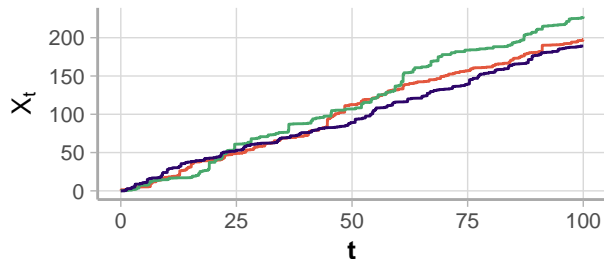


**Données** — GMH — MLE — Processus original

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

MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$

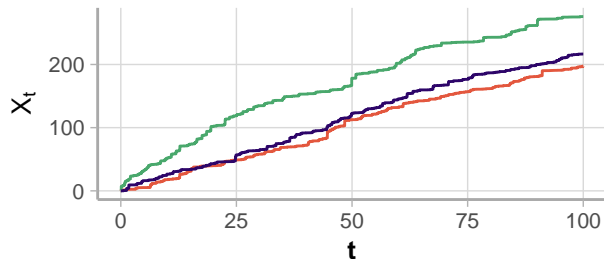
GMH :  $\alpha=1.456$ ,  $\beta=0.84$ ,  $\theta=3.309$



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

MLE :  $\alpha=1.139$ ,  $\beta=1.011$ ,  $\theta=1.646$

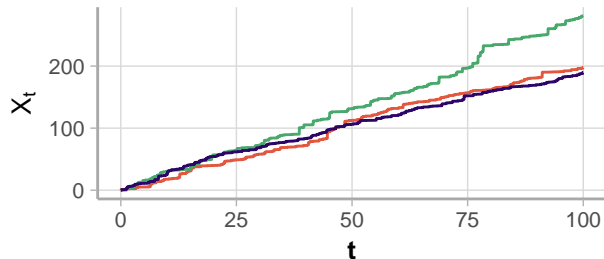
GMH :  $\alpha=3.904$ ,  $\beta=0.652$ ,  $\theta=3.078$



$\alpha \sim \text{Log-N}$  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 :  $\alpha=1.364$ ,  $\beta=0.916$ ,  $\theta=2.731$

