

Posons $X := \begin{pmatrix} x \\ \dot{x} \end{pmatrix}$. L'équation scalaire (1) d'ordre 2 est équivalente à l'équation vectorielle :

$$\dot{X} = AX, \quad (3)$$

où l'on a posé $A := \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$. Réciproquement, toute solution $X := \begin{pmatrix} x \\ \dot{x} \end{pmatrix}$ de (3) vérifie $\dot{x} = y$ et $\ddot{x} = -x$, donc est de la forme $\begin{pmatrix} x \\ \dot{x} \end{pmatrix}$, où x est une solution de (1). Posant $\mathcal{X}(t) := e^{(t-t_0)A}$, on peut d'ailleurs remarquer que la fonction matricielle $\mathcal{X}$ est solution de l'équation différentielle matricielle $\dot{\mathcal{X}} = A\mathcal{X}$, avec pour condition initiale $\mathcal{X}(t_0) = I_2$. Comme la fonction matricielle $\mathcal{X}$ est à valeurs dans $GL_2(\mathbb{R})$, toute solution X de (3) peut s'écrire $X(t) := \mathcal{X}(t)X_0$, où X_0 est *a priori* une fonction vectorielle ; mais il est alors facile de vérifier que X_0 est nécessairement constante (dériver la relation $X(t) := \mathcal{X}(t)X_0$ pour en déduire $\dot{X}_0 = 0$), donc égale à $X(t_0)$. L'unique solution de (3) vérifiant la condition initiale $X(t_0) = X_0$ est donc $X(t) := e^{(t-t_0)A}X_0$.

La matrice A est diagonalisable :

$$A = PDP^{-1} \text{ avec } D = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}, \text{ et } P = \begin{pmatrix} 1 & 1 \\ i & -i \end{pmatrix}.$$

On a donc $X(t) = PDP^{-1}e^{(t-t_0)A}X_0 = PDP^{-1}e^{(t-t_0)D}X_0 = \begin{pmatrix} e^{it-t_0i} & 0 \\ 0 & e^{-it-t_0i} \end{pmatrix}P^{-1}X_0$, ce qui permet de retrouver les solutions obtenues à partir de l'équation scalaire.

Les propriétés de continuité des solutions s'obtiennent. Pour toute solution maximale de $\dot{X} = AX$, posons $\tilde{X} := \det X$. On voit que $\tilde{X}$ et $\tilde{X}_0$ les valeurs de $\tilde{X}$ en t_0 et $\tilde{X}_0 = \det X_0$, $\tilde{X} = \tilde{X}_0 e^{it-t_0i}$ et $\tilde{X} = \tilde{X}_0 e^{-it-t_0i}$. Puis, on note de l'équation (*) de la page 803 :

$$\begin{aligned} \tilde{X}' &= \det(\dot{X}_1, X_2) + \det(X_1, \dot{X}_2) \\ &= \det(\dot{X}_1, X_2) + \det(X_1, \dot{X}_2) \\ &= \tilde{X}_0' e^{it-t_0i} + \tilde{X}_0' e^{-it-t_0i} \\ &= \tilde{X}_0' e^{it-t_0i} \end{aligned}$$

donc $\tilde{X}' = \tilde{X}_0' e^{it-t_0i}$ et $\tilde{X} = \tilde{X}_0 e^{it-t_0i}$ ou $\tilde{X} = \tilde{X}_0 e^{-it-t_0i}$ en posant $\tilde{X}_0' = \tilde{X}_0' e^{it-t_0i}$ ou $\tilde{X}_0' = \tilde{X}_0' e^{-it-t_0i}$. On voit donc que $\tilde{X}$ est constante. Or $\tilde{X}(t) = \det X(t) = \det(e^{(t-t_0)A}X_0)$, la fonction constante $\tilde{X}$ prend donc valeur non nulle dans $\mathbb{R} \setminus \{0\}$.

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1. Understanding the eBook Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - The Rise of Digital Reading Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Advantages of eBooks Over Traditional Books
2. Identifying Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - User-Friendly Interface

4. Exploring eBook Recommendations from Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Personalized Recommendations
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices User Reviews and Ratings
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices and Bestseller Lists
5. Accessing Math Matiques Quantitatives Statistiques Inf Rentielles Exercices Free and Paid eBooks
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices Public Domain eBooks
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices eBook Subscription Services
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices Budget-Friendly Options
6. Navigating Math Matiques Quantitatives Statistiques Inf Rentielles Exercices eBook Formats
 - ePub, PDF, MOBI, and More
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices Compatibility with Devices
 - Math Matiques Quantitatives Statistiques Inf Rentielles Exercices Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Highlighting and Note-Taking Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Interactive Elements Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
8. Staying Engaged with Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
9. Balancing eBooks and Physical Books Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Setting Reading Goals Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Fact-Checking eBook Content of Math Matiques Quantitatives Statistiques Inf Rentielles Exercices
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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