

Linear Recurrence Relations in Maple

Date: Nov 7, 2001

Last Revision: Nov 15, 2001

Maple 6

Bent E. Petersen

bent@alum.mit.edu

petersen@math.orst.edu

Course: Mth 355 (a.k.a. Mth 399)

Term: Fall 2001

File name: 355f2001_recur.mws

Assignment 6 (problems at end) - due Nov 14, 2001.

This worksheet contains a few comments on some of Maple's recurrence relations support. It was composed fairly quickly and is unlikely to be free of errors. If you find a serious error be sure to mention it in your solution report.

```
[ > restart;
```

Let's load the plots package - just in case.

```
[ > with(plots) :
```

```
Warning, the name changecoords has been redefined
```

Example 1

The Maple function `rsolve()` is used to solve linear recurrence relations. Here is an example of an order 2 recurrence relation with initial conditions.

```
[ > eqn1:=a(n)=a(n-1)+a(n-2); # Fibonacci
```

```
eqn1 := a(n) = a(n - 1) + a(n - 2)
```

```
[ > init1:=a(0)=0,a(1)=1;
```

```
init1 := a(0) = 0, a(1) = 1
```

To solve we throw all the equations into one set and also specify for which variable to solve.

```
[ > soln1:=rsolve({eqn1,init1},a);
```

$$soln1 := \frac{\left(\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1-\sqrt{5}}\right)^n}{1-\sqrt{5}} + \frac{\left(-\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1+\sqrt{5}}\right)^n}{1+\sqrt{5}}$$

That's all there is to it! This expression is not in the usual Binet form, so you may want to try to get Maple to cast it in a more familiar form. Good luck!

We can also use `rsolve()` to find the generating function for the solution. Note the single quotes surrounding `genfunc` in the following command.

```
> gen1:=rsolve({eqn1,init1},a,'genfunc'(z));
```

$$gen1 := -\frac{z}{-1+z+z^2}$$

We can even define a procedure which will compute the $a(n)$.

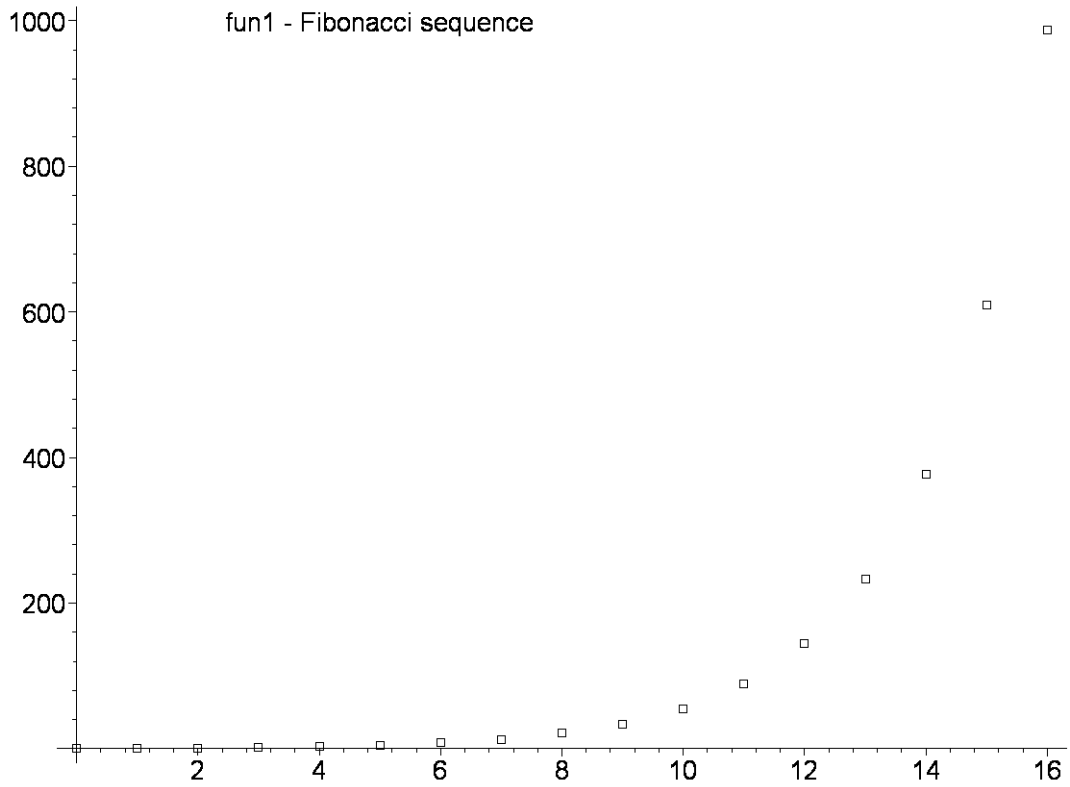
```
> fun1:=rsolve({eqn1,init1},a,'makeproc');
```

The `fun1()` procedure can be used to plot the sequence $a(n)$

```
> sq1:=seq([n,fun1(n)],n=0..16);
```

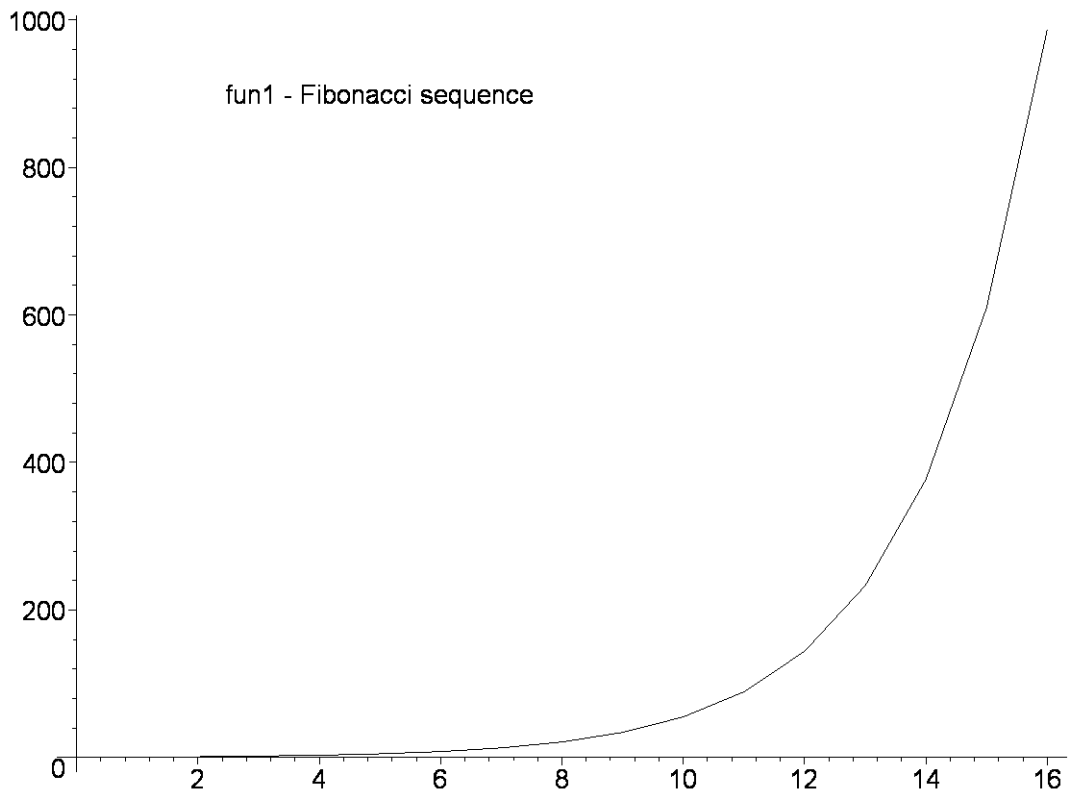
```
sq1 := [0, 0], [1, 1], [2, 1], [3, 2], [4, 3], [5, 5], [6, 8], [7, 13], [8, 21], [9, 34], [10, 55],  
[11, 89], [12, 144], [13, 233], [14, 377], [15, 610], [16, 987]
```

```
> PLOT(POINTS(sq1),SYMBOL(BOX,16),TEXT([5,1000],"fun1 - Fibonacci  
sequence"));
```



We could plot a curve instead

```
> PLOT(CURVES([sq1]),TEXT([5,900],"fun1 - Fibonacci sequence"));
```



Here's one (kludgy) way to get the characteristic polynomial and the characteristic root

```
> subs(a(n)=x^n, a(n-1)=x^(n-1), a(n-2)=x^(n-2), eqn1)/x^(n-2):
cpoly1:=simplify(%);
```

$$cpoly1 := x^2 = x + 1$$

```
> croot1:=solve(cpoly1,x);
```

$$croot1 := \frac{1}{2} + \frac{1}{2}\sqrt{5}, \frac{1}{2} - \frac{1}{2}\sqrt{5}$$

Note it is not too difficult to write a procedure to compute the order of the recurrence equation and then to compute the characteristic polynomial. I will do this in the next worksheet (Assignment 7).

Example 2

Here's an inhomogeneous equation related to the Fibonacci equation

```
> eqn2:=a(n)=a(n-1)+a(n-2)-n;
```

$$eqn2 := a(n) = a(n-1) + a(n-2) - n$$

```
> init2:=a(0)=0, a(1)=1;
```

$$init2 := a(0) = 0, a(1) = 1$$

```
> soln2:=rsolve({eqn2,init2},a);
```

$$soln2 := \frac{\left(\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1-\sqrt{5}}\right)^n}{1-\sqrt{5}} + \frac{\left(-\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1+\sqrt{5}}\right)^n}{1+\sqrt{5}} + n + 3$$

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

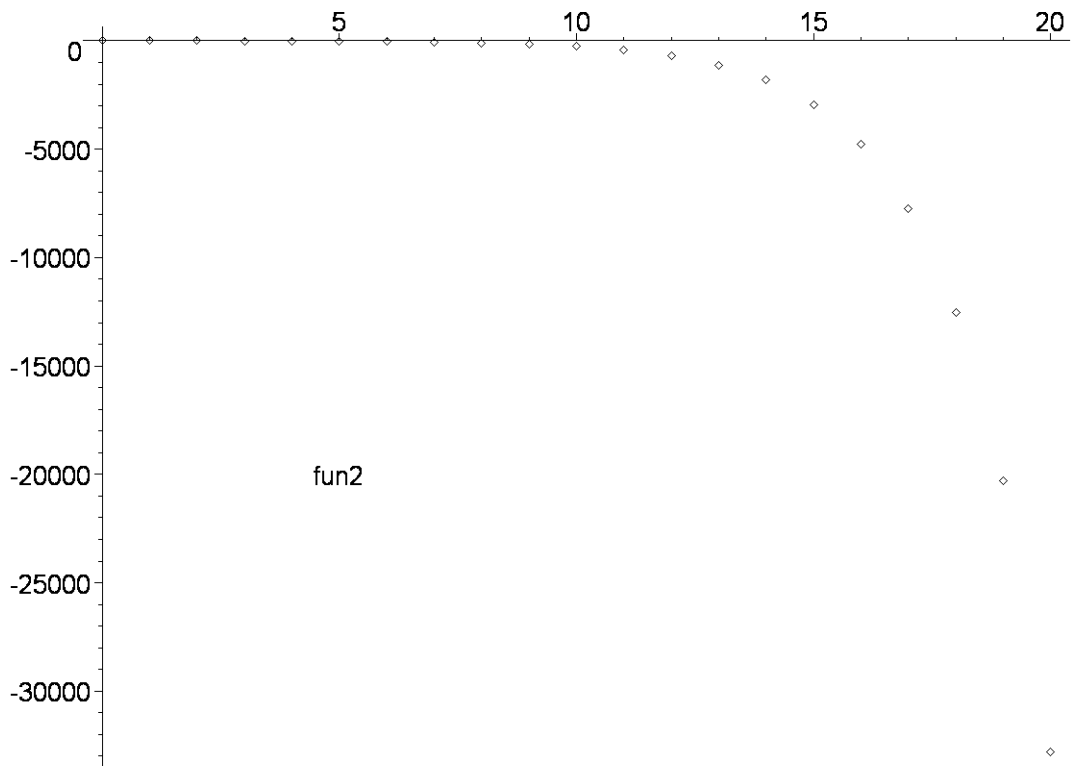
```
> gen2:=rsolve({eqn2,init2},a,'genfunc'(z));
```

$$gen2 := -\frac{\left(-2\frac{1}{1-z} - \frac{z}{(1-z)^2}\right)z^2 + z}{-1+z+z^2}$$

```
> fun2:=rsolve({eqn2,init2},a,'makeproc');
```

```
> sq2:=seq([n, fun2(n)], n=0..20):
```

```
> PLOT(POINTS(evalf(sq2)), SYMBOL(DIAMOND, 16), TEXT([5, -20000], "fun2"));
```



Example 3

```
> eqn3 := a(n) = a(n-1) - a(n-2) / 2;
```

$$eqn3 := a(n) = a(n-1) - \frac{1}{2} a(n-2)$$

```
> init3 := a(0) = 1, a(1) = 1;
```

$$init3 := a(0) = 1, a(1) = 1$$

```
> soln3 := rsolve({eqn3, init3}, a);
```

$$soln3 := \left(\frac{1}{2} + \frac{1}{2}I\right)\left(\frac{1}{2} - \frac{1}{2}I\right)^n + \left(\frac{1}{2} - \frac{1}{2}I\right)\left(\frac{1}{2} + \frac{1}{2}I\right)^n$$

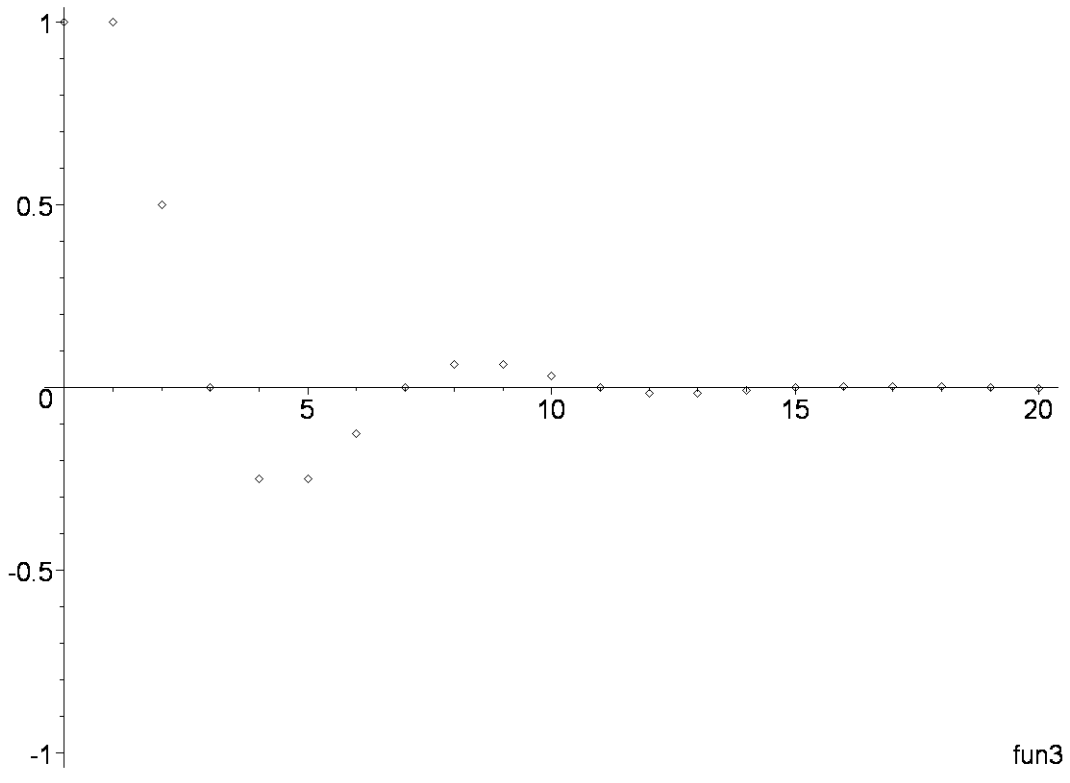
```
> gen3 := rsolve({eqn3, init3}, a, 'genfunc'(z));
```

$$gen3 := 2 \frac{1}{2 - 2z + z^2}$$

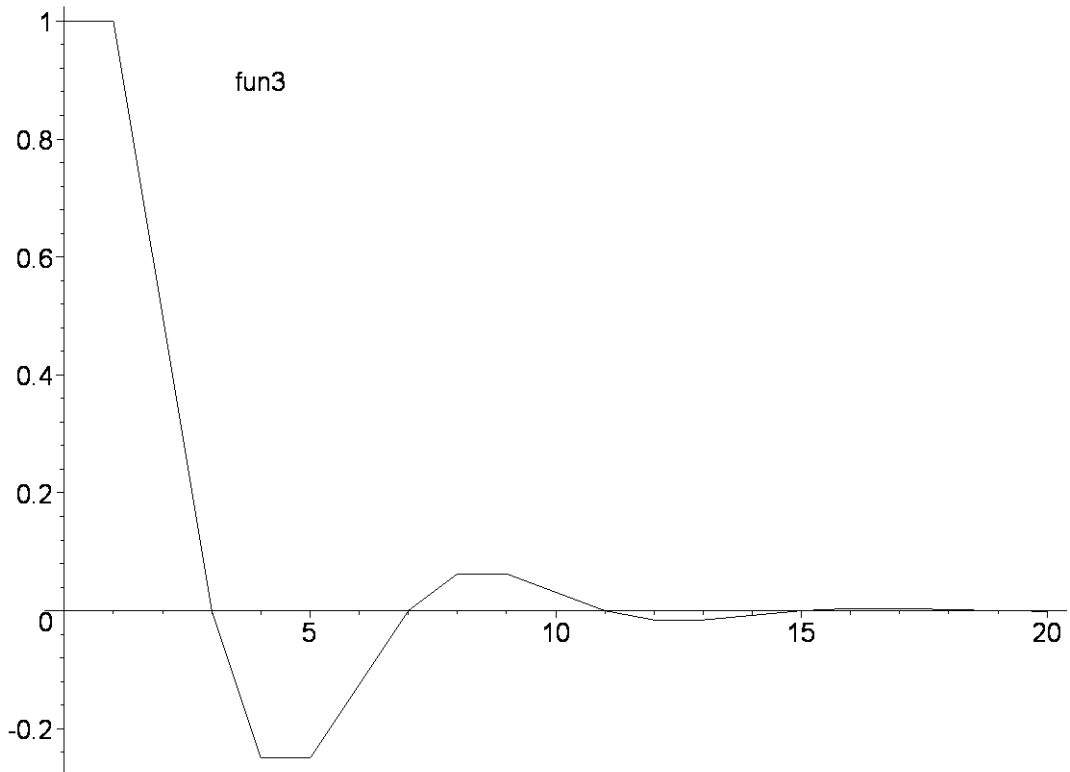
```
> fun3 := rsolve({eqn3, init3}, a, 'makeproc');
```

```
> sq3 := seq([n, fun3(n)], n=0..20);
```

```
> PLOT(POINTS(evalf(sq3)), SYMBOL(DIAMOND, 16), TEXT([20, -1], "fun3"));
```



```
> PLOT(CURVES([evalf(sq3)]), SYMBOL(DIAMOND, 16), TEXT([4, 0.9], "fun3"))
;
```



```
> subs(a(n)=x^n, a(n-1)=x^(n-1), a(n-2)=x^(n-2), eqn3)/x^(n-2):
cpoly3:=simplify(%);
```

$$cpoly3 := x^2 = x - \frac{1}{2}$$

```
> croot3:=solve(cpoly3,x);
```

$$croot3 := \frac{1}{2} + \frac{1}{2}I, \frac{1}{2} - \frac{1}{2}I$$

Example 4

```
> eqn4:=a(n)=-a(n-2);
```

$$eqn4 := a(n) = -a(n-2)$$

```
> init4:=a(0)=2,a(1)=-1;
```

$$init4 := a(0) = 2, a(1) = -1$$

```
> soln4:=rsolve({eqn4,init4},a);
```

$$soln4 := \left(1 - \frac{1}{2}I\right)(-I)^n + \left(1 + \frac{1}{2}I\right)I^n$$

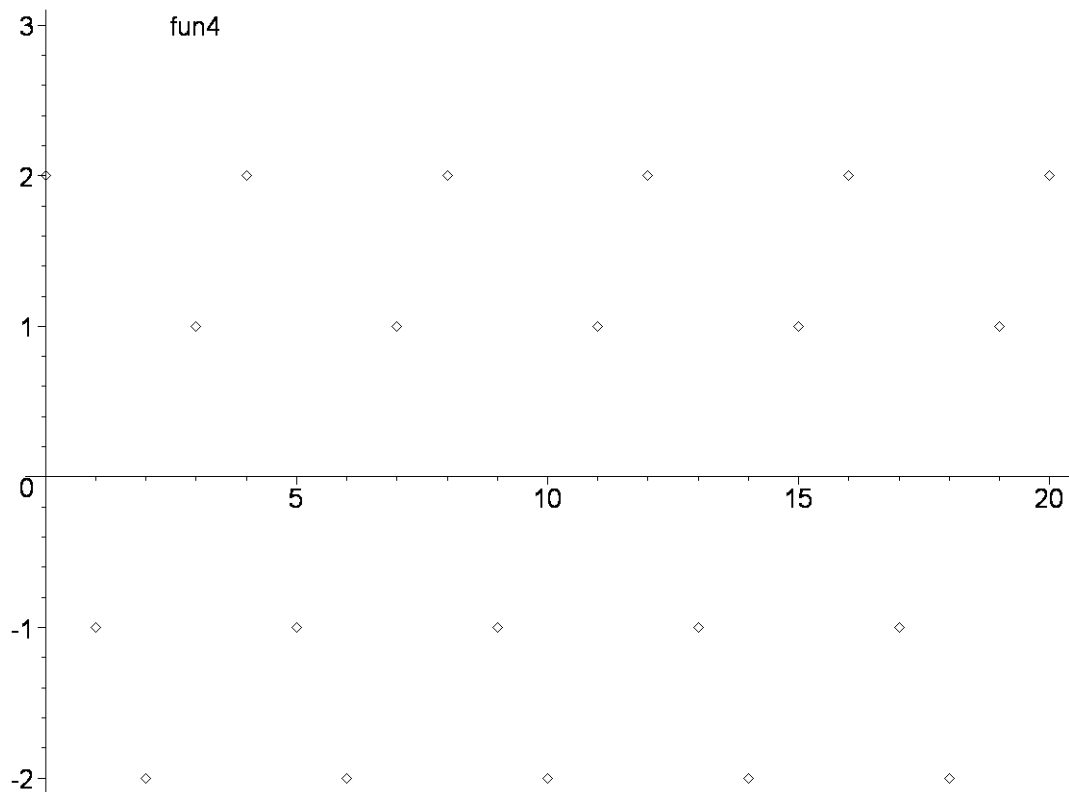
```
> gen4:=rsolve({eqn4,init4},a,'genfunc'(z));
```

$$gen4 := \frac{2-z}{1+z^2}$$

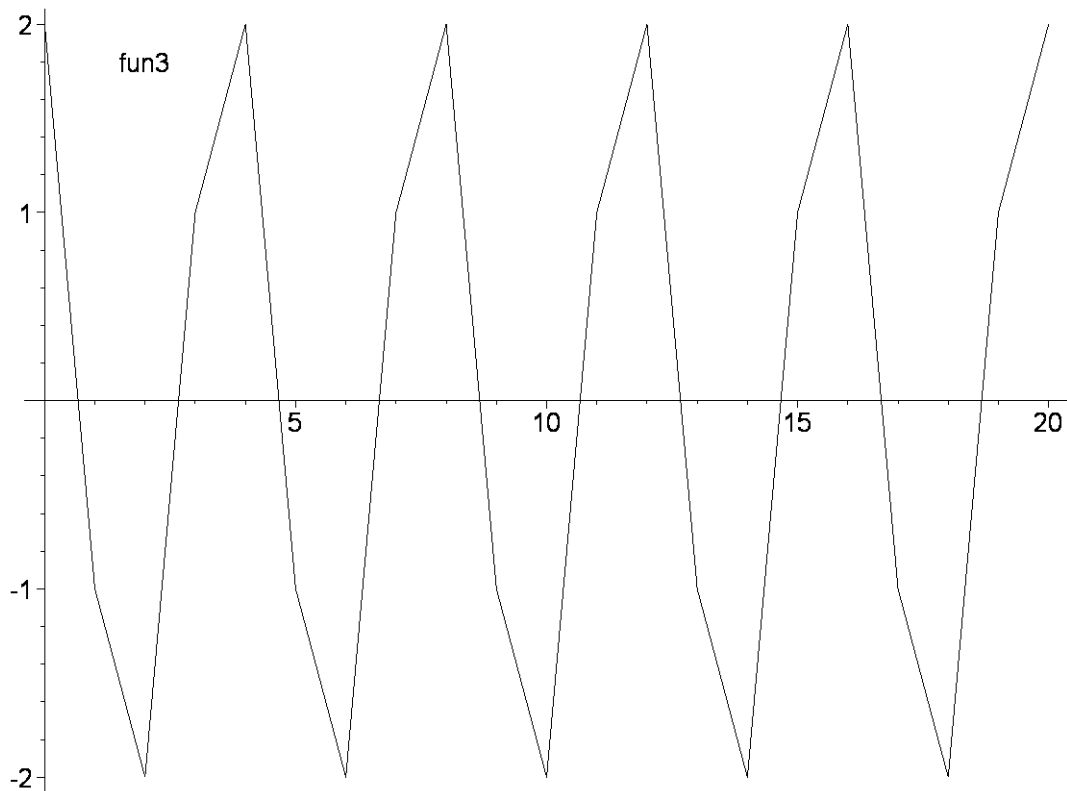
```
> fun4:=rsolve({eqn4,init4},a,'makeproc');
```

```
> sq4:=seq([n,fun4(n)],n=0..20);
```

```
> PLOT(POINTS(evalf(sq4)),SYMBOL(DIAMOND,20),TEXT([3,3],"fun4"));
```



```
> PLOT(CURVES([evalf(sq4)]), SYMBOL(DIAMOND, 16), TEXT([2, 1.8], "fun3"))
;
```



Here we have a periodic solution.

```
> subs(a(n)=x^n, a(n-1)=x^(n-1), a(n-2)=x^(n-2), eqn4)/x^(n-2) :
cpoly4:=simplify(%);
```

$$cpoly4 := x^2 = -1$$

```
> croot4:=solve(cpoly4,x);
```

$$croot4 := I, -I$$

Example 5

```
> eqn5:=a(n)=3*a(n-1)+4*a(n-2)-12*a(n-3);
```

$$eqn5 := a(n) = 3 a(n-1) + 4 a(n-2) - 12 a(n-3)$$

```
> subs(seq(a(n-k)=x^(n-k), k=0..3), eqn5)/x^(n-3) :
cpoly5:=simplify(%);
```

$$cpoly5 := x^3 = 3 x^2 + 4 x - 12$$

```
> croot5:=solve(cpoly5,x);
```

$$croot5 := -2, 2, 3$$

```
> init5:=a(0)=2, a(1)=5, a(2)=13;
```

$$init5 := a(0) = 2, a(1) = 5, a(2) = 13$$

```
> soln5:=rsolve({eqn5,init5},a);
```

$$\text{soln5} := 3^n + 2^n$$

Example 6

Let $a(n)$ be the number of strings of 0's and 1's of length n which do not contain the bit pattern 11. If a such a string starts with 0 the remainder can be any string of length $n-1$ which does not contain 11. If on the other hand it starts with 1 then the second character must be 0 and after that we can have any string of length $n-2$ which does not contain 11. Thus (note we just have a shifted Fibonacci sequence)

```
> eqn6:=a(n)=a(n-1)+a(n-2);
```

$$\text{eqn6} := a(n) = a(n-1) + a(n-2)$$

```
> init6:=a(0)=1,a(1)=2;
```

$$\text{init6} := a(0) = 1, a(1) = 2$$

```
> soln6:=rsolve({eqn6,init6},a(n));
```

$$\text{soln6} := \frac{\left(-\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1-\sqrt{5}}\right)^n}{1-\sqrt{5}} + \frac{\left(\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1+\sqrt{5}}\right)^n}{1+\sqrt{5}}$$

```
> A6:=unapply(round(soln6),n);
```

$$A6 := n \rightarrow \text{round}\left(\frac{\left(-\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1-\sqrt{5}}\right)^n}{1-\sqrt{5}} + \frac{\left(\frac{1}{5}\sqrt{5}-1\right)\left(-2\frac{1}{1+\sqrt{5}}\right)^n}{1+\sqrt{5}}\right)$$

```
> for k from 0 to 14 do printf("%5d", A6(k)); od;
```

1 2 3 5 8 13 21 34 55 89 144 233 377 610 987

Example 7

Consider n nonparallel lines in the plane and suppose no three of them meet in a point. The lines divide the plane into $a(n)$ regions. If we already have $n-1$ lines and add one more line, it cuts each of the existing $n-1$ lines and so creates n new regions. (This statement may require some argument.) Thus

```
> eqn7:=a(n)=a(n-1)+n;
```

$$\text{eqn7} := a(n) = a(n-1) + n$$

```
> init7:=a(0)=1;
```

$$\text{init7} := a(0) = 1$$

```
> soln7:=rsolve({eqn7,init7},a(n));
```

$$\text{soln7} := (n + 1) \left(\frac{1}{2} n + 1 \right) - n$$

```
> for k from 0 to 20 do printf("%4d", subs(n=k,soln7)); od;
1   2   4   7  11  16  22  29  37  46  56  67  79  92 106 121 137 154 172 191 2
11
> rsolve({eqn7,init7},a,'genfunc'(z)): gen7:=simplify(%);
```

$$\text{gen7} := -\frac{-z + 1 + z^2}{(-1 + z)^3}$$

Example 8

Suppose A is a set of cardinality n , for convenience say, $A = \{1, 2, \dots, n\}$. Let $S(n, m)$ be the number of partitions of A into m subsets (so the Stirling number of the second kind).

The partitions which do contain the set $\{n\}$ correspond to partitions of $\{1, 2, \dots, n-1\}$ into $m-1$ subsets. There are $S(n-1, m-1)$ such partitions.

The partitions which do not contain $\{n\}$ correspond to partitions of $\{1, 2, \dots, n-1\}$ into m subsets any one of which we can add n to in order to obtain a partition of $\{1, 2, \dots, n\}$. There are $m S(n-1, m)$ such partitions. Thus we have

```
> eqn8 := S(n, m) = S(n-1, m-1) + m*S(n-1, m);
      eqn8 := S(n, m) = S(n-1, m-1) + m S(n-1, m)
> init8 := S(n, 1) = 1, S(n, n) = 1;
      init8 := S(n, 1) = 1, S(n, n) = 1
```

Here we have an example of a double recurrence relation. Maple does not seem to be able to handle such recurrences..

Example 9

Consider a string of length $n+1$. The number of ways we can insert n pairs of parantheses so as to form n "products" of pairs of characters in the string is $\text{Cat}(n)$ (a Catalan number). $\text{Cat}(n)$ satisfies a first order recurrence equation.

```
> eqn9 := (n+1) * c(n) = (4*n-2) * c(n-1);
      eqn9 := (n+1) c(n) = (4 n - 2) c(n-1)
> init9 := c(1) = 1;
      init9 := c(1) = 1
> rsolve({eqn9,init9},c(n)): Cat:=unapply(%,n);
```

$$Cat := n \rightarrow \frac{4^n \Gamma\left(n + \frac{1}{2}\right)}{\Gamma(n+2) \sqrt{\pi}}$$

It is difficult to directly simplify this expression. However we can get Maple to verify that

> `'Cat(n)' = 1/(n+1)*binomial(2*n,n);`

$$Cat(n) = \frac{\text{binomial}(2n, n)}{n+1}$$

Here's the verification - actually an automated proof of sorts!

> `simplify(Cat(n)-binomial(2*n,n)/(n+1));`

0

Problems

Solve the following recursive equations. In each case find the generating function as well.

Problem 1

> `a(n) = 2*a(n-1) - 7; a(0) = 5;`

$$a(n) = 2a(n-1) - 7$$

$$a(0) = 5$$

Problem 2

> `a(n) = 7*a(n-1) - 11*a(n-2); a(0) = 3, a(1) = -2;`

$$a(n) = 7a(n-1) - 11a(n-2)$$

$$a(0) = 3, a(1) = -2$$

Problem 3

> `a(n) = a(n-1) + n^3; a(1) = 1;`

$$a(n) = a(n-1) + n^3$$

$$a(1) = 1$$

What does this problem have to do with

> `Sum(k^3, k=1..n);`

$$\sum_{k=1}^n k^3$$

What does it have to do with

> `Sum(k, k=1..n)^2;`

$$\left(\sum_{21=1}^n 21 \right)^2$$

[Problem 4

[> **a(n) = a(n-1) + n^5; a(1)=1;**

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

$$a(1) = 1$$

[What does this problem have to do with

[> **Sum(k^5, k=1..n);**

$$\sum_{21=1}^n 4084101$$

[Problem 5

[> **a(n) = 2*a(n-1)+11*a(n-2)-12*a(n-3)+5*2^n; a(0)=-2, a(1)=3, a(2)=1;**

$$a(n) = 2 a(n-1) + 11 a(n-2) - 12 a(n-3) + 5 2^n$$

$$a(0) = -2, a(1) = 3, a(2) = 1$$

[Problem 6

[> **b(n)=b(n-1)/b(n-2); b(0)=2, b(1)=4;**

$$b(n) = \frac{b(n-1)}{b(n-2)}$$

$$b(0) = 2, b(1) = 4$$

[Hint: Try $a(n) = \log(b(n))$.

[Compute b(10) from your solution and compare with b[10] computed by

[> **b[0]:=2: b[1]:=4: for k from 2 to 10 do b[k]:=b[k-1]/b[k-2]; od:**

[Problem 7

[Maple will solve some recursive equations which are of infinite order. For example, try

[> **a(2*n) = a(n)+7; a(1)=0;**

$$a(2n) = a(n) + 7$$

$$a(1) = 0$$

[>