

Lecture 15: June 2nd, 2017

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15.1 Non Homogeneous Linear Recurrence

Definition 15.1 A non-homogeneous linear recurrence is a sequence that satisfies

$$a_n + b_1 a_{n-1} + b_2 a_{n-2} + \dots + b_k a_{n-k}$$

and initial conditions a_0, a_1, \dots, a_{k-1}

Problem 15.2 Find the explicit $a_n, a_n - 3a_{n-1} + 2a_{n-2} = 10 \cdot 3^{n-1}$, $(n \geq 2)$

Solution : Guess Method

1. Goal : Find $\{b_n\}_{n \geq 0}$ satisfying $b_n - 3b_{n-1} + 2b_{n-2} = 10 \cdot 3^{n-1}$

2. Subtract hypothetical b_n from a_n because $\{a_n - b_n\}_{n \geq 0}$

$$0 = (a_n - b_n) - 3(a_{n-1} - b_{n-1}) + 2(a_{n-2} - b_{n-2}) = 10 \cdot 3^{n-1} - 10 \cdot 3^{n-1}$$

$$\begin{aligned} \{a_n - b_n\}_{n \geq 0} \text{ has a } C(x) &= (1)x^2 + (-3)x + 2 \\ &= (x-2)(x-1) \end{aligned}$$

$$\begin{aligned} a_n - b_n &= 2^n + B1^n \\ &= a_n = b_n + A2^n + B \end{aligned}$$

3. Guess to find $\{b_n\}_{n \geq 0}$

Guess that b_n is similar to $f(n) \implies$ in this case it would be like $10 \cdot 3^{n-1}$

$$\begin{aligned} 10 \cdot 3^{n-1} &= b_n - 3b_{n-1} + 2b_{n-2} \\ &= \alpha 3^n - 3(\alpha 3^{n-1}) + 2(\alpha 3^{n-2}) \\ &= \alpha 3^{n-2}(3^2 - 3 \cdot 3 + 2) \\ &= \alpha \cdot 2 \cdot 3^{n-2} \\ \alpha &= \frac{10 \cdot 3^{n-1}}{2 \cdot 3^{n-2}} = 15 \end{aligned}$$

So we let $b_n = 15 \cdot 3^n$

4. Use initial condition

$$a_0 = 11 = b_0 + A \cdot 2^0 + B = 15 \cdot 3^0 + A \cdot 2^0 + B = 15 + A + B$$

$$a_1 = 42 = b_1 + A \cdot 2^1 + B = 15 \cdot 3^1 + A \cdot 2^1 + B = 45 + 2A + B$$

Solve the System to Get : $A = 1, B = -5$

$$a_n = 15 \cdot 3^n + 2^n - 5$$

How to Guess $\{b_n\}_{n \geq 0}$

- If $f(n) = \beta \cdot C^n$
Try $b_n = \alpha C^n$
- If $f(n)$ is a polynomial in n Try $b_n = \text{polynomial of degree at most } n$