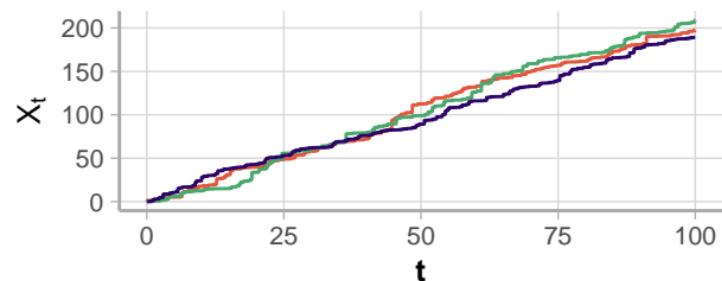


**Données** — GMH — MLE — Processus original

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

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

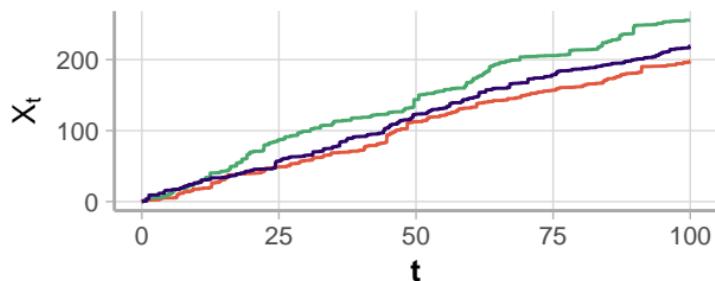
GMH :  $\alpha = 1.207$ ,  $\beta = 0.916$ ,  $\theta = 2.735$



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

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

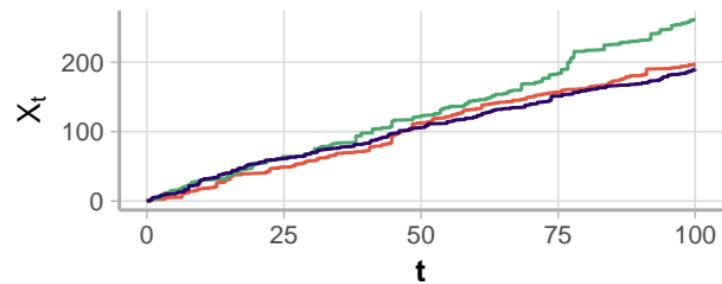
GMH :  $\alpha = 1.516$ ,  $\beta = 0.879$ ,  $\theta = 2.612$



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

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

GMH :  $\alpha = 1.164$ ,  $\beta = 0.926$ ,  $\theta = 2.697$



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

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

GMH :  $\alpha = 1.639$ ,  $\beta = 0.863$ ,  $\theta = 2.644$

