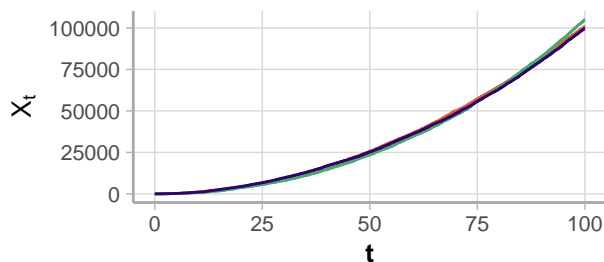


Données — GMH — MLE — Processus original

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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=10.078$

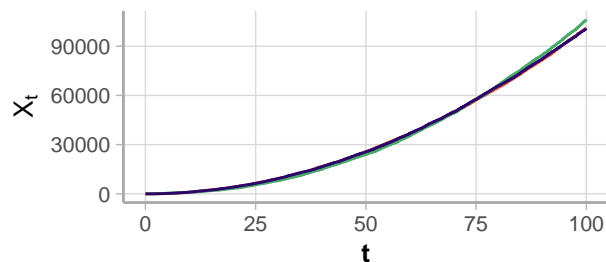
GMH : $\alpha=0.297$, $\beta=2.155$, $\theta=17.197$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=10.078$

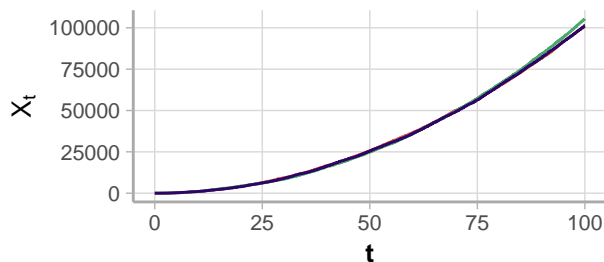
GMH : $\alpha=0.398$, $\beta=2.141$, $\theta=13.935$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=10.078$

GMH : $\alpha=0.421$, $\beta=2.121$, $\theta=14.653$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=10.078$

GMH : $\alpha=0.411$, $\beta=2.129$, $\theta=14.166$

