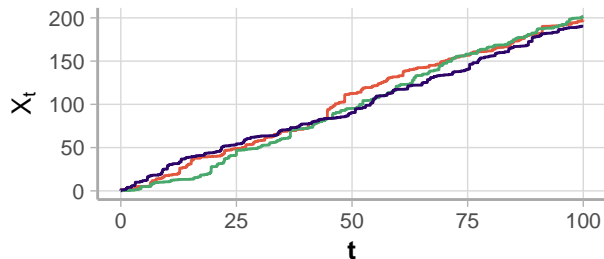


Données — GMH — MLE — Processus original

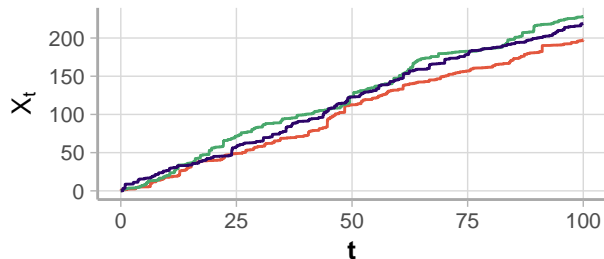
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.048$, $\beta=1.015$, $\theta=1.967$



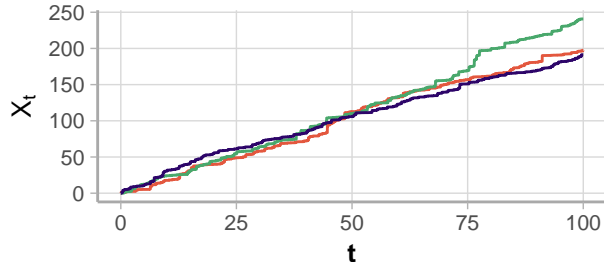
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.207$, $\beta=0.996$, $\theta=1.849$



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

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.056$, $\beta=1.012$, $\theta=2.009$



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

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.352$, $\beta=0.97$, $\theta=1.897$

