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The Fibonacci numbers are defined by the initial conditions

$$F_0 = 0$$
 ,  $F_1 = 1$  ,

and for  $n \ge 2$  by

$$F_n = F_{n-1} + F_{n-2} \quad .$$

**Problem 3.1**: Write down  $F_n$  for  $1 \le n \le 5$ 

Solution to 3.1:

$$F_{2} = F_{2-1} + F_{2-2} = F_{1} + F_{0} = 1 + 0 = 1 \quad .$$

$$F_{3} = F_{3-1} + F_{3-2} = F_{2} + F_{1} = 1 + 1 = 2 \quad .$$

$$F_{4} = F_{4-1} + F_{4-2} = F_{3} + F_{2} = 2 + 1 = 3 \quad .$$

$$F_{5} = F_{5-1} + F_{5-2} = F_{4} + F_{3} = 3 + 2 = 5 \quad .$$

## Combinatorial Meaning of the Fibonacci Numbers

 $f_n = F_{n+1}$  is the number of ways of walking from 0 to n where the distance between consecutive stops is either 1 or 2. For example:

 $1:\{01\}$  ,

- $2: \{012, 02\}$
- $3: \{0123, 013, 023\}$ ,

,

 $4: \{01234, 0134, 0234, 0124, 024\}$ , etc.

Proof:  $f_0 = 1, f_1 = 1$ . Look at the set of ways of going from 0 to n. The previous step before n was either n - 2 ( $f_{n-2}$  ways), or n - 1 ( $f_{n-1}$  ways), adding these we get

$$f_n = f_{n-1} + f_{n-2}$$
 .

**Problem 3.2**: List all the 1-2 walks from 0 to 5. Count them and make sure that you get  $f_5 = F_6$ .

## Solution of 3.2:

 $5: \{012345, 01345, 02345, 01245, 0245, 01235, 0135, 0235\}$ 

There are 8 walks, and  $f_5 = F_6 = 8$ .

Binet's formula If  $\alpha = \frac{1+\sqrt{5}}{2}$ ,  $\beta = \frac{1-\sqrt{5}}{2}$ , then

$$F_n = \frac{1}{\sqrt{5}}(\alpha^n - \beta^n)$$

## **Important facts**:

$$\alpha\beta = -1$$
 ,  $\alpha + \beta = 1$  ,  $\alpha - \beta = \sqrt{5}$  ,  $\alpha^2 - \alpha - 1 = 0$  ,  $\beta^2 - \beta - 1 = 0$ 

Since  $\alpha^2 = \alpha + 1$ , we also have  $\alpha^3 = \alpha^2 + \alpha = 2\alpha + 1$   $\alpha^4 = 2\alpha^2 + \alpha = 2(\alpha + 1) + \alpha = 3\alpha + 2$ , and in general, for any positive integer k:

$$\alpha^k = F_k \cdot \alpha + F_{k-1}$$

and, similarly

$$\beta^k = F_k \cdot \beta + F_{k-1}$$

**Problem 3.3**: Prove that, for every non-negative integer n we have

$$F_{n+3} + F_n = 2F_{n+2}$$

**Solution of 3.3**:  $F_n$  is a linear combination of  $\alpha^n$  and  $\beta^n$  so it is enough to prove that

$$\alpha^{n+3} + \alpha^n - 2\alpha^{n+2} = 0 \quad ,$$

and similarly for  $\beta^n$ . But

$$\alpha^{n+3} + \alpha^n - 2\alpha^{n+2} = \alpha^n (\alpha^3 + 1 - 2\alpha^2)$$

Now  $\alpha^2 = \alpha + 1$ ,  $\alpha^3 = 2\alpha + 1$ , so this is

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

Ditto for  $\beta^n$ .

**Problem 3.4**: Use the combinatorial model (in terms of paths) to prove that for every positive integer n,

$$F_{2n+1} = F_{n+1}^2 + F_n^2 \quad .$$

**Solution of 3.4**: Since  $F_n = f_{n-1}$  we have to prove that

$$f_{2n} = f_n^2 + f_{n-1}^2$$

The left side counts all the paths from 0 to 2n. There are two cases. Those that skip over n (giving two paths, one from 0 to n-1, and another from n+1 to 2n, altogether  $f_{n-1}^2$  possibilities ), and those that stop at n (giving two paths, one from 0 to n, and another from n to 2n, altogether  $f_n^2$  possibilities). Since these are only two options, we have  $f_{2n} = f_n^2 + f_{n-1}^2$ .

**Zeilberger-style proofs**. For any Fibonacci identity, there is a (usually rather small) integer  $N_0$ , such that checking it for  $1 \le n \le N_0$  implies it (rigorously!) for all n. How to find the  $N_0$  is beyond the scope of this class, so it will be given to you.

Problem 3.5: Give a Zeilberger-style proof of Cassini's identity

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

You may take  $N_0 = 4$ .

Solution of 3.5:

$$\begin{split} F_{1+1}F_{1-1} - F_1^2 &= F_2F_0 - F_1^2 = 1 \cdot 0 - 1^2 = -1 = (-1)^1 \quad , \\ F_{2+1}F_{2-1} - F_2^2 &= F_3F_1 - F_2^2 = 2 \cdot 1 - 1^2 = 1 = (-1)^2 \quad , \\ F_{3+1}F_{3-1} - F_3^2 &= F_4F_2 - F_3^2 = 3 \cdot 1 - 2^2 = -1 = (-1)^3 \quad , \\ F_{4+1}F_{4-1} - F_4^2 &= F_5F_3 - F_4^2 = 5 \cdot 2 - 3^2 = 1 = (-1)^4 \quad . \end{split}$$

QED!

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