

Problem 1:

consider the nonhomogeneous linear recurrence relation $a_n = 3a_{n-1} + 2^n$

a) Show that whether $a_n = -2^{n+1}$ is a solution of the given recurrence relation - or not. Show your work step by step.

answer:

a) I assume that $a_n = -2^{n+1}$ and plug into the recurrence relation.

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

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

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

$a_n = -2^{n+1}$ is a solution of the given recurrence relation.

b) Find the solution with $a_0 = 1$.

$$1) a_n^{(g)} = a_n^{(h)} + a_n^{(p)}$$

2) I find characteristic polynomial:

$$a_n^{(h)} \Rightarrow a_n = 3a_{n-1} \Rightarrow r - 3 = 0$$

$$r = 3$$

$$a_n^{(h)} = C_1 \cdot 3^n$$

I find the homogeneous part.

$$3) \left. \begin{array}{l} a_n^{(p)} = A \cdot 2^n \\ a_{n-1} = A \cdot 2^{n-1} \end{array} \right\} \rightarrow \text{must be } 2^n \text{ on both sides of the equation.}$$

$$\Rightarrow A \cdot 2^n = 3 \cdot A \cdot 2^{n-1} + 2^n, a_0 = 1$$

$$A = \frac{3A}{2} + 1 \Rightarrow A = -2$$

$$a_n^{(p)} = -2 \cdot 2^n$$

I find the particular part

$$4) a_n = C_1 \cdot 3^n - 2 \cdot 2^n, a_0 = 1$$

$$1 = C_1 - 2 \Rightarrow C_1 = 3$$

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

Problem 2: Solve the recurrence relation $f(n) = 4f(n-1) - 4f(n-2) + n^2$ for $f(0)=2$ and $f(1)=5$.

answer: $f(n) - 4f(n-1) + 4f(n-2) = n^2$

$$a_n^p = 2^n (n^2) \rightarrow (r-2)^3$$

$$a_n^p = A + Bn + Cn^2$$

homogeneous part:

I assume that $f(n-2) = r^2$

$$\text{so } r^n - 4r + 4 = 0$$

$$(r-2)^2 = 0 \Rightarrow r=2$$

$$a_n^h = D2^n + E n 2^n$$

$$a_n = \underbrace{A + Bn + Cn^2}_{\text{non-homogeneous part}} + \underbrace{D2^n + E n 2^n}_{\text{homogeneous part}}$$

I plug the non-homogeneous part into first equation.

$$A + Bn + Cn^2 - 4(A + B(n-1) + C(n-1)^2) + 4(A + B(n-2) + C(n-2)^2) = n^2$$

$$Cn^2 - 4(C(n^2 - 2n + 1)) + 4(C(n^2 - 4n + 4)) = n^2$$

$$Cn^2 = n^2 \Rightarrow C=1$$

$$Bn - 4Bn + 4B + 4Bn - 8B + 2nC - 16Cn = n^2$$

$$Bn - 8B + 4 - 8Cn = n^2$$

$$Bn - 8B = n^2$$

$$n(B-8) \Rightarrow B=8$$

$$A - 4A + 4A + 4B - 8B - 4C + 16C = n^2$$

$$= A - 4B + 12C = n^2$$

$$= A - 4 \cdot 8 + 12 \cdot 1 = n^2 \Rightarrow A=20$$

non-homogeneous part $= 20 + 8n + n^2$

for $f(0)=2 \Rightarrow 20 + D = 2 \Rightarrow D = -18$

$a_n = n^2 + 8n + 20 + 2^n (D + En)$ for $f(1)=5 \Rightarrow 1 + 8 + 20 + 2(-18 + E) = 5$

$$29 - 36 + 2E = 5$$

$$2E = 12$$

$$E = 6$$

Result = $a_n = n^2 + 8n + 20 + 2^n (-18 + 6n)$

Problem 3: Consider the linear homogeneous recurrence relation

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

a) Find the characteristic roots of the recurrence relation.

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

I assume that $a_{n-2} = r^2 = 1$

$$r^2 - 2r + 2 = 0 \rightarrow \text{characteristic polynomial}$$

$$\Delta = (-2)^2 - 4 \times 1 \times 2 = -4$$

$$r_1 = \frac{-(-2) + \sqrt{-4}}{2} = 1 + i$$

$$r_2 = \frac{-(-2) - \sqrt{-4}}{2} = 1 - i$$

b) Find the solution of the recurrence relation with $a_0 = 1$ and $a_1 = 2$.

$$a_n = \alpha(1+i)^n + \beta(1-i)^n$$

$$a_0 = \alpha(1+i)^0 + \beta(1-i)^0$$

$$\boxed{a_0 = \alpha + \beta = 1}$$

$$a_1 = \alpha(1+i)^1 + \beta(1-i)^1$$

$$a_1 = 2 = \alpha(1+i) + \beta(1-i) \rightarrow \alpha + \alpha i + \beta - \beta i = 2$$

$$\alpha i - \beta i + 1 = 2$$

$$\alpha i - \beta i = 1$$

$$i(\alpha - \beta) = 1 \Rightarrow (\alpha - \beta) = \frac{1}{i} = -i$$

$$\alpha + \beta = 1$$

$$\alpha - \beta = -i$$

$$2\alpha = 1 - i$$

$$\boxed{\alpha = \frac{1-i}{2}} \quad \boxed{\beta = \frac{1+i}{2}}$$

$$\boxed{a_n = \frac{1-i}{2} (1+i)^n + \frac{1+i}{2} (1-i)^n}$$