## Linear Relation Notes

Created by
Graduate Bsc (Hons) MathsSci (Open) GIMA

A linear recurrence relation has the format

$$
\begin{aligned}
& U_{n+1}=m U_{n}+c \\
& m=\text { a constant known as a multipli } \\
& c=a \text { constant } \\
& U_{n+1}=\text { next term in the sequence. }
\end{aligned}
$$

Note that it is not enough just to know the recurrence relation; we have to know the first term in the sequence. Different starting points gives different sequences for the same recurrence relations.

1. If the multiplier ( $m$ ) has modulus (magnitude) less than 1 then the sequence will converge to a number as $n$ tends to infinity.
2. To work out this limiting number, $(L)$ say, we solve the following linear recurrence relation.

$$
\begin{aligned}
& \mathrm{L}=\mathrm{m} \cdot \mathrm{~L}+\mathrm{c} \\
& \mathrm{~L}-\mathrm{m} \cdot \mathrm{~L}=\mathrm{c} \\
& \mathrm{~L} \cdot(1-\mathrm{m})=\mathrm{c}
\end{aligned}
$$

$$
\mathrm{L}=\frac{\mathrm{c}}{(1-\mathrm{m})} \quad \text { where } \quad|\mathrm{m}|<1
$$

