

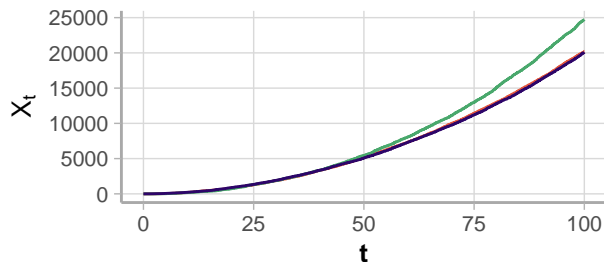
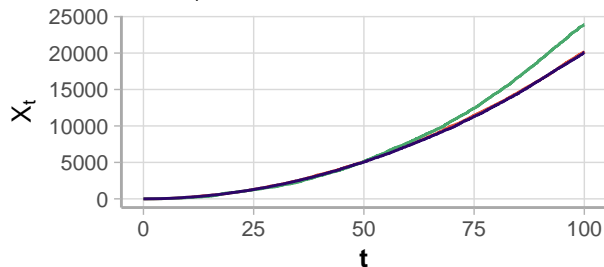
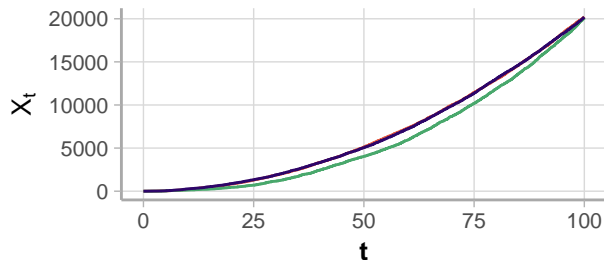
Données

— GMH

— MLE

— Processus original

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 $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.176$, $\beta=2.192$, $\theta=5.824$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.114$, $\beta=2.228$, $\theta=7.348$  $\alpha \sim \text{Log-N}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.045$, $\beta=2.457$, $\theta=5.466$  $\alpha \sim \text{Gamma}$ et $\beta \sim \text{Uniforme}$ MLE : $\alpha=1.084$, $\beta=1.983$, $\theta=2.015$ GMH : $\alpha=0.049$, $\beta=2.455$, $\theta=5.037$ 