

TD: Probabilités

1.1

$$\text{Pour } i \in F, \quad X_i : \begin{cases} \Omega \rightarrow \{0, 1\} \\ f \mapsto \begin{cases} 1 & \text{si } i \in f(E) \\ 0 & \text{sinon} \end{cases} \end{cases}$$

$$X : \begin{cases} \Omega \rightarrow \mathbb{N} \\ f \mapsto |f(E)| \end{cases}$$

$$X(f) = \sum_{i \in F} X_i(f), \quad E(X) = \sum_{i \in F} E(X_i) = |F| \cdot E(X_1)$$

$$\begin{aligned} E(X_i) &= P(i \in f(E)) \\ &= 1 - P(i \notin f(E)) = 1 - \frac{|\{f: E \rightarrow F \mid i \notin f\}|}{|\{f: E \rightarrow F\}|} \\ &= 1 - \frac{(|F|-1)^{|E|}}{|F|^{|E|}} \end{aligned}$$

$$E(X) = |F| \times \left(1 - \frac{(|F|-1)^{|E|}}{|F|^{|E|}}\right)$$

$$\begin{aligned} \text{Cov}(X_i, X_j) &\sim E(X_i X_j) - E(X_i) E(X_j) \\ P(i \in) + P(\bar{i} \in) &+ P(i \notin, j \notin) - 1 \quad E(X_i X_j) = P(i, j \in f(E)) = \frac{n(n-1)m^{n-2}}{m^n} = \frac{2 \times \left(1 - \frac{(|F|-1)^{|E|}}{|F|^{|E|}}\right)}{|F|^{|E|}} + \frac{(|F|-2)^{|E|}}{|F|^{|E|}} - 1 \end{aligned}$$

1.2 \cup_k : k échantillons, $(m-k)$ rangs

On définit : $A_i = \text{"On choisit } \cup_i"$
 $i \in [1, n] \quad X_i = \text{"le } i^{\text{me}} \text{ tirage = élément"}$

Modélisation : Chaîne markovienne uniforme

$$P(X_m) = \sum_{i=0}^m P(X_m | A_i) P(A_i)$$

$$= \frac{1}{m+1} \sum_{i=0}^m \left(\frac{i}{m}\right)^n$$

$$\begin{aligned} P(X_{m+1} | X_m) &= \frac{P(X_{m+1})}{P(X_m)} = \frac{\sum_{i=0}^n \left(\frac{i}{m}\right)^{n+1}}{\sum_{i=0}^m \left(\frac{i}{m}\right)^n} = \frac{1}{m} \frac{\sum_{i=0}^m i^n}{\sum_{i=0}^m i^{n+1}} \\ &= \frac{1}{m} \times \frac{\sum_{i=0}^m i^n}{\sum_{i=0}^m i^{n+1}} \end{aligned}$$

$$S_n = \sum_{i=1}^m i^n \quad | \text{ équivalent de } S_n \text{ lorsque } n \rightarrow \infty$$

$$= m^n \left(1 + \underbrace{\left(\frac{m-1}{m} \right)^n + \dots + \frac{1}{m^n}}_{\text{Nombre fini de termes}} \right)$$

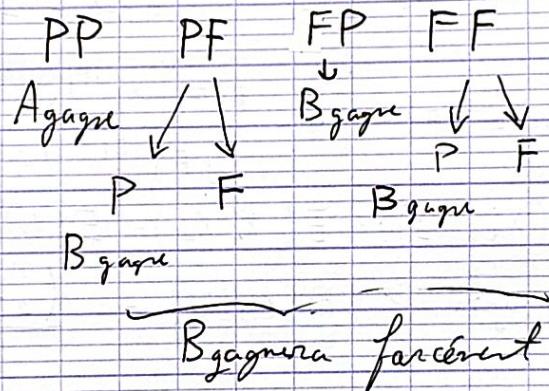
$$\sim m^n$$

Weierstrass: $0 \leq \underbrace{(1 - \frac{l}{n})^n}_{U_m, l} \leq \underbrace{e^{-l}}_{\text{suite CV}}$

$$U_{m,l} \rightarrow e^{-l}$$

$$\sum_{l=0}^{m-1} (1 - \frac{l}{n})^n \rightarrow \sum_{l=0}^{+\infty} e^{-l} = \frac{e}{e-1}$$

1.3



2.1 a) Loi géométrique de paramètre $\frac{1}{3}$

b) X VA qui donne la probabilité de correction de fautes. les fautes à l'instant n.

$$f_X(x) = \sum_{n=0}^{+\infty} P(X=n) x^n = f_{X_1}^4 = \left(\sum_{n=0}^{+\infty} \frac{1}{3} \left(\frac{2}{3}\right)^{n-1} x^n \right)^4$$

$$= \frac{1}{16} \left(\sum_{n=0}^{+\infty} \left(\frac{2}{3}\right)^n x^n \right)^4 = \frac{1}{16} \frac{1}{(1 - \frac{2}{3}x)^4}$$

$$f_X = \frac{1}{16} \sum_{n=0}^{+\infty} \binom{n+3}{n} \left(\frac{2}{3}\right)^n x^n$$

$$\Rightarrow P(X > m) = \frac{1}{16} \left[\frac{2}{3} \right]^m \binom{m+3}{m}$$

$n \approx 10$

$$\begin{aligned} P(X_1 \leq n, \dots, X_4 \leq n) &= \left(1 - P(X_i > n)\right)^4 \\ &= \left(1 - \left(\frac{2}{3}\right)^n\right)^4 \end{aligned}$$

2.2 Loi binomiale négative

premier instant avec n succès :

$$P(X=n) = 0 \text{ si } n < \pi \text{ ok.}$$

$$P(X=\pi) = p^\pi \text{ par indépendance}$$

$$\begin{aligned} P(X=n) &\left\{ \begin{array}{l} \pi - 1 \text{ choix de 1 parmi } n-1 \binom{n-1}{\pi-1} \\ \text{équivalable : } p^{\pi-1} / (1-p)^{n-\pi} \\ \text{choix } X=n \quad p^n \binom{n-1}{\pi-1} p^{\pi-1} (1-p)^{n-\pi} \end{array} \right. \\ &\sum_{n=\pi}^{+\infty} \binom{n-1}{\pi-1} p^\pi (1-p)^{n-\pi} \\ &= p^\pi \sum_{m=0}^{+\infty} \binom{m+\pi-1}{\pi-1} (1-p)^m = \frac{p^\pi}{(1-(1-p))^\pi} = 1 \end{aligned}$$

Définition de $\frac{1}{1-x}$

2.3 Modélisation par la loi binomiale négative de paramètre $\frac{1}{2}$

succès = choix de $G_{X(n+1)}$

$$\text{en général } P(X=N) = \binom{N-1}{n} \frac{1}{2^N}$$

$$\alpha = 0 \quad P(X=2n+1) = \binom{2n}{n} \frac{1}{2^{2n+1}}$$

$$\alpha > 0 \quad P(X=2n-a+1) = \binom{2n-a}{n} \frac{1}{2^{2n-a+1}}$$

$$Z_n = \frac{X_n}{\log n}$$

$$2.4 \quad (Y \geq \alpha) = \bigcap_{p=1}^{+\infty} (Z_n \geq \alpha - \frac{1}{p} \text{ I.S.})$$

En effet, on regarde $Z_n(\omega)$

$\lim Z_n(\omega) \geq \alpha$, si $\forall p \geq 1 \{n | Z_n(\omega) \geq \alpha - \frac{1}{p}\}$ est infini.

$$\text{Or } (Z_n \geq \alpha - \frac{1}{p} \text{ I.S.}) = \bigcap_{q=1}^{+\infty} \left(\bigcup_{n \geq q} Z_n \geq \alpha - \frac{1}{p} \right)$$

a) $(Y > \alpha) \subset$

Soit ω , $\underbrace{\limsup \frac{X_n(\omega)}{\log n}}_{\text{plus grande valeur d'ailleurs}} > \alpha$

alors, a fortiori, $X_n > \alpha \log n$ I.S.

$$\text{donc } \omega \in \bigcap_{k=1}^{+\infty} \left(\bigcup_{n \geq k} X_n \geq \alpha \log n \right)$$

puis : $\frac{X_n}{\log n} \geq \alpha$ I.S. $\Rightarrow Y \geq \alpha$ O.K.

$$\alpha = \frac{1}{\lambda}, \quad P(X_n \geq \alpha \log n)$$

$$P(X_n \geq N) = \sum_{n=N}^{+\infty} p(1-p)^{n-1} = (1-p)^{N-1}$$

$$N = \lfloor \alpha \log n \rfloor$$

$$P(X \geq \lfloor \alpha \log n \rfloor) = (1 - (1-p)^{\lfloor \alpha \log n \rfloor})$$

$$U_n \approx V_n \quad \exists a, b > 0$$

$$aV_n \leq U_n \leq bV_n$$

$$\approx e^{-\lambda \alpha \log n} \approx \frac{1}{n^{\lambda \alpha}}$$

$$\alpha = \frac{1}{\lambda}, \quad \sum P(X_n \geq \alpha \log n) \text{ diverge}$$

Borel-Cantelli

$$\rightarrow P(Y \geq \alpha) = 1 \Rightarrow \boxed{P(Y \geq \frac{1}{\lambda}) = 1}$$

b) On va montrer $P(Y > \frac{1}{\lambda}) = 0$.

Soit $\varepsilon \in \mathbb{Q} \cap]0, +\infty[$

$$P(Y > \frac{1}{\lambda} + \varepsilon) \leq P \left(\underbrace{\bigcup_{k=0}^{+\infty} \left(\bigcup_{n \geq k} X_n > \left(\frac{1}{\lambda} + \varepsilon \right) \log n \right)}_{E_\varepsilon} \right)$$

mais $P(X_n \geq (\frac{1}{\lambda} + \varepsilon) \log n) \approx \frac{1}{n^{1/(\frac{1}{\lambda} + \varepsilon)}}$ série CV

$$\text{donc } P(E_\varepsilon) = 0 \Rightarrow P(Y > \frac{1}{\lambda})$$

$$= P\left(\bigcup_{\varepsilon \in Q^+} (Y > \frac{1}{\lambda} + \varepsilon)\right) = 0$$

$$P(Y = \frac{1}{\lambda}) = 1.$$

3.1

$w \in \limsup A_n \Leftrightarrow \{n | X_n(w) > n\}$ est infini
 $\Leftrightarrow w \in F$

On regarde $P\left(\bigcap_{k \geq 1} \left(\bigcup_{n \geq k} X_n > n\right)\right)$, $P(X_n > n) = P(X_1 > n)$

$$\sum_{n=0}^{+\infty} P(X_1 > n) = E(X_1)$$

premier cas $E(X_1) < +\infty$ BCI $\rightarrow P(F) = 0$

deuxième cas : $E(X_1) = +\infty$ BCII \rightarrow par indépendance
 $P(F) = 1$.

3.2

f convexe donc $f = \sup_{t \in \mathbb{R}} \varphi_t$ où $\varphi_t(x) = f'_d(t)(x-t) + f(t)$

Car $\varphi_t(x) = f(x)$ d'où $\sup_{t \in \mathbb{R}} \varphi_t(x) \geq f(x)$
 Par convexité, $\forall t, f(x) \geq \varphi_t(x)$ $\left. \begin{array}{l} f(x) = \sup_{t \in \mathbb{R}} \varphi_t(x) \\ f(x) \geq \sup_{t \in \mathbb{R}} \varphi_t(x) \end{array} \right\}$

Pour $t \in \mathbb{R}$, par linéarité,

$$\begin{aligned} \varphi_t(E(x)) &= E(\varphi_t(x)) \\ &\leq E\left(\sup_{t \in \mathbb{R}} \varphi_t(x)\right) = E(f(x)) \end{aligned}$$

D'où, $f(E(x)) \leq E(f(x))$

On pose $a = E(x)$ $\varphi_a(E(x)) \geq f(E(x))$ s'il y a égalité

il vient : $\varphi_a(E(x)) = E(f \circ X)$ $E((f - \varphi_a) \circ X) = 0$

$$E(\varphi_a \circ X) = E(f \circ X)$$

X est p.s. constante

$$X = a \quad (ps.)$$

3.3. On pose $A = \{Y > 0\}$ HYP: $P(A) > 0$

$$E(Y)^2 = E(Y \cdot \mathbf{1}_A)^2 \underset{C-S}{\leq} \underbrace{E(Y^2)}_{P(\mathbf{1}_A)} \underbrace{E(\mathbf{1}_A^2)}_{P(\mathbf{1}_A)}$$

$$\frac{E(Y)^2}{E(Y^2)} \leq P(Y > 0)$$

4.2

$$P(X_n = 1) = n \cdot \frac{1}{4} \times \left(\frac{3}{4}\right)^{n-1}$$

$$P(X_n = k) = \binom{n}{k} \left(\frac{1}{4}\right)^k \left(\frac{3}{4}\right)^{n-k} \quad k \in \llbracket 0, n \rrbracket$$

$$X_n = \underbrace{Y_1 + \dots + Y_n}_{\text{B}(n, \frac{1}{4})} \quad Y_i: \text{de Bernoulli de paramètre } \frac{1}{4} \text{ indép.}$$

$$E(F_n) = \frac{1}{4}$$

$$E(X_n) = np = \frac{n}{4} \quad V(X_n) = np(1-p) = \frac{3}{16}n$$

$$V(F_n) = \frac{3}{16}n$$

$$P\left(\left|\frac{X_n}{n} - \frac{1}{4}\right| \geq \varepsilon\right) \leq \frac{V(X_n)}{n^2 \varepsilon^2} = \frac{3}{16n\varepsilon^2}$$

$$n = 10^4 \quad \varepsilon = \frac{1}{100}$$

$$P(F_n \in]0, 22, 0, 26[) \geq 1 - \frac{3}{16}$$

5.1

$$G_x = (G_z)^{\pi} = \left(px + p(1-p)x^2 + p(1-p)^2x^3 + \dots\right)$$

$$= p^{\pi} x \left(\frac{(1-p)x}{(1-p)(1-(1-p)x)} \right)^{\pi}$$

$$= \frac{p^{\pi} x^{\pi}}{(1-(1-p)x)^{\pi}}$$

$$= p^{\pi} x^{\pi} \sum_{n=0}^{+\infty} \binom{n+\pi-1}{\pi-1} (1-p)^n x^n$$

$$= \sum_{m=\pi}^{+\infty} \binom{m-1}{\pi-1} p^{\pi} (1-p)^{m-\pi} x^m$$

$$E(X) = g'(1) = \frac{\pi}{p} \quad V(X) = \pi \cdot V(Z) = \frac{\pi(1-p)}{p^2}$$

$$4.5 \quad S_n = X_1 + \dots + X_n \quad X_i \sim \mathcal{P}(\lambda_i) \quad \lambda_i \rightarrow 0$$

$$\lambda_1 + \dots + \lambda_n \xrightarrow{n \rightarrow \infty} 0$$

$$E(S_n) = \lambda_1 + \dots + \lambda_n \quad V(S_n) = \lambda_1 + \dots + \lambda_n$$

$$P\left(\left|\frac{S_n}{E(S_n)} - 1\right| \geq \varepsilon\right) \leq \frac{V(S_n)}{\varepsilon^2 E(S_n)^2} = \frac{1}{\varepsilon^2} \frac{1}{\lambda_1 + \dots + \lambda_n}$$

On choisit $n_k \in \mathbb{N}^*$. $k^2 \leq E(S_{n_k}) \leq k^2 + 1$

$$P\left(\left|\frac{S_{n_k}}{E(S_{n_k})} - 1\right| \geq \varepsilon\right) \leq \frac{1}{\varepsilon^2 k^2} \quad (\text{CD})$$

$$\text{donc, } \frac{S_{n_k}}{E(S_{n_k})} \xrightarrow[k \rightarrow \infty]{\text{p.s.}} 1.$$

$$\begin{aligned} S_{n_{k+1}} &\geq S_n \geq S_{n_k} \\ (k+1)^2 &\geq E(S_n) \geq k^2 \end{aligned}$$

$$\underbrace{\frac{k^2}{E(S_n)}}_{\rightarrow 1} \underbrace{\frac{S_{n_k}}{k^2}}_{\xrightarrow{\text{p.s.}} 1} \underbrace{\frac{S_n}{E(S_n)}}_{\leq} \underbrace{\frac{S_{n_{k+1}}}{k^2}}_{\leq} \underbrace{\frac{(k+1)^2}{k^2}}_{\rightarrow 1} \underbrace{\frac{S_{n_{k+1}}}{(k+1)^2}}_{\xrightarrow{\text{p.s.}} 1}$$

$$\begin{aligned} P\left(\left|\frac{S_n}{E(S_n)} - 1\right| \geq \varepsilon\right) &= P\left(\left|\frac{S_n}{E(S_n)} - 1\right|^2 \geq \varepsilon^2\right) \leq \frac{V\left(\frac{S_n}{E(S_n)}\right)}{\varepsilon^2} \\ &\leq \frac{V(S_n)}{\varepsilon^2 E(S_n)^2} = \frac{1}{\varepsilon^2} \times \frac{1}{\lambda_1 + \dots + \lambda_n} \end{aligned}$$

(referto)

2.1 a) $P(X_i \geq n) = \left(\frac{2}{3}\right)^{n-1}$

$$P(X_i = n) = \left(\frac{2}{3}\right)^{n-1} - \left(\frac{2}{3}\right)^n = \frac{1}{3} \times \left(\frac{2}{3}\right)^{n-1}$$

b) On veut $P(X_1 \leq N, X_2 \leq N, X_3 \leq N, X_4 \leq N) \geq 0,9$

Indépendance, $P(X_1 \leq N)^4 \geq 0,9$

$$\left(1 - \left(\frac{2}{3}\right)^N\right)^4 \geq 0,9$$

$$N \geq 9,002, \text{ Donc } N = 10.$$

2.2

Si $n < \pi$, $P(X = n) = 0$.

$n = \pi$, $P(X = \pi) = p^\pi$

$n > \pi$, $P(X = n) = \binom{n-1}{\pi-1} p^\pi (1-p)^{n-\pi}$

$$P(X = +\infty) = \lim_{n \rightarrow +\infty} \binom{n-1}{\pi-1} p^\pi (1-p)^{n-\pi}$$

$$= \lim_{n \rightarrow +\infty} \frac{(n-1)!}{(\pi-1)! (n-\pi)!} p^\pi (1-p)^{n-\pi}$$

$$= \lim_{n \rightarrow +\infty} \frac{(n-1)!}{(\pi-1)!} \left(\frac{p}{1-p}\right)^\pi (1-p)^{\pi} \frac{1}{(n-\pi)!}$$

$$\frac{(n-1)!}{(n-\pi)!} \leq n^\pi, \quad n^\pi (1-p)^\pi = e^{\underbrace{\pi \ln n + \pi \ln(1-p)}_{\rightarrow -\infty}} \rightarrow 0$$

Donc, $P(X = +\infty) = 0$.

2.3

$a = 0$, par symétrie $\frac{1}{2}$

$a > 0$,

$$2.4 \text{ a) } (Y \geq \alpha) = \bigcap_{p=1}^{+\infty} \left(Z_n \geq \alpha - \frac{1}{p} \text{ I.S.} \right)$$

$$Z_n = \frac{X_n}{\ln n}$$

Sait $\omega \in (Y > \alpha)$, $\limsup \frac{X_n(\omega)}{\ln n} > \alpha$, alors

$X_n > \alpha \ln n$ I.S., donc $\omega \in \bigcap_{k=1}^{+\infty} \left(\bigcup_{n \geq k} X_n > \alpha \ln n \right)$

$$\text{D'anc, } (Y > \alpha) \subset \bigcap_{k=0}^{+\infty} \left(\bigcup_{n \geq k} (X_n > \alpha \ln n) \right)$$

Sait $\omega \in \bigcap_{k=0}^{+\infty} \left(\bigcup_{n \geq k} (X_n > \alpha \ln n) \right)$, clairement, $Y(\omega) \geq \alpha$

$$\text{D'anc, } (Y > \alpha) \subset \bigcap_{k=0}^{+\infty} \left(\bigcup_{n \geq k} (X_n > \alpha \ln n) \right) \subset (Y \geq \alpha)$$

$$P(X_n > \alpha \ln n) = P(X_n \geq \lceil \alpha \ln n \rceil)$$

$$= (1-p)^{\lceil \alpha \ln n \rceil - 1}$$

$$= e^{-\lambda (\lceil \alpha \ln n \rceil - 1)} \approx e^{-\lambda \alpha \ln n} \times \frac{1}{n^{\lambda \alpha}}$$

Pour $\lambda = \frac{1}{\alpha}$, $\sum P(X_n > \alpha \ln n)$ diverge

$$\text{Borel-Cantelli, } P\left(\bigcap_{k=0}^{+\infty} \left(\bigcup_{n \geq k} (X_n > \alpha \ln n) \right)\right) = 1$$

$$\text{D'anc, } P(Y > \alpha) = 1$$

On a presque sûrement $Y \geq \frac{1}{\alpha}$.

$$\text{f) Soit } \varepsilon > 0, \quad \alpha = \frac{1+\varepsilon}{\lambda}$$

$$P(X_n > \alpha \ln n) \approx \frac{1}{n^{\lambda(1+\varepsilon)}} \approx \frac{1}{n^{1+\varepsilon}}$$

$\sum P(X_n > \alpha \ln n)$ converge

$$\text{Borel-Cantelli, } P\left(\bigcap_{k=0}^{+\infty} \left(\bigcup_{n \geq k} (X_n > \alpha \ln n) \right)\right) = 0$$

$$\text{D'anc, } P(Y > \frac{1+\varepsilon}{\lambda}) = 0$$

$$P(Y > \frac{1}{\lambda}) = P\left(\bigcup_{\varepsilon \in \mathbb{Q}^+} \left(Y > \frac{1+\varepsilon}{\lambda} \right)\right) = 0$$

denombrable

$$\text{D'anc, } P(Y = \frac{1}{\lambda}) = 1$$

4.3

$$\begin{aligned} E(S_n) &= \frac{1}{n} \sum_{k=1}^n E(Y_k Y_{k+1}) \\ &= \frac{1}{n} \sum_{k=1}^n [E(Y_k) E(Y_{k+1})] = \frac{1}{n} \times n p^2 = p^2 \end{aligned}$$

$$\begin{aligned} V(S_n) &= \frac{1}{n^2} \left(\sum_{k=1}^n V(Y_k) + 2 \sum_{1 \leq i < j \leq n} \text{Cov}(Y_i, Y_j) \right) \\ &= \frac{1}{n^2} \left(n \times (p - p^2) + 2 \sum_{i=1}^{n-1} \text{Cov}(Y_i, Y_{i+1}) \right) \end{aligned}$$

$$\begin{aligned} \text{Cov}(Y_i, Y_{i+1}) &= E(Y_i) E(Y_{i+1}) - E(Y_i Y_{i+1}) \\ &= p^2 - p^3 \end{aligned}$$

$$\begin{aligned} V(S_n) &= \frac{1}{n^2} \left(n(p - p^2) + 2(n-1)(p^2 - p^3) \right) \\ &= (1-p) \frac{1}{n^2} \left(np + 2(n-1)p^2 \right) \end{aligned}$$

$$P(|S_n - p^2| \geq \varepsilon) = P(|S_n - p^2|^2 \geq \varepsilon^2)$$

$$\leq \frac{E(|S_n - p^2|^2)}{\varepsilon^2} = \frac{V(S_n)}{\varepsilon^2}$$

$$= \frac{1}{n} \frac{1}{\varepsilon^2} (1-p)(p + 2 \left(\frac{n-1}{n} \right) p^2)$$

$$\leq \frac{1}{n} \frac{1}{\varepsilon^2} (1-p)(p + 2p^2) \xrightarrow[n \rightarrow \infty]{} 0$$

Donc S_n converge en probabilité vers p^2 .

$$4.4 \text{ a) } E(S_n) = 0, \quad V(S_n) = n \tau^2$$

$$P\left(\left|\frac{S_n}{\sqrt{n}} - 0\right| \geq \varepsilon\right) \leq \frac{V\left(\frac{S_n}{\sqrt{n}}\right)}{\varepsilon^2} \leq \frac{n \tau^2}{\varepsilon^2 n^{2\alpha}} = \frac{\tau^2}{\varepsilon^2 n^{2\alpha}}$$

pour $\alpha > \frac{1}{2}$, $1 - 2\alpha < 0$, $P\left(\left|\frac{S_n}{\sqrt{n}} - 0\right| \geq \varepsilon\right) \xrightarrow[n \rightarrow \infty]{} 0$

b) Par l'abondide, $P\left(\left|\frac{S_n}{\sqrt{n}} - X\right| \geq \varepsilon\right) \xrightarrow[n \rightarrow \infty]{} 0$

$$E(X) = 0 \quad V\left(\frac{S_n}{\sqrt{n}} - X\right) = V\left(\frac{S_n}{\sqrt{n}}\right) + V(X) + 2 \text{Cov}\left(\frac{S_n}{\sqrt{n}}, X\right)$$

$$= \tau^2 + V(X) + 2 \text{Cov}\left(\frac{S_n}{\sqrt{n}}, X\right)$$

$$\overbrace{E\left(\frac{S_n}{\sqrt{n}}, X\right)}$$