

A formula from the past ...

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

And systems of Linear Equations !

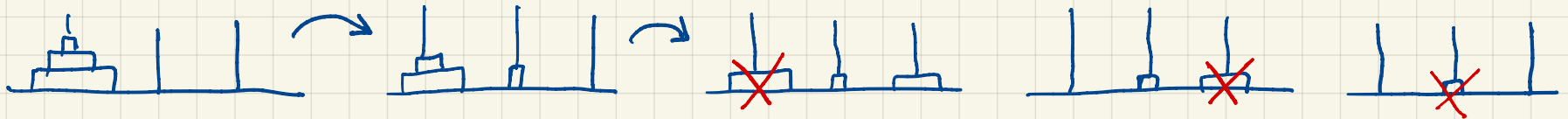
More on recurrences

Consider the following variant of Tower of Hanoi.

When the largest present disk is uncovered, it explodes!

The goal is to make all disks disappear.

Example:

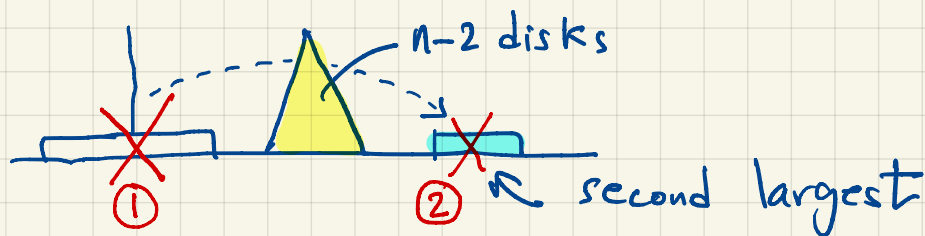


$n=3$: A total of 2 moves. $a_3 = 2$

$n=2$: $a_2 = 1$

$n=1$: $a_1 = 0$

Key idea: when largest disk uncovered, we have the following:



$$a_n = \underbrace{[2^{n-2} - 1]}_{\substack{\text{move} \\ n-2 \text{ disks}}} + \underbrace{1}_{\substack{\text{uncover} \\ \text{largest}}} + \underbrace{a_{n-2}}_{\substack{\text{Solve a problem} \\ \text{with } n-2 \text{ disks}}} = a_{n-2} + 2^{n-2}$$

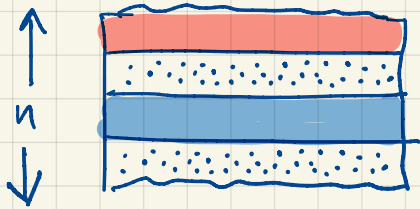
$$a_n = a_{n-2} + 2^{n-2} \quad n \geq 3$$

$$a_1 = 0$$

$$a_2 = 1$$

what's a_0 ? ($a_0 = 0$)

A flag.



Three colors: Blue, Red, White

n stripes

Adjacent stripes can't have same color

Question: How many possible flags?

1. Choose a color for 1st stripe 3

2. Choose a color for 2nd stripe 2

3. Choose a color for 3rd stripe 2

⋮

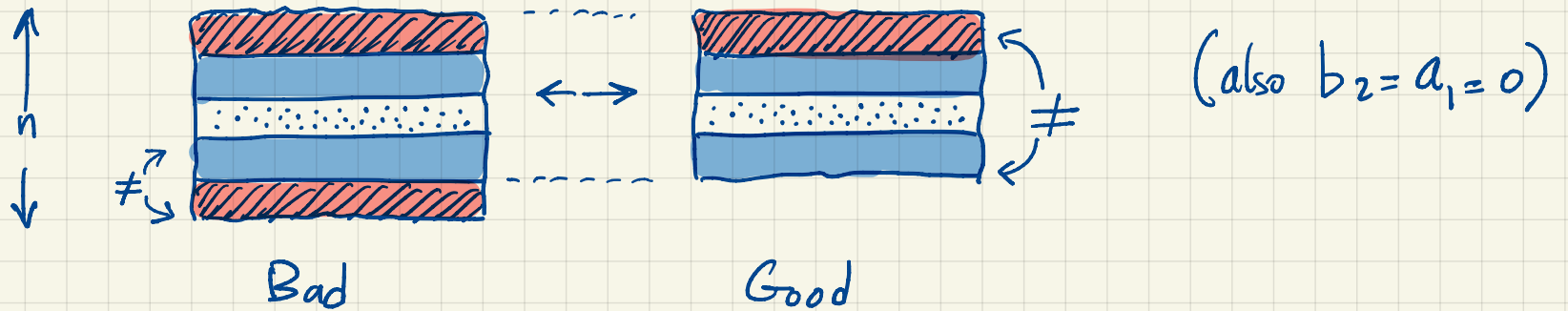
n . choose a color for n^{th} stripe 2

$$3 \times 2^{n-1}$$

Good flag: 1st & n^{th} stripes have different colors (additional condition)

Let a_n, b_n be # good/bad flags: $a_n + b_n = 3 \times 2^{n-1}$

Key observation: $b_n = a_{n-1}$ ($n \geq 3$ in pic below)



$$a_n + a_{n-1} = 3 \times 2^{n-1} \Rightarrow a_n = 3 \times 2^{n-1} - a_{n-1} \quad (n \geq 2)$$

Example: $a_1 = 0$

$$a_2 = 3 \times 2^{2-1} - 0 = 6$$

$$a_3 = 3 \times 2^{3-1} - 6 = 6$$

$$a_4 = 3 \times 2^{4-1} - 6 = 18$$

$$a_5 = 3 \times 2^{5-1} - 18 = 30$$

⋮

Two recurrences :

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

$$a_n = 3 \times 2^{n-1} - a_{n-1}$$

They are different than

$$a_n = \sum_{i < n} k_i a_i = k_{n-1} a_{n-1} + k_{n-2} a_{n-2} + \dots \quad [\text{linear homogeneous}]$$

Why Linear homogeneous ?

Because we can solve them systematically !

Transform to homogeneous:

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

eliminate this

⊖

$$2a_{n-1} = 2a_{n-3} + 2 \cdot 2^{n-3}$$

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

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

($n \geq 3$)
since a_0 defined

$$a_n = 3 \times 2^{n-1} - a_{n-1}$$

⊖

$$2a_{n-1} = 2 \times 3 \times 2^{n-2} - 2a_{n-2}$$

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

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

($n \geq 3$)

Example:

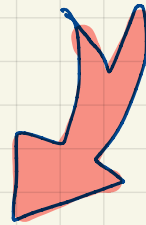
Eliminate
once

$$R_n = R_{n-1} + n$$

①

$$R_{n-1} = R_{n-2} + n-1$$

$$R_n - R_{n-1} = R_{n-1} - R_{n-2} + 1$$



Eliminate
again.

①

$$R_n = 2R_{n-1} - R_{n-2} + 1$$

$$R_{n-1} = 2R_{n-2} - R_{n-3} + 1$$

$$R_n - R_{n-1} = 2R_{n-1} - R_{n-2} - 2R_{n-2} + R_{n-3}$$

$$R_n = 3R_{n-1} - 3R_{n-2} + R_{n-3}$$

($n \geq 3$)

since R_0 defined

Solve for $a_n = A a_{n-1} + B a_{n-2}$

Wishful thinking: say $a_n = p^n$ for some p .

$$p^n = A p^{n-1} + B p^{n-2}$$

$p^{n-2} (p^2 - Ap - B) = 0$ Ignore the trivial sol. $p=0$

Find p by solving

Characteristic equation

$$x^2 - Ax - B = 0$$

p
 q

But $a_n = p^n$ is not necessarily satisfying base case(s).

We can show: ... (next page)

$$\underline{p \neq q}: \quad a_n = c_1 p^n + c_2 q^n$$

$$\underline{p = q}: \quad a_n = c_1 p^n + c_2 n p^n$$

Solve for c_1 and c_2 by satisfying base cases.

Example 1

$$a_n = \underset{\downarrow}{a_{n-1}} + \underset{\downarrow}{2a_{n-2}} \quad a_1 = 0 \quad a_2 = 6$$
$$A=1 \quad B=2$$

$$x^2 = x + 2 \Rightarrow x^2 - x - 2 = 0 \Rightarrow x = \frac{1 \pm \sqrt{1+8}}{2} \begin{matrix} \nearrow 2 \\ \searrow -1 \end{matrix}$$

$$a_n = c_1 2^n + c_2 (-1)^n$$

$$a_1 = 2c_1 - c_2 = 0$$

$$a_2 = 4c_1 + c_2 = 6$$

$$\left. \begin{matrix} 2c_1 - c_2 = 0 \\ 4c_1 + c_2 = 6 \end{matrix} \right\} 6c_1 = 6 \Rightarrow c_1 = 1$$

$$c_2 = 2$$

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

Example 2:

$$a_n = 8a_{n-1} - 16a_{n-2} \quad a_0 = 1 \quad a_1 = 12$$

$$A = 8 \quad B = -16$$

Characteristic Eq: $x^2 - Ax - B = 0$

$$x^2 - 8x + 16 = 0$$

$$x = \frac{8 \pm \sqrt{64 - 4 \times 1 \times 16}}{2} = \frac{8 \pm 0}{2} \begin{matrix} \nearrow 4 \\ \searrow 4 \end{matrix}$$

$$p = q = 4.$$

$$a_n = c_1 4^n + c_2 n 4^n$$

$$a_0 = c_1 + \underbrace{c_2 \times 0 \times 4^0}_0 = 1 \Rightarrow c_1 = 1$$

$$a_1 = 4c_1 + c_2 \times 1 \times 4 = 12$$

$$4c_1 + 4c_2 = 12 \Rightarrow 4 + 4c_2 = 12 \Rightarrow c_2 = 2$$

$$a_n = 4^n + 2n4^n = 4^n(1 + 2n)$$

• What if $\underline{a_n = A a_{n-1}} + 0 \cdot a_{n-1}$

Then $x^2 = Ax + 0 \Rightarrow x = A$ and $a_n = cA^n$

(use one base case to find c)

• What if $a_n = B a_{n-2}$

Then $x^2 = 0 \cdot x + B$

$\nearrow p = \sqrt{B}$
 $\searrow q = -\sqrt{B}$

$$a_n = c_1 (\sqrt{B})^n + c_2 (-\sqrt{B})^n$$

(use two base cases to find c_1 and c_2)

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

Characteristic Eq: $x^3 = 2x^2 + x - 2 \Rightarrow x^3 - 2x^2 - x + 2 = 0$

How to solve? Guess! $x=1$ works.

Rewrite:

$$(x-1)(x^2 + ax - 2) = 0$$

Diagram showing the expansion of $(x-1)(x^2 + ax - 2)$ to $x^3 + ax^2 - 2x - x^2 - ax + 2 = x^3 + (a-1)x^2 - (a-2)x + 2$. Arrows indicate the terms: $+2$ from the constant term, $+x^3$ from the x^2 term, and $+ax$ from the -2 term.

$a = -1$ since $ax^2 - x^2 = -2x^2$

$a_n = C_1 p^n + C_2 q^n + C_3 r^n$

Diagram showing the roots p, q, r of the characteristic equation.

Solve $x^2 - x - 2 = 0$ $\begin{matrix} \nearrow 2 \\ \searrow -1 \end{matrix}$ (we just did)

$$a_n = c_1(1)^n + c_2 2^n + c_3(-1)^n$$

$$a_n = c_1 + c_2 2^n + c_3(-1)^n$$

$$\begin{array}{l} a_0 = c_1 + c_2 + c_3 = 0 \\ a_1 = c_1 + 2c_2 - c_3 = 0 \\ a_2 = c_1 + 4c_2 + c_3 = 1 \end{array} \left\{ \begin{array}{l} 2c_1 + 3c_2 = 0 \\ 2c_1 + 6c_2 = 1 \end{array} \right. \left\{ \begin{array}{l} 2c_1 = -1 \\ c_1 = -\frac{1}{2} \end{array} \right.$$

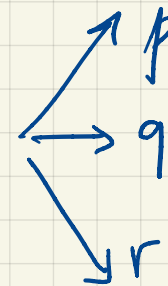
$$c_1 = -\frac{1}{2} \quad c_2 = \frac{1}{3} \quad c_3 = \frac{1}{6}$$

$$a_n = -\frac{1}{2} + \frac{1}{3} 2^n + \frac{1}{6} (-1)^n$$

$$a_n = \frac{2^{n+1} - 3 + (-1)^n}{6}$$

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

When solving for $x^3 - Ax^2 - Bx - C = 0$



p, q, r all different:

$$C_1 p^n + C_2 q^n + C_3 r^n$$

$p = q \neq r$:

$$\underbrace{C_1 p^n + C_2 n p^n + C_3 r^n}$$

$p = q = r$:

$$\underbrace{C_1 p^n + C_2 n p^n + C_3 n^2 p^n}$$