

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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JL Elias



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