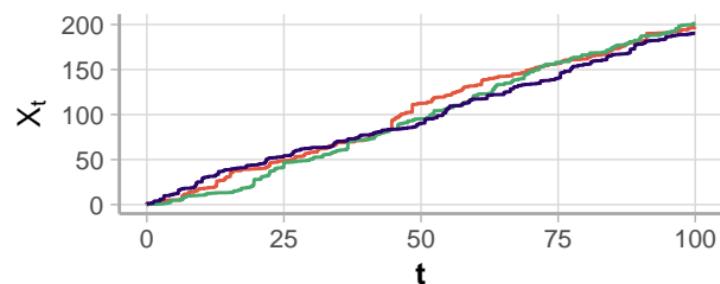


Données — GMH — MLE — Processus original

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

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

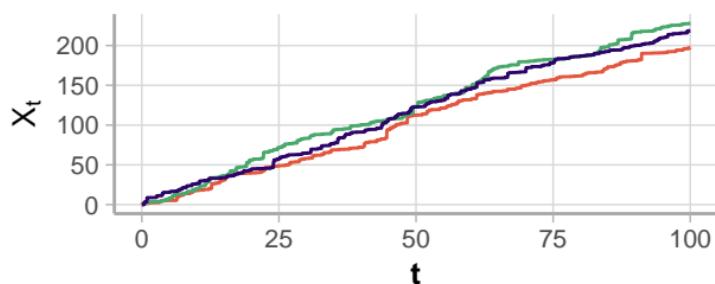
GMH : $\alpha = 1.048$, $\beta = 1.015$, $\theta = 1.967$



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

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

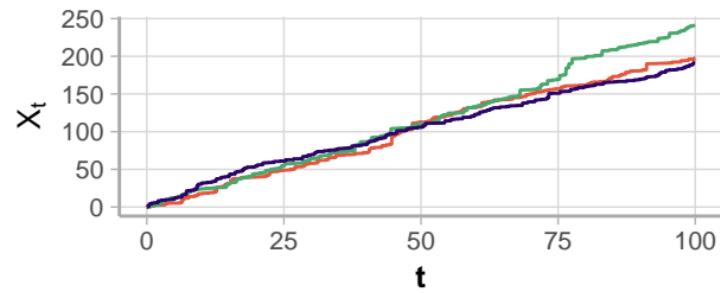
GMH : $\alpha = 1.207$, $\beta = 0.996$, $\theta = 1.849$



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

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

GMH : $\alpha = 1.056$, $\beta = 1.012$, $\theta = 2.009$



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

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

GMH : $\alpha = 1.352$, $\beta = 0.97$, $\theta = 1.897$

