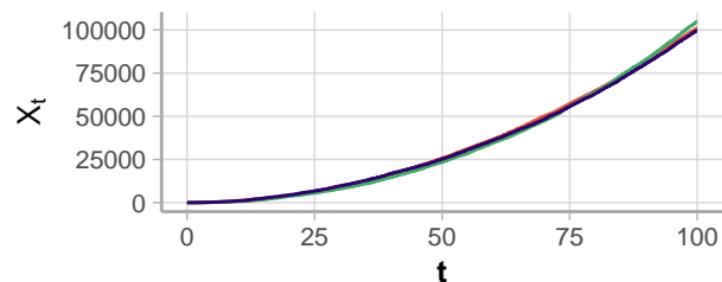


**Données** — GMH — MLE — Processus original

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

MLE :  $\alpha = 1.084$ ,  $\beta = 1.983$ ,  $\theta = 10.074$

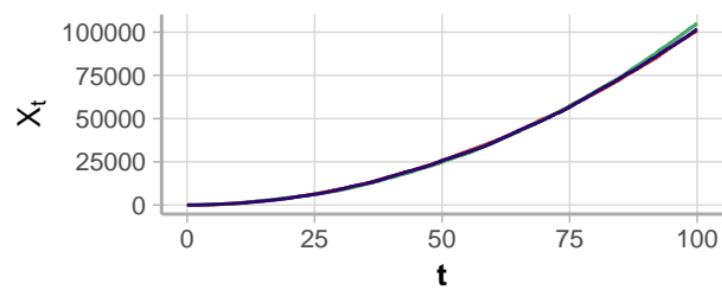
GMH :  $\alpha = 0.297$ ,  $\beta = 2.155$ ,  $\theta = 17.197$



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

MLE :  $\alpha = 1.084$ ,  $\beta = 1.983$ ,  $\theta = 10.074$

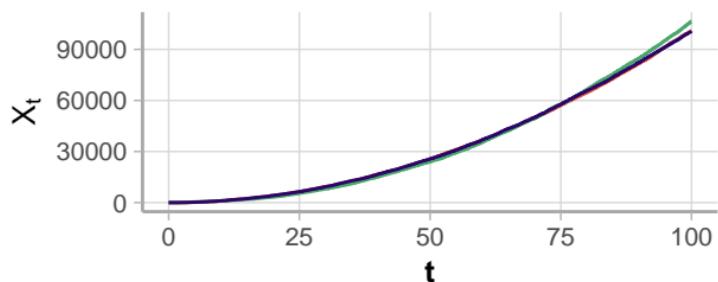
GMH :  $\alpha = 0.437$ ,  $\beta = 2.12$ ,  $\theta = 14.176$



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

MLE :  $\alpha = 1.084$ ,  $\beta = 1.983$ ,  $\theta = 10.074$

GMH :  $\alpha = 0.399$ ,  $\beta = 2.139$ ,  $\theta = 13.993$



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

MLE :  $\alpha = 1.084$ ,  $\beta = 1.983$ ,  $\theta = 10.074$

GMH :  $\alpha = 0.415$ ,  $\beta = 2.131$ ,  $\theta = 13.884$

