

## Machines à sous

### 22.1 Corrigé possible du texte

#### 22.1.1 Énoncé du problème et définition du modèle statistique associé

On étudie ici un modèle statistique avec observations incomplètes : on dispose d'observations parcellaires sur un certain phénomène aléatoire, dont on connaît la forme de la loi, mais pas les paramètres. Le phénomène est formé par des couples de variables aléatoires indépendantes  $(E_t^A, E_t^B)$ , à valeurs dans  $\{0, 1\}^2$ , eux-mêmes indépendants et identiquement distribués lorsque  $t$  varie. La loi commune est donc un produit de lois de Bernoulli, de paramètres notés  $\theta^A$  et  $\theta^B$ . Pour éviter les trivialités, on exclut les cas extrêmes  $\theta^A, \theta^B \in \{0, 1\}$ , de sorte que l'espace des paramètres est finalement  $\Theta = ]0, 1[^2$ . Les observations sont incomplètes (ou parcellaires) au sens où l'on n'observe à aucun tour  $t$  le vecteur  $(E_t^A, E_t^B)$  en entier, mais seulement une de ses composantes, au libre choix du statisticien, celle d'index noté  $C_t \in \{A, B\}$  ci-dessous (ou la première, ou la seconde composante). On note  $E_t^{C_t} = X_t$  cette composante observée ; elle forme également le gain obtenu.

L'objectif ici n'est pas directement de bien estimer  $\theta^A$  et  $\theta^B$ , il ne s'agit donc pas vraiment d'un problème statistique au sens classique ; mais de faire en sorte que les sommes  $E_1^{C_1} + \dots + E_n^{C_n}$  soient grandes, en un sens précisé au paragraphe 22.1.2. On parle de problème d'apprentissage, et on verra que le joueur aura à arbitrer entre exploration (recueillir des informations sur les paramètres, et notamment, les estimer efficacement) et exploitation de ces informations. Contrairement aux problèmes statistiques habituels, on n'est pas tant intéressé par la bonne description du phénomène stochastique sous-jacent que par les conséquences de cette bonne modélisation en termes d'objectifs concrets (ici, gagner de l'argent !).

Explicitons maintenant le lien avec la réalité et développons la nature de ces objectifs concrets. Tout d'abord, il est bon de rappeler qu'un synonyme de machine à sous est bandit manchot ; une machine à sous a en effet un seul bras. Dans la suite, on va considérer que le joueur fait face à deux machines, ou, plus simplement, à une machine inhabituelle, à deux bras. C'est pourquoi on parle de bandits à deux bras.

Chacun des deux bras, à chaque fois qu'on l'actionne (avec une pièce de 1 €), tire un lot au hasard parmi la liste des lots disponibles (par exemple, 1 €, 2 €, 10 €, etc. jusqu'au gros lot). Les compteurs sont remis à zéro à chaque tirage, la machine est sans mémoire : cela garantit que les couples de paiements sont effectivement indépendants entre eux et identiquement distribués. Le fait que les bras sont sans influence l'un sur l'autre assure quant à lui que ces couples de paiements sont formés de variables aléatoires indépendantes. On note cependant

# Machines Agrave Sous

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