SOLVING RECURRENCE RELATIONS

ABOUT

Back in Chapter 1.2, we worked with sequences of numbers and had to figure out **closed formulas** and **recursive formulas** mostly by trial-and-error.

Now we will look at how to actually, systematically, solve these to find formulas given some sequence of numbers.

Topics

1. Guessing Formulas

2. Difference Tables

3. Complex Sequences

GUESSING FORMULAS

1. Guessing Formulas

How did you try to find formulas for sequences of numbers back in Chapter 1.2?

Maybe you started with some basic sequences that you could identify, like "2, 4, 6, 8" or "3, 6, 9, 12" or even "2, 4, 8, 16, 32" and would check if a sequence followed a similar pattern, but perhaps +/- something else.

$$a_{n} = 2n + 1$$

1. Guessing Formulas

Maybe you would investigate the numbers and see if there was a linear difference between each one...

= It's 3 times n, but offset by -1...

$$a_{n} = 3n - 1$$

1. Guessing Formulas

It can be pretty frustrating to try to just analyze a sequence of numbers and hope that you can find the pattern in order to derive a formula.

Instead, how could we solve this in a more reliable way?

Let's find a formula for the sequence of numbers: 2, 5, 8, 11, 14

Let's find a formula for the sequence of numbers: 2, 5, 8, 11, 14

The first step to analyzing a sequence of numbers is to inspect what the differences are between each term. We can build a difference table like this:

Index #	n	0	1	2	3	4
Element at position <i>n</i>	s _n	2	5	8	11	14
Difference	Δ_n	3	3	3	3	3

Note that while working with difference tables, we will have the index start at 0 instead of 1.

Notes

: Index

s_n: Element at *n*

∆n: s_{n+1} - s_i

Notice that the difference between each term is 3 in this case.

By recognizing this information, we can essentially *derive* the term value at any arbitrary position *n*.

N Index	0	1	2	3	4
S _n	2	5	8	11	14
n Difference	3	3	3	3	3

Notes

n: Index

 s_n : Element at n

 $\Delta n: S_{n+1} - S_n$

•
$$S_0 = 2$$
.

•
$$S_1 = 2 + 3$$

•
$$S_2 = 2 + 3 + 3$$

•
$$S_3 = 2 + 3 + 3 + 3$$

And so on...

N Index	0	1	2	3	4
S _n Element	2	5	8	11	14
△ n Difference	3	3	3	3	3

Notes

n: Index s_n : Element at n Δn : $s_{n+1} - s_n$

2. Difference Tables

•
$$S_0 = 2$$
.

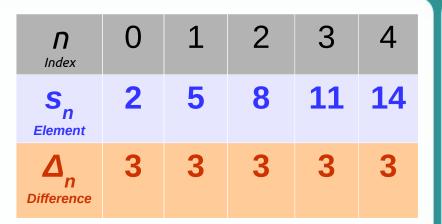
•
$$S_1 = S_0 + \Delta_0$$

•
$$S_2 = S_0 + \Delta_0 + \Delta_1$$

•
$$S_3 = S_0 + \Delta_0 + \Delta_1 + \Delta_2$$

Let's change these to the corresponding symbols that represent the values.

Now we can see a pattern...



Notes

n: Index s_n: Element at n

$$\Delta n$$
: $S_{n+1} - S_n$

•
$$S_0 = 2$$
.

•
$$S_1 = S_0 + \Delta_0$$

$$\bullet S_2 = S_0 + \Delta_0 + \Delta_1$$

•
$$S_3 = S_0 + \Delta_0 + \Delta_1 + \Delta_2$$

•
$$s_n = s_0 + \sum_{k=0}^{n} \Delta_k$$
 < Generalized

•
$$s_n = 2 + 3n$$

N Index	0	1	2	3	4
S _n Element	2	5	8	11	14
△ n Difference	3	3	3	3	3

Notes

n: Index s_n: Element at n

 $n: S_{n+1} - S_n$

This can be further generalized into a theorem for *any* sequence of numbers where every two terms have the same difference between each other...

Theorem 1: Fundamental Theorem of Sums and Differences

From Discrete Mathematics, Ensley & Crawley

For any sequence $\{s_n\}$ with first differences $\Delta_k = s_{k+1} - s_k$, and any $n \ge 1$,

$$s_n - s_0 = \sum_{k=0}^{n-1} \Delta_k$$

Or in other words...

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

Notes

n: Index n: Element at *n*

 Δn : $S_{n+1} - S_n$

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

The theorem works fine for sequences where every two terms have the same difference between them.

In other cases, we have to do a bit more work, but we can eventually use this theorem as well.

Notes

n: Index

s: Element at *n*

 Δn : $S_{n+1} - S_n$

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

COMPLEX SEQUENCES

The theorem works fine for sequences where every two terms have the same difference between them.

In other cases, we have to do a bit more work, but we can eventually use this theorem as well.

Notes

: Index

s.: Element at *n*

 Δn : $s_{n+1} - s_n$

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

Now let's say that we want to find an equation for the sequence: 6, 11, 19, 30, 44.

Again, we build out our difference table.

N Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆ _n Difference	5	8	11	14	?

Notes

n: Index s_s: Element at n

$$\Delta n$$
: $S_{n+1} - S_n$

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

We don't have the same difference between each term, so how about the differences between each difference?

N Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆ n Difference	5	8	11	14	?
∆ _n Difference 2	3	3	3	?	?

Notes

n: Index

s_n: Element at *n*

$$\Delta n$$
: $S_{n+1} - S_n$

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

Now we'll need to come up with a better labeling scheme for our deltas...

The first-level difference will be represented as Δ^1

And the second-level difference will be Δ^2

N Index	0	1	2	3	4
S _n	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
△² n Difference 2	3	3	3	?	?

Notes

n: Index *s* : Element at *n*

 Δn : $s_{n+1} - s_n$

For sequences with the same difference between each term...

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences:

Δ

2nd level differences: Δ^2

We have:

$$\Delta_n^k$$

k = the difference level
n = the index

So...:

- 1st level: $\Delta_n^1 = S_{n+1} S_n$
- 2nd level: $\Delta_n^2 = \Delta_{n+1}^1 \Delta_n^1$
- k^{th} level: $\Delta_n^k = \Delta_{n+1}^{k-1} \Delta_n^{k-1}$

N Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

n: Index s_n: Element at *n*

Terms s_n with same Δ : $s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

Last time, the first-level difference was constant: it was 3 each time.

For the sequence "6, 11, 19, 30, 44", the first-level difference changes but the second-level difference is constant.

N Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆1 n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

: Index

 s_n : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_a with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

3. COMPLEX SEQUENCES

Let's treat this like last time, but looking at 2nd level vs. 1st level...

•
$$\Delta_0^1 = 5$$

•
$$\Delta_1^1 = 5 + 3$$

•
$$\Delta_2^1 = 5 + 3 + 3$$

•
$$\Delta_3^1 = 5 + 3 + 3 + 3$$

N Index	0	1	2	3	4
S _n	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

So we look at the ways to get 5, 8, 11, and 14 (the first level differences)

Notes

: Index

 s_n : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_a with same Δ :

$$s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

Let's treat this like last time, but looking at 2nd level vs. 1st level...

•
$$\Delta_0^1 = 5$$

•
$$\Delta_1^1 = \Delta_0^1 + \Delta_0^2$$

•
$$\Delta_2^1 = \Delta_0^1 + \Delta_0^2 + \Delta_1^2$$

•
$$\Delta_3^1 = \Delta_0^1 + \Delta_0^2 + \Delta_1^2 + \Delta_2^2$$

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

And replace the numbers with the general terms.

Notes

: Index

 s_n : Element at n

 $\Delta n: \quad s_{n+1} - s_n$

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

Let's treat this like last time, but looking at 2nd level vs. 1st level...

•
$$\Delta_0^1 = 5$$

$$\bullet \quad \Delta_1^1 = \underline{\Delta_0^1} + \underline{\Delta_0^2}$$

•
$$\Delta_2^1 = \Delta_0^1 + \Delta_0^2 + \Delta_1^2$$

•
$$\Delta_3^1 = \Delta_0^1 + \Delta_0^2 + \Delta_1^2 + \Delta_2^2$$

•
$$\Delta_n^1 = \Delta_0^1 + \sum_{k=0}^{n-1} \Delta_k^2$$

n Index	0	1
S _n Element	6	11
∆¹ n Difference	5	8
Difference	3	3

Then we can come up with the general form.

30

19

Notes

n: Index s_n : Element at n Δn : $s_{n+1} - s_n$

Terms s_n with same Δ : $s_n = \sum_{i=1}^{n-1} A_i + s_i$

 $s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

3. COMPLEX SEQUENCES

And with this

$$\Delta_n^1 = \Delta_0^1 + \sum_{k=0}^{n-1} \Delta_k^2$$

we can find our equation for the 1st level difference terms:

$$\Delta_n^1 = 5 + 3n$$

But we're still not done because we don't have an equation for the actual terms $-s_n - yet$.

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

: Index

 s_n : Element at n

 $n: s_{n+1} - s_n$

Terms s_{α} with same Δ :

$$s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

And remember Theorem 1:

$$s_n = \sum_{k=0}^{n-1} \Delta_k^1 + s_0$$

Now we can solve for s_n...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

: Index

 s_n : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

Start with the Theorem...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

n: Index

 s_{n} : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_n with same Δ :

$$s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

$$\bullet \quad s_n = \sum_{k=0}^{n-1} \Delta_k^1 + s_0$$

•
$$s_n = \sum_{k=0}^{n-1} (5+3k) + s_0$$

Plug in the equation for the first-level difference...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

n: Index

 s_{s} : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_{α} with same Δ :

$$s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

•
$$s_n = \sum_{k=0}^{n-1} (5+3k) + s_0$$

•
$$s_n = \sum_{k=0}^{n-1} (5) + 3 \sum_{k=0}^{n-1} (k) + s_0$$

Split out the sum to make it easier to solve...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

: Index

 s_{o} : Element at n

 Δn : $s_{n+1} - s_n$

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

•
$$s_n = \sum_{k=0}^{n-1} (5+3k)+6$$

•
$$s_n = \sum_{k=0}^{n-1} (5) + 3 \sum_{k=0}^{n-1} (k) + 6$$

•
$$s_n = 6 + 5 n + 3 \sum_{k=0}^{n-1} (k)$$

What does the sum come out to now? Time for magic...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

: Index

 s_n : Element at n Δn : $s_{n+1} - s_n$

Terms s_s with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

- $\bullet \qquad S_n = \sum_{k=0}^{n-1} \Delta_k^1 + S_0$
- $s_n = \sum_{k=0}^{n-1} (5+3k)+6$
- $s_n = \sum_{k=0}^{n-1} (5) + 3 \sum_{k=0}^{n-1} (k) + 6$
- $s_n = 6 + 5 n + 3 \sum_{k=0}^{n-1} (k)$

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Random proposition from chapter 2.3 that you totally don't remember.

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

Notes

n: Index s_o: Element at *n*

 Δn : $s_{n+1} - s_n$

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

kth level difference between *k-1* levels, for n+1 and n:

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

- $\bullet \qquad S_n = \sum_{k=0}^{n-1} \Delta_k^1 + S_0$
- $s_n = \sum_{k=0}^{n-1} (5+3k)+6$
- $s_n = \sum_{k=0}^{n-1} (5) + 3 \sum_{k=0}^{n-1} (k) + 6$
- $s_n = 6 + 5 n + 3 \sum_{k=0}^{n-1} (k)$
- $s_n = 6 + 5n + \frac{3n(n-1)}{2}$

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
A ¹ n Difference	5	8	11	14	?
Difference	3	3	3	?	?

Change it to...

$$\sum_{k=0}^{n-1} k = \frac{(n-1)(n-1+1)}{2} = \frac{n(n-1)}{2}$$

Notes

n: Index
s_n: Element at n

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

kth level difference between *k-1* levels, for n+1 and n:

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

• $s_n = 6 + 5 n + \frac{3n(n-1)}{2}$

And we continue simplifying...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
Difference	3	3	3	?	?

Change it to...

$$\sum_{k=0}^{n-1} k = \frac{(n-1)(n-1+1)}{2} = \frac{n(n-1)}{2}$$

Notes

n: Index s_n: Element at *n*

Terms s_n with same Δ :

$$S_n = \sum_{k=0}^{n-1} \Delta_k + S_0$$

1st level differences: Δ^1

2nd level differences: Δ^2

kth level difference between *k-1* levels, for n+1 and n:

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

•
$$s_n = 6 + 5 n + \frac{3n(n-1)}{2}$$

•
$$s_n = \frac{6 \cdot 2}{2} + \frac{5n \cdot 2}{2} + \frac{3n(n-1)}{2}$$

Yay, common denominators...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

n: Index s_n: Element at n

 Δn : $s_{n+1} - s_n$

Terms s_n with same Δ :

 $s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$

1st level differences: Δ^1

2nd level differences: Δ^{2}

kth level difference between *k-1* levels, for n+1 and n:

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

- $s_n = 6 + 5n + \frac{3n(n-1)}{2}$
- $s_n = \frac{6 \cdot 2}{2} + \frac{5n \cdot 2}{2} + \frac{3n(n-1)}{2}$
- $s_n = \frac{12 + 10 \, n + 3 \, n^2 3 \, n}{2}$

• $s_n = \frac{3n^2 + 7n + 12}{2}$ And more simplifying...

n Index	0	1	2	3	4
S _n Element	6	11	19	30	44
∆¹ n Difference	5	8	11	14	?
∆ ² n Difference 2	3	3	3	?	?

Notes

n: Index s_o: Element at n Δn: s_{ott} – s_o

Terms s_n with same Δ : $s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$

1st level differences: Δ^1

2nd level differences: Δ^2

kth level difference

between *k-1* levels, for n+1 and n:

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

3. COMPLEX SEQUENCES

1st level difference:

$$\Delta_n^1 = 5 + 3n$$

•
$$s_n = 6 + 5n + \frac{3n(n-1)}{2}$$

•
$$s_n = \frac{6 \cdot 2}{2} + \frac{5n \cdot 2}{2} + \frac{3n(n-1)}{2}$$

•
$$s_n = \frac{12 + 10 n + 3 n^2 - 3 n}{2}$$

$$s_n = \frac{3 n^2 + 7 n + 12}{2}$$

n Index	0	1	2	3	4			
S _n Element	6	11	19	30	44			
∆¹ n Difference	5	8	11	14	?			
∆ ² n Difference 2	3	3	3	?	?			
3 . 7								

And, yes, that's the final answer.

 $s_n = \frac{3}{2}n^2 + \frac{7}{2}n + 6$

Notes

n: Index s_n: Element at *n* ∆n: s_{n+1} – s_n

Terms s_n with same Δ : $s_n = \sum_{k=0}^{n-1} \Delta_k + s_0$

1st level differences: Δ^1

2nd level differences: Δ^2

between *k-1* levels, for n+1 and n:

kth level difference

$$\Delta_n^k = \Delta_{n+1}^{k-1} - \Delta_n^{k-1}$$

$$\sum_{i=1}^{n} i = \frac{n(n+1)}{2}$$

Conclusion

So, self-evaluation time. How long do you think it would have taken you to come up with

$$s_n = \frac{3}{2}n^2 + \frac{7}{2}n + 6$$

From the sequence 6, 11, 19, 30, 44?

Conclusion

Well, at least *now* we know how to figure out a closed formula from a sequence of numbers...