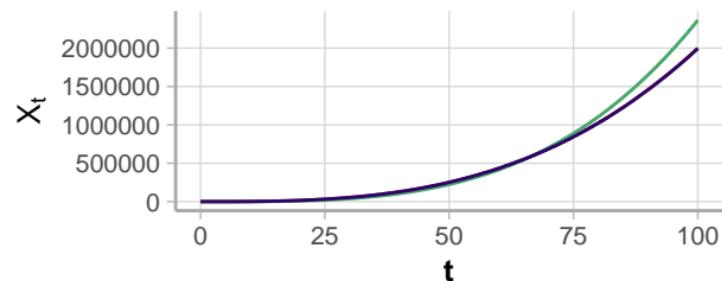


Données — GMH — MLE — Processus original

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

MLE : $\alpha = 0.361$, $\beta = 2.994$, $\theta = 5.69$

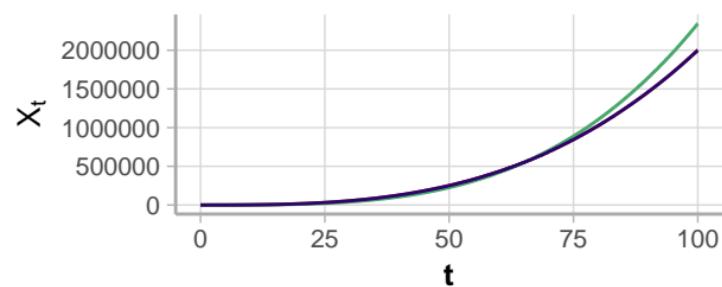
GMH : $\alpha = 0.398$, $\beta = 3.399$, $\theta = 0.947$



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

MLE : $\alpha = 0.361$, $\beta = 2.994$, $\theta = 5.69$

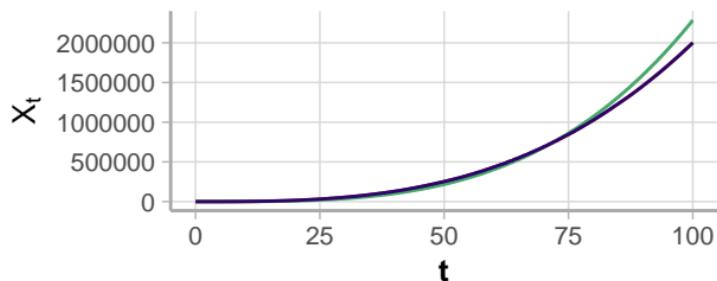
GMH : $\alpha = 0.412$, $\beta = 3.376$, $\theta = 1.008$



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

MLE : $\alpha = 0.361$, $\beta = 2.994$, $\theta = 5.69$

GMH : $\alpha = 0.46$, $\beta = 3.392$, $\theta = 0.818$



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

MLE : $\alpha = 0.361$, $\beta = 2.994$, $\theta = 5.69$

GMH : $\alpha = 0.527$, $\beta = 3.362$, $\theta = 0.794$

