

Examen Info partiel 2012 question 3

$$\begin{aligned}f_S(t) &= f_{x_1}(t) \cdot f_{x_2}(t) \\&= P_{M_1}\left(\frac{\beta_1}{\beta_1+t}\right) P_{M_2}\left(\left(\frac{\beta_2}{\beta_2+t}\right)^{\alpha_1}\right) \\&= P_{M_1}\left(\frac{qr}{1-(1-q)r}\right) \cdot P_{M_2}\left(r^{\alpha_2}\right) \quad \text{où} \quad q = \frac{0,01}{0,01} = 1 \\&= P_{M_1}(r) \cdot P_{M_2}(r^{\alpha_2}) \\&= P_{M_1}(P_J(r)) \cdot P_{M_2}(P_I(r)) \quad \text{où} \quad \begin{matrix} P(J=1)=1 \\ P(I=\alpha_2)=1 \end{matrix} \\&= P_K(r) \cdot P_H(r)\end{aligned}$$

$$f_S(t) = \sum_{k=0}^{\infty} \left(\sum_{j=0}^{\infty} f_K(j) f_H(k-j) \right) r^k = \sum_{k=0}^{\infty} v_k \left(\frac{\beta_2}{\beta_2+t} \right)^k$$

On déduit :

$$f_S(x) = v_0 + \sum_{k=1}^{\infty} v_k H(x, k, \beta_2)$$