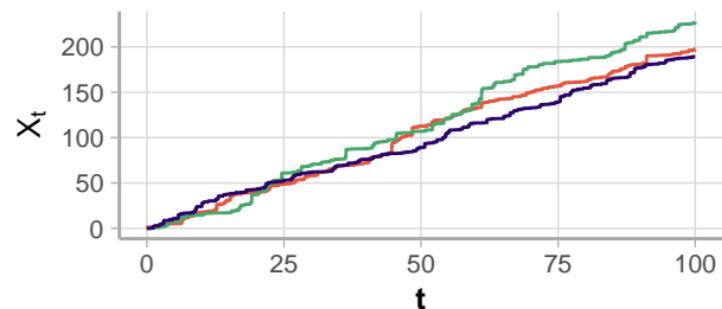


Données — GMH — MLE — Processus original

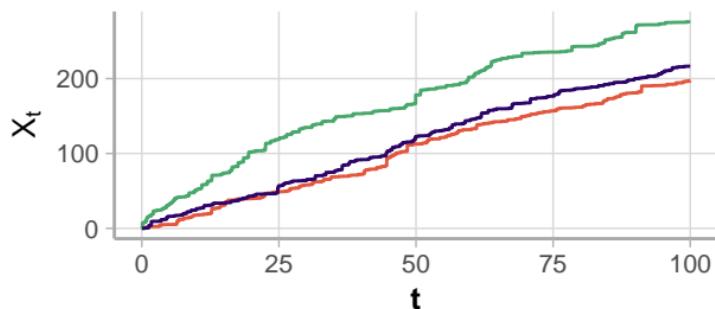
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=1.456, beta=0.84, theta=3.309



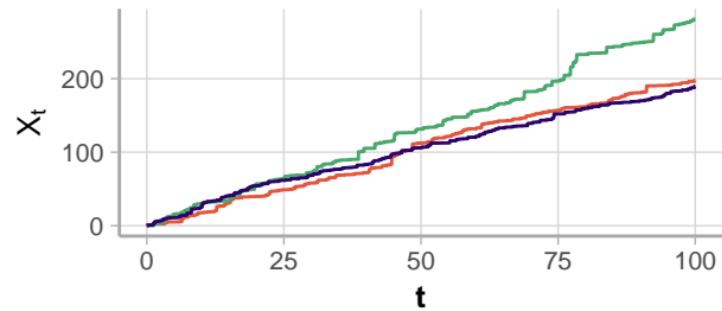
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=3.904, beta=0.652, theta=3.078



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

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=1.122, beta=0.925, theta=3.022



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

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=1.364, beta=0.916, theta=2.731

