§22 Recurrence Relations

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Outline

1 Introduction to recurrence relations

2 The structure of first-order linear recurrence relations

3 Second-order linear recurrence relations

4 The structure of solutions of second-order recurrence relations

5 Examples
Motivation
Sometimes it easier to describe a sequence $a_0, a_1, a_2, \cdots$ in terms of itself (recursively) rather than in absolute terms.

Problem
At the beginning of a month, Jane invests $1000.00 dollars into an account. Thereafter Jane pays an additional $100.00 into this account at the end of each month. The account pays 5% interest at the end of each month. Let $P_n$ denote the amount of money in the account at the end of the $n$th month.

- Find $P_1$, $P_2$, and $P_3$.
- Find a recurrence equation relating $P_n$ to $P_{n-1}$.

First-order recurrence relations
Let $s$ and $t$ be real numbers. The recursive relation
\[ a_n = sa_{n-1} + t \]  \(1\)

is called a first-order linear recurrence relation.
- If we specify $a_0 = \alpha$, then we call $\alpha$ an initial condition.

Theorem (Uniqueness of solutions)
If an initial condition is specified for the first-order linear recurrence relation (1), then this equation has a unique solution.
Lemma

The unique solution of the first-order recurrence relation

\[ a_n = s a_{n-1} + t, \quad a_0 = \alpha \]

is: \( a_0 = \alpha \) and

\[ a_n = s^n \alpha + t(1 + s + s^2 + \cdots + s^{n-1}) \quad \text{for } n \geq 1. \]

Theorem

The first-order recurrence relation

\[ a_n = s a_{n-1} + t, \quad a_0 = \alpha \]

has a unique solution; namely, \( a_0 = \alpha \) and, for each \( n \geq 1 \),

\[ a_n = \begin{cases} 
    s^n \alpha + t \frac{s^n - 1}{s - 1} & \text{if } s \neq 1; \\
    \alpha + nt & \text{if } s = 1
\end{cases} \]
Problem

At the beginning of a month, Jane invests $1000.00 dollars into an account. Thereafter Jane pays an additional $100.00 into this account at the end of each month. The account pays 5% interest at the end of each month. Let $P_n$ denote the amount of money in the account at the end of the $n$th month. Solve the first-order linear recurrence equation and find a closed-form formula for $P_n$.

Problem

In how many ways can a set of dominoes tile a $2 \times n$ checkerboard?

Figure: One of the ways to tile a $2 \times 11$ checkerboard with a set of dominoes
**Second-order linear recurrence relations**

- Let $s_1$ and $s_2$ be real numbers. The recursive relation

$$a_n = s_1 a_{n-1} + s_2 a_{n-2} \quad (2)$$

is called a **second-order linear homogeneous recurrence relation**.

- If we specify $a_0 = \alpha_0$ and $a_1 = \alpha_1$, then we call $\alpha_0$ and $\alpha_1$ the **initial conditions**.

**Theorem (Uniqueness of solutions)**

If initial conditions are specified for the second-order linear recurrence relation (2), then this equation has a unique solution.

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**Problem**

Show that the recurrence relation

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

has solutions

- $a_n = 2^n$
- $a_n = 3^n$
- $a_n = C_12^n + C_23^n$, where $C_1$ and $C_2$ are arbitrary constants.

**Problem**

Find the solution of the recurrence relation

$$a_n = 5a_{n-1} - 6a_{n-2}, \quad a_0 = 1 \text{ and } a_1 = 6$$
Problem

If \( a_n = r^n \) is a solution of the recurrence relation

\[
a_n = s_1 a_{n-1} + s_2 a_{n-2},
\]

then what condition must \( r \) satisfy?

The characteristic polynomial

The characteristic polynomial of the second-order recurrence relation

\[
a_n = s_1 a_{n-1} + s_2 a_{n-2}
\]
is given by \( p(x) = x^2 - s_1 x - s_2 \).

Theorem

If \( r \) is a root of the characteristic polynomial \( p(x) \) and \( C \) is any real number, then \( a_n = Cr^n \) solves the second-order recurrence relation (2).

Problem

Recall the recurrence relation related to the tiling of the \( 2 \times n \) checkerboard by dominoes:

\[
a_n = a_{n-1} + a_{n-2}, \quad a_1 = 1, \quad a_2 = 2
\]

- Find the characteristic polynomial and determine its roots.
- Solve the recurrence relation with its initial conditions.
The structure of solutions of second-order recurrence relations

Rooting interest

The solution of a second-order linear recurrence relation depends upon the structure of the roots of the characteristic polynomial.

The trichotomy

The roots of the characteristic polynomial can fall into one and only one the following cases:

Distinct real roots There can be two distinct real roots: \( r_1, r_2 \).

Complex roots There can be two distinct complex roots: \( z_1, z_2 \).

Repeated real root There can be a single repeated root: \( r \).

Theorem (Distinct real roots)

Let the second-order linear recurrence relation (2) with initial conditions \( a_1 = \alpha_0 \) and \( a_1 = \alpha_1 \) be given. If the characteristic polynomial has two distinct real roots \( r_1 \) and \( r_2 \), then the solution of the recurrence relation is given by

\[
a_n = C_1 r_1^n + C_2 r_2^n, \quad \text{for } n \geq 0,
\]

where \( C_1 \) and \( C_2 \) are the solutions of the equations:

\[
C_1 + C_2 = \alpha_0
\]

\[
C_1r_1 + C_2r_2 = \alpha_1
\]
Theorem (Complex roots)

Let the second-order linear recurrence relation (2) with initial conditions $a_1 = \alpha_0$ and $a_1 = \alpha_1$ be given. If the characteristic polynomial has the complex roots $z_1$ and $z_2$, then the solution of the recurrence relation is given by

$$a_n = C_1 z_1^n + C_2 z_2^n, \quad \text{for } n \geq 0,$$

where $C_1$ and $C_2$ are the solutions of the equations:

$$C_1 + C_2 = \alpha_0$$
$$C_1 z_1 + C_2 z_2 = \alpha_1$$

Theorem (Repeated real root)

Let the second-order linear recurrence relation (2) with initial conditions $a_1 = \alpha_0$ and $a_1 = \alpha_1$ be given. We suppose that the characteristic polynomial has a repeated root $r$. There are two cases:

1. If $r \neq 0$, then the solution of the recurrence relation is given by

$$a_n = C_1 r^n + C_2 n r^n, \quad \text{for } n \geq 0,$$

where $C_1$ and $C_2$ are the solutions of the equations:

$$C_1 + C_2 = \alpha_0$$
$$C_1 r + C_2 r = \alpha_1$$

2. If $r = 0$, then $a_n = 0$ for all $n \geq 2$. 
Problem

Solve the following recurrence relations:

1. \( a_n = 6a_{n-1} - 9a_{n-2}, \ a_0 = 2, \ a_1 = 21 \)
2. \( a_n = 4a_{n-1} - 5a_{n-1}, \ a_0 = 2, \ a_1 = 6 \)