

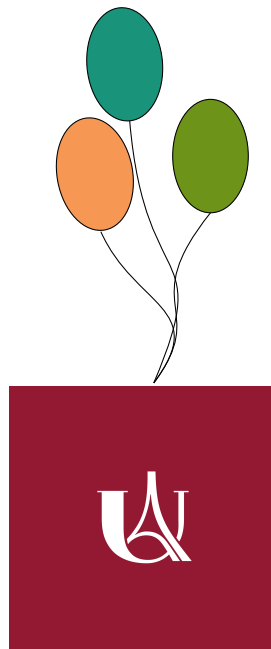
# SWERC NoteBook

Équipe SaintGermainDesPrés

Mathilde BONIN, Eyal COHEN, Hugo DEMARET

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**Ensemble d'algorithmes et techniques de programmation**  
*Et quelques notions de Mathématiques*



**Université Paris Cité**  
UFR de Mathématiques-Informatique  
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# 1 Configuration

## 1.1 C/C++

### 1.1.1 Vecteur

---

```
1 #include <vector>
2 //Declaration :
3 std::vector<int> name;
4 //Debut /Fin (element)
5 name.begin();
6 name.back();
7 //Debut / Fin
8 name.front();
9 name.end();
10 //Ajout /Deletion (fin)
11 name.push_back(val);
12 name.pop_back();
13 //Ajout /Suppression(index)
14 name.insert(index, val);
15 name.erase(index);
16 name.erase(index1,index2);
17 //Taille
18 name.size();
19 //Destruction
20 name.clear();
```

---

## 2 Chaînes de caractères

## 3 Séquences

### 3.1 Anagramme

---

```
1 def anagrams(w):
2     w = list(set(w)) #retire les doublons
3     d = {}
4     for i in range(len(w)):
5         s = ''.join(sorted(w[i]))
6         if s in d:
7             d[s].append(i)
8         else:
9             d[s] = [i]
10    answer = []
11    for s in d:
12        if len(d[s]) > 1:
13            answer.append([w[i] for i in d[s]])
14    return answer
```

---

### 3.2 Distance de Levenshtein

---

```
1 def levenshtein(x,y):
2     n = len(x)
3     m = len(y)
4     A = [[i+j for j in range(m+1)] for i in range(n+1)]
5     for i in range(n):
6         for j in range(m):
7             A[i+1][j+1] = min(A[i][j+1] + 1, A[i+1][j] + 1, A[i][j] + int(x[i] != y[j]))
8     return A[n][m]
```

---

### 3.3 Plus grand facteur commun

---

```
1 def longest_common_subsequence(x,y):
2     n = len(x)
3     m = len(y)
4     A = [[0 for j in range(m+1)] for i in range(n+1)]
5     for i in range(n):
6         for j in range(m):
7             if x[i] == y[j]:
8                 A[i+1][j+1] = A[i][j] + 1
9             else:
10                A[i+1][j+1] = max(A[i][j+1], A[i+1][j])
11     sol = []
12     i, j = n, m
13     while A[i][j] > 0:
14         if A[i][j] == A[i-1][j]:
15             i -= 1
16         elif A[i][j] == A[i][j-1]:
17             j -= 1
18         else:
19             i -= 1
20             j -= 1
21         sol.append(x[i])
22     return ''.join(sol[::-1])
```

---

### 3.4 Rabin-Karp — Recherche d'un pattern

---

```
1 #a mettre en C++ !
2 PRIME = 72057594037927931 # < 2^{56}
3 DOMAIN = 128
4 def roll_hash(old_val, out_digit, in_digit, last_pos):
5     """roll_hash """
6     val = (old_val - out_digit * last_pos + DOMAIN * PRIME) % PRIME
7     val = (val * DOMAIN) % PRIME
8     return (val + in_digit) % PRIME
9 def matches(s, t, i, j, k):
10     for d in range(k):
11         if s[i + d] != t[j + d]:
12             return False
13     return True
14 def rabin_karp_matching(s, t):
15     hash_s = 0
16     hash_t = 0
17     len_s = len(s)
18     len_t = len(t)
19     last_pos = pow(DOMAIN, len_t - 1) % PRIME
20     if len_s < len_t: # substring too long
21         return -1
22     for i in range(len_t): # preprocessing
23         hash_s = (DOMAIN * hash_s + ord(s[i])) % PRIME
24         hash_t = (DOMAIN * hash_t + ord(t[i])) % PRIME
25     for i in range(len_s - len_t + 1):
26         if hash_s == hash_t: # hashes match
27             # check character by character
28             if matches(s, t, i, 0, len_t):
29                 return i
30             if i < len_s - len_t:
31                 # shift window and calculate new hash on s
32                 hash_s = roll_hash(hash_s, ord(s[i]), ord(s[i + len_t]),
33                                     last_pos)
34     return -1 #no match
35 def rabin_karp_factor(s, t, k):
36     last_pos = pow(DOMAIN, k - 1) % PRIME
37     pos = {}
```

```

38     assert k > 0
39     if len(s) < k or len(t) < k:
40         return None
41     hash_t = 0
42     # First calculate hash values of factors of t
43     for j in range(k):
44         hash_t = (DOMAIN * hash_t + ord(t[j])) % PRIME
45     for j in range(len(t) - k + 1):
46         # store the start position with the hash value
47         if hash_t in pos:
48             pos[hash_t].append(j)
49         else:
50             pos[hash_t] = [j]
51         if j < len(t) - k:
52             hash_t = roll_hash(hash_t, ord(t[j]), ord(t[j + k]), last_pos)
53     hash_s = 0
54     # Now check for matching factors in s
55     for i in range(k): # preprocessing
56         hash_s = (DOMAIN * hash_s + ord(s[i])) % PRIME
57     for i in range(len(s) - k + 1):
58         if hash_s in pos: # is this signature in s?
59             for j in pos[hash_s]:
60                 if matches(s, t, i, j, k):
61                     return (i, j)
62         if i < len(s) - k:
63             hash_s = roll_hash(hash_s, ord(s[i]), ord(s[i + k]), last_pos)
64     return None

```

---

## 4 Parcours de graphes

### 4.1 DFS - Depth First Search

```

1 #version iterative pour eviter la recursion limit de python
2 def dfs_iterative(graph, start, seen):
3     seen[start] = True
4     to_visit = [start]
5     while to_visit:
6         node = to_visit.pop()
7         for neighbour in graph[node]:
8             if not seen[neighbour]:
9                 seen[neighbour] = True
10                to_visit.append(neighbour)

```

---

### 4.2 BFS - Breadth First Search

```

1 from collections import deque
2 def bfs(graph, start=0):
3     to_visit = deque()
4     dist = [float('inf')] * len(graph)
5     prec = [None] * len(graph)
6     dist[start] = 0
7     to_visit.appendleft(start)
8     while to_visit: #evaluer a faux si vide
9         node = to_visit.pop()
10        for neighbour in graph[node]:
11            if dist[neighbour] == float('inf'):
12                dist[neighbour] = dist[node] + 1
13                prec[neighbour] = node
14                to_visit.appendleft(neighbour)
15    return dist, prec

```

---

## 4.3 Topological Sort

---

```
1 def topological_order(graph):
2     V = range(len(graph))
3     indeg = [0 for _ in V]
4     for node in V:          # compute indegree
5         for neighbor in graph[node]:
6             indeg[neighbor] += 1
7     Q = [node for node in V if indeg[node] == 0]
8     order = []
9     while Q:
10        node = Q.pop()      # node without incoming arrows
11        order.append(node)
12        for neighbor in graph[node]:
13            indeg[neighbor] -= 1
14            if indeg[neighbor] == 0:
15                Q.append(neighbor)
16    return order
```

---

## 4.4 Composantes connexes

## 4.5 Composantes bi-connexe

---

```
1 def cut_nodes_edges(graph):
2     n = len(graph)
3     time = 0
4     num = [None] * n
5     low = [n] * n
6     parent = [None] * n    # parent[v] = None if root else parent of v
7     critical_children = [0] * n # cc[u] = #{children v | low[v] >= num[u]}
8     times_seen = [-1] * n
9     for start in range(n):
10        if times_seen[start] == -1:          # init DFS path
11            times_seen[start] = 0
12            to_visit = [start]
13            while to_visit:
14                node = to_visit[-1]
15                if times_seen[node] == 0:    # start processing
16                    num[node] = time
17                    time += 1
18                    low[node] = float('inf')
19                    children = graph[node]
20                    if times_seen[node] == len(children): # end processing
21                        to_visit.pop()
22                        up = parent[node]      # propagate low to parent
23                        if up is not None:
24                            low[up] = min(low[up], low[node])
25                            if low[node] >= num[up]:
26                                critical_children[up] += 1
27                        else:
28                            child = children[times_seen[node]] # next arrow
29                            times_seen[node] += 1
30                            if times_seen[child] == -1: # not visited yet
31                                parent[child] = node    # link arrow
32                                times_seen[child] = 0
33                                to_visit.append(child) # (below) back arrow
34                            elif num[child] < num[node] and parent[node] != child:
35                                low[node] = min(low[node], num[child])
36    cut_edges = []
37    cut_nodes = []          # extract solution
38    for node in range(n):
39        if parent[node] is None:          # characteristics
40            if critical_children[node] >= 2:
41                cut_nodes.append(node)
```

---

```

42         else:                                     # internal nodes
43             if critical_children[node] >= 1:
44                 cut_nodes.append(node)
45             if low[node] >= num[node]:
46                 cut_edges.append((parent[node], node))
47     return cut_nodes, cut_edges

```

---

## 4.6 Composantes fortement connexe

### 4.6.1 Kosaraju

---

```

1 def kosaraju_dfs(graph, nodes, order, sccp):
2     times_seen = [-1] * len(graph)
3     for start in nodes:
4         if times_seen[start] == -1:
5             to_visit = [start]
6             times_seen[start] = 0
7             sccp.append([start])
8             while to_visit:
9                 node = to_visit[-1]
10                children = graph[node]
11                if times_seen[node] == len(children):
12                    to_visit.pop()
13                    order.append(node)
14                else:
15                    child = children[times_seen[node]]
16                    times_seen[node] += 1
17                    if times_seen[child] == -1:
18                        times_seen[child] = 0
19                        to_visit.append(child)
20                        sccp[-1].append(child)
21 def reverse(graph):
22     rev_graph = [[] for node in graph]
23     for node in range(len(graph)):
24         for neighbour in graph[node]:
25             rev_graph[neighbour].append(node)
26     return rev_graph
27 def kosaraju(graph):
28     n = len(graph)
29     order = []
30     sccp = []
31     kosaraju_dfs(graph, range(n), order, [])
32     kosaraju_dfs(reverse(graph), order[::-1], [], sccp)
33     return sccp[::-1]

```

---

## 4.7 2-SAT

---

```

1 def vertex(lit):
2     if lit > 0:
3         return 2 * (lit - 1)
4     else:
5         return 2 * (-lit - 1) + 1
6 def two_sat(formula):
7     n = max(abs(clause[p]) for p in (0,1) for clause in formula)
8     graph = [[] for node in range(2*n)]
9     for x,y in formula:
10        graph[vertex(-x)].append(vertex(y))
11        graph[vertex(-y)].append(vertex(x))
12    sccp = kosaraju(graph)
13    comp_id = [None] * (2*n)
14    affectations = [None] * (2*n)
15    for component in sccp:
16        rep = min(component)

```

```

17     for vtx in component:
18         comp_id[vtx] = rep
19         if affectations[vtx] == None:
20             affectations[vtx] = True
21             affectations[vtx ^ 1] = False
22 for i in range(n):
23     if comp_id[2*i] == comp_id[2*i+1]:
24         return None
25 return affectations[:,2]

```

---

## 4.8 Postier Chinois

## 4.9 Chemin eulérien

### 4.9.1 Dirigé

---

```

1 def eulerian_tour_directed(graph):
2     P = []
3     Q = [0]
4     R = []
5     next = [0] * len(graph)
6     while Q:
7         node = Q.pop()
8         P.append(node)
9         while next[node] < len(graph[node]):
10             neighbour = graph[node][next[node]]
11             next[node] += 1
12             R.append(neighbour)
13             node = neighbour
14         while R:
15             Q.append(R.pop())
16     return P

```

---

### 4.9.2 Non Dirigé

---

```

1 def eulerian_tour_undirected(graph):
2     P = []
3     Q = [0]
4     R = []
5     next = [0] * len(graph)
6     seen = [set() for _ in graph]
7     while Q:
8         node = Q.pop()
9         P.append(node)
10        while next[node] < len(graph[node]):
11            neighbour = graph[node][next[node]]
12            next[node] += 1
13            if neighbour not in seen[node]:
14                seen[neighbour].add(node)
15                R.append(neighbour)
16                node = neighbour
17        while R:
18            Q.append(R.pop())
19    return P

```

---

## 4.10 Chemin le plus court

### 4.10.1 Poids positif ou nul - Dijkstra

---

```

1 from heapq import heappop, heappush
2 def dijkstra(graph, weight, source=0, target=None):
3     """single source shortest paths by Dijkstra
4     :complexity: O(|V| + |E|log|V|)"""

```

```

5     n = len(graph)
6     assert all(weight[u][v] >= 0 for u in range(n) for v in graph[u])
7     prec = [None] * n
8     black = [False] * n
9     dist = [float('inf')] * n
10    dist[source] = 0
11    heap = [(0, source)]
12    while heap:
13        dist_node, node = heappop(heap)    # Closest node from source
14        if not black[node]:
15            black[node] = True
16            if node == target:
17                break
18            for neighbor in graph[node]:
19                dist_neighbor = dist_node + weight[node][neighbor]
20                if dist_neighbor < dist[neighbor]:
21                    dist[neighbor] = dist_neighbor
22                    prec[neighbor] = node
23                    heappush(heap, (dist_neighbor, neighbor))
24    return dist, prec
25 def dijkstra_update_heap(graph, weight, source=0, target=None):
26     """single source shortest paths by Dijkstra
27     :complexity:  $O(|V| + |E|\log|V|)$ """
28     n = len(graph)
29     assert all(weight[u][v] >= 0 for u in range(n) for v in graph[u])
30     prec = [None] * n
31     dist = [float('inf')] * n
32     dist[source] = 0
33     heap = OurHeap([(dist[node], node) for node in range(n)])
34     while heap:
35         dist_node, node = heap.pop()    # Closest node from source
36         if node == target:
37             break
38         for neighbor in graph[node]:
39             old = dist[neighbor]
40             new = dist_node + weight[node][neighbor]
41             if new < old:
42                 dist[neighbor] = new
43                 prec[neighbor] = node
44                 heap.update((old, neighbor), (new, neighbor))
45     return dist, prec

```

---

#### 4.10.2 Poids arbitraire - Bellman-Ford

---

```

1
2 def bellman_ford2(graph, weight, source):
3     """ :complexity:  $O(|V|*|E|)$  """
4     n = len(graph)
5     dist = [float('inf')] * n
6     prec = [None] * n
7     dist[source] = 0
8
9     def relax():
10        for nb_iterations in range(n-1):
11            for node in range(n):
12                for neighbor in graph[node]:
13                    alt = dist[node] + weight[node][neighbor]
14                    if alt < dist[neighbor]:
15                        dist[neighbor] = alt
16                        prec[neighbor] = node
17    relax()
18    intermediate = dist[:] # is fixpoint in absence of neg cycles
19    relax()
20    for node in range(n):

```



```

21         if dist[node] < intermediate[node]:
22             dist[node] = float('-inf')
23     return dist, prec, min(dist) == float('-inf')

```

---

#### 4.10.3 Floyd-Warshall

```

1 def floyd_warshall(weight):
2     """O(|V|^3)"""
3     for k, Wk in enumerate(weight):
4         for _, Wu in enumerate(weight):
5             for v, Wuv in enumerate(Wu):
6                 alt = Wu[k] + Wk[v]
7                 if alt < Wuv:
8                     Wu[v] = alt
9     for v, Wv in enumerate(weight):
10         if Wv[v] < 0: # negative cycle found
11             return True
12     return False

```

---

## 5 Points et polygones

### 5.1 Points

#### 5.1.1 Points

```

1 point = [x,y]

```

---

#### 5.1.2 Cross-product

```

1 def cross_product(p1, p2):
2     return p1[0] * p2[1] - p2[0] * p1[1]

```

---

#### 5.1.3 Direction

```

1 def left_turn(a,b,c):
2     return (a[0]-c[0]) * (b[1]-c[1]) - (a[1]-c[1]) * (b[0]-c[0]) > 0
3     # If floats are used, instead of 0 test if in [0-10E-7,0+10E-7]

```

---

### 5.2 Enveloppe convexe

Complexité :  $\mathcal{O}(n \log(n))$

```

1 def andrew(S):
2     S.sort()
3     top = []
4     bot = []
5     for p in S:
6         while len(top) >= 2 and not left_turn(p,top[-1],top[-2]):
7             top.pop()
8         top.append(p)
9         while len(bot) >= 2 and not left_turn(bot[-2],bot[-1],p):
10             bot.pop()
11         bot.append(p)
12     return bot[:-1] + top[:0:-1]

```

---

### 5.3 Aire d'un polygone

Uniquement pour les polygones simples. Réduire à des composantes simples sinon. Voir partie Mathématiques.

---

```
1 def area(p):
2     A = 0
3     for i in range(len(p)):
4         A += p[i-1][0] * p[i][1] - p[i][0] * p[i-1][1]
5     return A/2
```

---

### 5.4 Polygone simple

---

```
1 def is_simple(polygon):
2     """complexity: O(n log n) for n=len(polygon)"""
3     n = len(polygon)
4     order = list(range(n))
5     order.sort(key=lambda i: polygon[i])    # lexicographic order
6     rank_to_y = list(set(p[1] for p in polygon))
7     rank_to_y.sort()
8     y_to_rank = {y: rank for rank, y in enumerate(rank_to_y)}
9     S = RangeMinQuery([0] * len(rank_to_y)) # sweep structure
10    last_y = None
11    for i in order:
12        x, y = polygon[i]
13        rank = y_to_rank[y]
14        right_x = max(polygon[i-1][0], polygon[(i+1)%n][0])
15        left = x < right_x
16        below_y = min(polygon[i-1][1], polygon[(i+1)%n][1])
17        high = y > below_y
18        if left:
19            if S[rank]:
20                return False    # two horizontal segments intersect
21                S[rank] = -1    # add y to S
22            else:
23                S[rank] = 0    # remove y from S
24        if high:
25            lo = y_to_rank[below_y] # check S between [lo+1, rank-1]
26            if (below_y != last_y or last_y == y or
27                rank - lo >= 2 and S.range_min(lo+1, rank)):
28                return False    # horiz. & vert. segments intersect
29            last_y = y    # remember for next iteration
30    return True
```

---

### 5.5 Paire de points les plus proches

## 6 Ensembles

### 6.1 Rendu de monnaie

Problème NP-Complet.

---

```
1 def coin(x, R):
2     b = [False] * (R+1)
3     b[0] = True
4     for xi in x:
5         for s in range(xi, R+1):
6             b[s] |= b[s-xi]
7     return b[R]
```

---

### 6.2 Sac à dos

Problème NP-Complet.

---

```
1 def knapsack(p, v, cmax):
2     n = len(p)
```

---

```

3  Opt = [[0] * (cmax + 1) for _ in range(n+1)]
4  Sel = [[False] * (cmax + 1) for _ in range(n+1)]
5  #cas de base
6  for cap in range(p[0], cmax + 1):
7      Opt[0][cap] = v[0]
8      Sel[0][cap] = True
9  # cas d'induction
10 for i in range(1,n):
11     for cap in range(cmax+1):
12         if cap >= p[i] and Opt[i-1][cap - p[i]] + v[i] > Opt[i-1][cap]:
13             Opt[i][cap] = Opt[i-1][cap-p[i]] + v[i]
14             Sel[i][cap] = True
15         else:
16             Opt[i][cap] = Opt[i-1][cap]
17             Sel[i][cap] = False
18 cap = cmax
19 sol = []
20 for i in range(n-1, -1, -1):
21     if Sel[i][cap]:
22         sol.append(i)
23         cap -= p[i]
24 return (Opt[n-1][cmax], sol)

```

---

### 6.3 k-somme

### 6.4 Points les plus proches

```

1 def dist(p, q):
2     return hypot(p[0] - q[0], p[1] - q[1]) # Euclidean dist.
3 def cell(point, size):
4     """ returns the grid cell coordinates containing the given point.
5     size is the side length of a grid cell
6     beware: in other languages negative coordinates need special care
7     in C++ for example int(-1.5) == -1 and not -2 as we need
8     hence we need floor(x / pas) in C++ using #include <cmath>
9     """
10    x, y = point # size = grid cell side length
11    return (int(x // size), int(y // size))
12 def improve(S, d):
13     G = {} # maps grid cell to its point
14     for p in S: # for every point
15         a, b = cell(p, d / 2) # determine its grid cell
16         for a1 in range(a - 2, a + 3):
17             for b1 in range(b - 2, b + 3):
18                 if (a1, b1) in G: # compare with points
19                     q = G[a1, b1] # in surrounding cells
20                     pq = dist(p, q)
21                     if pq < d: # improvement found
22                         return pq, p, q
23     G[a, b] = p
24     return None
25 def closest_points(S):
26     shuffle(S)
27     assert len(S) >= 2
28     p = S[0] # start with distance between
29     q = S[1] # first two points
30     d = dist(p, q)
31     while d > 0: # distance 0 cannot be improved
32         r = improve(S, d)
33         if r: # distance improved
34             d, p, q = r
35         else: # r is None: could not improve
36             break
37     return p, q

```

---

## 6.5 Valeurs les plus proches

```
1 def closest_values(L):
2     assert len(L) >= 2
3     L.sort()
4     valmin, argmin = min((L[i] - L[i - 1], i) for i in range(1, len(L)))
5     return L[argmin - 1], L[argmin]
```

## 7 Calculs

### 7.1 PGCD

```
1 def pgcd(a,b):
2     return a if b == 0 else pgcd(b,a%b)
```

### 7.2 Coefficients de Bézout

```
1 def bezout(a,b):
2     if b == 0:
3         return (1,0)
4     else:
5         u,v = bezout(b,a%b)
6         return (v, u - (a//b) *v)
7 def inv(a,p):
8     return bezout(a,p)[0]%p
```

### 7.3 Coefficients binomiaux

```
1 def binom(n,k):
2     prod = 1
3     for i in range(k):
4         prod = (prod * (n-i)) // (i+1)
5     return prod
6 def binom_modulo(n,k,p):
7     prod = 1
8     for i in range(k):
9         prod = (prod * (n-i) * inv(i+1,p)) %p
10    return prod
```

### 7.4 Inverse

```
1 def inv(a,p):
2     return bezout(a,p)[0] %p
```

## 8 Mathématiques

### 8.1 Géométrie

#### 8.1.1 3D

- Sphère : Volume :  $\frac{4}{3}\pi r^3$  — Surface :  $4\pi r^2$
- Cylindre droit : Volume  $\pi r^2 h$  — Surface :  $2\pi r(r + h)$
- Cone circulaire droit : Volume  $\frac{1}{3}\pi r^2 h$  — Surface :  $\pi r(r + s)$
- Prisme triangulaire : Volume  $Al$  ou  $\frac{1}{2}bhl$  — Surface :  $bh + 2ls + lb$
- Prisme : Volume  $Ah$  — Surface :  $2A + (h \times p)$
- Pyramide : Volume :  $\frac{1}{3}Ah$

- Tétraèdre : Volume :  $\frac{b^3}{6\sqrt{2}}$  — Surface :  $\sqrt{3}b^2$
- Pyramide carré : Volume :  $\frac{1}{3}s^2 \times h$  — Surface :  $s^2 + 2sh$
- Cuboïde : Volume :  $l \times w \times h$  — Surface :  $2lh + 2lw + 2wh$  (Cube :  $6s^2$ )

### 8.1.2 2D

- Polygone simple : Aire :  $A = \frac{1}{2} \sum_{i=0}^{n-1} (x_i y_{i+1} - x_{i+1} y_i)$
- Cercle : Aire :  $\pi r^2$  — Périmètre :  $2 \times \pi \times r$
- Losange : Aire :  $\frac{D \times d}{2}$
- Trapèze : Aire :  $\frac{(B+b) \times h}{2}$
- Parallélogramme : Aire :  $B \times h$

### 8.1.3 Points entiers dans un polygone

Sur le contour :

Dans le polygone :

Théorème de Pick :  $P = n_i + \frac{n_b}{2} - 1$

### 8.1.4 Théorème de la galerie d'art

Pour garder un polygone simple à  $n$  sommets,  $\lfloor \frac{n}{3} \rfloor$  gardiens suffisent.

## 8.2 Approximations

### 8.2.1 Méthode de Newton

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} \quad f(x) \approx f(x_0) + f'(x_0)(x - x_0)$$

### 8.2.2 Méthode de la sécante

Cette méthode est à appliquer quand le calcul de la dérivée est couteux  $\frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}}$

### 8.2.3 Plus forte pente — Méthode du gradient

Cette méthode peut être assez couteuse (ZigZag)

**Algorithme du gradient** — On se donne un point initial  $x_0 \in \mathbb{E}$  et un seuil de tolérance  $\epsilon \geq 0$ . L'algorithme du gradient donne une suite d'itérés  $x_1, x_2, \dots \in \mathbb{E}$ , jusqu'à ce qu'un test d'arrêt soit satisfait. Il passe de  $x_k$  à  $x_{k+1}$  par les étapes suivantes :

1. *Simulation* : Calcul de  $\nabla f(x_k)$
2. *Test d'arrêt* : Si  $\|\nabla f(x_k)\| \leq \epsilon$ , arrêt
3. *Calcul du pas* :  $\alpha_k > 0$  par un règle de recherche linéaire sur  $f$  en  $x_k$  le long de la direction  $-\nabla f(x_k)$
4. *Nouvel itéré* :  $x_{k+1} = x_k - \alpha_k \nabla f(x_k)$

## 8.3 Probabilités et Statistiques

### 8.3.1 Loïs de probabilités

Discrètes :

- Poisson :  $\mathbb{P}(X = k) = e^{-\lambda} \frac{\lambda^k}{k!}$ ,  $\mathbb{E}[X] = \lambda$ ,  $\mathbb{V}[X] = \lambda$
- Binomiale :  $\mathbb{P}(X = k) = \binom{n}{k} p^k (1-p)^{n-k}$ ,  $\mathbb{E}[X] = np$ ,  $\mathbb{V}[X] = np(1-p)$
- Géométrique :  $\mathbb{P}(X = k) = (1-p)^{k-1} p$ ,  $\mathbb{E}[X] = \frac{1}{p}$ ,  $\mathbb{V}[X] = \frac{1-p}{p^2}$
- Uniforme :  $\mathbb{P}(X = k) = \frac{1}{n}$ ,  $\mathbb{E}[X] = \frac{1}{n} \sum_{k=1}^n x_k$

### 8.3.2 Techniques statistiques

Théorème de la limite centrale :

Soit  $X_1, X_2, \dots$  une suite de variable aléatoires réelles définies sur le même espace de probabilités, i.i.d et suivant la même loi  $\mathcal{L}$ . De plus, l'espérance  $\mu$  et l'écart-type  $\sigma$  de  $\mathcal{L}$  existent et soient finis avec  $\sigma \neq 0$ .

Soit la somme  $S_n = X_1 + X_2 + \dots + X_n$

Alors l'espérance de  $S_n$  est  $n\mu$  et l'écart-type est  $\sigma\sqrt{n}$

Quand  $n$  est assez grand, la Loi Normale  $\mathcal{N}(n\mu, n\sigma^2)$  est une bonne approximation de  $S_n$

On pose  $\overline{X}_n = \frac{S_n}{n}$  et  $Z_n = \frac{S_n - n\mu}{\sigma\sqrt{n}} = \frac{\overline{X}_n - \mu}{\sigma/\sqrt{n}}$

## 9 Techniques de programmation

### 9.1 Programmation dynamique

Résoudre le problème en le divisant en sous-problèmes, résoudre les sous-problèmes, stocker les résultats intermédiaires ("mémoïsation")

### 9.2 Diviser pour régner

Diviser un problème en sous-problèmes; Résoudre les sous-problèmes; Combiner : calculer la solution grâce aux solutions des sous-problèmes.

### 9.3 Floyd's Hare and Tortoise

L'objectif de cette méthode est de détecter des cycles. L'idée est de parcourir la liste chaînée avec deux pointeurs : un lent (tortoise) et un deux fois plus rapide (hare). Si les deux pointeurs s'intersectent, il y a un cycle.