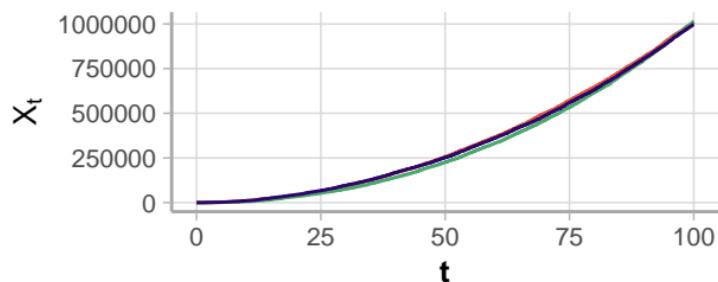


Données — GMH — MLE — Processus original

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

MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$

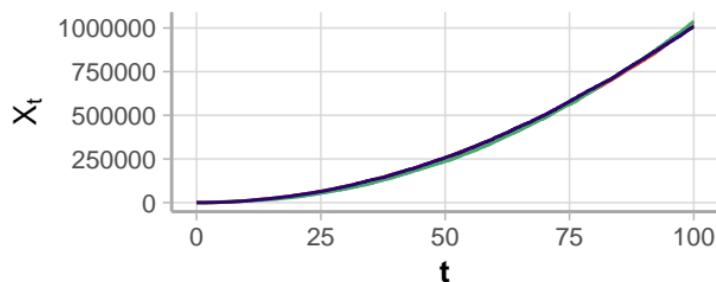
GMH : $\alpha = 0.363$, $\beta = 2.166$, $\theta = 130.372$



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

MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$

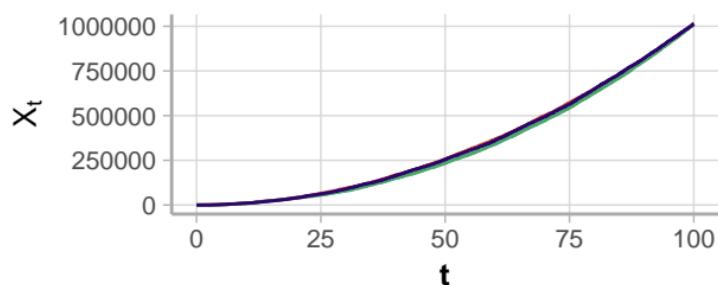
GMH : $\alpha = 0.441$, $\beta = 2.132$, $\theta = 127.814$



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

MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$

GMH : $\alpha = 0.421$, $\beta = 2.142$, $\theta = 127.402$



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

MLE : $\alpha = 1.07$, $\beta = 1.983$, $\theta = 101.995$

GMH : $\alpha = 0.445$, $\beta = 2.131$, $\theta = 127.007$

