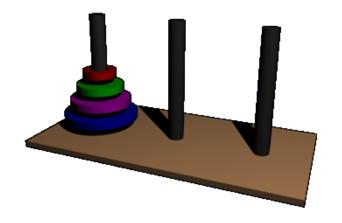
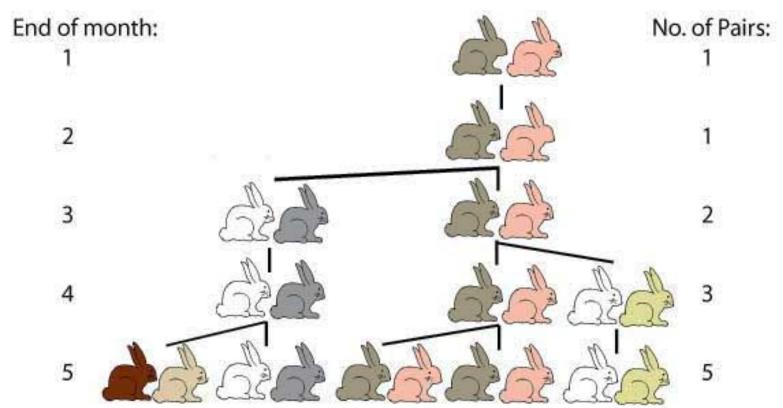
Recurrence relation

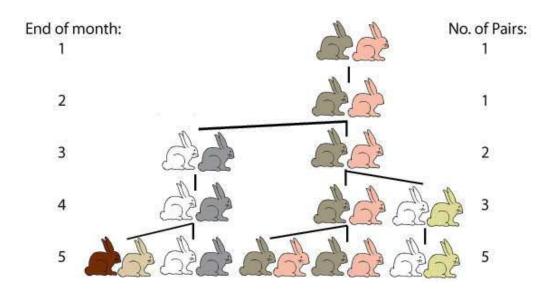
longhuan@sjtu.edu.cn



• Fibonacci and his rabbits [1202]







$$f_0 = 0$$
, $f_1 = 1$, $f_2 = 1$, $f_3 = 2$, $f_4 = 3$
 $f_{13} = ?$

$$f_n = f_{n-1} + f_{n-2}$$

Fibonacci Sequence

•
$$f_n = f_{n-1} + f_{n-2}$$

• $F(x) = f_0 + f_1 x + f_2 x^2 + \dots + f_{n-2} x^{n-2} + f_{n-1} x^{n-1} + f_n x^n + \dots$
• $xF(x) = f_0 x + f_1 x^2 + f_2 x^3 + \dots + f_{n-2} x^{n-1} + f_{n-1} x^n + \dots$
• $x^2F(x) = f_0 x^2 + f_1 x^3 + f_2 x^4 + \dots + f_{n-2} x^n + f_{n-1} x^{n+1} + \dots$

$$F(x) - xF(x) - x^2F(x) = f_0 + (f_1 - f_0)x$$

$$F(x) = \frac{x}{1 - x - x^2} \\ = \frac{a}{1 - \lambda_1 x} + \frac{b}{1 - \lambda_2 x}$$

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

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

Homogeneous linear recurrence of kth degree with constant coefficients

$$h_n = a_{k-1}h_{n-1} + a_{k-2}h_{n-2} + \dots + a_1h_{n-k-1} + a_0h_{n-k}$$

Characteristic polynomial of the above recurrence

$$p(x) = x^k - a_{k-1}x^{k-1} - a_{k-2}x^{k-2} - \dots - a_1x - a_0 = 0$$

$$x^{k} - a_{k-1}x^{k-1} - a_{k-2}x^{k-2} - \dots - a_{1}x - a_{0} = 0 \quad (\updownarrow)$$

$$(x - \lambda_1)(x - \lambda_2) \dots (x - \lambda_k) = 0$$

$$x^{k} - a_{k-1}x^{k-1} - a_{k-2}x^{k-2} - \dots - a_{1}x - a_{0} = 0 \quad (\updownarrow)$$
$$(x - \lambda_{1})(x - \lambda_{2}) \dots (x - \lambda_{k}) = 0$$

• If $\lambda_i \neq \lambda_j$ whenever $i \neq j$

Then
$$h_n = c_1 \lambda_1^n + c_2 \lambda_2^n + \dots + c_k \lambda_k^n$$

• If
$$p(x) = (x - \lambda_1)^{s_1} (x - \lambda_2)^{s_2} \cdots (x - \lambda_q)^{s_q}$$

Then
$$h_n = (c_{11} + c_{12}n + \dots + c_{1s_1}n^{s_1-1})\lambda_1^n + (c_{21} + c_{22}n + \dots + c_{2s_2}n^{s_2-1})\lambda_2^n$$

:

 $+(c_{q1}+c_{q2}n+\cdots+c_{qs_a}n^{s_q-1})\lambda_q^n$

•
$$f_n = f_{n-1} + f_{n-2} \quad (n \ge 2)$$

 $f_0 = 0, f_1 = 1, f_2 = 1$

•
$$x^2 - x - 1 = 0$$
 (\Rightarrow)

$$\bullet \quad \chi = \frac{1 \pm \sqrt{5}}{2}$$

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

•
$$f_0 = 0 \Rightarrow a + b = 0 \Rightarrow a = -b$$

$$f_1 = 1 \Rightarrow a\left(\frac{1+\sqrt{5}}{2}\right) + b\left(\frac{1-\sqrt{5}}{2}\right) = 1 \Rightarrow a = \frac{1}{\sqrt{5}}$$

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

•
$$h_n = -h_{n-1} + 3h_{n-2} + 5h_{n-3} + 2h_{n-4} \quad (n \ge 4)$$

 $h_0 = 1, h_1 = 0, h_2 = 1, h_3 = 2$

•
$$x^4 + x^3 - 3x^2 - 5x - 2 = 0$$
 (\Rightarrow)

•
$$x = -1, -1, -1, 2$$

•
$$h_n = c_1(-1)^n + c_2n(-1)^n + c_3n^2(-1)^n + c_42^n$$

•
$$(n = 0)$$
 c_1 + $c_4 = 1$
 $(n = 1)$ $-c_1 - c_2 - c_3 + 2c_4 = 0$
 $(n = 2)$ $c_1 + 2c_2 + 4c_3 + 4c_4 = 1$
 $(n = 3)$ $-c_1 - 3c_2 - 9c_3 + 8c_4 = 2$

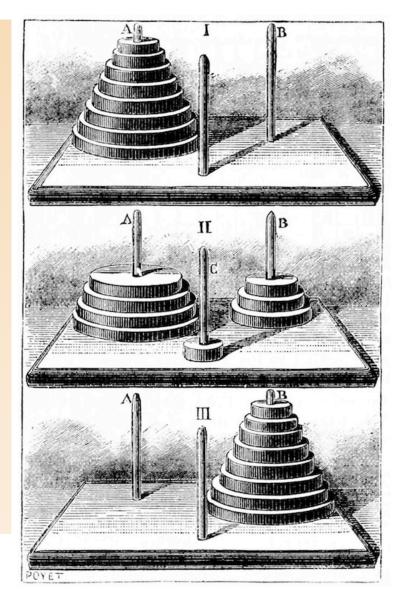
•
$$c_1 = \frac{7}{9}$$
, $c_2 = -\frac{3}{9}$, $c_3 = 0$, $c_4 = \frac{2}{9}$

•
$$h_n = \frac{7}{9}(-1)^n - \frac{3}{9}n(-1)^n + \frac{2}{9}2^n$$

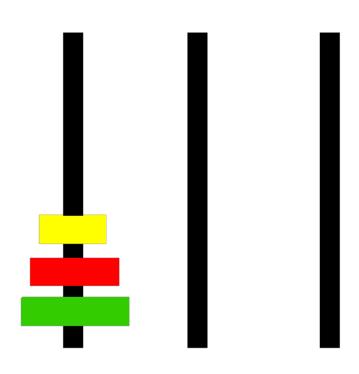
• Tower of Hanoi [Édouard Lucas, 1883]

Game rules:

- Only one disk can be moved at a time.
- 2. Each move consists of taking the upper disk from one of the stacks and placing it on top of another stack i.e. a disk can only be moved if it is the uppermost disk on a stack.
- 3. No disk may be placed on top of a smaller disk.

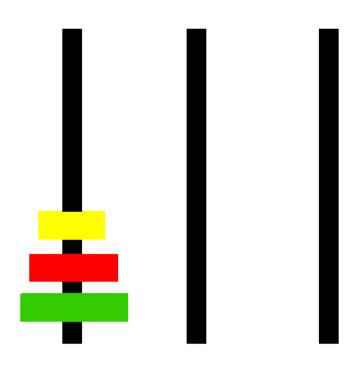


Tower of Hanoi



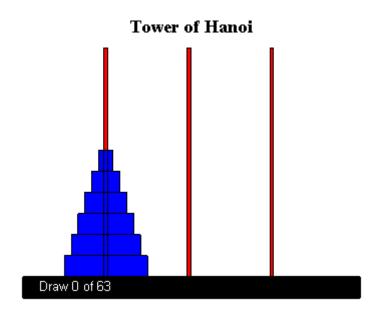
$$n = 3$$

Tower of Hanoi



$$n = 3$$
$$h_n = 7$$

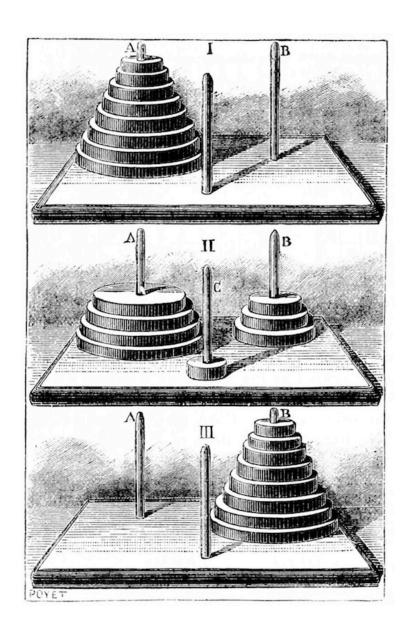
Tower of Hanoi



$$n = 5$$

$$h_n = 63$$

$$h_0 = 0$$
 $h_1 = 1$
 $h_2 = 3$
 \vdots
 $h_n = 2h_{n-1} + 1$



$$\begin{aligned} h_0 &= 0 \\ h_1 &= 1 \\ h_2 &= 3 \\ &\vdots \\ h_n &= 2h_{n-1} + 1 \\ &= 2(2h_{n-2} + 1) + 1 = 2^2h_{n-2} + 2 + 1 \\ &= 2^2(2h_{n-3} + 1) + 2 + 1 = 2^3h_{n-3} + 2^2 + 2 + 1 \\ &\vdots \\ &= 2^{n-1}(h_0 + 1) + 2^{n-2} + \dots + 2^2 + 2 + 1 \\ &= 2^{n-1} + 2^{n-2} + \dots + 2^2 + 2 + 1 \\ &= 2^n - 1 \end{aligned}$$

Non-homogeneous linear recurrence of k^{th} degree with constant coefficients

$$h_n = a_{k-1}h_{n-1} + a_{k-2}h_{n-2} + \dots + a_0h_{n-k} + b_n$$

Every solution to nonhomogeneous equation is of the form:

Some specific solution + Solution to homogeneous.

Some suggestions

• If b_n is of n's k —degree polynomial, then the specific solution is more likely to be n's k —degree polynomial as well.

```
- \text{ If } b_n = c \qquad \qquad \text{try } h_n = r - \text{ If } b_n = dn + c \qquad \qquad \text{try } h_n = rn + s - \text{ If } b_n = rn^2 + sn + t \quad \text{try } h_n = fn^2 + dn + c
```

• If b_n is of n's exponential form, then the specific solution is more likely to be n's exponential form as well.

$$- \text{ If } b_n = d^n \text{ try } h_n = pd^n$$

- $h_n = 3h_{n-1} 4n$ $(n \ge 1)$ with $h_0 = 2$
- Homogeneous part: $h_n = 3h_{n-1}$, x 3 = 0 (\updownarrow)
- $h_n = c3^n \ (n \ge 1)$
- Find one specific solution for $h_n = 3h_{n-1} 4n$ $(n \ge 1)$
 - $-\operatorname{Try} h_n = rn + s$
 - -rn + s = 3(r(n-1) + s) 4n
 - -rn + s = (3r 4)n + (-3r + 3s) $\Rightarrow r = 2, s = 3 \Rightarrow h_n = 2n + 3$
- $h_n = c3^n + 2n + 3$
- (n = 0) $2 = c \times 3^0 + 2 \times 0 + 3 \Rightarrow c = -1$
- $h_n = -3^n + 2n + 3$ $(n \ge 0)$

- $h_n = 3h_{n-1} + 3^n$ $(n \ge 1)$ with $h_0 = 2$
- Homogeneous part: $h_n = c3^n$
- Find one specific solution for $h_n = 3h_{n-1} + 3^n \quad (n \ge 1)$
 - Try $h_n = p3^n$
 - $-p3^n = 3p3^{n-1} + 3^n \Rightarrow p = p + 1 \Rightarrow$ Impossible!
 - Try $h_n = pn3^n$
 - $-pn3^n = 3p(n-1)3^{n-1} + 3^n \Rightarrow p = 1 \Rightarrow h_n = n3^n$
- $h_n = c3^n + n3^n$
- (n = 0) $c(3^0) + 0(3^0) = 2 \Rightarrow c = 2$
- $h_n = 2 \times 3^n + n3^n = (2+n)3^n$ $(n \ge 0)$