

# Recurrence Relations

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March 1, 2024

Here is a different kind of right side for a nonhomogeneous recurrence relation:

$$a_n - a_{n-1} - 2a_{n-2} = 4n, \quad n \geq 2$$

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Putting  $a_n = An + B$ ,  $a_{n-1} = A(n-1) + B = An - A + B$  and  $a_{n-2} = A(n-2) + B = An - 2A + B$  into the recurrence relation, we get

$$An + B - (An - A + B) - 2(An - 2A + B) = 4n$$
$$An + B - An + A - B - 2An + 4A - 2B = 4n$$
$$-2An - 2B + 5A = 4n$$

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$$\begin{aligned} -2A &= 4 \\ 5A - 2B &= 0 \end{aligned}$$

We get  $A = -2$  and  $B = -5$ . Here we can see why the  $B$  is needed: there is no choice for  $A$  for which  $-2An + 5A$  is equal to  $4n$  for every  $n$ .

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This gives us a particular solution  $a_n^{(p)} = -2n - 5$ . We add this to the homogeneous solution  $a_n^{(h)} = C_1(-1)^n + C_22^n$  to get our general solution

$$a_n = C_1(-1)^n + C_22^n - 2n - 5.$$

With  $a_n = C_1(-1)^n + C_22^n - 2n - 5$  as our general solution and initial conditions  $a_0 = 1$ ,  $a_1 = 2$ , the system of equations for  $C_1$  and  $C_2$  is

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$$-C_1 + 2C_2 - 7 = 2$$

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$$\begin{aligned}C_1 + C_2 - 5 &= 1 \\ -C_1 + 2C_2 - 7 &= 2\end{aligned}$$

which has solution  $C_1 = 1$ ,  $C_2 = 5$ . The completed solution is  $a_n = (-1)^n + (5)2^n - 2n - 5$ .

The general rule is that if the right side is a polynomial in the variable  $n$ , then  $a_n^{(p)}$  will likely also be a polynomial of the same degree, but may have terms that the right side is missing.

For example:

Right side	form of particular solution
5	$A$
$(5)3^n$	$A3^n$
$n - 2$	$An + B$
$2n^3 + 3n$	$An^3 + Bn^2 + Cn + D$
$3n2^n$	$(An + B)2^n$
$(n^3 + 2)5^n$	$(An^3 + Bn^2 + Cn + D)5^n$

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$(n^3 + 2)5^n$	$(An^3 + Bn^2 + Cn + D)5^n$

An exceptional case: If the right side is similar to the homogeneous solution, then a simple application of this method will often fail.

Here is an example of that:

$$a_n - a_{n-1} - 2a_{n-2} = 2^n, \quad n \geq 2$$

The homogeneous solution is  $a_n^{(h)} = C_1(-1)^n + C_22^n$ .



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The homogeneous solution is  $a_n^{(h)} = C_1(-1)^n + C_22^n$ . Here's what happens if we try  $a_n = A2^n$ :

$$A2^n - A2^{n-1} - 2A2^{n-2} = 2^n$$

$$(A - A2^{-1} - 2A2^{-2})2^n = 2^n$$

$$(A - A/2 - 2A/4) = 1$$

$$0 = 1$$

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This is something we could have predicted: Since  $A2^n$  is a solution of the homogeneous equation, putting it in the recurrence relation will produce a zero on the left side.

There is a way out: when this happens, multiply the form of the particular solution by  $n$ .

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gives us

$$An2^n - A(n-1)2^{n-1} - 2A(n-2)2^{n-2} = 2^n$$

$$[An - A(n-1)2^{-1} - 2A(n-2)2^{-2}]2^n = 2^n$$

$$An - (A/2)(n-1) - (A/2)(n-2) = 1$$

$$An - (A/2)n + A/2 - (A/2)n + A = 1$$

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so  $A = 2/3$  and  $a_n^{(p)} = (2/3)n2^n$ , general solution  
 $a_n = C_1(-1)^n + C_22^n + (2/3)n2^n$ .

Lets throw in some initial conditions  $a_0 = 0$ ,  $a_1 = 0$  to get

$$\begin{aligned}C_1 + C_2 + 0 &= 0 \\-C_1 + 2C_2 + 4/3 &= 0\end{aligned}$$

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$$\begin{aligned}C_1 + C_2 + 0 &= 0 \\ -C_1 + 2C_2 + 4/3 &= 0\end{aligned}$$

giving  $C_1 = 4/9$  and  $C_2 = -4/9$  for a completed solution  
 $a_n = (4/9)(-1)^n + (-4/9)2^n + (2/3)n2^n$ .



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There is a general rule. If any term of the proposed particular solution is a solution of the homogeneous equation, then multiply by  $n$ . If the new proposed solution has the same problem, multiply by  $n$  again.

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The homogeneous solution is  $a_n^{(h)} = C_12^n + C_2n2^n$ . The form of the solution given by the table is  $(An + B)2^n = An2^n + B2^n$ .

Both terms of  $An2^n + B2^n$  are solutions of the homogeneous equation so we multiply by  $n$  and consider  $An^22^n + Bn2^n$ .

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One final point: we can also handle right sides that are sums of things in the table.

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One final point: we can also handle right sides that are sums of things in the table. The basis for this is the following general principle:

### Theorem

*If you find particular solutions for*

$$a_n + ba_{n-1} + ca_{n-2} = f(n) \quad \text{and for} \quad a_n + ba_{n-1} + ca_{n-2} = g(n)$$

*then their sum will be a particular solution of*

$$a_n + ba_{n-1} + ca_{n-2} = f(n) + g(n)$$

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This means that for

$$a_n - a_{n-1} - 2a_{n-2} = 4n + 2^n$$

a particular solution is  $a_n^{(p)} = -2n - 5 + (2/3)n2^n$ .

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a particular solution is  $a_n^{(p)} = -2n - 5 + (2/3)n2^n$ . And of course the general solution is

$$a_n = a_n^{(h)} + a_n^{(p)} = C_1(-1)^n + C_22^n - 2n - 5 + (2/3)n2^n.$$

A completely worked out example:

$$a_n - 3a_{n-1} + 2a_{n-2} = 4 + (2)3^n, \quad n \geq 2$$

$$a_0 = 0, \quad a_1 = 1.$$

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Let's first find the homogeneous solution. The roots of  $r^2 - 3r + 2 = 0$  are  $r = 1, 2$  and so  $a_n^{(h)} = C_1 + C_2 2^n$ .

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$$An - 3A(n-1) + 2A(n-2) = 4$$
$$-A = 4$$

so  $A = -4$  and  $An = -4n$  is the corresponding particular solution.



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Adding these gives  $a_n^{(p)} = -4n + (9)3^n$ . and so the general solution of

$$a_n - 3a_{n-1} + 2a_{n-2} = 4 + (2)3^n, n \geq 2$$

$$a_0 = 0, a_1 = 1.$$

is  $a_n = C_1 + C_22^n - 4n + (9)3^n$ .

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$$C_1 + 2C_2 + 23 = 1$$

giving  $C_1 = 4, C_2 = -13$

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giving  $C_1 = 4$ ,  $C_2 = -13$  so the completed solution is

$$a_n = 4 - (13)2^n - 4n + (9)3^n.$$