



Art of Problem Solving

WOOT 2010–11

Linearly Recurrent Sequences

Solutions to Exercises

1. Let x , y , and z be real numbers such that $x + y + z = 0$. Prove that

$$\frac{x^2 + y^2 + z^2}{2} \cdot \frac{x^5 + y^5 + z^5}{5} = \frac{x^7 + y^7 + z^7}{7}.$$

Solution. Using the same notation as in the handout,

$$S_6 = -AS_4 + BS_3 = -2A^3 + 3B^2,$$

$$S_7 = -AS_5 + BS_4 = 7A^2B,$$

so

$$\frac{S_2}{2} \cdot \frac{S_5}{5} = A^2B = \frac{S_7}{7}.$$

Note: Problem 2 on the 1982 USAMO generalizes this result as follows: Let $S_r = x^r + y^r + z^r$, with x, y, z real. It is known that if $S_1 = 0$,

$$\frac{S_{m+n}}{m+n} = \frac{S_m}{m} \cdot \frac{S_n}{n} \quad (*)$$

for $(m, n) = (2, 3), (3, 2), (2, 5),$ or $(5, 2)$. Determine *all* other pairs of integers (m, n) if any, so that $(*)$ holds for all real numbers x, y, z such that $x + y + z = 0$.

2. Find $ax^5 + by^5$ if the real numbers a, b, x , and y satisfy the equations

$$ax + by = 3,$$

$$ax^2 + by^2 = 7,$$

$$ax^3 + by^3 = 16,$$

$$ax^4 + by^4 = 42.$$

(AIME, 1990)

Solution. Let $S_n = ax^n + by^n$. Then the sequence (S_n) satisfies a linear recurrence, whose characteristic polynomial is

$$(t - x)(t - y) = t^2 - (x + y)t + xy.$$

Let $A = x + y$ and $B = xy$, so the characteristic polynomial can also be written as $t^2 - At + B$. Then

$$S_n = AS_{n-1} - BS_{n-2}$$

for all $n \geq 3$. Setting $n = 3$ and $n = 4$, we obtain the system of equations

$$7A - 3B = 16,$$

$$16A - 7B = 42.$$

Solving for A and B , we find $A = -14$ and $B = -38$. Therefore,

$$ax^5 + by^5 = S_5 = AS_4 - BS_3 = (-14)(42) - (-38)(16) = 20.$$





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3. Let (x_n) be a sequence such that $x_0 = x_1 = 5$ and

$$x_n = \frac{x_{n-1} + x_{n+1}}{98}$$

for all positive integers n . Prove that $(x_n + 1)/6$ is a perfect square for all n .

Solution. From the given equation,

$$x_{n+1} - 98x_n + x_{n-1} = 0$$

for all $n \geq 1$. At this point, we could solve for x_n , but we take another approach. We compute the first few terms of the sequence:

n	x_n	$(x_n + 1)/6$
0	5	1
1	5	1
2	485	81
3	47525	7921
4	4656965	776161

We see that the few terms of the sequence $(x_n + 1)/6$ are perfect squares, and that their square roots are 1, 1, 9, 89, 881. Since the sequence (x_n) satisfies a linear recurrence, we suspect that these square roots may satisfy a linear recurrence as well.

First, we try a linear recurrence where each term depends on the previous two terms. If the coefficients of these two terms in the linear recurrence are A and B , then

$$A + B = 9,$$

$$9A + B = 89.$$

Solving this system of equations, we find $A = 10$ and $B = -1$. These coefficients produce a linear recurrence that is consistent with the other square roots that we have computed.

Hence, we define the sequence (y_n) by $y_0 = y_1 = 1$ and $y_n = 10y_{n-1} - y_{n-2}$ for all $n \geq 2$. Clearly, y_n is an integer for all $n \geq 0$. The characteristic polynomial for this linear recurrence is $t^2 - 10t + 1$. Let the roots of this quadratic be α and β , so by Vieta's Formulas, $\alpha + \beta = 10$ and $\alpha\beta = 1$. Also,

$$y_n = c_1\alpha^n + c_2\beta^n$$

for some constants c_1 and c_2 . Now, let

$$z_n = 6y_n^2 - 1.$$

We want to show that $z_n = x_n$ for all n .

We have that

$$\begin{aligned} z_n &= 6y_n^2 - 1 \\ &= 6(c_1\alpha^n + c_2\beta^n)^2 - 1 \\ &= 6c_1^2\alpha^{2n} + 12c_1c_2\alpha^n\beta^n + 6c_2^2\beta^{2n} - 1 \\ &= 12c_1c_2 - 1 + 6c_1^2(\alpha^2)^n + 6c_2^2(\beta^2)^n. \end{aligned}$$





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We see that the sequence (z_n) satisfies a linear recurrence, whose characteristic polynomial is

$$(t-1)(t-\alpha^2)(t-\beta^2) = (t-1)[t^2 - (\alpha^2 + \beta^2)t + \alpha^2\beta^2].$$

Squaring $\alpha + \beta = 10$, we get $\alpha^2 + 2\alpha\beta + \beta^2 = 100$, so $\alpha^2 + \beta^2 = 100 - 2\alpha\beta = 98$. Squaring $\alpha\beta = 1$, we get $\alpha^2\beta^2 = 1$. Thus, the characteristic polynomial is

$$(t-1)(t^2 - 98t + 1) = t^3 - 99t^2 + 99t - 1,$$

which means

$$z_n - 99z_{n-1} + 99z_{n-2} + z_{n-3} = 0$$

for all $n \geq 3$.

The given sequence (x_n) satisfies $x_n - 98x_{n-1} + x_{n-2} = 0$ for all $n \geq 2$. The characteristic polynomial for this linear recurrence is $t^2 - 98t + 1$. We found that the roots of this quadratic are α^2 and β^2 , so

$$x_n = d_1\alpha^{2n} + d_2\beta^{2n}$$

for some constants d_1 and d_2 . We can also write

$$x_n = 0 \cdot 1^n + d_1\alpha^{2n} + d_2\beta^{2n}.$$

Hence, the sequence (x_n) also satisfies the linear recurrence whose characteristic polynomial is

$$(t-1)(t^2 - 98t + 1) = t^3 - 99t^2 + 99t - 1.$$

(More generally, if a sequence (x_n) satisfies a linear recurrence whose characteristic polynomial is $p(x)$, then the sequence (x_n) satisfies the linear recurrence whose characteristic polynomial is any multiple of $p(x)$.) Therefore,

$$x_n - 99x_{n-1} + 99x_{n-2} + x_{n-3} = 0$$

for all $n \geq 3$. Furthermore, $x_0 = z_0 = 5$, $x_1 = z_1 = 5$, and $x_2 = z_2 = 485$. We conclude that $x_n = z_n$ for all n , which means $(x_n + 1)/6 = (z_n + 1)/6 = y_n^2$ is a perfect square for all n .

4. Let a , b , and c be the roots of the equation $x^3 - x^2 - x - 1 = 0$. Show that a , b , and c are distinct, and that

$$\frac{a^{1982} - b^{1982}}{a - b} + \frac{b^{1982} - c^{1982}}{b - c} + \frac{c^{1982} - a^{1982}}{c - a}$$

is an integer. (Canada, 1982)

Solution. By Vieta's Formulas, $a + b + c = 1$, $ab + ac + bc = -1$, and $abc = 1$.

Suppose that two of the roots are equal. Without loss of generality, assume that $b = c$. Then from the equations above, $a + 2b = 1$, $2ab + b^2 = -1$, and $ab^2 = 1$. From the first equation, $a = 1 - 2b$. Substituting this expression for a into the equation $2ab + b^2 = -1$, we get $2(1 - 2b)b + b^2 = -1$, which simplifies as

$$3b^2 - 2b - 1 = (b - 1)(3b + 1) = 0,$$





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so $b = 1$ or $b = -1/3$. But neither of these values satisfy the cubic $x^3 - x^2 - x - 1 = 0$, contradiction. Therefore, the roots a , b , and c are distinct.

Now, let

$$\begin{aligned} S_n &= \frac{a^n - b^n}{a - b} + \frac{b^n - c^n}{b - c} + \frac{c^n - a^n}{c - a} \\ &= \left(\frac{1}{a - b} - \frac{1}{c - a} \right) a^n + \left(\frac{1}{b - c} - \frac{1}{a - b} \right) b^n + \left(\frac{1}{c - a} - \frac{1}{b - c} \right) c^n. \end{aligned}$$

Then the sequence (S_n) satisfies a linear recurrence, whose characteristic polynomial is

$$(x - a)(x - b)(x - c) = x^3 - x^2 - x - 1.$$

Hence,

$$S_n - S_{n-1} - S_{n-2} - S_{n-3} = 0$$

for all $n \geq 3$.

Furthermore, the first few terms of the sequence are

$$\begin{aligned} S_0 &= \frac{a^0 - b^0}{a - b} + \frac{b^0 - c^0}{b - c} + \frac{c^0 - a^0}{c - a} = 0, \\ S_1 &= \frac{a - b}{a - b} + \frac{b - c}{b - c} + \frac{c - a}{c - a} = 3, \\ S_2 &= \frac{a^2 - b^2}{a - b} + \frac{b^2 - c^2}{b - c} + \frac{c^2 - a^2}{c - a} = (a + b) + (b + c) + (c + a) = 2a + 2b + 2c = 2. \end{aligned}$$

It follows that S_n is an integer for all $n \geq 0$. In particular,

$$S_{1982} = \frac{a^{1982} - b^{1982}}{a - b} + \frac{b^{1982} - c^{1982}}{b - c} + \frac{c^{1982} - a^{1982}}{c - a}$$

is an integer.

5. For which real numbers a does the sequence defined by the initial condition $u_0 = a$ and the recursion $u_{n+1} = 2u_n - n^2$ have $u_n > 0$ for all $n \geq 0$? (Putnam, 1980)

Solution. The first few terms of the sequence are

$$\begin{aligned} u_1 &= 2u_0 - 0 = 2a, \\ u_2 &= 2u_1 - 1 = 4a - 1, \\ u_3 &= 2u_2 - 4 = 8a - 6. \end{aligned}$$

From the given recurrence,

$$u_{n+1} - 2u_n = -n^2$$





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for all $n \geq 0$. Shifting the index n by 1, we get

$$\begin{aligned} u_{n+1} - 2u_n &= n^2, \\ u_n - 2u_{n-1} &= (n-1)^2. \end{aligned}$$

Subtracting these equations, we get

$$u_{n+1} - 3u_n + 2u_{n-1} = n^2 - (n-1)^2 = 2n - 1$$

for all $n \geq 1$.

Shifting the index n by 1 again, we get

$$\begin{aligned} u_{n+1} - 3u_n + 2u_{n-1} &= 2n - 1, \\ u_n - 3u_{n-1} + 2u_{n-2} &= 2(n-1) - 1. \end{aligned}$$

Subtracting these equations, we get

$$u_{n+1} - 4u_n + 5u_{n-1} - 2u_{n-2} = 2n - 1 - [2(n-1) - 1] = 2$$

for all $n \geq 2$.

Shifting the index n by 1 again, we get

$$\begin{aligned} u_{n+1} - 4u_n + 5u_{n-1} - 2u_{n-2} &= 2, \\ u_n - 4u_{n-1} + 5u_{n-2} - 2u_{n-3} &= 2. \end{aligned}$$

Subtracting these equations, we get

$$u_{n+1} - 5u_n + 9u_{n-1} - 7u_{n-2} + 2u_{n-3} = 0$$

for all $n \geq 3$.

Hence, the sequence (u_n) satisfies a linear recurrence, whose characteristic polynomial is

$$x^4 - 5x^3 + 9x^2 - 7x + 2 = (x-1)^3(x-2).$$

Therefore,

$$u_n = c_1 + c_2n + c_3n^2 + c_42^n$$

for some constants c_1, c_2, c_3 , and c_4 . Setting $n = 0, 1, 2$, and 3 , we obtain the system of equations

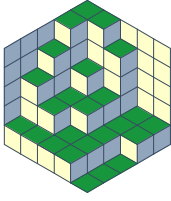
$$\begin{aligned} c_1 + c_4 &= a, \\ c_1 + c_2 + c_3 + 2c_4 &= 2a, \\ c_1 + 2c_2 + 4c_3 + 4c_4 &= 4a - 1, \\ c_1 + 3c_2 + 9c_3 + 8c_4 &= 8a - 6. \end{aligned}$$

Solving this system of equations, we find $c_1 = 3$, $c_2 = 2$, $c_3 = 1$, and $c_4 = a - 3$, so

$$u_n = 3 + 2n + n^2 + (a-3)2^n$$

for all $n \geq 0$. In this expression, for large n , the term 2^n grows the fastest. (In other words, 2^n dominates 1 , n , and n^2 for large n .) The coefficient of 2^n is $a - 3$, so $u_n > 0$ for all $n \geq 0$ if and only if $a \geq 3$.





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6. An integer sequence is defined by $a_0 = 0$, $a_1 = 1$, and $a_n = 2a_{n-1} + a_{n-2}$ for all $n \geq 2$. Prove that 2^k divides a_n if and only if 2^k divides n . (IMO Short List, 1988)

Solution. The characteristic polynomial of the sequence (a_n) is $x^2 - 2x - 1$. By the quadratic formula, the roots of this quadratic are $1 \pm \sqrt{2}$, so let $\alpha = 1 + \sqrt{2}$ and $\beta = 1 - \sqrt{2}$. Then

$$a_n = c_1 \alpha^n + c_2 \beta^n$$

for some constants c_1 and c_2 . Setting $n = 0$ and $n = 1$, we obtain the system of equations

$$\begin{aligned} c_1 + c_2 &= 0, \\ \alpha c_1 + \beta c_2 &= 1. \end{aligned}$$

Solving this system of equations, we find $c_1 = \frac{1}{\alpha - \beta} = \frac{1}{2\sqrt{2}}$ and $c_2 = -\frac{1}{\alpha - \beta} = -\frac{1}{2\sqrt{2}}$, so

$$a_n = \frac{\alpha^n - \beta^n}{2\sqrt{2}}$$

for all $n \geq 0$.

Since $a_n = 2a_{n-1} + a_{n-2}$ for all $n \geq 2$,

$$a_n \equiv a_{n-2} \pmod{2}$$

for all $n \geq 2$. Since $a_1 = 1$, a_n is odd for all odd n .

Now, let

$$b_n = \frac{a_{2n}}{2a_n} = \frac{(\alpha^{2n} - \beta^{2n})/(2\sqrt{2})}{2(\alpha^n - \beta^n)/(2\sqrt{2})} = \frac{\alpha^{2n} - \beta^{2n}}{2(\alpha^n - \beta^n)} = \frac{\alpha^n + \beta^n}{2}$$

for $n \geq 1$. Then the sequence (b_n) satisfies a linear recurrence, whose characteristic polynomial is $(x - \alpha)(x - \beta) = x^2 - 2x - 1$, so

$$b_n - 2b_{n-1} - b_{n-2} = 0$$

for all $n \geq 3$. Also, $b_1 = a_2/(2a_1) = 1$ and $b_2 = a_4/(2a_2) = 3$. It follows that b_n is an integer for all $n \geq 1$. Furthermore,

$$b_n = 2b_{n-1} + b_{n-2} \equiv b_{n-2} \pmod{2}$$

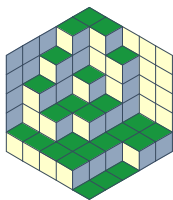
for all $n \geq 2$. Since $b_1 = 1$ and $b_2 = 3$ are odd, b_n is odd for all $n \geq 1$.

Given a positive integer n , we can write n uniquely in the form $n = 2^e \cdot t$, where e is a nonnegative integer and t is an odd positive integer. Then

$$\begin{aligned} a_n &= a_{2^e \cdot t} \\ &= 2^e \cdot \frac{a_{2^e \cdot t}}{2a_{2^{e-1} \cdot t}} \cdot \frac{a_{2^{e-1} \cdot t}}{2a_{2^{e-2} \cdot t}} \cdots \frac{a_{2t}}{2a_t} \cdot a_t \\ &= 2^e b_{2^{e-1} \cdot t} b_{2^{e-2} \cdot t} \cdots b_t a_t. \end{aligned}$$

All the factors b_i are odd, and a_t is odd since t is odd, so a_n has exactly e factors of 2. In other words, n and a_n always have the same number of factors of 2. It follows that 2^k divides a_n if and only if 2^k divides n .





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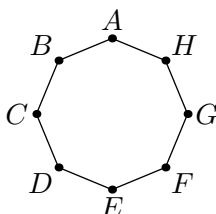
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7. Let A and E be opposite vertices of a regular octagon. A frog starts jumping at vertex A . From any vertex of the octagon except E , it may jump to either of the two adjacent vertices. When it reaches E , the frog stops and stays there. Let a_n be the number of distinct paths of exactly n jumps ending at E . Prove that $a_{2n-1} = 0$ and

$$a_{2n} = \frac{1}{\sqrt{2}}(x^{n-1} - y^{n-1})$$

for all $n = 1, 2, 3, \dots$, where $x = 2 + \sqrt{2}$ and $y = 2 - \sqrt{2}$. (IMO, 1979)

Solution. Label the vertices of the octagon as shown.



Clearly, the frog can be only at one of the vertices A, C, E , or G after an even number of jumps, so $a_{2n-1} = 0$ for all $n \geq 1$.

For all $n \geq 1$, let b_n be the number of distinct paths of exactly n jumps starting at A and ending at C , and let c_n be the number of distinct paths of exactly n jumps starting at A and ending at A . By symmetry, b_n is also the number of distinct paths of exactly n jumps starting at A and ending at G .

If the frog is at vertex E after n jumps, then it must have been either at vertex C or G two jumps before (but not at vertex E , because once the frog reaches E , it stays there), so

$$a_n = 2b_{n-2}$$

for all $n \geq 2$.

If the frog is at vertex C after n jumps, then it must have been either at vertex A or C two jumps before (but not at vertex E), and there are two ways to go from C back to C after two jumps, so

$$b_n = 2b_{n-2} + c_{n-2}$$

for all $n \geq 2$.

Finally, if the frog is at vertex A after n jumps, then it must have been either at vertex A, C , or G two jumps before, and there are two ways to go from A back to A after two jumps, so

$$c_n = 2b_{n-2} + 2c_{n-2}$$

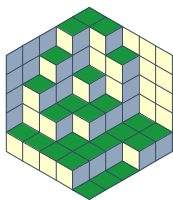
for all $n \geq 2$. Thus, we have the linear recurrences

$$a_n = 2b_{n-2}, \tag{1}$$

$$b_n = 2b_{n-2} + c_{n-2}, \tag{2}$$

$$c_n = 2b_{n-2} + 2c_{n-2} \tag{3}$$





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for all $n \geq 2$. The first few values of a_n , b_n , and c_n are as follows:

n	a_n	b_n	c_n
0	0	0	1
2	0	1	2
4	2	4	6
6	8	14	20
8	28	48	68

From equation (2),

$$c_{n-2} = b_n - 2b_{n-2}$$

for all $n \geq 2$. Then $c_n = b_{n+2} - 2b_n$ for all $n \geq 0$. Substituting these expressions into equation (3), we get

$$b_{n+2} - 2b_n = 2b_{n-2} + 2(b_n - 2b_{n-2}),$$

or

$$b_{n+2} - 4b_n + 2b_{n-2} = 0$$

for all $n \geq 2$. Then

$$2b_{n+2} - 8b_n + 4b_{n-2} = 0$$

for all $n \geq 2$, so from equation (1),

$$a_{n+4} - 4a_{n+2} + 2a_n = 0$$

for all $n \geq 2$.

Let $d_n = a_{n/2}$ for all even integers $n \geq 1$, so

$$d_{n+2} - 4d_{n+1} + 2d_n = 0$$

for all $n \geq 1$. Hence, the sequence (d_n) satisfies a linear recurrence, whose characteristic polynomial is $t^2 - 4t + 2$. By the quadratic formula, the roots of this quadratic are $x = 2 + \sqrt{2}$ and $y = 2 - \sqrt{2}$. Then

$$d_n = Ax^n + By^n$$

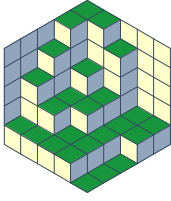
for some constants A and B . Setting $n = 1$ and $n = 2$, we obtain the system of equations

$$\begin{aligned} xA + yB &= 0, \\ x^2A + y^2B &= 2. \end{aligned}$$

Solving this system of equations, we find

$$\begin{aligned} A &= \frac{2}{x(x-y)} = \frac{2}{2\sqrt{2}(2+\sqrt{2})} = \frac{-1+\sqrt{2}}{2}, \\ B &= \frac{2}{y(y-x)} = -\frac{2}{2\sqrt{2}(2-\sqrt{2})} = \frac{-1-\sqrt{2}}{2}, \end{aligned}$$





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so

$$\begin{aligned}
 a_{2n} &= d_n \\
 &= \frac{-1 + \sqrt{2}}{2}(2 + \sqrt{2})^n - \frac{1 + \sqrt{2}}{2}(2 - \sqrt{2})^n \\
 &= \frac{(-1 + \sqrt{2})(2 + \sqrt{2})}{2}(2 + \sqrt{2})^{n-1} - \frac{(1 + \sqrt{2})(2 - \sqrt{2})}{2}(2 - \sqrt{2})^{n-1} \\
 &= \frac{\sqrt{2}}{2}(2 + \sqrt{2})^{n-1} - \frac{\sqrt{2}}{2}(2 - \sqrt{2})^{n-1} \\
 &= \frac{(2 + \sqrt{2})^{n-1} - (2 - \sqrt{2})^{n-1}}{\sqrt{2}}
 \end{aligned}$$

for all $n \geq 1$.

8. A sequence (a_n) is defined by $a_0 = a_1 = 0$, $a_2 = 1$, and $a_{n+3} = a_{n+1} + 1998a_n$ for all $n \geq 0$. Prove that $a_{2n-1} = 2a_na_{n+1} + 1998a_{n-1}^2$ for every positive integer n . (Komal)

Solution 1. More generally, let

$$a_{n+3} = a_{n+1} + ka_n$$

for all $n \geq 0$. We claim that

$$a_{2n-1} = 2a_na_{n+1} + ka_{n-1}^2$$

for all $n \geq 1$. The sequence (a_n) satisfies a linear recurrence, whose characteristic polynomial is $x^3 - x - k$. Let α , β , and γ be the roots of this cubic, so

$$a_n = c_1\alpha^n + c_2\beta^n + c_3\gamma^n$$

for some constants c_1 , c_2 , and c_3 . Let

$$\begin{aligned}
 b_n &= a_{2n-1} - 2a_na_{n+1} - ka_{n-1}^2 \\
 &= c_1\alpha^{2n-1} + c_2\beta^{2n-1} + c_3\gamma^{2n-1} - 2(c_1\alpha^n + c_2\beta^n + c_3\gamma^n)(c_1\alpha^{n+1} + c_2\beta^{n+1} + c_3\gamma^{n+1}) \\
 &\quad - k(c_1\alpha^{n-1} + c_2\beta^{n-1} + c_3\gamma^{n-1})^2.
 \end{aligned}$$

Expanding this expression, we find that

$$b_n = d_1\alpha^{2n} + d_2\beta^{2n} + d_3\gamma^{2n} + d_4\alpha^n\beta^n + d_5\alpha^n\gamma^n + d_6\beta^n\gamma^n$$

for some constants d_1 , d_2 , d_3 , d_4 , d_5 , and d_6 . Hence, the sequence (b_n) satisfies a linear recurrence, whose characteristic polynomial is

$$(x - \alpha^2)(x - \beta^2)(x - \gamma^2)(x - \alpha\beta)(x - \alpha\gamma)(x - \beta\gamma).$$

This is a sixth degree polynomial, so the sequence (b_n) satisfies a linear recurrence, where each term depends on the previous six terms.





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We compute the first few terms of the sequence (a_n) :

n	a_n
0	0
1	0
2	1
3	0
4	1
5	k
6	1
7	$2k$
8	$k^2 + 1$
9	$3k$
10	$3k^2 + 1$
11	$k^3 + 4k$

We can then compute the first few terms of the sequence (b_n) :

$$\begin{aligned}
 b_1 &= a_1 - 2a_1a_2 - ka_0^2 = 0, \\
 b_2 &= a_3 - 2a_2a_3 - ka_1^2 = 0, \\
 b_3 &= a_5 - 2a_3a_4 - ka_2^2 = k - k = 0, \\
 b_4 &= a_7 - 2a_4a_5 - ka_3^2 = 2k - 2k = 0, \\
 b_5 &= a_9 - 2a_5a_6 - ka_4^2 = 3k - 2k - k = 0, \\
 b_6 &= a_{11} - 2a_6a_7 - ka_5^2 = k^3 + 4k - 4k - k^3 = 0.
 \end{aligned}$$

The first six terms of the sequence (b_n) are all 0, so $b_n = 0$ for all $n \geq 1$. Hence, $a_{2n-1} = 2a_n a_{n+1} + ka_{n-1}^2$ for all $n \geq 1$.

Solution 2. Consider an infinite sequence of cities C_0, C_1, C_2, \dots , where there is one road from C_i to C_{i+2} , and 1998 roads from C_i to C_{i+3} , for all $i \geq 0$. Let b_n be the number of possible paths from C_0 to C_n . Then $b_0 = 1$, $b_1 = 0$, and $b_2 = 1$.

Let $n \geq 0$. The only way to reach city C_{n+3} is to either go through city C_{n+1} or city C_n . There is one way from C_{n+1} to C_{n+3} , and 1998 ways from C_n to C_{n+3} , so

$$b_{n+3} = b_{n+2} + 1998b_n.$$

Furthermore, $b_0 = a_2 = 1$, $b_1 = a_3 = 0$, and $b_2 = a_4 = 1$. It follows that $b_n = a_{n+2}$ for all $n \geq 0$. Hence, the problem has become showing that

$$b_{2n-3} = 2b_{n-2}b_{n-1} + 1998b_{n-3}^2$$

for all $n \geq 3$. (It is easy to verify that $a_{2n-1} = 2a_n a_{n+1} + 1998a_{n-1}^2$ for $n = 1$ and 2 .)

Every path from C_0 to C_{2n-3} satisfies exactly one of the following conditions:





Linearly Recurrent Sequences

- (a) The path passes through C_{n-1} .
- (b) The path passes through C_{n-2} .
- (c) The path passes through neither C_{n-1} nor C_{n-2} .

In case (a), there are b_{n-1} paths from C_0 to C_{n-1} , and b_{n-2} paths from C_{n-1} to C_{2n-3} , so there are $b_{n-2}b_{n-1}$ such paths.

In case (b), there are b_{n-2} paths from C_0 to C_{n-2} , and b_{n-1} paths from C_{n-2} to C_{2n-3} , so there are again $b_{n-2}b_{n-1}$ such paths.

In case (c), the path must pass through C_{n-3} , then go to C_n . There are b_{n-3} paths from C_0 to C_{n-3} , 1998 paths from C_{n-3} to C_n , and b_{n-3} paths from C_n to C_{2n-3} , so there are $1998b_{n-3}^2$ such paths.

Hence, the total number of paths from C_0 to C_{2n-3} is equal to

$$b_{2n-3} = 2b_{n-1}b_{n-2} + 1998b_{n-3}^2.$$

