

19/07/20

Partial ANDO 2019-2

①

Exercice 2:

$$X = \begin{pmatrix} \bar{x}_1 & \bar{x}_2 & \bar{x}_3 \\ -6 & 2 & -5 \\ -1 & -2 & 0 \\ 1 & 0 & 2 \\ 1 & 4 & -2 \\ -1 & 2 & -4 \\ 0 & -6 & -3 \end{pmatrix}$$

1.

$$\bar{x}_1 = \frac{1}{6}(-6 - 1 + 1 + 1 + 1 + 1) = -1 \quad \checkmark$$

$$\bar{x}_2 = \frac{1}{6}(2 - 2 + 4 + 2 - 6) = 0 \quad \checkmark$$

$$\bar{x}_3 = \frac{1}{6}(-5 + 2 - 2 - 4 - 3) = -2 \quad \checkmark$$

$$D = \frac{1}{6}$$

$$g(-1, 0, -2)$$

$$Y = \begin{pmatrix} \bar{y}_1 & \bar{y}_2 & \bar{y}_3 \\ -5 & 2 & -3 \\ 0 & -2 & 2 \\ 2 & 0 & 4 \\ 2 & 4 & 0 \\ 0 & 2 & -2 \\ 1 & -6 & -1 \end{pmatrix}$$

2.

$$V = {}^t Y D Y$$

$${}^t Y Y = \begin{pmatrix} 34 & -8 & 22 \\ -8 & 64 & -8 \\ 22 & -8 & 34 \end{pmatrix}$$

$$V = \begin{pmatrix} X & Y & Z \\ \frac{17}{3} & -\frac{4}{3} & \frac{11}{3} \\ -\frac{4}{3} & \frac{32}{3} & -\frac{4}{3} \\ \frac{11}{3} & -\frac{4}{3} & \frac{17}{3} \end{pmatrix}$$

3.

$$\det \begin{pmatrix} 8-\lambda & 8-\lambda & 8-\lambda \\ -\frac{4}{3} & \frac{32}{3}-\lambda & -\frac{4}{3} \\ \frac{11}{3} & -\frac{4}{3} & \frac{17}{3}-\lambda \end{pmatrix} = \begin{pmatrix} 0 & 0 & 8-\lambda \\ -12+\lambda & 12-\lambda & -\frac{4}{3} \\ 5 & -7+\lambda & \frac{17}{3}-\lambda \end{pmatrix} = (8-\lambda)(-12+\lambda)(12-\lambda) - 5\lambda(-7+\lambda) = (8-\lambda)$$

$$② \begin{vmatrix} \frac{17}{3} - \lambda & -\frac{4}{3} & \frac{11}{3} \\ -\frac{4}{3} & \frac{32}{3} - \lambda & -\frac{4}{3} \\ \frac{11}{3} & -\frac{4}{3} & \frac{17}{3} - \lambda \end{vmatrix} = \begin{vmatrix} 8 - \lambda & 8 - \lambda & 8 - \lambda \\ -\frac{4}{3} & \frac{32}{3} - \lambda & -\frac{4}{3} \\ \frac{11}{3} & -\frac{4}{3} & \frac{17}{3} - \lambda \end{vmatrix}$$

$$= \begin{vmatrix} 0 & 0 & 8 - \lambda \\ -12 + \lambda & 12 - \lambda & -\frac{4}{3} \\ 5 & -7 + \lambda & \frac{17}{3} - \lambda \end{vmatrix}$$

$$\lambda_1 = 8, \lambda_2 = 12, \lambda_3 = 2$$

$$\% \text{ inertia : } \frac{\lambda_1 + \lambda_2}{\lambda_1 + \lambda_2 + \lambda_3} = \boxed{0,91}$$

⑤. On isole 2 valeurs propres (les plus grandes). λ_1 et λ_2 .

$$\bullet E_{12} = \text{Ker}(V - 12I) \begin{pmatrix} 2 \\ 4 \\ 3 \end{pmatrix} \neq 0$$

$$= (2) \begin{vmatrix} \frac{17}{3} - 12 & -\frac{4}{3} & \frac{11}{3} \\ -\frac{4}{3} & \frac{32}{3} - 12 & -\frac{4}{3} \\ \frac{11}{3} & -\frac{4}{3} & \frac{17}{3} - 12 \end{vmatrix}$$

③

$$\begin{pmatrix} 17 \\ 3-12 \end{pmatrix} x \begin{cases} -\frac{19}{3}x + \frac{-4}{3}y + \frac{11}{3}z = 0 \\ -\frac{4}{3}x + \frac{-4}{3}y + \frac{-4}{3}z = 0 \\ \frac{11}{3}x + \frac{-4}{3}y + \frac{-19}{3}z = 0 \end{cases}$$

$$\begin{cases} -10x + 10z = 0 \\ -\frac{8}{3}x + \frac{-4}{3}y = 0 \\ \frac{11}{3}x + \frac{-4}{3}y + \frac{-19}{3}z = 0 \end{cases}$$

$$\begin{cases} x = z \\ x = -\frac{1}{2}y \end{cases} \Rightarrow \begin{cases} x = z \\ -2x = y \end{cases}$$

$$E_2 = \text{Vect} \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$$

$$E_8 = \text{Ker}(V - 8I) \times \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0$$

$$\begin{pmatrix} \frac{17}{3} - 8 & \frac{-4}{3} & \frac{11}{3} \\ \frac{-4}{3} & \frac{32}{3} - 8 & \frac{-4}{3} \\ \frac{11}{3} & \frac{-4}{3} & \frac{17}{3} - 8 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \Rightarrow \begin{cases} -\frac{7}{3}x + \frac{-4}{3}y + \frac{11}{3}z = 0 \\ -\frac{4}{3}x + \frac{8}{3}y + \frac{-4}{3}z = 0 \\ \frac{11}{3}x + \frac{-4}{3}y + \frac{-7}{3}z = 0 \end{cases}$$

$$\frac{8}{3}x + \frac{8}{3}z = 0 \quad x = -z$$

~~$y = 0$~~

$$\begin{cases} x = z \\ y = x \end{cases} E_8 = \text{Vect} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\textcircled{4} E_{12} = \text{Vect} \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} \quad E_8 = \text{Vect} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$U_2 = \frac{1}{\sqrt{(1, -2, 1) \cdot (1, -2, 1)}} = \frac{1}{\sqrt{1+4+1}} = \frac{1}{\sqrt{6}} \times \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{6}} \\ -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{pmatrix}$$

$$U_2 = \frac{1}{\sqrt{1^2 + 1^2 + 1^2}} = \frac{1}{\sqrt{3}} \times \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\boxed{6.} C^{(1)} = Y \times U_i$$

$$\begin{array}{c} \frac{-5}{\sqrt{6}} + \frac{-4}{\sqrt{6}} + \frac{-3}{\sqrt{6}} \\ \frac{4}{\sqrt{6}} + \end{array} C^{(1)} = \begin{pmatrix} -12 \\ 6 \\ 6 \\ -6 \\ -6 \\ 12 \end{pmatrix} \times \frac{1}{\sqrt{6}}$$

$$C^{(2)} = \begin{pmatrix} -6 \\ 0 \\ 6 \\ 6 \\ 0 \\ -6 \end{pmatrix} \times \frac{1}{\sqrt{3}}$$

$$\sigma(X) = \sqrt{\frac{17}{3}}, \quad \sigma(Y) = \sqrt{\frac{32}{3}}, \quad \sigma(Z) = \sqrt{\frac{17}{3}}$$

$$\sigma_{C^{(1)}} = \sqrt{\frac{1}{6} \times \left(\frac{1}{\sqrt{6}}\right)^2 \times ((-12)^2 + 6^2 + 6^2 + (-6)^2 + (-6)^2 + 12^2)} = 2\sqrt{3}$$

$$\sigma_{C^{(2)}} = \sqrt{\frac{1}{6} \times \left(\frac{1}{\sqrt{3}}\right)^2 \times ((-6)^2 + 6^2 + 6^2 + (-6)^2)} = 2\sqrt{2}$$

⑤ $X'e^{(1)}D, X'e^{(2)}D, Y'e^{(1)}D, Y'e^{(2)}D$

$$Y^{(1)}e^{(1)}D = 72 \times \frac{1}{\sqrt{6}} \times \frac{1}{6} = \frac{72}{6\sqrt{6}} = 16\sqrt{6}$$

~~16~~