Questions courtes

1 Vrai/Faux

Corrigé p. 449

Toutes les variables aléatoires de cet exercice sont définies sur un même univers Ω.

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 $\{1, 2, \ldots, n\}$, 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 $\{1, 2, \ldots, n\}$, et i un entier tel que $p(X = i) \neq 0$. Alors on a :

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

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 $(X_1, X_2, \ldots, X_n)$ d'une loi d'espérance m et d'écart-type σ, alors :

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

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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