Exercice 2

six>01) Soit f la fonction qui à tout réel x associe $f(x) = \begin{cases} 4x(1-x^2) & \text{si } 0 \le x \le 1. \end{cases}$

Vérifier que f est une densité de probabilité.

On considère désormais une variable aléasoire X de densité f et on note F_{x} sa fonction de repartition.

- 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 11 225
- 3) Montrer que l'on a : $F_x(x) = \begin{cases} 0 & \text{si } x < 0 \\ 1 (1 x^2)^2 & \text{si } 0 \le x \le 1. \\ 1 & \text{si } x > 1 \end{cases}$

 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, $0 \le x \le 1$ 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 $F_{\omega}(x)$ selon que x < 0, $0 \le x \le 1$ ou x > 1.

On considère la variable aléatoire Z définie par Z = √M et on note F_Z sa fonction de répartition.

- a) Déterminer F_x(x) selon que x<0, 0≤x≤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.

1.1	U=rd.random()
L2	V=rd.random()
1.3	M-np.min(U, V)
1.4	X

Exercice 3

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

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

On a donc également :

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

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

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