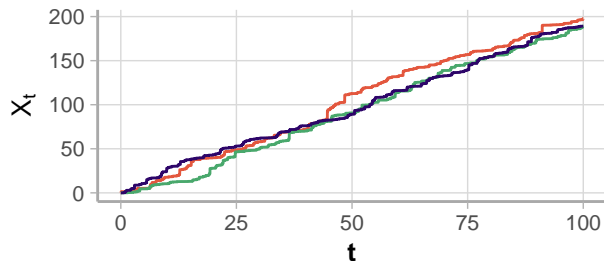


Données — GMH — MLE — Processus original

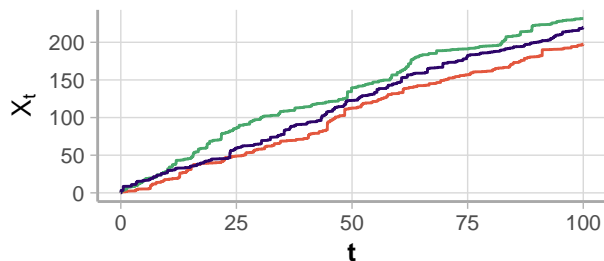
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.032$, $\beta=0.998$, $\theta=2.096$



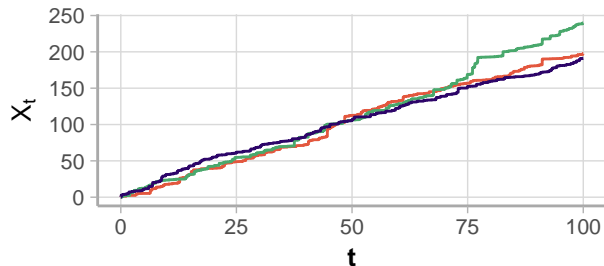
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=2.185$, $\beta=0.867$, $\theta=1.838$



$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.041$, $\beta=0.997$, $\theta=2.088$



$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=2.398$, $\beta=0.842$, $\theta=1.89$

