

Exercice 1

①. $A_1, \bar{A}_1$ forment un sc

$$\begin{aligned} \text{FPT: } P(G_1) &= P_{A_1}(G_1) \times P(A_1) + P_{\bar{A}_1}(G_1) \times P(\bar{A}_1) \\ &= \frac{1}{5} \times \frac{1}{2} + \frac{1}{10} \times \frac{1}{2} \end{aligned}$$

$$= \frac{1}{2} \left(\frac{1}{5} + \frac{1}{10} \right) = \frac{1}{2} \times \frac{3}{10} \Rightarrow \text{donc } \boxed{P(G_1) = \frac{3}{20}}$$

②. $G_1, \bar{G}_1$ forment un sc

$$\text{FPT: } P(G_2) = P(G_2 \cap G_1) + P(G_2 \cap \bar{G}_1)$$

$$\left(P_{G_1}(G_2) = \frac{P(G_2 \cap G_1)}{P(G_1)} \quad \text{et} \quad P_{\bar{G}_1}(G_2) = \frac{P(G_2 \cap \bar{G}_1)}{P(\bar{G}_1)} \right) \text{ donc on a:}$$

$A_1, \bar{A}_1$ forment un sc donc FPT;

$$P(G_2 \cap G_1) = P((A_1 \cap G_1 \cap G_2) + P(\bar{A}_1 \cap G_1 \cap G_2))$$

$$\begin{aligned} \text{avec (FPC): } P(A_1 \cap G_1 \cap G_2) &= P(A_1) \times P_{A_1}(G_1) \times P_{A_1 \cap G_1}(G_2) \\ &= \frac{1}{2} \times \frac{1}{5} \times \frac{1}{5} \\ &= \frac{1}{50} \end{aligned}$$

$$\begin{aligned} P(\bar{A}_1 \cap G_1 \cap G_2) &= P(\bar{A}_1) \times P_{\bar{A}_1}(G_1) \times P_{\bar{A}_1 \cap G_1}(G_2) \\ &= \frac{1}{2} \times \frac{1}{10} \times \frac{1}{10} \\ &= \frac{1}{200} \end{aligned}$$

$$\text{Donc } P(G_2 \cap G_1) = \frac{1}{50} + \frac{1}{200} = \frac{4+1}{200} = \frac{5}{200} = \frac{1}{40}$$

De même: $P(G_2 \cap \bar{G}_1) = P(A_1) \times P_{A_1}(G_1) \times \underbrace{P_{A_1 \cap \bar{G}_1}(G_2)}_{\text{il reste sur B.}} + P(\bar{A}_1) \times P_{\bar{A}_1}(G_1) \times \underbrace{P_{\bar{A}_1 \cap \bar{G}_1}(G_2)}_{\text{il reste sur A.}}$

$$P(G_2 \cap \bar{G}_1) = \frac{1}{2} \times \frac{4}{5} \times \frac{1}{105} + \frac{1}{2} \times \frac{9}{10} \times \frac{1}{5}$$

$$= \frac{1}{25} + \frac{9}{100} = \frac{4+9}{100} = \frac{13}{100}$$

Conclusion: $P(G_2) = \frac{1}{40} + \frac{13}{100} = \frac{5+26}{200} = \frac{31}{200}$

3. Formule de Bayes:

$$P_{G_2}(A_1) = \frac{P(A_1 \cap G_2)}{P(G_2)}$$

$G_2, \bar{G}_2$ forment un sce donc FPT:

$$P(A_1 \cap G_2) = P(A_1 \cap G_2 \cap G_1) + P(A_1 \cap G_2 \cap \bar{G}_1)$$

$$= \frac{1}{50} + \frac{1}{25} = \frac{3}{50}$$

(question précédente)

donc $P_{G_2}(A_1) = \frac{3}{50} \times \frac{200}{31} = \frac{12}{31}$

4. (a) $A_k, \bar{A}_k$ forment un sce donc FPT:

$$P(h_k) = P_{A_k}(h_k) \times P(A_k) + P_{\bar{A}_k}(h_k) \times P(\bar{A}_k)$$

$$= \frac{1}{5} P(A_k) + \frac{1}{10} (1 - P(A_k))$$

donc $P(h_k) = \frac{1}{10} P(A_k) + \frac{1}{10}$

(b) $A_k, \bar{A}_k$ forment un o.c. donc FPT:

$$P(A_{k+1}) = P_{A_k}(A_{k+1}) \times P(A_k) + P_{\bar{A}_k}(A_{k+1}) \times P(\bar{A}_k)$$

$$\bullet P_{A_k}(A_{k+1}) = \frac{1}{5}$$

il est sur la machine A à la k^{e} partie } $\Leftrightarrow$ il a gagné la partie k .
 il est encore sur la machine A à la $(k+1)^{\text{e}}$ partie

$$\bullet P_{\bar{A}_k}(A_{k+1}) = \frac{9}{10}$$

il est sur B à la k^{e} partie } $\Leftrightarrow$ il perd la partie k .
 il change: il va sur A à la $(k+1)^{\text{e}}$ partie

$$\text{donc } P(A_{k+1}) = \frac{1}{5} P(A_k) + \frac{9}{10} (1 - P(A_k))$$

$$\text{donc } \boxed{P(A_{k+1}) = -\frac{7}{10} P(A_k) + \frac{9}{10}}$$

(c) On résout $x = -\frac{7}{10}x + \frac{9}{10} \Leftrightarrow \frac{17}{10}x = \frac{9}{10} \Leftrightarrow x = \frac{9}{17}$

donc $(P(A_k) - \frac{9}{17})_k$ est f.s.g. de raison $-\frac{7}{10}$.

$$\forall k \in \mathbb{N}^*, P(A_k) = \left(-\frac{7}{10}\right)^{k-1} \left(P(A_1) - \frac{9}{17}\right) + \frac{9}{17} \quad \text{avec } P(A_1) = \frac{1}{2}$$

$$\text{donc } \boxed{P(A_k) = \left(-\frac{7}{10}\right)^{k-1} \left(-\frac{1}{34}\right) + \frac{9}{17}}$$

$$\forall k \in \mathbb{N}^*, P(h_k) = \frac{1}{10} \left(\left(-\frac{7}{10}\right)^{k-1} \left(-\frac{1}{34} + \frac{9}{17}\right) + \frac{1}{10} \right)$$

(d)

$$\begin{aligned} \forall n \in \mathbb{N}^* \\ S_n &= \sum_{k=1}^n \left(\frac{1}{10} + \frac{1}{10} \times \frac{9}{17} \right) - \frac{1}{34 \times 10} \sum_{k=1}^n \left(-\frac{7}{10}\right)^{k-1} \\ &= \frac{n}{10} \left(1 + \frac{9}{17} \right) - \frac{1}{34 \times 10} \sum_{k=0}^{n-1} \left(-\frac{7}{10}\right)^k \quad (k' = k-1) \\ &= \frac{n}{10} \times \frac{26}{17} - \frac{1}{34 \times 10} \times \frac{1 - \left(-\frac{7}{10}\right)^n}{1 - \left(-\frac{7}{10}\right)} \quad \left(-\frac{7}{10} \neq 1\right) \\ &= \frac{13n}{5 \times 17} - \frac{1}{34 \times 10} \times \frac{10}{17 \times 10} \left(1 - \left(-\frac{7}{10}\right)^n \right) \\ \boxed{S_n} &= \frac{13n}{5 \times 17} - \frac{1}{34 \times 17} \left(1 - \left(-\frac{7}{10}\right)^n \right) \end{aligned}$$

Exercice 2

Soit les événements : $S =$ "le système tombe en panne"
 $P_k =$ "la machine k tombe en panne"

$$S = P_1 \cup P_2 \cup P_3.$$

$$P(S) = 1 - P(\bar{S}) = 1 - P(\bar{P}_1 \cap \bar{P}_2 \cap \bar{P}_3)$$

par indépendance, $P(\bar{P}_1 \cap \bar{P}_2 \cap \bar{P}_3) = P(\bar{P}_1) \times P(\bar{P}_2) \times P(\bar{P}_3)$
 $= p_1 p_2 p_3.$

$$\text{donc } \boxed{P(S) = 1 - p_1 p_2 p_3.}$$