

## Lois usuelles finies

|                         | Notation et paramètres                                                               | Loi de $X$                                                                                                                               | Fonction génératrice                                                                                                                                                  | $\mathbb{E}(X)$ | $\mathbb{V}(X)$           |
|-------------------------|--------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|---------------------------|
| <b>Loi uniforme</b>     | $\mathcal{U}(\llbracket 1, n \rrbracket)$<br>$n \in \mathbb{N}^*$                    | $X(\Omega) = \llbracket 1, n \rrbracket$<br>$\forall k \in \llbracket 1, n \rrbracket, \mathbb{P}(\{X = k\}) = \frac{1}{n}$              | $\forall t \in ]-\infty, +\infty[,$<br>$G_X(t) = \begin{cases} \frac{1}{n} \frac{t - t^{n+1}}{1 - t} & \text{si } t \neq 1 \\ 1 & \text{si } t = 1 \end{cases}$       | $\frac{n+1}{2}$ | $\frac{(n-1)(n+1)}{12}$   |
|                         | $\mathcal{U}(\llbracket a, b \rrbracket)$<br>$(a, b) \in \mathbb{N}^2$<br>$b \geq a$ | $X(\Omega) = \llbracket a, b \rrbracket$<br>$\forall k \in \llbracket a, b \rrbracket, \mathbb{P}(\{X = k\}) = \frac{1}{b-a+1}$          | $\forall t \in ]-\infty, +\infty[,$<br>$G_X(t) = \begin{cases} \frac{1}{b-a+1} \frac{t^a - t^{b+1}}{1 - t} & \text{si } t \neq 1 \\ 1 & \text{si } t = 1 \end{cases}$ | $\frac{a+b}{2}$ | $\frac{(b-a)(b-a+2)}{12}$ |
| <b>Loi de Bernoulli</b> | $\mathcal{B}(1, p)$<br>$p \in ]0, 1[$                                                | $X(\Omega) = \{0, 1\}$<br>$\mathbb{P}(\{X = 1\}) = p$ et $\mathbb{P}(\{X = 0\}) = 1 - p$                                                 | $\forall t \in ]-\infty, +\infty[, G_X(t) = (1-p) + pt$                                                                                                               | $p$             | $pq$                      |
| <b>Loi binomiale</b>    | $\mathcal{B}(n, p)$<br>$n \in \mathbb{N}^*,$<br>$p \in ]0, 1[$                       | $X(\Omega) = \llbracket 0, n \rrbracket$<br>$\forall k \in \llbracket 0, n \rrbracket, \mathbb{P}(\{X = k\}) = \binom{n}{k} p^k q^{n-k}$ | $\forall t \in ]-\infty, +\infty[, G_X(t) = ((1-p) + pt)^n$                                                                                                           | $np$            | $npq$                     |