

Données

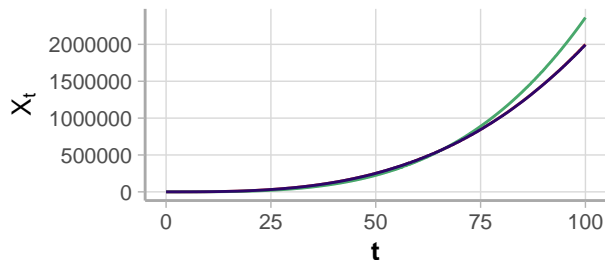
— GMH

— MLE

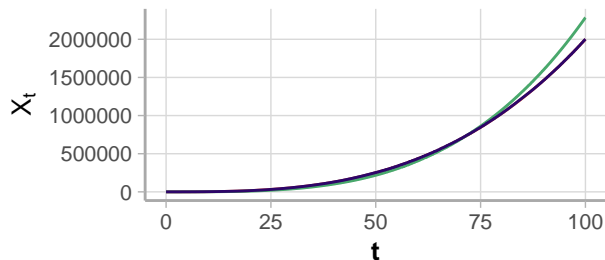
— Processus original

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

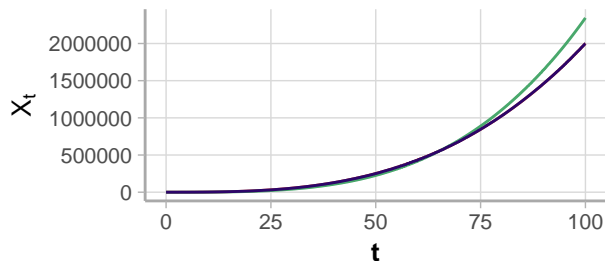
MLE : $\alpha=0.361$, $\beta=2.994$, $\theta=5.69$
GMH : $\alpha=0.398$, $\beta=3.399$, $\theta=0.947$

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

MLE : $\alpha=0.361$, $\beta=2.994$, $\theta=5.69$
GMH : $\alpha=0.46$, $\beta=3.392$, $\theta=0.818$

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

MLE : $\alpha=0.361$, $\beta=2.994$, $\theta=5.69$
GMH : $\alpha=0.412$, $\beta=3.376$, $\theta=1.008$

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

MLE : $\alpha=0.361$, $\beta=2.994$, $\theta=5.69$
GMH : $\alpha=0.527$, $\beta=3.362$, $\theta=0.794$

