

**Données**

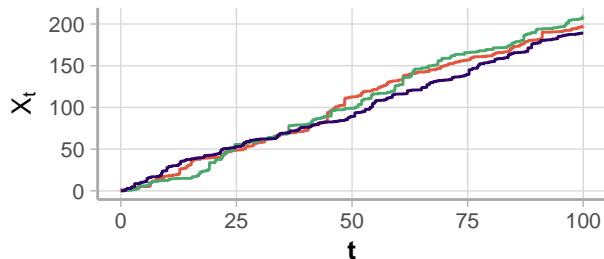
— GMH

— MLE

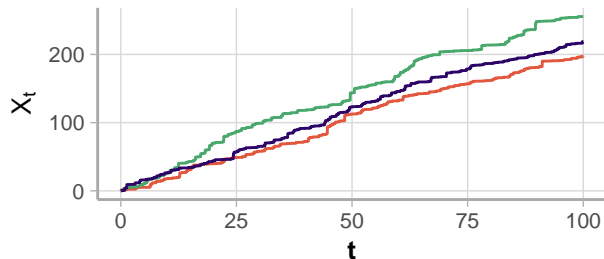
— Processus original

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

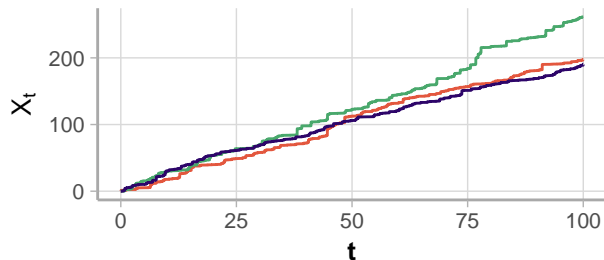
MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$   
GMH :  $\alpha=1.207$ ,  $\beta=0.916$ ,  $\theta=2.735$

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

MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$   
GMH :  $\alpha=1.516$ ,  $\beta=0.879$ ,  $\theta=2.612$

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

MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$   
GMH :  $\alpha=1.164$ ,  $\beta=0.926$ ,  $\theta=2.697$

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

MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$   
GMH :  $\alpha=1.639$ ,  $\beta=0.863$ ,  $\theta=2.644$

