

## Exercice 2

- 1) Soit  $f$  la fonction qui à tout réel  $x$  associe  $f(x) = \begin{cases} 0 & \text{si } x < 0 \\ 4x(1-x^2) & \text{si } 0 \leq x \leq 1 \\ 0 & \text{si } x > 1 \end{cases}$ .

Vérifier que  $f$  est une densité de probabilité.

On considère désormais une variable aléatoire  $X$  de densité  $f$  et on note  $F_X$  sa fonction de répartition.

- 2) a) Montrer que  $X$  possède une espérance et donner sa valeur.  
b) Montrer que  $X$  possède une variance et vérifier qu'elle est égale à  $\frac{11}{225}$ .

- 3) Montrer que l'on a :  $F_X(x) = \begin{cases} 0 & \text{si } x < 0 \\ 1 - (1-x^2)^2 & \text{si } 0 \leq x \leq 1 \\ 1 & \text{si } x > 1 \end{cases}$ .

4) Soit  $U$  et  $V$  deux variables aléatoires à densité, indépendantes, et suivant toutes les deux la loi uniforme sur  $[0,1]$ . On pose  $M = \min(U, V)$ , c'est-à-dire que, pour tout réel  $x$ , on a  $P(M > x) = P(U > x)P(V > x)$ . On admet que  $M$  est une variable aléatoire à densité et on note  $F_M$  sa fonction de répartition.

- a) En notant  $G$  la fonction de répartition commune à  $U$  et  $V$ , rappeler l'expression de  $G(x)$  selon que  $x < 0$ ,  $0 \leq x \leq 1$  ou  $x > 1$ .  
b) En déduire, pour tout réel  $x$ , les expressions de  $P(M > x)$  et de  $F_M(x)$  en fonction de  $G(x)$ .  
c) Donner enfin explicitement  $F_M(x)$  selon que  $x < 0$ ,  $0 \leq x \leq 1$  ou  $x > 1$ .

5) On considère la variable aléatoire  $Z$  définie par  $Z = \sqrt{M}$  et on note  $F_Z$  sa fonction de répartition.

- a) Déterminer  $F_Z(x)$  selon que  $x < 0$ ,  $0 \leq x \leq 1$  ou  $x > 1$ .  
b) En déduire que  $X$  et  $Z$  suivent la même loi.  
c) Compléter le script Python suivant qui simule la variable  $M$  à la ligne L3, afin qu'il simule la variable  $X$  à la ligne L4.

```
L1      U=rd.random()
L2      V=rd.random()
L3      M=np.min(U, V)
L4      X=----
```

## Exercice 3

On considère deux variables aléatoires  $X$  et  $Y$ , indépendantes et suivant la même loi donnée par :

$$P(X=0) = \frac{1}{4}, \quad P(X=1) = \frac{1}{4} \quad \text{et} \quad P(X=2) = \frac{1}{2}$$

On a donc également :

$$P(Y=0) = \frac{1}{4}, \quad P(Y=1) = \frac{1}{4} \quad \text{et} \quad P(Y=2) = \frac{1}{2}$$

On pose  $S = X + Y$  et  $T = XY$  et on admet que  $S$  et  $T$  sont des variables aléatoires.

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