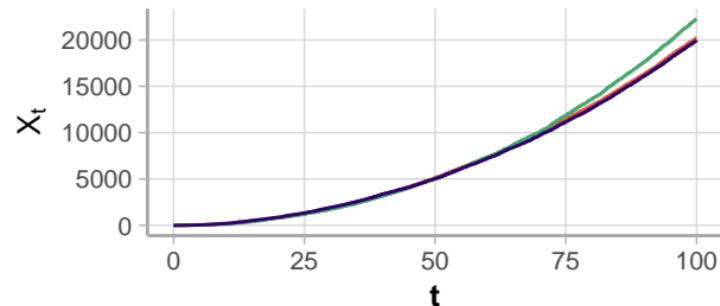


Données — GMH — MLE — Processus original

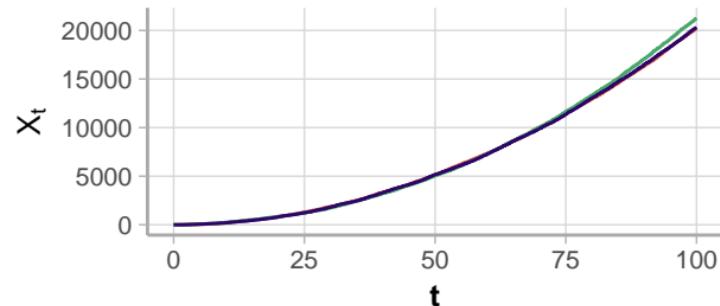
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.346, beta=2.132, theta=3.469



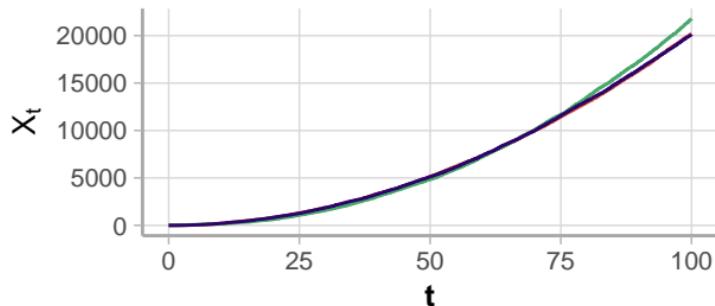
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.502, beta=2.115, theta=2.553



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

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.396, beta=2.156, theta=2.675



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

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.447, beta=2.128, theta=2.706

