

Exercise 1

1. Let us denote $u_n = \frac{n!}{n^n}$.

$$\begin{aligned} \frac{u_{n+1}}{u_n} &= \frac{(n+1)!}{(n+1)^{n+1}} \cdot \frac{n^n}{n!} = \frac{(n+1)!}{n!} \cdot \frac{n^n}{(n+1)^{n+1}} = \frac{(n+1)n^n}{(n+1)(n+1)^n} = \left(\frac{n}{n+1}\right)^n = \left(1 + \frac{1}{n}\right)^{-n} \\ &= e^{-n \ln(1 + \frac{1}{n})} = e^{-n(\frac{1}{n} + o(\frac{1}{n}))} = e^{-1 + o(1)} \rightarrow \frac{1}{e} \end{aligned}$$

$\frac{1}{e} < 1$ hence, using D'Alembert's test, $\sum u_n$ converges.

2. Let us denote $v_n = \left(\frac{(n+1)^2}{(an)^2 + 1}\right)^n$.

$$\sqrt[n]{v_n} = \frac{(n+1)^2}{(an)^2 + 1} : \begin{cases} \text{If } a = 0, \sqrt[n]{v_n} = (n+1)^2 \xrightarrow{n \rightarrow +\infty} +\infty \\ \text{If } a \neq 0, \sqrt[n]{v_n} \underset{+\infty}{\sim} \frac{n^2}{(an)^2} = \frac{1}{a^2} \end{cases}$$

Then, using Cauchy's test :

- if $a = 0$ then $\sum v_n$ diverges ;
- if $\frac{1}{a^2} > 1$ i.e. $a \in]-1; 1[\setminus \{0\}$ then $\sum v_n$ diverges ;
- if $\frac{1}{a^2} < 1$ i.e. $a \in]-\infty; -1[\cup]1; +\infty[$ then $\sum v_n$ converges.

If $a \in \{-1; 1\}$ we cannot conclude using Cauchy's test. However, when this happens :

$$v_n = \left(\frac{n^2 + 2n + 1}{n^2 + 1}\right)^n = \left(1 + \frac{2n}{n^2 + 1}\right)^n > 1 \text{ thus } v_n \not\rightarrow 0$$

As v_n does not respect the necessary condition of convergence, $\sum v_n$ diverges.

3. Let us denote $w_n = \frac{n+1}{n \ln(n)}$.

$(w_n)_{n \geq 2}$ is a sequence of strictly positive terms, and $w_n \underset{+\infty}{\sim} \frac{1}{\ln(n)} \xrightarrow{+\infty} 0$.

Let us show that (w_n) is decreasing, by studying the variations of the function $f : x \mapsto \frac{x+1}{x \ln(x)}$.

Over $[2, +\infty[$:

$$f'(x) = \frac{x \ln(x) - (x+1)(\ln(x)+1)}{x^2 \ln^2(x)} = \frac{-x-1-\ln(x)}{x^2 \ln^2(x)} < 0.$$

f is thus strictly decreasing over $[2, +\infty[$, thus $(w_n) = (f(n))$ is also strictly decreasing.

Then, using Leibniz's test for alternating series :

w_n is decreasing and tends towards 0, thus $\sum (-1)^n w_n$ converges.

Exercise 2

$$\begin{aligned}
 P_A(X) &= \begin{vmatrix} 1-X & -4 & -2 \\ -1 & 1-X & -1 \\ 2 & 4 & 5-X \end{vmatrix} \\
 &\stackrel{L_1 \leftarrow L_1 + L_3}{=} \begin{vmatrix} 3-X & 0 & 3-X \\ -1 & 1-X & -1 \\ 2 & 4 & 5-X \end{vmatrix} \\
 &\stackrel{C_3 \leftarrow C_3 - C_1}{=} \begin{vmatrix} 3-X & 0 & 0 \\ -1 & 1-X & 0 \\ 2 & 4 & 3-X \end{vmatrix} \\
 &= (1-X)(3-X)^2
 \end{aligned}$$

Thus, P_A is split, and the eigenvalues of A are 1 (of multiplicity 1) and 3 (of multiplicity 2). As we necessarily have $\dim(E_1) = 1$, A will be diagonalisable if and only if $\dim(E_3) = 2$.

$$\begin{aligned}
 \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_3 &\iff A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix} &\iff \begin{cases} x - 4y - 2z = 3x \\ -x + y - z = 3y \\ 2x + 4y + 5z = 3z \end{cases} \\
 &\iff \begin{cases} -2x - 4y - 2z = 0 \\ -x - 2y - z = 0 \\ 2x + 4y + 2z = 0 \end{cases} \\
 &\iff x + 2y + z = 0
 \end{aligned}$$

From which we can deduce that $E_3 = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \\ 0 \end{pmatrix} \right\}$; thus, as $\dim(E_3) = 2 = m(3)$ the matrix A is diagonalisable.

Let us look for an eigenvector associated with the eigenvalue 1 to build a transfer matrix :

$$\begin{aligned}
 \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_1 &\iff A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} &\iff \begin{cases} x - 4y - 2z = x \\ -x + y - z = y \\ 2x + 4y + 5z = z \end{cases} \\
 &\iff \begin{cases} -4y - 2z = 0 \\ -x - z = 0 \\ 2x + 4y + 4z = 0 \end{cases} \\
 &\iff \begin{cases} x = -z \\ z = -2y \end{cases}
 \end{aligned}$$

Thus, $E_1 = \text{Span} \left\{ \begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix} \right\}$.

Therefore :

$$A = PDP^{-1} \text{ with for instance } P = \begin{pmatrix} 2 & 1 & 2 \\ 1 & 0 & -1 \\ -2 & -1 & 0 \end{pmatrix} \text{ and } D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

$$\begin{aligned} P_B(X) &= \begin{vmatrix} 1-X & -2 & -2 \\ -2 & -1-X & -4 \\ 2 & 4 & 7-X \end{vmatrix} \\ &\stackrel{L_2 \leftarrow L_2 + L_3}{=} \begin{vmatrix} 1-X & -2 & -2 \\ 0 & 3-X & 3-X \\ 2 & 4 & 7-X \end{vmatrix} \\ &\stackrel{C_3 \leftarrow C_3 - C_2}{=} \begin{vmatrix} 1-X & -2 & 0 \\ 0 & 3-X & 0 \\ 2 & 4 & 3-X \end{vmatrix} \\ &= (3-X) \begin{vmatrix} 1-X & -2 \\ 0 & 3-X \end{vmatrix} \\ &= (1-X)(3-X)^2 \end{aligned}$$

P_B is split, and the eigenvalues of B are thus also 1 (of multiplicity 1) and 3 (of multiplicity 2). As for A , we already know that $\dim(E_1) = 1$ and thus B will be diagonalisable if and only if $\dim(E_3) = 2$.

$$\begin{aligned} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_3 &\iff B \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix} &\iff \begin{cases} x - 2y - 2z = 3x \\ -2x - y - 4z = 3y \\ 2x + 4y + 7z = 3z \end{cases} \\ &\iff \begin{cases} -2x - 2y - 2z = 0 \\ -2x - 4y - 4z = 0 \\ 2x + 4y + 4z = 0 \end{cases} \\ &\iff \begin{cases} y = -z \\ x = 0 \end{cases} \end{aligned}$$

Thus $E_3 = \text{Span} \left\{ \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\}$; as $\dim(E_3) = 1 \neq m(3) = 2$ the matrix B is not diagonalisable.

Exercise 3

$$\begin{aligned}
 P_A(X) &= \begin{vmatrix} 1-X & 2-2a & 1-a \\ 1 & 4-X & 1 \\ 0 & 2a-2 & a-X \end{vmatrix} \\
 &\stackrel{L_1 \leftarrow L_1 + L_3}{=} \begin{vmatrix} 1-X & 0 & 1-X \\ 1 & 4-X & 1 \\ 0 & 2a-2 & a-X \end{vmatrix} \\
 &\stackrel{C_3 \leftarrow C_3 - C_1}{=} \begin{vmatrix} 1-X & 0 & 0 \\ 1 & 4-X & 0 \\ 0 & 2a-2 & a-X \end{vmatrix} \\
 &= (1-X)(4-X)(a-X)
 \end{aligned}$$

Thus P_A is always split, and its roots are 1, 4 and a .

If $a \notin \{1, 4\}$ then P_A is split with single roots, thus A is diagonalisable.

If $a \in \{1, 4\}$ then a is a double root, and A will be diagonalisable if and only if $\dim(E_a) = 2$.

$$\begin{aligned}
 \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_a &\iff A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = a \begin{pmatrix} x \\ y \\ z \end{pmatrix} \iff \begin{cases} x + (2-2a)y + (1-a)z = ax \\ x + 4y + z = ay \\ (2a-2)y + az = az \end{cases} \\
 &\iff \begin{cases} (1-a)x + (2-2a)y + (1-a)z = 0 \\ x + (4-a)y + z = 0 \\ (2a-2)y = 0 \end{cases}
 \end{aligned}$$

If $a = 1$ we get the single equation $x + 3y + z = 0$, thus $E_a = E_1 = \text{Span} \left\{ \begin{pmatrix} 3 \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}$; as this eigenspace is of dimension 2, A is diagonalisable.

If $a = 4$ we get $\begin{cases} y = 0 \\ x = -z \end{cases}$ thus $E_a = E_4 = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}$, hence $\dim(E_a) = 1 \neq m(a) = 2$, and A is not diagonalisable.

A is not diagonalisable.

Conclusion : A is diagonalisable if and only if $a \neq 4$.

Exercise 4

1.

$$\begin{aligned}
 (x, y, z) \in \text{Ker}(f) &\iff A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\
 &\iff \begin{cases} 4x + 4y + 2z = 0 \\ 4x + 3y + 3z = 0 \\ 4x + 5y + z = 0 \end{cases} \\
 &\iff \begin{cases} 4x + 4y + 2z = 0 \\ -y + z = 0 \\ y - z = 0 \end{cases} \\
 &\iff \begin{cases} y = z \\ 4x + 6y = 0 \end{cases} \\
 &\iff \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -\frac{3}{2}y \\ y \\ y \end{pmatrix}
 \end{aligned}$$

Hence $\text{Ker}(f) = \text{Span}(\{(-3, 2, 2)\})$.

Using the rank theorem, we deduce that $\text{Im}(f)$ is of dimension 2; the first two columns of A form a linearly independent set of two vectors from $\text{Im}(f)$ thus it is a basis : $\text{Im}(f) = \text{Span}(\{(4, 4, 4), (4, 3, 5)\})$, that can be rewritten as, for instance, $\text{Span}(\{(1, 1, 1), (0, -1, 1)\})$.

2. $\text{Ker}(f) \neq \{0\}$ thus f is not injective, thus not bijective; so, A is not invertible.

3. \mathcal{E} is a set of 3 vectors from \mathbb{R}^3 that is of dimension 3, thus it is a basis of \mathbb{R}^3 if and only if it is linearly independent.

$$\begin{aligned}
 \lambda(1, 0, 1) + \mu(2, 2, 2) + \nu(3, 3, 1) = (0, 0, 0) &\iff \begin{cases} \lambda + 2\mu + 3\nu = 0 \\ 2\mu + 3\nu = 0 \\ \lambda + 2\mu + \nu = 0 \end{cases} \\
 &\iff \begin{cases} \lambda = 0 & (L_1 - L_2) \\ \nu = 0 & (L_1 - L_3) \\ \mu = 0 \end{cases}
 \end{aligned}$$

Thus \mathcal{E} is linearly independent, given its dimension it is a basis of \mathbb{R}^3 .

4. The easiest way is to use the transfer matrices :

$$\text{Mat}_{\mathcal{E}}(f) = \text{Mat}_{\mathcal{B}, \mathcal{E}}(\text{id}) \text{Mat}_{\mathcal{B}}(f) \text{Mat}_{\mathcal{E}, \mathcal{B}}(\text{id}) = P^{-1}AP,$$

where P is the transfer matrix from \mathcal{B} to \mathcal{E} :

$$P = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 2 & 3 \\ 1 & 2 & 1 \end{pmatrix}$$

After calculation (using for instance a Gaussian elimination), we find that $P^{-1} = \begin{pmatrix} 1 & -1 & 0 \\ -\frac{3}{4} & \frac{1}{2} & \frac{3}{4} \\ \frac{1}{2} & 0 & -\frac{1}{2} \end{pmatrix}$;

hence :

$$\text{Mat}_{\mathcal{E}}(f) = \begin{pmatrix} 1 & -1 & 0 \\ -\frac{3}{4} & \frac{1}{2} & \frac{3}{4} \\ \frac{1}{2} & 0 & -\frac{1}{2} \end{pmatrix} \begin{pmatrix} 4 & 4 & 2 \\ 4 & 3 & 3 \\ 4 & 5 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 0 & 2 & 3 \\ 1 & 2 & 1 \end{pmatrix} = \begin{pmatrix} -1 & 0 & 2 \\ \frac{11}{4} & 10 & \frac{27}{2} \\ \frac{1}{2} & 0 & -1 \end{pmatrix}$$

Exercise 5

1.

$$\text{Mat}_{\mathcal{E}}(p \circ p) = (\text{Mat}_{\mathcal{E}}(p))^2 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{pmatrix}^2 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{pmatrix} = \text{Mat}_{\mathcal{E}}(p)$$

Thus p is a projection.

2. (e_1, e_2, e_3, e_4) is a basis of E thus $\text{Im}(p) = \text{Span}(\{p(e_1), p(e_2), p(e_3), p(e_4)\})$
 $= \text{Span}(\{e_1, \frac{1}{3}(e_2 + e_3 + e_4)\}) = \text{Span}(\{e_1, (e_2 + e_3 + e_4)\})$.
3. Using the rank theorem :

$$\dim(E) = \dim(\text{Im}(p)) + \dim(\text{Ker}(p))$$

Hence $\dim(\text{Ker}(p)) = \dim(E) - \dim(\text{Im}(p)) = 4 - 2 = 2$.

4. We just need to find two linearly independent vectors from the kernel to get a basis of it.
 Here, we have $p(e_2) = p(e_3) = p(e_4)$, from this we deduce that $e_2 - e_3$ and $e_2 - e_4$ belong to $\text{Ker}(p)$, and they are linearly independent as \mathcal{E} is a basis of E thus linearly independent. Hence

$$\text{Ker}(p) = \text{Span}(\{e_2 - e_3, e_2 - e_4\})$$

Exercise 6

1. $X_{n+1} = \begin{pmatrix} u_{n+3} \\ u_{n+2} \\ u_{n+1} \end{pmatrix}$; by using the relation of recurrence $u_{n+3} = -u_{n+2} + 4u_{n+1} + 4u_n$ we get

$$X_{n+1} = \begin{pmatrix} -1 & 4 & 4 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} X_n$$

If we denote this matrix M , by an obvious proof by induction $X_n = M^n X_0$.

2.

$$P_M(X) = \begin{vmatrix} -1 - X & 4 & 4 \\ 1 & -X & 0 \\ 0 & 1 & -X \end{vmatrix}$$

By developing with respect to the first row, we get :

$$\begin{aligned}
P_M(X) &= (-1 - X) \begin{vmatrix} -X & 0 \\ 1 & -X \end{vmatrix} - 4 \begin{vmatrix} 1 & 0 \\ 0 & -X \end{vmatrix} + 4 \begin{vmatrix} 1 & -X \\ 0 & 1 \end{vmatrix} \\
&= (-X - 1)X^2 - 4(-X) + 4 = -(X^3 + X^2 - 4X - 4) \\
&= -(X + 1)(X^2 - 4) = -(X + 1)(X + 2)(X - 2).
\end{aligned}$$

$P_M(X)$ is split with single roots, thus the matrix M is diagonalisable. Let us look for a basis of each eigenspace.

$$\begin{aligned}
\begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_{-1} &\iff M \begin{pmatrix} x \\ y \\ z \end{pmatrix} = - \begin{pmatrix} x \\ y \\ z \end{pmatrix} \iff \begin{cases} -x + 4y + 4z = -x \\ x & = -y \\ & y = -z \end{cases} \\
&\iff \begin{cases} y = -x \\ z = x \end{cases}
\end{aligned}$$

$$\text{Thus } E_{-1} = \text{Span} \left\{ \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \right\}.$$

$$\begin{aligned}
\begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_{-2} &\iff M \begin{pmatrix} x \\ y \\ z \end{pmatrix} = -2 \begin{pmatrix} x \\ y \\ z \end{pmatrix} \iff \begin{cases} -x + 4y + 4z = -2x \\ x & = -2y \\ & y = -2z \end{cases} \\
&\iff \begin{cases} x = -2y \\ y = -2z \end{cases}
\end{aligned}$$

$$\text{Thus } E_{-2} = \text{Span} \left\{ \begin{pmatrix} 4 \\ -2 \\ 1 \end{pmatrix} \right\}.$$

$$\begin{aligned}
\begin{pmatrix} x \\ y \\ z \end{pmatrix} \in E_2 &\iff M \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2 \begin{pmatrix} x \\ y \\ z \end{pmatrix} \iff \begin{cases} -x + 4y + 4z = 2x \\ x & = 2y \\ & y = 2z \end{cases} \\
&\iff \begin{cases} x = 2y \\ y = 2z \end{cases}
\end{aligned}$$

$$\text{Thus } E_2 = \text{Span} \left\{ \begin{pmatrix} 4 \\ 2 \\ 1 \end{pmatrix} \right\}.$$

Therefore, we can write $M = PDP^{-1}$ with $P = \begin{pmatrix} 1 & 4 & 4 \\ -1 & -2 & 2 \\ 1 & 1 & 1 \end{pmatrix}$ and $D = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$.

3. We now know that $M^n = PD^nP^{-1}$. D being a diagonal matrix, $D^n = \begin{pmatrix} (-1)^n & 0 & 0 \\ 0 & (-2)^n & 0 \\ 0 & 0 & 2^n \end{pmatrix}$.

We still have to calculate P^{-1} , for instance by using a Gaussian elimination.

$$\begin{aligned}
P \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} a \\ b \\ c \end{pmatrix} &\iff \begin{cases} x + 4y + 4z = a \\ -x - 2y + 2z = b \\ x + y + z = c \end{cases} \\
&\stackrel{\substack{\iff \\ L_2 \leftarrow L_2 + L_1 \\ L_3 \leftarrow L_3 - L_1}}{\iff} \begin{cases} x + 4y + 4z = a \\ 2y + 6z = a + b \\ -3y - 3z = -a + c \end{cases} \\
&\stackrel{\substack{\iff \\ L_2 \leftarrow L_2 + 2L_3}}{\iff} \begin{cases} x + 4y + 4z = a \\ -4y = -a + b + 2c \\ -3y - 3z = -a + c \end{cases} \\
&\iff \begin{cases} a = -\frac{1}{3}a + \frac{4}{3}c \\ y = \frac{1}{4}a - \frac{1}{4}b - \frac{1}{2}c \\ z = \frac{1}{12}a + \frac{1}{4}b + \frac{1}{6}c \end{cases}
\end{aligned}$$

$$\text{Hence } P^{-1} = \frac{1}{12} \begin{pmatrix} -4 & 0 & 16 \\ 3 & -3 & -6 \\ 1 & 3 & 2 \end{pmatrix}.$$

Thus, we get :

$$\begin{aligned}
M^n &= \frac{1}{12} \begin{pmatrix} 1 & 4 & 4 \\ -1 & -2 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} (-1)^n & 0 & 0 \\ 0 & (-2)^n & 0 \\ 0 & 0 & 2^n \end{pmatrix} \begin{pmatrix} -4 & 0 & 16 \\ 3 & -3 & -6 \\ 1 & 3 & 2 \end{pmatrix} \\
&= \frac{1}{12} \begin{pmatrix} (-1)^n & 4(-2)^n & 4.2^n \\ -(-1)^n & -2(-2)^n & 2.2^n \\ (-1)^n & (-2)^n & 2^n \end{pmatrix} \begin{pmatrix} -4 & 0 & 16 \\ 3 & -3 & -6 \\ 1 & 3 & 2 \end{pmatrix} \\
&= \frac{1}{12} \begin{pmatrix} -4(-1)^n + 12(-2)^n + 4.2^n & -12(-2)^n + 12.2^n & 16(-1)^n - 24(-2)^n + 8.2^n \\ 4(-1)^n - 6(-2)^n + 2.2^n & 6(-2)^n + 6.2^n & -16(-1)^n + 12(-2)^n + 4.2^n \\ -4(-1)^n + 3(-2)^n + 2^n & -3(-2)^n + 3.2^n & 16(-1)^n - 6(-2)^n + 2.2^n \end{pmatrix}
\end{aligned}$$

On the last line of this marvellous equation, we read :

$$u_n = \frac{1}{12} ([-4(-1)^n + 3(-2)^n + 2^n] u_2 + [-3(-2)^n + 3.2^n] u_1 + [16(-1)^n - 6(-2)^n + 2.2^n] u_0)$$

that is to say, using the values given in the problem :

$$u_n = \frac{1}{12} (-4(-1)^n + 3(-2)^n + 2^n - 3(-2)^n + 3.2^n) = \frac{(-1)^{n+1} + 2^n}{3}$$

We can check that the first values are corresponding.