

## Lecture 18

Recurrence Relations: a formula which counts solutions for size  $n$  in terms of sizes of previous problems:

Such as:

$$\textcircled{1} \quad a_n = \sum_{k=1}^r c_k a_{n-k} \quad \leadsto \text{fibonacci}$$

$$\textcircled{2} \quad a_n = c a_{n-1} + f(n)$$

$$\textcircled{3} \quad a_n = \sum_{k=0}^{n-1} a_k a_{n-1-k}, \quad a_0 a_{n-1} + \dots + a_{n-1} a_0$$

$$\textcircled{4} \quad a_{n,m} = a_{n-1,m} + a_{n-1,m-1} \quad \text{Two sizes!}$$

Eg Arrangements of  $n$  objects:

$$a_n = n a_{n-1} \quad \leadsto \quad a_0 = 1 \quad \leadsto \quad n!$$

Eg: Climbing stairs one or two at a time:

$$a_1 = 1, a_2 = 2, \quad \text{Idea} \quad \text{You know how many ways to do } < n \text{ steps so how to reduce the problem?}$$

Ans Take 1 step! there are now either  $n-1$  steps to go or  $n-2$  steps dep. on your first step.

$$\text{Thus:} \quad a_n = a_{n-1} + a_{n-2}$$

Eg Regions in the plane: (formed by  $n$  generic lines).

Low cases  $a_0 = 1, a_1 = 2, a_2 = 4, a_3 = \cancel{6} = 7$

In general you get  $n-1$  pts of intersection so  $n$  faces get cut in two

$$\text{so} \quad a_n = a_{n-1} + n.$$

Eg: How many binary sequences w/ no 111's:

$$a_0 = 1, a_1 = 2, a_2 = 4, a_3 = 7 (8-1)$$

$$a_n = a_{n-1} + a_{n-2} + a_{n-3} \Rightarrow a_4 = 13$$

$$\begin{array}{ccccccc} \underline{0} & \dots & \underline{1} & \underline{0} & \dots & \underline{1} & \underline{1} & \underline{0} & \dots \end{array} \quad \begin{array}{l} a_5 = 24 \\ a_6 = 44 \\ a_7 = 81 \quad \checkmark \quad (0,0) \text{ case!} \end{array}$$

Solving linear Recurrence:

$$a_n = \sum_{k=1}^r c_k a_{n-k} \quad \text{find closed form for } a_n.$$

Ideas: If  $f(n), g(n)$  satisfy linear recurrence reln then  $pf(n) + qg(n)$  does too!

$$\text{Pf: } pf(n) + qg(n) \stackrel{?}{=} \sum c_k (pf(n-k) + qg(n-k)) = p \sum c_k f(n-k) + q \sum c_k g(n-k)$$

$$= pf(n) + qg(n) \quad \checkmark.$$

Ideas:  $a_n = x a_{n-1}, a_0 = 1 \Rightarrow a_n = x^n$ !

Now subst:  $a_n = x^n \rightsquigarrow x^n = c_1 x^{n-1} + \dots + c_r x^{n-r}$

$$\Rightarrow x^r - c_1 x^{r-1} - \dots - c_r = 0 \quad \text{If } x \text{ solves this then } a_n = x^n \text{ solves Reln!}$$

$$a_n = 6a_{n-1} - 9a_{n-2}$$

Idea: define characteristic eqn

$$x^n = c_1 x^{n-1} + \dots + c_r x^{n-r} \rightsquigarrow \text{Has roots (maybe } \mathbb{C} \text{ but assume mult} \equiv 1).$$

Let  $\alpha_1, \dots, \alpha_r$  be roots (divide by  $x^{n-r}$ ) then

$$a_n = Z_1 \alpha_1^n + Z_2 \alpha_2^n + \dots + Z_r \alpha_r^n$$

$Z_i$  sets initial conditions.

If there is a root  $\alpha$  of mult. 3 then  $\alpha^n + n^1 \alpha^n + n^2 \alpha^n$  goes.

$$\text{mult} = m \rightsquigarrow \underbrace{\alpha^n + n^1 \alpha^n + n^2 \alpha^n + \dots + n^{m-1} \alpha^n}_{m \text{ terms}}.$$

To see where multiple roots come from:

Note that being a multi root  $\Rightarrow$  root of derivative:

$$(1) \quad a^n = c_1 a^{n-1} + \dots + c_k a^{n-k} \quad \text{assume } r \text{ is a double root.}$$

$$\frac{d}{da} \rightsquigarrow n a^{n-1} = c_1 (n-1) a^{n-2} + \dots + c_k (n-k) a^{n-k-1}$$

$$\cdot a \rightsquigarrow n a^n = c_1 \underbrace{(n-1) a^{n-1}}_{b_{n-1}} + \dots + c_k \underbrace{(n-k) a^{n-k}}_{b_{n-k}}$$

$$\text{let } b_n = n a^n = c_1 b_{n-1} + \dots + c_k b_{n-k}$$

so  $b_n$  solves (1)!

Ex's

$$\textcircled{1} \quad a_n = 2a_{n-1} + 3a_{n-2} \quad a_0 = a_1 = 1$$

$$\text{Guess } a_n = X^n \Rightarrow X^n = 2X^{n-1} + 3X^{n-2} \Leftrightarrow X^n - 2X^{n-1} - 3X^{n-2} = 0$$

$$\Leftrightarrow X^2 - 2X - 3 = 0 \Leftrightarrow (X-3)(X+1) = 0$$

$$a_n = Z_0 3^n + Z_1 (-1)^n$$

$$a_0 = 1 = Z_0 + Z_1 \Rightarrow 2 = 4Z_0 = Z_0 = 1/2$$

$$a_1 = 1 = 3Z_0 - Z_1 \Rightarrow 1 = \frac{3}{2} - Z_1 \Rightarrow Z_1 = \frac{3}{2} - 1 = 1/2$$

$$\text{Thus } a_n = 1/2 \cdot 3^n + 1/2 (-1)^n = \frac{3^n + (-1)^n}{2}$$

$$\textcircled{2} \quad a_n = -2a_{n-2} - a_{n-4}; \quad a_0 = 0, a_1 = 1, a_2 = 2, a_3 = 3$$

$$\text{Guess } a_n = X^n \Rightarrow X^n = -2X^{n-2} - X^{n-4} \Leftrightarrow X^n + 2X^{n-2} + X^{n-4} = 0$$

$$\Leftrightarrow X^4 + 2X^2 + 1 = 0 \Leftrightarrow (X^2 + 1)^2 = 0 \Leftrightarrow \underbrace{(X-i)^2}_{i} \underbrace{(X+i)^2}_{-i} = 0 \quad \text{mult}=2.$$

$$a_n = Z_0 (i)^n + Z_1 n (i)^n + Z_2 (-i)^n + Z_3 n (-i)^n$$

$a_0 = 0 = Z_0 + Z_2$ , etc.  $\rightsquigarrow$  four eqns & four unknowns, solve for  $Z_0, Z_1, Z_2, Z_3 \dots$