gfun[rectodiffeq] - convert a linear recurrence into a differential equation

Calling Sequence

rectodiffeq (eqns, u,n, f,z)

Parameters

- eqns a single equation or a set of equations
- u, n the name and index of the recurrence
- f, z the name and variable of the function

Description

- Let f be the generating function associated to the sequence (u(n)): f(z)=sum(u(n)*z^n,n=0.. infinity). The procedure outputs a linear differential equation with polynomial coefficients verified by f.
- The input syntax is the same as for <u>rsolve</u>: the first argument should be a single recurrence relation or a set containing one recurrence relation and boundary conditions. The recurrence relation should be linear in the variable **u**, with polynomial coefficients in **n**. The terms of the sequence appearing in the relation should be of the form **u**(**n**+**k**), with **k** an integer.
- The output is either a single differential equation, or a set containing a differential equation and initial conditions.

Examples

> with(gfun): deq:=rectodiffeq({(5*n+10)*u(n)+a*u(n+1)-u(n+2),u(0)=0,u(1)=0},u (n),f(t));

$$deq := (10 t^{2} + a t - 1) f(t) + 5 t^{3} \left(\frac{d}{dt} f(t)\right)$$
(2.1)

> diffeqtorec(deq,f(t),u(n));

$$5n+10$$
) $u(n) + a u(n+1) - u(n+2), u(0) = 0, u(1) = 0$ (2.2)

> deq:=rectodiffeq((n-10)*u(n+1)-u(n),u(n),y(z));

$$deq := \left\{ D(y)(0) = 0, D^{(6)}(y)(0) = 0, D^{(3)}(y)(0) = 0, y(0) = 0, D^{(2)}(y)(0) = 0, 0 \right\}$$
(2.3)

$$D^{(4)}(y)(0) = 0, D^{(5)}(y)(0) = 0, D^{(7)}(y)(0) = 0, D^{(8)}(y)(0) = 0, D^{(9)}(y)(0) = 0,$$
$$D^{(10)}(y)(0) = 0, (-z - 11) y(z) + z \left(\frac{d}{dz} y(z)\right), D^{(11)}(y)(0) = _C_0$$

> dsolve(deq,y(z));

$$y(z) = \frac{1}{39916800} - C_0 e^z z^{11}$$
(2.4)

See Also gfun, gfun[parameters], gfun[diffeqtorec], rsolve