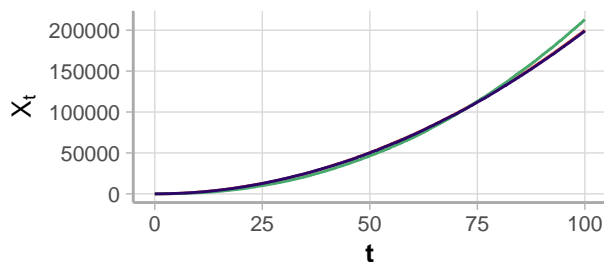
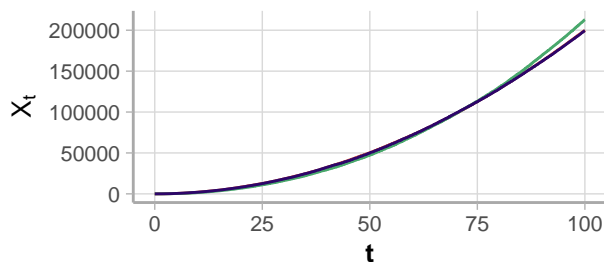
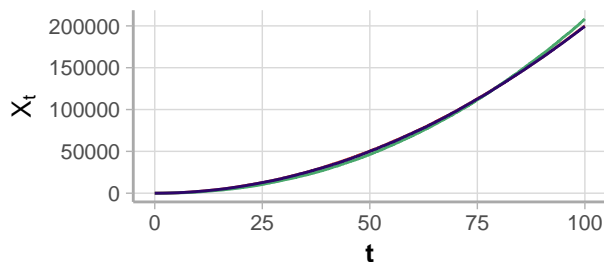


Données

— GMH

— MLE

— Processus original

 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=9.313$, $\beta=1.992$, $\theta=2.223$ GMH : $\alpha=1.513$, $\beta=2.193$, $\theta=5.776$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=9.313$, $\beta=1.992$, $\theta=2.223$ GMH : $\alpha=1.423$, $\beta=2.165$, $\theta=6.956$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=9.313$, $\beta=1.992$, $\theta=2.223$ GMH : $\alpha=1.814$, $\beta=2.157$, $\theta=5.59$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=9.313$, $\beta=1.992$, $\theta=2.223$ GMH : $\alpha=1.581$, $\beta=2.161$, $\theta=6.194$ 