



CS115 - DISKRETNE STRUKTURE

RECURRENCE RELATIONS

Lekcija 17

PRIRUČNIK ZA STUDENTE

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Lekcija 17

RECURRENCE RELATIONS

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▼ Uvod

INTRODUCTION

The focus of this lesson is on recurrision, with special reference to recurrent relations

Methods for solving some recurrent relations, that is, finding an explicit expression for a general member of a recursively determined sequence in special cases

- linear recursion with constant coefficients
- homogeneous linear recursion with constant second-order coefficients

▼ Poglavlje 1

RECURRENCE RELATION

DEFINITION OF RECURSION

Recursion is a problem-solving method that involves breaking down problems into smaller subproblems

Recursion is a method of problem solving that involves breaking down a problem into smaller subproblems, until a sufficiently small subproblems.

Recursive functions are functions that call themselves. They make it easy and understandable to solve problems that are recursive in nature.

Problems that can be solved through recursion are called recursive (recurrent) problem. A large number of software solutions are a recursive problem.

We have previously studied recurrent functions: the factorial, the Fibonacci sequence, and the Ackerman function. Here we discuss some types of recursively defined arrays (a_n) and their explicit representations. Recall that a series of functions is defined over a domain

$$\mathbf{N} = \{1, 2, \dots\}$$

or

$$\mathbf{N}_0 = \mathbf{N} \cup \{0\}$$

Example

Consider a sequence beginning with the number 3, and each subsequent element is obtained by multiplying the previous element by 2, that is, sequence 3, 6, 12, 24, 48,

This sequence can be recursive in the following way

$$a_0 = 3, a_k = 2a_{k-1} \text{ for } k \geq 1,$$

or

$$a_0 = 3, a_{k+1} = 2a_k \text{ for } k \geq 0.$$

Obviously, the general member of this sequence is

$$a_k = 3 \cdot 2^k$$

EXAMPLES OF RECURSION IN PROGRAMMING

Problems that can be solved through recursion are called recursive (recurrent) problems

Examples

(application in programming)

One of the elementary programming problems is sequence sorting.

Consider a growing sequence of n members and let its $n-1$ be members

1,2,3...n-1

By adding the n -th member, we get a sequence of n members, so we will find the place where the n -th member should be placed.

The sorting problem is reduced to finding a place in an already sorted array. The problem of sorting a sequence of n members is reduced to sorting a sequence of $n-1$ members.

We apply the same procedure to this sequence recursively and in the end we will come to a sequence of records with length 1.

Examples

(application in mathematics)

A mathematical example of recursion is the definition of factorials. Factorial of natural number n , in the notation $n!$ can be defined as

$$n! = 1 * 2 \dots * (n - 1) * n$$

An alternative way to define the factorial is:

$$0! = 1$$

$$n! = (n - 1)! * n$$

where the first statement defines the simplest case, and the second statement defines the reduction of the problem of order n to the simpler problem of order $n-1$.

That way, no matter how big n was after finally many steps we will come to a trivial case and calculate $n!$

EXAMPLE OF RECURSION - THE TOWER OF HANOI PUZZLE

Move the discs from the first to the third peg with a minimum number of strokes

Example

We have 3 pegs. n disks are arranged on the first peg by size so that it is the largest at the bottom. The task is to move the disks from the first to the third peg following the following rules:

- Only one disc is allowed to be moved in one go
- It is not allowed to put a larger disc over a smaller one
- It is necessary to determine the minimum number of moves required to perform this task

Let T_n denote the number of moves needed to solve a problem with n disks. For the basic case $n = 1$, one move is required, so $T_1 = 1$.

For $n = 2$, $T_2 = 3$.

For n disks, first move $n - 1$ disks to the middle peg in T_{n-1} move, then move the largest disk to the third peg and finally $n - 1$ disks from the middle peg to the third peg in T_{n-1} move

The total number of moves is $T_n = 2T_{n-1} + 1$

Now we have the solution of the problem in recursive form: $T_1 = 1$, $T_n = 2T_{n-1} + 1$

Solution: $T_n = 2^n - 1$

▼ Poglavlje 2

RECURRENT RELATIONS

DEFINITION OF A RECURRENCE RELATION

A recurrent relation is an equation in which the n -th member of a sequence is defined over its predecessors

A recurrent relation is an equation in which the n -th member of a sequence is defined over its predecessors.

The recurrent relation for the sequence $\{a_n\}$ is an equation expressed over its previous members of the sequence, which are a_1, \dots, a_{n-1} , for all integers n such that $n \geq n_0$, where n_0 is a non-negative integer. A sequence is called a solution of a relation if its members satisfy a recurrent relation.

Equation

$a_k = 2a_{k-1}$, or, equivalent to $a_{k+1} = 2a_k$,

in which one of the elements of the sequence is defined over the previous elements of that same sequence represents a recurrent relation.

A recurrent relation of order k is a function of form

$a_n = \text{phi}(a_{n-1}, a_{n-2}, \dots, a_{n-k})$

where the n -th element a_n is a function of the preceding k elements $a_{n-1}, a_{n-2}, \dots, a_{n-k}$

By solving the recurrent equation we mean translating the function $a(n)$, which is defined over non-negative integers, from the form in which it is described by a recursive formula to the closed form, where the function $a(n)$ is expressed by an expression directly dependent on n .

The equation $a_0 = 2$, which gives the concrete value of one of the elements of the array, is called the initial condition.

The function $a_n = 3 \cdot 2^n$, which gives the formula for a_n in the function of n , is called the solution of the recurrent relation.

POSSIBLE SOLUTIONS OF RECURRENCE RELATIONS

It can happen that there are many arrays that satisfy a given recurrent relation

It can happen that there are many arrays that satisfy a given recurrent relation. For example, both of the sequences

1, 2, 4, 8, 16, . . .

7, 14, 28, 56, 112, . . .

represent a solution of a recurrent relation

$$a_k = 2a_{k-1}.$$

All such solutions form the so-called general solution of the recurrent relation.

There is usually a single solution of a recurrent relation that satisfies the given initial condition at the same time. For example, the initial condition $a_0 = 3$, a unique solution is:

3, 6, 12, 24, . . .

recurrent relations

$$a_k = 2a_{k-1}.$$

If a_n is a sequence that satisfies the recurrent relation $a_n = a_{n-1} + 3$ for $n = 1, 2, 3, \dots$, and if $a_0 = 2$, then its members are a_1 , a_2 , and a_3

$$a_1 = a_0 + 3 = 2 + 3 = 5$$

$$a_2 = 5 + 3 = 8$$

$$a_3 = 8 + 3 = 11.$$

AN EXAMPLE OF A RECURRENT RELATION IN THE CALCULATION OF COMPOUND INTEREST

Suppose that a person deposits \$10,000 in a savings account at a bank yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Example: Suppose that a person deposits \$10,000 in a savings account at a bank yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Solution:

To solve this problem, let P_n denote the amount in the account after n years.

Because

the amount in the account after n years equals the amount in the account after $n-1$ years plus

interest for the n th year, we see that the sequence $\{P_n\}$ satisfies the recurrence relation

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)P_{n-1}.$$

The initial condition is $P_0 = 10,000$.

We can use an iterative approach to find a formula for P_n . Note that

$$P_1 = (1.11)P_0$$

$$P_2 = (1.11)P_1 = (1.11)^2P_0$$

$$P_3 = (1.11)P_2 = (1.11)^3P_0$$

:

$$P_n = (1.11)P_{n-1} = (1.11)^nP_0.$$

When we insert the initial condition $P_0 = 10,000$, the formula $P_n = (1.11)^n 10,000$ is obtained.

Inserting $n = 30$ into the formula $P_n = (1.11)^n 10,000$ shows that after 30 years the account contains

$$P_{30} = (1.11)^{30} 10,000 = \$228,922.97.$$

HOW CAN WE DETERMINE THE OTHER MEMBERS OF THE SEQUENCE BASED ON THE FIRST MEMBERS

1/2

A common problem in discrete mathematics is finding a closed formula, a recurrence relation

A common problem in discrete mathematics is finding a closed formula, a recurrence relation, or some other type of general rule for constructing the terms of a sequence. Sometimes only a

few terms of a sequence solving a problem are known; the goal is to identify the sequence. Even

though the initial terms of a sequence do not determine the entire sequence (after all, there are

infinitely many different sequences that start with any finite set of initial terms), knowing the first few terms may help you make an educated conjecture about the identity of your sequence.

Once you have made this conjecture, you can try to verify that you have the correct sequence.

When trying to deduce a possible formula, recurrence relation, or some other type of rule for the terms of a sequence when given the initial terms, try to find a pattern in these terms. You might also see whether you can determine how a term might have been produced from those preceding it. There are many questions

you could ask, but some of the more useful are but some of the most useful are:

- Are there runs of the same value? That is, does the same value occur many times in a row?
- Are terms obtained from previous terms by adding the same amount or an amount that depends on the position in the sequence?
- Are terms obtained from previous terms by multiplying by a particular amount?
- Are terms obtained by combining previous terms in a certain way?
- Are there cycles among the terms?

Task:

How can we produce the terms of a sequence if the first 10 terms are 1, 2, 2, 3, 3, 3, 4, 4, 4, 4?

Solution: In this sequence, the integer 1 appears once, the integer 2 appears twice, the integer 3

appears three times, and the integer 4 appears four times. A reasonable rule for generating this sequence is that the integer n appears exactly n times, so the next five terms of the sequence would all be 5, the following six terms would all be 6, and so on. The sequence generated this way is a possible match.

HOW CAN WE DETERMINE THE OTHER MEMBERS OF THE SEQUENCE BASED ON THE FIRST MEMBERS - 2/2

Exercises

Task

How can we produce the terms of a sequence if the first 10 terms are 5, 11, 17, 23, 29, 35, 41, 47, 53, 59?

Solution:

Note that each of the first 10 terms of this sequence after the first is obtained by adding 6 to the previous term. (We could see this by noticing that the difference between consecutive terms is 6.) Consequently, the n th term could be produced by starting with 5 and adding 6 a total of $n - 1$ times; that is, a reasonable guess is that the n th term is $5 + 6(n - 1) = 6n - 1$. (This is an arithmetic progression with $a = 5$ and $d = 6$.)

Exercises:

Task

For each of these lists of integers, provide a simple formula or rule that generates the terms of an integer sequence that begins with the given list. Assuming that your formula or rule is correct, determine the next three terms of the sequence.

- a) 1, 0, 1, 1, 0, 0, 1, 1, 1, 0, 0, 0, 1, ...
- b) 1, 2, 2, 3, 4, 4, 5, 6, 6, 7, 8, 8, ...
- c) 1, 0, 2, 0, 4, 0, 8, 0, 16, 0, ...
- d) 3, 6, 12, 24, 48, 96, 192, ...
- e) 15, 8, 1, -6, -13, -20, -27, ...
- f) 3, 5, 8, 12, 17, 23, 30, 38, 47, ...
- g) 2, 16, 54, 128, 250, 432, 686, ...

CODEWORD ENUMERATION

The following example shows how a recurrent relation can be used to model the number of code words that can be used without passing certain validation checks

Task

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: Note that $a_1 = 9$ because there are 10 one-digit strings, and only one, namely, the string 0, is not valid. A recurrence relation can be derived for this sequence by considering how a valid n -digit string can be obtained from strings of $n - 1$ digits. There are two ways to form a valid string with n digits from a string with one fewer digit.

First, a valid string of n digits can be obtained by appending a valid string of $n - 1$ digits with a digit other than 0. This appending can be done in nine ways. Hence, a valid string with n digits can be formed in this manner in $9a_{n-1}$ ways.

Second, a valid string of n digits can be obtained by appending a 0 to a string of length $n - 1$ that is not valid. (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, there are $10^{n-1} - a_{n-1}$ invalid strings of length $n - 1$. Hence, there are $10^{n-1} - a_{n-1}$ valid n -digit strings obtained by appending an invalid string of length $n - 1$.

Because all valid strings of length n are produced in one of these two ways, it follows that there are

$$\begin{aligned} a_n &= 9a_{n-1} + (10^{n-1} - a_{n-1}) \\ &= 8a_{n-1} + 10^{n-1} \end{aligned}$$

▼ Poglavlje 3

A linear homogeneous recurrence relation

RECURRENT RELATION WITH CONSTANT COEFFICIENTS

A linear homogeneous recurrence relation of degree k with constant coefficients is a recurrence relation of the form $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k}$

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

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} + f(n)$$

where

here c_1, c_2, \dots, c_k are real numbers, and $c_k \neq 0$, and f is a function of n .

The use of the term linear comes from the fact that the degrees or products of the elements a_j do not occur.

The coefficients of the terms of the sequence are all constants, rather than functions that depend on n . The degree is k because a_n is expressed in terms of the previous k terms of the sequence.

Obviously we can find the expression for a_n if we know the values of $a_{n-1}, a_{n-2}, \dots, a_{n-k}$. Thus, by mathematical induction, there is a unique array that satisfies the recurrent relation if the initial values of the first k elements of the array are given.

Example

Find all solutions of the recurrent relations:

$$a_n = 5a_{n-1} - 4a_{n-2} + n^2$$

Solution: This is an inhomogeneous recurrence relation of second order with constant coefficients with constant coefficients because n^2 .

If the initial conditions

$$a_1 = 1 \text{ i } a_2 = 2,$$

then we can successfully find the next few elements of the array

$$a_3 = 5 \cdot 2 - 4 \cdot 1 + 3^2 = 15$$

$$a_4 = 5 \cdot 15 - 4 \cdot 2 + 4^2 = 83, \dots$$

EXAMPLES OF RECURRENT RELATIONS WITH CONSTANT COEFFICIENTS

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} + f(n)$$

Example 1

Consider a recurrent relation

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

This recurrent relation is not linear because there is a product

$$a_{n-1} * a_{n-2}.$$

If the initial conditions are

$$a_1 = 1 \text{ and } a_2 = 2,$$

then we can successfully find the following few elements of the sequence

$$a_3 = 2 * 2 * 1 + 3^2 = 13$$

$$a_4 = 2 * 13 * 2 + 4^2 = 68, \dots$$

Example 2

Consider a recurrent relation

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

This is a homogeneous linear recurrent relation of the second order but does not have a constant coefficient, because the coefficient with a_{n-1} is equal to 0, which is not a constant.

If the initial conditions are

$$a_1 = 1 \text{ and } a_2 = 2,$$

then we can successfully find the following few elements of the sequence

$$a_3 = 3 * 2 + 3 * 1 = 9$$

$$a_4 = 4 * 9 + 3 * 2 = 42$$

Example 3

Consider a recurrent relation

$$a_n = 2a_{n-1} + 5a_{n-2} - 6a_{n-3}$$

This is a homogeneous linear recurrent relation of the third order. Therefore, three initial conditions are needed to obtain a unique solution of the recurrent relation. If the initial conditions $a_1 = 1$, $a_2 = 2$, $a_3 = 1$, then we can successfully find the following few elements of the sequence

$$a_4 = 2 * 1 + 5 * 2 - 6 * 1 = 6$$

$$a_5 = 2 * 6 + 5 * 1 - 6 * 2 = 5$$

$$a_6 = 2 * 5 + 5 * 6 - 6 * 1 = 34$$

TEST YOUR KNOWLEDGE

Are the following relations linear homogeneous recurrent relations of the second order?

- a) $a_k = 3a_{k-1} + 2a_{k-2}$
 - b) $b_k = b_{k-1} + b_{k-2} + b_{k-3}$
 - c) $c_k = \frac{1}{2}c_{k-1} - \frac{3}{7}c_{k-2}$
 - d) $d_k = d_{k-1}^2 + d_{k-1} \cdot d_{k-2}$
 - e) $e_k = 2e_{k-2}$
 - f) $f_k = 2f_{k-1} + 1$
 - g) $g_k = g_{k-1} + g_{k-2}$
 - h) $h_k = (-1)h_{k-1} + (k-1)h_{k-2}$
- a. Yes; $A = 3$ and $B = 2$
 - b. No
 - c. Yes; $A = \frac{1}{2}$ i $B = -\frac{3}{7}$
 - d. Not; it is not linear
 - e. Yes; $A = 0$ and $B = 2$
 - f. Not, it is not homogeneous
 - g. Yes; $A = 1$ and $B = 1$
 - h. Not; there are no constant coefficients.

▼ Poglavlje 4

HOMOGENEOUS LINEAR RECURRENT RELATIONS OF THE SECO

SECOND ORDER RECURRENT RELATION

The polynomial Δ is called the characteristic polynomial of the recurrent relation, and the solutions of the polynomial $\Delta(x)$ are called the characteristic roots

Consider a second-order homogeneous recurrent relation with constant coefficients that has the form

$$a_n = sa_{n-1} + ta_{n-2}$$

or

$$a_n - sa_{n-1} - ta_{n-2} = 0$$

where s and t are coefficients, and valid $t \neq 0$.

Let us join the next square polynomial to this recurrent relation

$\Delta(x) = x^2 - sx - t$ is called the *characteristic polynomial* of the recurrent relation, and the solutions of the polynomial $\Delta(x)$ are called the *characteristic roots*. Let the characteristic polynomial

$\Delta(x) = x^2 - sx - t$ recurrent relations $a_n = sa_{n-1} + ta_{n-2}$ **has two different roots (solutions), r_1 i r_2 .**

Then the general solution of the recurrent relation is given with $a_n = c_1 r_1^n + c_2 r_2^n$

where c_1 i c_2 are arbitrary constants that are determined in a unique way from the initial conditions.

Example

Consider a homogeneous recurrent relation

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

Its characteristic polynomial is

$$\Delta(x) = x^2 - 2x - 3 = (x - 3)(x + 1)$$

which has roots $r_1 = 3$ and $r_2 = -1$

Since the roots are different, we can apply the previous theorem to obtain a general solution

$$a_n = c_1 3^n + c_2 (-1)^n$$

with arbitrary constants c_1 and c_2

If the initial conditions are $a_0 = 1$ and $a_1 = 2$, then we get:

$$\text{For } n = 0, a_0 = 1: c_1 3^0 + c_2 (-1)^0 = 1 \text{ or } c_1 + c_2 = 1$$

$$\text{For } n = 1, a_1 = 2: c_1 3^1 + c_2 (-1)^1 = 2 \text{ or } 3c_1 - c_2 = 2$$

By solving the system of linear equations by c_1 and c_2 we get $c_1 = 3/4$ and $c_2 = 1/4$, and, therefore,

$a_n = 3/4 \cdot 3^n + 1/4 \cdot (-1)^n = (3^{n+1} + (-1)^n) / 4$ is a general solution of a recurrent relation with initial conditions $a_0 = 1$ i $a_1 = 2$.

EXAMPLE - REAL AND DIFFERENT POLYNOMIAL ROOTS

Examples of recurrent homogeneous linear recurrent relations with different roots

Example

Find a solution

$$a_n = a_{n-1} + 6a_{n-2} \text{ when } a_0 = 3, a_1 = 6$$

The characteristic polynomial of this recurrent relation is

$$r^2 - r - 6 = 0$$

The roots of this characteristic polynomial are $r_1 = 3$ i $r_2 = -2$.

Since the roots of the characteristic polynomial are different, we look for a solution using a_n

$$a_n = C_1 3^n + C_2 (-2)^n, \text{ for } C_1 \text{ i } C_2.$$

$$a_0 = 3 = C_1 + C_2$$

$$a_1 = 6 = 3C_1 - 2C_2$$

By solving the system of equations we get that $C_1 = 2, 4$, $C_2 = 0, 6$

General solution is a_n

$$a_n = 2, 4 \cdot (3^n) + 0, 6 \cdot (-2)^n.$$

Example

Find a solution

$$a_n = 7a_{n-1} - 10a_{n-2}, \text{ kada su } a_0 = 2, a_1 = 1$$

The characteristic polynomial of this recurrent relation is

$$r^2 - 7r + 10 = 0$$

The roots of this characteristic polynomial are $r_1 = 2$ i $r_2 = 5$.

Since the roots of the characteristic polynomial are different, we look for a solution using $a_n = C_1 2^n + C_2 5^n$, for some constants C_1 i C_2 .

Having in mind the given initial conditions, we get the following system of equations

$$\begin{aligned} a_0 = 2 &= C_1 + C_2 \\ a_1 = 1 &= 2C_1 + 5C_2 \end{aligned}$$

By solving the system of equations we get that $C_1 = 3$, $C_2 = -1$
So the general solution for is a_n

$$a_n = 3 \cdot 2^n - 5^n.$$

EXAMPLE OF A RECURRENT RELATION - FIBONACCI SEQUENCE

The Fibonacci sequence is a homogeneous recurrent relation of the second order with constant coefficients

Consider the following recurrent relation for the Fibonacci sequence

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

with initial conditions $a_0 = 0$ i $a_1 = 1$

It is a homogeneous recurrent relation of the second order with constant coefficients. Its characteristic polynomial is

$$\Delta(x) = x^2 - x - 1$$

General solution

$$a_n = c_1 \cdot \left(\frac{1 + \sqrt{5}}{2} \right)^n + c_2 \cdot \left(\frac{1 - \sqrt{5}}{2} \right)^n$$

Initial conditions lead us to the following system of two linear equations

$$\text{For } n=0, a_0=0: c_1 + c_2 = 0$$

$$\text{For } n=1, a_1=1: c_1 - c_2 = 1$$

$$1 = c_1 \left(\frac{1 + \sqrt{5}}{2} \right) + c_2 \left(\frac{1 - \sqrt{5}}{2} \right)$$

- Koji ima rešenje

$$c_1 = \frac{1}{\sqrt{5}}$$

$$c_2 = -\frac{1}{\sqrt{5}}$$

Prema tome, rešenje Fibonačijeve rekurentne relacije je

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

EQUAL POLYNOMIAL ROOTS

The general solution of a recurrent relation with equal roots

$$a_n = c_1 r_0^n + c_2 n r_0^n$$

When the roots of a characteristic polynomial are equal, the following result holds.

Let be a characteristic polynomial

$$\Delta(x) = x^2 - sx - t$$

recurrent relation

There is only one root r_0 , that is, the roots coincide. Then the general solution is a recurrent relation

$$a_n = c_1 r_0^n + c_2 n r_0^n$$

where c_1 and c_2 are constants that can be determined in a unique way from the initial conditions..

Example

Consider a homogeneous recurrent relation

$$a_n = 6a_{n-1} - 9a_{n-2}$$

Its characteristic polynomial

$$\Delta(x) = x^2 - 6x + 9 = (x - 3)^2$$

It has only one root $r_0 = 3$.

This recurrent relation has a general solution

$$a_n = c_1 3^n + c_2 n 3^n$$

If the initial conditions $a_1 = 3$ i $a_2 = 27$, then

$$\text{For } n = 1, a_1 = 3 : 3 = c_1 3^1 + c_1 * 1 * 3^1 \text{ or}$$

$$3 = 3c_1 + 3c_2$$

$$\text{For } n = 2, a_2 = 27 : 27 = c_1 3^2 + c_1 * 2 * 3^2 \text{ or}$$

$$27 = 9c_1 + 18c_2$$

or, equivalently

$$1 = c_1 + c_2$$

$$9 = 3c_1 + 18c_2$$

Solutions are $c_1 = -1$ i $c_2 = 2$

The general solution of a recurrent relation with initial conditions

$$a_1 = 3 \text{ i } a_2 = 27$$

$$a_n = -3^n + 2n3^n = 3^n(2n - 1)$$

EXAMPLE - EQUAL POLYNOMIAL ROOTS

Find the solution

Find a solution for

$$a_n = 2a_{n-1} - a_{n-2}, \text{ u } a_0 = 4, a_1 = 1$$

The characteristic polynomial of this recurrent relation is

$$r^2 - 2r + 1 = 0$$

The roots of this characteristic polynomial are $r_{1,2} = 1$.

Since the roots of the characteristic polynomial are the same, for an we look for a solution using

$$a_n = C_1 1^n + C_2 n 1^n = C_1 + C_2 n, \text{ for } C_1 \text{ i } C_2.$$

Having in mind the given initial conditions, we get the following system of equations

$$a_0 = 4 = C_1 + C_2(0)$$

$$a_1 = 1 = C_1 + C_2(1)$$

By solving the system of equations we get that they are $C_1 = 4, C_2 = -3$

So the general solution is a_n

$$a_n = 4 - 3n.$$

$$a_n = 2a_{n-1} - 4a_{n-2}$$

$$a_n = 2a_{n-1} - 4a_{n-2}$$

EXAMPLE 2- EQUAL ROOTS OF A POLYNOMIAL

An example of a recurrent homogeneous linear recurrent relation with the same roots.

Suppose a string b_0, b_1, b_2, \dots satisfies the recurrent relation

$$b_k = 4b_{k-1} - 4b_{k-2} \text{ for all integers } k \geq 2$$

with initial conditions $b_0 = 1$ i $b_1 = 3$

Find a unique solution for the string b_0, b_1, b_2, \dots

We can notice that it is a linear homogeneous recurrent relation of the second order with the same roots of the characteristic polynomial. Solution of a characteristic polynomial

$$t^2 - 4t + 4 = 0$$

is $r_{1,2} = 2$

$$b_n = C_1 \cdot 2^n + C_2 n 2^n \text{ for all integers } n \geq 0,$$

where C_1 i C_2 real numbers whose value is determined using initial conditions $b_0 = 1$ i $b_1 = 3$. As we would determine C_1 i C_2 we set up a system of equations

$$b_0 = 1 = C_1 \cdot 2^0 + C_2 \cdot 0 \cdot 2^0 = C$$

$$b_1 = 3 = C_1 \cdot 2^1 + C_2 \cdot 1 \cdot 2^1 = 2C_1 + 2C_2$$

EXAMPLE 2- EQUAL ROOTS OF A POLYNOMIAL - 2 / 2

An example of a recurrent homogeneous linear recurrent relation with the same roots. 2/2

By solving the system of equations, we come to the conclusion that it is:

$$C_1 = 1$$

and

$$2 C_1 + 2 C_2 = 3.$$

Substitution $C_1 = 1$ in the second equation gives

$$2 + 2 C_2 = 3, C_2 = 1/2$$

By substituting the obtained values for C_1 and C_2 we get a general solution of the sequence

$$b_n = 2^n + 1/2 * n * 2^n = 2^n (1 + n/2) \text{ for all integers } n \geq 0.$$

▼ Poglavlje 5

EXERCISE - RECURRENT RELATIONS

TASK1

An example of a recurrent relation with two zeros of a characteristic polynomial

Estimated duration: 15 minutes

Find the solution of recurrent relation $a_n = 3a_{n+1} - a_{n+2}$, with initial conditions: $a_0 = 0$ and $a_1 = 1$.

Solution:

$$a_{n+2} - 3a_{n+1} + a_n = 0$$

$$x^2 - 3x + 1 = 0$$

$$x_1 = \frac{3 + \sqrt{5}}{2},$$

$$x_2 = \frac{3 - \sqrt{5}}{2}$$

$$a_n = c_1 x_1^n + c_2 x_2^n$$

$$a_n = c_1 \left(\frac{3 + \sqrt{5}}{2} \right)^n + c_2 \left(\frac{3 - \sqrt{5}}{2} \right)^n$$

$$a_0 = c_1 + c_2 = 0$$

$$a_1 = c_1 \frac{3 + \sqrt{5}}{2} + c_2 \frac{3 - \sqrt{5}}{2} = 1$$

$$-c_1 \frac{3 - \sqrt{5}}{2} - c_2 \frac{3 - \sqrt{5}}{2} = 0$$

$$c_1 \frac{3 + \sqrt{5}}{2} + c_2 \frac{3 - \sqrt{5}}{2} = 1$$

$$c_1 \left(\frac{3 + \sqrt{5}}{2} + \frac{3 - \sqrt{5}}{2} \right) = 1$$

$$c_1 = 1/\sqrt{5}$$

$$1/\sqrt{5} + c_2 = 0$$

$$c_2 = -1/\sqrt{5}$$

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

TASK 2

Recurrent relation solution:

Estimated time: 10 minuta

Find the solution of the recurrent relation:

$$a_{n+2} = 3a_{n+1} - 2a_n \text{ with } a_0 = 5 \text{ i } a_1 = 6$$

SOLUTION:

$$a_{(n+2)} - 3a_{(n+1)} + 2a_n = 0$$

$$x^2 - 3x + 2 = 0$$

$$x_1 = 1, x_2 = 2$$

$$a_n = c_1 x_1^n + c_2 x_2^n$$

$$a_0 = c_1 1^0 + c_2 2^0$$

$$a_0 = c_1 + c_2 = 5$$

$$a_1 = c_1 x_1^1 + c_2 x_2^1 = 6$$

$$-c_1 - c_2 = -5$$

$$c_1 x_1 + c_2 x_2 = 6$$

$$-c_1 - c_2 = -5$$

$$2c_1 + c_2 = 6$$

$$c_1 = 1 \implies c_2 = 4$$

$$a_n = 2^n + 4$$

TASK 3

Recurrent relation solution: $a_{n+2} = 4a_{n+1} - 4a_n$ $a_{n+2} = 4a_{n+1} - 4a_n$

Estimated time: 15 minuta

Define the definition of a recursive sequence an such that:

$a_{n+2} = 4a_{n+1} - 4a_n$ sa početnim uslovima $a_1 = 4$ i $a_2 = 13$

Suppose a string b_0, b_1, b_2, \dots satisfies the recurrent relation

$$b_k = 4b_{k-1} - 4b_{k-2} \text{ for all integers } k \geq 2$$

with initial conditions $b_0 = 1$ i $b_1 = 3$

Find a unique solution for the string b_0, b_1, b_2, \dots

M

$$t^2 - 4t + 4 = 0$$

is

$$r_{1,2} = 2$$

It follows that we use a statement

$$b_n = C_1 \cdot 2^n + C_2 n 2^n \text{ za sve cele brojeve } n \geq 0,$$

where C_1 i C_2 realni brojevi čija se vrednost određuje koristeći početne uslove $b_0 = 1$ i $b_1 = 3$.

Kako bi smo odredili C_1 i C_2 postavljamo sistem jednačina

$$b_0 = 1 = C_1 \cdot 2^0 + C_2 \cdot 0 \cdot 2^0 = C$$

$$b_1 = 3 = C_1 \cdot 2^1 + C_2 \cdot 1 \cdot 2^1 = 2C_1 + 2C_2$$

TASK 4

Determining the definition of a recursive sequence

Estimated time: 5 minuts

Define the definition of a recursive sequence an such that:

$$a_n = \frac{n!}{(n-1)}$$

za $n \in \mathbb{N} \setminus \{1\}$

Soluition:

$$a_n = \frac{n!}{(n-1)}$$

$$a_n = \frac{(n-1)! \cdot n \cdot (n-2)}{(n-1) \cdot (n-2)}$$

$$a_n = \frac{n \cdot (n-2)}{(n-1)} - a_{n-1}$$

TASK 5

Determine the general solution of the recurrent relation $a_n = 5a_{n-1} - 6a_{n-2}$

Estimated time: 10 minutes

Determine the general solution of the recurrent relation

$$a_n = 5a_{n-1} - 6a_{n-2}$$

$$a_0 = 1 \text{ i } a_1 = 4.$$

The solution of the recurrent relation $a_n = 5a_{n-1} - 6a_{n-2}$

Solution:

The characteristic equation is:

$$x^2 - 5x + 6 = 0.$$

Roots are:

$$x=2 \text{ i } x=3,$$

every solution of the equation has a form

$$a_n = \alpha 3^n + \beta 2^n.$$

$$a_0 = \alpha + \beta = 1$$

$$a_1 = 3\alpha + 2\beta = 4$$

By solving the system of equations, we get that $\alpha = 2$ i $\beta = -1$. **The solution of the equation with the given initial conditions is:**

$$a_n = 2 \cdot 3^n - 2^n.$$

TASK 6

Determine the general solution of the recurrent relation: $a_n = 6a_{n-1} - 9a_{n-2}$

Estimated time: 10 minuts

Determine the general solution of the recurrent relation:

$$a_n = 6a_{n-1} - 9a_{n-2}$$

Initial conditions are:

$$a_0 = 4 \text{ i } a_1 = 6.$$

Solution:

The characteristic equation is

$$x^2 - 6x + 9 = (x-3)^2 = 0.$$

Since $x = 3$ is the only real solution, the solution is of the form:

$$a_n = \alpha 3^n + \beta n 3^n$$

$$a_0 = \alpha = 4$$

$$a_1 = 3\alpha + 3\beta = 6$$

By solving the system we get: $\alpha = 4$ i $\beta = -2$.

The solution of the equation is:

$$a_n = 4 \cdot 3^n - 2n \cdot 3^n$$

TASK 7

Solving determinants of order n

Estimated time: 10 minuta

Solving determinants of order n

$$D_n(-5, 10, -5) = \begin{vmatrix} 10 & -5 & 0 & 0 & \dots & 0 & 0 \\ -5 & 10 & -5 & 0 & \dots & 0 & 0 \\ 0 & -5 & 10 & -5 & \dots & 0 & 0 \\ 0 & 0 & -5 & 10 & & 0 & 0 \\ \vdots & & & & \ddots & \ddots & \ddots \\ 0 & 0 & 0 & \dots & -5 & 10 & -5 \\ 0 & 0 & 0 & \dots & 0 & -5 & 10 \end{vmatrix}.$$

Slika 5.1 Zadatak 8

Solution:

If we develop a given determinant first by the first row, and then by in the first column we get a recurrent connection

$$D_n = 10D_{n-1} - 25D_{n-2}$$

(D_{n-1} i D_{n-2} they represent determinants of the same form but in less rows $n - 1$ i $n - 2$).

The corresponding characteristic equation is

$$t^2 - 10t + 25 = 0 \text{ and it has a double realistic solution}$$

$t_1 = t_2 = 5$, the general solution is

$$D_n = C_1 \cdot 5^n + C_2 \cdot n \cdot 5^n.$$

and it has a double realistic solution

$$D_1 = 10$$

$$D_2 = 75$$

$$5C_1 + 5C_2 = 10$$

$$25C_1 + 50C_2 = 75$$

$$C_1 = C_2 = 1 \Rightarrow D_n = 5^n \cdot (n + 1).$$

TASK 8

Solution of the recurrent relation $a_{n+2} = 2a_{n+1} - 2a_n$

Estimated time: 15 minutes

Find a solution to the recurrent relation

$$a_{n+2} = 2a_{n+1} - 2a_n \text{ with initial conditions } a_0 = 1 \text{ i } a_1 = 1 + i$$

SOLUTION:

The characteristic equation is $x^2 - 2x + 2 = 0$. Its solutions are conjugate complex numbers:
 $x_1 = 1 + i$ i $x_2 = 1 - i$.

Trigonometric notation of complex number:

$$z = x + iy$$

$$z = r(\cos \theta + i \sin \theta), r \geq 0, \theta \in [0, 2\pi].$$

Solution:

If we develop a given determinant first by the first row, and then by in the first column we get a recurrent connection

$$D_n = 10D_{n-1} - 25D_{n-2}$$

(D_{n-1} i D_{n-2} they represent determinants of the same form only in smaller orders: $n - 1$ i $n - 2$).

The general solution of this equation is of the form:

$$a_n = C_1 \rho^n \cos(n\theta) + C_2 \rho^n \sin(n\theta).$$

Let us determine the trigonometric solutions:

$$x_1 = \sqrt{2} \cdot \left(\cos \frac{\pi}{4} + i \cdot \sin \frac{\pi}{4} \right), x_2 = \sqrt{2} \cdot \left(\cos \frac{\pi}{4} - i \cdot \sin \frac{\pi}{4} \right)$$

Let's look at what the general expression for initial conditions looks like:

$$a_0 = C_1 \cdot \rho^0 \cdot \cos(0 \cdot \theta) + C_2 \cdot \rho^0 \cdot \sin(0 \cdot \theta)$$

$$a_1 = C_1 \cdot \rho^1 \cdot \cos(\theta) + C_2 \cdot \rho^1 \cdot \sin(\theta)$$

$$a_0 = C_1 = 1$$

$$a_1 = \rho \cdot \cos(\theta) + C_2 \cdot \rho \cdot \sin(\theta) = 1 + i$$

$$C_2 = 1$$

Rešenje jednačine je:

$$a_n = \sqrt{2}^n \cdot \cos\left(n \cdot \frac{\pi}{4}\right) + \sqrt{2}^n \cdot \sin\left(n \cdot \frac{\pi}{4}\right)$$

▼ Poglavlje 6

Tasks for independent work

TASKS

Exercise tasks

Task 1 - estimated time 10 minutes

Find a solution to the recurrent relation $x_{n+2} = 4x_{n+1} - 4x_n$, with initial conditions $x_1 = 2$, $x_2 = 8$.

Task 2 - estimated time 10 minutes

$a_n = 10a_{n-1} - 25a_{n-2}$ with initial conditions $a_0 = 3$, $a_1 = 17$

Task 3 - estimated time 10 minutes

Find a solution to the recurrent relation $2x_{n+2} = 6x_{n+1} - 4x_n$, with initial conditions $x_1 = 2$, $x_2 = 8$.

✓ ZAKLJUČAK

CONCLUSION

The focus of this lesson was on the notion of recursion. Recurrent relations and cardinality of sets are explained. In this lesson, the notion of infinity, cardinality, recursion is explained. Recurrent relations and their review are presented. As well as application through the above examples.

Literatura

- [1] Rosen, Kenneth H. "Discrete mathematics and its applications." AMC 10 (2007): 12.
- [2] Epp, Susanna S. Discrete mathematics with applications. Cengage Learning, 2010.

