

LOI NORMALE,
ÉCHANTILLONNAGE
ET ESTIMATION

Dany-Jack Mercier

Normale Chantillonnage Estimation Dany Jack Mercier

Yves Tillé



Normale Chantillonnage Estimation Dany Jack Mercier:

Loi Normale, échantillonnage et Estimation Dany-Jack Mercier, 2015-11-03 La loi normale et les applications que constituent l'échantillonnage et l'estimation ont fait leur entrée en fanfare dans les programmes du lycée avec la réforme Chatel 2010. Ces notions difficiles à maîtriser et enseigner font maintenant partie du bagage initial de tout professeur certifié. Ce livre donne les moyens de faire le point sur ces thèmes en proposant plusieurs entrées qui permettront au lecteur de trouver rapidement ce qu'il cherche. Il s'adresse à toute personne au moins titulaire d'une licence de mathématiques qui désire connaître la loi normale et ses applications telles qu'elles sont présentées au lycée actuellement. Le premier chapitre de rappels peut être sauté si la définition d'une variable aléatoire, la densité et les quelques autres définitions qui vont avec sont déjà connues. Le Chapitre 2 présente tout ce qu'il faut savoir sur les lois normales : c'est un chapitre à étudier complètement. Il est conseillé de sauter le Chapitre 3 en première lecture et de ne s'y lancer que si l'on désire absolument voir une démonstration complète du Théorème central limite. TCL dont un corollaire le Théorème de Moivre-Laplace sera utilisé dans la suite. Ce Chapitre 3 est à sauter définitivement pour les candidats au CAPES et l'agrégation interne : ces deux thèmes font partie des résultats admis. Quand on prépare un concours, le temps manque et il est conseillé de cibler ses apprentissages. Après le Chapitre 2, on passera directement au Chapitre 4 qui montre l'approximation de certaines lois de probabilité par des lois normales, puis on enchaînera avec le Chapitre 5 présentant le problème de l'échantillonnage, les intervalles de fluctuation et quelques développements importants. Le Chapitre 6 traite absolument à l'achèvement ce voyage minimal en expliquant la problématique de l'estimation de certains paramètres d'une population de taille importante et en définissant les intervalles de confiance. Au Chapitre 7, un petit résumé fait le point sur les notions importantes à retenir. Si on le désire, on peut d'ailleurs commencer par lire ce résumé avant de se lancer dans l'étude des autres chapitres utilisant ce développement comme une délicieuse mise en bouche. Les Chapitres 8 et 9 offrent quelques approfondissements sur tout ce qui a trait à la loi normale au lycée en permettant notamment de visiter les programmes officiels du secondaire, de couvrir tous les exercices posés au BAC 2015 sur ce thème, d'explorer deux utilisations du logiciel Geogebra dans les classes. Pour finir, une annexe revient sur quelques questions posées plus tôt, comme celle de la définition de l'intégrabilité d'une fonction sur $\mathbb{R}$, si importante dans la définition d'une variable aléatoire, la densité et propose la correction d'un problème extrait du CAPES externe 2013 portant sur le rapport entre la loi normale et l'entropie d'une variable aléatoire. Nul doute que ce voyage dans le pays des approximations et des possibles laisse un bon souvenir.

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