on to Chapter 8 / 7: a goody bag of assorted fancy counting tricks, without proofs

Counting using recurrence relations section 8.1 / 7.1:

pages 485-494 /449-456

examples of non-obvious counting problems that allow easy reduction to sub-problems

general approach:

- solution a_n to problem of size *n* is written as function *f* of a_1, a_2, \dots, a_{n-1}
- depending on *f* this may (or may not) lead to a way to determine a_n (in later sections)

examples: runtimes from earlier sections

• binary search among *n* items in $b_n = b_{n/2} + C$

• mergesort of *n* items in $m_n = 2m_{n/2} + n$, solved using ad hoc techniques and MI

Counting examples, section 8.1 / 7.1 compound interest:

pages 485-494 /449-456

- deposit $d_0 = x$ at 2% interest, d_n after *n* years: clearly $d_n = 1.02d_{n-1}$ and thus $d_n = 1.02^n x$
- with additional annual contribution of y: $d_n = 1.02d_{n-1} + y$, general solution more work

(undying) rabbits, or # *n*-bitstrings without "00": $a_n = a_{n-1} + a_{n-2}$ (Fibonacci, different a_1, a_2)

towers of Hanoi: $h_1=1$, $h_n=2h_{n-1}+1=\ldots=2^n-1$ # *n*-digit integers with even number of zeros:

 $a_n = 9a_{n-1} + (10^{n-1} - a_{n-1}) = 8a_{n-1} + 10^{n-1}$ # parenthizations of $x_0 * x_1 * \dots * x_n$ (Catalan): $C_n = C_0 C_{n-1} + C_1 C_{n-2} + \dots + C_{n-2} C_1 + C_{n-1} C_0$ $\begin{array}{l} \text{B.2 / 7.2: Solving (some of) these recurrences} \\ \text{Solving } a_n = c_1 a_{n-1} \text{ was easy: } a_n = (c_1)^n a_0 \\ \text{next case, } a_n = c_1 a_{n-1} + c_2 a_{n-2} \text{, is harder:} \end{array}$

is degree 2 case of

linear homogeneous recurrence relation of degree k:

 $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \ldots + c_k a_{n-k}$ where c_i s are real constants and $c_k \neq 0$

✓
$$d_n = 1.02d_{n-1}$$
, of degree 1
• $d_n = 1.02d_{n-1} + y$: nonhomogeneous
✓ $a_n = a_{n-1} + a_{n-2}$, of degree 2
• $h_n = 2h_{n-1} + 1$: nonhomogeneous
• $m_n = 2m_{n/2} + n$: no fixed degree, nonhomogeneous

• $C_n = C_0 C_{n-1} + C_1 C_{n-2} + \ldots + C_{n-1} C_0$: nonlinear

Solving
$$a_n = c_1 a_{n-1} + c_2 a_{n-2}$$
 $(c_2 \neq 0)$
try $a_n = r^n$ as solution (for unknown $r \neq 0$):
 $a_n = c_1 a_{n-1} + c_2 a_{n-2} \Leftrightarrow r^n = c_1 r^{n-1} + c_2 r^{n-2}$
 $\Leftrightarrow r^n - c_1 r^{n-1} - c_2 r^{n-2} = 0$
 $\Leftrightarrow r^2 - c_1 r - c_2 = 0$
 $\Rightarrow \forall r: r^2 - c_1 r - c_2 = 0$ and $\alpha_r \in \mathbf{R}$:
 $a_n = \sum_r \alpha_r r^n$ solves $a_n = c_1 a_{n-1} + c_2 a_{n-2}$
polynomial $r^2 - c_1 r - c_2$ has 2 or 1 roots:
• 2 roots: r_1, r_2 with $r_1 \neq r_2, a_n = \alpha_1 r_1^n + \alpha_2 r_2^n$
• single root r: $a_n = \alpha_1 r^n + \alpha_2 n r^n$ (root of derivative as well)
with α_i determined by a_0 and a_1
conversely: each solution of this form

Example: solving
$$f_n = f_{n-1} + f_{n-2}$$
, $f_0 = 0, f_1 = 1$
pages
500-501
 $/463-464$ $r^2 - r - 1$ has roots $(1\pm\sqrt{5})/2$
 $\Rightarrow f_n = \alpha_1((1+\sqrt{5})/2)^n + \alpha_2((1-\sqrt{5})/2)^n$
from $f_0 = \alpha_1 + \alpha_2 = 0$
and $f_1 = \alpha_1(1+\sqrt{5})/2 + \alpha_2(1-\sqrt{5})/2 = 1$
it follows that $\alpha_1 = 1/\sqrt{5}$ and $\alpha_2 = -1/\sqrt{5}$
 \Rightarrow the *n*th Fibonacci number is
 $f_n = ((1+\sqrt{5})^n - (1-\sqrt{5})^n)/(2^n\sqrt{5})$

Example: solving
$$d_n = 4d_{n-1} - 4d_{n-2}$$
, $d_0 = d_1 = 1$

$$\begin{array}{l}p_{a_{1}=0}^{pages} \\ p_{a_{1}=0}^{p_{2}=0} \\ p_{a_{1}=0}$$

Solving $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} (c_k \neq 0)$

same approach: try $a_n = r^n$ as solution ...:

pages 502-503 /465-466

polynomial $r^k - c_1 r^{k-1} - \ldots - c_k$ has $\leq k$ roots: • all distinct roots r_1, r_2, \ldots, r_k :

$$a_n = \alpha_1 r_1^n + \alpha_2 r_2^n + \ldots + \alpha_k r_k^n$$

• roots with multiplicities: more complicated with α_i determined by a_0, a_1, \dots, a_{k-1}

conversely: each solution of this form Note:

- $r^k c_1 r^{k-1} \ldots c_k$: characteristic equation
- its roots the characteristic roots

Handling the nonhomogeneous case

- $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \ldots + c_k a_{n-k} + F(n)$ with c_i s real constants, $c_k \neq 0$, and $F(n) \neq 0$: **linear nonhomogeneous recurrence relation** with $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \ldots + c_k a_{n-k}$ as its **associated homogeneous recurrence relation**
- any solution to the latter (which we know) can be added to solution $a_n^{(p)}$ to the former
- **particular solution** $a_n^{(p)}$ always exists if $F(n) = (\text{degree } t \text{ polynomial in } n) \times s^n:$ $a_n^{(p)} = n^m (p_t n^t + p_{t-1} n^{t-1} + ... + p_0)s^n$ where $p_t \neq 0$ and m is multiplicity of s as root of $r^k - c_1 r^{k-1} - ... - c_k$

Example application "nonhomogeneous"

- Hanoi, $h_1 = 1$, $h_n = 2h_{n-1} + 1 = \dots = 2^n 1$:
- characteristic equation ("CE") r 2 = 0 \Rightarrow solution to homogeneous part is $\alpha 2^n$
- $F(n) = 1 = (\text{degree } t \text{ polynomial in } n) \times s^n$ t = 0, s = 1: $\Rightarrow a_n^{(p)} = n^m (p_0) 1^n$ a particular solution s = 1 is not a root of CE, so m = 0substitute $a_n^{(p)} = p_0$ in $h_n = 2h_{n-1} + 1$ $\Rightarrow p_0 = -1$
- general solution of form $\alpha 2^n 1$ use $h_1 = 1 \Rightarrow \alpha 2^1 - 1 = 1 \Rightarrow \alpha = 1$
- solution is $2^n 1$

Another application of "nonhomogeneous"

- interest, $d_0 = x$, $d_n = 1.02d_{n-1} + y$, where $y \neq 0$:
- characteristic equation ("CE") r 1.02 = 0 \Rightarrow solution to homogeneous part is $\alpha 1.02^n$
- $F(n) = y = (\text{degree } t \text{ polynomial in } n) \times s^n$ t = 0, s = 1: $\Rightarrow a_n^{(p)} = n^m (p_0) 1^n$ a particular solution s = 1 is not a root of CE, so m = 0substitute $a_n^{(p)} = p_0$ in $d_n = 1.02d_{n-1} + y$ $\Rightarrow p_0 = -y/0.02$
- general solution of form $\alpha 1.02^n y/0.02$ use $d_0 = x \Rightarrow \alpha 1.02^0 - y/0.02 = x \Rightarrow \alpha = x + y/0.02$
- solution is $(x+y/0.02)1.02^n y/0.02$

Another example

pages 504-507 /467-469 a_n : the number of length *n* ternary strings (0s, 1s, 2s) with an even number of 1s n = 0: "" is unique empty string, no 1s: $a_0 = 1$ n = 1: "0" and "2", thus $a_1 = 2$ n = 2: "00", "02", "11", "20", "22", thus $a_2 = 5$ recurrence relation?

to get a proper length n+1 string:

take any (of 3ⁿ) ternary length n string,
 add a "0" (if even 1s) or "1" (if odd 1s)

or add "2" to any of the a_n length n strings
 ⇒ a_{n+1} = a_n + 3ⁿ, example of nonhomogeneous
 (& confirming that a₀ = 1)

- Solving nonhomogeneous $a_{n+1} = a_n + 3^n$ (with $a_0 = 1$, $a_1 = 2$, $a_2 = 5$) characteristic equation ("CE") r - 1 = 0 \Rightarrow Solution to homogeneous part is $\alpha 1^n = \alpha$
- $F(n) = 3^n = (\text{degree } t \text{ polynomial in } n) \times s^n$ t = 0, s = 3: $\Rightarrow a_n^{(p)} = n^m (p_0) 3^n \text{ a particular solution}$ s = 3 is not a root of CE, so m = 0substitute $a_n^{(p)} = p_0 3^n \text{ in } a_{n+1} = a_n + 3^n$ $\Rightarrow p_0 3^{n+1} = p_0 3^n + 3^n \Rightarrow p_0 = \frac{1}{2}$
- general solution of form $\alpha + \frac{1}{2} 3^n$ use $a_0 = 1 \Rightarrow \alpha + \frac{1}{2} = 1 \Rightarrow \alpha = \frac{1}{2}$
- solution is $\frac{1}{2}(1+3^n)$ (is intuitively about right)

Final section 8.2 / 7.2 example application

pages 507 /470-471

- sum of squares $a_n = \sum_{i=1}^n i^2 \Rightarrow a_n = a_{n-1} + n^2$ • characteristic equation ("CE") r - 1 = 0 \Rightarrow solution to homogeneous part is $\alpha 1^n = \alpha$
- $F(n) = n^2 = (\text{degree 2 polynomial in } n) \times s^n$ $t = 2, s = 1 \Rightarrow a_n^{(p)} = n^m (p_2 n^2 + p_1 n + p_0) 1^n$ is a particular solution; since s = 1 is a root of CE of multiplicity 1 it follows that m = 1
- substitute a_n^(p) = n(p₂n² + p₁n + p₀) in a_n = a_{n-1} + n² and solve for p₀, p₁, p₂ using a₀, a₁, a₂ (very much like we've determined a_n before)
 finally use solution a_n^(p) + α to conclude α=0

Brief remark on 8.3 / 7.3: simple tricks

so far: linear (non)homogeneous recurrences of fixed degree

not suitable to solve

- $b_n = b_{n/2} + C$ (binary search runtime) $b_n = O(\log n)$
- $m_n = 2m_{n/2} + n$ (mergesort runtime) $m_n = O(n \log n)$
- $k_n = 3k_{n/2} + Cn$ (Karatsuba runtime) $k_n = O(n^{\log_2 3})$
- $s_n = 7s_{n/2} + Cn^2$ (Strassen's Karatsuba-like matrix ×) $s_n = O(n^{\log_2 7})$
- etc: see: thms 1&2, pages 514&516 / 477&479 (or use common sense)

8.4 / 7.4 Generating functions

pages 520-532 /484-495

solving counting problems by interpreting coefficients of polynomials (or power series) as the required solutions

simple example:

number of non-negative integer solutions to

 $e_1 + e_2 + e_3 = 4$

• pick 4 cookies from 3 types of cookies in

3+4-1 choose 3-1 = 15 ways• pick x^{e_1} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$, pick x^{e_2} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$, and pick x^{e_3} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$

 \Rightarrow need coefficient of x^4 in $1/(1-x)^3$

Power series, basics

- pages 520-532 /484-495
- power series is a polynomial of possibly infinite degree:

$$f(x) = \sum_{i=0}^{\infty} f_i x^i, \ g(x) = \sum_{j=0}^{\infty} g_j x^j$$

- define: $f(x) + g(x) = \sum_{i=0}^{\infty} (f_i + g_i) x^i$ $f(x)g(x) = \sum_{i=0}^{\infty} \left(\sum_{k=0}^{i} f_k g_{i-k} \right) x^i$
- 1-to-1 correspondence between *h* and its **Taylor series expansion** (around *a*):

$$h(x) = \sum_{n=0}^{\infty} \frac{h^{(n)}(a)}{n!} (x-a)^n (h^{(n)}: n\text{th derivative})$$

Common power/Taylor series expansions

page 526/489

$$(1+x)^n = \sum_{k=0}^n \binom{n}{k} x^k$$

$$\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k$$

$$\frac{1}{(1-x)^2} = \sum_{k=0}^{\infty} (k+1)x^k \quad \frac{1}{(1-x)^n} = \sum_{k=0}^{\infty} \binom{n+k-1}{k}x^k$$
$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} \quad \ln(1+x) = \sum_{k=0}^{\infty} (-1)^{k+1} \frac{x^k}{k!}$$

plus common substitutions (-x or cx for x), and term by term differentiation and integration

Back to simple example

pages 520-532 /484-495 number of non-negative integer solutions to $e_1 + e_2 + e_3 = 4$ • pick 4 cookies from 3 types of cookies in 3+4-1 choose 3-1 = 15 ways • pick x^{e_1} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$, pick x^{e_2} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$, and pick x^{e_3} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$ \Rightarrow need coefficient of x^4 in $1/(1-x)^3$

with
$$\frac{1}{(1-x)^n} = \sum_{k=0}^{\infty} \binom{n+k-1}{k} x^k$$

this coefficient equals $\binom{3+4-1}{4} = 15$

Another simple example

pages 520-532 /484-495

number of non-negative integer solutions to

 $e_1 + e_2 + e_3 = 4$ such that e_2 is even and e_3 a multiple of 3

- unclear how to use basic earlier method
- pick x^{e_1} from $1 + x + x^2 + x^3 + ... = 1/(1-x)$, pick x^{e_2} from $1 + x^2 + x^4 + ... = 1/(1-x^2)$, and pick x^{e_3} from $1 + x^3 + x^6 + ... = 1/(1-x^3)$

 \Rightarrow need coefficient of x^4 in $1/((1-x)(1-x^2)(1-x^3))$

Final simple example

pages 520-532 /484-495 number of non-negative integer solutions to $e_1 + e_2 + e_3 + e_4 = 20$ with e_1 even, e_2 multiple of 5, $e_3 \leq 4$, $e_4 \leq 1$, x^{e_1} from $1 + x^2 + x^4 + ... = 1/(1 - x^2)$, and x^{e_2} from $1 + x^5 + x^{10} + ... = 1/(1 - x^5)$ x^{e_3} from $1 + x + x^2 + x^3 + x^4 = (1 - x^5)/(1 - x)$ x^{e_4} from $1 + x = (1 - x^2)/(1 - x)$ \Rightarrow solution is 21: the coefficient of x^{20} in $\left(\frac{1}{1-x^2}\right)\left(\frac{1}{1-x^5}\right)\left(\frac{1-x^5}{1-x}\right)\left(\frac{1-x^2}{1-x}\right) = \frac{1}{(1-x)^2}$

Generating function to solve recurrences

$$let a_0 = 1, a_n = 2a_{n-1}$$
show that $a_n = 2^n$ using a generating function:
 $A(x) = \sum_{i=0}^{\infty} a_i x^i \Rightarrow xA(x) = \sum_{j=1}^{\infty} a_{j-1} x^j$
 $\Rightarrow A(x) - 2xA(x) = a_0 + \sum_{i=1}^{\infty} (a_i - 2a_{i-1})x^i = 1$
 $\Rightarrow A(x) = 1/(1-2x)$
we know that $\sum_{i=0}^{\infty} r^i = 1/(1-r)$ (for $|r| \le 1$)
with $r = 2x$ we find $\sum_{i=0}^{\infty} (2x)^i = 1/(1-2x)$
and thus $\sum_{i=0}^{\infty} (2x)^i = A(x)$
it follows that $a_i = 2^i$

Another example: $a_n = a_{n-1} + n$, $a_0 = 0$, $a_1 = 1$ $A(x) = \sum_{i=0}^{\infty} a_i x^i = a_0 + \sum_{i=1}^{\infty} a_i x^i = \sum_{i=1}^{\infty} a_i x^i$ $\Rightarrow A(x) = \sum_{i=1}^{\infty} (a_{i-1} + i) x^i = \sum_{i=0}^{\infty} (a_j + j + 1) x^{j+1}$ $\Rightarrow A(x) = \sum_{i=0}^{\infty} a_j x^{j+1} + \sum_{i=0}^{\infty} (j+1) x^{j+1}$ $\Rightarrow A(x) = x \sum_{j=0}^{\infty} a_j x^j + x \sum_{j=0}^{\infty} (j+1) x^j$ $\Rightarrow A(x) = xA(x) + \frac{x}{(1-x)^2} \quad (\leftarrow \text{ and } \downarrow \text{ use page 526/489})$ $\Rightarrow A(x) = \frac{x}{(1-x)^3} = \sum_{i=0}^{\infty} C(3+i-1,i)x^{i+1}$ $\Rightarrow A(x) = \sum_{j=1}^{\infty} C(j+1, j-1) x^j \Rightarrow a_n = \frac{n(n+1)}{2}$

page 530/493

The approach:

- pages 530-532 /493-495
- interpret sequence a_n to be determined as coefficients of a power series of some A
- use the recurrence relation to derive an alternative expression *f* for *A*
- find (using a table, using Taylor, ...) power series expansion for *f*:

$$f(x) = \sum_{i=0}^{\infty} f_i x^i$$

• coefficients f_i are closed expression for a_i

(many more details in section 8.4 / 7.4)

$$a_{n+1} = a_n + 3^n \text{ with generating functions}$$

$$a_0 = 1, a_1 = 2, a_2 = 5$$

$$A(x) = \sum_{i=0}^{\infty} a_i x^i = a_0 + \sum_{i=1}^{\infty} a_i x^i$$

$$\Rightarrow A(x) = 1 + \sum_{j=0}^{\infty} a_{j+1} x^{j+1} = 1 + x \sum_{j=0}^{\infty} a_{j+1} x^j$$

$$\Rightarrow A(x) = 1 + x \sum_{j=0}^{\infty} a_j x^j + x \sum_{j=0}^{\infty} 3^j x^j$$

$$\Rightarrow A(x) = 1 + xA(x) + \frac{x}{1 - 3x}$$

$$\Rightarrow (1 - x)A(x) = 1 + \frac{x}{1 - 3x} = \frac{1 - 2x}{1 - 3x}$$

$$\Rightarrow A(x) = \frac{1 - 2x}{(1 - x)(1 - 3x)}$$

Continuation
we have
$$A(x) = \frac{1-2x}{(1-x)(1-3x)}$$

write $A(x) = \frac{u}{1-x} + \frac{v}{1-3x}$
thus $u(1-3x) + v(1-x) = 1-2x$
implying that $u + v = 1$ and $3u + v = 2$
thus $u = v = 1/2$ and $A(x) = \frac{1}{2} \left(\frac{1}{1-x} + \frac{1}{1-3x} \right)$

it follows that $A(x) = \sum_{i=0}^{\infty} \frac{1}{2} (1^i + 3^i) x^i$

and thus that $a_n = \frac{1}{2}(1+3^n)$ (always check correctness of a_0, a_1, a_2)

Catalan numbers

page ?/498

$$C_n = \sum_{k=0}^{n-1} C_k C_{n-k-1} \text{ with } C_0 = C_1 = 1$$

let $G(x) = \sum_{n=0}^{\infty} C_n x^n$
 $\Rightarrow G(x)^2 = \sum_{n=0}^{\infty} \left(\sum_{k=0}^n C_k C_{n-k} \right) x^n$
 $= \sum_{n=1}^{\infty} \left(\sum_{k=0}^{n-1} C_k C_{n-1-k} \right) x^{n-1}$
 $\Rightarrow xG(x)^2 = \sum_{n=1}^{\infty} C_n x^n = G(x) - C_0$
 $\Rightarrow xG(x)^2 - G(x) + 1 = 0$
 $\Rightarrow G(x) = \frac{1 \pm \sqrt{1 - 4x}}{2x}$

Catalan numbers, continued

$$G(x) = \frac{1 - \sqrt{1 - 4x}}{2x} (+ - \text{choice is bad at zero})$$

let $xG(x) = \frac{1}{2} - \frac{1}{2}\sqrt{1 - 4x} = f(x)$
 $\Rightarrow f'(x) = (1 - 4x)^{-1/2}$
we will see that $(1 - 4x)^{-1/2} = \sum_{n=0}^{\infty} {\binom{2n}{n}} x^n$
 $\Rightarrow f'(x) = \sum_{n=0}^{\infty} {\binom{2n}{n}} x^n$, term by term integration :
 $\Rightarrow f(x) = c + \sum_{n=0}^{\infty} \frac{1}{n+1} {\binom{2n}{n}} x^{n+1}$
 $\Rightarrow c + \sum_{n=0}^{\infty} \frac{1}{n+1} {\binom{2n}{n}} x^{n+1} = xG(x) = \sum_{n=0}^{\infty} C_n x^{n+1}$
 $\Rightarrow C_n = \frac{1}{n+1} {\binom{2n}{n}}$

Extended binomial coefficients and theorem $n, k \text{ integers} \ge 0: {\binom{n}{k}} = \frac{n(n-1)...(n-k+1)}{k!}$ define for real u and integer k > 0:u(u-1) (u-k+1)

$$\binom{u}{k} = \frac{u(u-1)...(u-k+1)}{k!}$$
 and $\binom{u}{0} = 1$

then for any real u and real x with |x| < 1:

$$(1+x)^u = \sum_{k=0}^\infty \binom{u}{k} x^k$$

compare to binomial theorem (integer $n \ge 0$):

$$(1+x)^n = \sum_{k=0}^n \binom{n}{k} x^k$$

Back to Catalan numbers, $(1-4x)^{-\frac{1}{2}}$ from $(1+x)^u = \sum_{n=0}^{\infty} {\binom{u}{n}} x^n$ it follows that $(1-4x)^{-1/2} = \sum_{n=0}^{\infty} {\binom{-1/2}{n}} (-4x)^n$ we will see that $\binom{-1/2}{n} = \binom{2n}{n} \frac{1}{(-4)^n}$ thus $(1-4x)^{-1/2} = \sum_{n=0}^{\infty} \frac{\binom{2n}{n}}{(-4)^n} (-4x)^n$ $=\sum_{n=0}^{\infty} {\binom{2n}{n}} x^n$

Final step:
$$\binom{-1/2}{n}$$

for positive integer *n*:
 $\binom{-1/2}{n} = \frac{(-1/2)((-1/2)-1)...((-1/2)-n+1)}{n!}$
 $= \frac{(-1/2)(-3/2)(-5/2)...(-(2n-1)/2)}{n!}$
 $= (-1)^n \frac{1 \cdot 3 \cdot 5 \cdot ... \cdot (2n-1)}{2^n n!} \cdot \frac{2 \cdot 4 \cdot 6 \cdot ... \cdot (2n)}{2^n n!}$
 $= (-1)^n \frac{1 \cdot 2 \cdot 3 \cdot ... \cdot (2n)}{4^n n! n!}$

 $\Longrightarrow \binom{-1/2}{n} = \binom{2n}{n} \frac{1}{(-4)^n}$

8.5 & 8.6 / 7.5 & 7.6: Inclusion & Exclusion

pages 535-547 /499-512

covered in homeworks and at midterm