

Solving Recurrence RelationsC) Symbolic Differentiation Method

Let f be a non-homogeneous linear recurrence with const. coefficients of order k ;

$$f_k S_{n+k} + f_{k-1} S_{n+k-1} + \dots + f_1 S_{n+1} + f_0 = g(n).$$

$$f_i \in \mathbb{R}.$$

\leadsto Do some algebraic manipulation to get an homogeneous recurrence.

Example 1: Find a closed form for $S_n = 7S_{n-1} - 12S_{n-2} + n^2$ where $S_0 = S_1 = 1$.

1) Rewrite as $S_n - 7S_{n-1} + 12S_{n-2} = n^2$ (*)

2) Shift the equation by 1:

$$S_{n+1} - 7S_n + 12S_{n-1} = (n+1)^2 = \underbrace{n^2 + 2n + 1}_{\equiv}$$

$$\Leftrightarrow S_{n+1} - 7S_n + 12S_{n-1} - 2n - 1 = n^2. \quad (**)$$

$$(*) + (**)\Rightarrow S_n - 7S_{n-1} + 12S_{n-2} = S_{n+1} - 7S_n + 12S_{n-1} - 2n - 1$$

$$\Leftrightarrow S_{n+1} - 8S_n + 19S_{n-1} - 12S_{n-2} = \underbrace{2n + 1}_{\equiv}$$

(New RR).

Repeat with the new RR:

(2)

$$S_{n+2} - 8S_{n+1} + 19S_n - 12S_{n-1} = 2(n+1) + 1 = 2n+3$$

$$\Rightarrow S_{n+2} - 8S_{n+1} + 19S_n - 12S_{n-1} - 2 = S_{n+1} - 8S_n + 19S_{n-1} - 12S_{n-2}$$

$$\Rightarrow S_{n+2} - 9S_{n+1} + 27S_n - 31S_{n-1} + 12S_{n-2} = 2$$

Again!

$$h = \dots S_{n+3} - 10S_{n+2} + 36S_{n+1} - 58S_n + 43S_{n-1} - 12S_{n-2} = \underline{\underline{0}}$$

$$\begin{aligned} \chi(h) &= x^5 - 10x^4 + 36x^3 - 58x^2 + 43x - 12 \\ &= (x-1)^3(x-3)(x-4) \end{aligned}$$

By the C.P. Method; the general solution of h is

$$S_n = \alpha_1 + \alpha_2 n + \alpha_3 n^2 + \alpha_4 \cdot 3^n + \alpha_5 \cdot 4^n$$

3) We only know S_0 and S_1 .

$$S_2 = 7S_1 - 12S_0 + 2^2 = -1$$

$$S_3 = -10$$

$$S_4 = -42$$

$$S_0 = \alpha_1 + \alpha_4 + \alpha_5 = 1$$

$$S_1 = \alpha_1 + \alpha_2 + \alpha_3 + 3\alpha_4 + 4\alpha_5 = 1$$

$$S_2 = \alpha_1 + 2\alpha_2 + 4\alpha_3 + 9\alpha_4 + 16\alpha_5 = -1$$

$$S_3 = \alpha_1 + 3\alpha_2 + 9\alpha_3 + 27\alpha_4 + 64\alpha_5 = -10$$

$$S_4 = \alpha_1 + 4\alpha_2 + 16\alpha_3 + 81\alpha_4 + 256\alpha_5 = -42$$

$$\leadsto \alpha_1 = \frac{83}{54}, \alpha_2 = \frac{17}{18}, \alpha_3 = \frac{1}{6}, \alpha_4 = \frac{-1}{2}, \alpha_5 = \frac{-1}{27}$$

$$\Rightarrow S_n = \frac{83}{54} + \frac{17n}{18} + \frac{n^2}{6} - \frac{2^n}{2} - \frac{4^n}{27} \quad \square$$

⑤

Notice: At every step of a "symbolic differentiation" the degree of $g(n)$ decreased by 1 and the order of the recurrence increased.

Example 2: Find a closed form for $S_n = 9S_{n-1} - 14S_{n-2} + 5^n$

w/ $S_0 = S_1 = 1$.

1) Rewrite: $S_n - 9S_{n-1} + 14S_{n-2} = 5^n \quad (*)$

2) Symbolically differentiate to get:

$$S_{n+1} - 9S_n + 14S_{n-1} = 5^{n+1}$$

Multiplying by 5 (*) and equating gives:

$$h(s) = S_{n+1} - 14S_n + 59S_{n-1} - 70S_{n-2} = 0$$

$$\chi(h) = x^3 - 14x^2 + 59x - 70 = (x-2)(x-5)(x-7)$$

$$\Rightarrow S_n = \alpha_1 2^n + \alpha_2 5^n + \alpha_3 7^n$$

3) Solving for $\alpha_1, \alpha_2, \alpha_3$ gives: $\alpha_1 = \frac{43}{15}, \alpha_2 = -\frac{25}{6}, \alpha_3 = \frac{23}{10}$

$$\Rightarrow S_n = \frac{43}{15} \cdot 2^n - \frac{25}{6} \cdot 5^n + \frac{23}{10} \cdot 7^n$$

↑
Notice this.

The symbolic differentiation method eliminates step-by-step ⁽⁴⁾
the parts of "g(n)".

↳ It acts as a linear operator (like differentiation).

D) Undetermined Coefficients Method

Again let f be a non-hom. lin. recurrence w/ constant coefficients of order k :

Step 1: Find a solution $(S_n)_{n \in \mathbb{N}}$ to the homogeneous system.

Step 2: Find a "good guess" $(P_n)_{n \in \mathbb{N}}$ based on $g(n)$.

The good guesses are obtained by the symbolic differentiation of common functions.

Proposition: Suppose $(S_n)_{n \in \mathbb{N}}$ is a sequence satisfying

$f = f_k S_{n+k} + f_{k-1} S_{n+k-1} + \dots + f_1 S_{n+1} + f_0 S_n = a^n$, for some $a \in \mathbb{R}$. If a is a root of multiplicity $m \geq 0$ of $\chi(f_h)$, then $\chi(h)$ (the char. poly. obtained from symb. diff.) has " a " as a root of multiplicity $m+1$.

Proof: By S.Diff.:

$$f_k S_{n+k+1} + \dots + f_1 S_{n+2} + f_0 S_{n+1} = a^{n+1}$$

Multiplying f by " a " and equating:

$$f_k S_{n+k+1} + \dots + f_1 S_{n+2} + f_0 S_{n+1} - a(f) = 0$$

The corresponding char. pol. is

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$$\begin{aligned} f_k x^{k+1} + \dots + f_1 x^2 + f_0 x - a \chi(f) \\ = x(\chi(f)) - a \chi(f) = (x-a) \chi(f) \quad \square \end{aligned}$$

\leadsto If $g(n) = a^n$, "intelligent guess" for $p(n)$ is

$$p(n) = \alpha n^m a^n.$$

Proposition Suppose $(S_n)_{n \in \mathbb{N}}$ is a sequence satisfying

$$f = f_k S_{n+k} + \dots + f_1 S_{n+1} + f_0 S_n = g_d(n),$$

where $g_d(n)$ is a polynomial in n of degree d .

If 1 is a root of mult. $m \geq 0$ of $\chi(f)$, then

$\chi(h)$ has 1 as a root of mult. $m+d+1$.

\uparrow
the homogeneous recurrence from symb. diff.

Proof Induction on d and use symb. diff. \square

\leadsto If $g(n)$ is a polynomial of degree d , then an "intelligent guess" for $p(n)$ would be

$$p(n) = n^m (\alpha_d n^d + \alpha_{d-1} n^{d-1} + \dots + \alpha_1 n + \alpha_0).$$

Proposition Suppose $(S_n)_{n \in \mathbb{N}}$ is a sequence satisfying

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$$f = f_k S_{nk} + f_{k-1} S_{n(k-1)} + \dots + f_1 S_{nm} + f_0 S_n = \cos\left(\frac{n\pi}{2}\right)$$

If i is a root of $\chi(f)$ of mult. $m > 0$
then $\chi(h)$ has i and $-i$ as roots of multiplicity $m+1$.
from symb. der.

Proof Similar to previous proofs.

For $g(n) = \sin\left(\frac{n\pi}{2}\right)$ is similar.

The "intelligent guess" for both is

$$P(n) = n^m (A i^n + B (-i)^n)$$

Example 3) Find a closed form for the recurrence

$$R_n = R_{n-1} + 2(n-1) \quad \forall n \geq 2 \quad (\text{RR})$$

$$R_1 = 2 \quad (\text{IC})$$

Solution

1) Write $R_n - R_{n-1} = 2(n-1)$

2) The char. poly of the homogeneous (RR) is

$$\chi(f_n) = x - 1$$

"1" is a root of $\chi(f_n)$ of multiplicity 1

\Rightarrow The general solution to f_n is

$$R_n = \alpha_1$$

Since $g(n) = 2n - 2$ and 1 is a root of $\chi(f_h)$, ⑦
 we take
$$p(n) = \alpha_2 n + \alpha_3 n^2$$

s.p.
 \Rightarrow The general solution of f is

$$R_n = \alpha_1 + \alpha_2 n + \alpha_3 n^2.$$

$$\begin{array}{l} \text{Since } R_1 = 2 = \alpha_1 + \alpha_2 + \alpha_3 \\ R_2 = 4 = \alpha_1 + 2\alpha_2 + 4\alpha_3 \\ R_3 = 8 = \alpha_1 + 3\alpha_2 + 9\alpha_3 \end{array} \parallel \rightarrow \begin{array}{l} \alpha_1 = 2 \\ \alpha_2 = -1 \\ \alpha_3 = 1 \end{array}$$

$$R_n = 2 - n + n^2.$$

Thm: Suppose $(S_n)_{n \in \mathbb{N}}$ is a seq. satisfying

$$f = f_k S_{n+k} + f_{k-1} S_{n+k-1} + \dots + f_1 S_{n+1} + f_0 S_n = g_1(n) + g_2(n)$$

If $p_1(n)$ & $p_2(n)$ are good guesses for $g_1(n)$ & $g_2(n)$
 then $p_1(n) + p_2(n)$ is ~~not~~ for the (RR) f .

Ex 4: Find a closed form for the recurrence

$$S_n = 2S_{n-1} - S_{n-2} + 2S_{n-3} + 3^n + 2 \quad w/ \quad R_0 = R_1 = R_2 = 1$$

$$\chi(f_h) = x^3 - 2x^2 + x - 2 = (x-2)(x-i)(x+i)$$

The general solution to f_h is $\alpha_1 2^n + \alpha_2 i^n + \alpha_3 (-i)^n$.

The intelligent guess for $3^n + 2$ is: $\alpha_4 3^n + \alpha_5$.

$$S_n = \alpha_1 2^n + \alpha_2 i^n + \alpha_3 (-i)^n + \alpha_4 3^n + \alpha_5.$$

$$\underline{B_3 = 32}$$

From:

$$\begin{aligned}\alpha_1 + \alpha_2 + \alpha_3 + \alpha_4 + \alpha_5 &= 1 \\ 2\alpha_1 + i\alpha_2 - i\alpha_3 + 3\alpha_4 + \alpha_5 &= 1 \\ 4\alpha_1 - \alpha_2 + \alpha_3 + 9\alpha_4 + \alpha_5 &= 1 \\ 8\alpha_1 - i\alpha_2 + i\alpha_3 + 27\alpha_4 + \alpha_5 &= 32\end{aligned}$$

$$\Rightarrow \alpha_2 = \alpha_3$$

$$\Rightarrow \alpha_1 = -\frac{31}{2}, \alpha_4 = \frac{31}{6}, \alpha_5 = \frac{33}{6}$$

$$\Rightarrow \alpha_2 = \alpha_3 = -\frac{31}{12}$$

$$\Rightarrow S_n = \left(-\frac{31}{2}\right) 2^n + \left(\frac{-31}{12}\right) i^n + \left(\frac{-31}{12}\right) (-i)^n + \left(\frac{31}{6}\right) 3^n + \frac{33}{6}$$

Relation with ODE's:

Ordinary Differential Equations are equations relating a function of 1 variable " $f(x)$ " and its derivatives " $f'(x)$ ", " $f''(x)$ ".

Fact: When the equation is linear, the equation's solutions can be added & multiplied.

Other ODEs are more complicated and that's why ODEs and PDE's form a vast field of study.

Example: ODE: $a f''(x) + b f'(x) + c f(x) = r(x)$ [Second order ODE, linear non-hom. w/ const. coeff.]

Boundary cond: [w/ $f(0) = d$]

$$f(x) = f_h(x) + f_p(x)$$

↑
soln to hom

↑
method of var. of parameters or inspection.

Types of Series:

(9)

Arithmetic Sequences:

$$A_n = A_0 + nd$$

$(n \geq 0)$

d : difference between two successive terms.

A_0 : Initial Term.

You can add Arithmetic Seq. to get new ones.

If $(A_n)_{n \in \mathbb{N}}$, $(B_n)_{n \in \mathbb{N}}$ are A.S. then $C_n = A_n + B_n$ is an A.S.

Lemma: If $(A_n)_{n \in \mathbb{N}}$ is an A.S. then

$$\prod_{i=0}^n A_i = d^{n+1} \prod_{i=0}^n \left(\frac{A_0}{d} + i \right)$$

Geometric Sequences:

$$A_n = A_0 \cdot r^n$$

$(n \geq 0)$

r : ratio between two successive terms

A_0 : Initial Term

You can multiply Geometric Seq. to get new ones.

If $(A_n)_{n \in \mathbb{N}}$ & $(B_n)_{n \in \mathbb{N}}$ are G.S. then $C_n = A_n \cdot B_n$ is an G.S.

Lemma: If $(A_n)_{n \in \mathbb{N}}$ is a G.S. then

$$\sum_{i=0}^n A_i = A_0 \left(\frac{1 - r^{n+1}}{1 - r} \right)$$

As we have seen Recurrence Relations give rise to generalizations of A.S. and G.S. (11)

We introduce yet another tool to solve (RR), but that will give much more.

Generating Functions

Let $(S_n)_{n \in \mathbb{N}}$ be a sequence of natural numbers.

Def: The generating function $\mathcal{S}(x)$ of $(S_n)_{n \in \mathbb{N}}$ is the formal power series

$$\mathcal{S}(x) = \sum_{i=0}^{\infty} S_i x^i.$$

"Formal": we don't care if $\mathcal{S}(x)$ is a well-defined number; only care about the coefficients of $\mathcal{S}(x)$.

Formal Power Series Operations:

Def: Let $\mathbb{C}[[x]]$ denote the vector space of formal power series:

• $(0)_{n \in \mathbb{N}}$ is the zero-element.

• $(A_n)_{n \in \mathbb{N}}$ & $(B_n)_{n \in \mathbb{N}}$, $c \in \mathbb{C}$,

$$\sum_{i=0}^{\infty} A_i x^i + \sum_{i=0}^{\infty} B_i x^i = \sum_{i=0}^{\infty} (A_i + B_i) x^i$$

$$c \sum_{i=0}^{\infty} A_i x^i = \sum_{i=0}^{\infty} c A_i x^i.$$

Def: Given $A(x)$ and $B(x) \in \mathbb{C}[[x]]$, the convolution (12) product of $A(x)$ and $B(x)$ is

$$A(x) \cdot B(x) := \sum_{i \geq 0} \left(\sum_{k \geq 0} A_k \cdot B_{i-k} \right) x^i.$$

→ This is associative & distributes with \oplus .

⇒ $\mathbb{C}[[x]]$ is an integral domain, since $A(x) \cdot B(x) = 0$

→ The identity is $1(x) = 1$.

$$\downarrow \\ A(x) = 0 \\ \text{or } B(x) = 0.$$

When is $A(x)$ invertible? That is when is there $B(x) \in \mathbb{C}[[x]]$ such that $A(x) \cdot B(x) = 1$.

Lemma: $A(x)$ has an inverse $\Leftrightarrow A_0 \neq 0$.

pf If $A(x) \cdot B(x) = 1$ then $A_0 \cdot B_0 = 1 \Rightarrow A_0 \neq 0$.

\Leftarrow Determine $B_i \forall i \geq 0$.

$$1) B_0 = A_0^{-1}.$$

Induction: Solve $0 = \sum_{k=0}^i A_k B_{i-k} \Rightarrow B_i$ is uniquely determined

Def: Given $A(x)$ and $B(x) \in \mathbb{C}[[x]]$, the composition of A and B is

$$A(B(x)) = \sum_{i=0}^{\infty} A_i (B(x))^i.$$

The composition is well-defined when $A(x)$ is a polynomial or $B(0) = 0$.
(so that coefficients are finite sums).

Def: Given $A(x) \in \mathbb{C}[[x]]$, the derivative of $A(x)$ is

$$A'(x) = \sum_{i=1}^{\infty} i \cdot A_i \cdot x^{i-1} = \sum_{i=0}^{\infty} (i+1) A_{i+1} x^i$$

The usual properties of derivative hold:

$$(A + B)' = A' + B' \quad , \quad (A \cdot B)' = A'B + AB'$$

$$A(B(x))' = A'(B(x)) \cdot B'(x)$$

Fact: Two sequences are equal if and only if their generating functions are equal.

Basic Generating Functions

• The "empty GF" $\mathbb{1}(x) := 1$, $(A_n)_{n \in \mathbb{N}}$ $A_0 = 1$
 $A_i = 0 \quad \forall i \geq 1$.
"How many empty sets on i elements?"

• The "set GF" $\mathcal{E}(x) := \sum_{i=0}^{\infty} x^i$, $(1)_{n \in \mathbb{N}}$
"How many sets on i elements?"

• Take the "singleton GF" $\mathcal{S}(x) := x$, (14)
 "How many sets of 1 element is there on "i" elements?"

$$\begin{aligned} \mathcal{S}(x) \cdot \mathcal{E}(x) &= \sum_{i=0}^{\infty} \left(\sum_{k=0}^i S_R \cdot E_{i-k} \right) x^i \\ &= \sum_{i=1}^{\infty} x^i = \mathcal{E}(x) - \mathbf{1}(x) \end{aligned}$$

$$\Leftrightarrow -\mathcal{S}(x) \cdot \mathcal{E}(x) + \mathcal{E}(x) = \mathbf{1}(x)$$

$$\Leftrightarrow \mathcal{E}(x) = \frac{\mathbf{1}(x)}{\mathbf{1}(x) - \mathcal{S}(x)} = \frac{1}{1-x}$$

• The "subsets of an n-set GF" $\mathcal{B}(x)$.

Q: How many subsets of an n-set is there?

A: The binomial coefficients.

To form a subset, for each element in the n-set, it is there or not: that is

$$\mathcal{B}_n(x) = \left(\mathbf{1}(x) + \mathcal{S}(x) \right)^n$$

Each element is either

Out: $\mathbf{1}(x) \rightarrow$ empty

In: $\mathcal{S}(x) \rightarrow$ one singleton

by the A.P. $\mathbf{1}(x) + \mathcal{S}(x)$ represent the presence or not of an element.

By the Multiplication Principle, repeat n time.

$$\text{Hence } \mathcal{B}_n(x) = (1+x)^n$$

Thm (Division of Formal Power Series)

Let $A(x), B(x) \in \mathbb{C}[[x]]$ s.t. $A(x) = x^i \tilde{A}(x)$
 $B(x) = x^j \tilde{B}(x)$.

and $A_i \neq 0 \neq B_j$.

The equation $A(x) \cdot Z(x) = B(x)$ has a solution

$\Leftrightarrow i \leq j$.

When $Z(x)$ exists it is unique and $Z(x) = \frac{B(x)}{A(x)}$
 $= x^{j-i} \frac{\tilde{B}(x)}{\tilde{A}(x)}$.

pf If $i \leq j$,

$\tilde{A}(x) = x^{j-i}$ is a G.F.

$\tilde{A}(x)$ and $\tilde{B}(x)$ are G.F. too.

Invertible

$\Rightarrow x^{j-i} \cdot \tilde{B}(x) \cdot \tilde{A}^{-1}(x)$ is a G.F.

and $A(x) \cdot x^{j-i} \cdot \tilde{B}(x) \cdot \tilde{A}^{-1}(x) = x^i \tilde{A}(x) \cdot x^{j-i} \cdot \tilde{B}(x) \tilde{A}^{-1}(x)$
 $= x^j \cdot 1 \cdot \tilde{B}(x) = x^j \tilde{B}(x) = B(x)$.

It is uniquely determined.

Else $i > j$ If $Z(x)$ is a solution

then $[A(x) \cdot Z(x)]_j = [B(x)]_j = B_j \neq 0$

$$[A(x) \cdot Z(x)]_j = [x^i \tilde{A}(x) \cdot Z(x)]_j = [A_i \cdot x^i + (\dots) x^{i+1} + \dots]_j = 0$$

• The "Sets of cardinality multiple of k " GF is (16)

$$1 + x^k + x^{2k} + \dots = \frac{1}{1 - x^k}.$$

• The "Partitions GF":

Let $P(x)$ be the GF for the partitions of integers.

$P(x) = \sum_{n=0}^{\infty} p(n) x^n$, where $p(n)$ is the number of partitions of n .

Question: What is $p(n)$? How fast does it grow?

↳ The Man Who Knew Infinity (2016)

What is the coefficient of x^n ?

$$x^n = x^{\lambda_1} \dots x^{\lambda_k}, \quad \lambda_1 + \dots + \lambda_k = n$$

How to obtain all partitions using products?
First, choose how many blocks of 1's, then 2's, ...

$$(1 + x^1 + x^2 + x^3 + \dots)(1 + x^2 + x^4 + x^6 + \dots)(1 + x^3 + x^6 + \dots)$$

Each term in the expansion gives 1 partition of a number.
For fixed " n ", there is exactly $p(n)$ ways.

$$\Rightarrow P(x) = \prod_{k=1}^{\infty} \left(\frac{1}{1 - x^k} \right) \quad \left[\text{Do you see the M.P. and A.P. at play?} \right]$$