Closed Form Solutions of Linear Difference Equations

Yongjae Cha

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Yongjae Cha Closed Form Solutions of Linear Difference Equations

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Object of the Thesis:

Algorithm *solver* that solves difference operators.

- Transformations
- Invariant Data
- Table of base equations

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Outline





Difference Equation:
 Let *DE* : Cⁿ⁺² → C. Then a difference equation is an equation of the form

$$DE(f(x), f(x+1), \dots, f(x+n), x) = 0 \ (n \ge 1)$$

A recurrence relation
 Let R : Cⁿ⁺¹ → C. Then a recurrence relation is an equation of the form

 $f(x+n) = R(f(x), f(x+1), \dots, f(x+n-1), x) \ (n \ge 1)$

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• Difference Equation:

Let $DE : \mathbb{C}^{n+2} \to \mathbb{C}$. Then a difference equation is an equation of the form

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A difference equation is called linear, if it is in the form of

$$a_n(x)f(x+n) + a_{n-1}(x)f(x+n-1) + \cdots + a_0(x)f(x) + a(x) = 0$$

where $a, a_i : \mathbb{C} \to \mathbb{C}$ for i = 0, ..., n. Then it naturally defines a recurrence relation by

$$f(x+n) = -\frac{a_{n-1}(x)}{a_n(x)}f(x+n-1) - \dots - \frac{a_0(x)}{a_n(x)}f(x) - \frac{a(x)}{a_n(x)}$$

A difference equation is called homogeneous if a(x) = 0.

In this talk we will only consider homogeneous linear difference equations with coefficients in $\mathbb{C}(x)$.

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Linear Difference Operator

Let τ be the shift operator: $\tau(u(x)) = u(x + 1)$ Then a Linear Difference Operator *L* is

$$L = a_n \tau^n + a_{n-1} \tau^{n-1} + \cdots + a_0 \tau^0 \text{ where } a_i \in \mathbb{C}(x).$$

L corresponds to a difference equation

$$a_n(x)f(x+n) + a_{n-1}(x)f(x+n-1) + \cdots + a_0(x)f(x) = 0.$$

Example:

• If
$$L = \tau - x$$
 then the equation $L(f(x)) = 0$ is $f(x+1) - xf(x) = 0$ and $\Gamma(x)$ is a solution of *L*.

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We will see some examples of what *solver* can do. (with Maple worksheet)

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GT-Transformation

Notation:

- V(L) = solution space of L.
- Term Product: L_2 is a term product of L_1 when $V(L_2)$ can be written as $V(L_1)$ multiplied by a hypergeometric term.
- ② Gauge Equivalence: L₂ is gauge equivalent to L₁ if there exists G ∈ C(x)[τ] that bijectively maps V(L₁) to V(L₂).
- 3 GT-Equivalence: $L_2 \sim_{gt} L_1$ if a combination of (1) and (2) can map $V(L_1)$ to $V(L_2)$. Such map is called GT-Transformation.

We can find GT-Transformation.

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Observation:

If two operators are gt-equivalent and if one of them has closed form solutions, then so does the other.

Idea:

- Find base equations: Find parameterized families of equations with known solutions.
- Solve every equation \sim_{gt} to a base equation.

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Questions

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Yes

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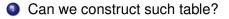
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• $LbIK = z\tau^2 + (2 + 2v + 2x)\tau - z$ Solutions: Modified Bessel functions of the first and second kind, $I_{V+x}(z)$ and $K_{V+x}(-z)$ • $LbJY = z\tau^2 - (2 + 2v + 2x)\tau + z$ Solutions: Bessel functions of the first and second kind, $J_{\nu+\nu}(z)$ and $Y_{\nu+\nu}(z)$ • LWW = $\tau^2 + (z - 2v - 2x - 2)\tau - v - x - \frac{1}{4} - v^2 - 2vx - x^2 + n^2$ Solution: Whittaker function $W_{x,n}(z)$ • $LWM = \tau^2(2n + 2v + 3 + 2x) + (2z - 4v - 4x - 4)\tau - 2n + 1 + 2v + 2x$ Solution: Whittaker function $M_{Y,p}(z)$ • $L2F1 = (z-1)(a+x+1)\tau^2 + (-z+2-za-zx+2a+2x+zb-c)\tau - a+c-1-x$ Solution: Hypergeometric function ${}_{2}F_{1}(a + x, b; c; z)$ • $Ljc = \tau^2 - \frac{1}{2} \frac{(2x+3+a+b)(a^2-b^2+(2x+a+b+2)(2x+4+a+b)z)}{(x+2)(x+2+a+b)(2x+a+b+2)} \tau + \frac{(x+1+a)(x+1+b)(2x+4+a+b)}{(x+2)(x+2+a+b)(2x+a+b+2)}$ Solution: Jacobian polynomial $P_x^{a,b}(z)$ • Lgd = $\tau^2 - \frac{(2x+3)z}{x+2}\tau + \frac{x+1}{x+2}$ Solution: Legendre functions $P_x(z)$ and $Q_x(z)$ • $Lgr = \tau^2 - \frac{2x+3+\alpha-z}{x+2}\tau + \frac{x+1+\alpha}{x+2}$ Solution: Laguerre polynomial $L_{r}^{(\alpha)}(z)$ • $Lgb = \tau^2 - \frac{2z(m+x+1)}{m+2}\tau - \frac{2m+x}{m+2}$ Solution: Gegenbauer polynomial $C_{v}^{m}(z)$ • Lar1 = $(x+2)\tau^2 + (x+z-b+1)\tau + z$ Solution: Laguerre polynomial $L_{y}^{(b-x)}(z)$ • $Lkm = (a + x + 1)\tau^2 + (-2a - 2x - 2 + b - c)\tau + a + x + 1 - b$ Solution: Kummer's function M(a + x, b, c)• $L2F0 = \tau^2 + (-zb + zx + z + za - 1)\tau + z(b - x - 1)$ Solution: Hypergeometric function ${}_{2}F_{0}(a, b - x; ; z)$ • Lge = $(x+2)\tau^2 + (-ab - d + (a+1)(1+x))\tau + ax - a(b+d)$ Solution: Sequences whose ordinary generating function is $(1 + ax)^{b}(1 + bx)^{d}$

Questions



Yes

e How can we find the right base equation and the parameter values?

Local data

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Questions

Can we construct such table?

Yes

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Local data

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Main Algorithm

Compute local data of L.

- Compare the data with those in the table and find a base equation that matches the data. If there is no such base equation then return Ø.
 - Compute candidate values for each parameters.
 - Construct a set *cdd* by plugging values found in step 1 to corresponding parameters.
- For each $L_c \in cdd$ check if $L \sim_{gt} L_c$ and if so
 - Generate a basis of solutions or a solution of L_c by plugging in corresponding parameters.
 - Apply the term transformation and the gauge transformation to the result from 1.
 - 3 Return the result of step 2 as output and stop the algorithm.

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TryBessel: Input: $L \in \mathbb{C}(x)[\tau]$

- Compute the local data of $L_{v,z} = z\tau^2 + (2 + 2v + 2x)\tau z$ (Bessel recurrence).
- ② Compute local data of *L* that is invariant under \sim_{gt} .
- ③ Compare the local data of $L_{v,z}$ with that of L.
- If compatible, compute v, z from this comparison.
- Solution Check if $L \sim_{gt} L_{v,z}$, and if so, return solution(s).

Note: Step 1 is done only once, and then stored in a table.

Remark: Checking $L \sim_{gt} L_{v,z}$ and computing the gt-transformation can only be done after we have found the values of the parameter v, z.

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Outline



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Invariant Local Data

Question: If $L \sim_{gt} L_{v,z}$, how to find v, z from *L*?

Need data that is invariant under \sim_{gt}

Two sources

- Finite Singularities (valuation growths)
- ② Singularity at ∞ (generalized exponents)

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Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions

Finite Singularity: Valuation Growth

Suppose $L_1 \sim_g L_2$ and $G = r_k(x)\tau^k + \cdots + r_0(x), r_i(x) \in \mathbb{C}(x)$ Let $u(x) = \Gamma(x) \in V(L_1)$ and v(x) = G(u(x)) is a non-zero element in $V(L_2)$.

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$$\mathbb{Z} \xrightarrow{-3 -2 -1 \ 0 \ 1 \ 2 \ 3}_{\text{valuation of } u(x) \ -1 \ -1 \ -1 \ -1 \ 0 \ 0 \ 0}$$

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Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions

 $\underbrace{\mathbb{Z}}_{valuation of \ v(x)} \xrightarrow{p_l - 3}_{-1} \xrightarrow{p_l - 2}_{-1} \xrightarrow{p_l - 1}_{-1} \xrightarrow{p_r + 1}_{0} \xrightarrow{p_r + 2}_{0} \xrightarrow{p_r + 3}_{0} \xrightarrow{p_r + 3}_{0}$

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Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions Finite Singularity: Valuation Growth

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 $a_n(x)f(x+n)+a_{n-1}(x)f(x+n-1)+\cdots+a_0(x)f(x)+a(x)=0$ $a_i(x)\in\mathbb{C}[x].$

To calculate f(s+n) with values of $f(s),\ldots,f(s+n-1),\,s\in\mathbb{C},$

$$f(x+n) = -\frac{a_{n-1}(x)}{a_n(x)}f(x+n-1) - \dots - \frac{a_0(x)}{a_n(x)}f(x)$$

To calculate f(s) with values of $f(s + 1), \ldots, f(s + n), s \in \mathbb{C}$,

$$f(x) = -\frac{a_n(x)}{a_0(x)}f(x+n) - \dots - \frac{a_1(x)}{a_0(x)}f(x+1)$$

Definition

Let $L = a_n \tau^n + \cdots + a_0 \tau^0$ with $a_i \in \mathbb{C}[x]$. $q \in \mathbb{C}$ is called a *problem* point of *L* if *q* is a root of the polynomial $a_0(x)a_n(x - n)$. $p \in \mathbb{C}/\mathbb{Z}$ is called a *finite singularity* of *L* if it contains a problem point.

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Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions

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Finite Singularity: Valuation Growth

Definition

Let $u(x) \in \mathbb{C}(x)$ be a non-zero meromorphic function. The *valuation growth* of u(x) at $p = q + \mathbb{Z}$ is

$$\liminf_{n\to\infty} (\text{order of } u(x) \text{ at } x = n+q)$$

- $\liminf_{n\to\infty} (\text{order of } u(x) \text{ at } x = -n+q)$

Definition

Let $p \in \mathbb{C}/\mathbb{Z}$ and *L* be a difference operator. Then $Min_p(L)$ resp. $Max_p(L)$ is the minimum resp. maximum valuation growth at *p*, taken over all meromorphic solutions of *L*.

Theorem

If $L_1 \sim_g L_2$ then they have the same $\operatorname{Min}_p, \operatorname{Max}_p$ for all $p \in \mathbb{C}/\mathbb{Z}$.

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Let $u(x) \in \mathbb{C}(x)$ be a non-zero meromorphic function. The *valuation growth* of u(x) at $p = q + \mathbb{Z}$ is

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- $\liminf_{n\to\infty} (\text{order of } u(x) \text{ at } x = -n+q)$

Definition

Let $p \in \mathbb{C}/\mathbb{Z}$ and *L* be a difference operator. Then $Min_p(L)$ resp. $Max_p(L)$ is the minimum resp. maximum valuation growth at *p*, taken over all meromorphic solutions of *L*.

Theorem

If $L_1 \sim_g L_2$ then they have the same $\operatorname{Min}_p, \operatorname{Max}_p$ for all $p \in \mathbb{C}/\mathbb{Z}$.

Finite Singularity: Valuation Growth

Theorem

$\operatorname{Max}_{p} - \operatorname{Min}_{p}$ is \sim_{gt} invariant for all $p \in \mathbb{C}/\mathbb{Z}$.

Invariant data: Compute all $p \in \mathbb{C}/\mathbb{Z}$ for which $\operatorname{Max}_{p} \neq \operatorname{Min}_{p}$ store $[p, \operatorname{Max}_{p} - \operatorname{Min}_{p}]$ for all such p.

Note: Since $p \in \mathbb{C}/\mathbb{Z}$ and not in \mathbb{C} , the parameters computed from such data are determined mod $r\mathbb{Z}$ for some $r \in \mathbb{Q}$. Suppose we need parameter $\nu \mod \mathbb{Z}$ but find it mod $\frac{1}{2}\mathbb{Z}$, then we need to check two cases.

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Singularity at ∞ : Generalized Exponent

Definition

If
$$\tau - ct^{\nu}(1 + \sum_{i=1}^{\infty} a_i t^{\frac{i}{r}})$$
, with $t = 1/x$, is right hand factor of *L* for
some $v \in \frac{1}{r}\mathbb{Z}$, $c \in \mathbb{C}^*$, $a_i \in \mathbb{C}$, $r \in \mathbb{N}$, then the dominant term
 $ct^{\nu}(1 + a_1t^{\frac{1}{r}} + \dots + a_rt^1)$ is called a *generalized exponent* of *L*.

We say two generalized exponents

$$g_1 = c_1 t^{v_1} (1 + a_1 t^{\frac{1}{r}} + \dots + a_r t^1)$$
 and
 $g_2 = c_2 t^{v_2} (1 + b_1 t^{\frac{1}{r}} + \dots + b_r t^1)$ are equivalent if
 $c_1 = c_2, v_1 = v_2, a_i = b_i$ for $i = 1 \dots r - 1$ and $a_r \equiv b_r \mod \frac{1}{r}\mathbb{Z}$
and denote $g_1 \sim_r g_2$

Theorem

Generalized exponents are invariant up to \sim_r under Gauge equivalence.

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Singularity at ∞ : Generalized Exponent

Generalized exponents are not invariant under term-product.

Definition

Suppose ord(L) = 2 and let $genexp(L) = \{a_1, a_2\}$ such that $v(a_1) \ge v(a_2)$. Then we define the set of quotient of the two generalized exponents as if $v(a_1) > v(a_2)$

$$\operatorname{Gquo}(L) = \left\{\frac{a_1}{a_2}\right\} \text{ and }$$

if $v(a_1) = v(a_2)$ then we define

$$\operatorname{Gquo}(L) = \Big\{\frac{a_1}{a_2}, \ \frac{a_2}{a_1}\Big\}.$$

Theorem

If $L_1 \sim_{gt} L_2$ then $\operatorname{Gquo}(L_1) = \operatorname{Gquo}(L_2) \mod \sim_r$

Yongjae Cha Closed Form Solutions of Linear Difference Equations

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Yongjae Cha Closed Form Solutions of Linear Difference Equations

Outline



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Liouvillian Solutions of Linear Difference Equations: Property

Theorem (Hendriks Singer 1999)

If $L = a_n \tau^n + \cdots + a_0 \tau^0$ is irreducible then

 \exists Liouvillian Solutions $\iff \exists b_0 \in \mathbb{C}(x)$ such that

$$a_n \tau^n + \cdots + a_0 \tau^0 \sim_g \tau^n + b_0 \tau^0$$

Remark

Operators of the form $\tau^n + b_0 \tau^0$ are easy to solve, so if we know b_0 then we can solve *L*.

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If we can find b_0 then we can solve $\tau^n + b_0 \tau^0$ and hence solve *L*.

Notation write $b_0 = c\phi$ where $\phi = \frac{\text{monic poly}}{\text{monic poly}}$ and $c \in \mathbb{C}^*$. Remark *c* is easy to compute, the main task is to compute ϕ . Yongiae Cha

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Liouvillian Solutions of Linear Difference Equations: Approach

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Let $L = a_n \tau^n + \cdots + a_0 \tau^0 \in \mathbb{C}[x][\tau]$ then the finite singularities of *L* are $Sing = \{q + \mathbb{Z} \in \mathbb{C}/\mathbb{Z} \mid q \text{ is root of } a_0 a_n\}$

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If
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Example of Operator of order 2 with one finite singularity at $p = \mathbb{Z}$

Suppose
$$L = a_2 \tau^2 + a_1 \tau + a_0$$
 and that

$$L \sim_g \tau^2 + c \cdot x^{k_0} (x-1)^{k_1}$$

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$$\ \, \mathbb{O} \ \, \mathsf{max}\{k_0,k_1\} = \mathrm{Max}_{\mathbb{Z}}(L)$$

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Items 2, 3, 4 determine k_0 , k_1 up to a permutation.

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A000246 =(1, 1, 1, 3, 9, 45, 225, 1575, 11025, 99225,...) Number of permutations in the symmetric group S_n that have odd order.

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● At ℤ,

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Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions Example with two finite singularities at \mathbb{Z} and $\frac{1}{2} + \mathbb{Z}$

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c, k₀ + k₁ + k₂, and l₀ + l₁ + l₂ can be computed from a₀/a₃
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Worst case is 3! · 3! combinations (actually: 1/3 of that).

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min{l₀, l₁, l₂} = Min_{1/2+Z}(L)
max{l₀, l₁, l₂} = Max_{1/2+Z}(L)

This determines k_0, k_1, k_2 up to a permutation, and also l_0, l_1, l_2 up to a permutation.

Worst case is 3! · 3! combinations (actually: 1/3 of that).

Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions Example with two finite singularities at \mathbb{Z} and $\frac{1}{2} + \mathbb{Z}$

Suppose $L = a_3 \tau^3 + a_2 \tau^2 + a_1 \tau + a_0$ is gauge equivalent to

$$au^3 + c \cdot x^{k_0} (x-1)^{k_1} (x-2)^{k_2} \cdot (x-rac{1}{2})^{l_0} (x-rac{3}{2})^{l_1} (x-rac{5}{2})^{l_2}$$

c, k₀ + k₁ + k₂, and l₀ + l₁ + l₂ can be computed from a₀/a₃
min{k₀, k₁, k₂} = Min_Z(L)
max{k₀, k₁, k₂} = Max_Z(L)
min{l₀, l₁, l₂} = Min_{1/2+Z}(L)
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Worst case is 3! · 3! combinations (actually: 1/3 of that).

• Sing = {
$$\mathbb{Z}, \frac{1}{2} + \mathbb{Z}$$
} and $c = -2$.

● At ℤ,

min = 0, max = 1, sum = 2

So the exponents of $x^{\dots}(x-1)^{\dots}(x-2)^{\dots}$ must be a permutation of 0, 1, 1

• At $\frac{1}{2} + \mathbb{Z}$,

min = 0, max = 1, sum = 1

So the exponents of $(x - \frac{1}{2})^{\dots}(x - \frac{3}{2})^{\dots}(x - \frac{5}{2})^{\dots}$ must be a permutation of 0, 0, 1

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Liouvillian Solutions of Linear Difference Equations: Example $L = x\tau^3 + \tau^2 - (x + 1)\tau - x(x + 1)^2(2x - 1)$

Candidates of $c\phi$ are

• $-2x^1(x-1)^1(x-2)^0(x-1/2)^1(x-3/2)^0(x-5/2)^0$
2 $-2x^{1}(x-1)^{1}(x-2)^{0}(x-1/2)^{0}(x-3/2)^{1}(x-5/2)^{0}$
3 $-2x^{1}(x-1)^{1}(x-2)^{0}(x-1/2)^{0}(x-3/2)^{0}(x-5/2)^{1}$
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$\bigcirc -2x^{1}(x-1)^{0}(x-2)^{1}(x-1/2)^{1}(x-3/2)^{0}(x-5/2)^{0}$
3 $-2x^{1}(x-1)^{0}(x-2)^{1}(x-1/2)^{0}(x-3/2)^{0}(x-5/2)^{1}$
3 $-2x^{1}(x-1)^{0}(x-2)^{1}(x-1/2)^{0}(x-3/2)^{1}(x-5/2)^{0}$

Remark

$$\tau^n - \boldsymbol{c}\phi \sim_{\boldsymbol{g}} \tau^n - \boldsymbol{c}\tau^k(\phi)$$
 for $k = 1 \dots n-1$

$$\begin{array}{c} \bullet & -2x^{1}(x-1)^{1}(x-2)^{0}(x-1/2)^{1}(x-3/2)^{0}(x-5/2)^{0} \\ \hline & 2x^{1}(x-1)^{1}(x-2)^{0}(x-1/2)^{0}(x-3/2)^{1}(x-5/2)^{0} \\ \hline & -2x^{1}(x-1)^{1}(x-2)^{0}(x-1/2)^{0}(x-3/2)^{0}(x-5/2)^{1} \end{array}$$

Only need to try 1, 2, 3, the others are redundant.

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Only need to try 1, 2, 3, the others are redundant.

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- $\tau^3 2x(x-1)(x-1/2)$ is gauge equivalent to L
- Gauge transformation is $\tau + x 1$.
- Basis of solutions of $\tau^3 2x(x-1)(x-1/2)$ is

 $\{(\xi^k)^x v(x)\}$ for k = 0...2

where $v(x) = 3^{x} 2^{x/3} \Gamma(\frac{x}{3}) \Gamma(\frac{x-1}{3}) \Gamma(\frac{x-\frac{1}{2}}{3})$ and $\xi^{3} = 1$.

• Thus, Basis of solutions of L is

 $\{(\xi^k)^{x+1}v(x+1) + (x-1)(\xi^k)^xv(x)\}$ for k = 0...2

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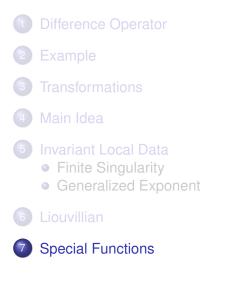
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Outline



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• $LbIK = z\tau^2 + (2 + 2v + 2x)\tau - z$ Solutions: Modified Bessel functions of the first and second kind, $I_{V+x}(z)$ and $K_{V+x}(-z)$ • $LbJY = z\tau^2 - (2 + 2v + 2x)\tau + z$ Solutions: Bessel functions of the first and second kind, $J_{\nu+\nu}(z)$ and $Y_{\nu+\nu}(z)$ • LWW = $\tau^2 + (z - 2v - 2x - 2)\tau - v - x - \frac{1}{4} - v^2 - 2vx - x^2 + n^2$ Solution: Whittaker function $W_{x,n}(z)$ • $LWM = \tau^2(2n + 2v + 3 + 2x) + (2z - 4v - 4x - 4)\tau - 2n + 1 + 2v + 2x$ Solution: Whittaker function $M_{Y,p}(z)$ • $L2F1 = (z-1)(a+x+1)\tau^2 + (-z+2-za-zx+2a+2x+zb-c)\tau - a+c-1-x$ Solution: Hypergeometric function ${}_{2}F_{1}(a + x, b; c; z)$ • $Ljc = \tau^2 - \frac{1}{2} \frac{(2x+3+a+b)(a^2-b^2+(2x+a+b+2)(2x+4+a+b)z)}{(x+2)(x+2+a+b)(2x+a+b+2)} \tau + \frac{(x+1+a)(x+1+b)(2x+4+a+b)}{(x+2)(x+2+a+b)(2x+a+b+2)}$ Solution: Jacobian polynomial $P_x^{a,b}(z)$ • Lgd = $\tau^2 - \frac{(2x+3)z}{x+2}\tau + \frac{x+1}{x+2}$ Solution: Legendre functions $P_x(z)$ and $Q_x(z)$ • $Lgr = \tau^2 - \frac{2x+3+\alpha-z}{x+2}\tau + \frac{x+1+\alpha}{x+2}$ Solution: Laguerre polynomial $L_{r}^{(\alpha)}(z)$ • $Lgb = \tau^2 - \frac{2z(m+x+1)}{m+2}\tau - \frac{2m+x}{m+2}$ Solution: Gegenbauer polynomial $C_{v}^{m}(z)$ • Lar1 = $(x+2)\tau^2 + (x+z-b+1)\tau + z$ Solution: Laguerre polynomial $L_{y}^{(b-x)}(z)$ • $Lkm = (a + x + 1)\tau^2 + (-2a - 2x - 2 + b - c)\tau + a + x + 1 - b$ Solution: Kummer's function M(a + x, b, c)• $L2F0 = \tau^2 + (-zb + zx + z + za - 1)\tau + z(b - x - 1)$ Solution: Hypergeometric function ${}_{2}F_{0}(a, b - x; ; z)$ • Lge = $(x+2)\tau^2 + (-ab - d + (a+1)(1+x))\tau + ax - a(b+d)$ Solution: Sequences whose ordinary generating function is $(1 + ax)^{b}(1 + x)^{d}$

Special Functions: Functions and their Local Data

Operator	Val	Gquo
LbIK	{}	$\{-\frac{1}{4}T^2z^2(1-(1+2\nu)T)\}$
LbJY	{}	$\{\frac{1}{4}T^2z^2(1-(1+2\nu)T)\}$
LWW	$\{[-n+\frac{1}{2}-v,1],[n+\frac{1}{2}-v,1]\}$	$\{-3 - 2\sqrt{2}(1 - \frac{1}{2}\sqrt{2}z)T, -3 + 2\sqrt{2}(1 + \frac{1}{2}\sqrt{2}z)T\}$
LWM	$\{[-n+\frac{1}{2}-v,1],[n+\frac{1}{2}-v,1]\}$	$\{1 - 2\sqrt{-z}T - 2zT^2, 1 + 2\sqrt{-z}T - 2zT^2\}$
<i>L</i> 2 <i>F</i> 1	$\{[-a+c, 1], [-a, 1]\}$	$\{-\frac{1}{z-1}(1+(2b-c)T),(-z+1)(1+(-2b+c)T)\}$
Ljc	$ \{ [0, 1], [-a, 1], [-b, 1], \\ [-a - b, 1] \} $	$\{2z^2 - 2z\sqrt{z^2 - 1} - 1, 2z^2 + 2z\sqrt{z^2 - 1} - 1\}$
Lgd	{[0, 2]}	$\{2z^2 - 2z\sqrt{z^2 - 1} - 1, 2z^2 + 2z\sqrt{z^2 - 1} - 1\}$
Lgr	$\{[0,1],[-lpha,1]\}$	$\{1+2\sqrt{-z}T-2zT^2, 1-2\sqrt{-z}T-2zT^2\}$
Lgr1	{[0,1]}	$\{zT(1+2bT)\}$
Lgb	$\{[0, 1], [-2m, 1]\}$	$\{-2z\sqrt{z^2+1}-2z^2-1,2z\sqrt{z^2+1}-2z^2-1\}$
Lkm	$\{[-a, 1], [-a+b, 1]\}$	$\{1 - 2\sqrt{c}T + 2cT^2, 1 + 2\sqrt{c}T + 2cT^2\}$
L2F0	{[<i>b</i> , 1]}	$\{\frac{T}{z}(1+(b-2a)T)\}$
Lge	$\{[0, 1], [b + d, 1]\}$	$\{a(1+(d-b)\mathbb{T}),\frac{1}{a}(1\oplus (-b\oplus d)\mathbb{T})\} \rightarrow =$
	Yongjae Cha	Closed Form Solutions of Linear Difference Equations

Difference Operator Example Transformations Main Idea Invariant Local Data Liouvillian Special Functions Effectiveness of solver

Found 10,659 sequences in OEISTMthat satisfy a second order recurrence but not a first order recurrence.

- 9,455 were reducible
- 161 irreducible Liouvillian
- 86 Bessel
- 330 Legendre
- 374 Hermite
- 21 Jacobi
- 8 Kummer
- 44 Laguerre
- 7 ₂F₁
- 14 ₂*F*₀
- 77 Generating function $(1 + x)^a (1 + bx)^c$
- 82 Not yet solved

Example from

The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

A096121 = (2, 8, 60, 816, 17520, 550080, 23839200,...) Number of full spectrum rook's walks on a (2 x n) board.

- Difference Operator: $\tau^2 (1 + x)(x + 2)\tau (1 + x)(x + 2)$
- Val: {}
- Gquo: {−*T*²(1−3*T*)}

Modified Bessel functions of the first and second kind, $I_{v+x}(z)$ and $K_{v+x}(-z)$.

- Difference Operator: $z\tau^2 + (2 + 2v + 2x)\tau z$
- Val: {}
- Gquo: $\{-\frac{1}{4}T^2z^2(1-(1+2v)T)\}$

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Example from

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• Comparing Gquo, $\{-T^2(1-3T)\}$ and $\{-\frac{1}{4}z^2T^2(1-(1+2v)T)\}$, we get candidates of $z = \{2, -2\}$ and candidates of $v = \{\frac{1}{2}, 1\}$

• We get four candidates to check \sim_{gt} ,

$$2\tau^2 - (2x+4)\tau - 2, \ 2\tau^2 - (2x+3)\tau - 2$$

 $2\tau^2 + (2x+4)\tau - 2, \ 2\tau^2 + (2x+3)\tau - 2.$

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Example from

The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

- $2\tau^2 (2x+4)\tau 2 \sim_{gt} L$ (When v = 1, z = -2)
- Term-transformation is *x* + 2 and gauge-transformation is 1.
- Applying gt-transformation to $I_{1+x}(2)$ and $K_{1+x}(-2)$ we get basis of a basis of solutions of *L*,

$$\{I_{1+x}(2)\Gamma(x+2), K_{1+x}(-2)\Gamma(x)\}$$

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Example from

The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

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The On-Line Encyclopedia of Integer Sequences[™](OEIS[™])

A000262 = (1, 1, 3, 13, 73, 501, 4051, 37633, 394353,...) Number of "sets of lists":

number of partitions of $\{1, .., n\}$ into any number of lists.

- Difference Operator: $\tau^2 (3+2x)\tau + x(x+1)$
- Val: {[0,2]}
- Gquo: $\{1 2T + 2T^2, 1 + 2T + 2T^2\}$

Laguerre polynomial $L_{X}^{(\alpha)}(z)$.

- Difference Operator: $Lgr = \tau^2 \frac{2x+3+\alpha-z}{x+2}\tau + \frac{x+1+\alpha}{x+2}$
- Val: {[0, 1], [−α, 1]}
- Gquo: $\{1 2\sqrt{-z}T 2zT^2, 1 + 2\sqrt{-z}T 2zT^2\}$

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Example from

The On-Line Encyclopedia of Integer Sequences[™](OEIS[™])

• Comparing Gquo,

$$\{1 - 2T + 2T^2 \quad 1 + 2T + 2T^2\}$$
 and
 $\{1 - 2\sqrt{-z}T - 2zT^2, 1 + 2\sqrt{-z}T - 2zT^2)\},\$
we get $z = -1$.

• Val= {[0,2]} is a special case of Lgr when $\alpha = 0$.

• We get one candidate to check \sim_{gt} ,

$$\tau^2 - \frac{2x+4}{x+2}\tau + \frac{x+1}{x+2}$$

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The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

• Comparing Gquo, $\{1 - 2T + 2T^2 \quad 1 + 2T + 2T^2\}$ and $\{1 - 2\sqrt{-zT} - 2zT^2, 1 + 2\sqrt{-zT} - 2zT^2)\},\$ we get z = -1.

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Example from

The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

• Term-transformation is x and gauge-transformation is $\frac{x+1}{x}\tau - \frac{x^2+2x}{x}$.

• Applying gt-transformation to $L_x^{(0)}(-1)$,

 $\left\{(x+1)L_{x+1}^{(0)}(-1)-(x+2)L_{x}^{(0)}(-1)\right\}\Gamma(x)$

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The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

A068770 = (1, 1, 16, 264, 4480, 77952, 1386496, 25135616,...) Generalized Catalan numbers.

- Difference Operator: $(3 + x)\tau^2 + (-48 32x)\tau + 224x$
- Val: {[0, 2]}
- Gquo: $\{\frac{9}{7} \frac{4}{7}\sqrt{2}, \frac{9}{7} + \frac{4}{7}\sqrt{2}\}$

Jacobian polynomial $P_x^{a,b}(z)$

- Difference Operator: $Lgd = \tau^2 \frac{(2x+3)z}{x+2}\tau + \frac{x+1}{x+2}$
- Val: {[0,2]}
- Gquo: $\{2z^2 2z\sqrt{z^2 1} 1, 2z^2 + 2z\sqrt{z^2 1} 1\}$

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Example from

The On-Line Encyclopedia of Integer Sequences[™](OEIS[™])

• Comparing Gquo,

$$\{\frac{9}{7} - \frac{4}{7}\sqrt{2}, \frac{9}{7} + \frac{4}{7}\sqrt{2}\}\$$
 and
 $\{2z^2 - 2z\sqrt{z^2 - 1} - 1, 2z^2 + 2z\sqrt{z^2 - 1} - 1\},\$ we get candidates of $z = \{\frac{2}{7}\sqrt{14}, -\frac{2}{7}\sqrt{14}\}.$

• Val= {[0,2]} is used to find the right base equation.

We get 2 candidate to check \sim_{gt} ,

$$\tau^{2} - \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2}\tau + \frac{1+x}{x+2}$$
$$\tau^{2} + \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2}\tau - \frac{1+x}{x+2}$$

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The On-Line Encyclopedia of Integer Sequences[™](OEIS[™])

• Comparing Gquo,

$$\{\frac{9}{7} - \frac{4}{7}\sqrt{2}, \frac{9}{7} + \frac{4}{7}\sqrt{2}\}\$$
 and
 $\{2z^2 - 2z\sqrt{z^2 - 1} - 1, 2z^2 + 2z\sqrt{z^2 - 1} - 1\},\$ we get candidates of $z = \{\frac{2}{7}\sqrt{14}, -\frac{2}{7}\sqrt{14}\}.$

• Val= {[0,2]} is used to find the right base equation.

We get 2 candidate to check \sim_{gt} ,

$$\tau^{2} - \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2} \tau + \frac{1+x}{x+2}$$
$$\tau^{2} + \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2} \tau - \frac{1+x}{x+2}$$

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$$\tau^2 - \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2} \tau + \frac{1+x}{x+2}$$

(When $z = \frac{2}{7}\sqrt{14}$)

- Term-transformation is $4\sqrt{14}$ and gauge-transformation is $\frac{1}{x}(\tau 16)$.
- Applying gt-transformation to $\{P_x(\frac{2}{7}\sqrt{14}), Q_x(\frac{2}{7}\sqrt{14})\},\$ we get

 $\{ -\frac{1}{x} (4^{x+2} 1 4^{\frac{1}{2}x} P_x(\frac{2}{7}\sqrt{14}) + 4^{x+1} 1 4^{\frac{1}{2}x+\frac{1}{2}} P_{x+1}(\frac{2}{7}\sqrt{14}), \\ -\frac{1}{x} (4^{x+2} 1 4^{\frac{1}{2}x} Q_x(\frac{2}{7}\sqrt{14}) + 4^{x+1} 1 4^{\frac{1}{2}x+\frac{1}{2}} Q_{x+1}(\frac{2}{7}\sqrt{14}) \}$

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The On-Line Encyclopedia of Integer SequencesTM(OEISTM)

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$$\tau^2 - \frac{2}{7} \frac{(2x+3)\sqrt{14}}{x+2} \tau + \frac{1+x}{x+2}$$

(When $z = \frac{2}{7}\sqrt{14}$)

- Term-transformation is $4\sqrt{14}$ and gauge-transformation is $\frac{1}{x}(\tau 16)$.
- Applying gt-transformation to $\{P_x(\frac{2}{7}\sqrt{14}), Q_x(\frac{2}{7}\sqrt{14})\},$ we get

$$\{-\frac{1}{x}(4^{x+2}14^{\frac{1}{2}x}Q_{x}(\frac{2}{7}\sqrt{14}) + 4^{x+1}14^{\frac{1}{2}x+\frac{2}{2}}P_{x+1}(\frac{2}{7}\sqrt{14}), -\frac{1}{x}(4^{x+2}14^{\frac{1}{2}x}Q_{x}(\frac{2}{7}\sqrt{14}) + 4^{x+1}14^{\frac{1}{2}x+\frac{1}{2}}Q_{x+1}(\frac{2}{7}\sqrt{14})\}$$

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How to add a new base equation

One advantage of *solver* is we can add base equation to it. (Back to Maple Worksheet)

Yongjae Cha Closed Form Solutions of Linear Difference Equations

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