

## 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

**E Durkheim**



## **Machines Agrave Sous:**

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**Onzième réunion du sous-comité Ouest et Centre africain de corrélation des sols pour la mise en valeur des terres** Food and Agriculture Organization of the United Nations,1994      THE FOUR GOSPELS (Les Quatre Évangiles) Emile Zola,2017-10-06 This volume includes three books intended to illustrate the cardinal principles of human life according to Emile Zola Originally named *Les Quatre vangiles* was supposed to consist of 4 novels but the last novel *Justice* was never completed F condit 1899 Travail 1901 V rit 1903 published posthumously *Justice* unfinished *Fruitfulness* is the first of a series of three works in which M Zola proposes to embody what he considers to be the four cardinal principles of human life These works spring from the previous series of *The Three Cities* *Lourdes* *Rome* and *Paris* which dealt with the principles of Faith Hope and Charity mile Zola 1840 1902 French novelist critic and political activist who was the most prominent French novelist of the late 19th century He was noted for his theories of naturalism which underlie his monumental 20 novel series *Les Rougon Macquart* and for his intervention in the Dreyfus Affair through his famous open letter *J accuse*      The New World ,1919      The Surveyor & Municipal & County Engineer ,1920      **National Hardware Bulletin** ,1924      **Land and Water** ,1916      *Commerce and Finance* ,1919      **THE COMPLETE WORKS OF ÉMILE ZOLA** Émile Zola,2023-12-24 mile Zola s *The Complete Works of mile Zola* offers readers an extensive exploration of the author s pioneering contributions to literature particularly within the framework of Naturalism This collection encompasses Zola s most significant novels essays and critical works vividly portraying the complexities of human experience as shaped by environmental and social influences Through a stark unflinching prose style Zola dissects the realities of life in 19th century France illustrating themes of class struggle morality and the human condition in an immersive tapestry that remains compelling and relevant Zola a deeply committed social realist was influenced by his observations of the turbulent societal changes of his time including the rise of industrialization and its impact on the working class His dedication to revealing the often grim realities of life stemmed from his belief in literature s power as a tool for social reform Zola s own experiences from his humble beginnings to his passionate involvement in political and social issues shaped his literary voice and thematic concerns which resonate throughout this expansive collection For readers seeking a profound understanding of human nature through vivid storytelling and social critique *The Complete Works of mile Zola* is an essential addition to any literary library Zola s masterful command of narrative and his unwavering commitment to his subjects make this compilation not only a

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*Christian Union* ,1874      **Dictionary of the English and French Languages** Ferdinand E. A. Gasc,2023-11-21 Reprint of the original first published in 1875 The publishing house Anatiposi publishes historical books as reprints Due to their age these books may have missing pages or inferior quality Our aim is to preserve these books and make them available to the public so that they do not get lost

## **Machines Agrave Sous** Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has been apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Machines Agrave Sous**," compiled by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve to the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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