

Given a sequence of functions  $\{t_n, t_{n-1}, t_{n-2}, \dots, t_1, t_0\}$ , a *recurrence equation* (RE) has the form:

$$F(t_n, t_{n-1}, t_{n-2}, \dots, t_1, t_0) = 0.$$

### A Special Case:

#### $k^{\text{th}}$ -order Linear Recurrence Equation with Constant Coefficients (LRECC):

$$C_0 t_n + C_1 t_{n-1} + C_2 t_{n-2} + \dots + C_k t_{n-k} = f(n), \quad \dots (*)$$

where  $C_i = \text{constant}$ ,  $\forall i$ , and  $C_0 \neq 0$  and  $C_k \neq 0$ .

If  $f(n) = 0 \Rightarrow (*)$  is a *homogeneous LRE*; otherwise,  $(*)$  is an *inhomogeneous LRE*.

**Dfn:** A *solution* of  $(*)$  is any function  $g(n)$  such that by assigning  $t_n = g(n)$ ,  $t_{n-1} = g(n-1)$ ,  $t_{n-2} = g(n-2)$ ,  $\dots$ ,  $t_{n-k} = g(n-k)$ ,  $C_0 g(n) + C_1 g(n-1) + C_2 g(n-2) + \dots + C_k g(n-k) = f(n)$ .

A *general solution* of  $(*)$  is a solution of  $(*)$  with  $k$  unspecified constants such that any solution of  $(*)$  can be generated from the general solution by assigning specific value to these  $k$  constants. Once the  $k$  constants of a solution are specified, we have a *particular solution* of  $(*)$ .

### Remark:

In order to determine the  $k$  unspecified constants in the general solution,  $k$  initial conditions of  $(*)$  must be provided in order to set up a system of  $k$  linear equations in  $k$  unknowns (the constants). Standard method, such as Gaussian Eliminations, for solving systems of linear equations can then be used to solve for the  $k$  constants.

### Solving a $k$ -order LRE $(*)$ :

- (1) If  $k$  initial conditions are not given, compute a general solution for  $(*)$  with  $k$  unspecified constants.
- (2) If  $k$  initial conditions are given, compute a (particular) solution for  $(*)$  that will satisfy  $(*)$  and all of the  $k$  initial conditions.

### Examples: Some REs.

1.  $3t_n + 5t_{n-1} - 2t_{n-2} = 0$ , 2<sup>nd</sup>-order HLRECC
2.  $t_n + 2t_{n-2} + 2t_{n-4} = 0$ , 4<sup>th</sup>-order HLRECC
3.  $t_n = t_{n-1} + n - 1$ , 1<sup>st</sup>-order IHLRECC
4.  $t_n = nt_{n-3} + 1$ , 3<sup>rd</sup>-order LRE
5.  $t_n + t_{n-1}t_{n-2} + 2t_{n-4} = 1$ , Non-Linear RE

### I. Solving HLRECC:

Consider the following  $k^{\text{th}}$ -order HLRE with CC:

$$C_0 \mathbf{t}_n + C_1 \mathbf{t}_{n-1} + C_2 \mathbf{t}_{n-2} + \dots + C_k \mathbf{t}_{n-k} = 0 \dots\dots\dots (1)$$

**Q:** How can we find a solution of (1)?

Easy! Take  $\mathbf{t}_n = 0$ .

This is a trivial solution of (1).

**Q:** How can we find a nontrivial solution of (1)?

Let's try  $\mathbf{t}_n = x^n \neq 0$ .

Substituting  $\mathbf{t}_n = x^n$  into (1) to get

$$C_0 x^n + C_1 x^{n-1} + C_2 x^{n-2} + \dots + C_k x^{n-k} = 0.$$

Divide the above equation by  $x^{n-k} \neq 0$  to get

$$C_0 x^k + C_1 x^{k-1} + C_2 x^{k-2} + \dots + C_k = 0 \dots\dots\dots (2)$$

Equation (2) is called the *characteristic equation* of (1).

#### Remarks:

1. The standard  $k^{\text{th}}$ -order HLRECC (1) can be transformed into an algebraic equation (2) of degree  $k$  with the same coefficients.
2. From the ***Fundamental Theorem of Algebra***, any polynomial equation of degree  $k$  has exactly  $k$  roots. Hence, the characteristic equation (2) must have exactly  $k$  roots, say  $r_1, r_2, \dots, r_k$ .
3. The solution of a HLRECC (1) is completely characterized by the roots of its characteristic equation (2).
4. In order to solve (1), we need to solve for the  $k$  roots of (2).
5. The most difficult computational step in solving the  $k^{\text{th}}$ -order HLRECC (1) requires the computation of these  $k$  roots.
6. There is no simple algorithm for finding the  $k$  roots of a  $k^{\text{th}}$ -order algebraic equation when  $k \geq 5$  (Galois Theorem).

### Some Important Results:

**Lemma 1:** If  $r$  is a root of (2), then  $t_n = dr^n$  is a solution of (1) for any constant  $d$ .

**Proof:** Verify it by substituting  $t_n = dr^n$  back into (1).

**Remark:** The  $k$  roots of (2) generate  $k$  solutions  $d_1r_1^n, d_2r_2^n, \dots, d_kr_k^n$  of (1).

**Lemma 2:** If  $S_1(n), S_2(n), \dots, S_m(n)$  are  $m$  solutions of (1),  $m \geq 1$ , then any linear combination of these solutions  $d_1S_1(n) + d_2S_2(n) + \dots + d_mS_m(n)$  also forms a solution of (1), where each  $d_i, 1 \leq i \leq m$ , is an arbitrary constant.

**Proof:** Use induction on  $m$ .

**Corollary 3:**  $d_1r_1^n + d_2r_2^n + \dots + d_kr_k^n$  is a solution of (1).

**Q:** Observe that the function  $t_n = d_1r_1^n + d_2r_2^n + \dots + d_kr_k^n$  is a solution of (1) with exactly  $k$  constants. Will  $t_n$  be the general solution of (1)? If not, can we generate the general solution of (1) from the  $k$  solutions of (1)?

Need concept of linear independence of functions!

**Defn:** A set of functions  $f_1(n), f_2(n), \dots, f_m(n)$  is **linearly independent** if  $h_1f_1(n) + h_2f_2(n) + \dots + h_mf_m(n) = 0$ ,  $h_i = \text{constant}$ ,  $\forall i$ , implies  $h_1 = h_2 = \dots = h_m = 0$ ; otherwise, they are **linearly dependent**.

#### Remark:

If a set of functions  $\{f_1(n), f_2(n), \dots, f_m(n)\}$  is linearly dependent, then any function  $f_i(n)$  in the set can be represented as a linear combination of the remaining functions such that  $f_i(n) = h_1f_1(n) + \dots + h_{i-1}f_{i-1}(n) + h_{i+1}f_{i+1}(n) + \dots + h_mf_m(n)$ , for some constants  $h_j, 1 \leq j \leq m, j \neq i$ .

#### Examples:

1.  $\{1, x, x^2, x^3\}$  is linearly independent since  $h_1 + h_2x + h_3x^2 + h_4x^3 = 0$  implies  $h_1 = h_2 = h_3 = h_4 = 0$ . (HW: Prove it.)
2.  $\{1, 2x-1, 2x+1, x^2\}$  is linearly dependent since  $h_1 + h_2(2x-1) + h_3(2x+1) + h_4x^2 = 0$  if we choose  $h_1 = 2, h_2 = 1, h_3 = -1, h_4 = 0$ .

**Theorem 4:** If  $\{S_1(n), S_2(n), \dots, S_k\}$  is a set of  $k$  linearly independent solutions of (1), then  $t_n = d_1S_1(n) + d_2S_2(n) + \dots + d_kS_k(n)$  forms the general solution of (1), where  $d_i = \text{constant}, \forall i$ .

**Remark:** If we can extract  $k$  linearly independent solutions of (1) from  $\{r_1, r_2, \dots, r_k\}$ , then we can form the general solution of (1) by taking a linear combination of them.

**Q:** How do we extract  $k$  linearly independent solutions from  $\{r_1, r_2, \dots, r_k\}$ ?

**Theorem 5:** Let  $r_1, r_2, \dots, r_q$  be the  $q$  distinct roots of (2) such that  $r_i$  has multiplicity  $m_i, \forall i$ , where  $m_i \geq 1$ , and  $m_1 + m_2 + \dots + m_q = k$ . Then  $\{r_i^n, nr_i^n, n^2r_i^n, \dots, n^{m_i-1}r_i^n \mid 1 \leq i \leq q\}$  forms a set of  $k$  linearly independent solutions of (1).

**Corollary 6:** The general solution of (1) is given by

$$\begin{aligned} t_n = & d_{11}r_1^n + d_{12}nr_1^n + d_{13}n^2r_1^n + \dots + d_{1m_1}n^{m_1-1}r_1^n \\ & + d_{21}r_2^n + d_{22}nr_2^n + d_{23}n^2r_2^n + \dots + d_{2m_2}n^{m_2-1}r_2^n \\ & + \dots \\ & + d_{q1}r_q^n + d_{q2}nr_q^n + d_{q3}n^2r_q^n + \dots + d_{qm_q}n^{m_q-1}r_q^n. \end{aligned}$$

**Method for solving a  $k^{\text{th}}$ -order HLRE with CC:**

1. Generate the corresponding characteristic equation.
2. Solve for the  $k$  roots of the characteristic equation.
3. Extract the set of  $k$  linearly independent solutions from the roots.
4. Form the general solution by taking a linear combination of the  $k$  linearly independent solutions.
5. Determine the  $k$  constants using  $k$  initial conditions if given.
6. Verify the correctness of the solution.

**Examples:** Solving HLRECC.

1. If the roots of a 3<sup>rd</sup>-order HLRE with CC are 3, 5,  $\frac{1}{2}$ , then the general solution is  $t_n = d_13^n + d_25^n + d_3(1/2)^n$ .
2. If the roots of a 10<sup>th</sup>-order HLRE with CC are 1(3), 3(2), 7(4), 8(1), then the general solution is:  $t_n = d_1 + d_2n + d_3n^2 + d_43^n + d_5n3^n + d_67^n + d_7n7^n + d_8n^27^n + d_9n^37^n + d_{10}8^n$
3. Given  $t_0 = 1, t_1 = 2, 3t_n + 5t_{n-1} = 2t_{n-2}, \forall n \geq 2$ .

**Characteristic equation:**

$$\begin{aligned} 3x^2 + 5x - 2 &= 0 \\ (x + 2)(3x - 1) &= 0 \end{aligned}$$

**Roots are:**  $-2, 1/3$

**General solution:**  $t_n = d_1(-2)^n + d_2(1/3)^n$

**Determining constants:**

$$\begin{aligned} t_0 = 1: & d_1(-2)^0 + d_2(1/3)^0 = d_1 + d_2 = 1, \\ t_1 = 2: & d_1(-2)^1 + d_2(1/3)^1 = -2d_1 + (1/3)d_2 = 2. \end{aligned}$$

On solving,  $d_1 = -5/7, d_2 = 12/7$ .

Hence, the solution is  $t_n = (-5/7)(-2)^n + (12/7)(1/3)^n$ .

### Verification of Solution:

#### 1. Verification using **Strong Induction**:

Define  $P(n)$ :  $t_n = (-5/7)(-2)^n + (12/7)(1/3)^n$  is the solution to

$$t_0 = 1, t_1 = 2, 3t_n + 5t_{n-1} = 2t_{n-2}, \forall n \geq 2.$$

##### (i) **Basis step**:

$$\begin{aligned} \text{When } n = 0, t_0 &= (-5/7)(-2)^0 + (12/7)(1/3)^0 \\ &= (-5/7) + (12/7) \\ &= 1. \end{aligned}$$

$$\begin{aligned} \text{When } n = 1, t_1 &= (-5/7)(-2)^1 + (12/7)(1/3)^1 \\ &= (10/7) + (12/21) \\ &= 2. \end{aligned}$$

Hence,  $P(0)$  and  $P(1)$  are both true.

##### (ii) **Inductive step**:

Assume that  $P(k)$  is true for all  $k$ ,  $2 \leq k < n$ . Need to prove that

$$t_{k+1} = (-5/7)(-2)^{k+1} + (12/7)(1/3)^{k+1}.$$

$$\begin{aligned} t_{k+1} &= (-5t_k + 2t_{k-1})/3 \quad (\text{From RR}) \\ &= \{ [(-5)(-5/7)(-2)^k + (-5)(12/7)(1/3)^k] + \\ &\quad [(2)(-5/7)(-2)^{k-1} + (2)(12/7)(1/3)^{k-1}] \} / 3 \quad (\text{I.H.}) \\ &= \{ [(-25/14)(-2)^{k+1} + (-180/7)(1/3)^{k+1}] + \\ &\quad [(-5/14)(-2)^{k+1} + (216/7)(1/3)^{k+1}] \} / 3 \\ &= [(-30/14)(-2)^{k+1} + (36/7)(1/3)^{k+1}] / 3 \\ &= (-5/7)(-2)^{k+1} + (12/7)(1/3)^{k+1}. \end{aligned}$$

Hence,  $P(2) \wedge P(3) \wedge \dots \wedge P(k) \rightarrow P(k+1)$ . By strong induction,  $P(n)$  is true for all  $n \geq 2$ .

#### 2. Using **Backward Substitutions**:

##### (i) **Verifying the initial conditions**:

$$n = 0: t_0 = (-5/7)(-2)^0 + (12/7)(1/3)^0 = 1.$$

$$n = 1: t_1 = (-5/7)(-2)^1 + (12/7)(1/3)^1 = 2.$$

Observe that this is the same as in the basis step of an induction proof.

##### (ii) **Verifying the general recurrence**:

Substitute  $t_n, t_{n-1}, t_{n-2}, \dots$  back into the given recurrence equation to verify that

$$C_0 t_n + C_1 t_{n-1} + C_2 t_{n-2} + \dots + C_k t_{n-k} = f(n) = 0.$$

Hence, we need to verify that

$$\begin{aligned} &3t_n + 5t_{n-1} - 2t_{n-2} \\ &= 3[(-5/7)(-2)^n + (12/7)(1/3)^n] \\ &\quad + 5[(-5/7)(-2)^{n-1} + (12/7)(1/3)^{n-1}] \\ &\quad - 2[(-5/7)(-2)^{n-2} + (12/7)(1/3)^{n-2}] \\ &= 0. \quad (\text{H.W.}) \end{aligned}$$

4. Given  $t_0 = 0$ ,  $t_1 = 1$ ,  $t_n = t_{n-1} + t_{n-2}$ ,  $\forall n \geq 2$ .

**Characteristic equation:**

$$x^2 - x - 1 = 0$$

**Roots are:**  $(1+\sqrt{5})/2$ ,  $(1-\sqrt{5})/2$

**General solution:**  $t_n = d_1[(1+\sqrt{5})/2]^n + d_2[(1-\sqrt{5})/2]^n$

**Determining constants:**

$$d_1 = 1/\sqrt{5},$$

$$d_2 = -1/\sqrt{5},$$

**The solution:**

$$t_n = (1/\sqrt{5})[(1+\sqrt{5})/2]^n + (-1/\sqrt{5})[(1-\sqrt{5})/2]^n$$

**Verification: HW**

(1) Use backward substitutions.

(2) Use induction.

5. Given  $t_0 = 0$ ,  $t_1 = 1$ ,  $t_2 = 2$ ,  $t_n = 5t_{n-1} - 8t_{n-2} + 4t_{n-3}$ ,  $\forall n \geq 3$ .

**Characteristic equation:**

$$x^3 - 5x^2 + 8x - 4 = 0$$

$$(x-1)(x-2)^2 = 0$$

**Roots are:** 1, 2(2)

**General solution:**  $t_n = d_1 + d_2 2^n + d_3 n 2^n$

**Determining constants:**

$$\begin{array}{lclclclcl} t_0 = 0: & d_1 & + & d_2 & & = & 0, \\ t_1 = 1: & d_1 & + & 2d_2 & + & 2d_3 & = & 1, \\ t_2 = 2: & d_1 & + & 4d_2 & + & 8d_3 & = & 2. \end{array}$$

On solving,

$$d_1 = -2, d_2 = 2, d_3 = -(1/2)$$

**The solution:**

$$\begin{aligned} t_n &= (-2) + 2 \cdot 2^n - (1/2)n2^n \\ &= 2^{n+1} - n2^{n-1} - 2 \end{aligned}$$

**Verification: HW**

## II. Solving IHLRECC:

Consider the following  $k^{\text{th}}$ -order IHLRE with CC:

$$C_0 t_n + C_1 t_{n-1} + C_2 t_{n-2} + \dots + C_k t_{n-k} = f(n) \dots\dots\dots (*)$$

The corresponding HLRECC of (\*) is given by

$$C_0 t_n + C_1 t_{n-1} + C_2 t_{n-2} + \dots + C_k t_{n-k} = 0 \dots\dots\dots (**)$$

**Theorem 7:** Let  $p(n)$  be any particular solution of (\*) and  $h(n)$  be the general solution of (\*\*). Then the general solution of (\*) is given by  $t_n = h(n) + p(n)$ .

### Method for Solving a $k^{\text{th}}$ -order IHLRECC:

1. Compute the general solution  $h(n)$  for the corresponding HLRECC (\*\*) using previous method.
2. Compute a particular solution  $p(n)$  for the given IHLRECC (\*).
3. Form the general solution  $t_n = h(n) + p(n)$  for (\*).
4. Determine the  $k$  constants using  $k$  initial conditions if given.
5. Verify the correctness of the solution.

**Q:** How do we compute a particular solution  $p(n)$  for (\*)?

1. Educated “guess”.
2. From existing books/tables.
3. Use computer to analyze the behavior of  $t_n$ . Conjecture a solution and then verify using backward substitutions.

### Some Suggestions for Possible $p(n)$ :

If $f(n) =$	Then try: $p(n) =$
$B_0 + B_1 n + B_2 n^2 + \dots + B_m n^m$ , $B_i$ 's are constants	$E_0 + E_1 n + E_2 n^2 + \dots + E_m n^m$ , $E_i$ 's are constants
$Bs^n$ , $B$ and $s$ are constants	$Es^n$ , $E$ and $s$ are constants
$B_0 + B_1 n + B_2 n^2 + \dots + B_m n^m + Bs^n$ , $B_i$ 's and $s$ are constants	$E_0 + E_1 n + E_2 n^2 + \dots + E_m n^m + Es^n$ , $E_i$ 's and $s$ are constants
$(B_0 + B_1 n + B_2 n^2 + \dots + B_m n^m)s^n$ , $B_i$ 's and $s$ are constants	$(E_0 + E_1 n + E_2 n^2 + \dots + E_m n^m)s^n$ , $E_i$ 's and $s$ are constants

### Remark:

In order to verify that  $p(n)$  is indeed a (particular) solution of (\*), one must verify the correctness of  $p(n)$  by substituting  $t_n = p(n)$  back into the given IHLRECC (\*). In the process, the constant(s) in  $p(n)$  must also be determined.

**Examples:** Solving IHLRECC.

1. Given  $t_0 = 1$ ,  $t_n - 2t_{n-1} = 1$ ,  $\forall n \geq 1$ .

**Solving corresponding Homogeneous LRE:**

For  $t_n - 2t_{n-1} = 0$ ,  $x - 2 = 0$ ,  $x = 2$ .

Hence,  $h(n) = d2^n$ .

**Computing  $p(n)$ :**

Try  $p(n) = E = \text{constant}$  and verify (by substituting  $p(n)$  back into the given IHLRE).

$t_n - 2t_{n-1} = 1$ :  $E - 2E = 1$ ,  $E = -1$ .

Hence,  $p(n) = -1$ .

**Computing general solution  $t_n$ :**

$t_n = d2^n - 1$ .

**Determining constant in  $t_n$ :**

$t_0 = 1$ :  $d2^0 - 1 = 1$ ,  $d = 2$ .

Hence,  $t_n = 2^{n+1} - 1$ .

**Verification: HW**

2. Given  $t_0 = 1$ ,  $t_n - 2t_{n-1} = n$ ,  $\forall n \geq 1$ .

From previous example, we know that  $h(n) = d2^n$ .

**Computing  $p(n)$ :**

Since  $f(n) = n$ , try  $p(n) = E_1n + E_0$ ,  $E_i = \text{constant}$ .

From  $t_n - 2t_{n-1} = n$ , we have

$$E_1n + E_0 - 2[E_1(n-1) + E_0] = n,$$

$$E_1n + E_0 - 2E_1n + 2E_1 - 2E_0 = n,$$

$$(E_1n - 2E_1n - n) + (E_0 + 2E_1 - 2E_0) = 0$$

Hence, we obtain

$$-E_1 - 1 = 0,$$

$$2E_1 - E_0 = 0.$$

On solving,  $E_1 = -1$ ,  $E_0 = -2$ .

Hence,  $p(n) = -n - 2$ .

**Computing general solution  $t_n$ :**

$t_n = d2^n - n - 2$ .

**Determining constant in  $t_n$ :**

$t_0 = 1$ :  $d2^0 - 0 - 2 = 1$ ,  $d = 3$ .

Hence,  $t_n = 3 \cdot 2^n - n - 2$ .

**Verification: HW**



3. Given  $t_1 = 8$ ,  $t_n - t_{n-1} = n - 1$ ,  $\forall n \geq 2$ .

**Solving corresponding Homogeneous LRE:**

$t_n - t_{n-1} = 0$  implies that  $x - 1 = 0$ ,  $h(n) = d = \text{constant}$ .

**Computing  $p(n)$ :**

Since  $f(n) = n - 1$ , try  $p(n) = E_1n + E_0$ ,  $E_1$  and  $E_0$  are constant.

From  $t_n - t_{n-1} = n - 1$ , we have

$$E_1n + E_0 - [E_1(n-1) + E_0] = n - 1,$$

$$E_1n + E_0 - E_1n + E_1 - E_0 = n - 1,$$

$E_1 = n - 1$ , which is a contradiction since  $E_1$  must be a constant.

**Q:** What is wrong?

Wrong guess of  $p(n)$ ; it doesn't work. Try again!

Motivated by Theorem 5, let's try  $p(n) = (E_1n + E_0)n = E_1n^2 + E_0n$  again.

**Verification:**

$$E_1n^2 + E_0n - [E_1(n-1)^2 + E_0(n-1)] = n - 1,$$

$$E_1n^2 + E_0n - E_1n^2 + 2E_1n - E_1 - E_0n + E_0 = n - 1,$$

$$2E_1n - (E_1 - E_0) = n - 1.$$

Hence,  $E_1 = 1/2$ ,  $E_0 = -1/2$ .

$$p(n) = n^2/2 - n/2.$$

**Computing general solution  $t_n$ :**

$$t_n = d + n^2/2 - n/2$$

**Determining constant in  $t_n$ :**

$$t_1 = 8: 1/2 - 1/2 + d = 8, d = 8.$$

Hence,  $t_n = n^2/2 - n/2 + 8$ .

**Verification: HW**

**Some Questions:**

1. What happened to our selection of  $p(n)$  in the above example? Why did it fail?
2. What if it fails again after multiplied by  $n$ ?
3. Can we determine  $p(n)$  without guessing?

### A Useful Theorem for Determining $p(n)$ :

**Theorem 8:** Given  $k^{\text{th}}$ -order IHLRECC  $C_0t_n + C_1t_{n-1} + C_2t_{n-2} + \dots + C_kt_{n-k} = f(n)$ , where  $f(n) = (B_0 + B_1n + B_2n^2 + \dots + B_qn^q) \cdot Bs^n$ ,  $B_i$ 's and  $s$  are constants. If  $s$  is a root of multiplicity  $m$  of the characteristic equation of the corresponding HLRECC

$C_0t_n + C_1t_{n-1} + C_2t_{n-2} + \dots + C_kt_{n-k} = 0$ , then  $p(n) = (E_0 + E_1n + E_2n^2 + \dots + E_qn^q) \cdot n^m s^n$  is a solution of (\*) for some constants  $E_i$ 's.

4. Consider the previous recurrence equation

$$t_1 = 8, t_n - t_{n-1} = n - 1, \forall n \geq 2.$$

The characteristic equation of the corresponding HLRECC is  $x - 1 = 0$  with root  $x = 1$ .

Since  $f(n) = n - 1 = (n - 1)1^n$ , 1 is a root of multiplicity 1 of the characteristic equation of the corresponding HLRECC. Hence, from Theorem 8,  $p(n) = (E_1n + E_0) \cdot n \cdot 1^n = E_1n^2 + E_0n$ .

On solving, as in previous example,  $p(n) = n^2/2 - n/2$ .

### Another Very Useful Theorem:

**Theorem 9:**  $C_0t_n + C_1t_{n-1} + C_2t_{n-2} + \dots + C_kt_{n-k} = b_1^n P_1(n) + b_2^n P_2(n) + \dots$ , where  $b_i = \text{constant}$ ,  $b_i \neq b_j, \forall i \neq j$ , and  $P_i(n)$  is a polynomial function of degree  $e_i, \forall i$ . The general solution  $t_n$  is given by taking a linear combination of the linearly independent solutions generated by the roots of the following characteristic equation:

$$(C_0x^k + C_1x^{k-1} + \dots + C_k)(x - b_1)^{e_1+1}(x - b_2)^{e_2+1} \dots = 0.$$

5. Consider the previous recurrence equation  $t_1 = 8, t_n - t_{n-1} = n - 1, \forall n \geq 2$ .

Applying the above theorem,  $f(n) = n - 1 = (n - 1) \cdot 1^n$ ,

$$b_1 = 1, P_1(n) = n - 1, e_1 = 1.$$

**Characteristic equation of IHLRECC:**

$$(x - 1)(x - 1)^2 = 0, x = 1(3).$$

Hence,  $t_n = d_1 + d_2n + d_3n^2$ .

Observe that there are two extraneous constants in the general solution that we must remove.

From  $t_1 = 8$ , we have  $t_2 = t_1 + 2 - 1 = 9$  and  $t_3 = t_2 + 3 - 1 = 11$ .

From  $t_1 = 8, d_1 + d_2 + d_3 = 8$ .

From  $t_2 = 9, d_1 + 2d_2 + 4d_3 = 9$ .

From  $t_3 = 11, d_1 + 3d_2 + 9d_3 = 11$ .

On solving,  $d_1 = 8, d_2 = -1/2$ , and  $d_3 = 1/2$ .

Hence,  $t_n = n^2/2 - n/2 + 8$ .

6. Given  $t_0 = 4$ ,  $t_n - 2t_{n-1} = 3^n$ ,  $\forall n \geq 1$ .

Applying the above theorem,  $f(n) = 3^n$ , we have

$$b_1 = 3, P_1(n) = 1, e_1 = 0.$$

**Characteristic equation of IHLRECC:**

$$(x - 2)(x - 3) = 0, x = 2(1), 3(1).$$

Hence,  $t_n = d_1 2^n + d_2 3^n$

Observe that there is again an extraneous constant in the general solution that we must remove.

$$t_0 = 4, t_n - 2t_{n-1} = 3^n \text{ implies } t_1 - 2t_0 = 3^1, t_1 = 11.$$

$$t_0 = 4: d_1 + d_2 = 4;$$

$$t_1 = 11: 2d_1 + 3d_2 = 11.$$

On solving,  $d_1 = 1, d_2 = 3$ .

Hence,  $t_n = 2^n + 3^{n+1}$ . (Verify!)

7. Given  $t_0 = 0$ ,  $t_n - 2t_{n-1} = n + 2^n$ ,  $\forall n \geq 1$ .

Applying the above theorem,  $f(n) = n + 2^n$ , we have

$$b_1 = 1, P_1(n) = n, e_1 = 1,$$

$$b_2 = 2, P_2(n) = 1, e_2 = 0.$$

**Characteristic equation of IHLRECC:**

$$(x - 1)^2(x - 2)^2 = 0,$$

$$x = 1(2), 2(2).$$

Hence,  $t_n = d_1 + d_2 n + d_3 2^n + d_4 n 2^n$

Observe that there are 4 constants in  $t_n$ . Hence, we need 4 initial conditions for computing the constants. Since the given equation is a 1<sup>st</sup>-order equation, there are three extraneous constants in  $t_n$ . To order to solve for the 4 constants, we need to generate 3 more initial conditions from the given initial condition and the recurrence equation as follow:

$$\begin{array}{llll} t_0 = 0, & d_1 & + & d_3 = 0, \\ t_1 = 2t_0 + 1 + 2^1 = 3, & d_1 + d_2 + 2d_3 + 2d_4 = 3, \\ t_2 = 2t_1 + 2 + 2^2 = 12, & d_1 + 2d_2 + 4d_3 + 8d_4 = 12, \\ t_3 = 2t_2 + 3 + 2^3 = 35, & d_1 + 3d_2 + 8d_3 + 24d_4 = 35. \end{array}$$

On solving,  $d_1 = -2, d_2 = -1, d_3 = 2, d_4 = 1$ . (Verify!)

Hence,  $t_n = n2^n + 2^{n+1} - n - 2$ . (Verify!)

8. Given  $t_n - 2t_{n-1} = n3^n + 5*3^n$ .

Observe that  $f(n) = n3^n + 5*3^n = 3^n(n + 5)$ .

Applying the above theorem, we have

$$b_1 = 3, P_1(n) = n + 5, e_1 = 1.$$

**Characteristic equation of IHLRECC:**

$$(x - 2)(x - 3)^2 = 0.$$

$$x = 2, 3(2).$$

Hence,  $t_n = d_1 2^n + d_2 3^n + d_3 n 3^n$ .

Since there is no initial condition given, you will not be able to determine all three of the constants in  $a_n$ . However, you must eliminate the two extraneous constants in  $t_n$ . By substituting  $t_n = d_1 2^n + d_2 3^n + d_3 n 3^n$  back into the recurrence equation, we have

$$d_1 2^n + d_2 3^n + d_3 n 3^n - 2[d_1 2^{n-1} + d_2 3^{n-1} + d_3 (n-1) 3^{n-1}] = n3^n + 5*3^n,$$

$$d_1 2^n + d_2 3^n + d_3 n 3^n - d_1 2^n - \frac{2}{3} d_2 3^n - \frac{2}{3} d_3 n 3^n + \frac{2}{3} d_3 3^n = n3^n + 5*3^n.$$

Hence,

$$d_3 n 3^n - \frac{2}{3} d_3 n 3^n = n3^n,$$

$$d_2 3^n - \frac{2}{3} d_2 3^n + \frac{2}{3} d_3 3^n = 5*3^n.$$

On solving,  $d_2 = 13, d_3 = 1$ .

Hence,  $t_n = d_1 2^n + 13*3^n + n3^n$ . (Verify!)

## Divide-and-Conquer Algorithms and Recurrence Equations

General recurrence equation from divide-and-conquer:

$$\begin{aligned} T(n) &= \text{constant}, & \text{for } n \leq n_0, \\ T(n) &= aT(n/c) + bn^k, & \text{for } n = c^k > n_0. \end{aligned}$$

It can be solved by converting it into a LRE using the following *domain transformation* method.

Substituting  $n = c^m$  into the general recurrence to get

$$T(c^m) = aT(c^{m-1}) + bc^{km}$$

Let  $t_m = T(c^m)$  to obtain the LRE

$$t_m = at_{m-1} + bc^{km}$$

**Remark:** The same approach can be used to solve more general REs from DAC algorithms.

**Examples:** Solving REs using domain transformation.

1. 
$$\begin{aligned} T(2) &= 1, \\ T(n) &= 2T(n/2) + 2, & \text{for } n = 2^m > 2. \end{aligned}$$

Substituting  $n = 2^m$  into the general recurrence to get

$$T(2^m) = 2T(2^{m-1}) + 2$$

Let  $t_m = T(2^m)$  to obtain the LRE

$$t_m = 2t_{m-1} + 2,$$

$$t_1 = T(2^1) = 1.$$

Characteristic equation:  $(x - 2)(x - 1) = 0$

Roots: 1, 2

Solution:  $t_m = d_1 + d_2 2^m$

$$t_1 = 1 \text{ implies } t_2 = 2t_1 + 2 = 4.$$

$$t_1 = 1: d_1 + 2d_2 = 1,$$

$$t_2 = 4: d_1 + 4d_2 = 4.$$

On solving,  $d_1 = -2$ ,  $d_2 = 3/2$ .

Hence,  $t_m = (3/2)2^m - 2$ .

Recall that  $t_m = T(2^m) = T(n)$  and  $n = 2^m$ , we have

$$T(n) = (3/2)n - 2.$$

$$2. \quad \begin{aligned} T(1) &= 0, \\ T(n) &= 2T(n/2) + n - 1, \quad \text{for } n = 2^m > 1. \end{aligned}$$

Substituting  $n = 2^m$  into the general recurrence to get  
 $T(2^m) = 2T(2^{m-1}) + 2^m - 1$

Let  $t_m = T(2^m)$  to obtain the LRE

$$t_m = 2t_{m-1} + 2^m - 1,$$

$$t_0 = T(2^0) = 0.$$

Characteristic equation:  $(x-2)(x-2)(x-1) = 0$

Roots: 1, 2(2)

Solution:  $t_m = d_1 + d_2 2^m + d_3 m 2^m$

$$t_0 = 0 \text{ implies } t_1 = 2t_0 + 2^1 - 1 = 1,$$

$$t_1 = 1 \text{ implies } t_2 = 2t_1 + 2^2 - 1 = 5.$$

$$t_0 = 0: d_1 + d_2 = 0,$$

$$t_1 = 1: d_1 + 2d_2 + 2d_3 = 1,$$

$$t_2 = 5: d_1 + 4d_2 + 8d_3 = 5.$$

On solving,  $d_1 = 1, d_2 = -1, d_3 = 1$ .

Hence,  $t_m = m 2^m - 2^m + 1$ .

Recall that  $t_m = T(2^m) = T(n)$  and  $n = 2^m$ , we have

$$T(n) = n \lg n - n + 1.$$

3. Consider the following recurrence equation:

$$T(1) = 0,$$

$$T(2) = 1,$$

$$T(n) = 5T\left(\frac{n}{2}\right) - 6T\left(\frac{n}{2^2}\right) + n, n = 2^k > 1.$$

Substituting  $n = 2^k$  into the given recurrence equation to get

$$T(2^k) = 5T(2^{k-1}) - 6T(2^{k-2}) + 2^k.$$

Let  $t_k = T(2^k)$ , we have

$$t_k = 5t_{k-1} - 6t_{k-2} + 2^k,$$

$$t_0 = 0, t_1 = 1.$$

Solving the corresponding LRECC:

$$t_k - 5t_{k-1} + 6t_{k-2} = 2^k,$$

$$t_0 = 0, t_1 = 1.$$

Characteristic equation for the inhomogeneous equation:

$$(x^2 - 5x + 6)(x - 2) = 0,$$

$$(x - 3)(x - 2)^2 = 0,$$

$$x = 2(2), 3.$$

$$t_k = d_1 2^k + d_2 k 2^k + d_3 3^k$$

$$t_0 = 0, t_1 = 1, t_2 = 5t_1 - 6t_0 + 2^2 = 9.$$

$$t_0 = 0 : d_1 + d_3 = 0,$$

$$t_1 = 1 : 2d_1 + 2d_2 + 3d_3 = 1,$$

$$t_2 = 9 : 4d_1 + 8d_2 + 9d_3 = 9.$$

On solving,  $d_1 = -5, d_2 = -2, d_3 = 5$ .

$$t_k = 5 * 3^k - 2k 2^k - 5 * 2^k,$$

$$T(n) = 5n^{\lg 3} - 2n \lg n - 5n.$$