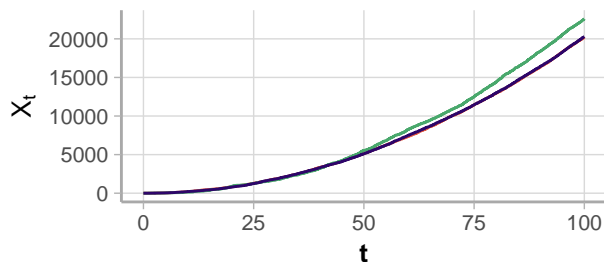
Données

— GMH

— MLE

— Processus original

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 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.092$, $\beta=2.208$, $\theta=10.581$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.075$, $\beta=2.208$, $\theta=11.212$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.091$, $\beta=2.175$, $\theta=10.989$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.071$, $\beta=2.23$, $\theta=10.701$ 