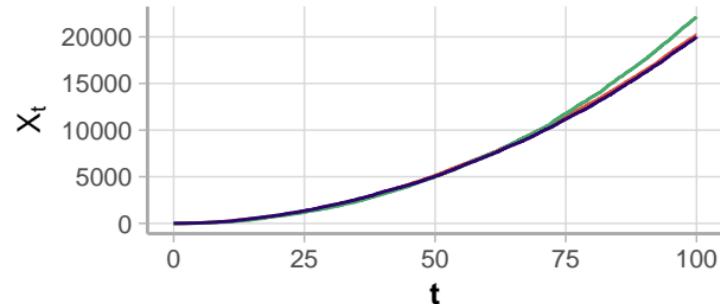


Données — GMH — MLE — Processus original

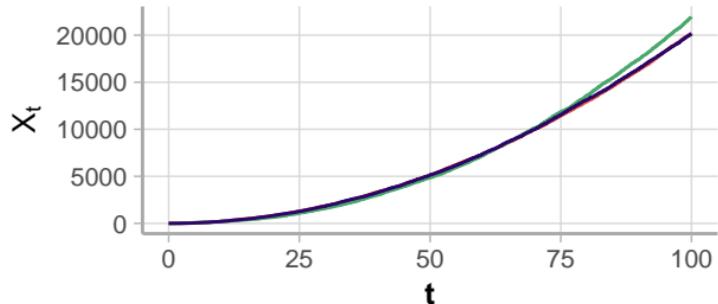
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

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



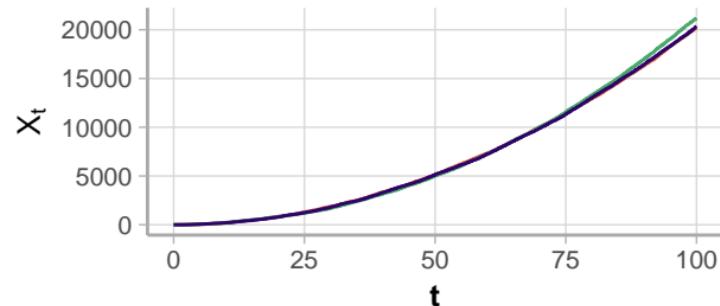
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

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

