

# TD: Probabilités

1.1

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

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

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

$$E(X_i) = P(i \in f(E))$$

$$= 1 - P(i \notin f(E)) = 1 - \frac{|\{f: E \rightarrow F \setminus \{i\}\}|}{|\{f: E \rightarrow F\}|}$$

$$= 1 - \frac{(|F|-1)^{|E|}}{|F|^{|E|}}$$

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

$$\text{Cov}(X_i, X_j) = E(X_i X_j) - E(X_i) E(X_j)$$

$$E(X_i X_j) = P(i, j \in f(E)) = \frac{n(n-1)m^{n-2}}{m^n} = \frac{2 \times \left(1 - \frac{(|F|-1)^{|E|}}{|F|^{|E|}}\right)}{\frac{(|F|-2)^{|E|}}{|F|^{|E|}}} - 1$$

$$P(i \in) + P(j \in) + P(i \notin, j \notin) - 1$$

1.2

$U_k$ :  $k$  blanes,  $(m-k)$  rouges

On définit:  $A_i \equiv$  "On choisit  $U_i$ "

$i \in [1, n]$   $X_i \equiv$  "le  $i^{\text{ème}}$  tirage = blanc"

Modélisation: Choix sans remise = uniforme

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

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

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

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

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

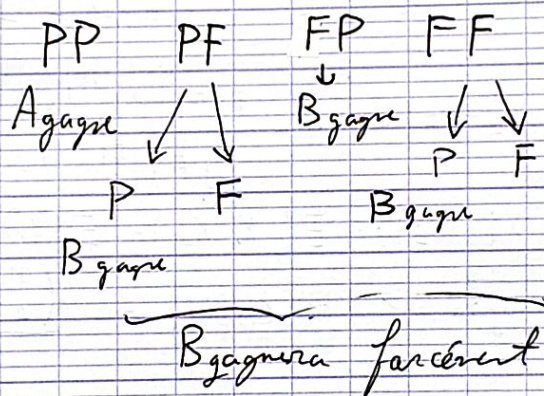
$$\sim m^n$$

Weierstrass:  $0 \leq \underbrace{\left(1 - \frac{l}{n}\right)^n}_{u_{n,l}} \leq \underbrace{e^{-l}}_{\text{série CV}}$

$$\sum_{l=0}^{n-1} u_{n,l} \rightarrow e^{-l}$$

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

1.3



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

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

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

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

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

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

n ≥ 10

$$P(X_1 \leq n, \dots, X_4 \leq n) = (1 - P(X_i > n))^4$$

$$= \left(1 - \left(\frac{2}{3}\right)^n\right)^4$$

## 2.2 Loi binomiale négative

premier instant avec  $\pi$  succès:

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

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

$$P(X=n) \begin{cases} \pi-1 \text{ choix de } 1 \text{ parmi } n-1 \\ \text{équivalable.} \\ \text{choix } X > \pi \end{cases} \binom{n-1}{\pi-1} p^{\pi-1} (1-p)^{n-\pi}$$

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

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

Dérivée de  $\frac{1}{1-x}$

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

succès = choix de  $G_{X(n+1)}$

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

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

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

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

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

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

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

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

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

Soit  $\omega$ ,  $\limsup \frac{X_n(\omega)}{\log n} > \alpha$   
plus grand valeur d'adhérence

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

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

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

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

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

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

$P(X \geq \lfloor \log n^\alpha \rfloor) = (1 - (1 - e^{-\lambda}))^{\lfloor \log n^\alpha \rfloor}$   
 $\approx e^{-\lambda \alpha \log n} \approx \frac{1}{n^{\lambda \alpha}}$

$\alpha = \frac{1}{\lambda}$ ,  $\sum P(X_n \geq \alpha \log n)$  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  $\varepsilon \in \mathbb{Q} \cap ]0, +\infty[$

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

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

$aV_n \leq U_n \leq bV_n$

mais  $P(X_n \geq (\frac{1}{\lambda} + \epsilon) \log n) \approx \frac{1}{n^{\lambda(\frac{1}{\lambda} + \epsilon)}}$  série CV  
donc  $P(E_\epsilon) = 0 \Rightarrow P(Y > \frac{1}{\lambda})$   
 $= P(\bigcup_{\epsilon \in \mathbb{Q}^+} (Y > \frac{1}{\lambda} + \epsilon)) = 0$

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

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

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

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

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

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

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

Car  $\varphi_x(x) = f(x)$  d'où  $\sup_{t \in \mathbb{R}} \varphi_t(x) \geq f(x)$   
Par convexité,  $\forall t, f(x) \geq \varphi_t(x)$   
 $f(x) \geq \sup_{t \in \mathbb{R}} \varphi_t(x)$  }  $f(x) = \sup_{t \in \mathbb{R}} \varphi_t(x)$

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  $a = E(X)$   $\varphi_a(E(X)) = f(E(X))$  s'il y a égalité

il vient:  $\varphi_a(E(X)) = E(f \circ X)$   $E((f - \varphi_a) \circ X) = 0$   
 $E(\varphi_a \circ X) = E(f \circ X)$   $\underbrace{> 0 \text{ sauf en } a}$

$X$  est p.s. constante

$X = a$  (p.s.)

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

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

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

4.2

7(1)

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

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

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

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

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

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

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

$$n = 16^4 \quad \varepsilon = \frac{1}{10} \quad \begin{matrix} P \geq 1 - \frac{1}{4} \\ P(F_n \in ]0,22, 0,26[) \geq 1 - \frac{3}{16} \end{matrix}$$

5.1

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

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

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

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

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

$$E(X) = \frac{G'_x(1)}{G_x(1)} = \frac{\pi}{p} \quad V(X) = \pi \times V(Z) = \frac{\pi(1-p)}{p^2}$$

$$4.5 \quad S_n = X_1 + \dots + X_n \quad X_i \sim \mathcal{P}(\lambda_i) \quad \lambda_i \rightarrow 0 \\ \lambda_1 + \dots + \lambda_n \xrightarrow{n \rightarrow \infty} \lambda$$

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

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

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

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

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

$$n_k \leq n \leq n_{k+1}$$

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

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

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

(refaito)

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

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

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

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

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

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

2.2

$$\text{Si } n < \pi, P(X = n) = 0$$

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

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

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

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

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

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

$\rightarrow 0$

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

2.3

$$a = 0, \text{ par symétrie } \frac{1}{2}$$

$$a > 0,$$



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

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

Soit  $\omega \in (Y > \alpha)$ ,  $\limsup \frac{X_n(\omega)}{\ln n} > \alpha$ , alors  $X_n > \alpha \ln n$  I.S., donc  $\omega \in \bigcap_{k=1}^{+\infty} (\bigcup_{n \geq k} X_n > \alpha \ln n)$

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

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

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

$$\begin{aligned} P(X_n > \alpha \ln n) &= P(X_n \geq \lceil \alpha \ln n \rceil) \\ &= (1-p)^{\lceil \alpha \ln n \rceil - 1} \\ &= e^{-\lambda (\lceil \alpha \ln n \rceil - 1)} \approx e^{-\lambda \alpha \ln n} \approx \frac{1}{n^{\lambda \alpha}} \end{aligned}$$

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

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

$$\text{Donc, } P(Y > \alpha) = 1$$

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

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

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

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

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

$$\text{Donc, } P\left(Y > \frac{1+\varepsilon}{\lambda}\right) = 0$$

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

dénombrable

$$\text{Donc, } P\left(Y = \frac{1}{\lambda}\right) = 1$$

4.3

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

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

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

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

$$\begin{aligned} \mathbb{P}(|S_n - p^2| \geq \varepsilon) &= \mathbb{P}(|S_n - p^2|^2 \geq \varepsilon^2) \\ &\leq \frac{E(|S_n - p^2|^2)}{\varepsilon^2} = \frac{V(S_n)}{\varepsilon^2} \\ &= \frac{1}{n} \frac{1}{\varepsilon^2} (1-p) \left( p + 2 \left( \frac{n-1}{n} \right) p^2 \right) \\ &\leq \frac{1}{n} \frac{1}{\varepsilon^2} (1-p) (p + 2p^2) \xrightarrow{n \rightarrow +\infty} 0 \end{aligned}$$

Donc  $S_n$  converge en probabilité vers  $p^2$ .

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

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

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

$$\text{b) Par l'abowide, } \mathbb{P}\left(\left|\frac{S_n}{\sqrt{n}} - X\right| \geq \varepsilon\right) \xrightarrow{n \rightarrow +\infty} 0$$

$$\begin{aligned} E(X) &= 0 \quad V\left(\frac{S_n}{\sqrt{n}} - X\right) = V\left(\frac{S_n}{\sqrt{n}}\right) + V(X) + 2 \text{Cov}\left(\frac{S_n}{\sqrt{n}}, X\right) \\ &= \sigma^2 + V(X) + 2 \underbrace{\text{Cov}\left(\frac{S_n}{\sqrt{n}}, X\right)}_{E\left(\frac{S_n}{\sqrt{n}}, -X\right)} \end{aligned}$$