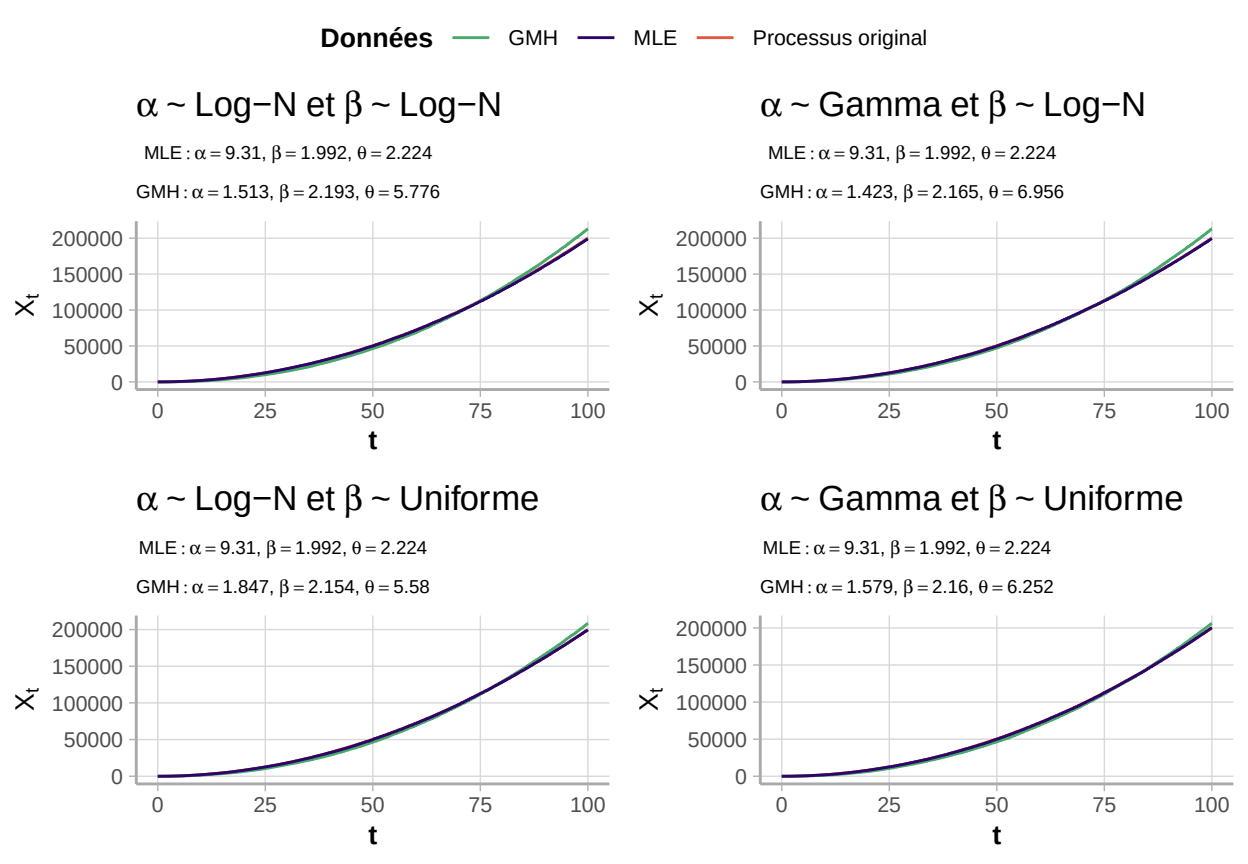
Données
GMH
MLE
Processus original
α ~ Log−N et β ~ Log−N
MLE : α = 9.31, β = 1.992, θ = 2.224
GMH : α = 1.513, β = 2.193, θ = 5.776
α ~ Gamma et β ~ Log−N
MLE : α = 9.31, β = 1.992, θ = 2.224
GMH : α = 1.423, β = 2.165, θ = 6.956
α ~ Log−N et β ~ Uniforme
MLE : α = 9.31, β = 1.992, θ = 2.224
GMH : α = 1.847, β = 2.154, θ = 5.58
α ~ Gamma et β ~ Uniforme
MLE : α = 9.31, β = 1.992, θ = 2.224
GMH : α = 1.579, β = 2.16, θ = 6.252
Xt
t
0
50000
100000
150000
200000
0
25
50
75
100