

(4) Suppose  $f(n) = \alpha b^n$  where  $\alpha$  is a constant and  $b$  is a root of multiplicity  $m$  of the characteristic equation of the homogenous part of the relation

$$a_n^{(p)} = A_0 n^m b^n$$

where  $A_0$  is a constant to be evaluated using the fact that  $a_n = a_n^{(p)}$

Solve the recurrence relation

$$a_n + 4a_{n-1} + 4a_{n-2} = 8 \quad \text{for } n \geq 2$$

$$a_0 = 1 \quad a_1 = 2$$

The characteristic equation for the homogenous part is

$$k^2 + 4k + 4 = 0$$

$$(k+2)^2 = 0 \quad k = -2$$

$$a_n^{(h)} = (A + Bn)(-2)^n$$

$A$  and  $B$  are arbitrary constants.

the RHS of the recurrence relation is 8  
 $f(n) = 8$  is a polynomial of degree  $q = 0$   
 and 1 is not a root of the characteristic  
 equation. hence

$$a_n^{(p)} = A_0$$

put this  $a_n^{(p)}$  in the given recurrence  
 relation

$$A_0 + 4A_0 + 4A_0 = 8$$

$$A_0 = \frac{8}{9} = a_n^{(p)}$$

The general solution for  $a_n$  is

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

$$= (A + Bn)(-2)^n + \frac{8}{9}$$

$$a_0 = A + \frac{8}{9} = 1$$

$$9A + 8 = 9$$

$$9A = 1$$

$$A = \frac{1}{9}$$

$$B = -\frac{2}{3}$$

$$a_1 = -2A - 2B + \frac{8}{9} = 2$$

$$\text{hence } a_n = \left(\frac{1}{9} - \frac{2}{3}n\right)(-2)^n + \frac{8}{9}$$

Solve the recurrence relation

$$a_{n+2}^2 - 5a_{n+1}^2 + 6a_n^2 = 7n \quad \text{for } n \geq 0$$

$$\text{Let } b_{n+2} - 5b_{n+1} + 6b_n = 7n$$

The characteristic equation is  
~~Let~~

$$k^2 - 5k + 6 = 0$$

$$k^2 - 2k - 3k + 6 = 0$$

$$(k-2)(k-3) = 0$$

$$k_1 = 2 \quad k_2 = 3$$

$$b_n^{(h)} = A \times 3^n + B \times 2^n$$

$$b_n^{(p)} = A_0 + A_1 n$$

$$[A_0 + A_1(n+2)] - 5[A_0 + A_1(n+1)] + 6(A_0 + A_1 n) = 7n$$

$$A_0 + A_1 n + 2A_1 - 5A_0 - 5A_1 n - 5A_1 + 6A_0 + 6A_1 n = 7n$$

$$A_0 + 2A_1 - 5A_0 - 5A_1 + 6A_0 = 0$$

$$2A_0 - 3A_1 = 0$$

$$A_1 n - 5A_1 n + 6A_1 n$$

$$2A_1 = 7$$

$$A_1 = 7/2$$

$$2A_0 - 3 \times \frac{7}{2} = 0$$

$$2A_0 = \frac{21}{2}$$

$$A_0 = \frac{21}{4}$$

$$b_n^{(p)} = \frac{7}{2}n + \frac{21}{4}$$

$$b_n = b_n^{(n)} + b_n^{(p)}$$

$$= A(3)^n + B(2)^n + \frac{7}{2}n + \frac{21}{4}$$

$$\text{given } a_0 = 1 \quad b_0 = a_0^2 = 1$$

$$a_1 = 1 \quad b_1 = a_1^2 = 1$$

$$b_0 = A + B + \frac{21}{4} = 1$$

$$4A + 4B + 21 = 4 \quad 4A + 4B = -17$$

$$b_1 = 3A + 2B + \frac{7}{2} + \frac{21}{4} = 1$$

$$= \frac{12A + 8B + 14 + 21}{4} = 1$$

$$4 = 12A + 8B + 35$$

$$12A + 8B = -31$$

$$8A + 8B = -34$$

$$\begin{array}{r} - \\ + \end{array}$$

$$4A = 3$$

$$A = 3/4 \quad B = -5$$

$$b_n = \frac{3}{4}(3)^n - 5(2^n) + \frac{7}{2}n + \frac{21}{4}$$

$$a_n = \pm \sqrt{b_n} = \pm \left[ \frac{3}{4} 3^n - 5(2)^n + \frac{7}{2}n + \frac{21}{4} \right]^{1/2}$$

# Solving Recurrence Relations Generating Functions

Consider a recurrence relation of first order

$$a_n = c a_{n-1} + f(n) \quad \text{for } n \geq 1$$

$$a_{n+1} = c a_n + f(n+1) \quad \text{for } n \geq 0$$

$$a_{n+1} = c a_n + \phi(n) \quad \text{where } \phi(n) = f(n+1)$$

Multiply both sides by  $x^{n+1}$

$$a_{n+1} x^{n+1} = c a_n x^{n+1} + \phi(n) x^{n+1} \quad n \geq 0$$

Sum all relations got from this relation

for  $n = 0, 1, 2, 3, \dots$

$$\sum_{n=0}^{\infty} a_{n+1} x^{n+1} = \sum_{n=0}^{\infty} c a_n x^{n+1} + \sum_{n=0}^{\infty} \phi(n) x^{n+1} \quad n \geq 0$$

$$= \sum_{n=1}^{\infty} a_n x^n - \sum_{n=0}^{\infty} c a_n x^{n+1} = x \sum_{n=0}^{\infty} \phi(n) x^n$$

$$= \sum_{n=1}^{\infty} a_n x^n - c x \sum_{n=0}^{\infty} a_n x^n = x \sum_{n=0}^{\infty} \phi(n) x^n$$



$$\left\{ \sum_{n=0}^{\infty} a_n x^n - a_0 \right\} - cx \sum_{n=0}^{\infty} a_n x^n = x \sum_{n=0}^{\infty} \phi(n) x^n$$

$$(1-cx) \sum_{n=0}^{\infty} a_n x^n = a_0 + x \sum_{n=0}^{\infty} \phi(n) x^n$$

If  $f(x)$  is the generating function for  $\sum_{n=0}^{\infty} a_n x^n$  and  $g(x)$  is the generating function for  $\sum_{n=0}^{\infty} \phi(n) x^n$

$$(1-cx) f(x) = a_0 + x g(x)$$

$$f(x) = \frac{a_0 + x g(x)}{1-cx}$$

where  $c$  is an arbitrary constant.

1) Find the generating function for the recurrence relation

$$a_{n+1} - a_n = 3^n \quad n \geq 0.$$

and  $a_0 = 1$  Hence solve the relation.

$$a_{n+1} = a_n + 3^n \quad n \geq 0$$

$$c = 1 \quad \phi(n) = 3^n$$

$$f(x) = \frac{a_0 + x g(x)}{1 - cx} = \frac{1 + x g(x)}{1 - x}$$

$$g(x) = \sum_{n=0}^{\infty} \phi(n) x^n = \sum_{n=0}^{\infty} 3^n x^n$$

$$= \sum_{n=0}^{\infty} (3x)^n = \frac{1}{1-3x}$$

$$f(x) = \frac{1 + \frac{x}{1-3x}}{1-x} = \frac{1-3x+x}{(1-x)(1-3x)}$$

$$= \frac{1-2x}{(1-x)(1-3x)}$$



$$\frac{1-2x}{(1-3x)(1-x)} = \frac{A}{1-x} + \frac{B}{1-3x}$$

$$1-2x = A(1-3x) + B(1-x)$$

$$1-2x = A - 3Ax + B - Bx$$

$$1-2x = A + B - x(3A+B)$$

$$A+B=1$$

$$-3A+B=-2$$

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$$-2A = -1$$

$$A = 1/2 \quad B = 1/2$$

$$f(x) = \frac{1}{2} \left[ \frac{1}{1-x} + \frac{1}{1-3x} \right]$$

$$= \frac{1}{2} \left[ \sum_{n=0}^{\infty} x^n + \sum_{n=0}^{\infty} (3x)^n \right]$$

$$= \frac{1}{2} \left[ \sum_{n=0}^{\infty} (1)^n x^n + \sum_{n=0}^{\infty} 3^n x^n \right]$$

$$= \frac{1}{2} \sum_{n=0}^{\infty} (1+3^n) x^n$$

$$\sum_{n=0}^{\infty} a_n x^n = \frac{1}{2} \sum_{n=0}^{\infty} (1+3^n) x^n$$

$$a_n = \frac{1}{2} (1+3^n)$$

②. Using the generating function  
the recurrence relation

$$a_n - 3a_{n-1} = n \quad n \geq 1 \quad a_0 = 0$$

$$a_{n+1} = 3a_n + (n+1) \quad \text{for } n \geq 0 \quad a_0 = 0$$

$$\phi(n) = n+1 \quad c = 3 \quad a_0 = 0$$

$$f(x) = \frac{a_0 + x g(x)}{1 - cx} = \frac{1 + x g(x)}{1 - 3x}$$

$$g(x) = \sum_{n=0}^{\infty} (n+1) x^n$$

$g(x)$  is the generating function for  
the sequence  $1, 2, 3, \dots$

$$g(x) = (1-x)^{-2}$$

$$f(x) = \frac{1}{1-3x} \cdot \frac{1 + \frac{x}{(1-x)^2}}{1-3x}$$

$$= \frac{(1-x)^2 + x}{(1-3x)(1-x)^2} = \frac{1+x^2-2x+x}{(1-3x)(1-x)^2}$$

$$= \frac{1+x^2-x}{(1-3x)(1-x)^2}$$

$$\frac{x^2 - x + 1}{(1-3x)(1-x)^2} = \frac{A}{(1-x)} + \frac{B}{(1-x)^2} + \frac{C}{1-3x}$$

$$x^2 - x + 1 = A(1-x)(1-3x) + B(1-3x) + C(1-x)^2$$

$$x^2 - x + 1 = A(1 - 3x - x + 3x^2) + B - 3Bx + C(1 + x^2 - 2x)$$

$$= \cancel{A - 3Ax} + A(1 - 4x + 3x^2) + B - 3Bx + C(1 + x^2 - 2x)$$

$$= \check{A} - 4\check{A}x + 3A\check{x}^2 + \check{B} - 3\check{B}x + \check{C} + C\check{x}^2 - 2\check{C}x$$

$$x^2 - x + 1 = (A + B + C) + x(-4A - 3B - 2C) +$$

$$x^2(3A + C)$$

$$A + B + C = 1 \rightarrow \textcircled{1}$$

$$-4A - 3B - 2C = -1 \quad 4A + 3B + 2C = 1 \rightarrow \textcircled{2}$$

$$3A + C = 1 \rightarrow \textcircled{3}$$

$$A + B + C = 1$$

$$3A + C = 1$$

$$\hline -2A + B = 0$$

$$4A + 2B + 2C = 1$$

$$6A + 2C = 2$$

$$\hline -2A + 2B = -1$$

$$\hline -2A + 2B = -1$$

$$-2A + B = 0$$

$$-2A + B = 0$$

$$-2A + 2B = -1$$

$$\begin{array}{r} + \quad - \quad + \\ \hline -B = 1 \end{array}$$

$$B = -1$$

$$-2A + B = 0$$

$$-2A - 1 = 0$$

$$-2A = 1$$

$$A = -\frac{1}{2}$$

$$f(x) = -\frac{1}{2} (1-x)^{-1}$$

$$A + B + C = 1$$

$$-\frac{1}{2} - 1 + C = 1$$

$$C = 1 + 1 + \frac{1}{2} = \frac{5}{2}$$

$$f(x) = -\frac{1}{2} (1-x)^{-1} - 1 (1-x)^{-2} + \frac{5}{2} (1-3x)^{-1}$$

$$\sum_{n=0}^{\infty} a_n x^n = -\frac{1}{2} \sum_{n=0}^{\infty} x^n - \sum_{n=0}^{\infty} (n+1) x^n + \frac{5}{2} \sum_{n=0}^{\infty} (3x)^n$$

$$a_n = -\frac{1}{2} - (n+1) + \frac{5}{2} 3^n$$

$$= -\frac{1}{2} - n - 1 + \frac{5}{2} 3^n$$

$$= -\frac{3}{2} - n + \frac{5}{2} 3^n \quad a_n = \frac{5}{2} 3^n - n - \frac{3}{2}$$

$$(3) \quad a_n - 4a_{n-1} = 0 \quad \text{for } n \geq 1 \quad a_0 = 1$$

$$a_{n+1} = 4a_n \quad \text{for } n \geq 0$$

$$c = 4 \quad \phi(n) = 0 \quad a_0 = 1$$

$$f(x) = \frac{a_0 + x g(x)}{1 - cx} = \frac{1 + x(0)}{1 - 4x}$$

$$f(x) = \frac{1}{1 - 4x}$$

$$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} (4x)^n$$

$$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} 4^n x^n$$

$$a_n = 4^n$$

$$(4) \quad a_n - a_{n-1} = 2 \quad n \geq 1 \quad a_0 = 6$$

$$a_{n+1} = a_n + 2 \quad n \geq 0 \quad a_0 = 6$$

$$c = 1 \quad \phi(n) = 2 \quad a_0 = 6$$

$$f(x) = \frac{a_0 + x g(x)}{1 - cx} = \frac{6 + x(2)}{1 - x}$$

$$= \frac{2x+6}{1-x} = \frac{A}{1-x} + \frac{B}{1-x}$$

$$= (2x+6) (1-x)^{-1}$$

$$= (2x+6) \sum_{n=0}^{\infty} x^n$$

$$a_n = 2n+6.$$

$$A =$$

$$\frac{2x}{1-x} + \frac{6}{1-x}.$$

$$2x \sum_{n=0}^{\infty} x^n + 6 \sum_{n=0}^{\infty} x^n$$

$$2 \sum_{n=0}^{\infty} x^{n+1} + 6 \sum_{n=0}^{\infty} x^n$$

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