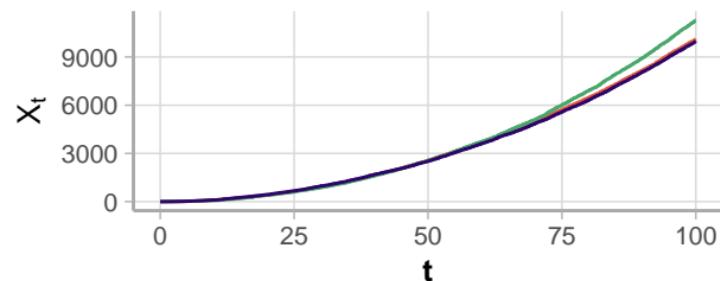


**Données** — GMH — MLE — Processus original

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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 1.008$

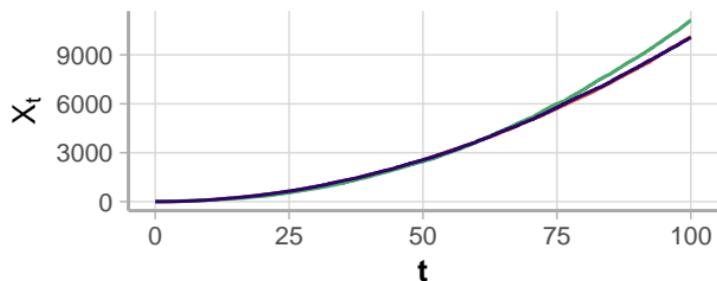
GMH :  $\alpha = 0.345$ ,  $\beta = 2.132$ ,  $\theta = 1.762$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 1.008$

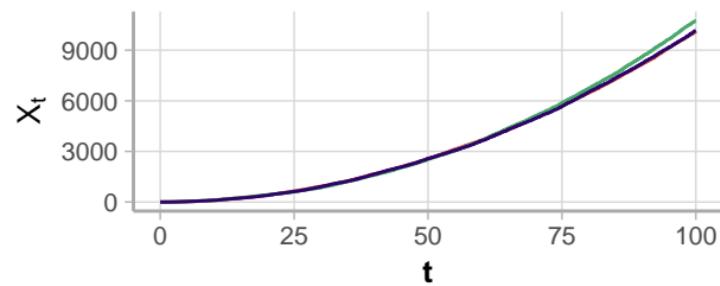
GMH :  $\alpha = 0.365$ ,  $\beta = 2.166$ ,  $\theta = 1.412$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 1.008$

GMH :  $\alpha = 0.456$ ,  $\beta = 2.125$ ,  $\theta = 1.35$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 1.008$

GMH :  $\alpha = 0.437$ ,  $\beta = 2.132$ ,  $\theta = 1.373$

