Basic Structures: Sets, Functions, Sequences, Sums, and Matrices

Chapter 2

With Question/Answer Animations

Sequences and Summations

Section 2.4

Introduction

- Sequences are ordered lists of elements.
  - 1, 2, 3, 5, 8
  - 1, 3, 9, 27, 81, …….
- Sequences arise throughout mathematics, computer science, and in many other disciplines, ranging from botany to music.
- We will introduce the terminology to represent sequences and sums of the terms in the sequences.

Sequences

Definition: A *sequence* is a function from a subset of the integers (usually either the set {0, 1, 2, 3, 4, ...} or {1, 2, 3, 4, ...}) to a set *S*.

- The notation a_n is used to denote the image of the integer *n*. We can think of a_n as the equivalent of *f(n)* where *f* is a function from {0,1,2,.....} to *S*. We call a_n a *term* of the sequence.

Sequences

Example: Consider the sequence $\{a_n\}$ where

$$a_n = \frac{1}{n} \qquad \{a_n\} = \{a_1, a_2, a_3, \ldots\}$$

$$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4} \ldots$$

Geometric Progression

Definition: A *geometric progression* is a sequence of the form: $a, ar, ar^2, \ldots, ar^n, \ldots$

where the *initial term a* and the *common ratio r* are real numbers.

Examples:

1. Let $a = 1$ and $r = -1$. Then:

$$\{b_n\} = \{b_0, b_1, b_2, b_3, b_4, \ldots\} = \{1, -1, 1, -1, 1, \ldots\}$$

2. Let $a = 2$ and $r = 5$. Then:

$$\{c_n\} = \{c_0, c_1, c_2, c_3, c_4, \ldots\} = \{2, 10, 50, 250, 1250, \ldots\}$$

3. Let $a = 6$ and $r = 1/3$. Then:

$$\{d_n\} = \{d_0, d_1, d_2, d_3, d_4, \ldots\} = \{6, 2, \frac{2}{3}, \frac{2}{9}, \frac{2}{27}, \ldots\}$$

Arithmetic Progression

Definition: A *arithmetic progression* is a sequence of the form: $a, a+d, a+2d, \ldots, a+nd, \ldots$

where the *initial term a* and the *common difference d* are real numbers.

Examples:

1. Let $a = -1$ and $d = 4$:

$$\{s_n\} = \{s_0, s_1, s_2, s_3, s_4, \ldots\} = \{-1, 3, 7, 11, 15, \ldots\}$$

2. Let $a = 7$ and $d = -3$:

$$\{t_n\} = \{t_0, t_1, t_2, t_3, t_4, \ldots\} = \{7, 4, 1, -2, -5, \ldots\}$$

3. Let $a = 1$ and d = 2:

$$\{u_n\} = \{u_0, u_1, u_2, u_3, u_4, \ldots\} = \{1, 3, 5, 7, 9, \ldots\}$$

Recurrence Relations

Definition: A *recurrence relation* for the sequence $\{a_n\}$ is an equation that expresses a_n in terms of one or more of the previous terms of the sequence, namely, $a_0, a_1, \ldots, a_{n-1}$, for all integers n with $n \geq n_0$, where n_0 is a nonnegative integer.

- A sequence is called a *solution* of a recurrence relation if its terms satisfy the recurrence relation.
- The *initial conditions* for a sequence specify the terms that precede the first term where the recurrence relation takes effect.

Questions about Recurrence Relations

Example 1: Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 1,2,3,4,....$ and suppose that $a_0 = 2$. What are a_1, a_2 and a_3?

[Here $a_o = 2$ is the initial condition.]

Solution: We see from the recurrence relation that

$$a_1 = a_o + 3 = 2 + 3 = 5$$

$$a_2 = 5 + 3 = 8$$

$$a_3 = 8 + 3 = 11$$

Questions about Recurrence Relations

Example 2: Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} - a_{n-2}$ for $n = 2,3,4,\ldots.$ and suppose that $a_0 = 3$ and $a_1 = 5$. What are a_2 and a_3?

[Here the initial conditions are $a_0 = 3$ and $a_1 = 5$.]

Solution: We see from the recurrence relation that

$$a_2 = a_1 - a_0 = 5 - 3 = 2$$

$$a_3 = a_2 - a_1 = 2 - 5 = -3$$

Fibonacci Sequence

Definition: Define the *Fibonacci sequence*, $f_0, f_1, f_2, \ldots$, by:

- Initial Conditions: $f_0 = 0$, $f_1 = 1$
- Recurrence Relation: $f_n = f_{n-1} + f_{n-2}$

Example: Find f_2, f_3, f_4, f_5 and f_6 .

Answer:

$$f_2 = f_1 + f_0 = 1 + 0 = 1,$$
$$f_3 = f_2 + f_1 = 1 + 1 = 2,$$
$$f_4 = f_3 + f_2 = 2 + 1 = 3,$$
$$f_5 = f_4 + f_3 = 3 + 2 = 5,$$
$$f_6 = f_5 + f_4 = 5 + 3 = 8.$$

Solving Recurrence Relations

- Finding a formula for the nth term of the sequence generated by a recurrence relation is called *solving the recurrence relation*.
- Such a formula is called a *closed formula*.
- Various methods for solving recurrence relations will be covered in Chapter 8 where recurrence relations will be studied in greater depth.
- Here we illustrate by example the method of iteration in which we need to guess the formula. The guess can be proved correct by the method of induction (Chapter 5).

Iterative Solution Example

Method 1: Working upward, forward substitution

Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 2,3,4,\ldots.$ and suppose that $a_1 = 2$.

$$a_2 = 2 + 3$$

$$a_3 = (2 + 3) + 3 = 2 + 3 \cdot 2$$

$$a_4 = (2 + 2 \cdot 3) + 3 = 2 + 3 \cdot 3$$

$$\vdots$$

$$a_n = a_{n-1} + 3 = (2 + 3 \cdot (n - 2)) + 3 = 2 + 3(n - 1)$$

Iterative Solution Example

Method 2: Working downward, backward substitution

Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 2,3,4,\ldots.$ and suppose that $a_1 = 2$.

$$
\begin{aligned}
a_n &= a_{n-1} + 3 \\
&= (a_{n-2} + 3) + 3 = a_{n-2} + 3 \cdot 2 \\
&= (a_{n-3} + 3) + 3 \cdot 2 = a_{n-3} + 3 \cdot 3 \\
&\quad . \\
&\quad . \\
&\quad . \\
&= a_2 + 3(n-2) = (a_1 + 3) + 3(n-2) = 2 + 3(n-1)
\end{aligned}
$$

Financial Application

Example: Suppose that a person deposits $10,000.00 in a savings account at a bank yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Let P_n denote the amount in the account after n years. P_n satisfies the following recurrence relation:

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)\, P_{n-1}$$

with the initial condition $P_0 = 10{,}000$

Continued on next slide →

Financial Application

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)\ P_{n-1}$$

with the initial condition $P_0 = 10{,}000$

Solution: Forward Substitution

$P_1 = (1.11)P_0$

$P_2 = (1.11)P_1 = (1.11)^2P_0$

$P_3 = (1.11)P_2 = (1.11)^3P_0$

$\vdots$

$P_n = (1.11)P_{n-1} = (1.11)^n\mathrm{P}_0 = (1.11)^n\ 10{,}000$

$P_n = (1.11)^n\ 10{,}000$ (Can prove by induction, covered in Chapter 5)

$P_{30} = (1.11)^{30}\ 10{,}000 = \$228{,}992.97$

Summations

- Sum of the terms $a_m, a_{m+1}, \ldots, a_n$ from the sequence $\{a_n\}$
- The notation:

$$\sum_{j=m}^{n} a_j \quad \textstyle\sum_{j=m}^{n} a_j \quad \textstyle\sum_{m \le j \le n} a_j$$

represents

$$a_m + a_{m+1} + \cdots + a_n$$

- The variable *j* is called the *index of summation*. It runs through all the integers starting with its *lower limit m* and ending with its *upper limit n*.

Summations

- More generally for a set *S*:

$$\sum_{j \in S} a_j$$

- **Examples**:

$$r^0 + r^1 + r^2 + r^3 + \cdots + r^n = \sum_{0}^{n} r^j$$

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots = \sum_{1}^{\infty} \frac{1}{i}$$

$$\text{If } S = \{2, 5, 7, 10\} \text{ then } \sum_{j \in S} a_j = a_2 + a_5 + a_7 + a_{10}$$

Product Notation (*optional*)

- Product of the terms $a_m, a_{m+1}, \ldots, a_n$ from the sequence $\{a_n\}$
- The notation:

$$\prod_{j=m}^{n} a_j \qquad \textstyle\prod_{j=m}^{n} a_j \qquad \prod_{m \leq j \leq n} a_j$$

represents

$$a_m \times a_{m+1} \times \cdots \times a_n$$

Geometric Series

Sums of terms of geometric progressions

$$\sum_{j=0}^{n} ar^j = \begin{cases} \frac{ar^{n+1}-a}{r-1} & r \neq 1 \\ (n+1)a & r = 1 \end{cases}$$

Proof: Let $S_n = \sum_{j=0}^{n} ar^j$

To compute S_n , first multiply both sides of the equality by r and then manipulate the resulting sum as follows:

$$rS_n = r\sum_{j=0}^{n} ar^j$$

$$= \sum_{j=0}^{n} ar^{j+1}$$

Continued on next slide →

Geometric Series

$$= \sum_{j=0}^{n} ar^{j+1}$$ From previous slide.

$$= \sum_{k=1}^{n+1} ar^{k}$$ Shifting the index of summation with $k = j + 1$.

$$= \left(\sum_{k=0}^{n} ar^{k}\right) + (ar^{n+1} - a)$$ Removing $k = n + 1$ term and adding $k = 0$ term.

$$= S_n + (ar^{n+1} - a)$$ Substituting S for summation formula

$$\therefore \quad rS_n = S_n + (ar^{n+1} - a)$$

$$S_n = \frac{ar^{n+1} - a}{r - 1}$$ if $r \neq 1$

$$S_n = \sum_{j=0}^{n} ar^{j} = \sum_{j=0}^{n} a = (n+1)a$$ if $r = 1$

Some Useful Summation Formulae

TABLE 2 Some Useful Summation Formulae.

Sum	*Closed Form*
$\sum_{k=0}^{n} ar^k \ (r \neq 0)$	$\frac{ar^{n+1} - a}{r - 1}, r \neq 1$
$\sum_{k=1}^{n} k$	$\frac{n(n+1)}{2}$
$\sum_{k=1}^{n} k^2$	$\frac{n(n+1)(2n+1)}{6}$
$\sum_{k=1}^{n} k^3$	$\frac{n^2(n+1)^2}{4}$
$\sum_{k=0}^{\infty} x^k, \lvert x\rvert < 1$	$\frac{1}{1-x}$
$\sum_{k=1}^{\infty} kx^{k-1}, \lvert x\rvert < 1$	$\frac{1}{(1-x)^2}$

Geometric Series: We just proved this.

Later we will prove some of these by induction.

Proof in text (requires calculus)

Example 23

Find $\sum_{k=50}^{100} k^2$.

$$\sum_{k=50}^{100} k^2 = \sum_{k=1}^{100} k^2 - \sum_{k=1}^{49} k^2$$

$$= \frac{100 \cdot 101 \cdot 201}{6} - \frac{49 \cdot 50 \cdot 99}{6} = 338{,}350 - 40{,}425 = 297{,}925.$$

Example 24

For |x| < 1, compute the value of $\sum_{n=0}^{\infty} x^n$

Solution: By Theorem 1 with $a = 1$ and $r = x$ we see that $\sum_{n=0}^{k} x^n = \dfrac{x^{k+1} - 1}{x - 1}$. Because $|x| < 1$, x^{k+1} approaches 0 as k approaches infinity. It follows that

$$\sum_{n=0}^{\infty} x^n = \lim_{k \to \infty} \frac{x^{k+1} - 1}{x - 1} = \frac{0 - 1}{x - 1} = \frac{1}{1 - x}.$$

Example 25

Prove that, when $|x| < 1$, $\sum_{k=1}^{\infty} kx^{k-1} = \frac{1}{(1-x)^2}$.

Hint: Differentiate both sides of the formula in the previous slide

Double Sum

- Single sum can be calculated using single loop in C
- Double sum can be calculated using nested loop
- Example of double sum:

$$\sum_{i=1}^{4}\sum_{j=1}^{3} ij = \sum_{i=1}^{4}(i + 2i + 3i)$$

$$= \sum_{i=1}^{4} 6i$$

$$= 6 + 12 + 18 + 24 = 60.$$