



## Exercice A

Soit  $\lambda \in \mathbb{R}$  v.p.  $\exists P \neq 0$

$$\underline{\Phi}(P) = \lambda P \quad \text{i.e.} \quad P(X+1) - P(X) = \lambda P(X)$$

$$P = a_n X^n + \dots + a_1 X + a_0 \quad a_n \neq 0$$

$$\begin{aligned} P(X+1) &= a_n (X+1)^n + \dots + a_0 \\ &= a_n (X^n + nX^{n-1} + \dots + 1) + \dots + a_0 \\ &= a_n X^n + \underbrace{\dots + a_0}_{\text{termes de deg} \leq n-1} \end{aligned}$$

$$P'(X) = n a_n X^{n-1}$$

$$\underline{\Phi}(P)(X) = a_n X^n + \underbrace{\dots}_{\text{deg} \leq n-1} = \lambda a_n X^n + \underbrace{\dots}_{\text{deg} \leq n-1}$$

$$\Rightarrow a_n = \lambda a_n \Rightarrow \lambda = 1 \quad \text{la seule valeur propre.}$$

$$\underline{\Phi}(1) = 1 \quad \text{donc} \quad \text{Sp}(\underline{\Phi}) = \{1\}$$

2) Soit  $P \neq 0$  tq  $\underline{\Phi}(P) = P$

Supposons par l'absurde que  $\text{deg}(P) \geq 2$

$$P(X) = a_n X^n + a_{n-1} X^{n-1} + a_{n-2} X^{n-2} + \underbrace{O(X^{n-3})}_{\text{deg} \leq n-3}$$

$$P(X+1) = a_n (X+1)^n + a_{n-1} (X+1)^{n-1} + a_{n-2} (X+1)^{n-2} + O(X^{n-3})$$

$$= a_n (X^n + nX^{n-1} + \binom{n}{2} X^{n-2} + O(X^{n-3}))$$

$$+ a_{n-1} (X^{n-1} + (n-1)X^{n-2} + O(X^{n-3}))$$

$$+ a_{n-2} X^{n-2} + O(X^{n-3})$$

$$= a_n X^n + (n a_n + a_{n-1}) X^{n-1} + (a_n \binom{n}{2} + a_{n-1} (n-1) + a_{n-2}) X^{n-2} + O(X^{n-3})$$

$$P'(X) = n a_n X^{n-1} + (n-1) a_{n-1} X^{n-2} + O(X^{n-3})$$

$$\underline{\Phi}(X) = a_n X^n + a_{n-1} X^{n-1} + (a_n \binom{n}{2} + a_{n-2}) X^{n-2} + \dots$$

$$= P = a_n X^n + a_{n-1} X^{n-1} + a_{n-2} X^{n-2} + \dots$$

$$\Rightarrow a_n \binom{n}{2} + a_{n-2} = a_{n-2} \Rightarrow a_n = 0$$

$$\text{donc} \quad \text{deg}(P) \leq 1$$

donc est de la forme  $P(X) = aX + b$

$$P(X+1) - P(X) = aX + a + b - a = P(X)$$

$$\begin{aligned} \text{donc } E_1(\Phi) &= \mathcal{L}[X] \\ &= \{aX + b \mid a, b \in \mathbb{K}\} \end{aligned}$$

### exercice B

$$\Phi(P) = XP'(X)$$

Soit  $\lambda \in \mathbb{R}$  v.p  
donc  $\exists P \neq 0$  tq  $XP'(X) = \lambda P(X)$

$$\begin{aligned} P &= a_n X^n + a_{n-1} X^{n-1} + \dots + a_1 X + a_0 \\ P' &= n a_n X^{n-1} + (n-1) a_{n-1} X^{n-2} + \dots + a_1 \end{aligned}$$

$$XP'(X) = n a_n X + (n-1) a_{n-1} X^{n-1} + \dots + a_1 X = \lambda a_n X^n + \lambda a_{n-1} X^{n-1} + \dots + \lambda a_1 X + \lambda a_0$$

$$\Rightarrow n a_n = \lambda a_n \quad \Rightarrow \quad n = \lambda$$

$$\lambda a_0 = 0 \Rightarrow \lambda = 0 \quad \text{ou} \quad a_0 = 0$$

$$Sp(\Phi) \subseteq \{0, 1, \dots, N\} \quad \mathcal{L}_N[X]$$

$$P_n(X) = X^n$$

$$\Phi(P_n(X)) = n X^n = n P_n(X)$$

$$Sp(\Phi) = \{0, 1, \dots, N\}$$

$$E_n(\Phi) = \mathbb{R} X^n$$

$$2) \quad \Phi \quad X \in \mathbb{R}_N[X] \longrightarrow (X-a) P'(X) \in \mathbb{R}_N[X]$$

$$\text{même raisonnement} \quad Sp(\Phi) = \{0, \dots, N\}$$

$$E_n(\Phi) = \mathbb{R}(X-a)^n$$

### Exercice C

Soit  $\lambda \in \mathbb{R}$ ,  $u$   $ty$

$$Au = \lambda u$$

$$P(A) = B$$

$$Bu = P(A)u$$

$$= a_n A^n u + a_{n-1} A^{n-1} u + \dots + a_0 \text{ val propre de } B$$

$$= (a_n \lambda^n + a_{n-1} \lambda^{n-1} + \dots + a_0) u = \widetilde{P(\lambda)} u$$

2)  $P$  est un polynôme annulateur de  $A$   
avec  $\lambda$  valeur propre de multiplicité  
dimension  $A$

$$P(A) = 0 \Rightarrow P(\lambda) = 0$$

### Exercice D

$$A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} - \mathcal{I}_3$$

$$\left( \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} - \mathcal{I}_3 \right)^2 = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}^2 - 2 \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} + \mathcal{I}_3^2$$

$$A^2 = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}^2 = \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix} = A + 2\mathcal{I}_3$$

$$2) \begin{pmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{pmatrix} = \begin{pmatrix} -\lambda-1 & 1 & 1 \\ 1+\lambda & -\lambda & 1 \\ 0 & 1 & -\lambda \end{pmatrix} = (1+\lambda) \begin{pmatrix} -1 & 1 & 1 \\ 1 & -\lambda & 1 \\ 0 & 1 & -\lambda \end{pmatrix}$$

$$= (1+\lambda) \begin{pmatrix} -1 & 0 & 1 \\ 1 & -\lambda-1 & 1 \\ 0 & 1+\lambda & -\lambda \end{pmatrix}$$

$$= (1+\lambda)^2 \begin{pmatrix} -1 & 0 & 1 \\ 1 & -1 & 1 \\ 0 & 1 & -\lambda \end{pmatrix}$$

$$= (1+\lambda)^2 \begin{vmatrix} -1 & 0 & 0 \\ 1 & -1 & 2 \\ 0 & 1 & -\lambda \end{vmatrix}$$

$$= (-1)(1+\lambda)^2 \begin{vmatrix} -1 & 2 \\ 1 & -\lambda \end{vmatrix}$$

$$= (-1)(1+\lambda)^2 (\lambda-2) = 0 \Rightarrow \lambda = -1 \text{ ou } \lambda = 2$$

$$\text{Ker} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \Rightarrow x = -y - z \Rightarrow \text{Vect} \begin{pmatrix} -y - z \\ y \\ z \end{pmatrix} \\ = \text{Vect} \left( \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right)$$

Donc  $A$  est diagonalisable.

$$3) A^2 - A = 2J_3$$

$$\Rightarrow \frac{1}{2} A(A - J_3) = J_3$$

$$\Rightarrow A \cdot \left( \frac{1}{2} (A - J_3) \right) = J_3$$

$$\text{Donc } A^{-1} = \frac{1}{2} (A - J_3)$$

$$2) A^2 - A - 2J_3 = 0$$

$$X^2 - X - 2 \text{ annule } A$$

$$X^2 - X - 2 = (X + 1)(X - 2) \text{ donc } A \text{ est diagonalisable.}$$

4) Si  $n \in \mathbb{N}$ , par division euclidienne,  $\exists Q, R_n$  tq  $\deg(R_n) \leq 1$

$$X^n = (X + 1)(X - 2)Q + R_n$$

$$\text{donc } R_n = a_n X + b_n$$

$$5) X^n = (X + 1)(X - 2)Q + a_n X + b_n$$

$$\begin{cases} (-1)^n = -a_n + b_n & (X = -1) \\ 2^n = 2a_n + b_n & (X = 2) \end{cases}$$

$$\begin{cases} b_n = \frac{2^n + 2(-1)^n}{3} \\ a_n = \frac{2^n - (-1)^n}{3} \end{cases}$$

$$A^n = \underbrace{(A + 1)(A - 2)}_{\text{not annulé}} Q(A) + a_n A + b_n$$

$$A^n = a_n A + b_n = \begin{pmatrix} b_n & a_n & a_n \\ a_n & b_n & a_n \\ a_n & a_n & b_n \end{pmatrix}$$

## exercice 3

$$1) \quad A = \begin{pmatrix} 3 & -2 & -2 \\ -4 & 1 & 2 \\ 8 & -4 & -5 \end{pmatrix}$$

$$\chi_A = \begin{vmatrix} 3-\lambda & -2 & -2 \\ -4 & 1-\lambda & 2 \\ 8 & -4 & -5-\lambda \end{vmatrix} = \begin{vmatrix} 3-\lambda & -2 & 0 \\ -4 & 1-\lambda & 1+\lambda \\ 8 & -4 & -\lambda-1 \end{vmatrix}$$

$$= 3-\lambda \begin{vmatrix} 1-\lambda & 1+\lambda \\ -4 & -(\lambda+1) \end{vmatrix} + 2 \begin{vmatrix} -4 & 1+\lambda \\ 8 & -(\lambda+1) \end{vmatrix}$$

$$= 3-\lambda [\lambda^2 - 1 + 4 + 4\lambda] + 2 [4 + 4\lambda - 8 - 8\lambda]$$

$$= (3-\lambda)(\lambda^2 + 4\lambda + 3) - 8 - 8\lambda$$

$$= (3-\lambda)(\lambda^2 + 4\lambda + 3) - 8(\lambda+1)$$

$$\chi_A = (3-\lambda)(\lambda+1)(\lambda+3) - 8(\lambda+1)$$

$$= (\lambda+1)(3-\lambda)(\lambda+3) - 8 = (\lambda+1)(-\lambda^2 + 6 - 8)$$

$$= (\lambda+1)(\lambda+1)(\lambda-1)$$

$$\text{Ker} \begin{pmatrix} 4 & -2 & -2 \\ -4 & 2 & 2 \\ 8 & -4 & -4 \end{pmatrix} = \begin{pmatrix} 4 & -2 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$= 4x = 2y + 2z \Rightarrow \begin{pmatrix} \frac{1}{2}y + \frac{1}{2}z \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}$$

$$E_1 = \text{Ker} \begin{pmatrix} 2 & -2 & -2 \\ -4 & 0 & 2 \\ 8 & -4 & -6 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$$

$$P = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} & 1 \\ 1 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} \quad D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

$$15) \Leftrightarrow \begin{pmatrix} x' \\ y' \\ z' \end{pmatrix} = A \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \text{ou} \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix} = e^{tA} \begin{pmatrix} x(0) \\ y(0) \\ z(0) \end{pmatrix}$$

$$\begin{aligned} \exp(A) &= \sum_{n \geq 0} \frac{A^n}{n!} & \exp(tA) &= \exp(t P D P^{-1}) = \sum_{n \geq 0} \frac{(t P D P^{-1})^n}{n!} \\ &= \sum_{n \geq 0} t^n \frac{(P D P^{-1})^n}{n!} & &= P \left( \sum_{n \geq 0} t^n \frac{D^n}{n!} \right) P^{-1} = P \left( \sum_{n \geq 0} \begin{pmatrix} t^n & 0 & 0 \\ 0 & (-t)^n & 0 \\ 0 & 0 & (-t)^n \end{pmatrix} \right) P^{-1} \\ &= P \begin{pmatrix} e^t & 0 & 0 \\ 0 & e^{-t} & 0 \\ 0 & 0 & e^{-t} \end{pmatrix} P^{-1} \end{aligned}$$

$$\text{Donc } \begin{pmatrix} x(t) \\ y(t) \\ z(t) \end{pmatrix} = P \begin{pmatrix} e^t & 0 & 0 \\ 0 & e^{-t} & 0 \\ 0 & 0 & e^{-t} \end{pmatrix} P^{-1} \begin{pmatrix} x(0) \\ y(0) \\ z(0) \end{pmatrix}$$

### exercice J

$$A = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}$$

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 1-\lambda & 3 \\ 3 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 - 9 \\ &= 1 - 2\lambda + \lambda^2 - 9 \\ &= \lambda^2 - 2\lambda - 8 \end{aligned}$$

$$\begin{aligned} \Rightarrow \Delta &= 4 - 4 \cdot 1 \cdot (-8) \\ &= 4 + 32 = 36 \end{aligned}$$

$$\lambda_1 = \frac{2 - 6}{2} = -2$$

$$\lambda_2 = \frac{2 + 6}{2} = 4$$

$$X_A = (\lambda + 2)(\lambda - 4)$$

$$E_{-2} = \begin{pmatrix} 3 & 3 \\ 3 & 3 \end{pmatrix} \Rightarrow x = -y \Rightarrow \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$E_4 = \begin{pmatrix} -3 & 3 \\ 3 & -3 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$P = \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} \quad D = \begin{pmatrix} -2 & 0 \\ 0 & 4 \end{pmatrix}$$

Soit  $n \in \mathbb{N}$

$$A^n = P D^n P^{-1} = P \begin{pmatrix} (-2)^n & 0 \\ 0 & 2^{2n} \end{pmatrix} P^{-1} \Rightarrow \begin{pmatrix} u_n \\ v_n \end{pmatrix} = P \begin{pmatrix} (-2)^n & 0 \\ 0 & 2^{2n} \end{pmatrix} P^{-1} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$P^{-1} = \left( \begin{array}{cc|cc} -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{array} \right) \Rightarrow \left( \begin{array}{cc|cc} -1 & 1 & 1 & 0 \\ 0 & 2 & 1 & 1 \end{array} \right) \Rightarrow \left( \begin{array}{cc|cc} -1 & 1 & 1 & 0 \\ 0 & 1 & \frac{1}{2} & \frac{1}{2} \end{array} \right)$$

$$\Rightarrow \left( \begin{array}{cc|cc} 1 & -1 & -1 & 0 \\ 0 & 1 & \frac{1}{2} & \frac{1}{2} \end{array} \right)$$

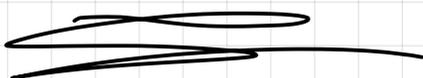
$$\Rightarrow \left( \begin{array}{cc|cc} 1 & 0 & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & \frac{1}{2} & \frac{1}{2} \end{array} \right)$$

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

$$A^n = \begin{pmatrix} -(-2)^n & 2^{2n} \\ (-2)^n & 2^{2n} \end{pmatrix} \begin{pmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} (-2)^{n-1} + 2^{2n-1} & 2^{2n-1} - (-2)^{n-1} \\ 2^{2n-1} - (-2)^{n-1} & (-2)^{n-1} + 2^{2n-1} \end{pmatrix}$$

$$A^n \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} (-2)^{n-1} + 2^{2n-1} & 2^{2n-1} - (-2)^{n-1} \\ 2^{2n-1} - (-2)^{n-1} & (-2)^{n-1} + 2^{2n-1} \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 2^{2n} \\ 2^{2n} \end{pmatrix}$$



Thm:  $A, B \in M_n(\mathbb{R})$

$$\begin{cases} AB = BA \\ A, B \text{ diagonalisables} \end{cases}$$

$\exists P$  et  $D_1, D_2$  diagonalisables

$$\text{tq } \begin{cases} A = P D_1 P^{-1} \\ B = P D_2 P^{-1} \end{cases}$$

### exercice R

$E$  est de dim.  $n$  sur  $\mathbb{R}$  et  $u, v \in \text{End}(E)$

$$\Delta \quad uv = vu$$

a) Soit  $\lambda$  une v.p. de  $u$  i.e.  $\exists x \in E$  tq

$$u(x) = \lambda x$$

$$u(v(x)) = v(u(x)) = v(\lambda x) = \lambda v(x)$$

donc  $u(v(x)) = \lambda v(x)$  d'où  $v(x)$  est un vecteur propre

de valeur propre  $\lambda$ , d'où  $E_\lambda$  est stable par  $v$ .

b) Supposons que  $v$  est diagonalisable

donc  $\exists \lambda_1, \dots, \lambda_p$  avec  $E = E_{\lambda_1} \oplus \dots \oplus E_{\lambda_p}$

avec  $\forall x \in E_{\lambda_i} \quad v(x) = \lambda_i x$

D'après a)  $v(E_\lambda) \subset E_\lambda$

Or  $v$  est diagonalisable, donc  $\forall i \in \{1, \dots, p\}$ ,  $v(E_{\lambda_i}) \subset E_{\lambda_i}$

donc  $\exists j \in \{1, p\}$  tq  $E_\lambda \subset E_{\lambda_j}$ , d'où  $\forall x \in E_\lambda$

$v(x) = \lambda_j x$  d'où  $v|_{E_\lambda}$  est diagonalisable

REFAIRE

$\Leftarrow$

$E = \bigoplus_{\lambda \in Sp(v)} E_\lambda(v)$ ,  $v$  agit sur  $E_\lambda(v)$  pour  $\lambda \in Sp(v)$

Soit  $e_i$