

Use Z-transform to solve a recurrence

> restart;

Check working using Fibonacci

> rsolve({ F(n+1)=F(n)+F(n-1), F(0)=1,F(1)=1}, F) ;

$$\left(\frac{1}{10}\sqrt{5} + \frac{1}{2}\right) \left(\frac{1}{2}\sqrt{5} + \frac{1}{2}\right)^n + \left(\frac{1}{2} - \frac{1}{10}\sqrt{5}\right) \left(-\frac{1}{2}\sqrt{5} + \frac{1}{2}\right)^n \quad (1)$$

Use Z-transform to compute $1+2^2+3^2+\dots+n^2$

> REC := S(n+1)=S(n)+(n+1)^2 ;

INI := S(0)=0,S(1)=1 ;

$$REC := S(n+1) = S(n) + (n+1)^2$$

$$INI := S(0) = 0, S(1) = 1 \quad (2)$$

> rsolve({ REC, INI}, S) ; factor(simplify(%)) ;

$$1 - 3(n+1) \left(\frac{1}{2}n+1\right) + n+2(n+1) \left(\frac{1}{2}n+1\right) \left(\frac{1}{3}n+1\right) \\ \frac{1}{6}n(n+1)(2n+1) \quad (3)$$

Step 1, perform Z-transform

> ztrans(REC, n, z) ;

Z_REC := subs(ztrans(S(n), n, z)=S(z), %) ;

$$z \text{ ztrans}(S(n), n, z) - S(0)z = \text{ztrans}(S(n), n, z) + \frac{z(z+1)}{(z-1)^3} + \frac{2z}{(z-1)^2} + \frac{z}{z-1}$$

$$Z_REC := zS(z) - S(0)z = S(z) + \frac{z(z+1)}{(z-1)^3} + \frac{2z}{(z-1)^2} + \frac{z}{z-1} \quad (4)$$

Apply the initial conditions

> Z_REC_WITH_INI := subs(INI, Z_REC) ;

$$Z_REC_WITH_INI := zS(z) = S(z) + \frac{z(z+1)}{(z-1)^3} + \frac{2z}{(z-1)^2} + \frac{z}{z-1} \quad (5)$$

Solve the recurrence in z space

> SOL_Z := op(solve(Z_REC_WITH_INI, {S(z)})) ;

$$SOL_Z := S(z) = \frac{z^2(z+1)}{(z-1)^4} \quad (6)$$

Partial fraction expansion of S(z)/z as

> PFE := A1/(z-1)+A2/(z-1)^2+A3/(z-1)^3+A4/(z-1)^4 ;

$$PFE := \frac{A1}{z-1} + \frac{A2}{(z-1)^2} + \frac{A3}{(z-1)^3} + \frac{A4}{(z-1)^4} \quad (7)$$

Compute A4

> Sz_over_z := rhs(SOL_Z)/z ;

$$Sz_over_z := \frac{z(z+1)}{(z-1)^4} \quad (8)$$

> COEFFS := A4 = subs(z=1, Sz_over_z*(z-1)^4),

$$\begin{aligned}
 A3 &= \text{subs}(z=1, \text{diff}(S_z_over_z*(z-1)^4, z)), \\
 A2 &= \text{subs}(z=1, \text{diff}(S_z_over_z*(z-1)^4, z, z)/2), \\
 A1 &= \text{subs}(z=1, \text{diff}(S_z_over_z*(z-1)^4, z, z, z)/6); \\
 COEFFS &:= A4=2, A3=3, A2=1, A1=0
 \end{aligned} \tag{9}$$

$$\begin{aligned}
 &> \text{simplify}(\text{subs}(COEFFS, PFE*z)); \\
 &\quad \frac{z^2(z+1)}{(z-1)^4}
 \end{aligned} \tag{10}$$

Invert each term of Z-transform

$$\begin{aligned}
 &> B0 := 1; \quad \# \text{binomial}(n,0) \\
 &\quad B1 := n; \quad \# \text{binomial}(n,1) \\
 &\quad B2 := n*(n-1)/2; \quad \# \text{binomial}(n,2) \\
 &\quad B3 := n*(n-1)*(n-2)/6; \quad \# \text{binomial}(n,3) \\
 &\quad B0 := 1 \\
 &\quad B1 := n \\
 &\quad B2 := \frac{1}{2} n (n-1) \\
 &\quad B3 := \frac{1}{6} n (n-1) (n-2)
 \end{aligned} \tag{11}$$

$$\begin{aligned}
 &> SOL := \text{factor}(\text{expand}(\text{subs}(COEFFS, A1*B0+A2*B1+A3*B2+A4*B3))); \\
 &\quad SOL := \frac{1}{6} n (n+1) (2n+1)
 \end{aligned} \tag{12}$$

Invert the Z-transform using MAPLE

$$\begin{aligned}
 &> \text{factor}(\text{invztrans}(SOL_Z, z, n)); \\
 &\quad \text{invztrans}(S(z), z, n) = \frac{1}{6} n (n+1) (2n+1)
 \end{aligned} \tag{13}$$

Sum of first n-number 1+2+3+...+n

$$\begin{aligned}
 &> \text{factor}(\text{simplify}(\text{rsolve}(\{S(n+1)=S(n)+n+1, S(0)=0, S(1)=1\}, S))); \\
 &\quad \frac{1}{2} n (n+1)
 \end{aligned} \tag{14}$$

Sum of first n-cube 1^3+2^3+3^3+...+n^3

$$\begin{aligned}
 &> \text{factor}(\text{simplify}(\text{rsolve}(\{S(n+1)=S(n)+(n+1)^3, S(0)=0, S(1)=1\}, S))); \\
 &\quad \frac{1}{4} n^2 (n+1)^2
 \end{aligned} \tag{15}$$