

Experimental Mathematics Applied to the Study of Non-linear Recurrences

Emilie Hogan
eahogan@math.rutgers.edu
Rutgers University

April 7, 2011

Recurrence Definition

Definition

Given $F : \mathbb{R}^k \rightarrow \mathbb{R}$, and $\{x_1, \dots, x_k\} \subset \mathbb{R}$, a **recurrence** is defined as follows:

$$r_n = F(r_{n-1}, \dots, r_{n-k}), \quad r_1 = x_1, \dots, r_k = x_k.$$

The **order** of the recurrence is k . Recurrence produces sequence $\{r_n\}_{n=1}^{\infty}$.

Recurrence Definition

Definition

Given $F : \mathbb{R}^k \rightarrow \mathbb{R}$, and $\{x_1, \dots, x_k\} \subset \mathbb{R}$, a **recurrence** is defined as follows:

$$r_n = F(r_{n-1}, \dots, r_{n-k}), \quad r_1 = x_1, \dots, r_k = x_k.$$

The **order** of the recurrence is k . Recurrence produces sequence $\{r_n\}_{n=1}^{\infty}$.

Example:

- The Fibonacci recurrence, $f_n = f_{n-1} + f_{n-2}$, of order 2 is defined by $F(x, y) = x + y$, and $x_1 = x_2 = 1$.

$$1, 1, 2, 3, 5, 8, 13, 21, \dots$$

Why Focus on Non-Linear?

Definition

If F is a linear function (addition and scalar multiplication) then we say the recurrence is **linear**, otherwise the recurrence is **non-linear**.

- Linear recurrences are very well behaved
- Given a linear recurrence we have a closed form formula for the n^{th} term in the sequence
- No such general understanding for non-linear recurrences (not even for quadratic)

Three Interesting Phenomena

Global Asymptotic Stability:

- Sequence produced by recurrence defined from function F , converges for any set $\{x_1, \dots, x_k\}$ of initial conditions.

Three Interesting Phenomena

Global Asymptotic Stability:

- Sequence produced by recurrence defined from function F , converges for any set $\{x_1, \dots, x_k\}$ of initial conditions.

Surprising Integer Sequences:

- $\{r_n\}_{n=1}^{\infty} \subset \mathbb{Z}$ when expected to be rational

Three Interesting Phenomena

Global Asymptotic Stability:

- Sequence produced by recurrence defined from function F , converges for any set $\{x_1, \dots, x_k\}$ of initial conditions.

Surprising Integer Sequences:

- $\{r_n\}_{n=1}^{\infty} \subset \mathbb{Z}$ when expected to be rational

Surprising Rational Sequences:

- $\{r_n\}_{n=1}^{\infty} \subset \mathbb{Q}$ when expected to be complex

Rational Difference Equation

Definition

A **rational difference equation** is given by the equation

$$x_{n+1} = R(x_n, x_{n-1}, \dots, x_{n-k}),$$

where $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is a rational function (ratio of polynomials).

Rational Difference Equation

Definition

A **rational difference equation** is given by the equation

$$x_{n+1} = R(x_n, x_{n-1}, \dots, x_{n-k}),$$

where $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is a rational function (ratio of polynomials).

We require that

- all coefficients in R are **positive**
- initial conditions, x_{-k}, \dots, x_0 , are **positive**, and

Rational Difference Equation

Definition

A **rational difference equation** is given by the equation

$$x_{n+1} = R(x_n, x_{n-1}, \dots, x_{n-k}),$$

where $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is a rational function (ratio of polynomials).

We require that

- all coefficients in R are **positive**
- initial conditions, x_{-k}, \dots, x_0 , are **positive**, and

Example:

$$x_{n+1} = \frac{4 + x_n}{1 + x_{n-1}}$$

Equilibrium & Stability

Definition

If $x_n = \bar{x}$ for all $n \geq -k$ then \bar{x} is called an **equilibrium**.

Equilibrium & Stability

Definition

If $x_n = \bar{x}$ for all $n \geq -k$ then \bar{x} is called an **equilibrium**.

We can find an equilibrium by solving the following equation and taking a positive solution

$$\bar{x} = R(\bar{x}, \dots, \bar{x})$$

For example

$$\bar{x} = \frac{4 + \bar{x}}{1 + \bar{x}}, \implies \bar{x} = 2 \text{ (or } -2)$$

Equilibrium & Stability

Definition

If $x_n = \bar{x}$ for all $n \geq -k$ then \bar{x} is called an **equilibrium**.

We can find an equilibrium by solving the following equation and taking a positive solution

$$\bar{x} = R(\bar{x}, \dots, \bar{x})$$

For example

$$\bar{x} = \frac{4 + \bar{x}}{1 + \bar{x}}, \implies \bar{x} = 2 \text{ (or } -2)$$

Definition

If $x_n \rightarrow \bar{x}$ for all positive initial conditions, then \bar{x} is **globally asymptotically stable (GAS)**.

Approaches

- Current method to prove GAS given an $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is to verify that R satisfies one of many known sufficient conditions
- Given R_1 and R_2 , two rational difference equations, their proofs of GAS may be very different

Approaches

- Current method to prove GAS given an $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is to verify that R satisfies one of many known sufficient conditions
- Given R_1 and R_2 , two rational difference equations, their proofs of GAS may be very different
- My approach:
 - Teach a computer how to prove GAS.
 - Guarantees that given R_1 and R_2 , two rational difference equations, their proofs are “the same”. They follow the same sequence of steps.

Approaches

- Current method to prove GAS given an $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is to verify that R satisfies one of many known sufficient conditions
- Given R_1 and R_2 , two rational difference equations, their proofs of GAS may be very different
- My approach:
 - Teach a computer how to prove GAS.
 - Guarantees that given R_1 and R_2 , two rational difference equations, their proofs are “the same”. They follow the same sequence of steps.

Goal

Create an algorithm that takes as input a rational difference equation, R , and equilibrium, \bar{x} , conjectured to be GAS, and outputs a rigorous proof of its stability.

Notation

Instead of rational difference equation as a map, $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$, consider vector valued map, $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$, defined from R as follows:

$$Q \left(\begin{bmatrix} x_n \\ x_{n-1} \\ \vdots \\ x_{n-k} \end{bmatrix} \right) = \begin{bmatrix} R(x_n, \dots, x_{n-k}) \\ x_n \\ \vdots \\ x_{n-k+1} \end{bmatrix}$$

Notation

Instead of rational difference equation as a map, $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$, consider vector valued map, $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$, defined from R as follows:

$$Q(\mathcal{X}_n) = Q \left(\begin{bmatrix} x_n \\ x_{n-1} \\ \vdots \\ x_{n-k} \end{bmatrix} \right) = \begin{bmatrix} R(x_n, \dots, x_{n-k}) \\ x_n \\ \vdots \\ x_{n-k+1} \end{bmatrix} = \mathcal{X}_{n+1}$$

Notation

Instead of rational difference equation as a map, $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$, consider vector valued map, $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$, defined from R as follows:

$$Q^{n+1}(\mathcal{X}_0) = Q(\mathcal{X}_n) = Q \left(\begin{bmatrix} x_n \\ x_{n-1} \\ \vdots \\ x_{n-k} \end{bmatrix} \right) = \begin{bmatrix} R(x_n, \dots, x_{n-k}) \\ x_n \\ \vdots \\ x_{n-k+1} \end{bmatrix} = \mathcal{X}_{n+1}$$

Notation

Instead of rational difference equation as a map, $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$, consider vector valued map, $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$, defined from R as follows:

$$Q^{n+1}(\mathcal{X}_0) = Q(\mathcal{X}_n) = Q \left(\begin{bmatrix} x_n \\ x_{n-1} \\ \vdots \\ x_{n-k} \end{bmatrix} \right) = \begin{bmatrix} R(x_n, \dots, x_{n-k}) \\ x_n \\ \vdots \\ x_{n-k+1} \end{bmatrix} = \mathcal{X}_{n+1}$$

For example:

$$Q \left(\begin{bmatrix} x_n \\ x_{n-1} \end{bmatrix} \right) = \begin{bmatrix} \frac{4+x_n}{1+x_{n-1}} \\ x_n \end{bmatrix}.$$

Notation

Instead of rational difference equation as a map, $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$, consider vector valued map, $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$, defined from R as follows:

$$Q^{n+1}(\mathcal{X}_0) = Q(\mathcal{X}_n) = Q \left(\begin{bmatrix} x_n \\ x_{n-1} \\ \vdots \\ x_{n-k} \end{bmatrix} \right) = \begin{bmatrix} R(x_n, \dots, x_{n-k}) \\ x_n \\ \vdots \\ x_{n-k+1} \end{bmatrix} = \mathcal{X}_{n+1}$$

For example:

$$Q \left(\begin{bmatrix} x_n \\ x_{n-1} \end{bmatrix} \right) = \begin{bmatrix} \frac{4+x_n}{1+x_{n-1}} \\ x_n \end{bmatrix}.$$

New Goal

Create an algorithm that takes as input a vectorized rational difference equation, Q , and equilibrium, $\bar{\mathcal{X}} := \langle \bar{x}, \dots, \bar{x} \rangle$, conjectured to be GAS, and outputs a rigorous proof of its stability.

A Useful Theorem

Theorem (Kruse, Nesemann 1999)

Suppose for the difference equation

$$\mathcal{X}_{n+1} = Q(\mathcal{X}_n), \quad n = 0, 1, 2, \dots$$

with unique positive equilibrium $\bar{\mathcal{X}}$, there exists an integer $K \geq 1$ such that the K^{th} iterate of Q satisfies

$$\frac{\|Q^K(\mathcal{X}) - \bar{\mathcal{X}}\|}{\|\mathcal{X} - \bar{\mathcal{X}}\|} < 1 \quad \text{for all } \mathcal{X} \neq \bar{\mathcal{X}} \text{ with all coordinates positive.}$$

Then $\bar{\mathcal{X}}$ is GAS.

$\|\cdot\|$ is the Euclidean norm, i.e., $\|\langle x_0, \dots, x_k \rangle\| = \sqrt{x_0^2 + \dots + x_k^2}$

Algorithm Ingredients

- $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ - rational difference equation
- \bar{x} - equilibrium, solution to $\bar{x} = R(\bar{x}, \dots, \bar{x})$

Algorithm Ingredients

- $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ - rational difference equation
- \bar{x} - equilibrium, solution to $\bar{x} = R(\bar{x}, \dots, \bar{x})$



- $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$ - vectorized rational difference equation
- $\bar{\mathcal{X}}$ - vectorized equilibrium, $\langle \bar{x}, \dots, \bar{x} \rangle$

Algorithm Ingredients

- $R : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ - rational difference equation
- \bar{x} - equilibrium, solution to $\bar{x} = R(\bar{x}, \dots, \bar{x})$



- $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$ - vectorized rational difference equation
- $\bar{\mathcal{X}}$ - vectorized equilibrium, $\langle \bar{x}, \dots, \bar{x} \rangle$

Find positive integer K so that

$$\frac{\|Q^K(\mathcal{X}) - \bar{\mathcal{X}}\|}{\|\mathcal{X} - \bar{\mathcal{X}}\|} < 1 \quad \text{for all } \mathcal{X} \neq \bar{\mathcal{X}} \text{ with all coordinates positive}$$

Algorithm Idea

Given a positive integer K we create a polynomial:

$$P_{Q, \bar{x}, K}(\mathcal{X}) = \text{numerator} \left(\|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2 \right)$$

If $P_{Q, \bar{x}, K}(\mathcal{X}) > 0$ for all $\mathcal{X} \neq \bar{x}$ with all coordinates positive (i.e., in the positive *orthant*, \mathbb{R}_+^{k+1}) then:

Algorithm Idea

Given a positive integer K we create a polynomial:

$$P_{Q, \bar{x}, K}(\mathcal{X}) = \text{numerator} \left(\|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2 \right)$$

If $P_{Q, \bar{x}, K}(\mathcal{X}) > 0$ for all $\mathcal{X} \neq \bar{x}$ with all coordinates positive (i.e., in the positive *orthant*, \mathbb{R}_+^{k+1}) then:

$$0 < \text{numerator} \left(\|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2 \right)$$

$$0 < \|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2$$

Algorithm Idea

Given a positive integer K we create a polynomial:

$$P_{Q, \bar{x}, K}(\mathcal{X}) = \text{numerator} \left(\|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2 \right)$$

If $P_{Q, \bar{x}, K}(\mathcal{X}) > 0$ for all $\mathcal{X} \neq \bar{x}$ with all coordinates positive (i.e., in the positive *orthant*, \mathbb{R}_+^{k+1}) then:

$$0 < \text{numerator} \left(\|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2 \right)$$

$$0 < \|\mathcal{X} - \bar{x}\|^2 - \|Q^K(\mathcal{X}) - \bar{x}\|^2$$

$$\|Q^K(\mathcal{X}) - \bar{x}\|^2 < \|\mathcal{X} - \bar{x}\|^2$$

$$\frac{\|Q^K(\mathcal{X}) - \bar{x}\|}{\|\mathcal{X} - \bar{x}\|} < 1$$

Polynomial Positivity

New Goal

Create an algorithm that takes as input a polynomial $P(\mathcal{X})$ in m variables ($\mathcal{X} = \langle x_1, \dots, x_m \rangle$), and outputs a proof that $P(\mathcal{X}) \geq 0$ for $\mathcal{X} \in \mathbb{R}_+^m$.

Polynomial Positivity

New Goal

Create an algorithm that takes as input a polynomial $P(\mathcal{X})$ in m variables ($\mathcal{X} = \langle x_1, \dots, x_m \rangle$), and outputs a proof that $P(\mathcal{X}) \geq 0$ for $\mathcal{X} \in \mathbb{R}_+^m$.

Trivial algorithm (“PosCoeffs”): If all coefficients in $P(\mathcal{X})$ are positive then $P(\mathcal{X}) \geq 0$ for \mathcal{X} in the positive orthant.

Polynomial Positivity (cont.)

Less trivial algorithm (“SubP”): If the only negative coefficients are on terms of the form $x_i \cdot x_j$ then:

Example:

$$P := x^2 - xy + y^2 + x + y + 1$$

Polynomial Positivity (cont.)

Less trivial algorithm (“SubP”): If the only negative coefficients are on terms of the form $x_i \cdot x_j$ then:

- Consider the “sub-polynomial”, \bar{P} , consisting of the terms x_h^2 and $x_i \cdot x_j$ for all $1 \leq h, i, j \leq m$, and their coefficients in P

Example:

$$P := x^2 - xy + y^2 + x + y + 1$$

$$\bar{P} = x^2 - xy + y^2$$

Polynomial Positivity (cont.)

Less trivial algorithm (“SubP”): If the only negative coefficients are on terms of the form $x_i \cdot x_j$ then:

- Consider the “sub-polynomial”, \bar{P} , consisting of the terms x_h^2 and $x_i \cdot x_j$ for all $1 \leq h, i, j \leq m$, and their coefficients in P
- Consider \bar{P} as quadratic form and show it is positive definite (in 2 variables use discriminant)

Example:

$$P := x^2 - xy + y^2 + x + y + 1$$

$$\bar{P} = x^2 - xy + y^2$$

$$\text{Disc}(\bar{P}) = (-1)^2 - 4 \cdot 1 \cdot 1 = -3$$

Polynomial Positivity (cont.)

Less trivial algorithm (“SubP”): If the only negative coefficients are on terms of the form $x_i \cdot x_j$ then:

- Consider the “sub-polynomial”, \bar{P} , consisting of the terms x_h^2 and $x_i \cdot x_j$ for all $1 \leq h, i, j \leq m$, and their coefficients in P
- Consider \bar{P} as quadratic form and show it is positive definite (in 2 variables use discriminant)
- If \bar{P} is positive, then $P(\mathcal{X}) \geq 0$ for \mathcal{X} in the positive orthant (since all other coefficients are positive)

Example:

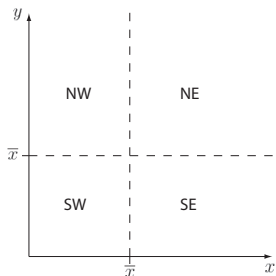
$$P := x^2 - xy + y^2 + x + y + 1$$

$$\bar{P} = x^2 - xy + y^2$$

$$\text{Disc}(\bar{P}) = (-1)^2 - 4 \cdot 1 \cdot 1 = -3$$

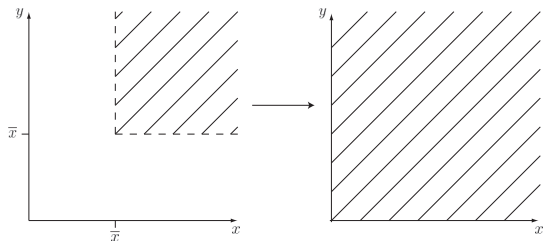
My Algorithm in Two Dimensions

Cut the positive quadrant into 4 regions using \bar{x} as the cut point:

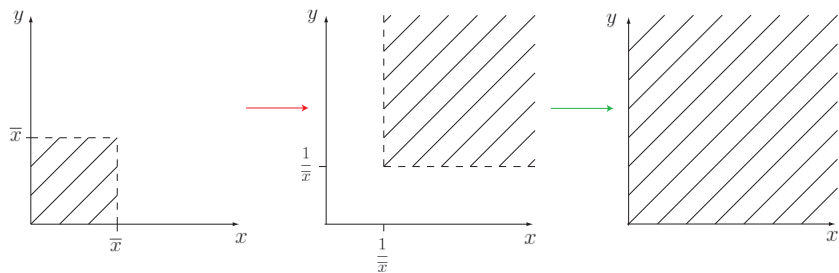


Create 4 new polynomials, from P , by transforming each of the 4 regions into the positive quadrant. The new polynomials will each be defined on the entire positive quadrant.

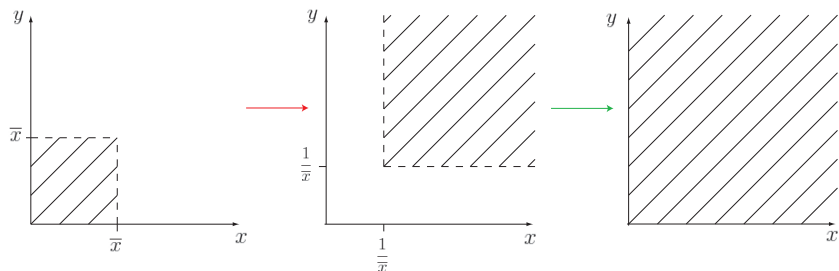
$$P_{NE}(x, y)$$



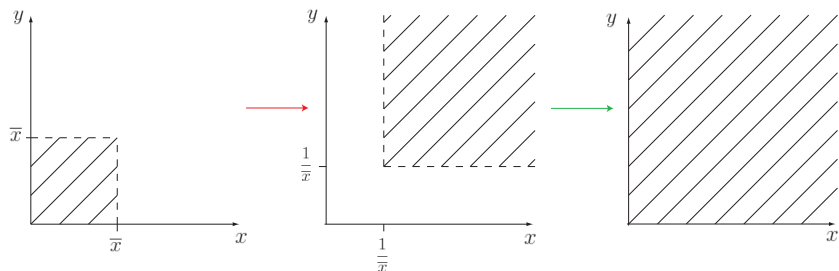
$$P_{NE}(x, y) = P(x + \bar{x}, y + \bar{y})$$

$P_{SW}(x, y)$


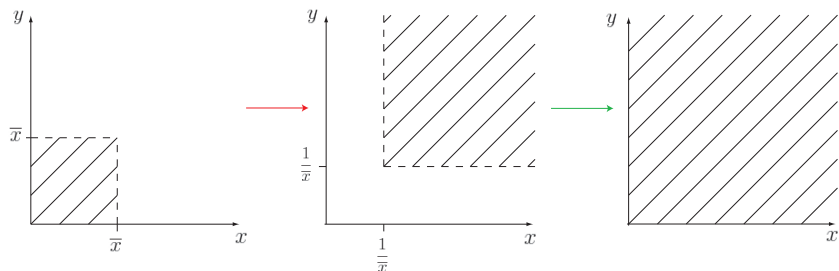
$$P_{SW}(x, y) = P \left(\quad , \quad \right)$$

$P_{SW}(x, y)$


$$P_{SW}(x, y) = P\left(\frac{1}{x}, \frac{1}{y}\right)$$

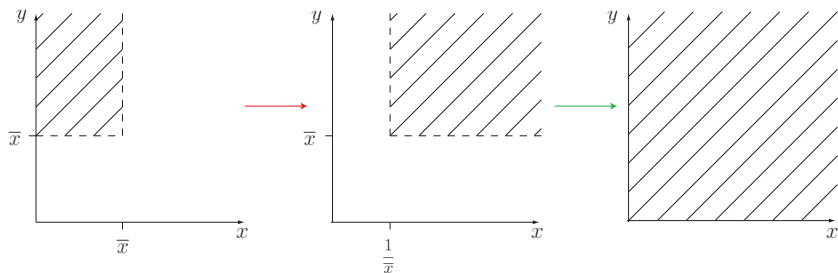
$P_{SW}(x, y)$


$$P_{SW}(x, y) = P \left(\frac{1}{x + \frac{1}{\bar{x}}}, \frac{1}{y + \frac{1}{\bar{y}}} \right)$$

$P_{SW}(x, y)$


$$P_{SW}(x, y) = P \left(\frac{1}{x + \frac{1}{\bar{x}}}, \frac{1}{y + \frac{1}{\bar{x}}} \right) \left(x + \frac{1}{\bar{x}} \right)^{d_x} \left(y + \frac{1}{\bar{x}} \right)^{d_y}$$

$P_{NW}(x, y)$ and $P_{SE}(x, y)$



$$P_{NW}(x, y) = P\left(\frac{1}{x + \frac{1}{\bar{x}}}, y + \bar{y}\right) \left(x + \frac{1}{\bar{x}}\right)^{d_x}$$

$$P_{SE}(x, y) = P\left(x + \bar{x}, \frac{1}{y + \frac{1}{\bar{y}}}\right) \left(y + \frac{1}{\bar{y}}\right)^{d_y}$$

My Algorithm in Two Dimensions (cont.)

- If all polynomials are ≥ 0 on the positive quadrant then $P(\mathcal{X}) \geq 0$ on the positive quadrant

My Algorithm in Two Dimensions (cont.)

- If all polynomials are ≥ 0 on the positive quadrant then $P(\mathcal{X}) \geq 0$ on the positive quadrant
- Use PosCoeffs and SubP on each of the 4 polynomials to show that they are positive on the positive quadrant
- If PosCoeffs and SubP fail for one of the polynomials then we have to subdivide the associated region and try again

GAS Algorithm Summary

Given a rational difference equation $x_{n+1} = R(x_n, \dots, x_{n-k})$ and a unique equilibrium \bar{x} :

Step 0: Create the function $Q : \mathbb{R}^{k+1} \rightarrow \mathbb{R}^{k+1}$.

Step 1: Conjecture a K value that satisfies

$$\frac{\|Q^K(\mathcal{X}) - \bar{x}\|}{\|\mathcal{X} - \bar{x}\|} < 1.$$

Step 2: Create the polynomial $P_{Q, \bar{x}, K}(\mathcal{X})$.

Step 3: Prove $P_{Q, \bar{x}, K}(\mathcal{X}) > 0$ for all $\mathcal{X} \neq \bar{x}$ in the positive orthant: find subdivision of positive orthant in which all associated polynomials (one for each sub-region) are positive in the positive orthant.

Demo

Use my maple code to prove GAS of the equilibrium $\bar{x} = 2$ in the running example

$$x_{n+1} = \frac{4 + x_n}{1 + x_{n-1}}$$

Code is available on my website as a link off the page for this project:
<http://math.rutgers.edu/~eahogan/GAS.html>

Coefficients as Variables

- So far assumed coefficients are numerical, variables are x_n 's
- Can prove some cases in which coefficients are parameters as long as equilibrium is rational function of parameters
- Run positivity algorithm with x_n 's and parameters as variables

Coefficients as Variables

- So far assumed coefficients are numerical, variables are x_n 's
- Can prove some cases in which coefficients are parameters as long as equilibrium is rational function of parameters
- Run positivity algorithm with x_n 's and parameters as variables

Example:

If $x_{n+1} = \frac{x_{n-1}}{A+Bx_n+x_{n-1}}$ for $A, B > 0$ then the equilibrium is

$$\bar{x} = \frac{1-A}{1+B}.$$

When we create $P_{Q,K,\bar{x}}$ it will be a polynomial in x_n , x_{n-1} , A , and B .

Select Results

$x_{n+1} =$	Parameter Values	Findings
$\frac{1}{4} \frac{M^2 - 1}{1 + x_n}$	$M - 1 > 0, M + 1 > 0$ $M - 1 < 0, M + 1 < 0$	$\bar{x} = \frac{1}{2}(M - 1)$ is GAS $\bar{x} = -\frac{1}{2}(M + 1)$ is GAS
$\frac{\beta x_n}{1 + x_n}$	$0 < \beta \leq 1$ $1 < \beta$	$\bar{x} = 0$ is GAS $\bar{x} = \beta - 1$ is GAS
$\frac{x_{n-1}}{A + x_n}$	$1 < A$	$\bar{x} = 0$ is GAS
$\frac{x_{n-1}}{A + x_{n-1}}$	$0 < A < 1$ $1 < A$	$\bar{x} = 1 - A$ is GAS $\bar{x} = 0$ is GAS
$q + \frac{1}{4} \frac{M^2 - q^2}{x_n}$	$M - q < 0, M + q < 0, q > 0$ $M - q > 0, M + q > 0, q > 0$	$\bar{x} = -\frac{1}{2}(M - q)$ is GAS $\bar{x} = \frac{1}{2}(M + q)$ is GAS
$\frac{1}{4} \frac{M^2 - q^2 + 4x_n}{1 + q + x_n}$	$M - q > 0, M + q > 0, q > -1$ $M - q < 0, M + q < 0, q > -1$	$\bar{x} = \frac{1}{2}(M - q)$ is GAS $\bar{x} = -\frac{1}{2}(M + q)$ is GAS
$\frac{x_{n-1}}{A + Bx_n + x_{n-1}}$	$1 < A$	$\bar{x} = 0$ is GAS

Somos Sequences

Michael Somos, in 1989, conjectured that sequence produced by

$$s_n s_{n-6} = s_{n-1} s_{n-5} + s_{n-2} s_{n-4} + s_{n-3}^2$$

with initial conditions $s_i = 1$ for $1 \leq i \leq 6$, consisted only of integers (A006722).

1, 1, 1, 1, 1, 1, 3, 5, 9, 23, 75, 421, 1103, 5047, 41783, 281527, ...

Somos' recurrence inspired many similar recurrences that possess the integrality property.

Family of Recurrences Inspired by Somos

Conjecture (Heideman, H. 2008)

Consider the quadratic recurrence

$$x_n x_{n-k} = x_{n-i} x_{n-k+i} + x_{n-j} + x_{n-k+j}$$

with initial conditions $x_m = 1$ for $1 \leq m \leq k$. This recurrence produces a sequence of integers iff one of the following holds:

- ① k is even, i is odd, and $j = \frac{k}{2}$,
- ② k is even, i is even, and $j = \frac{i}{2}$, $j = \frac{k}{2}$, or $j = \frac{k-i}{2}$,
- ③ k is odd, i is odd, and $j = \frac{k-i}{2}$,
- ④ k is odd, i is even, and $j = \frac{i}{2}$.

Progress on Conjecture

$$x_n x_{n-k} = x_{n-i} x_{n-k+i} + x_{n-j} + x_{n-k+j}$$

In 2008 paper, Heideman and I proved:

- $k = 2K + 1$, $i = 1$, and $j = \frac{k-i}{2} = K$ by showing sequence also satisfies linear recurrence with integer coefficients and initial conditions.

Progress on Conjecture

$$x_n x_{n-k} = x_{n-i} x_{n-k+i} + x_{n-j} + x_{n-k+j}$$

In 2008 paper, Heideman and I proved:

- $k = 2K + 1$, $i = 1$, and $j = \frac{k-i}{2} = K$ by showing sequence also satisfies linear recurrence with integer coefficients and initial conditions.

In thesis I proved:

- $k = 2K$, $i = 1$, and $j = \frac{k}{2} = K$

Progress on Conjecture

$$x_n x_{n-k} = x_{n-i} x_{n-k+i} + x_{n-j} + x_{n-k+j}$$

In 2008 paper, Heideman and I proved:

- $k = 2K + 1$, $i = 1$, and $j = \frac{k-i}{2} = K$ by showing sequence also satisfies linear recurrence with integer coefficients and initial conditions.

In thesis I proved:

- $k = 2K$, $i = 1$, and $j = \frac{k}{2} = K$
- $k = (2K + 1)i$ and $j = Ki$
- $k = 2Ki$ and $j = Ki$

Progress on Conjecture

$$x_n x_{n-k} = x_{n-i} x_{n-k+i} + x_{n-j} + x_{n-k+j}$$

In 2008 paper, Heideman and I proved:

- $k = 2K + 1$, $i = 1$, and $j = \frac{k-i}{2} = K$ by showing sequence also satisfies linear recurrence with integer coefficients and initial conditions.

In thesis I proved:

- $k = 2K$, $i = 1$, and $j = \frac{k}{2} = K$
- $k = (2K + 1)i$ and $j = Ki$
- $k = 2Ki$ and $j = Ki$
- Entire conjecture (backwards direction) using “Laurent phenomenon”: if initial conditions are symbolic, sequence consists only of *Laurent polynomials* in initial variables with integer coefficients

Definition

Recall, recurrence of order k defined as:

$$x_n = F(x_{n-1}, \dots, x_{n-k}).$$

Definition

Recall, recurrence of order k defined as:

$$x_n = F(x_{n-1}, \dots, x_{n-k}).$$

Consider **m -recurrence** (m an integer greater than 1) of order k :

$$x_n^m = F(x_n, x_{n-1}, \dots, x_{n-k}).$$

Differences:

- Allow x_n as an argument to F (will assume F is a rational function, and exponent on x_n in F is strictly less than m)
- Raise x_n to integer power greater than 1

Definition

Recall, recurrence of order k defined as:

$$x_n = F(x_{n-1}, \dots, x_{n-k}).$$

Consider **m -recurrence** (m an integer greater than 1) of order k :

$$x_n^m = F(x_n, x_{n-1}, \dots, x_{n-k}).$$

Differences:

- Allow x_n as an argument to F (will assume F is a rational function, and exponent on x_n in F is strictly less than m)
- Raise x_n to integer power greater than 1
- To compute x_n must solve degree m equation (so get m possibilities)
- Given initial conditions, produce infinitely many sequences
- Expect to produce complex numbers

Goal

Find m -recurrences that generate rational numbers:

- Let $\{g_n\}_{n=1}^{\infty}$ be integer (or rational) sequence
- Consider sequence of ratios of $\{g_n\}$, obviously a rational sequence
- Find m -recurrence that annihilates sequence of ratios of $\{g_n\}$
- Generalize the m -recurrence

Generalized Somos-4 Ratios

The *generalized Somos-4 recurrence* is given by

$$s_n s_{n-4} = \alpha s_{n-1} s_{n-3} + \beta s_{n-2}^2$$

with initial conditions $s_i = 1$ for $1 \leq i \leq 4$. This recurrence is order 4.

Generalized Somos-4 Ratios

The *generalized Somos-4 recurrence* is given by

$$s_n s_{n-4} = \alpha s_{n-1} s_{n-3} + \beta s_{n-2}^2$$

with initial conditions $s_i = 1$ for $1 \leq i \leq 4$. This recurrence is order 4.

Let $f_n := \frac{s_{n+2}s_n}{s_{n+1}^2}$ be the sequence of ratios of ratios of s_n .

Proposition (H. 2011)

The following 2-recurrence annihilates the sequence $\{f_n\}_{n=1}^{\infty}$:

$$f_{n-1}^2 f_n^2 + (\alpha - (2\alpha + \beta + 1)f_{n-1}) f_n + \alpha f_{n-1} + \beta = 0$$

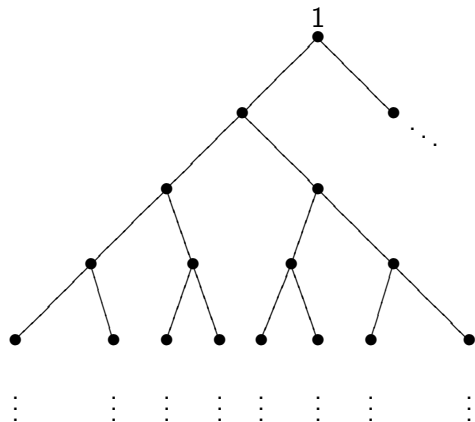
Corollary of result due to Hone and Swart in 2008.

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



If $f_1 = 1$:

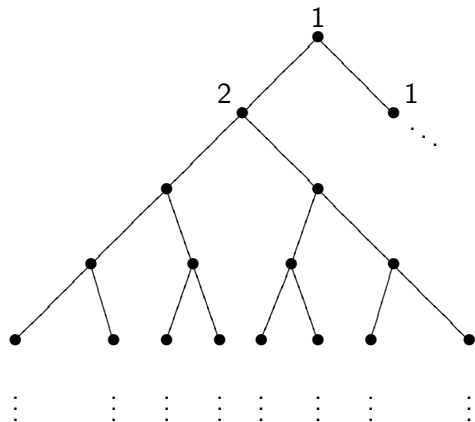
$$1^2 f_2^2 + (1 - 4 \cdot 1) f_2 + 1 + 1 = 0$$

$$f_2^2 - 3f_2 + 2 = 0.$$

Then $f_2 = 2$ or 1 .

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



If $f_1 = 1$:

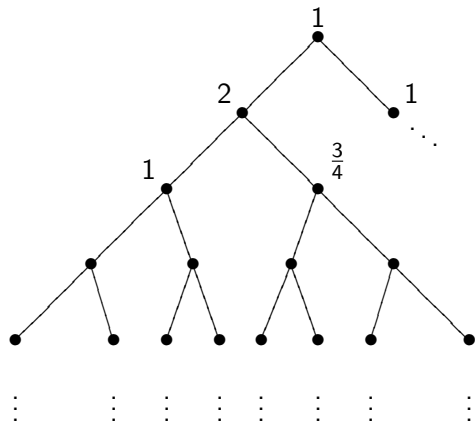
$$1^2 f_2^2 + (1 - 4 \cdot 1) f_2 + 1 + 1 = 0$$

$$f_2^2 - 3f_2 + 2 = 0.$$

Then $f_2 = 2$ or 1 .

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



If $f_2 = 2$:

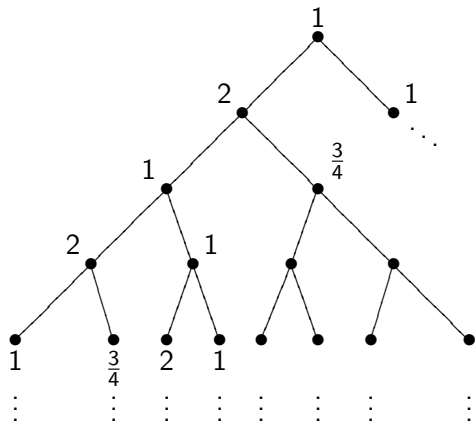
$$2^2 f_3^2 + (1 - 4 \cdot 2) f_3 + 2 + 1 = 0$$

$$4f_3^2 - 7f_3 + 3 = 0.$$

Then $f_3 = 1$ or $\frac{3}{4}$.

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



If $f_2 = 2$:

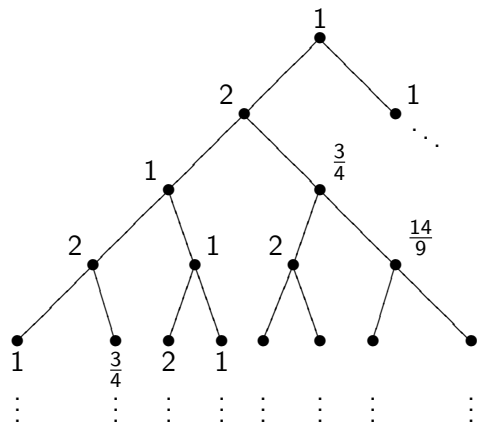
$$2^2 f_3^2 + (1 - 4 \cdot 2) f_3 + 2 + 1 = 0$$

$$4f_3^2 - 7f_3 + 3 = 0.$$

Then $f_3 = 1$ or $\frac{3}{4}$.

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



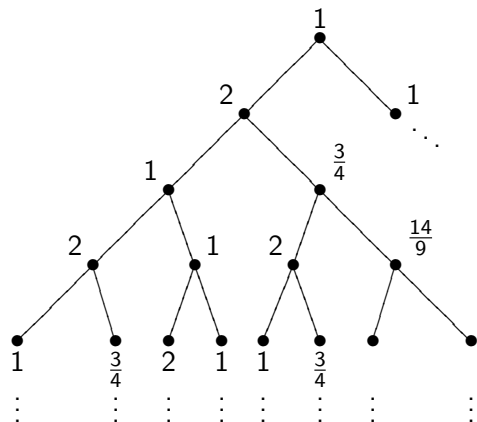
If $f_3 = \frac{3}{4}$:

$$\frac{9}{16} f_4^2 - 2f_4 + \frac{7}{4} = 0.$$

Then $f_4 = 2$ or $\frac{14}{9}$.

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



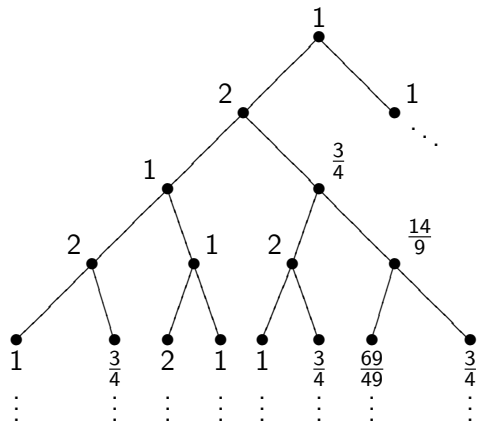
If $f_3 = \frac{3}{4}$:

$$\frac{9}{16} f_4^2 - 2f_4 + \frac{7}{4} = 0.$$

Then $f_4 = 2$ or $\frac{14}{9}$.

Sequence Tree for $f_{n-1}^2 f_n^2 + (1 - 4f_{n-1}) f_n + f_{n-1} + 1 = 0$

For every f_{n-1} there are two f_n 's, so we will store them in a binary tree:



If $f_4 = \frac{14}{9}$:

$$\frac{169}{81} f_5^2 - \frac{47}{9} f_5 + \frac{23}{9} = 0.$$

Then $f_5 = \frac{69}{49}$ or $\frac{3}{4}$.

Generalization of Somos-4 Ratios of Ratios

Proposition (H. 2011)

Let $X := x_n$ and $Y := x_{n-1}$. Consider the 2-recurrence

$$(Y^2 + A_1Y + A_0)X^2 + (B_2Y^2 + B_1Y + B_0)X + (C_2Y^2 + C_1Y + C_0) = 0,$$

with initial condition $x_1 = 1$. The corresponding sequence tree is rational if

- (i) $A_1 = B_2$, $A_0 = C_2$, $B_0 = C_1$, and
- (ii) $(B_2 + B_1 + B_0)^2 - 4(A_1 + A_0 + 1)(C_2 + C_1 + C_0) = q^2$, $q \in \mathbb{Q}$.

Generalization of Somos-4 Ratios of Ratios

Proposition (H. 2011)

Let $X := x_n$ and $Y := x_{n-1}$. Consider the 2-recurrence

$$(Y^2 + A_1Y + A_0)X^2 + (B_2Y^2 + B_1Y + B_0)X + (C_2Y^2 + C_1Y + C_0) = 0,$$

with initial condition $x_1 = 1$. The corresponding sequence tree is rational if

- (i) $A_1 = B_2$, $A_0 = C_2$, $B_0 = C_1$, and
- (ii) $(B_2 + B_1 + B_0)^2 - 4(A_1 + A_0 + 1)(C_2 + C_1 + C_0) = q^2$, $q \in \mathbb{Q}$.

- Criteria (i) makes 2-recurrence symmetric in x_n and x_{n-1}
- 2-recurrence satisfying (i) known as *Euler-Chasles correspondence*

Generalization of Somos-4 Ratios of Ratios

Proposition (H. 2011)

Let $X := x_n$ and $Y := x_{n-1}$. Consider the 2-recurrence

$$(Y^2 + A_1Y + A_0)X^2 + (B_2Y^2 + B_1Y + B_0)X + (C_2Y^2 + C_1Y + C_0) = 0,$$

with initial condition $x_1 = 1$. The corresponding sequence tree is rational if

- (i) $A_1 = B_2$, $A_0 = C_2$, $B_0 = C_1$, and
- (ii) $(B_2 + B_1 + B_0)^2 - 4(A_1 + A_0 + 1)(C_2 + C_1 + C_0) = q^2$, $q \in \mathbb{Q}$.

- Criteria (i) makes 2-recurrence symmetric in x_n and x_{n-1}
- 2-recurrence satisfying (i) known as *Euler-Chasles correspondence*
- Generalized Somos-4 ratios of ratios: $A_1 = B_2 = A_0 = C_2 = 0$,
 $B_0 = C_1 = \alpha$, $B_1 = -(2\alpha + \beta + 1)$, and $C_0 = \beta$

$$Y^2X^2 + (\alpha - (2\alpha + \beta + 1)Y)X + \alpha Y + \beta = 0$$

Proof of Proposition

$X := x_n$, $Y := x_{n-1}$, make substitutions from criteria (i):

$$P(X, Y) := (Y^2 + A_1 Y + A_0)X^2 + (A_1 Y^2 + B_1 Y + B_0)X + (A_0 Y^2 + B_0 Y + C_0).$$

Proof of Proposition

$X := x_n$, $Y := x_{n-1}$, make substitutions from criteria (i):

$$P(X, Y) := (Y^2 + A_1 Y + A_0)X^2 + (A_1 Y^2 + B_1 Y + B_0)X + (A_0 Y^2 + B_0 Y + C_0).$$

Induction on n :

Will assume $x_{n-2}, x_{n-1} \in \mathbb{Q}$, and prove $x_n \in \mathbb{Q}$.

Proof of Proposition

$X := x_n$, $Y := x_{n-1}$, make substitutions from criteria (i):

$$P(X, Y) := (Y^2 + A_1 Y + A_0)X^2 + (A_1 Y^2 + B_1 Y + B_0)X + (A_0 Y^2 + B_0 Y + C_0).$$

Induction on n :

Will assume $x_{n-2}, x_{n-1} \in \mathbb{Q}$, and prove $x_n \in \mathbb{Q}$.

Base case: Given that $x_1 = 1$, show $x_2 \in \mathbb{Q}$.

Values for x_2 are solutions to $P(X, 1) = 0$

$$(1 + A_1 + A_0)X^2 + (A_1 + B_1 + B_0)X + (A_0 + B_0 + C_0) = 0.$$

Proof of Proposition

$X := x_n$, $Y := x_{n-1}$, make substitutions from criteria (i):

$$P(X, Y) := (Y^2 + A_1 Y + A_0)X^2 + (A_1 Y^2 + B_1 Y + B_0)X + (A_0 Y^2 + B_0 Y + C_0).$$

Induction on n :

Will assume $x_{n-2}, x_{n-1} \in \mathbb{Q}$, and prove $x_n \in \mathbb{Q}$.

Base case: Given that $x_1 = 1$, show $x_2 \in \mathbb{Q}$.

Values for x_2 are solutions to $P(X, 1) = 0$

$$(1 + A_1 + A_0)X^2 + (A_1 + B_1 + B_0)X + (A_0 + B_0 + C_0) = 0.$$

Discriminant, $(B_1 + B_0)^2 - 4(A_1 + A_0 + 1)(C_0 + B_0 + A_0)$, is assumed to be square of rational in criteria (ii), so both values for x_2 are rational.

Induction Step

- Assume x_{n-2} and its children $x_{n-1}^{(1)}$ and $x_{n-1}^{(2)}$ are rational:

$$\{x_{n-1}^{(1)}, x_{n-1}^{(2)}\} = \{X : P(X, x_{n-2}) = 0\} \subset \mathbb{Q}$$

- P symmetric, so $P(x_{n-2}, x_{n-1}^{(i)}) = 0$ for both $i = 1, 2$

Induction Step

- Assume x_{n-2} and its children $x_{n-1}^{(1)}$ and $x_{n-1}^{(2)}$ are rational:

$$\{x_{n-1}^{(1)}, x_{n-1}^{(2)}\} = \{X : P(X, x_{n-2}) = 0\} \subset \mathbb{Q}$$

- P symmetric, so $P(x_{n-2}, x_{n-1}^{(i)}) = 0$ for both $i = 1, 2$
- Children of $x_{n-1}^{(i)}$ for some $i = 1, 2$ are

$$\{x_n^{(i,1)}, x_n^{(i,2)}\} = \{X : P(X, x_{n-1}^{(i)}) = 0\}$$

- Clearly x_{n-2} is in this set (and is assumed to be rational) so the other root must also be rational



“Unfold” Somos-4 ratios

Recall 2-recurrence for $f_n := \frac{s_{n+2}s_n}{s_{n+1}^2}$,

$$f_n^2 f_{n+1}^2 + (\alpha - (2\alpha + \beta + 1)f_n) f_{n+1} + \alpha f_n + \beta = 0.$$

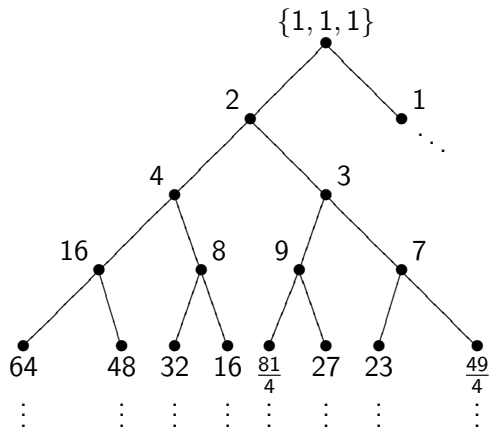
Can make substitution to get 2-recurrence that annihilates generalized Somos-4 sequence:

$$s_n^2 s_{n+3}^2 + (\alpha s_{n+1}^3 - (2\alpha + \beta + 1)s_n s_{n+1} s_{n+2}) s_{n+3} + \alpha s_n s_{n+2}^3 + \beta s_{n+1}^2 s_{n+2}^2 = 0.$$

This 2-recurrence is order 3.

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

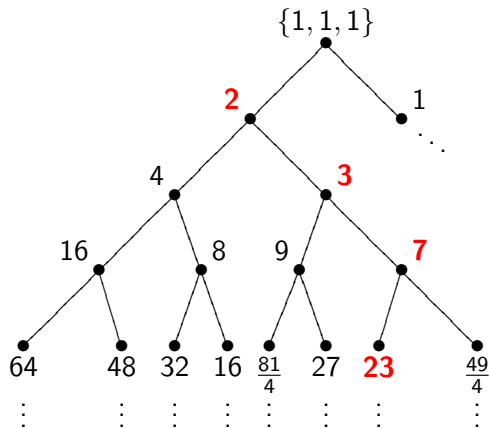
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

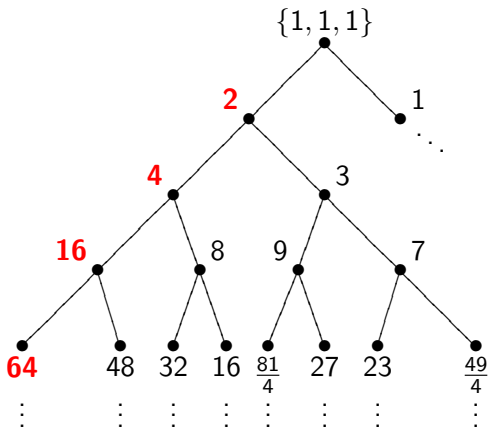
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

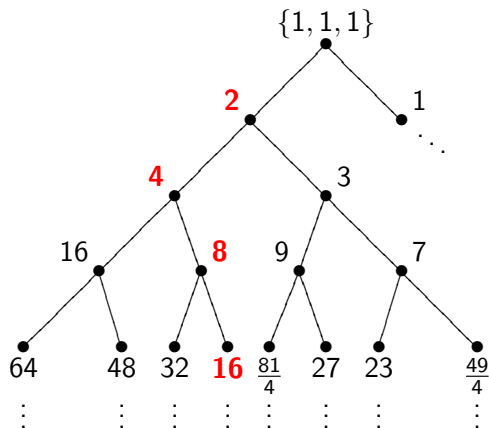
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

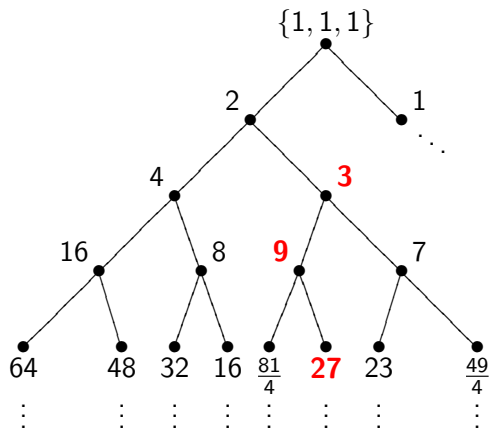
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

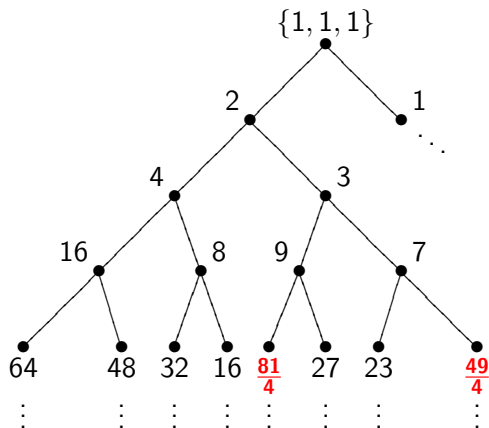
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

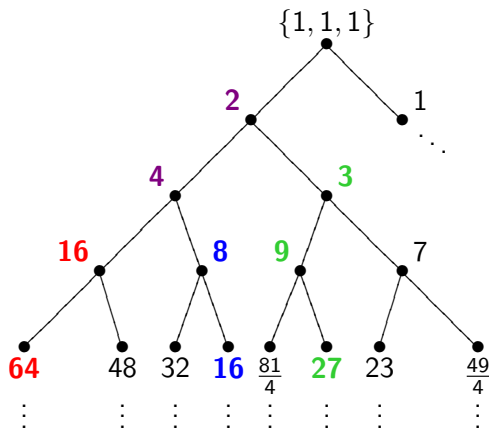
$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

Sequence Tree: 2-Recurrence of Order 3 for Somos-4

$$s_n^2 s_{n+3}^2 + (s_{n+1}^3 - 4s_n s_{n+1} s_{n+2}) s_{n+3} + s_n s_{n+2}^3 + s_{n+1}^2 s_{n+2}^2 = 0.$$



- Somos-4
- $2^{\lfloor (n-2)^2/4 \rfloor}$
- 2^{n-3}
- 3^{n-4}
- Non-integer rational numbers

“Unfold” Euler-Chasles

Substituting $x_n = \frac{a_{n+2}a_n}{a_{n+1}}$ into Euler-Chasles correspondence we can create a more general family of 2-recurrences of order 3:

$$\begin{aligned} & (a_n^2 a_{n+2}^2 + A_1 a_n a_{n+1}^2 a_{n+2} + A_0 a_{n+1}^4) a_{n+1}^2 a_{n+3}^2 + \\ & + (A_1 a_n^2 a_{n+2}^2 + B_1 a_n a_{n+1}^2 a_{n+2} + B_0 a_{n+1}^4) a_{n+1} a_{n+2}^2 a_{n+3} + \\ & + (A_0 a_n^2 a_{n+2}^2 + B_0 a_n a_{n+1}^2 a_{n+2} + C_0 a_{n+1}^4) a_{n+2}^4 = 0. \end{aligned}$$

“Unfold” Euler-Chasles

Substituting $x_n = \frac{a_{n+2}a_n}{a_{n+1}}$ into Euler-Chasles correspondence we can create a more general family of 2-recurrences of order 3:

$$\begin{aligned} & (a_n^2 a_{n+2}^2 + A_1 a_n a_{n+1}^2 a_{n+2} + A_0 a_{n+1}^4) a_{n+1}^2 a_{n+3}^2 + \\ & + (A_1 a_n^2 a_{n+2}^2 + B_1 a_n a_{n+1}^2 a_{n+2} + B_0 a_{n+1}^4) a_{n+1} a_{n+2}^2 a_{n+3} + \\ & + (A_0 a_n^2 a_{n+2}^2 + B_0 a_n a_{n+1}^2 a_{n+2} + C_0 a_{n+1}^4) a_{n+2}^4 = 0. \end{aligned}$$

Can show

$$a_{n+1} = \frac{a_2^n}{a_1^{n-1}} (x_1^{n-1} x_2^{n-2} \cdots x_{n-2}^2 x_{n-1}),$$

so $a_n \in \mathbb{Q}$ for all n since $x_n \in \mathbb{Q}$ and a_1, a_2 assumed to be rational.

$\gamma^{\lfloor n^2/4 \rfloor}$ Sequence Produced

Theorem (H. 2011)

The sequence $a_n = \gamma^{\lfloor n^2/4 \rfloor}$ is annihilated by the more general 2-recurrence of order 3 iff γ is a solution to the following quadratic equation

$$(A_1 + A_0 + 1)\gamma^2 + (A_1 + B_1 + B_0)\gamma + A_0 + B_0 + C_0 = 0.$$

To Prove:

Substitute $a_n = \gamma^{\lfloor n^2/4 \rfloor}$ into 2-recurrence and simplify. The result is exactly the quadratic equation given in the theorem.

$\gamma^{\lfloor n^2/4 \rfloor}$ Sequence Produced

Theorem (H. 2011)

The sequence $a_n = \gamma^{\lfloor n^2/4 \rfloor}$ is annihilated by the more general 2-recurrence of order 3 iff γ is a solution to the following quadratic equation

$$(A_1 + A_0 + 1)\gamma^2 + (A_1 + B_1 + B_0)\gamma + A_0 + B_0 + C_0 = 0.$$

To Prove:

Substitute $a_n = \gamma^{\lfloor n^2/4 \rfloor}$ into 2-recurrence and simplify. The result is exactly the quadratic equation given in the theorem.

For Somos-4:

Let $A_1 = A_0 = 0$, $B_1 = -4$, $B_0 = 1$, and $C_0 = 1$. Quadratic equation is

$$\gamma^2 - 3\gamma + 2 = 0,$$

so $s_n = 2^{\lfloor n^2/4 \rfloor}$ is annihilated (also $s_n = 1^{\lfloor n^2/4 \rfloor} = 1$).

ψ^n Sequences Produced

Theorem (H. 2011)

For all $\psi \in \mathbb{R}$, $a_n = \psi^n$ is a solution to the more general 2-recurrence of order 3 iff

$$2A_1 + 2A_0 + B_1 + 2B_0 + C_0 + 1 = 0.$$

To Prove:

Substitute $a_n = \psi^n$ and simplify. What remains is exactly the condition on the parameters given in the theorem.

ψ^n Sequences Produced

Theorem (H. 2011)

For all $\psi \in \mathbb{R}$, $a_n = \psi^n$ is a solution to the more general 2-recurrence of order 3 iff

$$2A_1 + 2A_0 + B_1 + 2B_0 + C_0 + 1 = 0.$$

To Prove:

Substitute $a_n = \psi^n$ and simplify. What remains is exactly the condition on the parameters given in the theorem.

For Somos-4:

Let $A_1 = A_0 = 0$, $B_1 = -4$, $B_0 = 1$, and $C_0 = 1$. Criteria in theorem is satisfied:

$$2 \cdot 0 + 2 \cdot 0 - 4 + 2 \cdot 1 + 1 + 1 = 0,$$

so $s_n = \psi^n$ is annihilated for all $\psi \in \mathbb{R}$. In particular, since 2, 4, 8 and 3, 9, 27 appear consecutively, we see 2^{n-3} and 3^{n-4} in sequence tree.

Comparing Order 3 and Order 4 Somos-4 Recurrences

- Asymptotics

Order 4: $s_n \sim \phi^{n^2}$

Order 3: $s_n \sim \gamma^{n^2}, \psi^n, \text{ constant, etc.}$

Comparing Order 3 and Order 4 Somos-4 Recurrences

- Asymptotics

Order 4: $s_n \sim \phi^{n^2}$

Order 3: $s_n \sim \gamma^{n^2}, \psi^n, \text{constant, etc.}$

- Closed Form

Order 4: Weierstrass sigma functions

Order 3: Some branches are elementary functions

Uses of Experimental Mathematics

- Global asymptotic stability:
 - Programmed general algorithm to solve large class of problems






Uses of Experimental Mathematics

- Global asymptotic stability:
 - Programmed general algorithm to solve large class of problems
- Integer sequences:
 - Conjectured linear annihilators for sequences produced by non-linear recurrences
 - Proved initial conditions satisfy piecewise polynomial (Zeilberger)

Uses of Experimental Mathematics

- Global asymptotic stability:
 - Programmed general algorithm to solve large class of problems
- Integer sequences:
 - Conjectured linear annihilators for sequences produced by non-linear recurrences
 - Proved initial conditions satisfy piecewise polynomial (Zeilberger)
- Rational sequences:
 - Conjectured criteria on coefficients in 2-recurrence of order 1
 - Conjectured existence of exponential branches. Exponential sequences were unexpected given the behavior of the 2-recurrence of order 1.

References

-  E. Camouzis and G. Ladas, *Dynamics of Third Order Rational Difference Equations*, Chapman and Hall/CRC press (2008).
-  P. Heideman and E. Hogan, A new family of somos-like recurrences, *Electronic Journal of Combinatorics*, **15**(1).
-  A. N. W. Hone and C. Swart, Integrality and the laurent phenomenon for somos 4 and somos 5 sequences, *Mathematical Proceedings of the Cambridge Philosophical Society*, **145**, (2008), 65–85.
-  N. Kruse and T. Nesemann, Global asymptotic stability in some discrete dynamical systems, *Journal of Mathematical Analysis and Applications*, **235**, (1999), 151–158.
-  OEIS Foundation Inc., The on-line encyclopedia of integer sequences (2011).
URL <http://oeis.org>

Thank You

Any Questions?

To get references to appear!

[1]

[2]

[3]

[4]

[5]