SICP Exercise 1.19

Derivation of p' and q'

First transformation:

$$a_{n+1} \leftarrow q(a_n + b_n) + pa_n, \qquad b_{n+1} \leftarrow pb_n + qa_n,$$
 (1)

second transformation:

$$a_{n+2} \leftarrow q (a_{n+1} + b_{n+1}) + p a_{n+1}, \qquad b_{n+2} \leftarrow p b_{n+1} + q a_{n+1},$$
 (2)

then substituting the values from the first transformation into the b_{n+2} transformation in equation 2, we can see that:

$$b_{n+2} \leftarrow b_n (p^2 + q^2) + a_n (2pq + q^2),$$
 (3)

and comparing with transform 1 it can be seen that

$$p' = p^2 + q^2, (4)$$

and

$$q' = 2pq + q^2. (5)$$