

Lecture 14: May 31st, 2017

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14.1 Homogeneous Linear Recurrences

Definition 14.1 A sequence $\{a_n\}_{n \geq 0}$ is defined by a linear homogeneous recurrence, if for some integer $n \geq k$,

$$a_n + q_1 a_{n-1} + \dots + q_k a_{n-k} = 0$$

and initial conditions $a_0, a_1, a_2, \dots, a_{k-1}$ are given. The characteristic polynomial of this recurrence is :

$$C(x) = x^k + q_1 x^{k+1} + q_2 x^{k+2} + \dots + q_k$$

Theorem 14.2 Let β_1, \dots, β_j be distinct roots of $C(x)$ and suppose m_1, m_2, \dots, m_j are such that

$$C(x) = (x - \beta_1)^{m_1} (x - \beta_2)^{m_2} \dots (x - \beta_j)^{m_j}$$

Then,

$$a_n = P_1(n)\beta_1^n + P_2(n)\beta_2^n + \dots + P_j(n)\beta_j^n$$

Where for each i , $P_i(n)$ is a polynomial on n of degree less than m_i , whose coefficients are determined by the initial values a_0, a_1, \dots, a_{k-1}

Problem 14.3 Find a_n explicitly where

$$a_n - 4a_{n-1} - 5a_{n-2} + 2a_{n-3} \quad (n \geq 3)$$

$$a_0 = 4, a_1 = 9, a_2 = 17$$

Solution:

1. Find $C(x)$

$$a_n - 4a_{n-1} + 5a_{n-2} - 2a_{n-3} = 0$$

$$C(x) = x^3 - 4x^2 + 5x - 2$$

2. Factor $C(x)$

$$C(1) = 0, \text{ so } 1 \text{ is a root}$$

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

$$\text{Roots Are : } \beta_1 = 1, \beta_2 = 2, m_1 = 2, m_2 = 1$$

3. Apply the Theorem that solves L.H.R

$$a_n = A + Bn(1)^m + C(2)^n = A + Bn + C(2)^n$$

4. Obtain unknowns by using initial conditions

- $4 = a_0 = A + B(0) + C \cdot 2^0 = A + C$
- $9 = a_1 = A + B(1) + C \cdot 2^1 = A + B + 2C$
- $17 = a_2 = A + B(2) + C \cdot 2^2 = A + 2B + 4C$

Solve the linear system $A = 1, B = 2, C = 3$. So,

$$a_n = 1 + 2n + 3(2^n)$$

14.2 From Recurrences to Coefficients

Problem 14.4 Find the formal power series $\sum_{n \geq j} a_n x^n$ so that $\langle a_n \rangle_{n \geq 0}$ satisfy

$$a_n - a_{n-1} - a_{n-2} + a_{n-3} = 0 \quad (n \geq 4)$$

$$a_0 = 8, a_1 = 2, a_2 = 10, a_3 = 6$$

Solution :

1. $q(x) = 1 - x - x^2 + x^3$

Complete $q(x)$ that has same coefficients as $C(x)$ but in reverse direction.

2. Let $p(x) = q(x) \sum_{n \geq 0} a_n x^n$

$$\begin{aligned} P(x) &= (1 - x - x^2 + x^3)(a_0 + a_1x + a_2x^2 + \dots) \\ &= a_0 + (a_1 - a_0)x + (a_2 - a_1 - a_0)x^2 + (a_3 - a_2 - a_1 + a_0)x^3 + (a_2 - a_3 - a_2 + a_1)x^4 + x^5 \end{aligned}$$