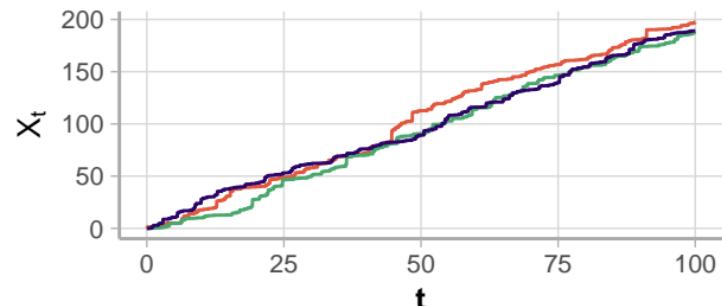


Données — GMH — MLE — Processus original

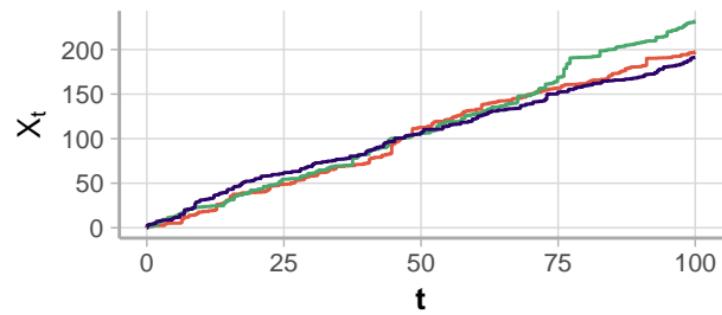
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=1.072, beta=0.992, theta=2.073



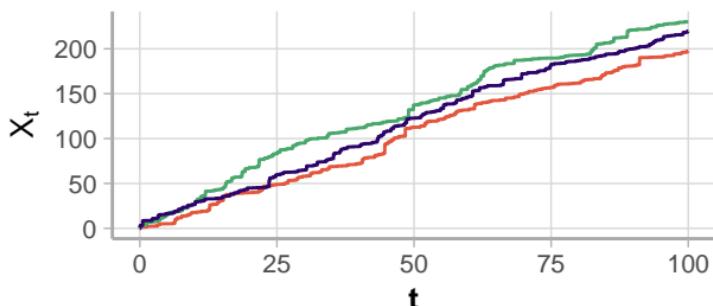
$\alpha \sim \text{log-N}$ et $\beta \sim \text{Uniforme}$

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=1.027, beta=1.001, theta=2.071



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

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=2.023, beta=0.885, theta=1.825



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

MLE : alpha=1.139, beta=1.011, theta=1.646
GMH : alpha=2.154, beta=0.868, theta=1.878

