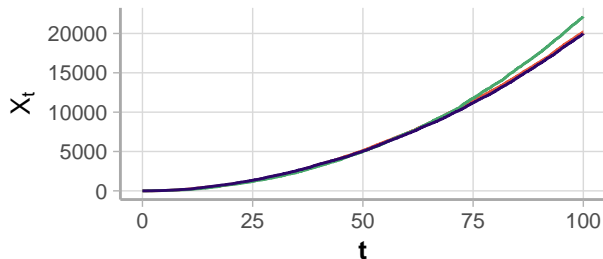


Données — GMH — MLE — Processus original

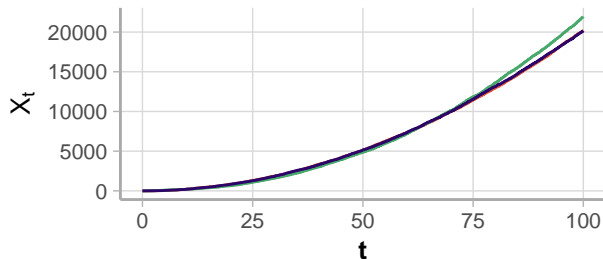
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=2.016$
GMH : $\alpha=0.335$, $\beta=2.138$, $\theta=3.463$



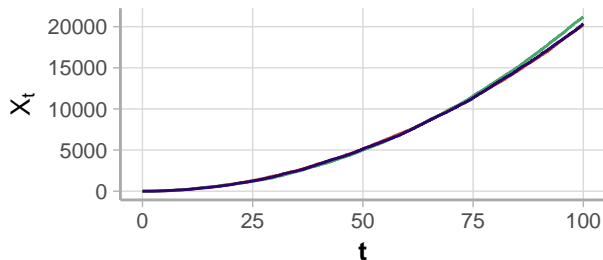
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=2.016$
GMH : $\alpha=0.353$, $\beta=2.17$, $\theta=2.824$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=2.016$
GMH : $\alpha=0.499$, $\beta=2.121$, $\theta=2.486$



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

MLE : $\alpha=1.083$, $\beta=1.983$, $\theta=2.016$
GMH : $\alpha=0.458$, $\beta=2.131$, $\theta=2.58$

