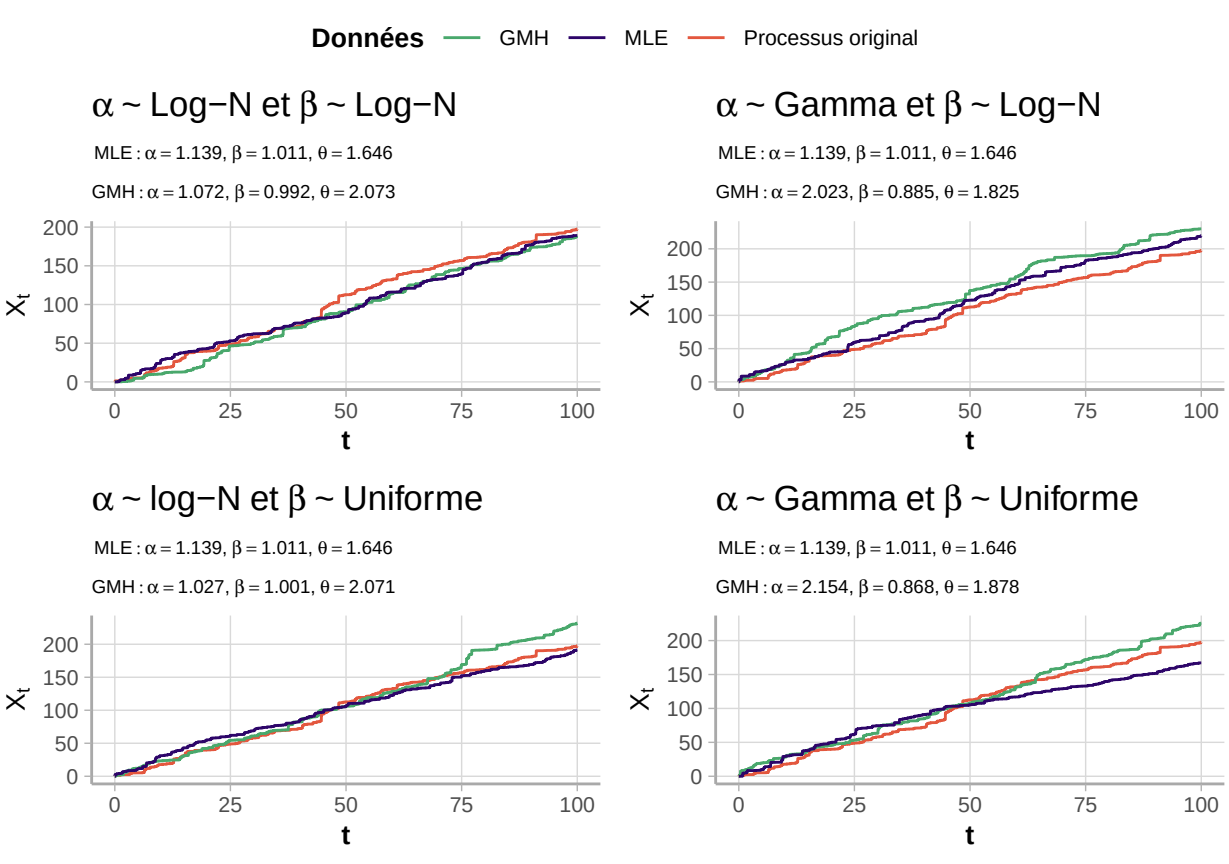
Données
GMH
MLE
Processus original
α ~ Log−N et β ~ Log−N
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 1.072, β = 0.992, θ = 2.073
α ~ Gamma et β ~ Log−N
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 2.023, β = 0.885, θ = 1.825
α ~ log−N et β ~ Uniforme
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 1.027, β = 1.001, θ = 2.071
α ~ Gamma et β ~ Uniforme
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 2.154, β = 0.868, θ = 1.878
X_t
t
0
25
50
75
100
0
50
100
150
200