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CSCI 2824: Discrete Structures

Lecture 33: Recurrences and Induction

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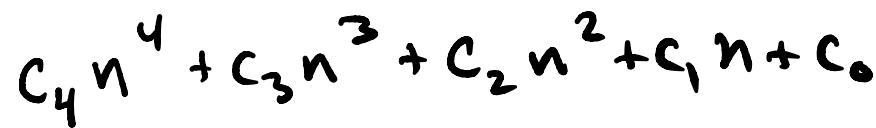
- HW12 is posted
→ Due Friday at noon
to Gradescope.
- HW13 (not collected)

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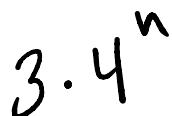
Recurrences Relations – Linear Non-Homogeneous

Guess a solution that fits the Non-homogeneous term. Your guess should look like the Non-Homogeneous term.

NH part of recurrence	Guess for $a_n^{(p)}$	Example
$F_n = c_k n^k + c_{k-1} n^{k-1} + \dots + c_1 n + c_0$	$d_k n^k + d_{k-1} n^{k-1} + \dots + d_1 n + d_0$	$F_n = n^2 \Rightarrow a_n^{(p)} = A \cdot n^2 + B \cdot n + C$
$F_n = b \cdot c^n$	$d \cdot c^n$	$F_n = 3 \cdot 2^n \Rightarrow a_n^{(p)} = A \cdot 2^n$
$F_n = (c_k n^k + \dots + c_1 n + c_0)(b \cdot e^n)$	$(d_k n^k + \dots + d_1 n + d_0)(e^n)$	$F_n = 3n \cdot 2^n \Rightarrow a_n^{(p)} = (An+B) \cdot 2^n$



$c_4 n^4 + c_3 n^3 + c_2 n^2 + c_1 n + c_0$



$3 \cdot 4^n$

Recurrences and Induction

Example: Find all solutions (i.e. the general solution) to the recurrence relation:

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

$$\cdot a_n = 4a_{n-1} - 4a_{n-2}$$

$$r^n = 4r^{n-1} - 4r^{n-2}$$

$$r^2 = 4r - 4$$

$$r^2 - 4r + 4 = 0$$

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

$$a_n^{(h)} = A \cdot 2^n + Bn \cdot 2^n$$

$$= (A + Bn) \cdot 2^n$$

Now we look at the non-homogeneous part:

$$(n+1) \cdot 2^n$$

guess ? $(Cn + D) \cdot 2^n$

overlaps with
homogeneous part.

guess ? $n(Cn + D) \cdot 2^n = (\underline{Cn^2 + Dn}) \cdot 2^n$ still overlaps

final guess : $n^2(Cn + D) \cdot 2^n$

$$a_n^{(p)} = (Cn^3 + Dn^2) \cdot 2^n$$

Plug this in to the Recurrence:

$$(Cn^3 + Dn^2) \cdot 2^n = 4((C(n-1)^3 + D(n-1)^2) \cdot 2^{n-1} - 4(C(n-2)^3 + D(n-2)^2) \cdot 2^{n-2} + (n+1) \cdot 2^n)$$

Recurrences and Induction

Example: Find all solutions (i.e. the general solution) to the recurrence relation:

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

From last slide:

$$(Cn^3 + Dn^2)2^n = 4(C(n-1)^3 + D(n-1)^2)2^{n-1} - 4(C(n-2)^3 + D(n-2)^2)2^{n-2}$$

$$4(Cn^3 + Dn^2) = 8(C(n-1)^3 + D(n-1)^2) + (n+1) \cdot 2^n - 4(C(n-2)^3 + D(n-2)^2) + 4(n+1)$$

$$= 8C(n-1)(n^2 - 2n + 1) + 8D(n^2 - 2n + 1)$$

$$-4C(n-2)(n^2 - 4n + 4) - 4D(n^2 - 4n + 4) + 4n + 4$$

$$= 8C(n^3 - 2n^2 + n - n^2 + 2n - 1) + 8Dn^2 - 16Dn + 8D$$

$$-4C(n^3 - 4n^2 + 4n - 2n^2 + 8n - 8) - 4Dn^2 + 16Dn - 16D + 4n + 4$$

$$4Cn^3 + 4Dn^2 = 8Cn^3 - 24Cn^2 + 24Cn - 8C + 8Dn^2 - 16Dn + 8D$$

$$-4Cn^3 + 24Cn^2 - 48Cn + 32C - 4Dn^2 + 16Dn - 16D + 4n + 4$$

$$= n^3(8C - 4C) + n^2(-24C + 8D + 24C - 4D) + n(24C - 16D - 48C + 16D + 4)$$

constant

Recurrences and Induction

Example: Find all solutions (i.e. the general solution) to the recurrence relation:

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

$$\begin{aligned} 4Cn^3 + 4Dn^2 &= n^3(8C-4C) + n^2(8D-4D+24C-24C) \\ &\quad + n(24C-16D-48C+16D+4) - 8C + 8D + 32C - 16D + 4 \\ &= 0 \qquad \qquad \qquad = 0 \end{aligned}$$

$$4C = 4C$$

$$-24C + 4 = 0$$

$$24C - 8D + 4 = 0$$

$$4D = 4D$$

$$-24C = -4$$

$$24\left(\frac{1}{6}\right) - 8D + 4 = 0$$

$$C = \frac{1}{6}$$

$$4 - 8D + 4 = 0$$

$$8 = 8D$$

$$1 = D$$

$$a_n^{(p)} = \left(\frac{1}{6}n^3 + n^2\right) \cdot 2^n \rightarrow \text{general solution:}$$

$$\begin{aligned} a_n &= (A + Bn) \cdot 2^n + \left(n^2 + \frac{1}{6}n^3\right) \cdot 2^n \\ &= (A + Bn + n^2 + \frac{1}{6}n^3) \cdot 2^n \end{aligned}$$

Recurrences and Induction

Example: For a recurrence of the form $a_n = Ka_{n-1} + L$, with initial condition a_0 given, we found by matching patterns that a closed form solution is $a_n = K^n a_0 + L \left(\frac{K^n - 1}{K - 1} \right)$.
Let's prove this using induction!

Base Case: $n = 0$

$$a_0 = K^0 a_0 + L \left(\frac{K^0 - 1}{K - 1} \right)$$

$$= a_0 + L \cdot 0$$

$$= a_0 \quad \checkmark$$

Inductive Step: Assume for some $\ell \geq 0$ that $a_\ell = K^\ell a_0 + L \left(\frac{K^\ell - 1}{K - 1} \right)$

$$a_{\ell+1} = K a_\ell + L \quad \text{by the recursive definition}$$

$$= K \left(K^\ell a_0 + L \left(\frac{K^\ell - 1}{K - 1} \right) \right) + L \quad \text{by the inductive hypothesis}$$

$$= K^{\ell+1} a_0 + KL \left(\frac{K^\ell - 1}{K - 1} \right) + L$$

Recurrences and Induction

Example: For a recurrence of the form $a_n = Ka_{n-1} + L$, with initial condition a_0 given, we found by matching patterns that a closed form solution is $a_n = K^n a_0 + L \left(\frac{K^n - 1}{K - 1} \right)$.

Let's prove this using induction!

$$\begin{aligned} a_{k+1} &= K^{k+1} a_0 + KL \left(\frac{K^k - 1}{K - 1} \right) + L \\ &= K^{k+1} a_0 + \underline{L(K^{k+1} - k)} + \underline{L(K-1)} \\ &= K^{k+1} a_0 + \underline{\frac{L(K^{k+1} - k + K - 1)}{K - 1}} \\ &= K^{k+1} a_0 + \underline{\frac{L(K^{k+1} - 1)}{K - 1}} \end{aligned}$$

So by weak induction
we've proven the closed
solution.

Recurrences and Induction

Example: Given a recurrence: $a_n = 5a_{n-1} - 3$, with the initial condition $a_0 = 2$, prove that the closed form solution is $a_n = 2 \cdot 5^n - 3 \left(\frac{5^n - 1}{4} \right)$ by using induction.

Base Case: let $n=0$

$$a_0 = 2 \cdot 5^0 - 3 \left(\frac{5^0 - 1}{4} \right)$$

$$= 2 - 3 \left(\frac{1 - 1}{4} \right)$$

$$= 2 - 3 \cdot 0$$

$$= 2 \checkmark$$

Induction Step: Assume for some $k \geq 0$ that $a_k = 2 \cdot 5^k - 3 \left(\frac{5^k - 1}{4} \right)$.

$$a_{k+1} = 5a_k - 3 \quad \text{by the recursive definition.}$$

$$= 5 \left(2 \cdot 5^k - 3 \left(\frac{5^k - 1}{4} \right) \right) - 3 \quad \text{by the induction hypothesis.}$$

$$= 2 \cdot 5^{k+1} - \frac{3 \cdot 5}{4} (5^k - 1) - 3$$

Recurrences and Induction

(continued)

Example: Given a recurrence: $a_n = 5a_{n-1} - 3$, with the initial condition $a_0 = 2$, prove that the closed form solution is $a_n = 2 \cdot 5^n - 3 \left(\frac{5^n - 1}{4} \right)$ by using induction.

$$a_{k+1} = 2 \cdot 5^{k+1} + \frac{-3 \cdot 5^{k+1} + 15 - 12}{4}$$

$$= 2 \cdot 5^{k+1} - 3 \left(\frac{5^{k+1} - 1}{4} \right)$$

Therefore, using weak induction we have proven that
 $a_n = 2 \cdot 5^n - 3 \left(\frac{5^n - 1}{4} \right)$ is the closed form solution.

Extra Practice

Example: an old exam problem

- a) Solve for the general solution $a_n^{(h)}$ to the homogeneous recurrence relation $a_n = 2a_{n-1} + 8a_{n-2}$
- b) Find a particular solution $a_n^{(p)}$ to the nonhomogeneous recurrence relation $a_n = 2a_{n-1} + 8a_{n-2} + 3^n$
- c) What is the full general solution to the nonhomogeneous recurrence relation in (b)?
- d) Set up but **do not solve** the system of equations that would allow you to compute the values of any remaining unknown constants in your answer to part (c).

Solution

$$(a) r^n = 2r^{n-1} + 8r^{n-2}$$

$$r^2 = 2r + 8$$

$$r^2 - 2r - 8 = 0$$

$$(r-4)(r+2) = 0$$

$$r = -2, 4$$

$$\boxed{a_n^{(n)} = A(-2)^n + B \cdot 4^n}$$

(c)

$$a_n = A(-2)^n + B \cdot 4^n - \frac{9}{5} \cdot 3^n$$

$$(b) a_n^{(P)} = C \cdot 3^n$$

$$C \cdot 3^n = 2(C \cdot 3^{n-1}) + 8(C \cdot 3^{n-2}) + 3^n$$

Divide all terms by 3^{n-2}

$$C \cdot 3^2 = 2C \cdot 3 + 8C + 3^2$$

$$9C = 6C + 8C + 9$$

$$9C = 14C + 9$$

$$-5C = 9$$

$$C = -\frac{9}{5}$$

$$\boxed{a_n^{(P)} = -\frac{9}{5} \cdot 3^n}$$

(d) Assume we know a_0, a_1

$$a_0 = A(-2)^0 + B \cdot 4^0 - \frac{9}{5} \cdot 3^0$$

$$a_0 = A + B - \frac{9}{5}$$

$$a_1 = A(-2) + B \cdot 4 - \frac{9}{5} \cdot 3$$

$$a_1 = -2A + 4B - \frac{27}{5}$$

System:

$$a_0 = A + B - \frac{9}{5}$$

$$a_1 = -2A + 4B - \frac{27}{5}$$