Lecture 25: Recurrences

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Recurrences: An infinite sequence of numbers $a_0, a_1, \ldots$ where the nth element of the sequence is defined in terms of other elements in the sequence, and the first few terms are given explictly. The goal is to find "closed form" for the nth element in the sequence.

Problem 1. Show that $T_n = 2^n - 1$ satisfies the recurrence: $T_0 = 1$ and $T_n = 2T_{n-1} + 1$ when $n \geq 1$.

Problem 2. Solve the recurrence given by: $T_1 = 0$ and $T_n = 2T_{n/2} + n - 1$ when $n \geq 2$ and a power of 2.

Problem 3. Find a closed form solution to: $f_0 = 0$, $f_1 = 1$, and $f_n = f_{n-1} + f_{n-2}$ for $n \geq 2$.

Homogeneous Linear Recurrence: is of the form

$$f(n) = a_1 f(n-1) + a_2 f(n-2) + \cdots + a_d f(n-d).$$

Substituting $F(n) = x^n$ (with $x \neq 0$) and simplifying, we get the **characteristic equation**

$$x^d = a_1 x^{d-1} + a_2 x^{d-2} + \cdots a_d.$$

Roots of the characteristic equation define solutions

- If r is a non-repeated root then r^n is a solution to the recurrence.
- If r is a repeated root with multiplicity k then $r^n, nr^n, n^2r^n, \ldots n^k r^n$ are all solutions.

General solution is a linear combination of all solutions identified above. Use boundary conditions to find coefficients of the general solution, to get a particular solution that satisfies the linear recurrence and the boundary conditions.