

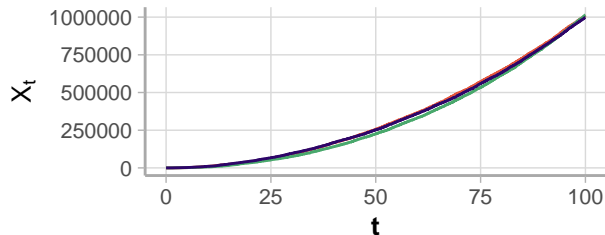
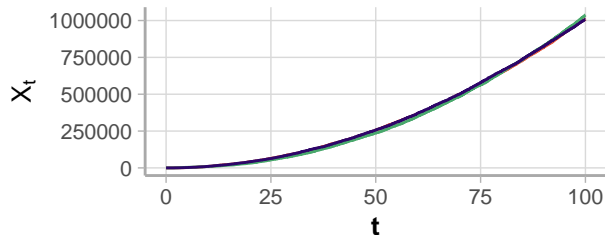
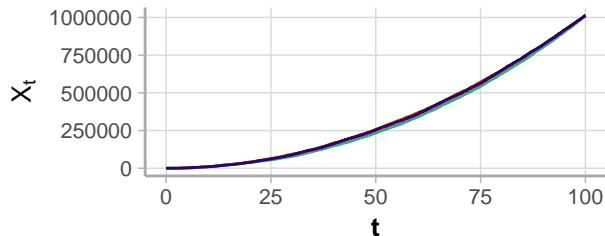
Données

— GMH

— MLE

— Processus original

— Processus original

 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$ GMH : $\alpha = 0.363$, $\beta = 2.166$, $\theta = 130.372$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$ GMH : $\alpha = 0.441$, $\beta = 2.132$, $\theta = 127.814$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$ GMH : $\alpha = 0.421$, $\beta = 2.142$, $\theta = 127.402$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$ GMH : $\alpha = 0.445$, $\beta = 2.131$, $\theta = 127.007$ 