

Sommaire**IIX- Exercices II**

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8-1/ Exercice 2-1

Soit X la variable aléatoire définie par le tableau suivant :

x_i	1	2	3	4	5
p_i	0,25	p_2	0,18	p_4	0,37

1. Déterminer la valeur de p_2 et p_4 sachant que les événements $[X = 2]$ et $[X = 4]$ sont équiprobables.
2. Calculer les probabilités suivantes :

$$P(X \geq 2) ; P(1 \leq X \leq 3) ; P_{(X \geq 2)}(X \leq 4)$$

3. Calculer l'espérance $E(X)$ et l'écart-type $\sigma(X)$.
4. Déterminer la fonction de répartition F_x de X , puis tracer sa courbe.

8-2/ Exercice 2-2

On considère le jeu suivant :

Le joueur lance d'abord un dé non truqué. S'il obtient 1, 2 ou 3, il gagne l'équivalent en dirhams (c'est-à-dire 1 Dh s'il obtient 1 par exemple). Sinon, il perd 2Dh.

On note X la variable aléatoire correspondant au gain du joueur (négatif en cas de perte).

1. Donner la loi de probabilité de X et sa fonction de répartition F_x .
2. Calculer l'espérance mathématique $E(X)$ et la variance $V(X)$.

On modifie le jeu de la façon suivante : les gains restent les mêmes pour les résultats 1, 2 ou 3, mais si le joueur obtient autre chose, il relance le dé. S'il obtient 3 ou moins, il gagne 3Dh, sinon il perd 5Dhs.

3. Décrire formellement l'univers du nouveau jeu.

On note Y la variable aléatoire qui désigne le nouveau gain du joueur.

Calcul Des Probabilits

Louis Bachelier



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Calcul des probabilites ,1966 *Probability and Social Science* Daniel Courgeau,2012-02-23 This work examines in depth the methodological relationships that probability and statistics have maintained with the social sciences from their emergence It covers both the history of thought and current methods First it examines in detail the history of the different paradigms and axioms for probability from their emergence in the seventeenth century up to the most recent developments of the three major concepts objective subjective and logicist probability It shows the statistical inference they permit different applications to social sciences and the main problems they encounter On the other side from social sciences particularly population sciences to probability it shows the different uses they made of probabilistic concepts during their history from the seventeenth century according to their paradigms cross sectional longitudinal hierarchical contextual and multilevel approaches While the ties may have seemed loose at times they have more often been very close some advances in probability were driven by the search for answers to questions raised by the social sciences conversely the latter have made progress thanks to advances in probability This dual approach sheds new light on the historical development of the social sciences and probability and on the enduring relevance of their links It permits also to solve a number of methodological problems encountered all along their history

Classic Problems of Probability Prakash Gorroochurn,2016-05-02 Winner of the 2012 PROSE Award for Mathematics from The American Publishers Awards for Professional and Scholarly Excellence A great book one that I will certainly add to my personal library Paul J Nahin Professor Emeritus of Electrical Engineering University of New Hampshire *Classic Problems of Probability* presents a lively account of the most intriguing aspects of

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des probabilités Paul Lévy,1925 **Calcul des probabilités** Joseph Bertrand,1889 **A History of Inverse Probability** Andrew I. Dale,2012-09-08 This is a history of the use of Bayes theorem from its discovery by Thomas Bayes to the rise of the statistical competitors in the first part of the twentieth century The book focuses particularly on the development of one of the fundamental aspects of Bayesian statistics and in this new edition readers will find new sections on contributors to the theory In addition this edition includes amplified discussion of relevant work **Mathematical Finance - Bachelier Congress 2000** Helyette Geman,Dilip Madan,Stanley R. Pliska,Ton Vorst,2013-11-11 The Bachelier Society for Mathematical Finance held its first World Congress in Paris last year and coincided with the centenary of Louis Bacheliers thesis defence In his thesis Bachelier introduces Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options The thesis is viewed by many the key event that marked the emergence of mathematical finance as a scientific discipline The prestigious list of plenary speakers in Paris included two Nobel laureates Paul Samuelson and Robert Merton and the mathematicians Henry McKean and S R S Varadhan Over 130 further selected talks were given in three parallel sessions **I. J. Bienaymé** C. C. Heyde,E. Seneta,2012-12-06 Our interest in I J Bienayme was kindled by the discovery of his paper of 1845 on simple branching processes as a model for extinction of family names In this work he announced the key criticality theorem 28 years before it was rediscovered in incomplete form by Galton and Watson after whom the process was subsequently and erroneously named Bienayme was not an obscure figure in his time and he achieved a position of some eminence both as a civil servant and as an Academician However his is no longer widely known There has been some recognition of his name work on least squares and a gradually fading attribution in connection with the Bienayme Chebyshev inequality but little more In fact he made substantial contributions to most of the significant problems of probability and statistics which were of contemporary interest and interacted with the major figures of the period We have over a period of years collected his traceable scientific work and many interesting features have come to light The present monograph has resulted from an attempt to describe his work in its historical context Earlier progress reports have appeared in Heyde and Seneta 1972 to be reprinted in Studies in the History of Probability and Statistics Volume 2 Griffin London 1975 1976 **In Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX** Marc Yor,Michel Émery,2006-10-17 The 39th volume of Séminaire de Probabilités is a tribute to the memory of Paul André Meyer His life and achievements are recalled in this book and tributes are paid by his friends and colleagues This volume also contains mathematical contributions to classical and quantum stochastic calculus the theory of processes martingales and their applications to mathematical finance and Brownian motion These contributions provide an overview on the current trends of stochastic calculus

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