



1.  $y_{n+2} + ay_{n+1} + by_n = 0$ .

This is a *second-order linear homogeneous difference equation* defined on a discrete set of points  $x = 0, 1, 2, \dots$ . The notation  $y_n = y(n)$  is adopted here.

Suppose  $\lambda_1$  and  $\lambda_2$  are roots of the characteristic equations

$$\lambda^2 + a\lambda + b = 0. \quad (1)$$

If  $\lambda_1 \neq \lambda_2$ , the general solution of the difference equation is expressed as

$$y_n = y_1 \frac{\lambda_1^n - \lambda_2^n}{\lambda_1 - \lambda_2} - y_0 b \frac{\lambda_1^{n-1} - \lambda_2^{n-1}}{\lambda_1 - \lambda_2}, \quad (2)$$

where  $y_1$  and  $y_0$  are arbitrary constants (the values of the unknown function at the first two points).

In the case of complex conjugate roots in solution (2), one should separate the real and imaginary parts.

If  $\lambda_1 = \lambda_2$ , the general solution of the difference equation is given by

$$y_n = y_1 n \lambda_1^{n-1} - y_0 b (n-1) \lambda_1^{n-2}.$$

## References

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