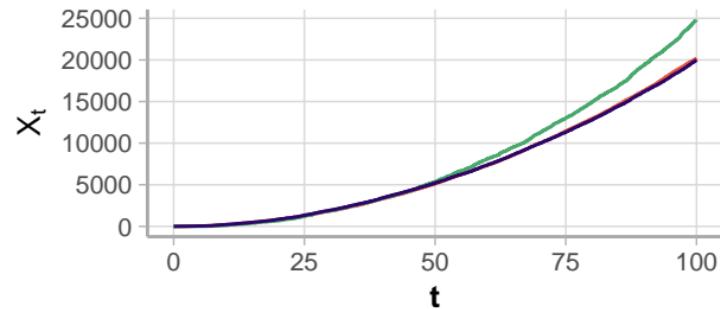


Données — GMH — MLE — Processus original

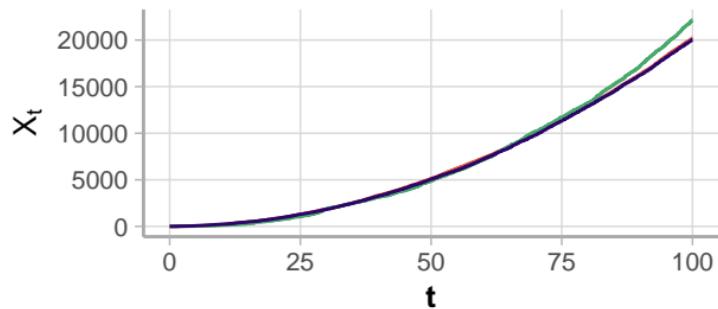
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.084, beta=1.983, theta=2.015
GMH : alpha=0.092, beta=2.208, theta=10.581



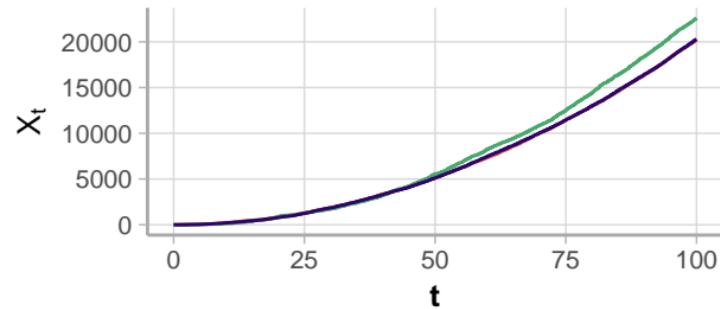
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.084, beta=1.983, theta=2.015
GMH : alpha=0.075, beta=2.208, theta=11.212



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

MLE : alpha=1.084, beta=1.983, theta=2.015
GMH : alpha=0.091, beta=2.175, theta=10.989



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

MLE : alpha=1.084, beta=1.983, theta=2.015
GMH : alpha=0.071, beta=2.23, theta=10.701

