

Soit $P = (a_i) \in \mathcal{F}$

$Q = (b_i) \in \mathcal{F}$

$R = (c_i) \in \mathcal{F}$

On note $P \times Q = (d_i) \in \mathcal{F}$

$(P \times Q) \times R = (e_i) \in \mathcal{F}$

$Q \times R = (f_i) \in \mathcal{F}$

$P \times (Q \times R) = (g_i) \in \mathcal{F}$

Soit $i \in \mathbb{N}$. Montrons $e_i = g_i$

D'une part $e_i = \sum_{j=0}^i d_j c_{i-j} = \sum_{j=0}^i \sum_{k=0}^j a_k b_{j-k} c_{i-j}$

Cette forme de e_i ne sera pas gardée ensuite.

D'autre part $g_i = \sum_{j=0}^i a_j f_{i-j}$

$= \sum_{j=0}^i a_{i-j} f_j = \left(\sum_{j=0}^i a_{i-j} \sum_{k=0}^j b_k c_{j-k} \right)$

$= \sum_{j=0}^i a_{i-j} \sum_{k=0}^j b_{j-k} c_k \leftarrow \text{prendre cette forme plutôt que celle-ci}$

$= \sum_{j=0}^i \sum_{k=0}^j a_{i-j} b_{j-k} c_k$

on intervertit les 2 signes sommes

$= \sum_{0 \leq k \leq j \leq i} a_{i-j} b_{j-k} c_k$

$= \sum_{k=0}^i \sum_{j=k}^i a_{i-j} b_{j-k} c_k$

$k = j - l \quad \rightarrow \quad = \sum_{l=0}^i \sum_{k=0}^{i-l} a_{i-k-l} b_k c_l$

$j = l \quad \rightarrow \quad = \sum_{j=0}^i \sum_{k=0}^{i-j} a_{i-k-j} b_k c_j$

Par ailleurs, $e_i = \sum_{j=0}^i d_j c_{i-j} = \sum_{j=0}^i c_j d_{i-j} = \left(\sum_{j=0}^i c_j \sum_{k=0}^{i-j} a_k b_{i-j-k} \right)$

$e_i = \sum_{j=0}^i c_j \sum_{k=0}^{i-j} a_{i-j-k} b_k = \sum_{j=0}^i \sum_{k=0}^{i-j} a_{i-k-j} b_k c_j$

Conclusion: $\forall i \in \mathbb{N}, e_i = g_i$