

MASTER IMALIS - ENS PSL

# Training in Mathematics and Statistics

## Exercises

SEPTEMBER 2020

---

Benoît Perez-Lamarque - benoit.perez@ens.psl.eu

Antoine Sicard - antoine.sicard@ens.psl.eu

---

## Planning

Lecture 1: Some revisions	1
Lecture 2: Elementary linear algebra	3
Lecture 3: Dynamical systems	5
Lecture 4: Probability	7
Lecture 5: Statistics	9
Appendix	11

## Exercises - Lecture 1

**Exercise 1:** Calculate the derivatives of the following functions:

1.  $\forall x \in \mathbb{R}, f(x) = e^{3x} + 2x - 6$
2.  $\forall x \in \mathbb{R}_+^*, g(x) = \ln(3x + 4)$
3.  $\forall x \in \mathbb{R}, h(x) = 2xe^{-x}$
4.  $\forall x \in \mathbb{E}$  (to define),  $i(x) = \sqrt{3 - 2x}$
5.  $\forall (x, y) \in \mathbb{R}^2, j(x, y) = x^3y + e^{xy^2}$

**Exercise 2:** Operations on matrices:

$$\begin{aligned}
 &1. \begin{pmatrix} 1 & 2 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} \quad 2. \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \quad 3. \begin{pmatrix} 1 & 2 \\ 3 & 4 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \\
 &4. \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 4 & 5 \end{pmatrix} \quad 5. \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}^3 \quad 6. \begin{pmatrix} 1 & 2 \\ 3 & -2 \end{pmatrix}^2 \quad 7. \begin{pmatrix} 1 & 2 \\ 0 & -2 \end{pmatrix}^3
 \end{aligned}$$

**Exercise 3:** Calculate the determinant associated with the following matrices:

$$1. A = \begin{pmatrix} 1 & 3 \\ 4 & 5 \end{pmatrix} \quad 2. B = \begin{pmatrix} 1 & -1 \\ 0 & 5 \end{pmatrix} \quad 3. C = \begin{pmatrix} 3 & -1 & 1 \\ 0 & 2 & 1 \\ 1 & -1 & 2 \end{pmatrix}$$

**Exercise 4:**  $\forall x \in E, f(x) = \frac{e^x - 1}{e^x + 1}$ ,

1. Determine ( $E$ ), the domain of definition of  $f$ , and demonstrate that  $f$  is an odd function.
2. Study the variations of  $f$  (increasing, decreasing, ...).

**Exercise 5:** Solve the following differential equations:

1.  $y' - 3y = 1$  and  $y(1) = -2$ .
2.  $3y' - y = x + 2$  with solution(s) verifying  $x \rightarrow ax + b$ .

**Exercise 6:** Discrete probabilities. Let's consider 32 cards (8 spades, 8 hearts, 8 diamonds, and 8 clubs):

1. We randomly distribute one card from a game with 32 cards. What is the probability of having one king?
2. We randomly distribute five cards from a game with 32 cards. What is the probability of having four kings?
3. We randomly distribute five cards from a game with 32 cards. What is the probability of having only red cards?
4. We randomly distribute five cards from a game with 32 cards. What is the probability of having 2 diamonds and 3 hearts?

5. We randomly distribute five cards from a game with 32 cards. What is the probability of having at least one card of each color (at least 1 spade, 1 heart, 1 diamond, and 1 club)?
6. We randomly distribute five cards from a game with 32 cards. What is the probability of having at least one king?
7. We randomly distribute five cards from a game with 32 cards. What is the probability of having two king and 3 hearts?