

S.2: SOLVING RRs (MORE)

A linear homogeneous RR of order (or degree) k with constant coefficients has the form

a_n is a linear combo of the previous k terms.

$$\star \left\{ \begin{array}{l} a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} \\ \text{where each } c_i \in \mathbb{R} \text{ and } c_k \neq 0 \\ \text{"constant coeffs"} \end{array} \right. \quad \begin{array}{l} \uparrow \\ \text{(the RR has order } k) \end{array}$$

Ex $a_n = a_{n-2} - 4a_{n-3}$

order = 3
 $c_1 = 0$ (no a_{n-1} term)
 $c_2 = 1$
 $c_3 = -4$

Ex $a_n = \frac{1}{a_{n-1}} + a_{n-2}^2$ is not linear

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

Ex $a_n = a_{n-1} + 1$ is not homogeneous
extra term

Ex $a_n = (n^2) a_{n-1} - 3a_{n-2}$ does not have all coefficients as constants
not a constant

We can systematically solve RRs of form (A).

Ex (Order=1)

$$\text{Solve } \begin{cases} a_n = 3a_{n-1} & \text{for } n \geq 1 \\ a_0 = 2 \end{cases}$$

There is a unique solution - the sequence $\{a_n\}$:

$$\begin{array}{ccccccc} a_0 & a_1 & a_2 & a_3 & & & \\ 2 & 6 & 18 & 54 & \dots & & \\ & \underbrace{\quad} & \underbrace{\quad} & \underbrace{\quad} & & & \\ & \times 3 & \times 3 & \times 3 & & & \end{array}$$

We want a nice formula for a_n .

Step 1 Rewrite RR

$$\begin{aligned} a_n &= 3a_{n-1} \\ a_n - 3a_{n-1} &= 0 \end{aligned}$$

Step 2 Replace $\begin{cases} a_n & \text{with } r \\ a_{n-1} & \text{with } 1 \end{cases}$

$$\begin{aligned} a_n - 3a_{n-1} &= 0 \\ r - 3(1) &= 0 \\ \boxed{r - 3} &= 0 \leftarrow \text{characteristic equation} \\ & \text{of the RR} \end{aligned}$$

Step 3 Find the root (solution) of the char.eq.

$$\begin{aligned} r - 3 &= 0 \\ \boxed{r} &= 3 \end{aligned}$$

Step 4 The solutions to the RR
have $a_n = \alpha r_1^n$

where $\alpha \in \mathbb{R}$
and r_1 is the root of the char. eq.

Here, $(a_n = \alpha \cdot 3^n)$

A sequence $\{a_n\}$ is a solution to the RR
 \iff its a_n has this form

Step 5 Use the initial condition to solve for α

$$\begin{aligned} a_n &= \alpha \cdot 3^n \\ n=0: a_0 &= \alpha \cdot 3^0 \\ 2 &= \alpha \cdot 1 \\ \alpha &= 2 \end{aligned}$$

Step 6 The unique solution $\{a_n\}$ has

$$(a_n = 2 \cdot 3^n, n \geq 0)$$

Ex (Order=2) #46

$$\text{Solve } \begin{cases} a_n = 7a_{n-1} - 10a_{n-2} \text{ for } n \geq 2 \\ a_0 = 2 \\ a_1 = 1 \end{cases}$$

Step 1 Rewrite RR

$$\begin{aligned} a_n &= 7a_{n-1} - 10a_{n-2} \\ a_n - 7a_{n-1} + 10a_{n-2} &= 0 \end{aligned}$$

Step 2 Replace $\begin{cases} a_n \text{ with } r^2 \\ a_{n-1} \text{ with } r \\ a_{n-2} \text{ with } 1 \end{cases}$

$$\begin{aligned} a_n - 7a_{n-1} + 10a_{n-2} &= 0 \\ r^2 - 7r + 10 &= 0 \leftarrow \text{char. eq. of RR} \end{aligned}$$

Step 3 Find the roots of the char. eq.

$$\begin{aligned} r^2 - 7r + 10 &= 0 \\ (r-5)(r-2) &= 0 \\ r_1 = 5, r_2 &= 2 \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \begin{array}{l} \text{last resort;} \\ \text{quadratic formula} \end{array}$$

Step 4 The solutions to the RR have

$$\begin{aligned} a_n &= \alpha_1 r_1^n + \alpha_2 r_2^n \\ a_n &= \alpha_1 \cdot 5^n + \alpha_2 \cdot 2^n \end{aligned}$$

Step 5 Use the initial conditions to solve for α_1, α_2 .

$$a_n = \alpha_1 \cdot 5^n + \alpha_2 \cdot 2^n$$

$$n=0: a_0 = \alpha_1 \cdot 5^0 + \alpha_2 \cdot 2^0$$

$$2 = \alpha_1 + \alpha_2$$

$$n=1: a_1 = \alpha_1 \cdot 5^1 + \alpha_2 \cdot 2^1$$

$$1 = 5\alpha_1 + 2\alpha_2$$

Solve this system.

$$\alpha_1 = -1, \alpha_2 = 3$$

Step 6 The unique solution $\{a_n\}$ has

$$a_n = (-1) \cdot 5^n + 3 \cdot 2^n, n \geq 0$$

$$\text{Ex } a_{100} = (-1) \cdot 5^{100} + 3 \cdot 2^{100} \\ \approx 7.9 \times 10^{69}$$

Beats iteration !!

Ex 4 (Kajen)

Fibonacci numbers

$$\begin{cases} f_n = f_{n-1} + f_{n-2} & (n \geq 2) \\ f_0 = 0 \\ f_1 = 1 \end{cases}$$

$$\Rightarrow f_n = \frac{1}{\sqrt{5}} \left(\frac{1+\sqrt{5}}{2} \right)^n - \frac{1}{\sqrt{5}} \left(\frac{1-\sqrt{5}}{2} \right)^n \quad \left| \begin{array}{l} \rightarrow 0 \text{ at } n \rightarrow \infty \\ \frac{f_{n+1}}{f_n} \rightarrow \frac{1+\sqrt{5}}{2} \\ \text{"golden ratio"} \end{array} \right.$$

Ex (Order=2, repeated roots) #4f

$$\text{Solve } \begin{cases} a_n = -6a_{n-1} - 9a_{n-2} & \text{for } n \geq 2 \\ a_0 = 3 \\ a_1 = -3 \end{cases}$$

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

$$\textcircled{1} a_n + 6a_{n-1} + 9a_{n-2} = 0$$

$$\textcircled{2} r^2 + 6r + 9 = 0$$

$$\textcircled{3} (r+3)^2 = 0$$

$r = -3$ is the sole,
"repeated" root.

$\textcircled{4}$ If r_1 is a repeated root,
the solutions to the RR have

$$a_n = \alpha_1 r_1^n + \alpha_2 n r_1^n \quad (\alpha_1, \alpha_2 \in \mathbb{R})$$

Here, $a_n = \alpha_1 (-3)^n + \alpha_2 n (-3)^n$

$$(5) \quad a_n = \alpha_1 (-3)^n + \alpha_2 n (-3)^n$$

$$n=0: a_0 = \alpha_1 (-3)^0 + \alpha_2 (0) (-3)^{0 \cdot 0}$$

$$3 = \alpha_1 (1)$$

$$\alpha_1 = 3$$

$$n=1: a_1 = \alpha_1 (-3)^1 + \alpha_2 (1) (-3)^1$$

$$-3 = -3\alpha_1 - 3\alpha_2 \quad \downarrow : (-3)$$

$$1 = \alpha_1 + \alpha_2$$

$$1 = 3 + \alpha_2$$

$$\alpha_2 = -2$$

(6) Solution:

$$a_n = 3(-3)^n - 2n(-3)^n, n \geq 0$$

Order k , k distinct roots (not tested)

② Replace $\begin{cases} a_n \text{ with } r^k \\ a_{n-1} \text{ with } r^{k-1} \\ \vdots \\ a_{n-k} \text{ with } 1 \end{cases}$

④ If the k distinct roots of the char. eq. are r_1, r_2, \dots, r_k , the solutions to the RR have

$$a_n = \alpha_1 r_1^n + \alpha_2 r_2^n + \dots + \alpha_k r_k^n, \text{ each } \alpha_i \in \mathbb{R}$$
$$= \sum_{i=1}^k \alpha_i r_i^n \quad \leftarrow \text{linear combo of the } n^{\text{th}} \text{ power of the roots}$$

⑤ We get a system of k linear eqs. in k unknowns (α_i 's).

Optional: Read Ex 6

Order k , repeated roots (not tested)

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Ex char. eq. $\rightarrow (r-3)^3 (r-4)^2$

$$a_n = [\alpha_1 3^n + \alpha_2 n 3^n + \alpha_3 n^2 3^n] + [\alpha_4 4^n + \alpha_5 n 4^n]$$
$$= (\alpha_1 + \alpha_2 n + \alpha_3 n^2) 3^n + (\alpha_4 + \alpha_5 n) 4^n$$