

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 $\ddot{y} = -x$, 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 $\mathcal{W} := \det X$. On voit que X_1 et X_2 les colonnes de X , on a $X_1 = iX_2$, $X_2 = -iX_1$, et $\mathcal{W} = \det(X_1, X_2)$. Puis, on note de l'exercice 7 de la page 789 :

$$\begin{aligned} \mathcal{W}' &= \det(X_1, X_2)' = \det(X_1', X_2') \\ &= \det(iX_2, -iX_1) = \det(X_1, X_2) \\ &= \mathcal{W}. \end{aligned}$$

Donc $\mathcal{W} = 0$ implique $\mathcal{W} = 0$ (la valeur de la dérivée de \mathcal{W} n'a aucune influence sur la continuité des colonnes des solutions maximales de $\dot{X} = AX$, on peut voir la continuité 1 de la page 789). Or, \mathcal{W} est constante, et $\mathcal{W}(t_0) = \det(X_0) \neq 0$, les fonctions maximales X possèdent donc toutes une valeur non nulle de $\mathcal{W}(t_0)$.

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