Données — GMH — MLE — Processus original

α ~ Log–N et β ~ Log–N

MLE : $\alpha = 57.952$, $\beta = 1.999$, $\theta = 3.472$

GMH : $\alpha = 13.262$, $\beta = 2.207$, $\theta = 6.566$

α ~ Gamma et β ~ Log–N
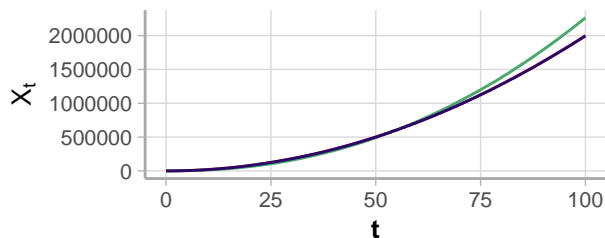
MLE : $\alpha = 57.952$, $\beta = 1.999$, $\theta = 3.472$

GMH : $\alpha = 7.184$, $\beta = 2.191$, $\theta = 13.367$
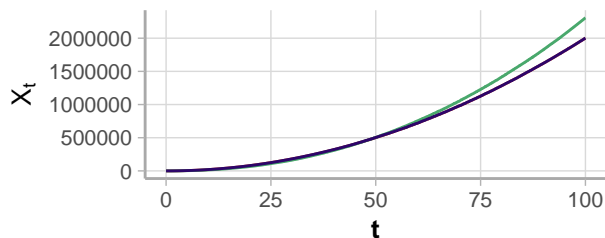
α ~ Log–N et β ~ Uniforme

MLE : $\alpha = 57.952$, $\beta = 1.999$, $\theta = 3.472$

GMH : $\alpha = 13.811$, $\beta = 2.205$, $\theta = 6.456$
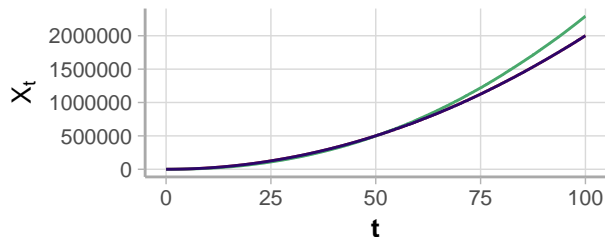
α ~ Gamma et β ~ Uniforme

MLE : $\alpha = 57.952$, $\beta = 1.999$, $\theta = 3.472$

GMH : $\alpha = 8.217$, $\beta = 2.184$, $\theta = 12.106$