



1, 3, 5, 10

exercice 1

$$A = \begin{pmatrix} & \\ & \\ & \end{pmatrix}$$

M_3

$$\begin{pmatrix} x \\ y \end{pmatrix}^T A \begin{pmatrix} x \\ y \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & 0 \\ 0.1 & 2 \end{pmatrix} \quad \begin{pmatrix} 1-\lambda & 0 \\ 0.1 & 2-\lambda \end{pmatrix}$$

$$\det(A - \lambda I) = (1-\lambda)(2-\lambda)$$

Donc 1 et 2 sont des valeurs propres

Donc deux valeurs propres sont strictement positives
donc la matrice est définie positive.

M1: $|xy| \leq \frac{1}{2}x^2 + \frac{1}{2}y^2$

$$q(x, y) \geq x^2 - 0.1|xy| + y^2$$

$$\geq 0.95x^2 + 1.35y^2 \geq 0 \quad \forall (x, y) \in \mathbb{R}^2$$

donc définie positive

M2: $\forall (x, y) \in \mathbb{R}^2$

$$q(x, y) = (x + 0.05y)^2 + 2y^2 - 0.0025y^2 \\ = (x + 0.05y)^2 + 1.9975y^2 \geq 0$$

$$q(x, y) = 0 \Leftrightarrow x + 0.05y = 0 \quad \text{et} \quad y = 0 \quad \Leftrightarrow x = y = 0$$

Exercise 3

$$c_{i,j} = \sum_{k=1}^N a_{i,k} x_{k,j}$$

$$z_{i,j} = \sum_{l=1}^N x_{i,l}^* \sum_{k=1}^N a_{l,k} x_{k,j}$$

Donc $\forall i,j > n \quad x_{i,j} = 0$ et

$$(x^* A x)_{ij} = \sum_{k,l=0}^n \bar{x}_{i,l} a_{l,k} x_{k,j}$$

$$X = \begin{pmatrix} \mathbb{I}_n \\ 0_{N-n} \end{pmatrix}$$

$$X = (v_1, \dots, v_N)$$

On veut $\forall A, \forall i,j \leq n$

$$\langle v_i, A v_j \rangle = \langle e_i, A e_j \rangle$$

$\forall i,j \leq n$

$$\langle v_i, \mathbb{I}_N, v_j \rangle = \langle e_i, e_j \rangle \Leftrightarrow \langle v_i - e_i, A(v_j - e_j) \rangle = 0$$

$$\langle v_i, v_j \rangle = \langle e_i, e_j \rangle$$

$$\langle v_i, A v_j \rangle = \langle e_i, A e_j \rangle$$

$$\langle e_i, (x^* A x) e_j \rangle = \langle x e_i, A x e_j \rangle$$

On veut

$$\langle x e_i, A x e_i \rangle = \langle e_i, A e_i \rangle \quad \forall i,j \leq n$$

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} (v_1, v_2)$$

Exercise 5

$$v''(x_n) = \frac{2v(x_n) - v(x_{n-1}) - v(x_{n+1}))}{\left(\frac{1}{N^2}\right)}$$

$$x_n = -L + \frac{n}{N} 2L$$

$$\Delta_N = \begin{pmatrix} 2 & -1 & -1 & & & \\ -1 & 2 & & & & \\ & -1 & 2 & & & \\ & & & \ddots & & \\ & & & & \ddots & \\ & & & & & -1 & 2 \end{pmatrix}$$

$$v_k \underbrace{\Delta_N \begin{pmatrix} \sin(\pi k \frac{1}{N}) \\ \vdots \\ \sin(\pi k) \end{pmatrix}}_{v_k} = -2N^2 \left(\cos\left(\frac{k\pi}{N}\right) - 1 \right) \begin{pmatrix} \sin(\pi k \frac{1}{N}) \\ \vdots \\ \sin(\pi k) \end{pmatrix}$$

$$\begin{aligned} (-\Delta_N v_k)_n &= N^2 \left(2 \sin\left(\pi k \frac{n}{N}\right) - \sin\left(\pi k \frac{(n-1)}{N}\right) - \sin\left(\pi k \frac{(n+1)}{N}\right) \right) \\ &= N^2 \sin\left(\frac{\pi k n}{N}\right) \underbrace{- 2 \sin\left(\frac{\pi k n}{N}\right) \cos\left(\frac{\pi k}{N}\right)}_{\text{trigonometric identity}} \\ &= 2N^2 \sin\left(\frac{\pi k n}{N}\right) \left(1 - 2 \cos\left(\frac{\pi k}{N}\right) \right) \end{aligned}$$

$$N \gg k \quad \sin\left(\frac{\pi k n}{N}\right) \sim \frac{\pi k n}{N}$$

$$2N^2 \left(1 - \cos\left(\frac{\pi k}{N}\right) \right) \sim \frac{\pi^2 k^2}{N^2} \cdot 2N^2 = 2\pi^2 k^2$$