

TD CIR2, T2, 22/01/21.

EX08 . $u_{n+2} + u_{n+1} - 2u_n = 0$. $u_0 = 1$
 $u_1 = 2$.

1) Méthode de l'équation caractéristique.

$$1 u_{n+2} + 1 u_{n+1} - 2 u_n = 0 .$$

$$\begin{array}{ccccccc} | & | & | & | & | & & | \\ 1 & X^2 & +1 & X & -2 & X^1 & = 0 . \end{array}$$

$$X^2 + X - 2 = 0 .$$

$$\Delta = 1^2 - 4(-2) = 9$$

$$\begin{array}{l} r_1 \\ r_2 \end{array} = \frac{-1 \pm \sqrt{\Delta}}{2} = \begin{array}{l} -2 \\ 1 \end{array}$$

$$u_n = \lambda (-2)^n + \mu (1)^n$$

$$u_0 = \lambda (-2)^0 + \mu (1)^0 = 1 = \lambda + \mu .$$

$$u_1 = \lambda (-2)^1 + \mu (1)^1 = 2 = -2\lambda + \mu .$$

$$u_0 - u_1 \Rightarrow -1 = \lambda + 2\lambda = 3\lambda \Rightarrow \lambda = -1/3 .$$

$$\mu = 1 - \lambda = 1 + 1/3 = 4/3 .$$

$$u_n = -\frac{1}{3} (-2)^n + \frac{4}{3}$$

2) Transformée de Z

a) Appliquer la transformée de Z aux membres de l'équation sur un.

$$u_{n+1} \longrightarrow z f(z) - u_0 z = z f(z) - z$$

$$u_{n+2} \longrightarrow z \underbrace{(z f(z) - z)}_{u_{n+1}} - u_1 z = z^2 f(z) - z^2 - 2z$$

$$u_n \longrightarrow f(z).$$

$$u_{n+2} = -u_{n+1} + 2u_n.$$

$$z^2 f(z) - z^2 - 2z = -z f(z) + z + 2f(z).$$

b) Calculer $f(z)$.

$$z^2 f(z) + z f(z) - 2f(z) = z + 2z + z^2$$

$$f(z)(z^2 + z - 2) = z^2 + 3z = z(z+3).$$

$$f(z) = \frac{z(z+3)}{z^2 + z - 2} = \frac{z(z+3)}{(z+2)(z-1)}$$

c) Décomposer $\frac{1}{z} f(z)$ en éléments simples.

$$\frac{1}{z} f(z) = \frac{z+3}{(z+2)(z-1)} = \frac{A}{z+2} + \frac{B}{z-1}$$