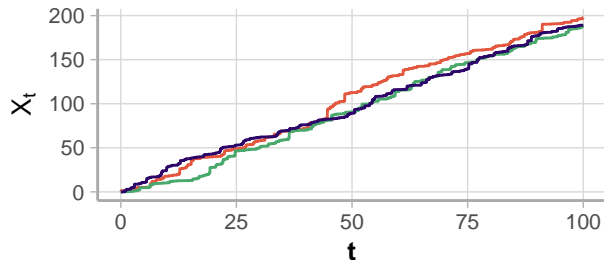


Données — GMH — MLE — Processus original

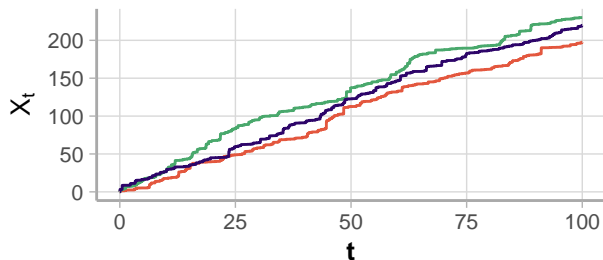
$\alpha \sim \text{Log-N}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.072$, $\beta=0.992$, $\theta=2.073$



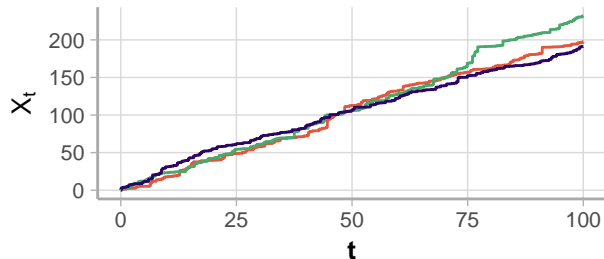
$\alpha \sim \text{Gamma}$ et $\beta \sim \text{Log-N}$

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=2.023$, $\beta=0.885$, $\theta=1.825$



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

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=1.027$, $\beta=1.001$, $\theta=2.071$



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

MLE : $\alpha=1.139$, $\beta=1.011$, $\theta=1.646$
GMH : $\alpha=2.154$, $\beta=0.868$, $\theta=1.878$

