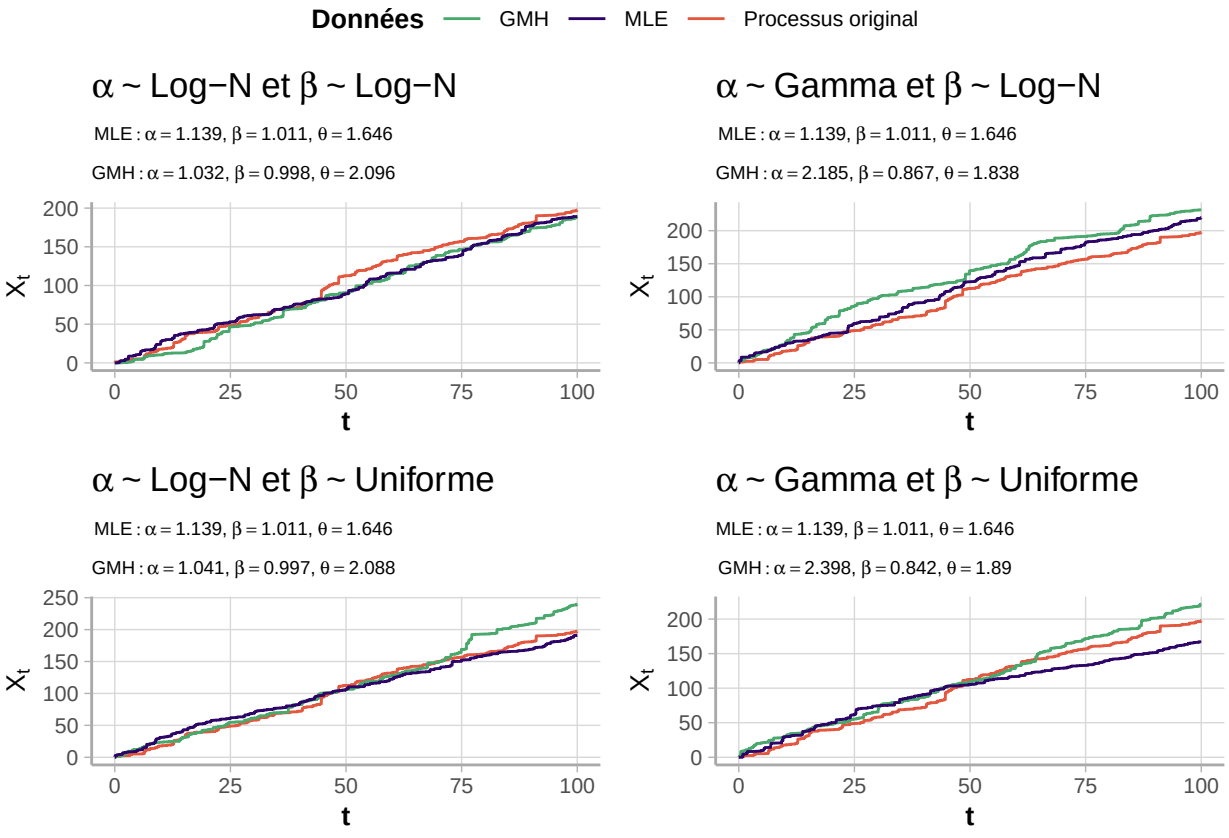
Données
GMH
MLE
Processus original
α ~ Log−N et β ~ Log−N
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 1.032, β = 0.998, θ = 2.096
α ~ Gamma et β ~ Log−N
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 2.185, β = 0.867, θ = 1.838
α ~ Log−N et β ~ Uniforme
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 1.041, β = 0.997, θ = 2.088
α ~ Gamma et β ~ Uniforme
MLE : α = 1.139, β = 1.011, θ = 1.646
GMH : α = 2.398, β = 0.842, θ = 1.89
X_t
t