

Addis Ababa science & Technology University Department of Mathematics

Discrete mathematics-I

CHAPTER-3: Recurrence relation

TALK OUTLINES

3.1 Definition and Examples of recurrence relation

3.2 Modeling using recurrence relation

3.3 Solving recurrence relation

INTRODUCTION

- ✓ Many counting problems cannot be solved easily using the methods discussed in Chapter 1.
- ✓ One such problem is: How many bit strings of length *n* do not contain two consecutive

zeros?

✓ The techniques studied in this chapter, together with the basic techniques of Chapter 1, can be used to solve many counting problems.

Motivation

The number of bacteria in a colony doubles every hour. If the colony begins with 5 bacteria, how many will be present in n hours?

Solution:

Let a_n : the number of bacteria at the end of n hours. Then:

$$a_n = 2a_{n-1},$$
 $a_0 = 5$
every hour Initial condition

By using

Since bacteria double every hour

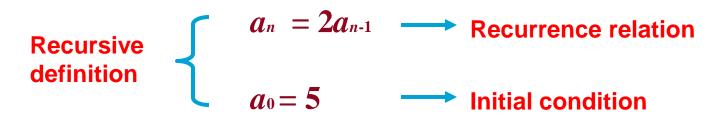
What we are doing actually?

We find a formula/model for a_n (the relationship between a_n and a_0) – this is called recurrence relations between the term of sequence.

3.1 Recurrence Relation

A **recurrence relation** for the sequence $\{a_n\}$ is an equation that expresses a_n in terms of one or more of the previous terms of the sequence, namely, a_0 , a_1 ,..., a_{n-1} , for all integers n with $n \ge n_0$, where n_0 is a nonnegative integer.

A sequence is call **solution** of a recurrence relation if its term satisfy the recurrence relation.



- A recursive algorithm provides the solution of a problem of size *n* in term of the solutions of one or more instances of the same problem in smaller size.
- The initial condition specify the terms that precede the first term where the recurrence relation takes effect.

Example 3.1

Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} - a_{n-2}$ for n = 2, 3, 4, and suppose that $a_0 = 3$ and $a_1 = 5$.

List the first four term.

$$a_0 = 3$$

$$a_1 = 5$$

$$a_2 = a_1 - a_0 =$$

$$a_3 =$$

What is a_5 ?

$$a_5 =$$

Example 3.2

Determine whether $\{a_n\}$ where $a_n = 3n$ for every nonnegative integer n, is a solution of recurrence relation $a_n = 2a_{n-1} - a_{n-2}$ for n = 2, 3, 4, ...

Suppose that $a_n = 3n$ for every nonnegative integer n, Then for $n \ge 2$;

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

Therefore,

Determine whether $\{a_n\}$ where $a_n = 5$ for every nonnegative integer n, is a solution of recurrence relation $a_n = 2a_{n-1} - a_{n-2}$ for n = 2, 3, 4, ...

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

EXERCISE 3.1

1. Let a_n denotes the *n*th term of a sequence satisfying the given initial condition (s) and the recurrence relation. Compute the first four terms of the sequence.

A
$$a_1 = -2$$
, $a_n = 3 - (a_{n-1})^2 - 2a_{n-1}$ for $n \ge 2$

B
$$a_0 = 128$$
, $a_n = \frac{1}{4}a_{n-1}$ for $n \ge 1$

$$b_1 = 5$$
, $b_n = 7 - 2b_{n-1}$ for $n \ge 2$

D
$$a_1 = 1$$
, $a_2 = 2$, $a_n = a_{n-1}3 + a_{n-2}$ for $n \ge 3$

E
$$d_1 = 1, d_2 = 2, d_3 = 3, d_n = d_{n-1} + d_{n-2} + d_{n-3}$$
 for $n \ge 4$

EXERCISE 3.1

2. Is the sequence $\{a_n\}$ a solution of the $a_n = 3 - 2a_{n-1} - a_{n-2}$ if

$$a_n = 2n - 1$$

3. Is the sequence $\{a_n\}$ a solution of the $a_n = -3a_{n-1} + 6a_{n-2}$ if

$$a_n = (-3)^n$$

4. Show that the sequence $\{a_n\}$ is a solution of the recurrence relation $a_n = 2a_{n-1} - a_{n-2} + 2$ if $a_n = n^2 - 3$

3.2 Modeling with Recurrence Relation

- We can use recurrence relation to model a wide variety of problems such as
 - Finding a compound interest
 - Counting a population of rabbits
 - Determining the number of moves in the Tower of Hanoi puzzle
 - Counting bit strings

Example 3.3: Compound interest

Suppose that a person deposits Birr10,000 in a savings account at CBE yielding 11% per year with interest compounded annually. Define recursively the compound amount in the account at the end of *n* years.

Solution:

```
Let a_n: the amount in the account after n years

Then;

a_n = \text{(compound amount at the end of } (n-1)^{\text{th}} \text{ years)}

+ \text{(interest for the } n^{\text{th}} \text{ years)}

a_n = a_{n-1} + 0.11a_{n-1}

= 1.11 \ a_{n-1}
```

With initial condition; $a_0 = 10,000$

Example 3.4: Population of rabbits

A young pair of rabbits (one of each sex) is placed on an island. A pair of rabbits does not breed until they are 2 months old. After they are 2 months old, each pair of rabbits produces another pair each month. Find a recurrence relation for the numbers of pairs of rabbits on the island after *n* months if all the rabbits alive.

Solution:

Let f_n : the numbers of pairs of rabbits on the island after n months Then;

 f_n = (number of pairs of rabbits in (n -1)th months) + (number of newborn pairs of rabbits)

$$f_n = f_{n-1} + f_{n-2}$$
 WHY??

With initial condition; $f_1 = 1$ and $f_2 = 1$; $n \ge 3$

Example 3.4: Population of rabbits

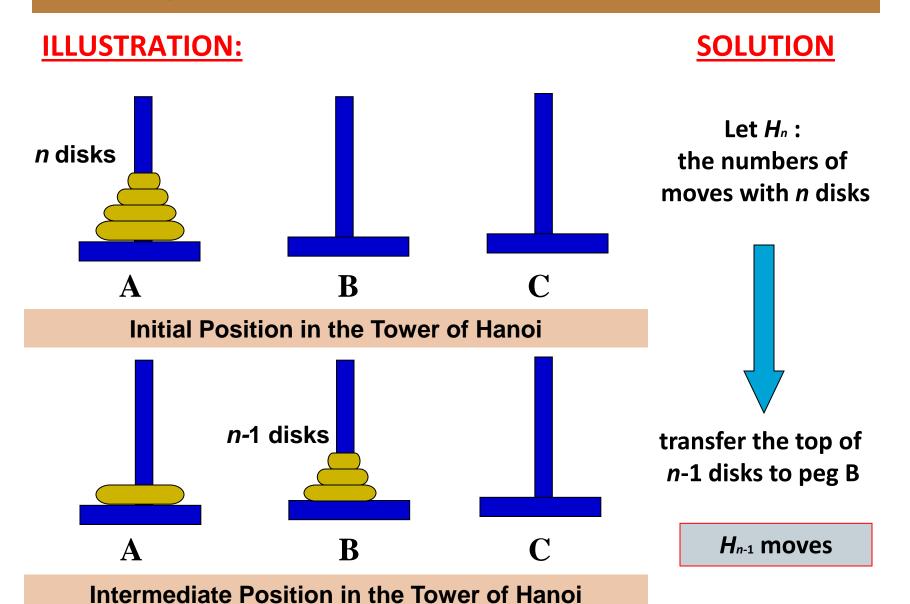
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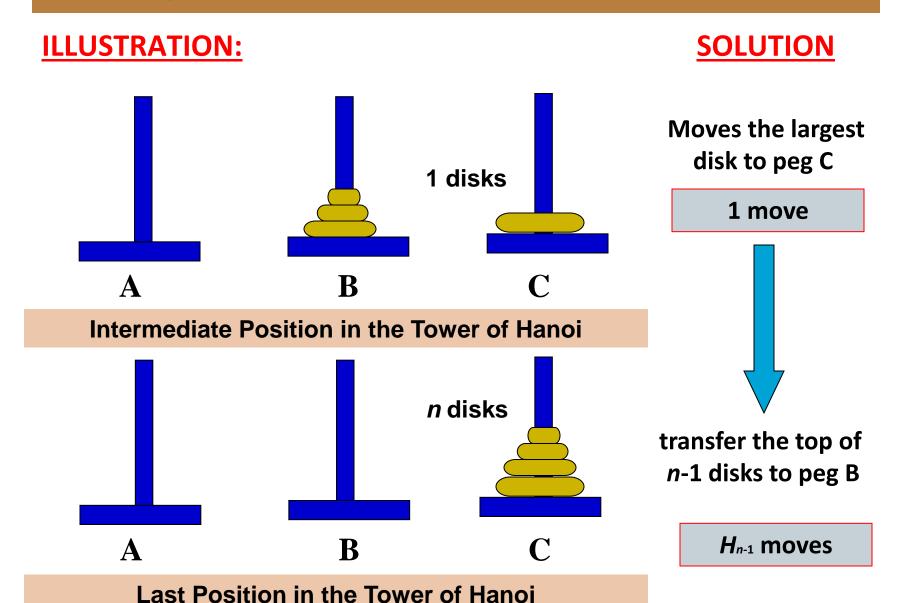
Reproducing pairs (at least two months old)	Young pairs (less than two months old)	Month	Reproducing pairs	Young pairs	Total pairs
	1 10	1	0	1	1
	0 40	2	0	1	1
0 to	0 to	3	1	1	2
0 to	多名的	4	1	2	3
多分分分	具有有效的	5	2	3	5
2424	具有有效的	6	3	5	8
	of to of to				

 Popular Puzzle invented by Edouard Lucas (French Mathematician, late 19th century)

RULES OF PUZZLE:

- Suppose we have 3 pegs labeled A, B, C and a set of disks of different sizes.
- These disks are arranged from the largest disk at the bottom to the smallest disk at the top (1 to n disks) on peg A.
- The goal: to have all disks on peg C in order of size, with the largest on the bottom.
- Only one disk is allow to move at a time from a peg to another.
- Each peg must always be arranged from the largest at the bottom to the smallest at the top





Solution (continue):

Thus the number of moves is given by:

$$H_n = 2H_{n-1} + 1$$
 ; $H_1 = 1$

Where:

transfer the top of n-1 disks to peg B Moves the largest disk to peg C

transfer the top of n-1 disks to peg C

 H_{n-1} moves

+

1 move

4

 H_{n-1} moves

Example 3.6: Bit Strings

Find a recurrence relation and give initial conditions for the number of bit strings of length n that do not have two consecutive 0s. How many bit strings are there of six length?

Solution:

Let a_n : number of bit strings of length n that do not have two consecutive 0s

Then;

- a_n = (number of bit strings of length n-1 that do not have two consecutive 0s)
 - + (number of bit strings of length *n*-2 that do not have two consecutive 0s)

Solve yourself

$$a_n = a_{n-1} + a_{n-2}; \qquad n \ge 3$$

With initial condition;

 a_1 = 2, both strings of length 1 do not have consecutive 0s (0 and 1) a_2 = 3, the valid strings only 01, 10 and 11

Example 3.7: Codeword enumeration

A computer system considers a string of decimal digits a valid codeword if it contains an even number of 0 digits. For instance, 1230407869 is valid, whereas 120987045608 is not valid. Let a_n be the number of valid n-digit codewords. Find a recurrence relation for a_n .

Solution:

Let a_n : the number of valid n-digit codewords

Then;

- a_n = (number of valid n-digit codewords obtained by adding a digit other than 0 at the end of a valid string of length n-1)
 - + (number of valid n-digit codewords obtained by adding a digit 0 at the end of an invalid string of length n-1)

$$a_n = 9a_{n-1} + (10^{n-1} - a_{n-1}) = 8a_{n-1} + 10^{n-1}$$

With initial condition;

 a_1 = 9, there are 10 one-digit strings and only one the string 0 not valid

Example 3.7: Codeword enumeration

A valid codeword of length *n* can be formed by:

- A) Adding a digit other than 0 at the end of a valid string of length n-1
 - This can be done in nine ways. Hence, a valid string with n digits can be formed in this manner in $9a_{n-1}$ ways.
- B) Adding a digit 0 at the end of an invalid string of length n-1
- This produces a string with an even number of 0 digits because the invalid string of length n-1 has an odd number of 0 digits. The number of ways that this can be done equals the number of invalid (n-1)-digit strings. Because there are 10^{n-1} strings of length n-1, and a_{n-1} are valid, then there are $10^{n-1}-a_{n-1}$ invalid (n-1)-digit strings.

Thus;

$$a_n = A + B = 9a_{n-1} + (10^{n-1} - a_{n-1}) = 8a_{n-1} + 10^{n-1}, \ a_1 = 9, \ n \ge 2$$

EXERCISE 3.1

- 6. Define recursively: 1, 4, 7, 10, 13, ...
- 7. Beti deposits BIRR 1500 in a local savings bank at an annual interest rate of 8% compounded annually. Define recursively the compound amount a_n she will have in her account at the end of n years. How much will be in her account after 3 years?
- 8. There are *n* students at a class. Each person shakes hands with everybody else exactly one. Define recursively the number of handshakes that occur.

EXERCISE 3.1

- 9. Find a recurrence relation and initial condition for the number of ways to climb n stairs if the person climbing the stairs can take one, two or three stairs at a time. How many ways can this person climb a building with eight stairs?
- 10. Find a recurrence relation and initial condition for the number of bit strings of length *n* that contain three consecutive 0s. How many bit strings of length seven contain three consecutive 0s?
- 11. Find a recurrence relation for the number of bit sequences of length *n* with an even number of 0s?

3.3 SOLVING RECURRENCE RELATION

- Solve a recurrence relation using iterative method
- Solve a linear homogeneous recurrence relation with constant coefficients
- Solve a linear nonhomogeneous recurrence relation with constant coefficients

Iterative Method

- Solving the recurrence relation for a function f means finding an **explicit formula** for f(n). The **iterative method** of solving it involves two steps:
 - Apply the recurrence formula iteratively and look for the pattern to predict an explicit formula
 - \clubsuit Forward: start from a_0 to a_n
 - \clubsuit Backward : start from a_n to a_0
 - Use Induction to prove that the formula does indeed hold for every possible value of the integer n.

Example 3.3.1 (a): Iterative Method

Using the iterative method, predict a solution for the following recurrence relation with the given initial condition.

$$S_n = 2S_{n-1}$$
 ; $S_0 = 1$

Solution: (FORWARD)

$S_{0} = 1$ $S_{1} = 2S_{0}$ $S_{2} = 2S_{1} = 2(2S_{0}) = 2^{2}S_{0}$ $S_{3} = 2S_{2} = 2(2^{2}S_{0}) = 2^{3}S_{0}$ \vdots $S_{n} = 2S_{n-1} = 2(2^{n-1}S_{0}) = 2^{n}S_{0} = 2^{n} \quad ; \quad n \ge 1$

Solution: (BACKWARD)

$$S_n = 2S_{n-1}$$

$$= 2^2 S_{n-2}$$

$$= 2^3 S_{n-3}$$

$$\vdots$$

$$= 2^n S_0 = 2^n$$

Example 3.3.2: Compound interest

Suppose that a person deposits Birr10,000 in a savings account at a CBE yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Solution:

```
Let a_n: the amount in the account after n years

Then;

a_n = \text{(compound amount at the end of } (n-1)\text{th years)}
+ \text{(interest for the } n\text{th years)}

a_n = a_{n-1} + 0.11a_{n-1}
= 1.11 \ a_{n-1}
n \ge 1

With initial condition; a_0 = 10,000
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Example 3.3.2: Compound interest

Solution (continue):

By iterative approach:

$$a_{0} = 10000$$

$$a_{1} = (1.11) a_{0}$$

$$a_{2} = (1.11) a_{1} = (1.11)^{2} a_{0}$$

$$a_{3} = (1.11) a_{2} = (1.11)^{3} a_{0}$$

$$\vdots$$

$$a_{n} = (1.11) a_{n-1} = (1.11)^{n} a_{0} = (1.11)^{n} (10000)$$

PROVE BY INDUCTION!

Thus, after 30 years the amount in the account will be:

$$a_{30} = (1.11)^{30} (10000) =$$
 =Birr 228,923

The number of moves is given by:

$$H_n = 2H_{n-1} + 1$$
 ; $H_1 = 1$



By iterative approach:

$$H_{n} = 2H_{n-1} + 1$$

$$= 2(2H_{n-2} + 1) + 1 = 2^{2}H_{n-2} + 2 + 1$$

$$= 2^{2}(2H_{n-3} + 1) + 2 + 1 = 2^{3}H_{n-3} + 2^{2} + 2 + 1$$

$$\vdots$$

$$= 2^{n-1}H_{1} + 2^{n-2} + 2^{n-3} + \dots + 2 + 1$$

$$= 2^{n-1} + 2^{n-2} + 2^{n-3} + \dots + 2 + 1$$

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

EXERCISE 3.3.1

 Using iterative method, predict a solution to each of the following recurrence relation. Verify the solutions using induction

•
$$a_n = a_{n-1} + 4n$$
 ; $a_0 = 0$; $n \ge 1$

•
$$b_n = b_{n-1} + n^2$$
 ; $a_1 = 1$; $n \ge 2$

- 2. There are *n* students at a class. Each person shakes hands with everybody else exactly one. Define recursively the number of handshakes that occur. Solve this recurrence relation using iterative method and prove it using induction.
- 3. If a deposit of birr 100 is made on the first day of each month into an account that pays 6% interest per year compounded monthly, show that the amount in the account after 18 years is birr 38929.

Linear Homogeneous Recurrence Relations with constant coefficients

A linear homogeneous recurrence relation of degree *k* with constant coefficients is a recurrence relation of the form

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + ... + c_k a_{n-k}$$

Where c_1 , c_2 ,..., c_k are real numbers and $c_k \neq 0$

Linear: The RHS is the sum of previous terms of the sequence each multiplied by a function of *n*.

Homogeneous: No terms occur that are not multiplies of the a_i s.

Degree $k : a_n$ is expressed in terms of the previous k terms of the sequence

Constant coefficients : c_1 , c_2 ,..., c_k

Recurrence relation: with *k* initial condition

$$a_0 = C_0$$
, $a_1 = C_1$, ... $a_{k-1} = C_{k-1}$

Example 3.3.4: Linear Homogeneous RR

Linear Homogeneous Recurrence Relation

$$P_n = (1.11) P_{n-1}$$

degree one

$$f_n = f_{n-1} + f_{n-2}$$

degree two

$$a_n = a_{n-5}$$

degree five

 Often occur in modeling of problems

2. Can be systematically solved

Not Linear Homogeneous Recurrence Relation

$$H_n = 2H_{n-1} + 1$$

$$B_n = nB_{n-1}$$

$$a_n = a_{n-1} + a_{n-2}^2$$

Solving Linear Homogeneous Recurrence Relations with constant coefficients

- OUR AIM look for the solutions of the form $a_n = r^n$, where r is constant.
- Note that, $a_n = r^n$ is a solution of the recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2} + ... + c_k a_{n-k}$ iff $r^n = c_1 r^{n-1} + c_2 r^{n-2} + ... + c_k r^{n-k}$.
- When both sides of this equation are divided by r^{n-k} and the RHS is subtracted from the left, we obtain a characteristic equation: $r^k c_1 r^{k-1} c_2 r^{k-2} \ldots c_{k-1} r c_k = 0$
- The solution of this equation are called the characteristics roots.

Solving Linear Homogeneous Recurrence Relations with constant coefficients

Let c_1 , c_2 , ..., c_k be real numbers. Suppose that the characteristics equation $r^k - c_1 r^{k-1} - c_2 r^{k-2} - \ldots - c_{k-1} r - c_k = 0$ has k distinct roots r_1 , r_2 , ..., r_k .

Then a sequence $\{a_n\}$ is a solution of the recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2} + ... + c_k a_{n-k}$ iff $a_n = \alpha_1 r_1^n + \alpha_2 r_2^n + ... + \alpha_k r_k^n$ for $n \ge 0$ and $\alpha_1, \alpha_2, ..., \alpha_k$ constant.

If the characteristic equation has several (*m*) repeated roots, then the solution of the recurrence relation is given by:

$$a_n = \alpha_1 r_1^n + \alpha_2 n r_1^n + \ldots + \alpha_m n^m r_1^n + \ldots + \alpha_k r_k^n$$

Example 3.3.5: Second-Order LHRRWCCs

Solve the recurrence relation $a_n = 5a_{n-1} - 6a_{n-2}$ where $a_0 = 4$ and $a_1 = 7$.

Solution:

- 1) Find the general solution of the recurrence relation
 - the characteristic equation is given by $r^2 5r + 6 = 0$
 - the characteristic roots are 2 and 3
 - thus, the general solution is $a_n = A \cdot 2^n + B \cdot 3^n$
- 2) Find the constant values, A, B and C using the initial conditions $a_0 = A + B = 4$
 - Solving the linear system: $a_1 = 2A + 3B = 7$: A = 5, B = -1
- 3) Thus the so $a_n = 5 \cdot 2^n 3^n$, $n \ge 0$ nce relation and initial conditions is

Example 3.3.6: Higher-Order LHRRWCCs

Solve the recurrence relation $a_n = 6a_{n-1} - 11a_{n-2} + 6a_{n-3}$ where $a_0 = 2$, $a_1 = 5$, and $a_2 = 15$.

Solution:

- 1) Find the general solution of the recurrence relation
 - the characteristic equation is given by $r^3 6r^2 + 11r 6 = 0$
 - the characteristic roots are 1, 2 and 3
 - thus, the general solution is $a_n = A \cdot 1^n + B \cdot 2^n + C \cdot 3^n$
- 2) Find the constant values, A and B using the initial conditions
 - Solving the linear system: (A = 1, B = -1, C = 2) $a_0 = A + B + C = 2, \quad a_1 = A + 2B + 3C = 5, \quad a_2 = A + 4B + 9C = 15$
- 3) Thus the unique solution to the recurrence relation and initial conditions is $a_n = 1 2^n + 2 \cdot 3^n$, $n \ge 0$.

Example 3.3.7: LHRRWCCs with multiple roots

Suppose that the roots of the characteristic equation of a linear homogenous recurrence relation are 2, 2, 2, 5, 5, and 9. What is the form of general solution?

Solution:

Thus the general solution to the recurrence relation is

$$a_n = A2^n + Bn2^n + Cn^2 2^n + D5^n + En5^n + F \cdot 9^n$$
$$= (A + Bn + Cn^2) 2^n + (D + En) 5^n + F \cdot 9^n$$

EXERCISE 3.3.2

1. What is the solution of the following recurrence relation

•
$$a_n = a_{n-1} + 2a_{n-2}$$
 ; $a_0 = 2, a_1 = 7$

•
$$a_n = 6a_{n-1} - 9a_{n-2}$$
 ; $a_0 = 1, a_1 = 3$

•
$$a_n = -3a_{n-1} - 3a_{n-2} - a_{n-3}$$
 ; $a_0 = 1, a_1 = -2, a_2 = -1$

2. Find an explicit formula for Fibonacci numbers.

$$F_n = F_{n-1} + F_{n-2}$$
 ; $F_1 = 1, F_2 = 1$

Linear NonHomogenous Recurrence Relations with constant coefficients

- A Linear Nonhomogenous recurrence relation with constant coefficients (LNHRRWCCs), that is a recurrence relation of the form $a_n = c_1 a_{n-1} + c_2 a_{n-2} + ... + c_k a_{n-k} + F(n)$.
- Where
 - $-c_1, c_2, ..., c_k$ are real numbers
 - -F(n) is a function not identically zero depending only n
 - $c_1a_{n-1} + c_2a_{n-2} + ... + c_ka_{n-k}$ is called the **associated** homogenous recurrence relation
- Example:

$$a_n = 3a_{n-1} + 2n$$
 $a_n = a_{n-1} + a_{n-2} + n^2 - n + 1$ $a_n = 2a_{n-1} + n3^n$

Solving Linear NonHomogenous Recurrence Relations with constant coefficients

Let

$$a_n^{(h)}$$
 be the general solution of $c_1a_{n-1} + c_2a_{n-2} + ... + c_ka_{n-k}$

And

 $a_n^{(p)}$ be the particular solution of LNHRRWCCs,

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + ... + c_k a_{n-k} + F(n)$$

Then the general solution of LNHRRWCCs is given by

$$a_n = a_n^{(h)} + a_n^{(p)}$$

There is no general method to find the particular solution.

THEOREM

Suppose that $\{a_n\}$ satisfy the linear nonhomogenous recurrence relation

$$a_n = c_1 a_{n-1} + c_k a_{n-k} + ... + F(n)$$
 where $c_1, c_2, c_k \in \Re$

And

$$F(n) = (b_t n^t + b_{t-1} n^{t-1} + ... b_1 n + b_0) s^n$$
 where $b_0, b_1, ..., b_t, s \in \Re$

(i)When s is **not a root** of the characteristic equation, there is a particular solution of the form

$$(p_t n^t + p_{t-1} n^{t-1} + ... p_1 n + p_0) s^n$$

(ii) When s is **a root** of the characteristic equation , there is a particular solution of the form

$$n^{m}(p_{t}n^{t}+p_{t-1}n^{t-1}+...p_{1}n+p_{0})s^{n}$$

Example 3.3.8: LNHRRWCCs

Find all the solutions of recurrence relation $a_n = 3a_{n-1} + 2n$

Solution:

- 1) Find the general solution of the associated linear homogenous (ALH) equation.
 - the ALH equation is given by $a_n = 3a_{n-1}$
 - thus, the general solution is $a_n^{(h)} = A \cdot 3^n$
- 2) Find the particular solution
 - Since F(n) = 2n is polynomial with degree 1, then the trial solution linear function: $p_n = cn + d$ (c and d are constant)
 - The equation $a_n = 3a_{n-1} + 2n$ then become cn + d = 3(c(n-1) + d) + 2n = 0
 - Solve for c and d will gives c = -1 and d = -3/2
 - Thus, the particular solution is $a_n^{(p)} = -n \frac{3}{2}$
- 3) Thus the unique solution to the recurrence relation is $a_n = A \cdot 3^n n \frac{3}{2}$

$$a_n = A \cdot 3^n - n - \frac{3}{2}$$

EXERCISE 3.3.3

1. What is the solution of the following recurrence relation

•
$$a_n = 5a_{n-1} - 6a_{n-2} + 8n^2$$
 ; $a_0 = 4, a_1 = 7$

•
$$a_n = 5a_{n-1} - 6a_{n-2} + 7^n$$
 ; $a_0 = 4, a_1 = 7$

2. What form does a particular solution of linear nonhomogeneous recurrence relation $a_n = 6a_{n-1} - 9a_{n-2} + F(n)$ when

$$F(n) = 3^n$$
, $F(n) = n3^n$, $F(n) = n^2 2^n$
 $F(n) = 4(n+1)3^n$, $F(n) = (n^2+1)3^n$