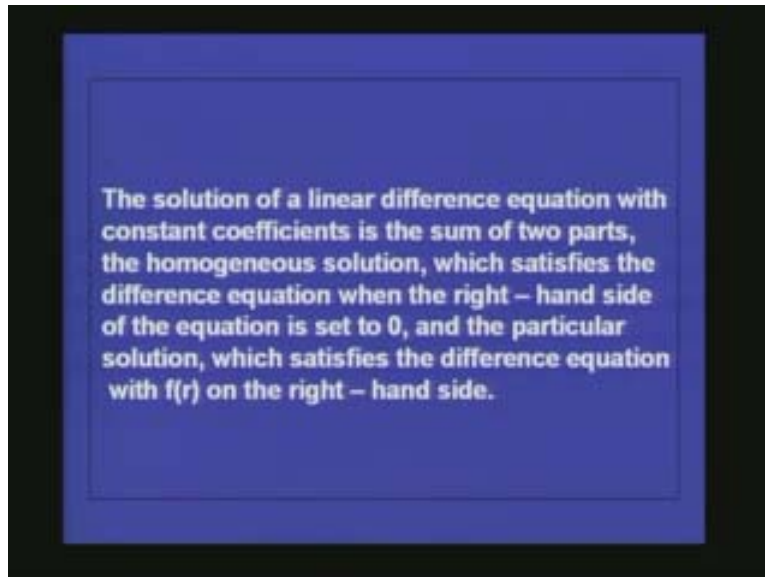


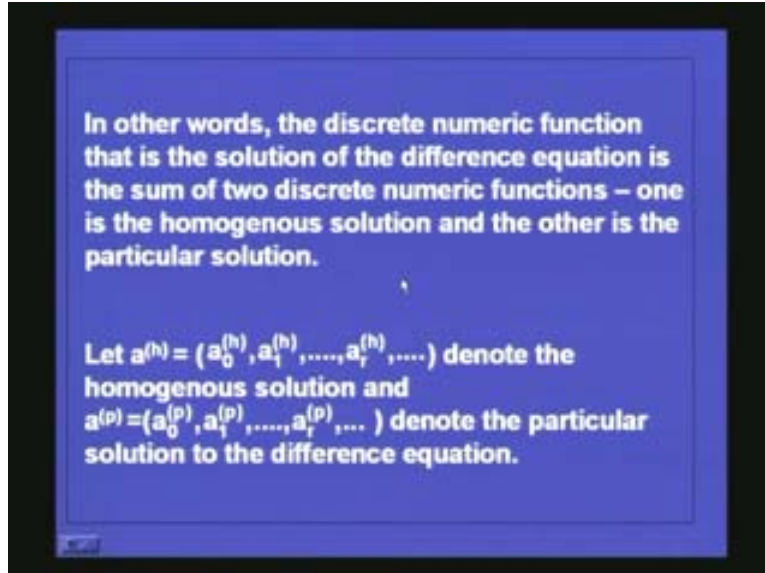
**Discrete Mathematical Structures**  
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**Department of Computer Science and Engineering**  
**Indian Institute of Technology, Madras**  
**Lecture # 33**  
**Recurrence Relations (Contd....)**

In the last lecture we saw about recurrence relations also called as difference equations. We saw what a recurrence relation is and we were also seeing about the solution of a recurrence relation. Actually the solution of a linear difference equation or a recurrence relation with constant coefficients is a sum of two parts. One part is called the homogenous solution and the other part is called the particular solution.

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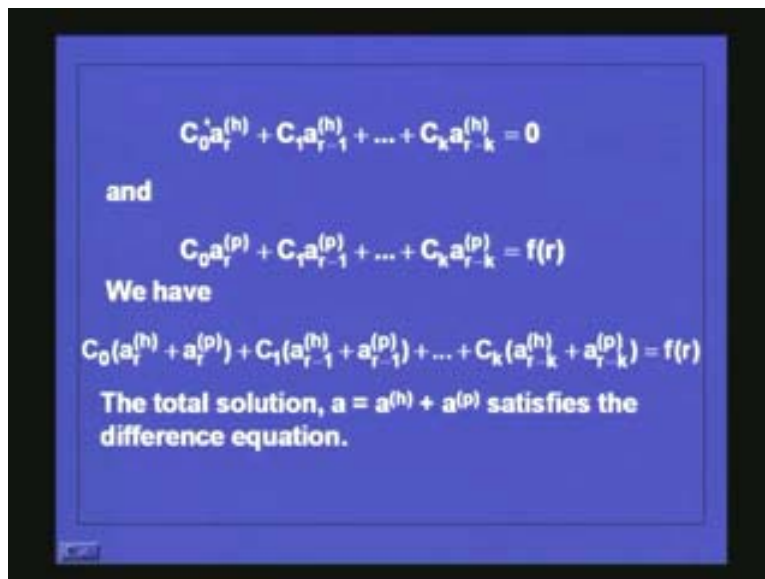


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So, if the homogenous solution is given by this and the particular solution is given by this then the total solution is the sum of these two and the homogenous solution satisfies this equation the linear recurrence relation with constant coefficients with right hand side is equal to 0.

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The solution for this is called the homogenous solution. A solution for this with the right hand side given as  $f(r)$  is called a particular solution. Now adding these two up you get  $C_0 a_r^h$  plus  $a_r$  to the power  $(p)$  etc is  $f(r)$  and this is called a total solution while 0 will be satisfied with the particular solution alone because sometimes the boundary conditions

have to be satisfied in a proper manner and it is always advisable to have the total solution. The total solution is given by a is equal to ah plus ap it satisfies the difference equation.

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**HOMOGENOUS SOLUTIONS**

A homogeneous solution of a linear difference equation with constant coefficients is of the form  $A\alpha_1^r$ , where  $\alpha_1$  is called a characteristic root and  $A$  is a constant determined by boundary conditions.

Substituting  $A\alpha^r$  for  $a$ , in the difference equation with the right – hand side of the equation set to 0, we obtain

$$C_0A\alpha^r + C_1A\alpha^{r-1} + C_2A\alpha^{r-2} + \dots + C_kA\alpha^{r-k} = 0$$

Now we were considering the homogenous equation. If this is the linear recurrence relation then we get an equation like this.

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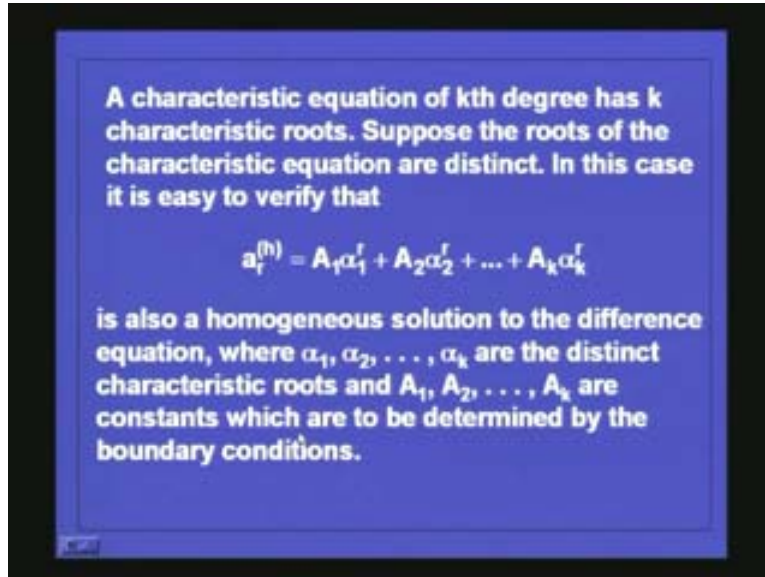
This equation can be simplified to

$$C_0a^k + C_1a^{k-1} + C_2a^{k-2} + \dots + C_k = 0$$

which is called the characteristic equation of the difference equation. Therefore, if  $\alpha_1$  is one of the roots of the characteristic equation,  $A\alpha_1^r$  is a homogeneous solution to the difference equation.

Removing a it is simplified like this. This is called the characteristic equation. And if alpha one is one of the roots of the characteristic equation then a alpha 1 power r is a homogenous solution to the difference equation. We have also seen this in the last class.

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A characteristic equation of kth degree has k characteristic roots. Suppose the roots of the characteristic equation are distinct. In this case it is easy to verify that

$$a_r^{(h)} = A_1 \alpha_1^r + A_2 \alpha_2^r + \dots + A_k \alpha_k^r$$

is also a homogeneous solution to the difference equation, where  $\alpha_1, \alpha_2, \dots, \alpha_k$  are the distinct characteristic roots and  $A_1, A_2, \dots, A_k$  are constants which are to be determined by the boundary conditions.

So a characteristic equation of kth degree has got k characteristic roots. Any equation of kth degree will have k roots. If they are all distinct and they are alpha 1 alpha 2 alpha k then the homogenous solution will be of the form A<sub>1</sub> alpha 1 power r, A<sub>2</sub> alpha 2 power r and so on. Suppose the roots of the characteristic equations are all different distinct in this case we can very easily verify that the homogenous solution will be of this form. It is also a homogenous solution to the difference equation. Alpha 1 alpha 2 alpha k here are the distinct characteristic roots and A<sub>1</sub> A<sub>2</sub> A<sub>k</sub> are constants which have to be determined by the boundary conditions.

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The recurrence relation for the Fibonacci sequence of numbers is

$$a_r = a_{r-1} + a_{r-2}$$

The corresponding characteristic equation is

$$\alpha^2 - \alpha - 1 = 0$$

which has the two distinct roots

$$\alpha_1 = \frac{1 + \sqrt{5}}{2} \quad \alpha_2 = \frac{1 - \sqrt{5}}{2}$$

And we consider this example of the Fibonacci sequence, this was the characteristic equation and the two roots were this and so the homogenous solution will be this then  $A_1$   $A_2$  have to be determined by the boundary conditions which we have seen.

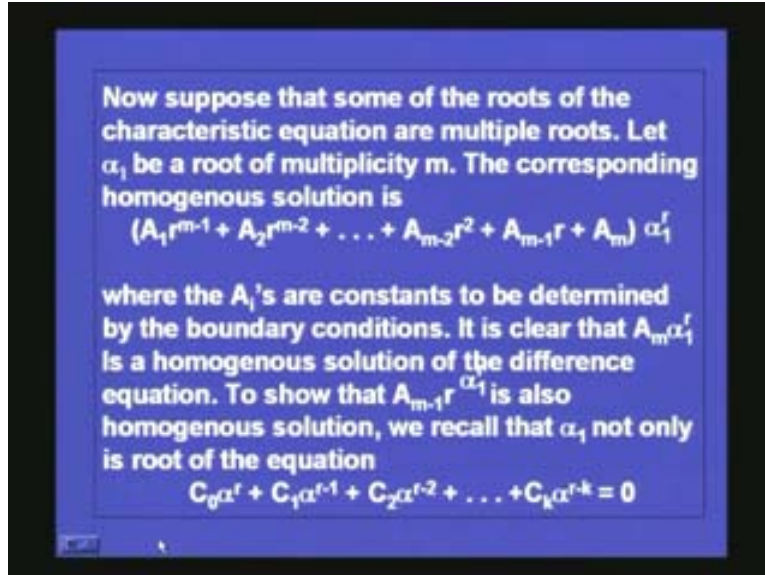
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It follows that

$$a_r^{(h)} = A_1 \left( \frac{1 + \sqrt{5}}{2} \right)^r + A_2 \left( \frac{1 - \sqrt{5}}{2} \right)^r$$

is a homogenous solution where the two constants  $A_1$  and  $A_2$  are to be determined from the boundary conditions  $a_0 = 1$  and  $a_1 = 1$

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Next we have to consider the case where a characteristic root is repeated or a characteristic root has multiplicity. So what happens in that case? Suppose that some of the roots of the characteristic equation are multiple root they are not distinct but some are multiple roots, let alpha 1 be a root of multiplicity m, then the corresponding homogenous solution is  $(A_1 r^{m-1} + A_2 r^{m-2} + \dots + A_{m-2} r^2 + A_{m-1} r + A_m) \alpha_1^r$  where alpha 1 is a multiple root with multiplicity m.

Here the A i's are constants to be determined by the boundary conditions. Now you can very easily see that if you take this portion  $A_m \alpha_1^r$  that will satisfy the recurrence relation and so is a homogenous solution of the difference equation. How do you show that  $A_{m-1} r \alpha_1^r$  is also a homogenous solution? Similarly, you have to show  $A_{m-2} r^2 \alpha_1^r$  is also a homogenous solution and so on. Now let us consider the case  $(A_{m-1} r) \alpha_1^r$ .

To show that  $A_{m-1} r \alpha_1^r$  there is a slight deviation, it has just gone slightly above. We have to show that  $A_{m-1} r \alpha_1^r - \alpha_1^{r-1}$  is also a homogenous solution. How do you get this? We recall that alpha 1 is a multiple root so it does not satisfy the characteristic equation but it also satisfies the derivative of that. So this is not only a root of the characteristic equation which is this but the derivative of that also.

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but also is a root of the derivative equation

$$C_0 r \alpha^{r-1} + C_1 (r-1) \alpha^{r-2} + C_2 (r-2) \alpha^{r-3} + \dots + C_k (r-k) \alpha^{r-k-1} = 0$$

Multiplying the above equation by  $A_{m-1} \alpha$  and replacing  $\alpha$  by  $\alpha_1$ , we obtain

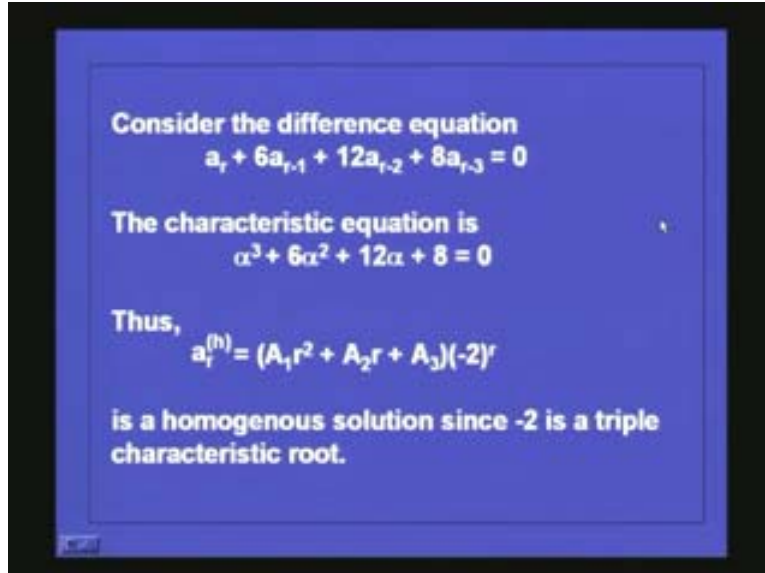
$$C_0 A_{m-1} r \alpha_1^r + C_1 A_{m-1} (r-1) \alpha_1^{r-1} + C_2 A_{m-1} (r-2) \alpha_1^{r-2} + \dots + C_k A_{m-1} (r-k) \alpha_1^{r-k} = 0$$

which shows that  $A_{m-1} r \alpha_1^r$  is indeed a homogeneous solution.

So the derivative of the equation is  $C_0 r \alpha^{r-1}$  plus  $C_1 (r-1) \alpha^{r-2}$  plus  $C_2 (r-2) \alpha^{r-3}$  and so on. So, being a multiple root it has to satisfy this equation also. So multiplying the above equation by  $A_{m-1} \alpha$  multiply this and replace  $\alpha$  by  $\alpha_1$  you will get this equation  $C_0 A_{m-1} r \alpha_1^r$  etc. That is, you are taking the derivative of the characteristic equation and multiplying it by  $A_{m-1} \alpha$  and replacing  $\alpha$  by  $\alpha_1$ . Now this shows that  $A_{m-1} r \alpha_1^r$  is also a homogeneous solution. So this shows that  $A_{m-1} r \alpha_1^r$  is indeed a homogeneous solution. If  $\alpha_1$  is a double root you can use this, if it is a triple root then it has to satisfy the second derivative also.

So taking this and taking derivative once more and so on you will show that the previous term  $A_{m-2} r^2 \alpha_1^r$  will also be a homogeneous solution. If  $\alpha_1$  is a root of multiplicity  $m$  you can take the derivative  $m(m-1)$  times rather and prove that each one of them is a homogeneous solution. Like that we can prove and hence we have this result which we have already seen. If  $\alpha_1$  is the root of multiplicity  $m$  then the homogeneous solution will be of this form  $A_1 r^{m-1} \alpha_1^r$  a polynomial of order  $(m-1)$   $A_2 r^{m-2} \alpha_1^r$  and so on multiplied by  $\alpha_1^r$ .

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Consider the difference equation  
$$a_r + 6a_{r-1} + 12a_{r-2} + 8a_{r-3} = 0$$

The characteristic equation is  
$$\alpha^3 + 6\alpha^2 + 12\alpha + 8 = 0$$

Thus,  
$$a_r^{(h)} = (A_1 r^2 + A_2 r + A_3)(-2)^r$$

is a homogenous solution since -2 is a triple characteristic root.

Consider this example, consider the difference equation  $a_r$  plus  $6a_{r-1}$  plus  $12a_{r-2}$  plus  $8a_{r-3}$  is equal to 0. Then the characteristic equation will be  $\alpha^3 + 6\alpha^2 + 12\alpha + 8 = 0$ . That is, this expression is  $(\alpha + 2)^3 = 0$ . So  $\alpha = -2$  is a triple root, it is a root of multiple multiplicity 3 so the homogenous solution you will have  $(-2)^r$  but it will be preceded by a polynomial of degree 2 because multiplicity is 3. So you have taken this polynomial as  $A_1 r^2 + A_2 r + A_3$  and the value  $A_1, A_2, A_3$  are all constants and they have to be determined by using the boundary condition. So, when  $-2$  is a triple root the homogenous solution will be of this form.

Now, let us take one or two more examples, let us consider these two examples; one is  $4a_r - 20a_{r-1} + 17a_{r-2} - 4a_{r-3} = 0$ . The characteristic equation will be of the form  $4\alpha^3 - 20\alpha^2 + 17\alpha - 4 = 0$ . You can solve this equation and then the roots you will find as 1, 2, 1, 2, and 4. There are three roots and they are 1, 2, 1, 2, and 4, 4 is of multiplicity 1, 1, 2 is of multiplicity 2. So the homogenous equation  $a_r^{(h)}$  will be of the form  $A_1 4^r + A_2 r + A_3 2^r$ . Now, here  $A_1, A_2, A_3$  are constants and they have to be determined from the boundary conditions and here all the roots are real.



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$$4a_r - 20a_{r-1} + 17a_{r-2} - 4a_{r-3} = 0$$
$$4x^3 - 20x^2 + 17x - 4 = 0$$
$$\frac{1}{2}, \frac{1}{2}, 4$$
$$a_r^{(h)} = A_1 4^r + (A_2 r + A_3) \left(\frac{1}{2}\right)^r$$

Now let us take this example, here you can very easily see that the characteristic equation will be  $\alpha^3 - 20\alpha^2 + 17\alpha - 4 = 0$  so 1 is a root,  $\alpha = 1$  is a root, after dividing by  $\alpha - 1$  you will get  $\alpha^2 - 19\alpha + 4 = 0$ . and if you solve this the roots will be  $1 \pm \sqrt{1 - 4}$  that is the roots will be  $1 \pm \sqrt{3}i$  by 2. Here you have complex roots.

Of course the homogenous solution corresponding to this will be something of the form  $A_1 1^r$  this is just  $A_1$ . You can take as a constant  $A_1$ . Now what happens when you take for these two? You can take it as  $A_2 r$  and  $A_3$  this power  $r$ . But instead of that because they are complex numbers you generally use the results and take it as  $B_1 \rho \cos n \theta$  plus  $B_2 \rho \sin n \theta$ .

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$$\begin{aligned} &= 0 \quad a_1 - 2a_1 + 2a_1 - a_1 = 0 \\ &\lambda^3 - 2\lambda^2 + 2\lambda - 1 = 0 \\ &1 \text{ is a root } A_1 \lambda \\ &\lambda^2 - \lambda + 1 = 0 \\ &\frac{1 \pm \sqrt{1-4}}{2} \\ &\frac{1 + \sqrt{3}i}{2} \quad \frac{1 - \sqrt{3}i}{2} \end{aligned}$$

What is rho and theta?

The complex roots occur as pairs, they will occur as  $w$  plus  $i$  delta  $w$  minus  $i$  delta. In that case rho is taken to be square root of  $w$  square plus delta square and theta is taken to be tan inverse delta by  $w$  which is the usual way we take. So the homogenous solution in this case  $a_n$  should be taken in the form  $A_1 1$  power  $n$  you can take or leave it out  $1$  power  $n$  is just like that plus  $B_1$ , what will be rho in this example? You have rho is equal to square root of  $1$  by  $2$  square plus root  $3$  by  $2$  the whole square which will be  $1$  and theta is tan inverse root  $3$  by  $2$  by  $1$  by  $2$  which will be tan inverse root  $3$  which is  $\pi$  by  $3$ . So this will be taken as  $B_1$  rho is  $1$  so you need not write that,  $\cos n \pi$  by  $3$  plus  $B_2$  rho is again  $1$  so you need not worry about that  $\sin n \pi$  by  $3$ . And  $A_1 B_1 B_2$  are constants which have to be determined by the boundary conditions.

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$= 0$   
 $B_1 \rho \cos n\theta + B_2 \rho \sin n\theta$   
 $\omega + i\delta \quad \omega - i\delta$   
 $\rho = \sqrt{\omega^2 + \delta^2} \quad \theta = \tan^{-1}\left(\frac{\delta}{\omega}\right)$   
 $a_1^{(h)} = A_1 + B_1 \cos \frac{n\pi}{3} + B_2 \sin \frac{n\pi}{3}$   
 $r = \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{\sqrt{3}}{2}\right)^2} = 1$   
 $\delta = \tan^{-1}\left(\frac{\sqrt{3}}{1/2}\right) = \tan^{-1}(\sqrt{3}) = \frac{\pi}{3}$

So this is how we go about writing the homogenous solution. Now, as we saw earlier the total solution consists of two parts the homogenous solution and the particular solution. Now what will be the particular solution in this in general? In general there is no set of a strict ways of finding the particular solution. But because of some examples we will see how we have to consider the particular solution and solve the equation for the particular solution.

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**PARTICULAR SOLUTIONS**

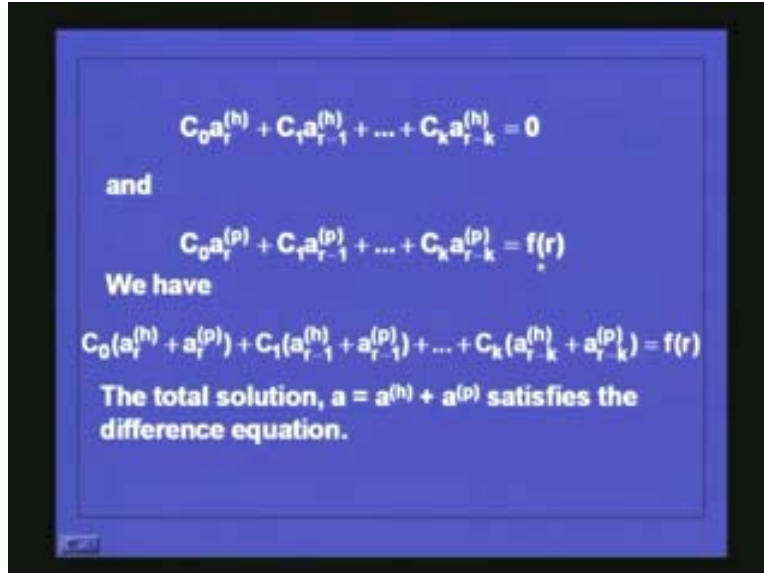
Consider the difference equation  
 $a_r + 5a_{r-1} + 6a_{r-2} = 3r^2$

We assume that the general form of the particular solution is  
 $P_1r^2 + P_2r + P_3$

where  $P_1, P_2,$  and  $P_3$  are constants to be determined. Substituting the expression we get  
 $P_1r^2 + P_2r + P_3 + 5P_1(r-1)^2 + 5P_2(r-1) + 5P_3$   
 $+ 6P_1(r-2)^2 + 6P_2(r-2) + 6P_3$

So let us take different cases of  $f(r)$ . We know that the particular solution has to satisfy this equation.

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$$C_0 a_r^{(h)} + C_1 a_{r-1}^{(h)} + \dots + C_k a_{r-k}^{(h)} = 0$$

and

$$C_0 a_r^{(p)} + C_1 a_{r-1}^{(p)} + \dots + C_k a_{r-k}^{(p)} = f(r)$$

We have

$$C_0 (a_r^{(h)} + a_r^{(p)}) + C_1 (a_{r-1}^{(h)} + a_{r-1}^{(p)}) + \dots + C_k (a_{r-k}^{(h)} + a_{r-k}^{(p)}) = f(r)$$

The total solution,  $a = a^{(h)} + a^{(p)}$  satisfies the difference equation.

$C_0 a_r$  to the power (p) plus  $C_1 a_r$  to the power (p) minus 1 and on the right hand side you have the  $f(r)$ . So depending on the form of  $f(r)$  you take the particular solution and find it out. So consider the difference equation  $a_r$  plus  $5a_{r-1}$  plus  $6a_{r-2}$  is equal to  $3r$  square. So, on the right hand side you have  $f(r)$  which is  $3r$  square. In general you could have a polynomial of degree  $k$ . So here it is  $3r$  square polynomial of degree 2.

In that case you take the particular solution to be  $P_1 r$  square plus  $P_2 r$  plus  $P_3$  a polynomial of degree 3. Here the values of  $P_1$   $P_2$   $P_3$  have to be determined by substituting in this expression. So the general form of the particular solution is this, therefore use this in this equation. Here  $P_1$   $P_2$   $P_3$  are constants to be determined. Substituting the expression we get  $P_1 r$  square for  $a_r$  so for  $a_r$  we substitute this whole thing  $P_1 r$  square plus  $P_2 r$  plus  $P_3$ . Then you have  $5a_{r-1}$  for that you substitute  $5(P_1 r - 1)$  the whole square  $5P_2 r - 1$  plus  $5P_3$ . So, for  $a_{r-1}$  you substitute  $P_1 r - 1$  the whole square  $P_2 r - 1$  plus  $P_3$ . Then you have  $6a_{r-2}$  so you substitute for  $a_{r-2}$   $P_1 r - 2$  the whole square plus  $P_2 r - 2$  plus  $P_3$  so you get this.

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which simplifies to  
 $12p_1r^2 - (34p_1 - 12p_2)r + (29p_1 - 17p_2 + 12p_3)$

comparing the right hand side we obtain the equation

$$12p_1 = 3$$
$$34p_1 - 12p_2 = 0$$
$$29p_1 - 17p_2 + 12p_3 = 0$$

which yield

$$p_1 = \frac{1}{4} \quad p_2 = \frac{17}{24} \quad p_3 = \frac{115}{288}$$

This simplifies to this expression. Equating the coefficients on the right hand side what do you have? you have  $3r^2$  square, so equating the coefficients you have  $12p_1$  is equal to 3 which will give you the value of  $p_1$  as 1 by 4 equating the coefficients of  $r$  you will get  $34p_1$  minus  $12p_2$  is 0 then using the value of  $p_1$  as 1 by 4 here you will get  $p_2$  is equal to 17 by 24. Then equating the constants you will get this is equal to 0, using the value of  $p_2$  as 17 by 24 and  $p_1$  as 1 by 4 you will get  $p_3$  as 115 by 288.

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Therefore, the particular solution is

$$a_r^{(p)} = \frac{1}{4}r^2 + \frac{17}{24}r + \frac{115}{288}$$

In general, when  $f(r)$  is of the form of a polynomial of degree  $t$  in  $r$

$$F_1r^t + F_2r^{t-1} + \dots + F_t r + F_{t+1}$$

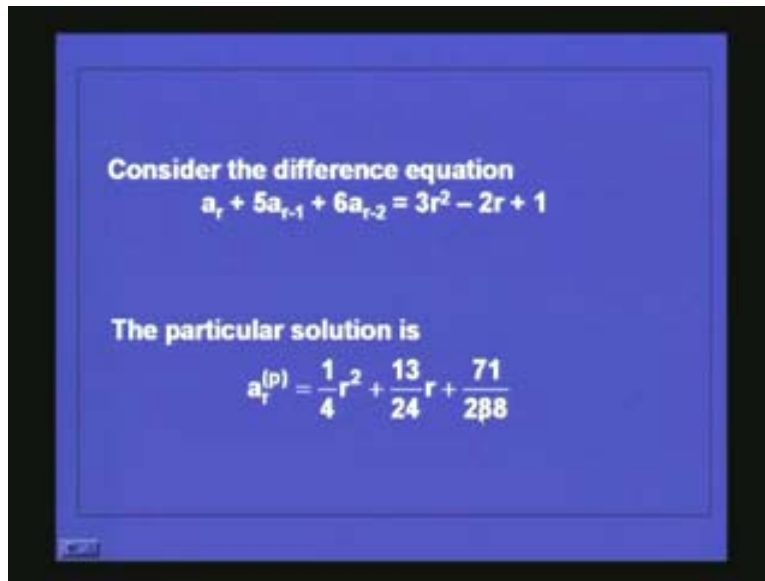
the corresponding particular solution will be of the form

$$P_1r^t + p_2r^{t-1} + \dots + p_t r + p_{t+1}$$

Like that we can determine the value of  $p_1$   $p_2$  and  $p_3$  and the particular solution is given by  $a_r$  to the power  $(p)$  is equal to  $\frac{1}{4}r^2$  plus  $\frac{17}{24}r$  plus  $\frac{115}{288}$ . In

general whenever the right hand side  $f(r)$  is a polynomial it is of the form of a polynomial of degree  $t$  in  $r$  it is of the form  $F_1 r^t + F_2 r^{t-1} + \dots + F_t r + F_{t+1}$ . That is, the right hand side is a polynomial of degree  $t$  then the corresponding particular solution will be of the form  $P_1 r^t + P_2 r^{t-1} + \dots + P_t r + P_{t+1}$  and substituting in the equation you have to determine the value of  $P_1, P_2, P_t$  etc.

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Consider the difference equation

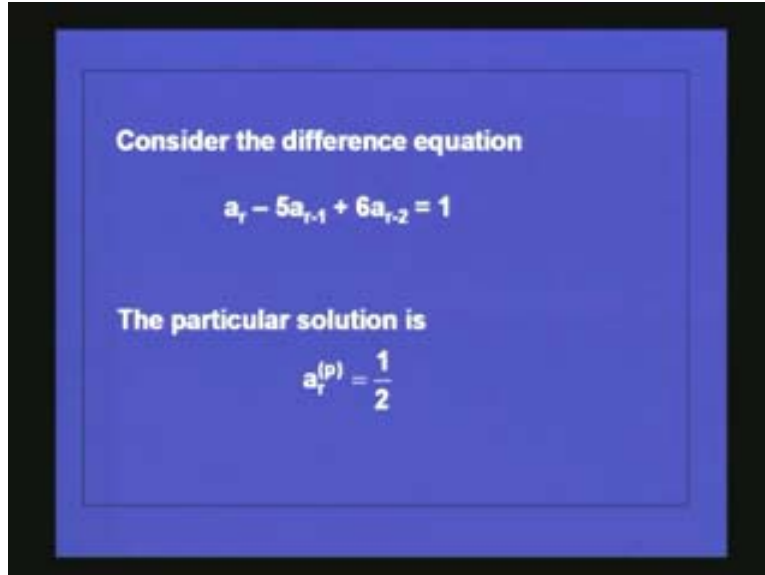
$$a_r + 5a_{r-1} + 6a_{r-2} = 3r^2 - 2r + 1$$

The particular solution is

$$a_r^{(p)} = \frac{1}{4}r^2 + \frac{13}{24}r + \frac{71}{288}$$

Look at this example, consider this difference equation, the right hand side is a polynomial of degree 2  $3r^2 - 2r + 1$ . In this case again you have to take the particular solution as  $P_1 r^2 + P_2 r + P_3$  and use this in the equation and find out the value of  $P_1, P_2, P_3$  you will get  $P_1$  as  $\frac{1}{4}$ ,  $P_2$  as  $\frac{13}{24}$ ,  $P_3$  as  $\frac{71}{288}$  so the particular solution will be  $a_r^{(p)} = \frac{1}{4}r^2 + \frac{13}{24}r + \frac{71}{288}$ .

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Consider the difference equation

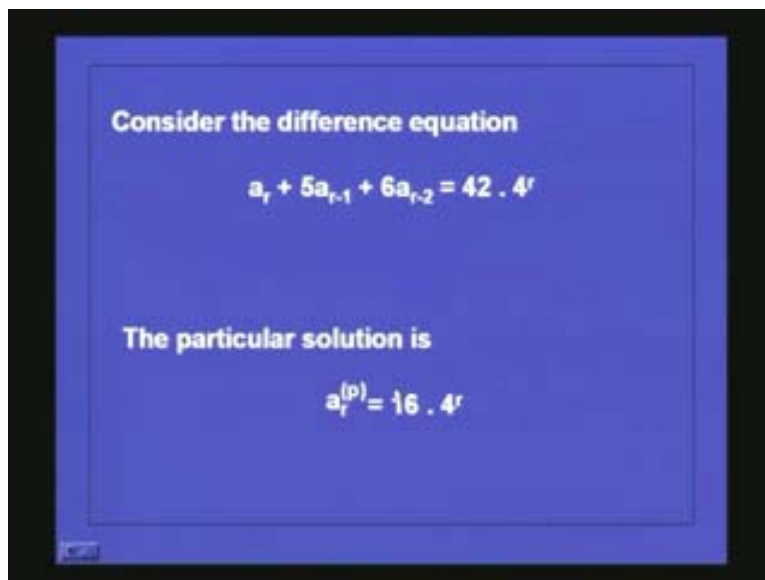
$$a_r - 5a_{r-1} + 6a_{r-2} = 1$$

The particular solution is

$$a_r^{(p)} = \frac{1}{2}$$

Next let us consider some more forms of the right hand side  $f(r)$ . Consider the equation  $a_r$  is equal to  $5a_{r-1}$  plus  $6a_{r-2}$  is equal to 1, the right hand side is a constant. So you take the particular solution as just  $P$  and a constant and then making use of that you will get  $P$  minus  $5P$  plus  $6P$  is equal to 1. That is  $2P$  is equal to 1 or  $P$  is equal to 1 by 2. So in this case the particular solution is a constant 1 by 2 and that is what you get if the right hand side is a constant like this. The particular solution  $a_r$  to the power  $(p)$  is 1 by 2.

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Consider the difference equation

$$a_r + 5a_{r-1} + 6a_{r-2} = 42 \cdot 4^r$$

The particular solution is

$$a_r^{(p)} = 16 \cdot 4^r$$

Now let us consider the difference equation  $a_r$  plus  $5a_{r-1}$  plus  $6a_{r-2}$  is equal to  $42 \cdot 4^r$ . So the right hand side is of the form some  $k$  into  $\beta$  power  $r$ . Now here you

have to consider two cases where beta is a characteristic root and where beta is not a characteristic root. Look at this equation, here the characteristic equation will be alpha square plus 5 alpha plus 6 is equal to 0 and the roots will be minus 3 and minus 2 and on the right hand side you are having 42 (4) power r but 4 is not a characteristic root. when this is the case on the right hand side you have some k into beta power r where beta is not a characteristic root you take the particular solution to be p beta power r.

The r in this case it is p is a constant 4 power r and you have to determine the value of p substitute in the equation, the equation is  $a_r$  plus  $5a_{r-1}$  plus  $6a_{r-2}$  42 (4) power r. Use this and substitute here so it is p 4 power r plus 5p 4 power r minus 1 plus 6p 4 power r minus 2 is equal to 42 into 4 power r divide by 4 power r minus 2 so you will get 16p plus 20p 4 r minus 2 is related 4 into 5 is 20 plus 6p is equal to 42 into 6p so this is 36 plus 6 is equal to 42 and 42p is equal to 42 into 16 so p is 16 so the particular solution  $a_r$  to the power (p) is 16 into 4 power r and that is what you get. And the particular solution in this case is given by  $a_r$  to the power (p) which is 16 into 4 power r.

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The image shows a chalkboard with the following handwritten work:

$$p4^r \quad \underline{p4^r}$$

$$a_r + 5a_{r-1} + 6a_{r-2} = 42 \cdot 4^r$$

$$p4^r + 5p4^{r-1} + 6p4^{r-2} = 42 \cdot 4^r$$

Divide by  $4^{r-2}$

$$16p + 20p + 6p = 42 \cdot 16$$

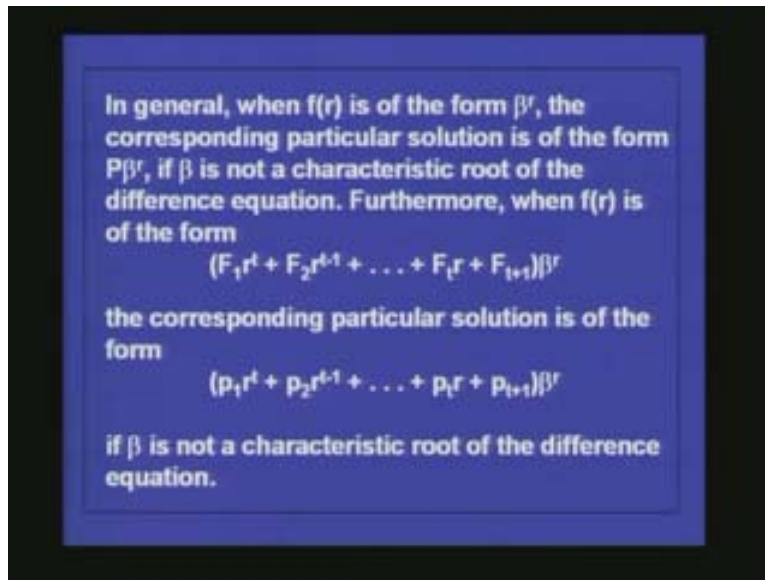
$$42p = 42 \cdot 16$$

$$p = 16$$

$$a_r^{(1)} = 16 \cdot 4^r$$

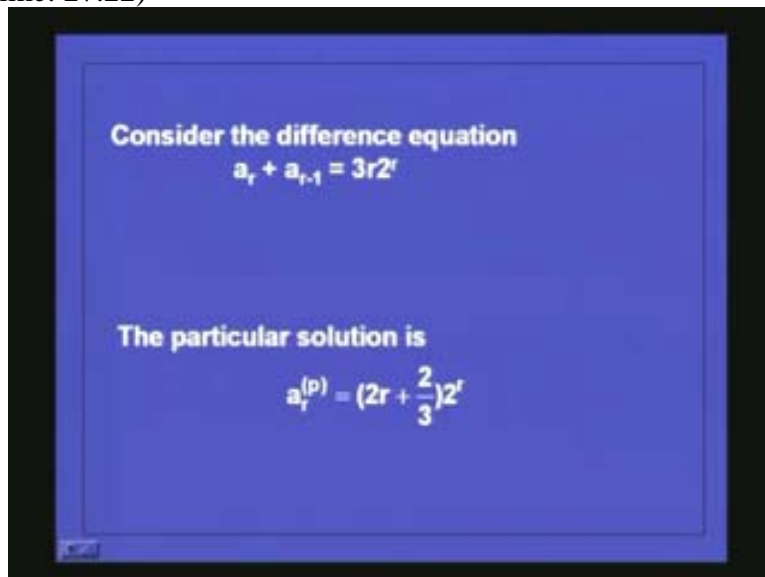
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In general when  $f(r)$  is of the form  $\beta^r$  the corresponding particular solution is of the form  $P\beta^r$  if  $\beta$  is not a characteristic root of the equation. Furthermore if  $f(r)$  is of the form a polynomial multiplied by  $\beta^r$  this is a polynomial in  $r$   $F_1 r^t + F_2 r^{t-1} + \dots + F_t r + F_{t+1}$  followed by or multiplied by  $\beta^r$ . Then you have to take the particular solution in the form  $p_1 r^t + p_2 r^{t-1} + \dots + p_t r + p_{t+1}$  multiplied by  $\beta^r$  then substitute this in the equation and determine the value of  $p_1, p_2, \dots, p_{t+1}$ . This happens when  $\beta$  is not a characteristic root of the difference equation. We will consider the case in a moment when  $\beta$  is a characteristic root.

(Refer Slide Time: 27.22)



Look at this equation, consider the difference equation  $a_r + a_{r-1} = 3r \cdot 2^r$ . Here the root is  $-1$  this is different so this is a polynomial followed by  $2^r$ .

power  $r$  and polynomial of degree 1 so you have to take the particular solution as  $(P_1r + P_2)2^{2r}$  this is a way you have to take the particular solution.

Substitute and find the value of  $P_1$  and  $P_2$  so you get  $(P_1r + P_2)2^{2r} + a_{r-1}2^{2(r-1)}$  will be  $(P_1r - 1 + P_2)2^{2r} + a_{r-1}2^{2r-2}$  that is equal to  $3r2^{2r}$ . So dividing by  $2^{2r}$  you get  $2(P_1r + P_2) + (P_1r - 1) + P_2 = 3r$  that is 6. So  $2P_1r + P_1r - P_1 + 2P_2 = 3r$  then I am grouping the  $r$  terms together and the  $P_2$  terms separately,  $3P_1r - P_1 + 2P_2 = 3r$ . So  $P_1$  is equal to 2  $3P_1 = 3$  so  $P_1 = 1$  and  $-P_1 + 2P_2 = 0$  so  $P_1 = 3P_2$  or  $P_2 = P_1/3 = 2/3$  so making use of these values of  $P_1$   $P_2 = 2/3$ .

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The image shows a chalkboard with the following handwritten work:

$$a_r + a_{r-1} = 3r2^{2r}$$

$$(P_1r + P_2)2^{2r} + (P_1(r-1) + P_2)2^{2(r-1)}$$

$$= 3r2^{2r}$$

Divide by  $2^{2r}$

$$2(P_1r + P_2) + P_1r - P_1 + P_2 = 3r$$

$$2P_1r + 2P_2 + P_1r - P_1 + P_2 = 3r$$

$$3P_1r - P_1 + 3P_2 = 3r$$

$$P_1 = 1 \quad -P_1 + 3P_2 = 0$$

$$P_2 = 2/3 \quad P_1 = 3P_2 \quad P_2 = P_1/3 = 2/3$$

The particular solution is  $(P_1r + P_2)2^{2r}$  which becomes  $2r + 2/3$  that is  $P_2$  into  $2^{2r}$ , so the particular solution takes this form. Now what happens when you have something like  $\beta^r$  where this is a characteristic root? You get this equation  $a_r - 2a_{r-1} = 3 \cdot 2^r$  here you have  $2^r$  but 2 is also a characteristic root. In this case how do you go about considering the particular solution? The characteristic root is 2 because of this and then you are having  $2^r$ . In that case you have to take the particular solution as  $Pr2^r$  where 2 is a characteristic root and you have to take it as  $Pr2^r$ . So the equation is  $a_r - 2a_{r-1} = 3 \cdot 2^r$  so use this as  $Pr2^r - 2P(r-1)2^{r-1} = 3 \cdot 2^r$  so divide by  $2^{r-1}$  that will give you  $2Pr - 2P(r-1) = 6$  so  $P$  will be 3. So the particular solution  $a_r$  to the power  $(p)$  will be  $3r2^r$ . So this is how you get the particular solution.

(Refer Slide Time: 32.35)

$$\begin{aligned} P_n 2^r \\ a_n - 2a_{n-1} &= 3 \cdot 2^r \\ P_n 2^n - 2P_{n-1} 2^{n-1} &= 3 \cdot 2^r \\ \text{Divide by } 2^{n-1} \\ 2P_n - 2P_{n-1} &= 3 \cdot 2 \\ 2P_n - 2P_r + 2P &= 6 \\ P &= 3 \\ a_r^{(p)} &= 3 \cdot 2^r \end{aligned}$$

Let us consider some more examples. Now consider the difference equation  $a_r - 4a_{r-1} + 4a_{r-2}$  is equal to  $r + 1$  into  $2$  power  $r$ .

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Consider the difference equation

$$a_r - 4a_{r-1} + 4a_{r-2} = (r+1)2^r$$

The particular solution is

$$a_r^{(p)} = r^2 \left( \frac{r}{6} + 1 \right) 2^r$$

Now you are having a polynomial on the right hand side followed by  $2$  power  $r$  that  $2$  is also a characteristic  $2$  and not only that but the  $2$  is also a multiple root of multiplicity  $2$  because the characteristic equation for that will be  $\alpha^2 - 4\alpha + 4 = 0$  is equal to  $(\alpha - 2)^2 = 0$  is a double root. In that case how do you take the particular solution? the particular solution because you are having a polynomial of degree  $1$  you must take it as  $(P_1 r + P_2) 2^r$  but then the  $2$  power  $r$ ,  $2$  is a multiple root it is a double root so you will

have  $r$  and also characteristic root  $r^2 = 2^r$ . You have to take it like this because of the polynomial you have to take it as  $(P_1 r + P_2)$  then  $2$  is a characteristic root with multiplicity  $2$  so you have to take as  $r^2 = 2^r$  and then you substitute in the equation then you will get  $(P_1 r + P_2)(r^2)(2^r + \dots)$  (a minus  $1$ ) so  $(\text{minus } 4)(P_1)(r - 1 + P_2)(r - 1)$  the whole square  $2^r(r - 1)$  plus  $4$  times  $a_{r - \text{minus } 2}$  that is  $4$  times  $P_1(r - 2 + P_2)(r - 2)$  the whole square  $(2)(r - 2)$  and that is equal to the right hand side  $(r + 1)(2)^r$ .

Now expand because you can divide by  $2^r$  and in which case you will get this as  $2^2$  which is  $4$  and by dividing you will just get  $1/2$  here not get anything you will get a  $4$  here if you divide by  $2^r$ . Now expand and compare the coefficients. Here there are no terms for  $r^3$  and  $r^2$  but there are terms for  $r$  and constant term. Look at the constant term and now look at the term for  $r$  as to what you will get? There is no  $r$  term here but what is the  $r$  term here? Let us forget this and expand this minus first portion I am leaving it out because it is  $r^2 - 4(P_1 r - P_1 + P_2)(r^2 - 2r + 1)$  if you bring in and multiply this it will be  $8$ . Here also because of that  $(r - 2)$  term will go, so in this we have to compare the constants and the coefficient of  $r$ .

What will be this?

This will be plus  $4(P_1 r - 2P_1 + P_2)(r^2 - 4r + 4)$  is equal to  $(r + 1)4$ . Coefficient of  $r$  will be minus  $8P_1$  into  $1$  then this  $r$  multiplied by the constant term that is minus  $8(\text{minus } P_1 + P_2)(\text{minus } 2)$  that will be another term. Then there will be one more term here the coefficient of  $r$  into this that is  $16P_1$  then you have another term  $4(\text{minus } 2P_1 + P_2)(\text{minus } 4)$  this should be equated to  $4$ .

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The image shows a chalkboard with the following handwritten work:

$$\begin{aligned}
 & (P_1 r + P_2) r^2 2^r \\
 & (P_1 r + P_2) r^2 4^r - 4(P_1(r-1) + P_2)(r-1)^2 2^r \\
 & + 4(P_1(r-2) + P_2)(r-2)^2 = (r+1)4 \\
 & - 8(P_1 r - P_1 + P_2)(r^2 - 2r + 1) \\
 & + 4(P_1 r - 2P_1 + P_2)(r^2 - 4r + 4) = (r+1)4 \\
 & - 8P_1 \\
 & - 8(-P_1 + P_2)(-2) \quad | \quad 4 \\
 & 16P_1 \\
 & 4(-2P_1 + P_2)(-4)
 \end{aligned}$$

I am not going to solve the complete simultaneous equations, you can go on solving this simultaneous equation and then you will get the value as you have taken the particular

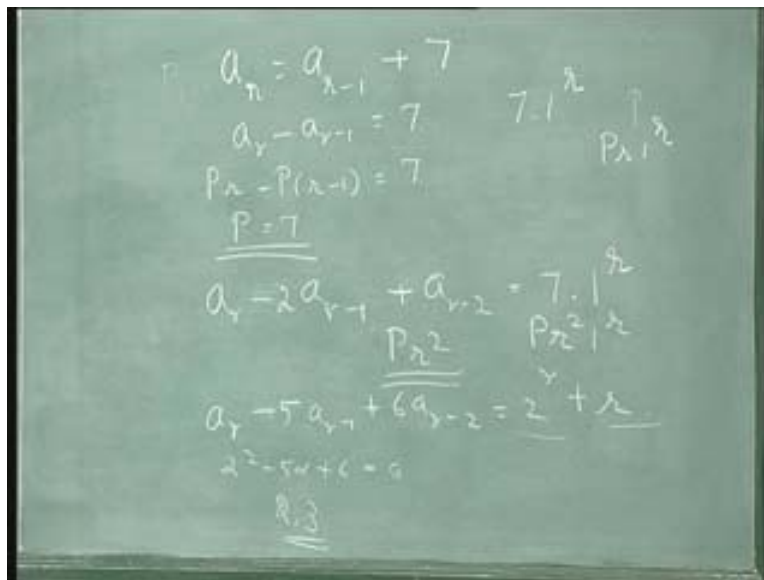
solution as  $(P_1 r + P_2)$  so here  $P_1$  will get the value 1 by 6 and  $P_2$  will get the value 1. So the solution is  $(r \text{ by } 6 \text{ plus } 1) r^2$  that  $r^2$  is occurring before this, the solution is  $(r \text{ by } 6 \text{ plus } 1) r^2$  into  $2^r$ . So this is how you have to take the particular solution. Now look at this equation  $a_r$  is equal to  $a_{r-1} + 7$  or  $a_r - a_{r-1} = 7$ .

The right hand side is a constant so what do you think will be the form of the particular solution?

Initially we realize that in one of the examples when the right hand side was a constant we took it to be a constant. But here note that 1 is a characteristic root. When 1 is a characteristic root the right hand side even though is a constant you must look at it as  $7 \text{ into } 1^r$ . So you have multiplicity 1 for this root so you should not take it as a constant  $P$  but you should take it as  $P r^1$  or just  $P r$  so make use of that here that is  $P r - P (r-1)$  is equal to 7 that is  $P r - P r + P$  will cancel so  $P$  is equal to 7 so the particular solution will be 7 in this case.

Now here look at an extension of that the right hand side is a constant but you have to take it as  $7 \text{ into } 1^r$  because 1 is a characteristic root but now it has got multiplicity 2, the characteristic equation for this will be  $\alpha^2 - 2\alpha + 1 = 0$  and 1 is a double root here so you have to take the particular solution as  $P r^2$  or just  $P r^2$  and then go about solving that. Now you have a combination of all the things.

(Refer Slide Time: 41.47)



And look at this example;  $a_r - 5a_{r-1} + 6a_{r-2}$  is equal to  $2^r + r$ , you have a polynomial you have an expression of the form  $\beta r$ . What are the roots of this equation?

You have to take  $\alpha^2 - 5\alpha + 6 = 0$  so the roots are 2 and 3, so you realize that there is a characteristic root here and that power  $r$ . So you have to take 1 as  $P_1$ , for  $2^r$  you have to take it as  $P_2 2^r$  the particular solution has to be

taken in the form  $P_1 r^2 + P_2 r + P_3$ . Then there is a second part which is a polynomial of degree 1,  $r$  is a polynomial of degree 1 so for that you have to take a polynomial of degree 1 in the general form  $P_2 r + P_3$  which is given by this. You have to make use of this in the given equation, substitute and then try to find the values of  $P_1, P_2, P_3$  which are constants. So these are some of the ways of finding the particular solutions.

So we shall take some examples to see how to find the homogenous solution as well as the particular solution so that we are able to find the total solution. We have already considered this example, look at this example, this is the equation and we have seen the particular solution which is this. So the equation is like this  $a_r + 5a_{r-1} + 6a_{r-2} = 42 \cdot 4^r$ . And to solve the homogenous solution we require the boundary condition.

Therefore, what are the boundary conditions here?

The boundary conditions are given as  $a_2$  is equal to 278 and  $a_3$  is equal to 962 these are the boundary conditions given. Now what is a homogenous solution? The characteristic equation will be  $\alpha^2 + 5\alpha + 6 = 0$  so the roots are minus 2 and minus 3 so the homogenous solution will be of the form  $A_1 (\text{minus } 2)^r + A_2 (\text{minus } 3)^r$ . And we have seen earlier that the particular solution is given by this  $a_r$  to the power  $p$  is equal to  $16(4^r)$  and this is when you have the right hand side of the form  $\beta^r$  which is not a characteristic root because  $\beta$  is not a characteristic root.

(Refer Slide Time: 44.50)

$$a_r + 5a_{r-1} + 6a_{r-2} = 42 \cdot 4^r$$

$$a_2 = 278 \quad a_3 = 962$$

$$\alpha^2 + 5\alpha + 6 = 0$$

$$-2, -3$$

$$a_r^{(h)} = A_1(-2)^r + A_2(-3)^r$$

$$a_r^{(p)} = k \cdot 4^r$$

So the total solution will be  $a_r$  will be  $A_1 (\text{minus } 2)^r + A_2 (\text{minus } 3)^r + 16 \cdot 4^r$ . And we have given the boundary condition as  $a_2$  is equal to 278 and  $a_3$  is equal to 962. So what will be  $a_2$ ?  $a_2$  is  $A_1 (\text{minus } 2)^2 + A_2 (9) + 16(16)$  and that is equal to 278. So this will be  $4A_1 + 9A_2 + 256$  is equal to 278 which gives you  $4A_1 + 9A_2$  is equal to 22. Now use the value for  $r$  is equal to 3,  $a_3$  is  $A_1$

minus 2 power 3 plus  $A_2$  (minus 3) power 3 plus 16 times 64 that is equal to 962. That is minus  $8A_1$  minus  $27A_2$  plus 1024 is equal to 962, bringing  $A_1$   $A_2$  the other side and bringing 962 to this side you will get  $8A_1$  plus  $27A_2$  is 62. Multiply this equation by 3 you will get  $12A_1$  plus  $27A_2$  is 66 and subtract 2 from 3 you will get  $4A_1$  is equal to 4 or  $A_1$  is equal to 1.

(Refer Slide Time: 47.11)

The image shows a chalkboard with the following handwritten work:

$$a_1^r = A_1(-2)^r + A_2(-3)^r + 16 \cdot 4^r$$

$$a_2 = A_1(-2)^2 + A_2(9) + 16 \cdot 16 = 278$$

$$4A_1 + 9A_2 + 256 = 278$$

$$4A_1 + 9A_2 = 22 \quad \text{--- (1)}$$

$$a_3 = A_1(-2)^3 + A_2(-3)^3 + 16 \cdot 64 = 962$$

$$-8A_1 - 27A_2 + 1024 = 962$$

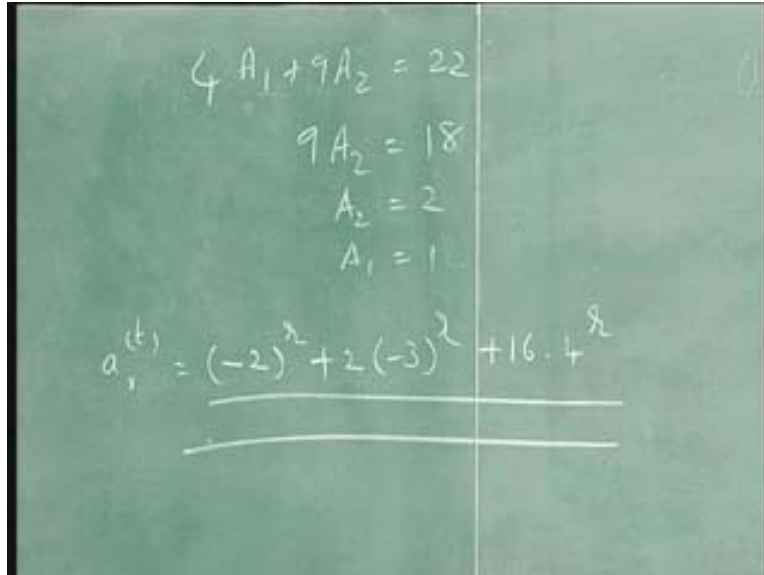
$$-8A_1 - 27A_2 = 62 \quad \text{--- (2)}$$

$$12A_1 + 27A_2 = 66 \quad \text{--- (3)}$$

$$\textcircled{3} - \textcircled{2} \quad 4A_1 = 4 \quad A_1 = 1$$

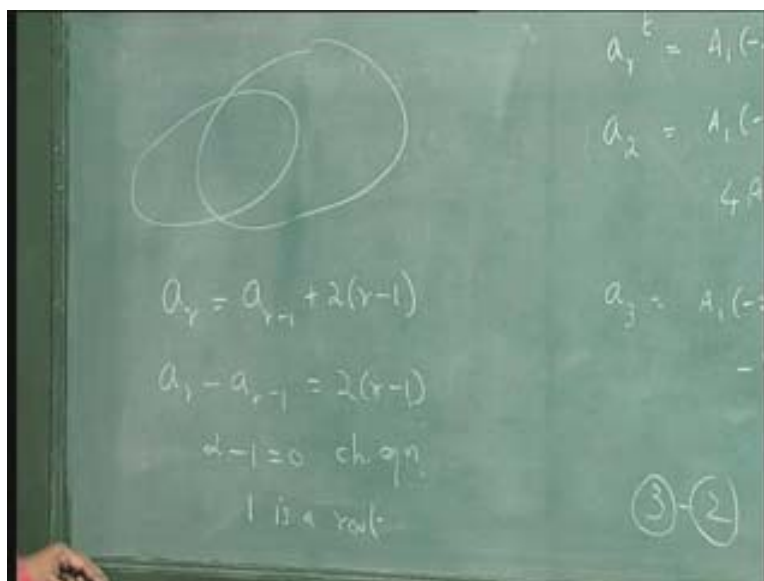
If  $A_1$  is equal to 1 then  $4A_1$  plus  $9A_2$  is 22 so  $A_1$  is 1 so  $9A_2$  will become 18 or  $A_2$  is 2. So solving for  $A_1$  and  $A_2$  you get  $A_2$  is equal to 2 and  $A_1$  is equal to 1 so the total solution art becomes  $a_1$  (minus 2) power r that is 1 (minus 2) power r plus  $A_2$  (minus 3) power r that is 2 (minus 3) power r then the particular solution is 16 (4) power r. So this is the total solution. Like that we can get the total solution. We have also considered another example.

(Refer Slide Time: 48.06)


$$\begin{aligned}4A_1 + 9A_2 &= 22 \\9A_2 &= 18 \\A_2 &= 2 \\A_1 &= 1\end{aligned}$$
$$a_r^{(t)} = \frac{(-2)^r + 2(-3)^r + 16 \cdot 4^r}{}$$

Let us see how we go about finding the total solution for that. If you remember we considered the ovals in the last lecture. If two ovals intersect in two places the number of regions into which is dividing the plane is 1 2 3 4 and then if you have  $n$  ovals in what way the plane can be divided and into how many regions the plane will be divided? And we obtained the recurrence relation  $a_r$  is equal to  $a_{r-1}$  plus 2 (r minus 1) this is the recurrence relation we obtained and what will be the solution for this? You can write it as  $a_r - a_{r-1}$  is equal to 2 (r minus 1) so  $\alpha - 1$  is equal to 0 is the characteristic equation and 1 is the root.

(Refer Slide Time: 49.13)



$a_r = a_{r-1} + 2(r-1)$   
 $a_r - a_{r-1} = 2(r-1)$   
 $\alpha - 1 = 0$  char eqn  
1 is a root

$a_1 = A_1(-)$   
 $a_2 = A_1(-)$   
4A  
 $a_3 = A_1(-)$

(3) - (2)



So the homogenous solution will be of this form. The homogenous solution will be of the form  $A_1 (1)^r$  that is just  $A_1$  the homogenous solution will be of this form. What will be the form of the particular solution?

The particular solution should be of the following form: 1 is a characteristic root so you must look at the right hand side as  $2(r-1)$  to the power of 1 power  $r$ , you have to take it like this. So the form of the particular solution should be, this is a polynomial so you must have  $(P_1 r + P_2)$  then you have 1 power  $r$  and 1 is a characteristic root so it should be of the form  $r(1)^r$  and now this 1 power  $r$  is again 1 so you have to take the particular solution as  $P_1 r^2 + P_2 r$ . The equation is  $a_r$  is equal to  $a_{r-1}$  plus  $2(r-1)$ . So use this particular solution here and solve for  $P_1$  and  $P_2$  so that will be  $P_1 r^2 + P_2 r$  minus  $P_1 (r-1)^2$  plus  $P_2 (r-1)$  is equal to  $2r-2$ . So, that will be  $P_1 r^2 + P_2 r - (P_1 (r-1)^2 + P_2 (r-1)) = 2r-2$  plus  $P_1 r^2 + P_2 r - (P_1 (r^2 - 2r + 1) + P_2 r - P_2) = 2r-2$ . That will be  $P_1 r^2 + P_2 r - P_1 r^2 + 2P_1 r - P_1 + P_2 r - P_2 = 2r-2$ . So from this if you solve you will get  $P_1$  equal and  $P_2$  is equal, like this.

(Refer Slide Time: 52.19)

The image shows a chalkboard with the following handwritten work:

$$a_r^{(h)} = A_1 (1)^r = A_1$$

$$a_r = a_{r-1} + 2(r-1) \quad \left| \begin{array}{l} 2(r-1) \\ (P_1 r^2 + P_2 r) \end{array} \right. = 2r - 2$$

$$P_1 r^2 + P_2 r - (P_1 (r-1)^2 + P_2 (r-1)) = 2r - 2$$

$$P_1 r^2 + P_2 r - (P_1 (r^2 - 2r + 1) + P_2 r - P_2) = 2r - 2$$

$$P_1 r^2 + P_2 r - P_1 r^2 + 2P_1 r - P_1 + P_2 r - P_2 = 2r - 2$$

$$P_1 = 1 \quad P_2 = -1$$

So  $P_1$  will be 1 and  $P_2$  will be minus 1 so the total solution will be of this form and it will be  $A_1$  plus  $P_1 r^2$  plus  $P_2 r$  so that is  $r^2 - r + A_1$  this is the total solution. And you have  $a_1$  is equal to 2 and  $a_2$  is equal to 4 and so on so from that you can solve for  $a_1$  so put  $r$  is equal to 1 you will get 2 is equal to 1 minus 1 plus  $A_1$  so  $A_1$  will be 2. So we get the total solution as  $a_r$  is equal to  $r^2 - r + 2$ .

(Refer Slide Time: 53.11)

The chalkboard shows the following handwritten work:

$$a^t = A_1 + 1 \cdot A_2 - \lambda$$
$$a_r^t = 2^2 - r + A_1$$
$$a_1 = 2$$
$$a_2 = 4$$
$$2 = 1 - 1 + A_1$$
$$A_1 = 2$$
$$a_2 = 2^2 - 1 + 2$$

Now let us see whether it verifies what we got in the last lecture. In the last lecture we considered figures like this so that  $a_2$  is 4 and one more oval like this we got  $a_3$  is equal to 8 and then drawing one more oval like this we got  $a_4$  is equal to 14. Let us see whether these values are correct for this equation,  $a_r$  is  $r$  squared minus  $r$  plus 2 so what will be  $a_2$ ?  $a_2$  will be 2 squared minus 2 plus 2 will be 4 which verifies our value. What will be  $a_3$ ?  $a_3$  is 3 squared minus 3 plus 2 that is 9 minus 3 plus 2 is equal to 8 which is also correct.  $a_4$  will be 4 squared minus 4 plus 2 will be 16 minus 4 plus 2 is 14. So we see that what we have got is the correct answer.

(Refer Slide Time: 54.25)

The chalkboard shows the following handwritten work:

$- \lambda$

$A_1$

$a_2 = 4 \checkmark$

$a_3 = 8 \checkmark$

$a_4 = 14$

$a_r = r^2 - r + 2$

$$a_2 = 2^2 - 2 + 2 = 4$$
$$a_3 = 3^2 - 3 + 2 = 9 - 3 + 2 = 8$$
$$a_4 = 4^2 - 4 + 2 = 16 - 4 + 2 = 14$$

So, recurrence relations really help to solve such problems. Looking at this sort of a figure if you think that in how many regions the plane will be divided into all of a sudden you cannot get this expression that easily. But by writing down the recurrence as  $a_r$  is equal to  $a_{r-1} + 2(r-1)$  and then solving it we are able to get an expression for  $a_r$  in this manner. So recurrence relations are really useful in many ways, they help us to solve the problems in a very convenient manner. In the next lecture we shall see how to solve the recurrence relations by the means of generating function concept.