

# ITT9132 Concrete Mathematics

Konkreetne Matemaatika  
Конкретная Математика

Silvio Capobianco

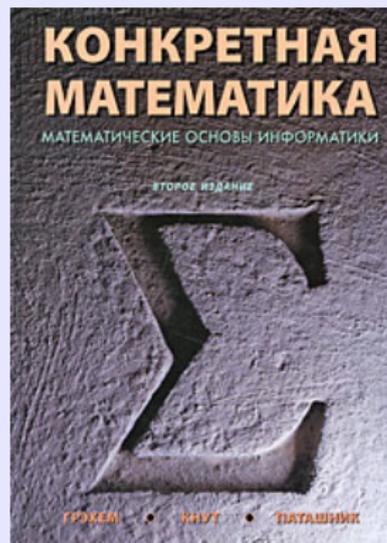
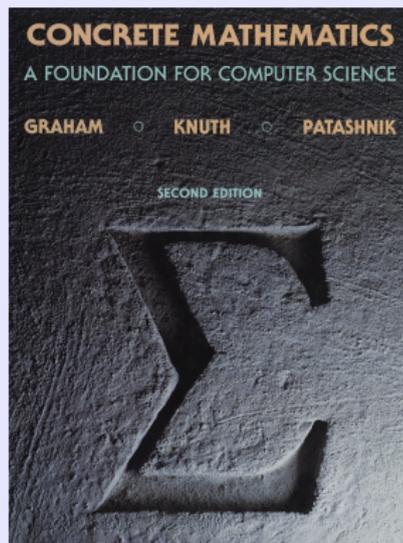
Department of Software Science, School of Information Technology

Tallinn University of Technology

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# CONtinuous + disCRETE MATHEMATICS

# The book



<http://www-cs-faculty.stanford.edu/~uno/gkp.html>

# Concrete Mathematics is ...

- the controlled manipulation of mathematical formulas
- using a collection of techniques for solving problems

## Goals of the book:

- to introduce the mathematics that supports advanced computer programming and the analysis of algorithms
- to provide a solid and relevant base of mathematical skills - the skills needed
  - to solve complex problems
  - to evaluate horrendous sums
  - to discover subtle patterns in data

# Our additional goals

- to get acquainted with well-known and popular literature in Computer Science and in Mathematics;
- to develop mathematical skills and practice formulating complex problems mathematically;
- to practice presentation of results.

# Contents of the Book

## Chapters:

- 1 Recurrent Problems
- 2 Sums
- 3 Integer Functions
- 4 Number Theory
- 5 Binomial Coefficients
- 6 Special Numbers
- 7 Generating Functions
- 8 Discrete Probability
- 9 Asymptotics

# Recurrent problems

## Recurrences

- A sequence of complex numbers  $\langle a_n \rangle = \langle a_0, a_1, a_2, \dots \rangle$  is called **recurrent**, if for  $n \geq 1$  its generic term  $a_n$  satisfies a **recurrence (equation)**

$$a_n = f_n(a_{n-1}, \dots, a_0),$$

where  $f_n : \mathbb{C}^n \rightarrow \mathbb{C}$  for every  $n \geq 1$ .

- If there exists  $f : \mathbb{N} \times \mathbb{C}^k \rightarrow \mathbb{C}$  such that:

$$f_n = f(n; a_{n-1}, \dots, a_{n-k}) \text{ for every } n \geq k,$$

the number  $k$  is called the **order** of the recurrence.

**recurrent** – from the Latin **recurrere** to run back – in Estonian: taastuv

# Two examples of recurrence equations

## A recurrence of order 2

$$\begin{aligned}a_0 &= 0; \\a_1 &= 1; \\a_n &= a_{n-1} + a_{n-2} \text{ for every } n \geq 2\end{aligned}$$

This recurrence defines the **Fibonacci numbers**.

## A recurrence without a well-defined order

$$\begin{aligned}a_0 &= 1; \\a_n &= a_0 a_{n-1} + a_1 a_{n-2} + \dots + a_{n-1} a_0 \text{ for every } n \geq 1\end{aligned}$$

This recurrence defines the **Catalan numbers**.

# Why solve recurrences?

## Reason 1: Efficiency.

- Consider the problem of adding together the first  $n$  positive integers.
- Naive algorithm:

---

```
sum = 0
i = 1
while i <= n:
    sum = sum + i
    i = i + 1
return sum
```

---

- Algorithm based on closed form:

---

```
return (n * (n+1)) / 2
```

---

- The second algorithm is clearly faster than the first one!

# Why solve recurrences?

Reason 2: **Manageability**.

- Stirling's approximation for the factorial:

$$\lim_{n \rightarrow \infty} \frac{e^n n!}{n^n \sqrt{2\pi n}} = 1$$

- Then, however given  $a_n$ , the two sequences:

$$n! a_n, \left(\frac{n}{e}\right)^n a_n \sqrt{2\pi n}$$

either both converge or both don't converge. . .

- . . . and if they converge, the limit is the same!
- But the second sequence is more manageable than the first one:  
For example, we can use fast exponentiation.

# Ad hoc techniques: Guess and Confirm

Example:  $f(n) = (n^2 - 1 + f(n-1))/2$ ,  $f(0) = 2$

- Let's compute some values:

$n$	0	1	2	3	4	5	6
$f(n)$	2	1	2	5	10	17	26

Guess:  $f(n) = (n-1)^2 + 1$ .

- Assuming that the guess holds for  $n = k$ , we prove that it holds for  $n = k+1$ :

$$\begin{aligned}f(k+1) &= ((k+1)^2 - 1 + f(k))/2 \\&= (k^2 + 2k + (k-1)^2 + 1)/2 \\&= (k^2 + 2k + k^2 - 2k + 1 + 1)/2 \\&= (2k^2 + 2)/2 = k^2 + 1\end{aligned}$$

QED.

# Ad hoc techniques: Guess and Confirm

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# Next section

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- 9 Asymptotics

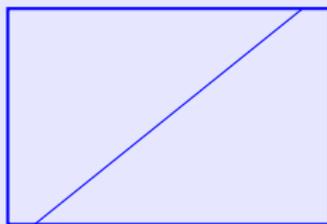
# 1. Recurrent Problems

- 1 The Tower of Hanoi
- 2 Lines in the Plane
- 3 The Josephus Problem

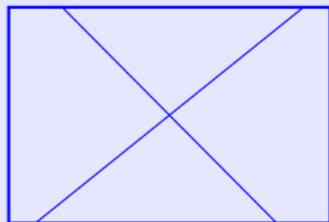
## Regions of the plane defined by lines



$$Q_0 = 1$$



$$Q_1 = 2$$

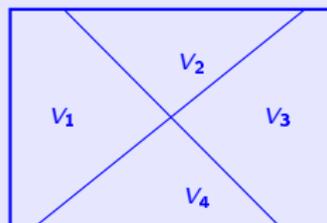


$$Q_2 = 4$$

In general:  $Q_n = 2^n$ ?

# Regions of the plane defined by lines

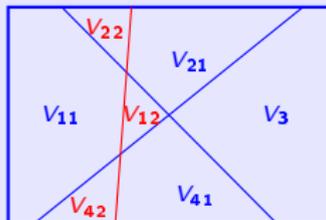
Actually ...



$$Q_2 = 4$$

# Regions of the plane defined by lines

Actually ...



$$Q_3 = Q_2 + 3 = 7$$

Generally  $Q_n = Q_{n-1} + n$ .

$n$	0	1	2	3	4	5	6	7	8	9	...
$Q_n$	1	2	4	7	11	16	22	29	37	46	...

# Regions of the plane defined by lines

Actually ...



$$Q_3 = Q_2 + 3 = 7$$

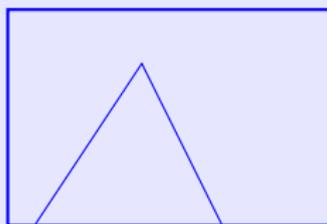
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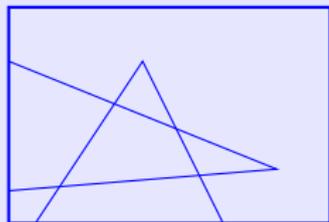
# Regions of the plane defined by lines



$$T_0 = 1$$



$$T_1 = 2$$

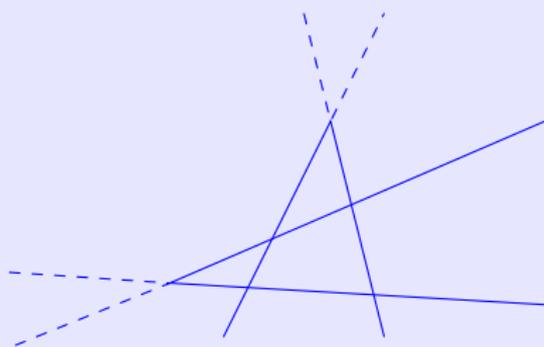


$$T_2 = 7$$

$$T_3 = ?$$

$$T_n = ?$$

# Regions of the plane defined by lines



$$T_2 = Q_4 - 2 \cdot 2 = 11 - 4 = 7$$

$$T_3 = Q_6 - 2 \cdot 3 = 22 - 6 = 16$$

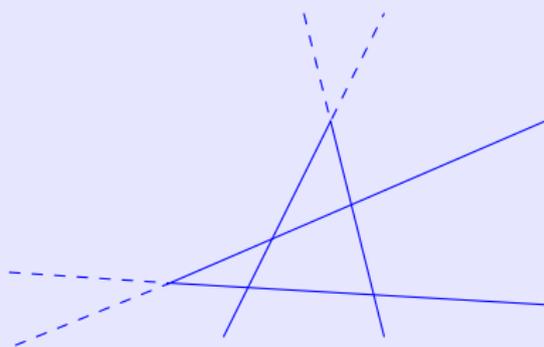
$$T_4 = Q_8 - 2 \cdot 4 = 37 - 8 = 29$$

$$T_5 = Q_{10} - 2 \cdot 5 = 56 - 10 = 46$$

$$T_n = Q_{2n} - 2n$$

$n$	0	1	2	3	4	5	6	7	8	9	...
$Q_n$	1	2	4	7	11	16	22	29	37	46	...
$T_n$	1	2	7	16	29	46	67	92	121	156	...

# Regions of the plane defined by lines



$$T_2 = Q_4 - 2 \cdot 2 = 11 - 4 = 7$$

$$T_3 = Q_6 - 2 \cdot 3 = 22 - 6 = 16$$

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$Q_n$	1	2	4	7	11	16	22	29	37	46	...
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## 2. Sums

- 1 Notation
- 2 Sums and Recurrences
- 3 Manipulation of Sums
- 4 Multiple Sums
- 5 General Methods
- 6 Finite and Infinite Calculus
- 7 Infinite Sums

# Sums as solutions of recurrences

The simplest (nontrivial) recurrences have the form:

$$\begin{aligned}a_0 &= c_0 ; \\ a_n &= a_{n-1} + c_n \text{ for every } n \geq 1.\end{aligned}$$

The solution to the above is clearly:

$$a_n = \sum_{k=0}^n c_k$$

**Problem:** find a closed form for the sum!

# A simple case: Gauss' trick

Solve the recurrence:

$$S_0 = 0; S_n = S_{n-1} + n \text{ for every } n \geq 1$$

This is the same as calculating  $\sum_{k=0}^n k$ . Well:

- Addition is commutative, so:

$$0 + 1 + \dots + (n-1) + n = n + (n-1) + \dots + 1 + 0 = \sum_{k=0}^n (n-k)$$

- Addition is also associative, so:

$$2S_n = \sum_{k=0}^n k + \sum_{k=0}^n (n-k) = \sum_{k=0}^n n$$

- The right-hand side is a sum of  $n+1$  summands, all equal to  $n$ . We conclude:

$$S_n = \frac{n(n+1)}{2}$$

# The perturbation method

Consider a recurrence of the form:

$$S_0 = a_0; S_n = S_{n-1} + a_n \text{ for every } n \geq 1$$

Sometimes we can solve the recurrence by **perturbing the sum**:

1 Rewrite:

$$S_{n+1} = S_n + a_{n+1} = a_0 + \sum_{k=1}^{n+1} a_k$$

2 Manipulate  $\sum_{k=1}^{n+1} a_k$  to express it as a function of  $S_n$ .

3 Solve for  $S_n$ .

# Example: Sum of a geometric progression

Let  $a \neq 1$ . Consider the recurrence:

$$S_0 = 1; S_n = S_{n-1} + a^n \text{ for every } n \geq 1$$

1 Rewrite:

$$S_{n+1} = S_n + a^{n+1} = 1 + \sum_{k=1}^{n+1} a^k$$

2 Manipulate:

$$\sum_{k=1}^{n+1} a^k = a \cdot \sum_{k=0}^n a^k = a \cdot S_n$$

3 Solve for  $S_n$ :

$$\begin{aligned} S_n + a^{n+1} &= 1 + a \cdot S_n \\ (1 - a)S_n &= 1 - a^{n+1} \\ S_n &= \frac{1 - a^{n+1}}{1 - a} = \frac{a^{n+1} - 1}{a - 1} \end{aligned}$$

# Summation factors

Consider a recurrence of the following form:

$$a_n T_n = b_n T_{n-1} + c_n \text{ for every } n \geq 1$$

Assume that we can find a *summation factor*  $s_n$  such that:

$$s_n b_n = s_{n-1} a_{n-1} \text{ for every } n \geq 1$$

Then, putting  $a_0 = s_0 = 1$  and  $S_n = s_n a_n T_n$ , we turn our recurrence into the much easier:

$$\begin{aligned} S_0 &= T_0; \\ S_n &= S_{n-1} + s_n c_n \text{ for every } n \geq 1 \end{aligned}$$

From this we recover:

$$T_n = \frac{1}{s_n a_n} \left( T_0 + \sum_{k=1}^n s_k c_k \right) \text{ for every } n \geq 1$$

and as soon as we have a closed formula for  $\sum_{k=1}^n s_k c_k$ , we have one for  $T_n$  too.

## Example: A recurrence with a factor $n$

Consider the recurrence:

$$T_0 = 1; T_n = 2T_{n-1} + \left(\frac{3}{2}\right)^n \text{ for every } n \geq 1$$

Here  $a_n = 1$ ,  $b_n = 2$ , and  $c_n = (3/2)^n$ , so we must solve:

$$s_n \cdot 2 = s_{n-1} \cdot 1 \text{ for every } n \geq 1$$

Then  $s_n = 1/2^n$  and for  $S_n = s_n a_n T_n = T_n/2^n$  we have:

$$S_0 = 1; S_n = S_{n-1} + \left(\frac{3}{4}\right)^n \text{ for every } n \geq 1$$

We know that this has the solution:

$$\begin{aligned} S_n &= 1 + \sum_{k=1}^n \left(\frac{3}{4}\right)^k = \sum_{k=0}^n \left(\frac{3}{4}\right)^k \\ &= \frac{1 - (3/4)^{n+1}}{1 - (3/4)} = \frac{4^{n+1} - 3^{n+1}}{4^n} \text{ for every } n \geq 0 \end{aligned}$$

and from this we conclude:

$$T_n = \frac{4^{n+1} - 3^{n+1}}{2^n} \text{ for every } n \geq 0$$

# Finite calculus

A way of “working on sums like they were integrals”:

- **Finite difference** instead of derivative:

$$\Delta f(x) = f(x+1) - f(x) \text{ for every } x$$

- Idea: if  $S_n = \sum_{k=0}^n a_k$ , then  $\Delta S_n = a_{n+1}$ , and vice versa.
- A new family of *elementary functions* which solve specific **difference equations** (instead of “differential”):
  - **Falling factorials** in place of powers.
  - **Harmonic numbers** in place of logarithm.
- “Summation by parts”.
- **Stolz-Cesàro lemma** in place of l’Hôpital’s rule.

# Infinite sums

On the one hand:

## Example 1

Let

$$S = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \frac{1}{64} + \frac{1}{128} + \dots$$

Then

$$2S = 2 + 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \frac{1}{64} + \dots = 2 + S,$$

and

$$S = 2$$

# Infinite sums

... but on the other hand:

## Example 2

Let

$$T = 1 + 2 + 4 + 8 + 16 + 32 + 64 + \dots$$

Then

$$2T = 2 + 4 + 8 + 16 + 32 + 64 + 128 \dots = T - 1$$

and

$$T = -1$$



# Infinite sums

## Existence of the sum:

- Riemann summation as limit of partial sums.
- Lebesgue summation as a difference of least upper bounds.

## Manipulation of sums:

- When are infinite sums commutative, associative, etc.?
- Riemann series theorem and absolute convergence.

## Sums and limits:

- When does the limit of the sums coincide with the sum of the limits?
- Dominated convergence theorem and monotone convergence theorem.

## Double sums:

- When does a simultaneous double sum coincide with an iterated double sum?
- Fubini's theorem on infinite double sums.

## Other interpretations of the idea of convergence:

- Cesàro summation and Abel summation.

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## 3. Integer Functions

- 1 Floors and Ceilings
- 2 Floor/Ceiling Applications
- 3 Floor/Ceiling Recurrences
- 4 'mod': The Binary Operation
- 5 Floor/Ceiling Sums

# Floor and ceiling

The **ceiling** of the real number  $x$  is the integer:

$$\lceil x \rceil = \min\{k \in \mathbb{Z} \mid k \geq x\}$$

Dually, the **floor** of  $x$  is the integer:

$$\lfloor x \rfloor = \max\{k \in \mathbb{Z} \mid k \leq x\}$$

The following important chain of inequalities holds:

$$x - 1 < \lfloor x \rfloor \leq x \leq \lceil x \rceil < x + 1$$

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$$x - 1 < \lfloor x \rfloor \leq x \leq \lceil x \rceil < x + 1$$

## Generalized Pigeonhole Principle

If  $m \geq 1$  pigeons are to be put in  $n \geq 1$  pigeonholes, then:

- at least one pigeonhole will contain at least  $\lceil m/n \rceil$  pigeons; and
- at least one pigeonhole will contain at most  $\lfloor m/n \rfloor$  pigeons.

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## 4. Number Theory

- 1 Divisibility
- 2 Factorial Factors
- 3 Relative Primality
- 4 'mod': The Congruence Relation
- 5 Independent Residues
- 6 Additional Applications
- 7 Phi and Mu

# Divisibility and congruence

## Integer divisibility:

- An integer  $a$  *divides*, or *is a factor of*, an integer  $b$ , written  $a \setminus b$ , if there exists an integer  $k$  such that  $k \cdot a = b$ .
- Note that, with this definition, every integer divides 0.

## Modular congruence:

- If  $a, b, n$  are all integer, then  $a$  *is congruent to  $b$  modulo  $n$* , written  $a \equiv b \pmod{n}$ , if  $n$  is a factor of  $a - b$ .
- Addition and multiplication “behave well” with respect to modular congruence. Not so exponentiation!

# Special functions: $\phi$ and $\mu$

Euler's function  $\phi$ :

- For  $m$  positive integer,  $\phi(m)$  is the number of integers  $a$  between 1 and  $m$  such that  $\gcd(a, m) = 1$ .
- **Euler's theorem**: if  $a, m > 0$  and  $\gcd(a, m) = 1$ , then  $a^{\phi(m)} \equiv 1 \pmod{m}$ .

Möbius' function  $\mu$ :

- $\mu(m)$  is  $(-1)^k$  if  $m$  is a product of  $k$  **distinct** primes, and 0 if  $m$  is divisible by the square of a prime.
- **Möbius' inversion formula**: for any two functions  $f, g: \mathbb{Z}_+ \rightarrow \mathbb{C}$  the following are equivalent:
  - 1 For every  $m \geq 1$ ,  $f(m) = \sum_{d|m} g(d)$ .
  - 2 For every  $m \geq 1$ ,  $g(m) = \sum_{d|m} \mu(m/d)f(d)$ .

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## 5. Binomial Coefficients

- 1 Basic Identities
- 2 Basic Practice
- 3 Tricks of the Trade
- 4 Generating Functions
- 5 Hypergeometric Functions
- 6 Hypergeometric Transformations
- 7 Partial Hypergeometric Sums
- 8 Mechanical Summation

# Counting choices

## Definition

The **binomial coefficient** “ $n$  choose  $k$ ”, denoted  $\binom{n}{k}$ , is the number of ways we can choose  $k$  objects from a set of  $n$  objects, regardless of the order in which we choose them.

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Then for every  $n \geq 0$  and  $0 \leq k \leq n$ :

$$\binom{n}{k} = \frac{n \cdot (n-1) \cdots (n-k+1)}{k!} = \frac{n!}{k!(n-k)!},$$

where  $k!$ , read  **$k$  factorial**, is the number of ways in which we can order  $k$  items, and can be defined by the recurrence:

$$\begin{aligned} 0! &= 1, \\ n! &= n \cdot (n-1)! \text{ for every } n \geq 1. \end{aligned}$$

# Counting choices

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The **binomial coefficient** “ $n$  choose  $k$ ”, denoted  $\binom{n}{k}$ , is the number of ways we can choose  $k$  objects from a set of  $n$  objects, regardless of the order in which we choose them.

We also have the two-parameter recurrence:

$$\binom{n+1}{k} = \binom{n}{k} + \binom{n}{k-1} \text{ for every } n \geq 0 \text{ and } 1 \leq k \leq n.$$

# The Binomial Theorem

## Theorem (Newton)

For every two real numbers  $x$  and  $y$  and nonnegative integer  $n$ ,

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

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

Proof: by expanding the product:

$$(x + y) \cdot (x + y) \cdots (x + y), \text{ } n \text{ factors overall}$$

- This will be a sum of monomials of the form  $x^k y^{n-k}$ .
- Each such monomial is produced by **choosing**  $k$  factors  $(x + y)$  from which to take the  $k$  factors  $x$ .

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## 6. Special Numbers

- 1 Stirling Numbers
- 2 Eulerian Numbers
- 3 Harmonic Numbers
- 4 Harmonic Summation
- 5 Bernoulli Numbers
- 6 Fibonacci Numbers
- 7 Continuants

# Stirling numbers

## Definition

The **Stirling number of the second kind** “ $n$  subset  $k$ ”, denoted  $\left\{ \begin{matrix} n \\ k \end{matrix} \right\}$ , is the number of ways we can partition a set of  $n$  objects into  $k$  **nonempty** subsets.

Computing Stirling numbers is harder than computing binomial coefficients, but the following two-parameter recurrence holds:

$$\left\{ \begin{matrix} n+1 \\ k \end{matrix} \right\} = k \cdot \left\{ \begin{matrix} n \\ k \end{matrix} \right\} + \left\{ \begin{matrix} n \\ k-1 \end{matrix} \right\} \text{ for every } n \geq 0 \text{ and } 1 \leq k \leq n.$$

## Definition

The **Stirling number of the first kind** “ $n$  cycle  $k$ ”, denoted  $\left[ \begin{matrix} n \\ k \end{matrix} \right]$ , is the number of ways we can partition a set of  $n$  objects into  $k$  **nonempty** cycles.

This time:

$$\left[ \begin{matrix} n+1 \\ k \end{matrix} \right] = n \cdot \left[ \begin{matrix} n \\ k \end{matrix} \right] + \left[ \begin{matrix} n \\ k-1 \end{matrix} \right] \text{ for every } n \geq 0 \text{ and } 1 \leq k \leq n.$$

# Fibonacci numbers

Defined by the “simplest” **second-order** recurrence:

$$\begin{aligned} F_0 &= 0; \quad F_1 = 1; \\ F_n &= F_{n-1} + F_{n-2} \quad \text{for every } n \geq 2 \end{aligned}$$

- Appear in several “natural” processes.

- **Cassini's identity:**

$$F_{n+1}F_{n-1} - F_n^2 = (-1)^n$$

- **gcd law:**

$$\gcd(F_m, F_n) = F_{\gcd(m,n)}$$

- Played a crucial role in the solution of **Hilbert's tenth problem**.

# Harmonic numbers

## Definition

The **harmonic numbers**, denoted by  $H_n$ , are defined by the recurrence:

$$\begin{aligned}H_0 &= 0, \\H_n &= H_{n-1} + \frac{1}{n} \text{ for every } n \geq 1.\end{aligned}$$

Note that  $H_{2^n} > \frac{n}{2}$  for every  $n \geq 0$ :

$$H_{2^{n+1}} = H_{2^n} + \frac{1}{2^n+1} + \dots + \frac{1}{2^{n+1}} \geq H_{2^n} + \frac{1}{2}.$$

In fact, the following estimate holds:

$$\ln n < H_n < 1 + \ln n$$

That is, harmonic numbers **grow logarithmically**.

# Harmonic numbers

## Definition

The **harmonic numbers**, denoted by  $H_n$ , are defined by the recurrence:

$$\begin{aligned}H_0 &= 0, \\H_n &= H_{n-1} + \frac{1}{n} \text{ for every } n \geq 1.\end{aligned}$$

More in general, the **harmonic numbers of order  $s$** , denoted by  $H_n^{(s)}$ , are defined by the recurrence:

$$\begin{aligned}H_0^{(s)} &= 0, \\H_n^{(s)} &= H_{n-1}^{(s)} + \frac{1}{n^s} \text{ for every } n \geq 1.\end{aligned}$$

For  $s > 1$  the sequence  $\langle H_n^{(s)} \rangle$  converges to a real number  $\zeta(s)$ : this defines the **Riemann zeta function**.

# Bernoulli numbers

Jakob Bernoulli (1654-1705) studied the family of functions:

$$S_m(n) = \sum_{k=0}^{n-1} k^m$$

and discovered the following regularity:

## Theorem

There exists a sequence  $\langle B_n \rangle$  such that for every  $m, n$  nonnegative integers:

$$S_m(n) = \frac{1}{m+1} \sum_{k=0}^m \binom{m+1}{k} B_k n^{m+1-k}$$

The numbers  $B_n$  are called the **Bernoulli numbers** and have many remarkable properties.

# Next section

- 1 Recurrent Problems
- 2 Sums
- 3 Integer Functions
- 4 Number Theory
- 5 Binomial Coefficients
- 6 Special Numbers
- 7 Generating Functions**
- 8 Discrete Probability
- 9 Asymptotics

## 7. Generating Functions

- 1 Domino Theory and Change
- 2 Basic Maneuvers
- 3 Solving Recurrences
- 4 Special Generating Functions
- 5 Convolutions
- 6 Exponential Generating Functions
- 7 Dirichlet Generating Functions

# Solving recurrences with generating functions

Given a sequence  $\langle g_n \rangle$  that satisfies a given recurrence, we seek a **closed form** for  $g_n$  which expresses it as a function of  $n$ , but not of  $g_0, \dots, g_{n-1}$ .

## The method of generating functions

- 1 Write a single equation that expresses  $g_n$  in terms of other elements of the sequence.  
This equation must hold for all integers  $n$ , assuming that  $g_n = 0$  for every  $n < 0$ : this might need to add correction terms for the initial values.
- 2 Multiply both sides of the equation by  $z^n$  and sum over all  $n$ .  
This gives, on the left-hand side, the series  $\sum_n g_n z^n$ , which is the **generating function**  $G(z)$  of the sequence  $\langle g_n \rangle$ .  
The right-hand side should be turned into some other expression involving  $G(z)$ .
- 3 Solve with respect to  $G(z)$ , obtaining an analytic form.
- 4 Expand the right-hand side into a power series and read off the coefficient of  $z^n$ : thanks to the properties of **analytic functions in the complex plane**, this is a closed form for  $g_n$ .

# Example: Fibonacci numbers

- 1 Single equation holding for every  $n \in \mathbb{Z}$ :

$$g_n = g_{n-1} + g_{n-2} + [n = 1]$$

where  $[True] = 1$  and  $[False] = 0$  are the *Iverson brackets*.

- 2 Multiply by  $z^n$  and obtain an equation for  $G(z) = \sum_n g_n z^n$ :

$$G(z) = zG(z) + z^2G(z) + z$$

- 3 Solve with respect to  $G(z)$ :

$$G(z) = \frac{z}{1-z-z^2} = \frac{1}{\sqrt{5}} \left( \frac{1}{1-\Phi z} - \frac{1}{1-\hat{\Phi} z} \right)$$

where  $\Phi = \frac{1+\sqrt{5}}{2}$  is the *golden mean* and  $\hat{\Phi} = \frac{1-\sqrt{5}}{2}$ .

- 4 Derive an expression for  $g_n$  which only depends on  $n$ :

$$g_n = \frac{1}{\sqrt{5}} (\Phi^n - \hat{\Phi}^n) \text{ for every } n \geq 0$$

Then for large  $n$ ,  $F_n$  is the closest integer to  $\Phi^n / \sqrt{5}$ .

# Next section

- 1 Recurrent Problems
- 2 Sums
- 3 Integer Functions
- 4 Number Theory
- 5 Binomial Coefficients
- 6 Special Numbers
- 7 Generating Functions
- 8 Discrete Probability**
- 9 Asymptotics

## 8. Discrete Probability

- 1 Definitions
- 2 Mean and Variance
- 3 Probability Generating Functions
- 4 Flipping Coins
- 5 Hashing

# Next section

- 1 Recurrent Problems
- 2 Sums
- 3 Integer Functions
- 4 Number Theory
- 5 Binomial Coefficients
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- 9 Asymptotics**

## 9. Asymptotics

- 1 A Hierarchy
- 2 Big- $O$  Notation
- 3 Big- $O$  Manipulation
- 4 Two Asymptotic Tricks
- 5 Euler's Summation Formula
- 6 Final Summations

# Big-O notation

## Definition

Let  $f$  and  $g$  be real-valued functions defined on the natural numbers.

We say that  $f(n)$  is big-O of  $g(n)$ , and write  $f(n) = O(g(n))$ , if there exists  $C > 0$  such that:

$$|f(n)| \leq C \cdot |g(n)| \text{ for every } n \text{ large enough}$$

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For example:

- $f(n) = O(1)$  if and only if  $f$  is **bounded**.
- $(\log n)^\alpha = O(n^\beta)$  and  $n^\beta = O(\gamma^n)$  for every  $\alpha, \beta > 0$  and  $\gamma > 1$ .
- $n^\alpha = O(n^\beta)$  if and only if  $\alpha \leq \beta$ .

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Big-O notation can be tricky:

- Suppose  $f_1(n) = O(g_1(n))$  and  $f_2(n) = O(g_2(n))$ .
- Then we can conclude that  $f_1(n) \cdot f_2(n) = O(g_1(n) \cdot g_2(n)) \dots$
- ... but only that  $f_1(n) + f_2(n) = O(|g_1(n)| + |g_2(n)|)$ .

It also loses the information about the **value** of  $C \dots$

## Errors and the role of power series

We know that  $e^x = \sum_{k \geq 0} \frac{x^k}{k!}$  and  $\sin x = \sum_{k \geq 0} \frac{(-1)^k x^{2k+1}}{(2k+1)!}$  for every  $x \in \mathbb{R}$ . Then:

$$\sin \frac{1}{n} = \frac{1}{n} - \frac{1}{6n^3} + O\left(\frac{1}{n^5}\right)$$

so  $\frac{1}{n} - \frac{1}{6n^3}$  approximates  $\sin \frac{1}{n}$  with **absolute error**  $O\left(\frac{1}{n^5}\right)$ . Also:

$$\begin{aligned} e^{\frac{1}{n}} &= 1 + \frac{1}{n} + \frac{1}{2n^2} + O\left(\frac{1}{n^3}\right) \\ &= \left(1 + \frac{1}{n} + \frac{1}{2n^2}\right) \cdot \left(1 + \frac{1}{1 + \frac{1}{n} + \frac{1}{2n^2}} \cdot O\left(\frac{1}{n^3}\right)\right) \\ &= \left(1 + \frac{1}{n} + \frac{1}{2n^2}\right) \cdot \left(1 + O(1) \cdot O\left(\frac{1}{n^3}\right)\right) \\ &= \left(1 + \frac{1}{n} + \frac{1}{2n^2}\right) \cdot \left(1 + O\left(\frac{1}{n^3}\right)\right) \end{aligned}$$

so  $1 + \frac{1}{n} + \frac{1}{2n^2}$  approximates  $e^{\frac{1}{n}}$  with **relative error**  $O\left(\frac{1}{n^3}\right)$ .

# Pedagogical dilemma: what to teach?

## Chapters:

- 1 Recurrent Problems
- 2 Sums
- 3 Integer Functions
- 4 Number Theory
- 5 Binomial Coefficients
- 6 Special Numbers
- 7 Generating Functions
- 8 Discrete Probability
- 9 Asymptotics

# Course program (tentative)

- Week 1: Introduction
- Weeks 2 and 3: Recurrent Problems
- Weeks 4 and 5: Sums
- Week 6: Integer Functions
- Weeks 7 and 8: Number Theory
- Weeks 9 and 10: Binomial Coefficients
- Weeks 11 and 12: Special Numbers
- Weeks 13 and 14: Generating Functions
- Weeks 15 and 16: Asymptotics

# Grading

Based on 100 points, distributed as follows:

- Two classroom presentations: 10 points each.  
One, two, or three each week, according to the number of participants.
- A midterm test: 30 points.  
On the ninth week.
- The final exam: 50 points.  
Three dates: one, two, and three weeks after the end of the course.

The final grade  $G$  is computed from the total score  $S$  as follows:

$$G = \max\left(0, \left\lceil \frac{S - 50}{10} \right\rceil\right)$$

- 91 or more: 5.
- 81 to 90: 4.
- 71 to 80: 3.
- 61 to 70: 2.
- 51 to 60: 1.
- 50 or less: 0.

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On the ninth week.
- The final exam: 50 points.  
Three dates: one, two, and three weeks after the end of the course.

The prerequisites to be admitted to the final exam are:

- 1 At least one classroom presentation.
- 2 At least 15 points at the midterm test.

Students who are not admitted to the final exam, or do not return their final assignment, will receive a “no show” mark.

Instructor: **Silvio Capobianco**

Address: Room B421, Tehnopol building, Akadeemia tee 21B

Office hours: Thursdays from 15:00 to 17:00

Telephone: 620 4221

Email: [silvio.capobianco@taltech.ee](mailto:silvio.capobianco@taltech.ee)  
[silvio@cs.ioc.ee](mailto:silvio@cs.ioc.ee)

Moodle page of the course

<https://moodle.taltech.ee/course/view.php?id=31471>

Enrolment key: **ConcMATH2023Spr** (case sensitive)