

## Questions courtes

## 1 Vrai/Faux

Corrigé p. 449

Toutes les variables aléatoires de cet exercice sont définies sur un même univers  $\Omega$ .

1. Si  $X$  et  $Y$  sont deux variables de Bernoulli telles que :

$p([X = 1] \cap [Y = 1]) = p(X = 1) \times p(Y = 1)$ , alors  $X$  et  $Y$  sont indépendantes.

2. Si  $X$  et  $Y$  sont deux variables aléatoires à valeurs dans  $\{1, 2, \dots, n\}$ , alors on a :

$$\sum_{j=1}^n \left( \sum_{i=1}^n p([X = i] \cap [Y = j]) \right) = 1.$$

3. Soit  $X$  et  $Y$  deux variables aléatoires à valeurs dans  $\{1, 2, \dots, n\}$ , et  $i$  un entier tel que  $p(X = i) \neq 0$ . Alors on a :

$$\forall j \in \{1, 2, \dots, n\}, \quad p(Y = j) = \sum_{i=1}^n p_{[X=i]}(Y = j).$$

4. Si  $X$  et  $Y$  ont la même loi, alors elles sont indépendantes.

5. Si  $p(X = i) \neq 0$  alors on a :

$$\sum_{j \in Y(\Omega)} p_{[X=i]}(Y = j) = 1.$$

6. Si  $X$  et  $Y$  sont deux variables indépendantes suivant la même loi de Bernoulli de paramètre  $p$ , alors  $X + Y$  suit une loi usuelle.

7. Si  $X_1$  et  $X_2$  sont deux variables indépendantes telles que  $X_1$  suit la loi binomiale  $\mathcal{B}(n, p_1)$  et  $X_2$  suit la loi binomiale  $\mathcal{B}(n, p_2)$  alors  $X_1 + X_2$  suit la loi binomiale  $\mathcal{B}(2n, p_1 + p_2)$ .

8. Si  $M_n$  est la moyenne d'un échantillon  $(X_1, X_2, \dots, X_n)$  d'une loi d'espérance  $m$  et d'écart-type  $\sigma$ , alors :

$$M_n = \frac{X_1 + X_2 + \dots + X_n}{n}, \quad E(M_n) = m \quad \text{et} \quad V(M_n) = \frac{\sigma^2}{n}.$$

9. Si la loi de  $X$  est donnée par  $p(X = 1) = p(X = -1) = \frac{1}{2}$  et si  $Y$  est indépendante de  $X$  et suit la même loi que  $X$ , alors  $X + Y$  prend les valeurs  $-2, 0$  et  $2$  avec équiprobabilité.

10. Si  $X$  et  $Y$  sont deux variables de Bernoulli de paramètre  $p$  ( $0 < p < 1$ ), alors  $X + Y$  suit la binomiale  $\mathcal{B}(2, p)$ .

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**JA Banks**



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## **Table of Contents Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos**

1. Understanding the eBook Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - The Rise of Digital Reading Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Advantages of eBooks Over Traditional Books
2. Identifying Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - User-Friendly Interface
4. Exploring eBook Recommendations from Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Personalized Recommendations
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos User Reviews and Ratings
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos and Bestseller Lists

5. Accessing Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos Free and Paid eBooks
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos Public Domain eBooks
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos eBook Subscription Services
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos Budget-Friendly Options
6. Navigating Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos eBook Formats
  - ePub, PDF, MOBI, and More
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos Compatibility with Devices
  - Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Highlighting and Note-Taking Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Interactive Elements Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
8. Staying Engaged with Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
9. Balancing eBooks and Physical Books Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Setting Reading Goals Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Fact-Checking eBook Content of Maths Tle Es L Exercices Reacutesolus Terminale Es L Exos
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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