

Second Order Linear Homogeneous Recurrence Relations with Constant Coefficients (Epp section 5.8)

Five steps:

0. Check the recurrence is SOLHRRCC

A second-order linear homogeneous recurrence relation with constant coefficients is a recurrence relation of the form:

$$a_k = Aa_{k-1} + Ba_{k-2}$$

for all integers $k \geq$ some fixed integer, where A and B are fixed real numbers with $B \neq 0$.

1. Find the Characteristic Polynomial

Let A and B be real numbers. A recurrence relation of the form

$$a_k = Aa_{k-1} + Ba_{k-2} \text{ for all integers } k \geq 2$$

is satisfied by the sequence

$$1, t, t^2, t^3, \dots, t^n, \dots,$$

where t is a nonzero real number, if, and only if, t satisfies the equation

$$t^2 - At - B = 0 \text{ (this is the characteristic polynomial)}$$

2. Find the roots of the Characteristic Polynomial

Factor or use quadratic formula

3. Use Theorems to find the formula

Distinct Roots

If the characteristic equation

$$t^2 - At - B = 0$$

has two distinct roots r and s , then a_0, a_1, a_2, \dots is given by the explicit formula

$$a_n = Cr^n + Ds^n,$$

where C and D are the numbers whose values are determined by the values a_0 and a_1 .

Repeated Roots

If the characteristic equation

$$t^2 - At - B = 0$$

has single (real) root r , then a_0, a_1, a_2, \dots is given by the explicit formula

$$a_n = Cr^n + Dnr^n,$$

where C and D are the numbers whose values are determined by the values a_0 and a_1 .

4. Solve for C and D , using the initial conditions.

Two linear equations in two variables using linear algebra.

5. Write down the final formula, specifying where it holds (e.g. $\forall n \in \mathbb{Z} \ni n \geq 0$).