

$$A(z) = \sum a_n z^n = \frac{f(z)}{g(z)}$$

$$g(z) = (1 - r_1 z)^{e_1} \dots (1 - r_k z)^{e_k}$$

$$\Rightarrow a_n = p_1(n) r_1^n + \dots + p_k(n) r_k^n$$

$$p_i(n): \text{poly deg } e_i - 1$$

Characteristic polynomial of $g(z)$ is

$$g^*(z) = (z - r_1)^{e_1} \dots (z - r_k)^{e_k}$$

Then r_1, \dots, r_k are roots of the char poly w/ multipliers e_1, \dots, e_k .

$$\text{Ex: } g(x) = 1 - 7x + 10x^2 = (1-2x)(1-5x)$$

$$g^*(x) = (x-2)(x-5) \Rightarrow x^2 - 7x + 10$$

In general, if

$$g(x) = 1 + q_1 x + q_2 x^2 + \dots + q_k x^k$$

M.S characteristic poly is

$$g^*(x) = x^k + q_{k-1} x^{k-1} + q_{k-2} x^{k-2} + \dots + q_1 x + 1$$

(same as $g(x)$ except
 i is swapped with $k-i$)

Solving recurrences

Ex: $\{a_n\}$ satisfies

$$a_0 = 1, a_1 = 4$$

$$a_n - 3a_{n-1} + 2a_{n-2} = 0$$

for $n \geq 2$

Find an explicit formula for a_n

$$\text{Let } A(x) = \sum_{n \geq 0} a_n x^n$$

(Previously: $A(x) = \frac{f(x)}{1 - 3x + 2x^2}$)

$$y_n - 3y_{n-1} + 2y_{n-2} = 0 \quad \left(\begin{array}{l} \text{can convert} \\ \text{branch \&} \\ \text{forth} \end{array} \right)$$

(For each equation of the recurrence, multiply by x^n and sum them)

$$(x^2) \cdot a_{\boxed{2}} x^{\boxed{2}} - 3a_{\boxed{1}} x^{\boxed{2}} + 2a_{\boxed{0}} x^{\boxed{2}} = 0 \quad (n=2)$$

$$x^3 \cdot a_{\boxed{3}} x^{\boxed{3}} - 3a_{\boxed{2}} x^{\boxed{3}} + 2a_{\boxed{1}} x^{\boxed{3}} = 0 \quad (n=3)$$

$$\begin{array}{l} a_n x^n - 3a_{\boxed{n-1}} x^{\boxed{n}} + 2a_{\boxed{n-2}} x^{\boxed{n}} = 0 \\ \hline \sum_{n \geq 2} a_n x^{\boxed{n}} - 3 \sum_{n \geq 2} a_n x^{\boxed{n+1}} + 2 \sum_{n \geq 2} a_n x^{\boxed{n+2}} = 0 \end{array}$$

$$\sum_{n \geq 2} a_n x^n - 3x \sum_{n \geq 1} a_n x^n + 2x^2 \sum_{n \geq 0} a_n x^n = 0$$

$$(A(x) - a_0) - 3x(A(x) - a_0) + 2x^2 A(x) = 0$$

$$A(x) = \underline{1+x}$$

$$\underline{1-3x+2x^2}$$

Char poly. is $x^2 - 3x + 2 = (x-2)(x-1)$

Roots 2, 1 so

$$a_n = A 2^n + B 1^n$$

Use initial conditions to solve
A, B

$$A = \frac{1}{2}$$

$$\left. \begin{array}{l} a_0 \neq 0 \\ A+B=1 \\ 2A+B=4 \end{array} \right\} B=2$$

Shortcut

In general:

if the recurrence is

$$a_n + C_{n-1} a_{n-1} + \dots + C_{n-h} a_{n-h} = 0$$

its char poly is

$$x^h + C_{n-1} x^{h-1} + C_{n-2} x^{h-2} + \dots + C_{n-h}$$

Ex: $a_0 = 1, a_1 = a_2 = 1$

$$a_{n-3} - 3a_{n-1} + 3a_{n-2} - a_{n-3} = 0 \quad \text{for } n \geq 3$$

char poly $x^3 - 3x^2 + 3x - 1 = (x-1)^3$

One root 1 w/ multiplicity 3

So $a_n = (A + Bn + Cn^2)(1)^n$

$$\begin{array}{lcl} a_0: & A & = 1 \\ a_1: & A + B + C & = 2 \\ a_2: & A + 2B + 4C & = 1 \end{array} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \begin{array}{l} A = 1 \\ B = 2 \\ C = -1 \end{array}$$

$$\Rightarrow a_n = 1 + 2n$$

Ex: $a_0 = 1, a_1 = 1, a_2 = 1, 3$

$$a_n - 7a_{n-1} + 15a_{n-2} - 9a_{n-3} = 0$$

For $n \geq 3$

$$\text{Char poly: } x^3 - 7x^2 + 15x - 9$$

$$= (x-3)^2(x-1)$$

Root 3 has multiplicity 2

Root 1 has multiplicity 1

$$q_n = \underbrace{(A+B_n)}_2 \underbrace{(C)}_1$$

$$\lambda_1 = A + C \Rightarrow \begin{matrix} A=3 \\ B=-1 \end{matrix}$$

$$\begin{matrix} a_1 & 3A + 3B + C = 10 \\ a_2 & 1A + 1B + C = 13 \end{matrix} \quad \begin{matrix} C = 4 \end{matrix}$$

$$\text{So } a_n = (3-n) \cdot 3^n + 4$$

$$\begin{aligned} & \text{G.O. } f_0 = 1 \quad f_1 = 1 \quad f_n = f_{n-1} + f_{n-2} \\ & \text{for } n \geq 2 \end{aligned}$$

Char poly: $x^2 - x - 1$ for $n \geq 2$

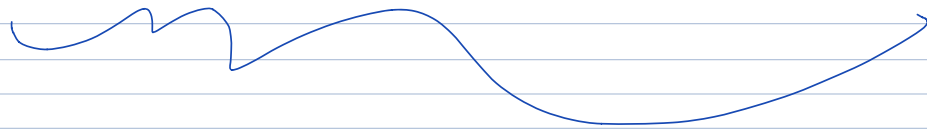
$$x = \frac{1 \pm \sqrt{5}}{2} \quad \frac{-b \pm \sqrt{4ab^2}}{2}$$

$$\hookrightarrow a_n = A \left(\frac{1+\sqrt{5}}{2} \right)^n + B \left(\frac{1-\sqrt{5}}{2} \right)^n \quad \begin{matrix} \text{Whatever} \\ \text{the quadratic} \\ \text{formula is} \end{matrix}$$

$$a_0 \cdot A + b_0 = 0$$

$$a := f$$

$$a_1 : A\left(\frac{1+\sqrt{5}}{2}\right) + B\left(\frac{1-\sqrt{5}}{2}\right) = 1$$



$$A = \frac{1}{\sqrt{5}} \quad B = \frac{1}{\sqrt{5}}$$

$$f_n = \frac{\left(\frac{1+\sqrt{5}}{2}\right)^n - \left(\frac{1-\sqrt{5}}{2}\right)^n}{\sqrt{5}}$$