

TDS - Ex 5

Résoudre :

$$\begin{cases} x' = 2x - y + 2z \\ y' = 10x - 5y + 7z \\ z' = 4x - 2y + 2z \end{cases}$$

Sous forme matricielle :

$$X'(t) = \underbrace{\begin{pmatrix} 2 & -1 & 2 \\ 10 & -5 & 7 \\ 4 & -2 & 2 \end{pmatrix}}_A \cdot X(t)$$

$$\chi_A(\lambda) = \begin{vmatrix} (2-\lambda) & -1 & 2 \\ 10 & -(5+\lambda) & 7 \\ 4 & -2 & (2-\lambda) \end{vmatrix}$$

$$= -(2-\lambda)^2(5+\lambda) - 40 - 28 + 8(5+\lambda) + 14(2-\lambda) + 10(2-\lambda)$$

$$= -(4 - 4\lambda + \lambda^2)(5+\lambda) - 40 - 28 + 40 + 8\lambda + 28 - 14\lambda + 20 - 10\lambda$$

$$= -(20 - 20\lambda + 5\lambda^2 + 4\lambda - 4\lambda^2 + \lambda^3) - 16\lambda + 20$$

$$= -(20 - 16\lambda + \lambda^2 + \lambda^3 + 16\lambda - 20)$$

$$= -\lambda^2(\lambda + 1)$$

$\left\{ \begin{array}{l} 0 \text{ val. propre double} \\ 1 \text{ val. propre simple} \end{array} \right.$

$$\textcircled{*} E_0 = ?$$

$$A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \Rightarrow \begin{cases} 2x - y + 2z = 0 \\ -10x - 5y + 7z = 0 \\ 4x - 2y + 2z = 0 \end{cases}$$

$$L_3 - L_1: 2x - y = 0 \Rightarrow y = 2x \xrightarrow{L_1} z = 0.$$

$$E_0 = \text{Vect} \left\{ \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \right\} \text{ et } \dim E_0 = 1$$

$\hookrightarrow A$ non diagonalisable mais trigonalisable.

$\textcircled{*}$ Cherchons $w_0 \in \text{Ker}(A - 0 \cdot \text{Id}_3)^2 \setminus \text{Ker}(A - 0 \cdot \text{Id}_3)$
(c'est à dire $\text{Ker} A^2 \setminus \text{Ker} A$)

$$A^2 = \begin{pmatrix} 2 & -1 & 1 \\ -2 & 1 & -1 \\ -4 & 2 & -2 \end{pmatrix}$$

$$2x - y + z = 0 \quad \textcircled{1} \rightarrow z = 0 / 2x = y \rightarrow \vec{v}_0 \text{ précédent.}$$

$\textcircled{2}$ Prenons $x = 0$ et alors $y = z$.

$$\vec{w}_0 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \text{ on pose } \vec{v}_0 = A \cdot \vec{w}_0 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

On choisit donc (\vec{v}_0, \vec{w}_0) comme base de $\text{Ker} A^2$

⊙ $E_{-1} = ?$

$$v_{-1} \in \text{Ker}(A + \mathbb{I}_3), \quad A + \mathbb{I}_3 = \begin{pmatrix} 3 & -1 & 2 \\ 10 & -4 & 7 \\ 4 & -2 & 3 \end{pmatrix}$$

$$\begin{cases} 3x - y + 2z = 0 \\ 10x - 4y + 7z = 0 \\ 4x - 2y + 3z = 0 \end{cases}, \quad \begin{aligned} L_3 - 2L_1: & -2x - 3z = 0, \quad z = -2x \\ L_1: & 3x - y - 4x = 0, \quad y = -x \end{aligned}$$

$$E_{-1} = \text{Vect} \left\{ \begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix} \right\}$$

Finalement, on pose $P = \begin{pmatrix} 1 & 1 & 0 \\ -1 & 2 & 1 \\ -2 & 0 & 1 \end{pmatrix}$ et on a:

$$P^{-1}AP = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

Le système devient:

$$X'(t) = P \begin{pmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} P^{-1} X(t)$$

Avec: $Y(t) = P^{-1} X(t)$, on obtient:

$$Y'(t) = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} Y(t)$$

Sat:
$$\begin{cases} y_1'(t) = -y_1(t) \\ y_2'(t) = y_3(t) \\ y_3'(t) = 0 \end{cases}$$

$$Y(t) = \begin{pmatrix} y_1(t) \\ y_2(t) \\ y_3(t) \end{pmatrix}$$

④
~ On résout en commençant par la dernière ligne:

$$y_3'(t) = 0 \Rightarrow \underline{y_3(t) = \lambda}, \quad \lambda \in \mathbb{R}.$$

$$y_2'(t) = y_3(t) = \lambda \Rightarrow \underline{y_2(t) = \lambda \cdot t + \mu}, \quad \mu \in \mathbb{R}$$

$$y_1'(t) = -y_1(t) \Rightarrow \underline{y_1(t) = \gamma e^{-t}}, \quad \gamma \in \mathbb{R}$$

Donc: $Y(t) = \begin{pmatrix} \gamma e^{-t} \\ \lambda t + \mu \\ \lambda \end{pmatrix}, \quad (\lambda, \mu, \gamma) \in \mathbb{R}^3$

S'ensuit: $X(t) = P \cdot Y(t) = \begin{pmatrix} 1 & 1 & 0 \\ -1 & 2 & 1 \\ -2 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} \gamma e^{-t} \\ \lambda t + \mu \\ \lambda \end{pmatrix}$

$$\begin{cases} x(t) = \gamma e^{-t} + \lambda t + \mu \\ y(t) = -\gamma e^{-t} + 2\lambda t + \mu + \lambda \\ z(t) = -2\gamma e^{-t} + \lambda \end{cases}$$

$$\begin{cases} x(t) = \gamma e^{-t} + \lambda t + \mu \\ y(t) = -\gamma e^{-t} + \lambda(2t+1) + \mu \\ z(t) = -2\gamma e^{-t} + \lambda \end{cases}, \quad (\lambda, \mu, \gamma) \in \mathbb{R}^3$$
