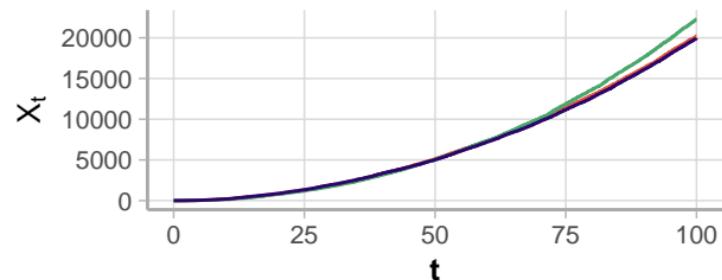


**Données** — GMH — MLE — Processus original

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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 2.015$

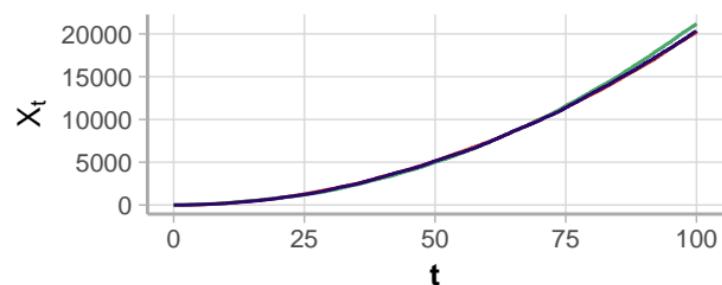
GMH :  $\alpha = 0.346$ ,  $\beta = 2.132$ ,  $\theta = 3.469$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 2.015$

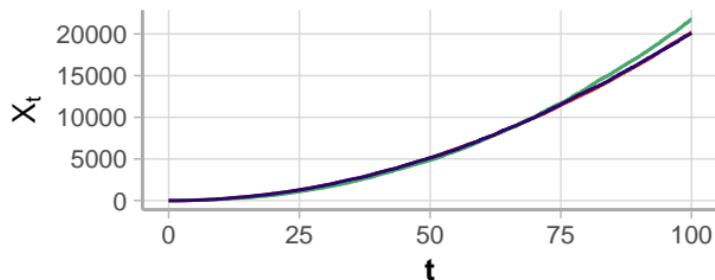
GMH :  $\alpha = 0.503$ ,  $\beta = 2.122$ ,  $\theta = 2.457$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 2.015$

GMH :  $\alpha = 0.396$ ,  $\beta = 2.156$ ,  $\theta = 2.674$



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

MLE :  $\alpha = 1.083$ ,  $\beta = 1.983$ ,  $\theta = 2.015$

GMH :  $\alpha = 0.431$ ,  $\beta = 2.144$ ,  $\theta = 2.612$

