



# The Mathematical Gazette



Knitting the projective plane

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## CONTENTS

### Articles

Mathematics: The greatest subject in the world	<i>Adam McBride</i>	354
Integral solutions of ass and mule problems	<i>David Singmaster</i>	365
The general Vieta-Wallis product for $\pi$	<i>Thomas J. Osler</i>	371
How rare are singular matrices?	<i>Kerry G. Brock</i>	378
An asymptotic formula for powers of binomial coefficients	<i>Jeff D. Farmer and Steven C. Leth</i>	385
Cycles, bicycles, tricycles and more	<i>Barry Lewis</i>	392
Some comments on inverse arithmetic functions	<i>P. G. Brown</i>	403
$n$ -dimensional enrichment for Further Mathematicians	<i>Martin Griffiths</i>	409
Making the real projective plane	<i>Claire Irving</i>	417
The aberrancy of plane curves	<i>Russell A. Gordon</i>	424
About tsunamis	<i>Maurice N. Brearley</i>	437

### Matter for Debate

On building polynomials	<i>C. J. Sangwin</i>	441
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### Notes 89.57 to 89.91

Non-existence of Fibonacci and Lucas numbers in amicable pairs of opposite parity	<i>John H. Jaroma and James M. Mitchell</i>	451
Series connected with the Fibonacci series	<i>Ll. G. Chambers</i>	454
A result on Fibonacci numbers	<i>R. M. Welukar and M. N. Deshpande</i>	455
Another representation of Pythagorean triples	<i>Philip Maynard</i>	456
Rapid decimal expansion of rational fractions	<i>P. MacGregor</i>	458
A new look at $x^m - y^n = 1,  x - y  = 1$	<i>Roy Barbara</i>	460
Fitting triangles to a square	<i>P. G. Brown</i>	461
Digital roots of Mersenne primes and even perfect numbers	<i>Thomas Koshy</i>	464
A simple method for finding tangents to polynomial graphs	<i>Charles Strickland-Constable</i>	466
A short remark on difference equations	<i>István Szalkai</i>	467
An elementary derivation of Euler's series for the arctangent function	<i>Hwang Chien-Lih</i>	469
Which is bigger: $e^{(e^\pi)}$ or $\pi^{(\pi^e)}$ ?	<i>Klara Pinter</i>	470

(The contents are continued inside the back cover.)

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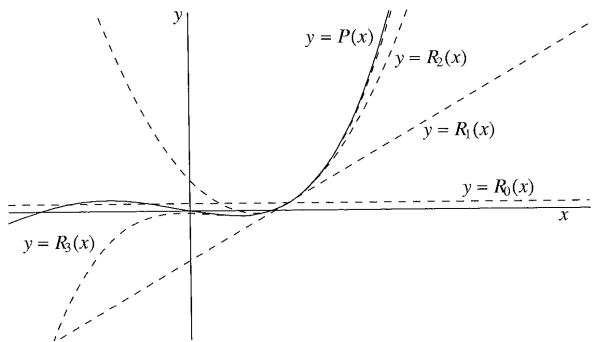


FIGURE 1

CHARLES STRICKLAND-CONSTABLE  
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**89.66 A short remark on difference equations**

I read with interest Hirschhorn's note [1] on the recurrence relations

$$\begin{cases} a_0 = a, & a_{n+1} = a_n - b_n \\ b_0 = b, & b_{n+1} = b_n - c_n \\ c_0 = c, & c_{n+1} = c_n - d_n \\ d_0 = d, & d_{n+1} = d_n - a_n \end{cases} \quad (1)$$

and the 'lengthy calculation' (*sic*) of its explicit formula.

In this note we present the simple (and general but natural) method for solving higher dimensional linear recurrence relations:

$$\mathbf{x}_0 = \mathbf{a}_0, \quad \mathbf{x}_{n+1} = A\mathbf{x}_n, \quad n \geq 0$$

where  $\mathbf{x}_n \in \mathbb{R}^k$  ( $n \in \mathbb{N}$ ) and  $A \in \mathbb{R}^{k \times k}$  ( $k \in \mathbb{N}$  is any fixed number).

The solution clearly is  $\mathbf{x}_n = A^n \mathbf{x}_0$  where the hard task is to determine the powers of the matrix  $A \in \mathbb{R}^{k \times k}$ .

In our example

$$\mathbf{x}_n = \begin{bmatrix} a_n \\ b_n \\ c_n \\ d_n \end{bmatrix}, \quad \mathbf{x}_0 = \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}, \quad \text{and } A = \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & -1 \\ -1 & 0 & 0 & 1 \end{bmatrix}. \quad (2)$$

We present the general method using this example. This method may be well known, but we found it only in [2].

First calculate the eigenvalues and eigenvectors of  $A$ :

$$\lambda_1 = 2, \quad h_1 = \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix}, \quad \lambda_2 = 1 + i, \quad h_2 = \begin{bmatrix} -i \\ -1 \\ i \\ 1 \end{bmatrix},$$

$$\lambda_3 = 1 - i, \quad h_3 = \begin{bmatrix} i \\ -1 \\ -i \\ 1 \end{bmatrix}, \quad \lambda_4 = 0, \quad h_4 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}.$$

For determining the powers of  $A$  we use the fact that  $A$  is similar to a diagonal matrix  $B$  (since its eigenvalues are all different) where

$$A = TBT^{-1}$$

and 
$$T = \begin{bmatrix} 1 & -i & i & 1 \\ -1 & -1 & -1 & 1 \\ 1 & i & -i & 1 \\ -1 & 1 & 1 & 1 \end{bmatrix}$$

(the eigenvectors are the rows) and

$$B = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 + i & 0 & 0 \\ 0 & 0 & 1 - i & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

(the eigenvalues are in the diagonal).

So

$$\mathbf{x}_n = A^n \mathbf{x}_0 = TB^n T^{-1} \mathbf{x}_0 =$$

$$\begin{bmatrix} 1 & -i & i & 1 \\ -1 & -1 & -1 & 1 \\ 1 & i & -i & 1 \\ -1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2^n & 0 & 0 & 0 \\ 0 & (1+i)^n & 0 & 0 \\ 0 & 0 & (1-i)^n & 0 \\ 0 & 0 & 0 & 0^n \end{bmatrix} \begin{bmatrix} \frac{1}{4} & -\frac{1}{4} & \frac{1}{4} & -\frac{1}{4} \\ \frac{1}{4}i & -\frac{1}{4} & -\frac{1}{4}i & \frac{1}{4} \\ -\frac{1}{4}i & -\frac{1}{4} & \frac{1}{4}i & \frac{1}{4} \\ \frac{1}{4} & \frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{bmatrix} \mathbf{x}_0.$$

References

1. M. D. Hirschhorn, Some remarks on difference equations, *Math. Gaz.* **87** (July 2003) pp. 291-296.
2. I. Szalkai, Discrete mathematics and foundations of computer science, Lecture Notes, University of Veszprém, 2000 (in Hungarian).

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