Sequences

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0 Introduction

The purpose of this article is to introduce the reader to the mathematical language ancillary to sequences. This includes various mathematical operations on sequences. We will use the symbol \mathbb{N}_0 to denote the nonnegative integers $\{0, 1, 2, 3, ...\}$, and the symbol \mathbb{R} to denote the real numbers.

1 A Ton of Definitons

To get started, let's define some terms.

Definition. A sequence is a function $a : \mathbb{N}_0 \to \mathbb{R}$. We will use the traditional notation $a_n = a(n)$. The number n is the *index* of the sequence a at n.

You should think of the indices of a sequence as living between the entries; each index points to the entry just to its right.

Definition. The zero sequence 0 is defined by $0_n = 0$ for all $n \in \mathbb{N}_0$. Sequences that are constant functions are called *constant sequences*.

Algebraic operations on sequences are defined in the canonical way. If a and b are sequences, we define the following

- 1. $(a+b)_n = a_n + b_n, n \in \mathbb{N}_0$
- 2. $(a-b)_n = a_n b_n, n \in \mathbb{N}_0$
- 3. $(ab)_n = a_n b_n, n \in \mathbb{N}_0$
- 4. $(a/b)_n = a_n/b_n, n \in \mathbb{N}_0$

It would be accurate to describe these definitions as being "entrywise operations."

Notice that if a is a sequence and $f : \mathbb{R} \to \mathbb{R}$, then the composition $f \circ a : \mathbb{N}_0 \to \mathbb{R}$ is defined. We define

$$f(a)_n = f(a_n), \qquad n \in \mathbb{N}_0.$$

The *convolution* of sequences a and b is defined as

$$a * b(n) = \sum_{k=0}^{n} a_k b_{n-k}.$$

2 Convolution Examples

Let's compute an example Consider the sequences $a_n = 1/2^n$ and $b_n - 1/3^n$, $n \in \mathbb{N}_0$. In our computation we will use the geometric series theorem which says that

$$\sum_{k=0}^{n} z^{k} = \frac{1 - z^{n+1}}{1 - z}, \qquad z! = 1.$$

For $n \in \mathbb{N}_0$,

$$(a * b)_n = \sum_{k=0}^n a_k b_{n-k}$$

= $\sum_{k=0}^n \frac{1}{2^k} \frac{1}{3^{n-k}}$
= $\frac{1}{3^n} \sum_{k=0}^n \left(\frac{3}{2}\right)^k$
= $\frac{1}{3^n} \frac{1 - (3/2)^{n+1}}{1 - 3/2}$
= $\frac{2}{3^n} \left((3/2)^{n+1} - 1 \right)$
= $\frac{3}{2^n} - \frac{2}{3^n}$.

This computation is easily generalizable.

Here is another example consider the sequence $a_n = n$ for $n \in \mathbb{N}_0$. We will use these two facts that hold for $n \in \mathbb{N}_0$:

$$\sum_{k=0}^{n} k = \frac{n(n+1)}{2}$$

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 $\quad \text{and} \quad$

$$\sum_{k=0}^{n} k^2 = \frac{n(n+1)(2n+1)}{6}$$

Then

$$(a * a)_n = \sum_{k=0}^n a_k a_{n-k}$$

= $\sum_{k=0}^n k(n-k)$
= $\sum_{k=0}^n nk - k^2$
= $n \sum_{k=0}^n k - \sum_{k=0}^n k^2$
= $\frac{n^2(n+1)}{2} + \frac{n(n+1)(2n+1)}{6}$
= $n(n+1) \left(\frac{n}{2} - \frac{(2n+1)}{6}\right)$
= $\frac{1}{6}n(n+1)(n-1)$