

## 2. Characteristic roots method:

ii) Non-Homogeneous Recurrence Relation: A second order non-homogeneous linear recurrence relation with constant coefficients is of the form  $a_{n-2} + 5a_{n-1} + 6a_n = f(n)$

Its solution  $a_n$  consists of two parts.

1. Homogeneous solution  $a_n^{(h)}$  of the given recurrence relation by keeping  $f(n) = 0$

2. Particular solution  $a_n^{(p)}$  of the given recurrence relation with  $f(n)$  on the R.H.S. So the required general solution is

$$a_n = a_n^{(h)} + a_n^{(p)}$$

Particular Solution: There is no general method for finding the particular solution of a recurrence relation for every function  $f(n)$ . So, method of undetermined co-efficients will be discussed here which is useful when  $f(n)$  consists of special forms. Depending on certain forms of  $f(n)$ , a trial solution containing a number of unknown constant coefficients is considered which are to be determined by substitution in the recurrence relation.

| <u>Form of <math>f(n)</math></u>  | <u>Trial Function</u>                            |
|---|--|
| $b^n$ (if $b$ is not a root of characteristic Eqn.)                       | $Ab^n$   |
| Polynomial $P(n)$ of degree $m$   | $A_0 + A_1n + A_2n^2 + \dots + A_mn^m$           |
| $c^n P(n)$ (if $c$ is not a root of characteristic Eqn.)                  | $c^n (A_0 + A_1n + A_2n^2 + \dots + A_mn^m)$     |
| $b^n$ (if $b$ is a root of characteristic Eqn. of multiplicity $s$ )      | $A_0 n^s b^n$                                    |
| $c^n P(n)$ (if $c$ is a root of characteristic Eqn. of multiplicity $t$ ) | $n^t (A_0 + A_1n + A_2n^2 + \dots + A_mn^m) c^n$ |

$\sin bn$  or  $\cos bn$

$$\rightarrow A_0 \sin bn + A_1 \cos bn$$

$b^n \sin bn$  or  $b^n \cos bn$

$$\rightarrow b^n (A_0 \sin bn + A_1 \cos bn)$$

Note: i) If  $f(n)$  is a constant i.e. polynomial of degree zero, the trial solution is taken as  $A$ .

ii) If  $f(n)$  is a linear combination of the above forms, the trial solution is taken as the sum of corresponding trial functions with different unknown constant coefficients to be determined.

When  $f(n) = \alpha$ , a constant:

Problem: Solve  $a_{n+2} - 5a_{n+1} + 6a_n = 2$  with initial condition  $a_0 = 1$  and  $a_1 = -1$ .

Solution: The associated homogeneous recurrence relation is:

$$a_{n+2} - 5a_{n+1} + 6a_n = 0 \dots (1)$$

Let,  $a_n = r^n$  be a solution of (1).

The characteristic eqn. is  $r^2 - 5r + 6 = 0$

So, the solution of (1) is  $a_n^{(h)} = c_1 3^n + c_2 2^n$ .

To find the particular solution of the given equation, let  $a_n = A$ . Substituting in the given eqn.,

$$A - 5A + 6A = 2$$

$$\text{or, } A = 1$$

$\therefore$  Particular solution  $a_n^{(p)} = 1$

So, the general solution is  $a_n = a_n^{(h)} + a_n^{(p)}$

$$a_n = c_1 3^n + c_2 2^n + 1 \dots (2)$$

To find  $c_1$  and  $c_2$ , put  $n=0$  and  $n=1$  in eqn-(2)

$$a_0 = c_1 + c_2 + 1$$

$$\text{or, } c_1 + c_2 + 1 = 1 \quad [\because a_0 = 1]$$

$$\text{or, } c_1 + c_2 = 0 \dots (3)$$

$$\text{Again, } a_1 = 3c_1 + 2c_2 + 1$$

$$\text{or, } -1 = 3c_1 + 2c_2 + 1 \quad [\because a_1 = -1]$$

$$\text{or, } 3c_1 + 2c_2 = -2 \dots (4)$$

Solving (3) and (4), we get,  $c_1 = -2, c_2 = 2$ .

So, the required solution is:  $a_n = -2 \cdot 3^n + 2 \cdot 2^n + 1$  (Ans.)

[Putting values of  $c_1$  and  $c_2$  in eqn-(2)]

When  $f(n) = X$ , a polynomial:

Problem: Solve the following.

$$y_{n+2} - y_{n+1} - 2y_n = n^2$$

Solution: Substituting  $y_n = r^n$  in the associated homogeneous relation, the characteristic eqn. is  $r^2 - r - 2 = 0$

$$\text{or, } r = -1, 2$$

The solution of the associated homogeneous recurrence relation is:  $y_n^{(h)} = c_1 (-1)^n + c_2 2^n$

Let the particular solution of the given equation be

$$y_n = A_0 + A_1 n + A_2 n^2 \quad (\text{Since } f(n) \text{ is a polynomial of degree 2})$$

Substituting in the given eqn., we have,

$$A_0 + A_1(n+2) + A_2(n+2)^2 - [A_0 + A_1(n+1) + A_2(n+1)^2] - 2(A_0 + A_1 n + A_2 n^2) = n^2$$

$$\text{or, } (-2A_0 + A_1 + 3A_2) + (-2A_1 + 2A_2)n - 2A_2 n^2 = n^2$$

On comparing the coefficients of like powers of  $n$ , we have

$$-2A_0 + A_1 + 3A_2 = 0 \dots (1)$$

$$-2A_1 + 2A_2 = 0 \dots (2)$$

$$-2A_2 = 1 \dots (3)$$





From eqn-(3),  $A_2 = -1/2$

In eqn-(2), putting  $A_2 = -1/2$ , we get,

$$A_1 = A_2 = -1/2$$

From eqn-(1),  $-2A_0 - 1/2 - 3/2 = 0$

$$\text{or, } A_0 = -1$$

So, the particular solution of given recurrence relation is:  $y_n^{(P)} = -1 - (1/2)n - (1/2)n^2$

So, the general solution of the given recurrence relation is  $y_n = y_n^{(h)} + y_n^{(P)}$

$$y_n = C_1 \cdot (-1)^n + C_2 \cdot 2^n - 1 - (1/2)n - (1/2)n^2 \quad (\text{Ans.})$$

When  $f(n) = \alpha^n$ ,  $\alpha$  is a root of characteristic eqn:

Problem: Solve the following recurrence relation

$$a_{n+2} - 4a_{n+1} + 4a_n = 2^n$$

Solution: Let,  $a_n = r^n$  be a solution of the associated homogeneous relation  $a_{n+2} - 4a_{n+1} + 4a_n = 0$

The characteristic eqn. is  $r^2 - 4r + 4 = 0$

$$(r-2)^2 = 0$$

So, the solution of associated homogeneous relation is  $a_n^{(h)} = (C_1 + C_2 n) 2^n$

To find the particular solution of the given relation, we note  $b = 2$  is a root of characteristic eqn. with multiplicity  $s = 2$ . So, the particular solution has the form  $a_n = A_0 \cdot n^2 \cdot 2^n$ .

Substituting in the given relation, we get,

$$A_0 \cdot (n+2)^2 \cdot 2^{(n+2)} - 4 \cdot A_0 (n+1)^2 \cdot 2^{n+1} + 4A_0 n^2 \cdot 2^n = 2^n$$

$$\Rightarrow 4A_0 (n+2)^2 - 8A_0 (n+1)^2 + 4A_0 n^2 = 1$$

$$\Rightarrow A_0 = 1/8$$

So, Particular solution is:  $a_n^{(P)} = \frac{1}{8} \cdot n^2 \cdot 2^n$ .

$\therefore$  General solution is:  $a_n = a_n^{(h)} + a_n^{(P)}$

$$a_n = (C_1 + C_2 n) 2^n + \frac{1}{8} \cdot n^2 \cdot 2^n \quad (\text{Ans.})$$