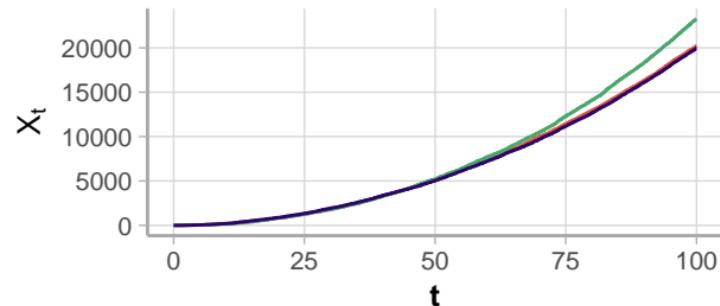


Données — GMH — MLE — Processus original

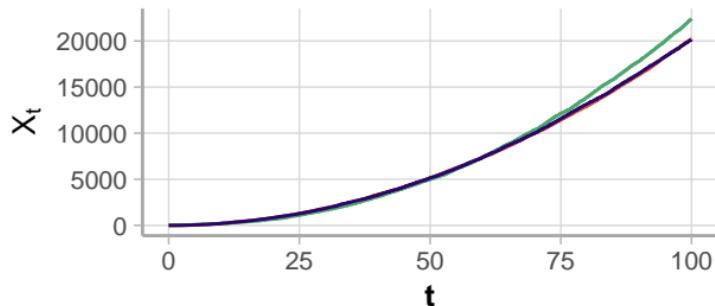
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.307, beta=2.141, theta=3.911



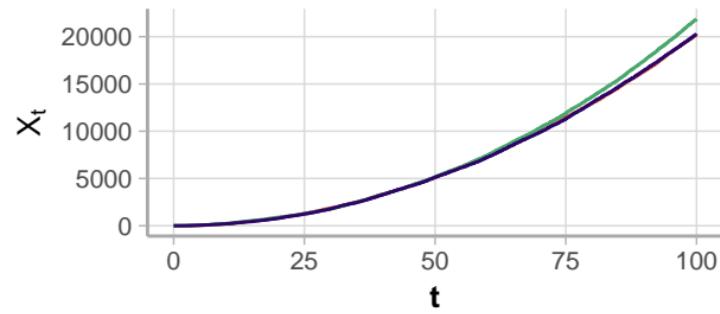
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.341, beta=2.169, theta=3.004



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

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.439, beta=2.123, theta=2.893



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

MLE : alpha=1.083, beta=1.983, theta=2.016
GMH : alpha=0.417, beta=2.152, theta=2.613

