

Non-Homogeneous Linear Recurrence Relation with Constant Coefficients

Suppose the k^{th} -order Non-Homogeneous Linear ~~eq~~ recurrence relation with constant coefficients is

$$c_0 a_r + c_1 a_{r-1} + c_2 a_{r-2} + c_3 a_{r-3} + \dots + c_k a_{r-k} = f(r)$$

The solution of equation (1) is, --- (1)

$$a_r = a_r^{(h)} + a_r^{(p)}$$

Where, $a_r^{(h)}$ = Homogeneous solution, $a_r^{(p)}$ = Particular Solution

Solution of Homogeneous Linear Recurrence relation when $f(r) = 0$.

Method to find the Particular solution when $f(r) \neq 0$:

To find the Particular solution of recurrence relation, we will consider a trial solution on the basis nature of $f(r)$.

Case-1: When $f(r) = b^r$ and b is not a root of characteristic equation

Suppose the trial solution is $a_r^{(p)} = A \cdot b^r$

Case 2: When $f(r) = b^r$ and b is a root of characteristic equation.

1. If multiplicity of b is one i.e. b is a root of multiplicity 1, then

$$a_r = A \cdot r \cdot b^r$$

2. If multiplicity of b is two i.e. b is a root of multiplicity 2, then

$$a_r = A \cdot r^2 \cdot b^r$$

3. If multiplicity of b is three i.e. b is a root of multiplicity 3, then

$$a_r = A \cdot r^3 \cdot b^r$$

Example 1

Solve the recurrence relation $a_r - 5a_{r-1} + 6a_{r-2} = 5^r$

⇒ Given recurrence relation is

$$a_r - 5a_{r-1} + 6a_{r-2} = 5^r \quad \dots (1)$$

The characteristic equation is

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3) = 0$$

$$\therefore m = 2, 3$$

∴ The homogeneous solution is

$$a_r^{(h)} = c_1(2)^r + c_2(3)^r$$

Since $f(r) = 5^r$ and 5 is not root of homogeneous solution, then we will assume the particular solution is

$$a_r^{(p)} = A \cdot (5)^r \quad \dots (2)$$

Putting the value of a_r in equation (1), we get

$$A \cdot 5^r - 5(A \cdot 5^{r-1}) + 6(A \cdot 5^{r-2}) = 5^r$$

$$\Rightarrow A \cdot 5^r \left[1 - 1 + \frac{6}{25} \right] = 5^r$$

$$\Rightarrow A \cdot \cancel{5^r} \left[\frac{6}{25} \right] = \cancel{5^r} \cdot 1$$

$$\Rightarrow A = 25/6$$

Putting in equation (2), we get

$$a_r^{(p)} = \frac{25}{6} (5)^r = \frac{1}{6} 5^{r+2}$$

The total solution of equation (1) is given by —

$$a_r = a_r^{(h)} + a_r^{(p)}$$

$$\Rightarrow a_r = c_1(2)^r + c_2(3)^r + \frac{1}{6} 5^{r+2}$$

Problem -2

Solve the recurrence relation $a_r = 7a_{r-1} + 10a_{r-2} = 3^r$,
given that $a_0 = 0$ and $a_1 = 1$,

Solution: Given recurrence relation is

$$a_r - 7a_{r-1} + 10a_{r-2} = 3^r \quad \dots \dots (1)$$

The characteristic equation is

$$m^2 - 7m + 10 = 0$$

$$\Rightarrow (m-2)(m-5) = 0$$

The homogeneous solution is $m = 2, 5$

$$a_r^{(h)} = c_1(2)^r + c_2(5)^r$$

Since $f(r) = 3^r$ and 3 is not a root of homogeneous solution,
then we will assume the particular solution is

$$a_r^{(p)} = A \cdot (3)^r \quad \dots \dots (2)$$

Putting the value of a_r in equation (1), we get

$$A \cdot 3^r - 7(A \cdot 3^{r-1}) + 10(A \cdot 3^{r-2}) = 3^r$$

$$\Rightarrow A \cdot 3^r \left[1 - \frac{7}{3} + \frac{10}{9} \right] = 3^r$$

$$\Rightarrow A \cdot 3^r \left[-\frac{2}{9} \right] = 3^r$$

$$\Rightarrow A = -\frac{9}{2}$$

Putting in equation (2), we get

$$a_r^{(p)} = -\frac{9}{2}(3)^r = -\frac{1}{2} \cdot 3^{r+2}$$

The total solution of equation (1) is given by

$$a_r = a_r^{(h)} + a_r^{(p)}$$

$$a_r = c_1(2)^r + c_2(5)^r - \frac{1}{2} 3^{r+2} \dots (3)$$

Putting $a_0 = 0$ i.e. $a_r = 0$ and $r = 0$ in equation (3), we get,

$$c_1(2)^0 + c_2(5)^0 - \frac{1}{2} \cdot 3^2 = 0$$

$$\Rightarrow c_1 + c_2 = \frac{9}{2} \dots (4)$$

Again putting $a_1 = 1$ i.e. $a_r = 1$ and $r = 1$ in equation (3), we get -

$$c_1(2) + c_2(5) - \frac{1}{2} \cdot 3^3 = 1$$

$$\Rightarrow 2c_1 + 5c_2 = \frac{29}{2} \dots (5)$$

Solving the equation (4) and (5), we get

$$c_1 = \frac{8}{3} \text{ and } c_2 = \frac{11}{6}$$

Putting in equation (3), we get

$$a_r = \frac{8}{3}(2)^r + \frac{11}{6}(5)^r - \frac{1}{2} \cdot 3^{r+2}$$

Case-2 Example

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Solve the recurrence relation $a_r - 4a_{r-1} + 4a_{r-2} = 2^r$

Solution

Given recurrence relation is

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

The characteristic equation is

$$m^2 - 4m + 4 = 0$$

$$\Rightarrow (m-2)(m-2) = 0$$

$$m = 2, 2$$

The homogeneous solution is

$$a_r^{(h)} = (c_1 + c_2 r) 2^r$$

Since $f(r) = 2^r$ and 2 is ~~the~~ a characteristic root of multiplicity is 2, then we will assume the particular solution is -

$$a_r^{(p)} = A \cdot r^2 \cdot 2^r \quad \text{--- (2)}$$

Putting the value of a_r in equation (1), we get -

$$A \cdot r^2 \cdot 2^r - 4[A(r-1)^2 2^{r-1}] + 4[A(r-2)^2 2^{r-2}] = 2^r$$

$$\Rightarrow A \cdot r^2 \cdot 2^r - 4[A \cdot (r^2 - 2r + 1) 2^{r-1}] + 4[A(r^2 - 4r + 4) 2^{r-2}] = 2^r$$

$$\Rightarrow 2^r \cdot A [r^2 - 2r^2 + 4r - 2 + r^2 - 4r + 4] = 2^r$$

$$\Rightarrow 2A = 1 \Rightarrow A = \frac{1}{2}$$

Putting in equation (2) we get

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

The total solution of equation (1) is given by -

$$\Rightarrow a_r = a_r^{(h)} + a_r^{(p)}$$

$$\Rightarrow a_r = (c_1 + c_2 r) (2)^r + r^2 \cdot 2^{r-1}$$

Exercise

$$1) a_r - 4a_{r-1} + 3a_{r-2} = 5^n \quad \left[\text{Answer: } a_r = c_1(1)^r + c_2(3)^r + \frac{5^n}{8} \right]$$

$$2) a_r - 2a_{r-1} + a_{r-2} = 2^r \quad \left[\text{Answer: } a_r = 1 - 2r + 2^r \right]$$

$$3) a_r = -5a_{r-1} - 6a_{r-2} + 42 \cdot 4^r, \text{ given by } a_2 = 278, a_3 = 962$$

$$4) a_r - 3a_{r-1} + 2a_{r-2} = 2^r \quad \left[\text{Answer: } a_r = (-2)^r + 2 \cdot (-3)^r + 16 \cdot 4^r \right]$$

$$\left[\text{Answer: } a_r = c_1(1)^r + c_2(2)^r + r \cdot 2^{r+1} \right]$$

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