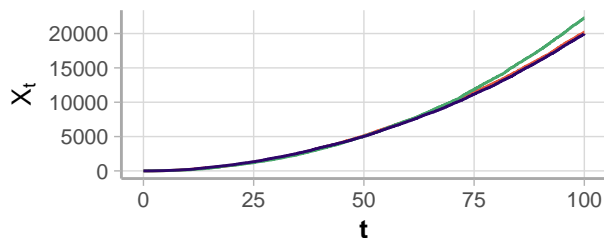
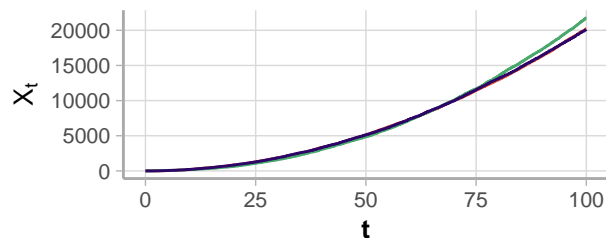
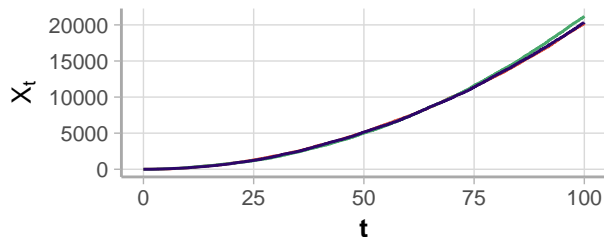


Données

— GMH

— MLE

— Processus original

 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.083$, $\beta = 1.983$, $\theta = 2.015$ GMH : $\alpha = 0.346$, $\beta = 2.132$, $\theta = 3.469$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.083$, $\beta = 1.983$, $\theta = 2.015$ GMH : $\alpha = 0.396$, $\beta = 2.156$, $\theta = 2.674$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.083$, $\beta = 1.983$, $\theta = 2.015$ GMH : $\alpha = 0.503$, $\beta = 2.122$, $\theta = 2.457$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.083$, $\beta = 1.983$, $\theta = 2.015$ GMH : $\alpha = 0.431$, $\beta = 2.144$, $\theta = 2.612$ 