

CS 441 Discrete Mathematics for CS

Lecture 18

Summations

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Course administration

- **Homework 5 is due today**
- **Homework 6 is out**
Due on Friday, March 3, 2006 or earlier (TA office)
- **No class on March 3, 2006**

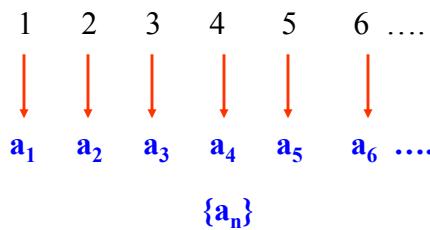
Course web page:

<http://www.cs.pitt.edu/~milos/courses/cs441/>

Sequences

Definition: A **sequence** is a function from a subset of the set of integers (typically the set $\{0,1,2,\dots\}$ or the set $\{1,2,3,\dots\}$) to a set S . We use the notation a_n to denote the image of the integer n . We call a_n a term of the sequence.

Notation: $\{a_n\}$ is used to represent the sequence (note $\{\}$ is the same notation used for sets, so be careful). $\{a_n\}$ represents the ordered list a_1, a_2, a_3, \dots .



Arithmetic progression

Definition: An **arithmetic progression** is a sequence of the form $a, a+d, a+2d, \dots, a+nd$

where a is the *initial term* and d is *common difference*, such that both belong to \mathbb{R} .

Example:

- $s_n = -1 + 4n$
- members: $-1, 3, 7, 11, \dots$

Geometric progression

Definition A **geometric progression** is a sequence of the form:

$$a, ar, ar^2, \dots, ar^k,$$

where a is the *initial term*, and r is the *common ratio*. Both a and r belong to \mathbb{R} .

Example:

- $a_n = (\frac{1}{2})^n$

members: $1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \dots$

Summations

Summation of the terms of a sequence:

$$\sum_{j=m}^n a_j = a_m + a_{m+1} + \dots + a_n$$

The variable j is referred to as the index of summation.

- m is the lower limit and
- n is the upper limit of the summation.

Summations

Example:

- 1) Sum the first 7 terms of $\{n^2\}$ where $n=1,2,3, \dots$.

$$\sum_{j=1}^7 a_j = \sum_{j=1}^7 j^2 =$$

Summations

Example:

- 1) Sum the first 7 terms of $\{n^2\}$ where $n=1,2,3, \dots$.

$$\sum_{j=1}^7 a_j = \sum_{j=1}^7 j^2 = 1 + 4 + 16 + 25 + 36 + 49 = 140$$

Summations

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- $$\sum_{j=1}^7 a_j = \sum_{j=1}^7 j^2 = 1 + 4 + 16 + 25 + 36 + 49 = 140$$
- 2) What is the value of

$$\sum_{k=4}^8 a_j = \sum_{k=4}^8 (-1)^j =$$

Summations

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- $$\sum_{j=1}^7 a_j = \sum_{j=1}^7 j^2 = 1 + 4 + 16 + 25 + 36 + 49 = 140$$
- 2) What is the value of

$$\sum_{k=4}^8 a_j = \sum_{k=4}^8 (-1)^j = 1 + (-1) + 1 + (-1) + 1 = 1$$

Arithmetic series

Definition: The sum of the terms of the arithmetic progression $a, a+d, a+2d, \dots, a+nd$ is called an **arithmetic series**.

Theorem: The sum of the terms of the arithmetic progression $a, a+d, a+2d, \dots, a+nd$ is

$$S = \sum_{j=1}^n (a + jd) = na + d \sum_{j=1}^n j = na + d \frac{n(n+1)}{2}$$

- Why?

Arithmetic series

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Proof:

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Proof:

$$\begin{aligned} S &= \sum_{j=1}^n (a + jd) = \sum_{j=1}^n a + \sum_{j=1}^n jd = na + d \sum_{j=1}^n j \\ \sum_{j=1}^n j &= 1 + 2 + 3 + 4 + \dots + (n-2) + (n-1) + n \end{aligned}$$

Arithmetic series

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$$S = \sum_{j=1}^n (a + jd) = \sum_{j=1}^n a + \sum_{j=1}^n jd = na + d \sum_{j=1}^n j$$

$$\sum_{j=1}^n j = 1 + 2 + 3 + 4 + \dots + (n-2) + (n-1) + n$$

$$1 + (n-1) = n$$

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1+(n-1)=n n ... n

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$$\sum_{j=1}^n j = 1 + 2 + 3 + 4 + \dots + (n-2) + (n-1) + n$$

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$\frac{(n+1)*n}{2}$

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$$\begin{aligned} S &= \sum_{j=1}^5 (2 + j3) = \\ &= \sum_{j=1}^5 2 + \sum_{j=1}^5 j3 = \\ &= 2 \sum_{j=1}^5 1 + 3 \sum_{j=1}^5 j = \end{aligned}$$

Arithmetic series

Example:

$$\begin{aligned} S &= \sum_{j=1}^5 (2 + j3) = \\ &= \sum_{j=1}^5 2 + \sum_{j=1}^5 j3 = \\ &= 2 \sum_{j=1}^5 1 + 3 \sum_{j=1}^5 j = \\ &= 2 * 5 + 3 \sum_{j=1}^5 j = \end{aligned}$$

Arithmetic series

Example:

$$\begin{aligned} S &= \sum_{j=1}^5 (2 + j3) = \\ &= \sum_{j=1}^5 2 + \sum_{j=1}^5 j3 = \\ &= 2 \sum_{j=1}^5 1 + 3 \sum_{j=1}^5 j = \\ &= 2 * 5 + 3 \sum_{j=1}^5 j = \\ &= 10 + 3 \frac{(5+1)}{2} * 5 = \end{aligned}$$

Arithmetic series

Example:

$$\begin{aligned} S &= \sum_{j=1}^5 (2 + j3) = \\ &= \sum_{j=1}^5 2 + \sum_{j=1}^5 j3 = \\ &= 2 \sum_{j=1}^5 1 + 3 \sum_{j=1}^5 j = \\ &= 2 * 5 + 3 \sum_{j=1}^5 j = \\ &= 10 + 3 \frac{(5+1)}{2} * 5 = \\ &= 10 + 45 = 55 \end{aligned}$$

Arithmetic series

Example 2: $S = \sum_{j=3}^5 (2 + j3) =$

Arithmetic series

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 $= \left[\sum_{j=1}^5 (2 + j3) \right] - \left[\sum_{j=1}^2 (2 + j3) \right]$  **Trick**

Arithmetic series

Example 2: $S = \sum_{j=3}^5 (2 + j3) =$

$$= \left[\sum_{j=1}^5 (2 + j3) \right] - \left[\sum_{j=1}^2 (2 + j3) \right] \quad \leftarrow \text{Trick}$$
$$= \left[2 \sum_{j=1}^5 1 + 3 \sum_{j=1}^5 j \right] - \left[2 \sum_{j=1}^2 1 + 3 \sum_{j=1}^2 j \right]$$
$$= 55 - 13 = 42$$

Double summations

Example: $S = \sum_{i=1}^4 \sum_{j=1}^2 (2i - j) =$

Double summations

$$\text{Example: } S = \sum_{i=1}^4 \sum_{j=1}^2 (2i - j) = \\ = \sum_{i=1}^4 \left[\sum_{j=1}^2 2i - \sum_{j=1}^2 j \right] =$$

Double summations

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Geometric series

Definition: The sum of the terms of a geometric progression a, ar, ar^2, \dots, ar^n is called a **geometric series**.

Theorem: The sum of the terms of a geometric progression a, ar, ar^2, \dots, ar^n is

$$S = \sum_{j=0}^n (ar^j) = a \sum_{j=0}^n r^j = a \left[\frac{r^{n+1} - 1}{r - 1} \right]$$

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$$S = \sum_{j=0}^n ar^j = a + ar + ar^2 + ar^3 + \dots + ar^n$$

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$$rS = r \sum_{j=0}^n ar^j = ar + ar^2 + ar^3 + \dots + ar^{n+1}$$

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$$S = \frac{ar^{n+1} - a}{r - 1} = a \left[\frac{r^{n+1} - 1}{r - 1} \right]$$

Geometric series

Example:

$$S = \sum_{j=0}^n 2(5)^j =$$

Geometric series

Example:

$$S = \sum_{j=0}^3 2(5)^j =$$

General formula:

$$S = \sum_{j=0}^n (ar^j) = a \sum_{j=0}^n r^j = a \left[\frac{r^{n+1} - 1}{r - 1} \right]$$

$$\begin{aligned} S &= \sum_{j=0}^3 2(5)^j = 2 * \frac{5^4 - 1}{5 - 1} = \\ &= 2 * \frac{625 - 1}{4} = 2 * \frac{624}{4} = 2 * 156 = 312 \end{aligned}$$

Summations

Summation:

$$\sum_{j=m}^n a_j = a_m + a_{m+1} + \dots + a_n$$

The variable j is referred to as the index of summation.

- m is the lower limit and
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$$S = \sum_{j=1}^n (a + jd) = na + d \sum_{j=1}^n j = na + d \frac{n(n+1)}{2}$$

Arithmetic series

How to calculate:

$$S = \sum_{j=4}^7 (3 + 5j) =$$

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$$\begin{aligned} &= ar^{n+1} - a \\ &\Rightarrow S = \frac{ar^{n+1} - a}{r - 1} = a \left[\frac{r^{n+1} - 1}{r - 1} \right] \end{aligned}$$

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Infinite geometric series

- Infinite geometric series can be computed in the closed form for $x < 1$

$$S = \sum_{n=0}^{\infty} (x^n)$$

- How?

Infinite geometric series

- Infinite geometric series can be computed in the closed form for $x < 1$
- How?

$$\sum_{n=0}^{\infty} x^n = \lim_{k \rightarrow \infty} \sum_{n=0}^k x^n = \lim_{k \rightarrow \infty} \frac{x^{k+1} - 1}{x - 1} = -\frac{1}{x - 1} = \frac{1}{1 - x}$$

- Thus:

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1 - x}$$