

Problems

1 Let $a_n = c_1 a_{n-1} + \dots + c_k a_{n-k}$ be a lin. homog. recurrence with constant coefficients. Show that if $\{s_n\}$ and $\{t_n\}$ both satisfy the recurrence, so does $b_1 s_n + b_2 t_n$ for all $b_1, b_2 \in \mathbb{R}$.

2 Verify that if r_1, r_2 are distinct solutions to the ~~reference~~ char eq for $a_n = c_1 a_{n-1} + c_2 a_{n-2}$, then

$\alpha_1 r_1^n + \alpha_2 r_2^n$ satisfies the recurrence for any choice of $\alpha_1, \alpha_2 \in \mathbb{R}$.

3 Find all solutions to the "Fibonacci recurrence",
 $a_n = a_{n-1} + a_{n-2}$.

4 Recall that the in. conditions of the fibonacci sequence are $f_0 = 0, f_1 = 1$. Find the closed form of the fibonacci sequence.

5 Find all solutions of the following recurrence:

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

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

6 Show that $\{a_n\} = -1$ is a solution to the recurrence $a_n = 2a_{n+1} + 1$.

Now use Thm 5 to ~~show that~~ find all solutions to $H_n = 2H_{n+1} + 1$.

Solution

1 We ~~substitute~~ assume $\{s_n\}, \{t_n\}$ satisfy the recurrence.

We substitute $b_1 s_n + b_2 t_n$ into the right hand side of the recurrence:

$$\begin{aligned} & c_1 (b_1 s_{n-1} + b_2 t_{n-1}) + \dots + c_k (b_1 s_{n-k} + b_2 t_{n-k}) = \\ & b_1 [c_1 s_{n-1} + \dots + c_k s_{n-k}] + b_2 [c_1 t_{n-1} + \dots + c_k t_{n-k}] \\ & = b_1 s_n + b_2 t_n, \text{ which shows that } b_1 s_n + b_2 t_n \\ & \text{ does indeed satisfy the recurrence.} \end{aligned}$$

2 Since r_1, r_2 are solutions to the char. equation,

$$\star r_1^2 - c_1 r_1 - c_2 = 0 \text{ and } r_2^2 - c_1 r_2 - c_2 = 0$$

We now verify that $\alpha_1 r_1^n + \alpha_2 r_2^n$ satisfy the recurrence.

$$c_1 (\alpha_1 r_1^{n-1} + \alpha_2 r_2^{n-1}) + c_2 (\alpha_1 r_1^{n-2} + \alpha_2 r_2^{n-2}) =$$

$$\alpha_1 r_1^{n-2} (c_1 r_1 + c_2) + \alpha_2 r_2^{n-2} (c_1 r_2 + c_2)$$

$$= \alpha_1 r_1^{n-2} (r_1^2) + \alpha_2 r_2^{n-2} (r_2^2) = \alpha_1 r_1^n + \alpha_2 r_2^n$$

↑
since by rearranging \star we get $r_i^2 = c_1 r_i + c_2$

3 The char eq is $r^2 - r - 1 = 0$, which has roots $\frac{1 \pm \sqrt{1+4}}{2} = \frac{1 \pm \sqrt{5}}{2}$.

So all solutions are of the form

$$a_n = \alpha_1 \left(\frac{1+\sqrt{5}}{2}\right)^n + \alpha_2 \left(\frac{1-\sqrt{5}}{2}\right)^n$$

4 We now use the initial conditions to find α_1, α_2 .

Since $f_0 = \alpha_1 \left(\frac{1+\sqrt{5}}{2}\right)^0 + \alpha_2 \left(\frac{1-\sqrt{5}}{2}\right)^0 = \alpha_1 + \alpha_2 = 0$

and

$$f_1 = \alpha_1 \left(\frac{1+\sqrt{5}}{2}\right) + \alpha_2 \left(\frac{1-\sqrt{5}}{2}\right) = 1$$

we solve this system for α_1 and α_2 to

get $\alpha_1 = \frac{1}{\sqrt{5}}, \alpha_2 = -\frac{1}{\sqrt{5}}$.

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

5 A The char eq is $r^2 - 6r + 9 = 0$. The roots are 3 with multiplicity 2. So the solutions are of the form

$$a_n = \alpha_1 3^n + \alpha_2 n 3^n$$

B The char eq is $r^3 + 3r^2 + 3r + 1 = (r+1)^3$.

Solutions are of the form

$$\alpha_1 (-1)^n + \alpha_2 n (-1)^n + \alpha_3 n^2 (-1)^n$$

~~$$\alpha_1 + \alpha_2 n + \alpha_3 n^2$$~~

6 We verify that $a_n = -1$ is a solution.

~~$2a_n + 1 = -2 + 1 = -1$~~

$2(-1) + 1 = -2 + 1 = -1$. So $a_n = -1$ satisfies the recurrence.

To describe all solutions, we just need to add solutions to the homogeneous equation $H_n = 2H_{n-1}$. This has char eq $r - 2 = 0$. So homogeneous solutions are of the form $H_n = \alpha 2^n$.

So the solutions of the original recurrence are

$$H_n = \alpha 2^n - 1.$$