

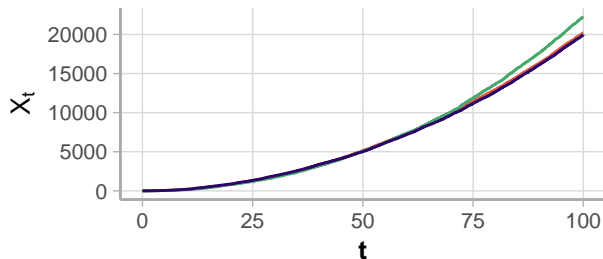
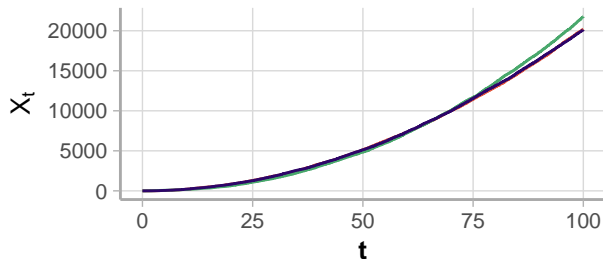
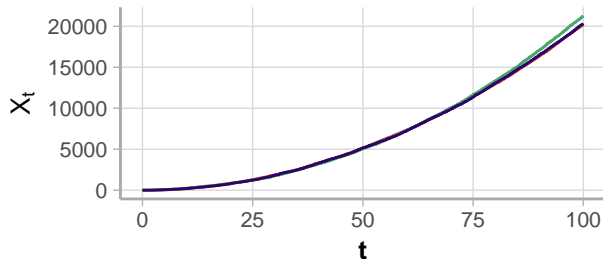
**Données**

— 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 :  $\alpha=0.346$ ,  $\beta=2.132$ ,  $\theta=3.469$  $\alpha \sim \text{Gamma}$  et  $\beta \sim \text{Log-N}$ MLE :  $\alpha=1.083$ ,  $\beta=1.983$ ,  $\theta=2.016$ GMH :  $\alpha=0.396$ ,  $\beta=2.156$ ,  $\theta=2.675$  $\alpha \sim \text{Log-N}$  et  $\beta \sim \text{Uniforme}$ MLE :  $\alpha=1.083$ ,  $\beta=1.983$ ,  $\theta=2.016$ GMH :  $\alpha=0.502$ ,  $\beta=2.115$ ,  $\theta=2.553$  $\alpha \sim \text{Gamma}$  et  $\beta \sim \text{Uniforme}$ MLE :  $\alpha=1.083$ ,  $\beta=1.983$ ,  $\theta=2.016$ GMH :  $\alpha=0.447$ ,  $\beta=2.128$ ,  $\theta=2.706$ 