

4.1 Recurrence Relations

4.2 Solving Linear Recurrence Relations

4.4 Generating Functions

Dr Patrick Chan

School of Computer Science and Engineering
South China University of Technology

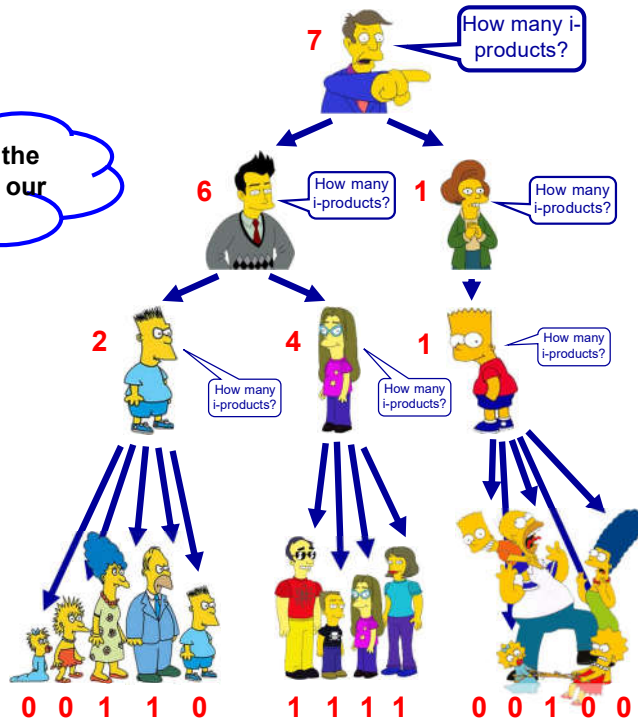
Agenda

- Recurrence Relations
- Modeling with Recurrence Relations
- Linear Nonhomogeneous Recurrence Relations with Constant Coefficients
- Generating Functions
- Useful Facts About Power Series
- Extended Binomial Coefficient
- Extended Binomial Theorem
- Counting Problems and Generating Functions
- Using Generating Functions to Solve Recurrence Relations

Ch. 4.1, 4.2 & 4.4

Recursion

How many i-products the families of students in our school have?



Recurrence Relations

- A **recurrence relation** for a **sequence** $\{a_n\}$ is an **equation** that **expresses** a_n in terms of one or more **previous elements** (a_0, \dots, a_{n-1})
- A **sequence** is called a **solution** of a **recurrence relation** **if** its terms **satisfy** the **recurrence relation**



Ch. 4.1, 4.2 & 4.4

Example 1

- Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} - a_{n-2}$ for $n = 2, 3, 4, \dots$, and suppose that $a_0 = 3$ and $a_1 = 5$.

What are a_2 and a_3 ?

- From the recurrence relation:
 - $a_2 = a_1 - a_0 = 5 - 3 = 2$
 - $a_3 = a_2 - a_1 = 2 - 5 = -3$

Example 2

- Consider the recurrence relation

$$a_n = 2a_{n-1} - a_{n-2}, \text{ where } n \geq 2$$

- Which of the following are solutions?
 - $a_n = 3n$ ✓
 - $2a_{n-1} - a_{n-2} = 2(3(n-1)) - 3(n-2) = 3n = a_n$
 - $a_n = 2^n$ ✗
 - $2a_{n-1} - a_{n-2} = 2(2^{n-1}) - 2^{n-2} = 2^n \neq a_n$
 - $a_n = 5$ ✓
 - $2a_{n-1} - a_{n-2} = 2 \times 5 - 5 = 5 = a_n$

Recurrence Relations

- The **initial conditions** for a sequence **specify the terms** that **precede** the **first term** where the recurrence relation takes effect

- For example

$a_n = a_{n-1} + a_{n-2}$, what is the value of a_3 ?

Answer depends on a_0 and a_1 (initial conditions)

- $a_0 = 3$ and $a_1 = 5$: $a_2 = 8$, $a_3 = 13$
- $a_0 = 1$ and $a_1 = 2$: $a_2 = 3$, $a_3 = 5$

- A **sequence** is **determined uniquely** by
 - Recurrence relation
 - Initial conditions

Modeling with Recurrence Relations

Compound Interest

- Growth of saving in a bank account with $r\%$ interest per given period

$$S_n = S_{n-1} + r \cdot S_{n-1} = (r+1) \cdot S_{n-1}$$

- 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?

$$S_{30} = 1.11S_{29} = 1.11(1.11S_{28}) = \dots = (1.11)^{30} 10,000$$

Modeling with Recurrence Relations

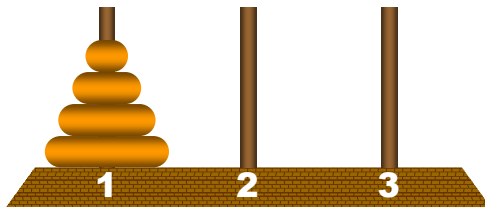
Tower of Hanoi

Objective

- Get **all disks** from **peg 1** to **peg 3**

Rules

- Only **move 1** disk at a time
- Never** put a **larger** disk **on** a **smaller** one

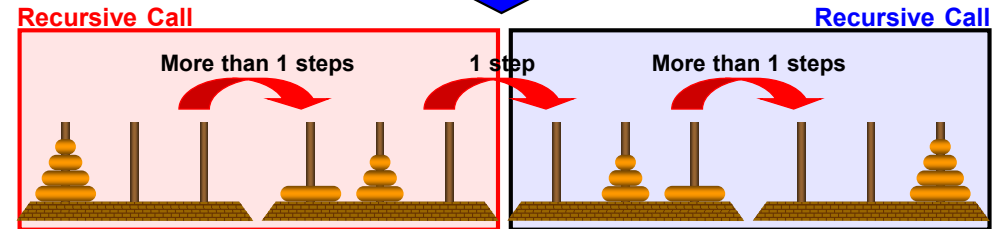
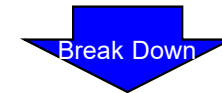
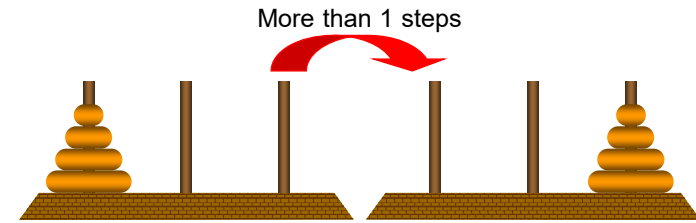


Ch. 4.1, 4.2 & 4.4

9

Modeling with Recurrence Relations

Tower of Hanoi

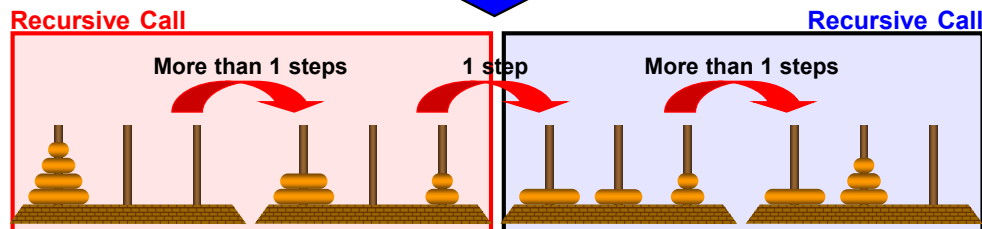
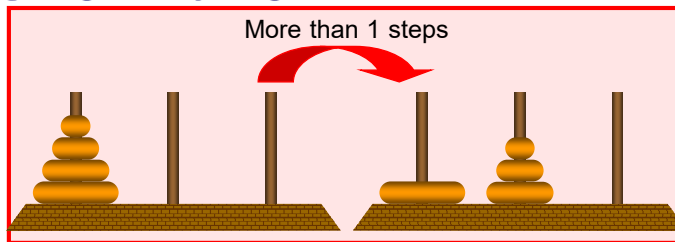


Ch. 4.1, 4.2 & 4.4

10

Modeling with Recurrence Relations

Tower of Hanoi

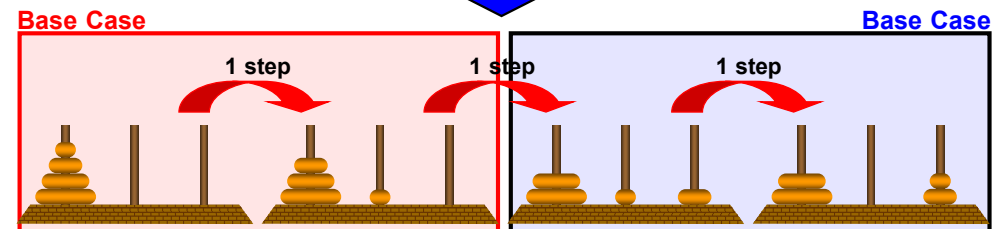
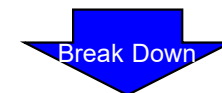
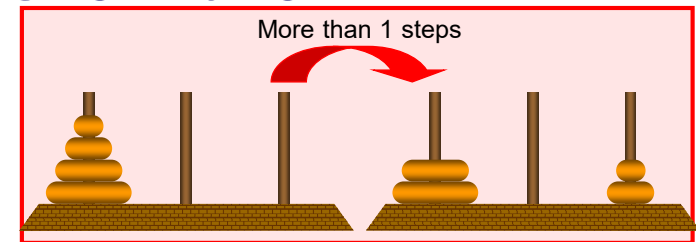


Ch. 4.1, 4.2 & 4.4

11

Modeling with Recurrence Relations

Tower of Hanoi

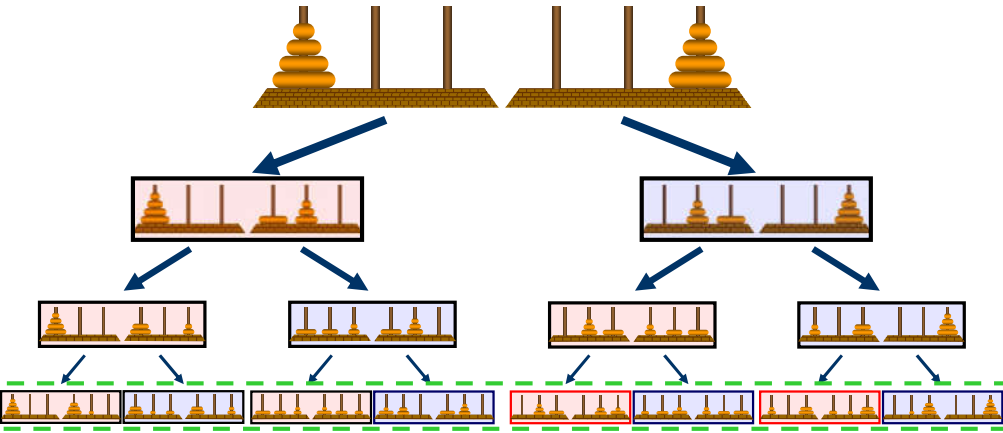


Ch. 4.1, 4.2 & 4.4

12

Modeling with Recurrence Relations

Tower of Hanoi



The solution

Modeling with Recurrence Relations

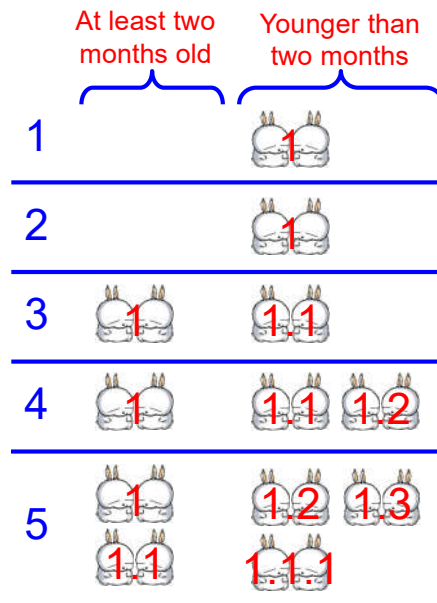
Tower of Hanoi

- Let H_n be the number of moves for a stack of n disks.
- Strategy:
 - Move top $n-1$ disks (H_{n-1} moves)
 - Move bottom disk (1 move)
 - Move top $n-1$ to bottom disk (H_{n-1} moves)
- $H_n = 2H_{n-1} + 1$

Modeling with Recurrence Relations

Fibonacci (Rabbits) Numbers

- A young pair of rabbits (one of each sex) is placed on an island
- A pair of rabbits does not breed until they are 2 months old
- After they are 2 months old, each pair of rabbits produces another pair each month
- $P_n = P_{n-1} + P_{n-2}$



Modeling with Recurrence Relations

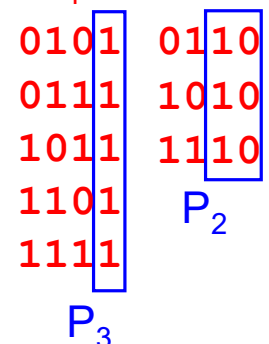
Example 1

- Find a recurrence relation and give initial conditions for the number of bit strings of length n that do not have two consecutive 0s.
- Let P_n denote the number of bit strings of length n that do not have two consecutive 0s

Any bit string of length $n - 1$ with no two consecutive 0s $1 P_{n-1}$

Any bit string of length $n - 2$ with no two consecutive 0s $10 P_{n-2}$

For P_4



- $P_n = P_{n-1} + P_{n-2}$, $n \geq 3$
- $P_1 = 2$, $P_2 = 3$

Example 2

- Find a recurrence relation and give initial conditions for the number of bit strings of length n that do not have three consecutive 0s.
- Let P_n denote the number of bit strings of length n that do not have three consecutive 0s

Any bit string of length $n - 1$ with no three consecutive 0s

$1 P_{n-1}$

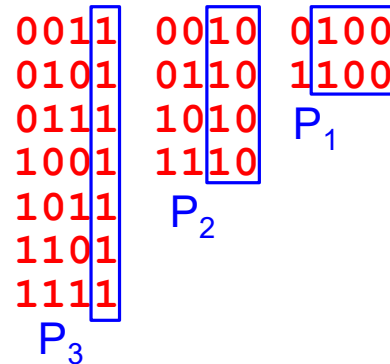
Any bit string of length $n - 2$ with no three consecutive 0s

$10 P_{n-2}$

Any bit string of length $n - 3$ with no three consecutive 0s

$100 P_{n-3}$

For P_4



- $P_n = P_{n-1} + P_{n-2} + P_{n-3}$, $n \geq 4$
- $P_1 = 2, P_2 = 4, P_3 = 7$

Solving Linear Recurrence Relations

- Given $P_n = P_{n-1} + P_{n-2}$, what is P_{100} ?
- It is not easy to calculate
- Need a better solution which is not in relation form
- E.g. $P_n = n \cdot 10^{-1}$



Solving Linear Recurrence Relations

- Linear Homogeneous Recurrence of Degree k with Constant Coefficients is a recurrence of the form

$$a_n = c_1 a_{n-1} + \dots + c_k a_{n-k} = \sum_{i=1}^k c_i a_{n-i}$$

where the c_i are all real numbers, and $c_k \neq 0$

- Linear**: the power of all a_i term is one
- Homogeneous**: no constant term (no team without a_i)
- Recurrence**: a sequence $\{a_n\}$ which a_n in terms of a_{n-1}, a_{n-2}, \dots
- Degree k** : refer to k previous terms a_{n-k}
- Constant Coefficients**: c_1, c_2, \dots independent from n
- The short name is "k-LiHoReCoCo"

Solving Linear Recurrence Relations Example

- $M_n = M_{n-1} + (1.11)M_{n-1}$
 - 1-LiHoReCoCo
- $a_n = a_{n-1} + (a_{n-2})^2$
 - Not linear
- $P_n = P_{n-1} + P_{n-2}$
 - 2-LiHoReCoCo
- $H_n = 2H_{n-1} + 1$
 - Not homogeneous
- $a_n = a_{n-5}$
 - 5-LiHoReCoCo
- $B_n = nB_{n-1}$
 - Non-constant coefficient (n is a variable)

k-LiHoReCoCo

- Linear**: the power of all a_i term is one
- Homogeneous**: no constant term (no team without a_i)
- Recurrence**: a sequence $\{a_n\}$ which a_n in terms of a_{n-1}, a_{n-2}, \dots
- Degree k** : refer to k previous terms a_{n-k}
- Constant Coefficients**: c_1, c_2, \dots independent from n

Solving 2-LiHoReCoCos

- Given **2-LiHoReCoCo**: $a_n = c_1 a_{n-1} + c_2 a_{n-2}$, and $a_0 = c$ and $a_1 = d$
- Assume s_n and t_n be the **solution**, $a_n = s_n$ and $a_n = t_n$
 - $s_n = c_1 s_{n-1} + c_2 s_{n-2}$ and $t_n = c_1 t_{n-1} + c_2 t_{n-2}$
- For constants w_1 and w_2

$$\underbrace{w_1 s_n + w_2 t_n}_{a_n} = w_1 (c_1 s_{n-1} + c_2 s_{n-2}) + w_2 (c_1 t_{n-1} + c_2 t_{n-2})$$

$$= c_1 \underbrace{(w_1 s_{n-1} + w_2 t_{n-1})}_{a_{n-1}} + c_2 \underbrace{(w_1 s_{n-2} + w_2 t_{n-2})}_{a_{n-2}}$$
- Therefore, $a_n = w_1 s_n + w_2 t_n$ is a **solution**

Solving 2-LiHoReCoCos

- By considering 1-LiHoReCoCo, $a_n = c a_{n-1}$
- Obviously, the general solution is $a_n = c^n a_0$
- Therefore, the solution of the form may be $a_n = r^n$
- Substitute $a_n = r^n$ to $a_n = c_1 a_{n-1} + c_2 a_{n-2}$, then $r^2 - c_1 r - c_2 = 0$ or $r = 0$
 - $r = 0$ is a special case since $a_n = 0$
- $r^2 - c_1 r - c_2$ is called **characteristic equation**

Solving 2-LiHoReCoCos

- Given **2-LiHoReCoCo**: $a_n = c_1 a_{n-1} + c_2 a_{n-2}$, and $a_0 = c$ and $a_1 = d$
- Assume $a_n = w_1 r_1^n + w_2 r_2^n$ for r_1 and r_2 are **different** and some **constants** w_1, w_2
- We know that $r_1^2 - c_1 r_1 - c_2 = 0$ and $r_2^2 - c_1 r_2 - c_2 = 0$
- Characteristic Equation**: $r^2 - c_1 r - c_2 = 0$
- Characteristic Roots**: r_1 and r_2
- w_1 and w_2 can be calculated by using c and d

$$\begin{cases} a_0 = c = w_1 r_1^0 + w_2 r_2^0 \\ a_1 = d = w_1 r_1^1 + w_2 r_2^1 \end{cases}$$

Solving 2-LiHoReCoCos

Theorem

- Consider an arbitrary **2-LiHoReCoCo**:

$$a_n = c_1 a_{n-1} + c_2 a_{n-2}$$

- By substituting $a_n = r^n$, we have the **characteristic equation**:

$$r^2 - c_1 r - c_2 = 0$$

- If there has **two different roots** r_1 and r_2 , then

$$a_n = w_1 r_1^n + w_2 r_2^n$$

for $n \geq 0$ and some constants w_1, w_2

Solving 2-LiHoReCoCos

Proof

Given r_1, r_2 are the characteristic root

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} \Leftrightarrow a_n = w_1 r_1^n + w_2 r_2^n$$

where and w_1, w_2 are constants

Two steps for the proof

1. Show if $a_n = w_1 r_1^n + w_2 r_2^n$, $\{a_n\}$ is a solution of the recurrence relation
2. Show if $\{a_n\}$ is the solution of the recurrence relation, $a_n = w_1 r_1^n + w_2 r_2^n$ for some w_1 and w_2

Solving 2-LiHoReCoCos

Step 1

Show if $a_n = w_1 r_1^n + w_2 r_2^n$, $\{a_n\}$ is a solution of the recurrence relation

$$\begin{aligned} c_1 a_{n-1} + c_2 a_{n-2} &= c_1 (w_1 r_1^{n-1} + w_2 r_2^{n-1}) + c_2 (w_1 r_1^{n-2} + w_2 r_2^{n-2}) \\ &= w_1 r_1^{n-2} (c_1 r_1 + c_2) + w_2 r_2^{n-2} (c_1 r_2 + c_2) \\ &= w_1 r_1^{n-2} r_1^2 + w_2 r_2^{n-2} r_2^2 \quad \left[\begin{array}{l} r_1 \text{ and } r_2 \text{ are the solution of} \\ r^2 - c_1 r - c_2 = 0 \end{array} \right] \\ &= w_1 r_1^n + w_2 r_2^n \\ &= a_n \end{aligned}$$

Solving 2-LiHoReCoCos

Step 2

Show if $\{a_n\}$ is the solution of the recurrence relation, $a_n = w_1 r_1^n + w_2 r_2^n$ for some w_1 and w_2

- Suppose that $\{a_n\}$ is a solution of the recurrence relation, and the initial conditions $a_0 = C_0$ and $a_1 = C_1$ hold
- We want to show that there are constants w_1 and w_2 such that the sequence $\{a_n\}$ with $a_n = w_1 r_1^n + w_2 r_2^n$ satisfies these same initial conditions
 - $a_0 = C_0 = w_1 + w_2$ and $a_1 = C_1 = w_1 r_1 + w_2 r_2$
- By solving these two equations:

$$w_1 = \frac{C_1 - C_0 r_2}{r_1 - r_2} \quad w_2 = \frac{C_0 r_2 - C_1}{r_1 - r_2}$$

- When $r_1 \neq r_2$, $\{a_n\}$ with $w_1 r_1^n + w_2 r_2^n$ satisfy the 2 initial conditions

Solving 2-LiHoReCoCos

- We know that $\{a_n\}$ and $\{\alpha_1 r_1^n + \alpha_2 r_2^n\}$ are both solutions of the recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2}$ and both satisfy the initial conditions when $n = 0$ and $n = 1$
- Because there is a unique solution of 2-LiHoReCoCo with two initial conditions, it follows that the two solutions are the same, that is, $a_n = \alpha_1 r_1^n + \alpha_2 r_2^n$ for all nonnegative integers n
- We have completed the proof

Solving 2-LiHoReCoCos Example 1

$$\begin{aligned} \text{2-LiHoReCoCo: } a_n &= c_1 a_{n-1} + c_2 a_{n-2}, \\ \text{Characteristic Equation: } r^2 - c_1 r - c_2 &= 0 \\ a_n &= w_1 r_1^n + w_2 r_2^n \text{ (} r_1 \text{ and } r_2 \text{ are different)} \end{aligned}$$

- Solve the recurrence $a_n = a_{n-1} + 2a_{n-2}$ given the initial conditions $a_0 = 2, a_1 = 7$
- Characteristic Equation: $r^2 - r - 2 = 0$
- Characteristic Root:
 - $r = (1 \pm 3) / 2$
 - $r = 2$ or $r = -1$
- Therefore, $a_n = w_1 2^n + w_2 (-1)^n$
- By using $a_0 = 2, a_1 = 7$
 - $a_0 = 2 = w_1 2^0 + w_2 (-1)^0$
 - $a_1 = 7 = w_1 2^1 + w_2 (-1)^1$
 - $w_1 = 3$ and $w_2 = 1$
- Therefore, $a_n = 3 \cdot 2^n - (-1)^n$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

Ch. 4.1, 4.2 & 4.4

29

Solving 2-LiHoReCoCos Example 2

$$\begin{aligned} \text{2-LiHoReCoCo: } a_n &= c_1 a_{n-1} + c_2 a_{n-2}, \\ \text{Characteristic Equation: } r^2 - c_1 r - c_2 &= 0 \\ a_n &= w_1 r_1^n + w_2 r_2^n \text{ (} r_1 \text{ and } r_2 \text{ are different)} \end{aligned}$$

- Find an explicit formula for the Fibonacci numbers
- Recall $f_n = f_{n-1} + f_{n-2}$
 - Characteristic equation: $r^2 - r - 1 = 0$
 - Characteristic roots: $r_1 = (1 + \sqrt{5}) / 2$ $r_2 = (1 - \sqrt{5}) / 2$

$$f_n = w_1 \left(\frac{1 + \sqrt{5}}{2} \right)^n + w_2 \left(\frac{1 - \sqrt{5}}{2} \right)^n$$

- Initial conditions $f_0 = 0$ and $f_1 = 1$

$$f_0 = 0 = w_1 + w_2$$

$$f_1 = 1 = w_1 \left(\frac{1 + \sqrt{5}}{2} \right) + w_2 \left(\frac{1 - \sqrt{5}}{2} \right) \quad w_1 = \frac{1}{\sqrt{5}} \quad w_2 = -\frac{1}{\sqrt{5}}$$

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

Ch. 4.1, 4.2 & 4.4

30

Solving 2-LiHoReCoCos with two same roots

Theorem

- Let c_1 and c_2 be real numbers with $c_2 \neq 0$. Suppose that $r^2 - c_1 r - c_2 = 0$ has **only one root** r_0
- A sequence $\{a_n\}$ is a solution of the recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2}$ if and only if $a_n = w_1 r_0^n + w_2 n r_0^n$, for $n = 0, 1, 2, \dots$, where w_1 and w_2 are constants

Ch. 4.1, 4.2 & 4.4

31

Solving 2-LiHoReCoCos with Example 1

$$\begin{aligned} \text{2-LiHoReCoCo: } a_n &= c_1 a_{n-1} + c_2 a_{n-2}, \\ \text{Characteristic Equation: } r^2 - c_1 r - c_2 &= 0 \\ a_n &= w_1 r_0^n + w_2 n r_0^n \end{aligned}$$

- What is the solution of the recurrence relation $a_n = 6a_{n-1} - 9a_{n-2}$ with initial conditions $a_0 = 1$ and $a_1 = 6$?
- Characteristic equation: $r^2 - 6r + 9 = 0$
- Only one characteristic root: $r = 3$
- Hence, the solution to this recurrence relation is

$$a_n = w_1 3^n + w_2 n 3^n$$

for some constants w_1 and w_2

- By using the initial conditions, $a_0 = 1 = w_1, a_1 = 6 = 3w_1 + 3w_2$, so $w_1 = 1$ and $w_2 = 1$
- Consequently, $a^n = 3^n + n3^n$

Ch. 4.1, 4.2 & 4.4

32

Summary

- Given : $a_n = c_1 a_{n-1} + c_2 a_{n-2}$ and $a_0 = c$ and $a_1 = d$
 1. **Characteristic equation:** $r^2 - c_1 r - c_2 = 0$
 - 2a. **If Characteristic Root (r_1 and r_2) are different**
 1. $a_n = w_1 r_1^n + w_2 r_2^n$ is the solution
 2. Use $a_0 = w_1 + w_2 = c$ and $a_1 = w_1 r_1 + w_2 r_2 = d$ to solve w_1 and w_2
 - 2b. **If Characteristic Root (r_1 and r_2) are the same**
 1. $a_n = w_1 r^n + w_2 n r^n$ is the solution
 2. Use $a_0 = w_1 = c$ and $a_1 = w_1 r_1 + w_2 r_2 = d$ to solve w_1 and w_2

😊 Small Exercise 😊

- **What is the solution** of the recurrence relation $a_n = -a_{n-1} + 6a_{n-2}$ with initial conditions $a_0 = 0$ and $a_1 = 5$?
- **What is the solution** of the recurrence relation $a_n = -2a_{n-1} - a_{n-2}$ with initial conditions $a_0 = 5$ and $a_1 = -6$?

😊 Small Exercise 😊

- the recurrence relation: $a_n = -a_n + 6a_{n-2}$
- Initial conditions $a_0 = 0$ and $a_1 = 5$
- **Characteristic Equation:** $r^2 + r - 6 = 0$
 $(r + 3)(r - 2) = 0$
- **Characteristic Root:** $r_1 = -3, r_2 = 2$
- Therefore, $a^n = w_1 (-3)^n + w_2 (2)^n$
- Using the **initial condition**
 - $a_0 = 0 = w_1 + w_2$
 - $a_1 = 5 = -3w_1 + 2w_2$
 - $w_1 = -1, w_2 = 1$
- Therefore, $a^n = -(-3)^n + (2)^n$

😊 Small Exercise 😊

- the recurrence relation: $a_n = -2a_n - a_{n-2}$
- Initial conditions $a_0 = 5$ and $a_1 = -6$
- **Characteristic Equation:** $r^2 + 2r + 1 = 0$
 $(r + 1)(r + 1) = 0$
- **Characteristic Root:** $r_1 = -1$
- Therefore, $a^n = w_1 (-1)^n + w_2 n (-1)^n$
- Using the **initial condition**
 - $a_0 = 5 = w_1$
 - $a_1 = -6 = -w_1 - w_2$
 - $w_1 = 5, w_2 = 1$
- Therefore, $a^n = 5(-1)^n + n(-1)^n$

Solving k-LiHoReCoCos

■ **k-LiHoReCoCo**: $a_n = \sum_{i=1}^k c_i a_{n-i}$

2-kiHoReCoCo

$$a_n = c_1 a_{n-1} + c_2 a_{n-2}$$

■ **Characteristic Equation** is:

$$r^k - \sum_{i=1}^k c_i r^{k-i} = 0 \quad r^2 - c_1 r - c_2 = 0$$

■ **Theorem**

If there are **k distinct roots** r_i , then the solutions to the recurrence are of the form:

$$a_n = \sum_{i=1}^k w_i r_i^n \quad a_n = w_1 r_1^n + w_2 r_2^n$$

for all $n \geq 0$, where the w_i are constants

Solving k-LiHoReCoCos

Example

■ Find the solution to the recurrence relation

$$a_n = 6a_{n-1} - 11a_{n-2} + 6a_{n-3}$$

with the initial conditions $a_0 = 2$, $a_1 = 5$, and $a_2 = 15$.

■ The characteristic equation is:

$$r^3 - 6r^2 + 11r - 6 = (r - 1)(r - 2)(r - 3)$$

■ The characteristic roots are $r = 1$, $r = 2$, and $r = 3$

■ $a_n = w_1 1^n + w_2 2^n + w_3 3^n$

■ By using the initial conditions

■ $a_0 = 2 = w_1 + w_2 + w_3$

■ $a_1 = 5 = w_1 + w_2 \times 2 + w_3 \times 3$

■ $a_2 = 15 = w_1 + w_2 \times 4 + w_3 \times 9$

■ Therefore, $w_1 = 1$, $w_2 = -1$ and $w_3 = 2$

■ As a result, $a_n = 1 - 2^n + 2 \times 3^n$

Solving k-LiHoReCoCos with same roots

■ Let c_1, c_2, \dots, c_k be real numbers

■ Suppose that the characteristic equation

$$r^k - c_1 r^{k-1} - \dots - c_k = 0$$

has **t distinct roots** r_1, r_2, \dots, r_t with **multiplicities** m_1, m_2, \dots, m_t

■ i.e. r_i appear m_i times

■ $m_1 + m_2 + \dots + m_t = k$

Solving k-LiHoReCoCos with same roots

Special case for k=2, One distinct root

$$a_n = w_1 r_0^n + w_2 n r_0^n$$

$$a_n = (w_1 + w_2 n) r_0^n$$

■ A sequence $\{a_n\}$ is a solution of the recurrence relation

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

■ If and only if

Multiplicities for r_i

$$a_n = \left(w_{1,0} + w_{1,1}n + \dots + w_{1,m_1-1}n^{m_1-1} \right) r_1^n + \left(w_{2,0} + w_{2,1}n + \dots + w_{2,m_2-1}n^{m_2-1} \right) r_2^n + \dots + \left(w_{t,0} + w_{t,1}n + \dots + w_{t,m_t-1}n^{m_t-1} \right) r_t^n$$

} No. of distinct roots

$$= \sum_{i=1}^t \left(\sum_{j=0}^{m_i-1} w_{i,j} n^j \right) r_i^n$$

for $n = 0, 1, 2, \dots$, where w_{ij} are constants for $1 \leq i \leq t$ and $0 \leq j \leq m_{i-1}$

Solving k-LiHoReCoCos with Example

$$a_n = (w_{1,0} + w_{1,1}n + \dots + w_{1,m_1-1}n^{m_1-1})r_1^n + (w_{2,0} + w_{2,1}n + \dots + w_{2,m_2-1}n^{m_2-1})r_2^n + \dots + (w_{t,0} + w_{t,1}n + \dots + w_{t,m_t-1}n^{m_t-1})r_t^n$$

- Find the solution to the recurrence relation

$$H_n = -H_{n-1} + 3H_{n-2} + 5H_{n-3} + 2H_{n-4}$$

with the initial conditions $H_0 = 1, H_1 = 0, H_2 = 1, H_3 = 2$

- Characteristic equation:** $x^4 + x^3 - 3x^2 - 5x - 2 = 0$
 $(x-2)(x+1)^3 = 0$

- Roots:** $-1, -1, -1, 2$

Therefore: $H_n = (c_1 + c_2n + c_3n^2)(-1)^n + c_42^n$

- By initial conditions:

$$\begin{cases} H_0 = c_1 + c_4 = 1 \\ H_1 = -c_1 - c_2 - c_3 + 2c_4 = 0 \\ H_2 = c_1 + 2c_2 + 4c_3 + 4c_4 = 1 \\ H_3 = -c_1 - 3c_2 - 9c_3 + 8c_4 = 2 \end{cases} \quad \begin{cases} c_1 = \frac{7}{9}, c_2 = -\frac{1}{3}, c_3 = 0, c_4 = \frac{2}{9} \\ H_n = \frac{7}{9}(-1)^n - \frac{1}{3}n(-1)^n + \frac{2}{9}2^n \end{cases}$$

Solving k-LiHoReCoCos Summary

- Given : $a_n = \sum_{i=1}^k c_i a_{n-i}$ and $a_i = c_i$, where $i = 1, 2, \dots, k$

1. Characteristic equation: $r^k - \sum_{i=1}^k c_i r^{k-i} = 0$

2. Characteristic Root (r_1, r_2, \dots, r_k)

1. $a_n = \sum_{i=1}^t \left(\sum_{j=0}^{m_i-1} w_{i,j} n^j \right) r_i^n$ is the solution of k-LiHoReCoCos

where m_i is the multiplicity of r_i

2. solve w_i by $a_p = c_p = \sum_{i=1}^t \left(\sum_{j=0}^{m_i-1} w_{i,j} p^j \right) r_i^p$

where $p = 1, 2, \dots, k$

☺ Small Exercise ☺

- What is the solution of the recurrence relation

$$a_n = a_{n-1} + a_{n-2} - a_{n-3} \text{ with initial conditions } a_0 = 0, a_1 = 8 \text{ and } a_2 = 4?$$

$$a_n = (w_{1,0} + w_{1,1}n + \dots + w_{1,m_1-1}n^{m_1-1})r_1^n + (w_{2,0} + w_{2,1}n + \dots + w_{2,m_2-1}n^{m_2-1})r_2^n + \dots + (w_{t,0} + w_{t,1}n + \dots + w_{t,m_t-1}n^{m_t-1})r_t^n$$

☺ Small Exercise ☺

- the recurrence relation: $a_n = a_{n-1} + a_{n-2} - a_{n-3}$
- Initial conditions $a_0 = 0, a_1 = 8$ and $a_2 = 4$

- Characteristic Equation:** $r^3 - r^2 - r + 1 = 0$
 $(r-1)(r-1)(r+1) = 0$

- Characteristic Root:** $r_1 = 1, r_2 = 1, r_3 = -1$

Therefore, $a^n = (c_1 + c_2 n) (1)^n + c_3 (-1)^n$

- Using the initial condition

- $a_0 = 0 = c_1 + c_3$
- $a_1 = 8 = c_1 + c_2 - c_3$
- $a_2 = 4 = c_1 + 2c_2 + c_3$
- $c_1 = 3, c_2 = -3, c_3 = 2$

Therefore, $a^n = 3(1-n)(1)^n + 2(-1)^n$

Solving LiNoReCoCos

- Linear nonhomogeneous recurrence of degree k with constant coefficients (k -LiNoReCoCos) contain some terms $F(n)$ that **depend only on n but not a_i**
- General form:**

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

Associated Homogeneous Recurrence Relation

Solving LiNoReCoCos

- If $\{a_n^{(p)}\}$ is a **particular solution** of the nonhomogeneous linear recurrence relation with constant coefficients

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

- Then **every solution** is of the form $\{a_n^{(p)} + a_n^{(h)}\}$, where $\{a_n^{(h)}\}$ is a **solution** of the **associated homogeneous recurrence relation**

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

Solving LiNoReCoCos

- Proof**
 - As $\{a_n^{(p)}\}$ is a **particular solution** for LiNoReCoCos
 - Suppose that $\{b_n\}$ is an **another solution**

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

$$- \quad b_n = c_1 b_{n-1} + c_2 b_{n-2} + \dots + c_k b_{n-k} + F(n)$$

$$b_n - a_n^{(p)} = c_1 (b_{n-1} - a_{n-1}^{(p)}) + c_2 (b_{n-2} - a_{n-2}^{(p)}) + \dots + c_k (b_{n-k} - a_{n-k}^{(p)})$$

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

- $\{b_n - a_n^{(p)}\}$ is a **solution** of the **associated homogeneous linear recurrence**, named $\{a_n^{(h)}\}$
- Consequently, $b_n = a_n^{(p)} + a_n^{(h)}$ for all n .

Solving LiNoReCoCos Example 1

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

$$a_1 = 3$$

- Find all solutions** to $a_n = 3a_{n-1} + 2n$, which solution has $a_1 = 3$?
- Notice this is a **1-LiNoReCoCo**.
- Its **associated 1-LiHoReCoCo**
 - $a_n = 3a_{n-1}$ and root is 3
 - Solution is $a_n^{(h)} = c3^n$
- The **solutions of LiNoReCoCo** are in the form

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

Next step

Example

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

$$a_1 = 3$$

- If $F(n)$ is a **degree- u polynomial** in n , a **degree- u polynomial should be tried** as the particular solution $a_n^{(p)}$

- Now, $F(n) = 2n$

- Try $a_n^{(p)} = cn + d$, c and d are constants

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

$$cn + d = 3(c(n-1) + d) + 2n$$

$$(2c+2)n + (3c-2d) = 0$$

$$c = -1 \text{ and } d = -3/2$$

- Solution is: $a_n^{(p)} = -n - 3/2$

Example

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

$$a_1 = 3$$

- Therefore, we have

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

$$= -n - \frac{3}{2} + c3^n$$

$$a_n^{(p)} = -n - \frac{3}{2}$$

$$a_n^{(h)} = c3^n$$

- By using $a_1 = 3$

- $3 = -1 - 3/2 + 3c$

- $c = 11/6$

- As a result, $a_n = -n - \frac{3}{2} + \frac{11 \cdot 3^n}{6}$

Particular Solution

- Suppose $\{a_n\}$ satisfies the LiNoReCoCo $a_n = \left(\sum_{i=1}^k c_i a_{n-i} \right) + F(n)$ where c_i ($i = 1, 2, \dots, k$) are real numbers and

$$F(n) = (b_t n^t + b_{t-1} n^{t-1} + \dots + b_1 n + b_0) s^n$$

where b_0, b_1, \dots, b_t and s are real numbers

- When s is **not a root** of the characteristic equation of the **associated linear homogeneous RR**, there is a **particular solution** ($a_n^{(p)}$) of the form

$$(p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$$

- When s is **a root** of the characteristic equation of the **associated linear homogeneous RR with multiplicity m** , there is a **particular solution** ($a_n^{(p)}$) of the form

$$n^m (p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$$

Solving LiNoReCoCos
Example

$$F(n) = (b_t n^t + b_{t-1} n^{t-1} + \dots + b_1 n + b_0) s^n$$

$$\text{is not a root } (p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$$

$$\text{is a root } n^m (p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$$

- What form do the particular solutions of the nonhomogeneous $a_n = 6a_{n-1} - 9a_{n-2} + F(n)$ have when ...

- Consider the **associated homogeneous RR**:

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

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

- Characteristic Equation**
- Characteristic Root** is 3, of multiplicity $m=2$

- $F(n) = 3^n$
 $n^2 (p_0) 3^n$

- $F(n) = n3^n$
 $n^2 (p_1 n + p_0) 3^n$

- $F(n) = n^2 2^n$
 $(p_2 n^2 + p_1 n + p_0) 2^n$

- $F(n) = (n^2 + 1)3^n$
 $n^2 (p_2 n^2 + p_1 n + p_0) 3^n$

Solving LiNoReCoCos : Particular Solution

Example 2

$$F(n) = (b_t n^t + b_{t-1} n^{t-1} + \dots + b_1 n + b_0) s^n$$

s is not a root $(p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$

s is a root $n^m (p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$

- Let a_n be the sum of the first n positive integers, so that

$$a_n = \sum_{k=1}^n k$$

- a_n satisfies the linear nonhomogeneous RR

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

- Associated linear homogeneous RR is $a_n = a_{n-1}$
- Root is 1. The solution is $a_n^{(h)} = c(1)^n$, c is a constant
- Since $F(n) = n = n \times (1)^n$, and $s = 1$ is a root of degree one of the characteristic equation of the associated linear homogeneous RR
- So the particular solution has the form $n(p_1 n + p_0)$

Solving LiNoReCoCos : Particular Solution

Example 2

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

$$a_n^{(p)} = n(p_1 n + p_0)$$

- By solving $p_1 n^2 + p_0 n = p_1 (n-1)^2 + p_0 (n-1) + n$

- We have $p_0 = p_1 = 1/2$

- Recall, $a_n = a_n^{(p)} + a_n^{(h)}$

$$a_n = n(n+1)/2 + c$$

$$a_n^{(h)} = c$$

$$a_n^{(p)} = n(n+1)/2$$

- By using $a_1 = 1$, so $c = 0$
- Therefore,

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

Solving Linear Recurrence Relations

Summary

- k-LiHoReCoCos with m same roots (without F(x))**
 - Find the root of characteristic equation
 - $a_n = (\alpha_{1,0} + \alpha_{1,1}n + \dots + \alpha_{1,m_1-1}n^{m_1-1})r_1^n + (\alpha_{2,0} + \alpha_{2,1}n + \dots + \alpha_{2,m_2-1}n^{m_2-1})r_2^n + \dots + (\alpha_{t,0} + \alpha_{t,1}n + \dots + \alpha_{t,m_t-1}n^{m_t-1})r_t^n$
 - Use initial terms to find alphas
- k-LiNoReCoCos with m same roots (with F(x))**
 - Find the solution of characteristic equation of Associated linear homogeneous RR $a_n^{(h)}$
 - Find the particular solution of LiNoReCoCo using $a_n^{(p)} = n^m (p_t n^t + p_{t-1} n^{t-1} + \dots + p_1 n + p_0) s^n$
 - Finally $a_n^{(p)} + a_n^{(h)}$
 - Use initial terms to find alphas

😊 Small Exercise 😊

- Find all solutions to $a_n = 7a_{n-1} + (2n^2 + 2)3^n$, which solution has $a_1 = 10$?

☺ Small Exercise ☺

$$\begin{aligned} a_n &= 7a_{n-1} + (2n^2+2)3^n \\ a_0 &= 10 \end{aligned}$$

- Its **associated 1-LiHoReCoCo**

- $a_n = 7a_{n-1}$ and root is 7
- Solution is $a_n^{(h)} = c7^n$

- The **solutions of 1-LiNoReCoCo** are in the form

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

- Need to do is **find one** $a_n^{(p)}$

☺ Small Exercise ☺

$$\begin{aligned} a_n &= 7a_{n-1} + (2n^2+2)3^n \\ a_0 &= 10 \end{aligned}$$

- Now, $F(n) = (2n^2+2)3^n$

$$a_n^{(p)} = (an^2 + bn + c)3^n$$

$$a_n = 7a_{n-1} + (2n^2+2)3^n$$

$$(an^2+bn+c)3^n = 7(a(n-1)^2+b(n-1)+c)3^{n-1} + (2n^2+2)3^n$$

$$3an^2+3bn+3c = 7an^2 - 14an + 7a + 7bn - 7b + 7c + 6n^2 + 6$$

$$0 = 4an^2 - 14an + 7a + 4bn - 7b + 4c + 6n^2 + 6$$

$$0 = n^2(4a+6) + n(4b-14a) + (4c+7a-7b+6)$$

$$4a+6=0 \quad 4b-14a=0 \quad 4c+7a-7b+6=0$$

$$a=-3/2 \quad b=-21/4 \quad c=-129/16$$

$$a_n^{(p)} = (-3n^2/2 - 21n/4 - 129/6)3^n$$

☺ Small Exercise ☺

$$\begin{aligned} a_n &= 7a_{n-1} + (2n^2+2)3^n \\ a_0 &= 10 \end{aligned}$$

- Therefore, we have

$$a_n = a_n^{(p)} + a_n^{(h)} \quad a_n^{(p)} = (-3n^2/2 - 21n/4 - 129/6)3^n$$

$$= (-3n^2/2 - 21n/4 - 129/6)3^n + c7^n \quad a_n^{(h)} = c7^n$$

- By using $a_0 = 10$

- $a_0 = 10 = -129/6 + c$
- $c = 189/6$

- As a result,

$$a_n = (-3n^2/2 - 21n/4 - 129/6)3^n + 189 \cdot 7^n / 6$$

Generating Functions

- Generating functions** ($G(x)$) are used to **represent sequences** efficiently by **coding** the terms of a **sequence** as **coefficients** of **powers** of a variable x in a formal power series

- Generating function** for the sequence $a_0, a_1, a_2, \dots, a_k, \dots$ of real numbers is the infinite series

$$G(x) = a_0x^0 + a_1x^1 + \dots + a_kx^k + \dots = \sum_{k=0}^{\infty} a_kx^k$$

Example

- What is the **generating function** for the following sequence?

- {0, 2, ..., 2k, ...}**

$$0 + 2x + \dots + 2k \cdot x^k + \dots = \sum_{k=0}^{\infty} 2^k x^k$$

- {1, 1, 1, 1, 1}**

$$1 + x + x^2 + x^3 + x^4 = \sum_{k=0}^4 x^k$$

Useful Facts About Power Series

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x}$$

$$\sum_{k=0}^{\infty} a^k x^k = \frac{1}{1-ax}$$

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

is **generating function**
of the sequence
1, 1, 1, 1, ...

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

is **generating function**
of the sequence
1, a, a², a³, ...

Useful Facts About Power Series

- Given: $f(x) = \sum_{k=0}^{\infty} a_k x^k$ $g(x) = \sum_{k=0}^{\infty} b_k x^k$

$$f(x) + g(x) = \sum_{k=0}^{\infty} (a_k + b_k) x^k$$

$$\begin{aligned} f(x)g(x) &= \sum_{k=0}^{\infty} a_k x^k \sum_{k=0}^{\infty} b_k x^k \\ &= (a_0 x^0 + a_1 x^1 + \dots)(b_0 x^0 + b_1 x^1 + \dots) \\ &= x^0(a_0 b_0) + x^1(a_0 b_1 + a_1 b_0) + \\ &\quad x^2(a_0 b_2 + a_1 b_1 + a_2 b_0) + \dots \\ &= \sum_{k=0}^{\infty} \sum_{j=0}^k (a_j b_{k-j}) x^k \end{aligned}$$

Useful Facts About Power Series

Example

- Let $h(x) = \frac{1}{(1-x)^2}$,
- Find the coefficients a_0, a_1, a_2, \dots in the expansion

$$h(x) = \sum_{k=0}^{\infty} a_k x^k$$

$$f(x) = \frac{1}{1-x} = \sum_{k=0}^{\infty} x^k$$

$$f(x) = \sum_{k=0}^{\infty} a_k x^k \quad g(x) = \sum_{k=0}^{\infty} b_k x^k$$

$$f(x) + g(x) = \sum_{k=0}^{\infty} (a_k + b_k) x^k$$

$$f(x)g(x) = \sum_{k=0}^{\infty} \sum_{j=0}^k (a_j b_{k-j}) x^k$$

$$\begin{aligned} h(x) &= \frac{1}{(1-x)^2} = \frac{1}{(1-x)} \frac{1}{(1-x)} \\ &= \left(\sum_{k=0}^{\infty} x^k \right) \left(\sum_{k=0}^{\infty} x^k \right) \end{aligned}$$

$$= \sum_{k=0}^{\infty} \sum_{j=0}^k x^k$$

$$a_k = k+1 \quad = \sum_{k=0}^{\infty} (k+1) x^k$$

Counting Problems and Generating Functions

- How can we solve the counting problems, including the recurrence relation, by using the Generating Functions?

$$G(x) = a_0x^0 + a_1x^1 + \dots + a_kx^k + \dots = \sum_{k=0}^{\infty} a_kx^k$$

Counting Problems and Generating Functions

Example 1

- Find the number of solutions of $e_1 + e_2 + e_3 = n$ when $n = 17$, where e_1, e_2, e_3 are nonnegative integers with $2 \leq e_1 \leq 5$, $3 \leq e_2 \leq 6$, $4 \leq e_3 \leq 7$
- By considering this generating function for the sequence $\{a_n\}$, where a_n is the number of solution for n

$$\sum_{k=0}^{\infty} a_kx^k = \left[\begin{array}{l} (x^2 + x^3 + x^4 + x^5) \cdot \\ (x^3 + x^4 + x^5 + x^6) \cdot \\ (x^4 + x^5 + x^6 + x^7) \end{array} \right]$$

- As $n = 17$, a_{17} , which is the coefficient of x^{17} , is the solution
- Answer is 3

Counting Problems and Generating Functions

Example 2

- In how many different ways can eight identical cookies be distributed among three distinct children if each child receives at least two cookies and no more than four cookies?
- By considering this generating function for the sequence $\{a_n\}$, where a_n is the number of solution for n

$$\sum_{k=0}^{\infty} a_kx^k = (x^2 + x^3 + x^4)(x^2 + x^3 + x^4)(x^2 + x^3 + x^4)$$

- The coefficient of x^8 is 6

Counting Problems and Generating Functions

Example 3

- Solve the recurrence relation $a_k = 3a_{k-1}$ for $k=1, 2, 3, \dots$ and initial condition $a_0=2$
- Let $G(x)$ be the generating function for the sequence $\{a_k\}$, that is

$$G(x) = \sum_{k=0}^{\infty} a_kx^k$$

$$G(x) = a_0 + 3xG(x)$$

$$G(x) = \sum_{k=0}^{\infty} 3a_{k-1}x^k$$

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

$$\sum_{k=0}^{\infty} a^kx^k = \frac{1}{1-ax}$$

$$G(x) = a_0 + \sum_{k=1}^{\infty} 3a_{k-1}x^k$$

$$G(x) = \sum_{k=0}^{\infty} 2 \cdot 3^k x^k$$

$$G(x) = a_0 + 3x \sum_{k=1}^{\infty} a_{k-1}x^{k-1}$$

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

Example 4

- Solve the recurrence relation $a_k = -a_{k-1} + 6a_{k-2}$ with initial conditions $a_0 = 0$ and $a_1 = 5$
- Let $G(x)$ be the generating function for the sequence $\{a_k\}$, that is

$$G(x) = \sum_{k=0}^{\infty} a_k x^k$$

$$G(x) = a_0 x^0 + a_1 x^1 + \sum_{k=2}^{\infty} a_k x^k$$

$$G(x) = a_0 + a_1 x + \sum_{k=2}^{\infty} (-a_{k-1} + 6a_{k-2}) x^k$$

$$G(x) = a_0 + a_1 x - \sum_{k=2}^{\infty} a_{k-1} x^k + 6 \sum_{k=2}^{\infty} a_{k-2} x^k$$

Example 4

$$G(x) = a_0 + a_1 x - \sum_{k=2}^{\infty} a_{k-1} x^k + 6 \sum_{k=2}^{\infty} a_{k-2} x^k$$

$$G(x) = a_0 + a_1 x + a_0 x - a_0 x - x \sum_{k=2}^{\infty} a_{k-1} x^{k-1} + 6x^2 \sum_{k=2}^{\infty} a_{k-2} x^{k-2}$$

$$G(x) = a_0 + a_1 x + a_0 x - x \sum_{k=1}^{\infty} a_{k-1} x^{k-1} + 6x^2 \sum_{k=2}^{\infty} a_{k-2} x^{k-2}$$

$$G(x) = 5x - xG(x) + 6x^2 G(x)$$

$$a_0 = 0 \text{ and } a_1 = 5$$

$$G(x) = \sum_{k=0}^{\infty} a_k x^k$$

$$G(x) = -\frac{5x}{(6x^2 - x - 1)}$$

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

Example 4

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

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

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

$$\sum_{k=0}^{\infty} a^k x^k = \frac{1}{1 - ax}$$

$$G(x) = \sum_{k=0}^{\infty} (2)^k x^k - \sum_{k=0}^{\infty} (-3)^k x^k$$

$$G(x) = \sum_{k=0}^{\infty} ((2)^k - (-3)^k) x^k$$

$$a_k = ((2)^k - (-3)^k)$$

Example 5

- Solve the recurrence relation $a_n = -2a_{n-1} - a_{n-2}$ with initial conditions $a_0 = 5$ and $a_1 = -6$
- Let $G(x)$ be the generating function for the sequence $\{a_k\}$, that is

$$G(x) = \sum_{k=0}^{\infty} a_k x^k$$

$$G(x) = a_0 x^0 + a_1 x^1 + \sum_{k=2}^{\infty} a_k x^k$$

$$G(x) = a_0 + a_1 x + \sum_{k=2}^{\infty} (-2a_{k-1} - a_{k-2}) x^k$$

$$G(x) = a_0 + a_1 x - 2 \sum_{k=2}^{\infty} a_{k-1} x^k - \sum_{k=2}^{\infty} a_{k-2} x^k$$

Counting Problems and Generating Functions

Example 5

$$G(x) = a_0 + a_1x - 2 \sum_{k=2}^{\infty} a_{k-1}x^k - \sum_{k=2}^{\infty} a_{k-2}x^k$$

$$G(x) = a_0 + a_1x + 2a_0x - 2a_0x - 2x \sum_{k=2}^{\infty} a_{k-1}x^{k-1} - x^2 \sum_{k=2}^{\infty} a_{k-2}x^{k-2}$$

$$G(x) = a_0 + a_1x + 2a_0x - 2x \sum_{k=1}^{\infty} a_{k-1}x^{k-1} - x^2 \sum_{k=2}^{\infty} a_{k-2}x^{k-2}$$

$$G(x) = 5 + 4x - 2xG(x) - x^2G(x) \quad a_0 = 5 \text{ and } a_1 = -6$$

$$G(x) = \frac{5 + 4x}{x^2 + 2x + 1}$$

$$G(x) = \frac{5 + 4x}{(1+x)^2}$$

Ch. 4.1, 4.2 & 4.4

73

Counting Problems and Generating Functions

Example 5

$$\sum_{k=0}^{\infty} a^k x^k = \frac{1}{1-ax} \quad f(x)g(x) = \sum_{k=0}^{\infty} \sum_{j=0}^k (a_j b_{k-j}) x^k$$

$$G(x) = \frac{5 + 4x}{(1+x)^2} = x \frac{1}{(1+x)} \frac{1}{(1+x)}$$

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

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

$$G(x) = \sum_{k=0}^{\infty} 5(-1)^k x^k - \frac{x}{(1+x)^2}$$

$$G(x) = \sum_{k=0}^{\infty} 5(-1)^k x^k + \sum_{k=0}^{\infty} k(-1)^k x^k$$

$$G(x) = \sum_{k=0}^{\infty} (5(-1)^k + k(-1)^k) x^k$$

$$a^n = 5(-1)^n + n(-1)^n$$

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

$$= x \left(\sum_{k=0}^{\infty} (-1)^k x^k \right) \left(\sum_{k=0}^{\infty} (-1)^k x^k \right)$$

$$= x \sum_{k=0}^{\infty} \sum_{j=0}^k (-1)^k x^k$$

$$= x \sum_{k=0}^{\infty} (-1)^k (k+1) x^k$$

$$= \sum_{k=0}^{\infty} (k+1)(-1)^k x^{k+1}$$

$$= - \sum_{k=0}^{\infty} (k+1)(-1)^{k+1} x^{k+1}$$

$$= - \sum_{k=0}^{\infty} k(-1)^k x^k$$

Ch. 4.1, 4.2 & 4.4

74

Counting Problems and Generating Functions

Example 6

- The sequence $\{a_n\}$ satisfies the recurrence relation

$$a_n = 8a_{n-1} + 10^{n-1}$$

and the initial condition $a_1 = 9$

- Use generating functions to find an explicit formula for a_n

Ch. 4.1, 4.2 & 4.4

75

Counting Problems and Generating Functions

Example 6

$$a_n = 8a_{n-1} + 10^{n-1} \quad a_1 = 9$$

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

$$G(x) = \sum_{n=0}^{\infty} (8a_{n-1} + 10^{n-1}) x^n$$

$$G(x) = a_0 + \sum_{n=1}^{\infty} (8a_{n-1} + 10^{n-1}) x^n$$

$$G(x) = a_0 + \sum_{n=1}^{\infty} 8a_{n-1} x^n + \sum_{n=1}^{\infty} 10^{n-1} x^n$$

$$G(x) = a_0 + 8x \sum_{n=1}^{\infty} a_{n-1} x^{n-1} + x \sum_{n=0}^{\infty} 10^{n-1} x^{n-1}$$

$$G(x) = a_0 + 8xG(x) + \frac{x}{1-10x}$$

$$\sum_{k=0}^{\infty} a^k x^k = \frac{1}{1-ax}$$

Ch. 4.1, 4.2 & 4.4

76

Example 6

$$G(x) = a_0 + 8xG(x) + \frac{x}{1-10x}$$

$$G(x) = \frac{1-9x}{(1-8x)(1-10x)}$$

$$G(x) = \frac{1}{2} \left(\frac{1}{1-8x} + \frac{1}{1-10x} \right)$$

$$G(x) = \frac{1}{2} \left(\sum_{n=0}^{\infty} 8^n x^n + \sum_{n=0}^{\infty} 10^n x^n \right)$$

$$G(x) = \sum_{n=0}^{\infty} \frac{1}{2} (8^n + 10^n) x^n$$

$$a_n = 8a_{n-1} + 10^{n-1} \quad a_1 = 9$$

$$a_1 = 8a_0 + 10^{1-1} = 9$$

$$a_0 = 1$$

$$\sum_{k=0}^{\infty} a^k x^k = \frac{1}{1-ax}$$

$$a_n = \frac{1}{2} (8^n + 10^n)$$