

```

#=====2. TLC =====

# ----- 1 -----
tclbernoulli <- function(N,p){
  nb.echant <- 1000
  res <- rep(0,nb.echant)
  for (i in 1:nb.echant){
    data <- rbinom(N,1,p)
    moy.emp <- mean(data)
    res[i] <- sqrt(N/(p*(1-p)))*(moy.emp-p)
  }
  return(res)
}

# ----- 2 -----

s<-tclbernoulli(10,0.2)
mean(abs(s)<1.96)
# Do the same for N=100 and N=1000
#...

# ----- 3 -----
par(mfrow=c(1,3))

res <- tclbernoulli(10,.2)
fdr10 <- ecdf(res)
plot.ecdf(res,main="FdR, N=10",cex=0.5)
lines(sort(res),pnorm(sort(res)),col='red')

# Do the same for N=100 and N=1000

#=====3. LLN =====

#-----1-----
par(mfrow=c(1,1))
Nfin <- 5000
X <- rexp(Nfin,2)
Y <- cumsum(X)/1:Nfin
plot(1:Nfin, Y, type='l', ylim=c(0,1), xlab='n', ylab='moyenne empirique')
for (i in 2:50){
  X <- rexp(Nfin,2)
  Y <- cumsum(X)/1:Nfin
  lines(1:Nfin, Y, col=i)
}

#----- 2 -----

lgnexpo <- function(N){
  moy=rep(0,100)
  for (i in 1:100){
    moy[i]=mean(rexp(N,2))
  }
  return(moy)
}

boxplot(lgnexpo(100),lgnexpo(1000),lgnexpo(10000), names=c("100","1000","10000"),xlab='N: taille
de l echantillon')

#----- 3 -----

Nfin <- 5000
X <- rcauchy(Nfin)
Y <- cumsum(X)/1:Nfin
plot(1:Nfin, Y, ylim=c(-50,50),type='l', xlab='n', ylab='moyenne empirique')
for (i in 2:10){
  X <- rcauchy(Nfin)
  Y <- cumsum(X)/1:Nfin

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lines(1:Nfin, Y, col=i)
}

lgncauchy <- function(N){
  moy <- rep(0,100)
  for (i in 1:100){
    moy[i] <- mean(rcauchy(N))
  }
  return(moy)
}

boxplot(lgncauchy(100),lgncauchy(1000),lgncauchy(10000),outline=T,names=c("100","1000","10000"),xlab='N: taille de l echantillon')

boxplot(lgncauchy(100),lgncauchy(1000),lgncauchy(10000),outline=F,names=c("100","1000","10000"),xlab='N: taille de l echantillon')

#=====3. Poisson law toward binomial law =====

#----1-----
lambda=8
Bin10=rbinom(1000,10,lambda/10)
# Do the same for N=10,20, 30 and 100

#----2-----

M=max(Bin10,Bin20,Bin30,Bin100)
k=seq(0,M,by=1)
dpois(k,lambda)

#----3-----

par(mfrow=c(2,2))

plot(table(Bin10)/1000,main='N=10')
points(k,dpois(k,lambda),col='red')
# Do the same for N=10,20, 30 and 100

#----4-----

plot(ecdf(Bin10),main='N=10')
lines(k,ppois(k,lambda),type='s',col='red')
# Do the same for N=10,20, 30 and 100
```