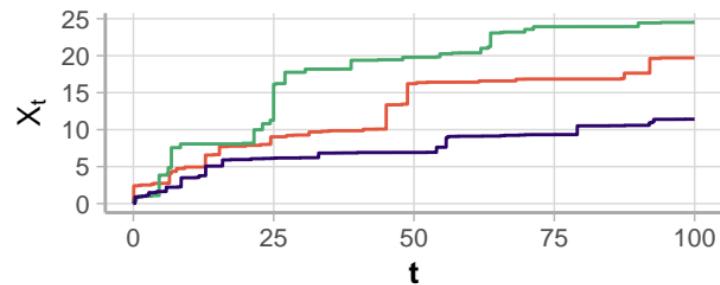


Données — GMH — MLE — Processus original

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

MLE : $\alpha = 1.294$, $\beta = 0.457$, $\theta = 1.859$

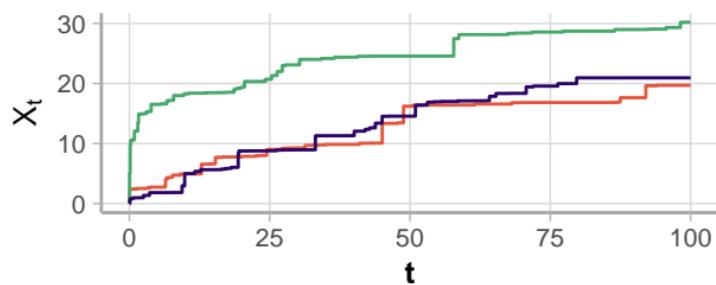
GMH : $\alpha = 1.173$, $\beta = 0.468$, $\theta = 2.248$



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

MLE : $\alpha = 1.294$, $\beta = 0.457$, $\theta = 1.859$

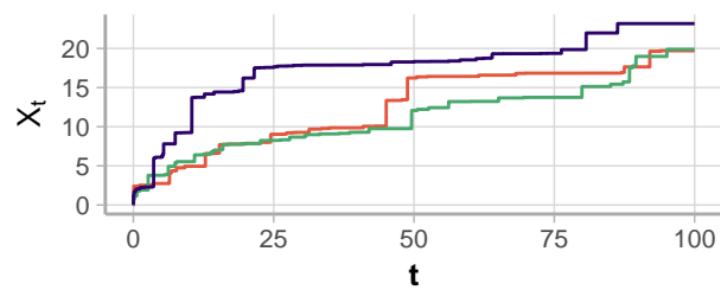
GMH : $\alpha = 3.278$, $\beta = 0.317$, $\theta = 1.924$



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

MLE : $\alpha = 1.294$, $\beta = 0.457$, $\theta = 1.859$

GMH : $\alpha = 1.176$, $\beta = 0.47$, $\theta = 2.23$



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

MLE : $\alpha = 1.294$, $\beta = 0.457$, $\theta = 1.859$

GMH : $\alpha = 3.373$, $\beta = 0.31$, $\theta = 1.924$

