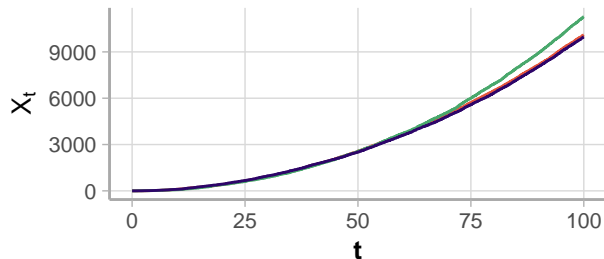


Données — GMH — MLE — Processus original

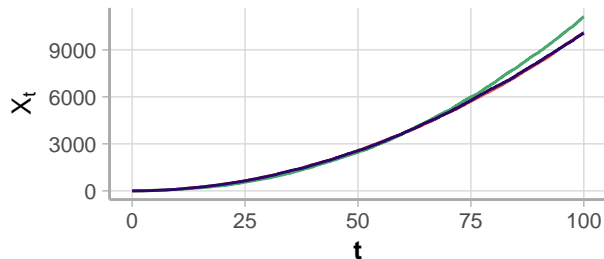
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=1.008$
GMH : $\alpha=0.345$, $\beta=2.132$, $\theta=1.762$



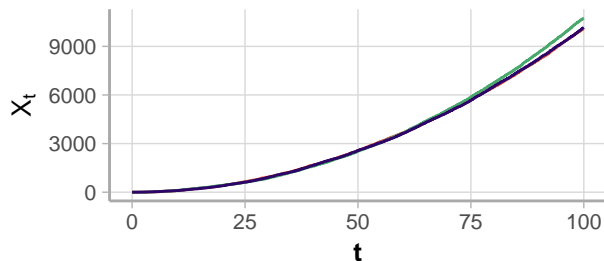
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=1.008$
GMH : $\alpha=0.365$, $\beta=2.166$, $\theta=1.412$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=1.008$
GMH : $\alpha=0.456$, $\beta=2.125$, $\theta=1.35$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=1.008$
GMH : $\alpha=0.437$, $\beta=2.132$, $\theta=1.373$

