Double-Recurrence Fibonacci Numbers and Generalizations

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Abstract

Let $(F_n)_{n\geq 0}$ be the Fibonacci sequence given by the recurrence $F_{n+2} = F_{n+1} + F_n$, for $n \geq 0$, where $F_0 = 0$ and $F_1 = 1$. There are several generalizations of this sequence and also several interesting identities. In this paper, we investigate a homogeneous recurrence relation that, in a way, extends the linear recurrence of the Fibonacci sequence for two variables, called *double-recurrence Fibonacci numbers*, given by F(m,n) = F(m-1,n-1) + F(m-2,n-2), for $n,m \geq 2$, where $F(m,0) = F_m$, $F(m,1) = F_{m+1}, F(0,n) = F_n$ and $F(1,n) = F_{n+1}$. We exhibit a formula to calculate the values of this double recurrence, only in terms of Fibonacci numbers, such as certain identities for their sums are outlined. Finally, a general case is studied.

1 Introduction

Fibonacci numbers are known for their amazing properties, association with geometric figures, among others [7, 4]. Using the usual notation for such numbers, $(F_n)_{n\geq 0}$, they are given by the following linear recurrence of order two: $F_{n+2} = F_{n+1} + F_n$, for $n \geq 0$, where $F_0 = 0$ and $F_1 = 1$. The Fibonacci sequence has been generalized in many ways, some by preserving the initial conditions, and others by studying high order recurrences with similar initial conditions [6, 3].

Our interest relies in a generalization that uses a recurrence for two indices (called a *double-recurrence*), such as the one studied by Hosoya [2], who defined a set of integers $\{f_{m,n}\}$ satisfying:

$$f_{m,n} = f_{m-1,n} + f_{m-2,n}$$

$$f_{m,n} = f_{m-1,n-1} + f_{m-2,n-2}$$

for all $m \ge 2, m \ge n \ge 0$, where

$$f_{0,0} = f_{1,0} = f_{1,1} = f_{2,1} = 1$$

Those numbers, when arranged triangularly, provide the famous *Fibonacci Triangle* (also known as *Hosoya's Triangle*). One of our goals is to construct an analogue of the Fibonacci Triangle, studying a similar double-recurrence. The set of numbers $\{F(m,n)\}$, will be required to satisfy the following,

$$F(m,n) = F(m-1, n-1) + F(m-2, n-2), \text{ for } m, n \ge 2,$$
(1)

with initial values

$$F(m,0) = F_m,$$
 $F(1,n) = F_{n+1},$
 $F(m,1) = F_{m+1},$ $F(0,n) = F_n.$

The initial conditions above, along with (1), are sufficient to calculate the value of F(m, n) at each $(m, n) \in \mathbb{N}^2$. We call the values of the set $\{F(m, n)\}$, double-recurrence Fibonacci numbers. Note that F(m, n) is a symmetric function, since the initial conditions above and below the main diagonal are the same, and that F(k, i) = F(k, k - i) for all $0 \le i \le \lfloor k/2 \rfloor$. Figure 1, displays a few values for F(m, n), considering the bottom left corner as the origin (0, 0), and the (m, n) coordinate having the value for F(m, n).

Consider the value of the coordinate (7, 4), given by F(7, 4) = 19, and then draw a parallel to the antidiagonal from this point towards the axis, where the interactions begin with initial values $F(3, 0) = F_3$ and $F(4, 1) = F_5$. This means that, in order to determine F(7, 4), we only needed the pair F_3 and F_5 , in other words, only Fibonacci numbers. The following proposition, asserts that this property is true for all F(m, n), meaning that these values can be obtained using only Fibonacci numbers.

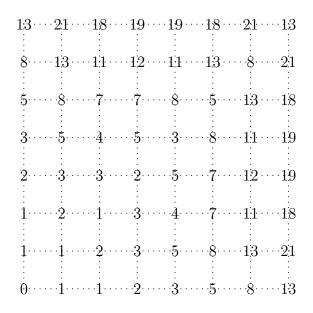


Figure 1: Double-Fibonacci Numbers

Proposition 1. Let $m, n \in \mathbb{N}$, and F(m, n) be a double-recurrence Fibonacci number, with $k := \min\{m, n\}$. Then,

$$F(m,n) = F_k F_{|m-n|+2} + F_{k-1} F_{|m-n|}.$$
(2)

Proof. We proceed by the induction principle for two variables. It Is straightforward that $F(0,0) = F_0 = F_0F_2 + F_{-1}F_0$. So, supposing that (2) holds for all $i \leq m$ and $j \leq n$, we have

$$F(m+1,n) = F(m,n-1) + F(m-1,n-2)$$

= $F_{k'}F_{|m-n+1|+2} + F_{k'-1}F_{|m-n+1|} + F_{k'-1}F_{|m-n+1|+2} + F_{k'-2}F_{|m-n+1|+2}$

where $k' = \min\{m, n-1\} \Rightarrow k' - 1 = \min\{m - 1, n - 2\}$. Therefore,

$$F(m+1,n) = F_{k'+1}F_{|(m+1)-n|+2} + F_{k'}F_{|(m+1)-n|},$$

and since $k' + 1 = \min\{m + 1, n\}$, the identity holds in this case. Analogously, following the same steps, the identity also holds for F(m, n + 1), which completes the proof.

In the homogeneous double-recurrence (1), one could replace the initial conditions by a general linear recurrence sequence of order two, or even arithmetic functions. In other words, we have the following:

Definition 2. Let $m, n \in \mathbb{N}$. The function H(m, n) satisfying

$$H(m,n) = H(m-1, n-1) + H(m-2, n-2)$$
(3)

for all $m, n \geq 2$, where the following initial conditions are given

$$\begin{array}{ll} H(m,0) = H_1(m), & H(0,n) = H_2(n), \\ H(m,1) = H_1^2(m), & H(1,n) = H_2^1(n), \end{array}$$

with H_1 , H_2 , H_1^2 and H_2^1 arithmetic functions, is called a double-recurrence function. If H_1 , H_2 , H_1^2 and H_2^1 are linear recurrence sequences of order two, the function satisfying (3) is called a spin Function.

In this way, double-recurrence Fibonacci numbers are values of a spin Function, such as every Fibonacci and Lucas numbers. Now, let H(m, n) be a spin Function, where

$$H(m,0) = H_1(m) \quad \text{with} \quad H_1(0) = a \text{ and } H_1(1) = b,$$

$$H(m,1) = H_1^2(m) \quad \text{with} \quad H_1^2(0) = d \text{ and } H_1^2(1) = c,$$

$$H(0,n) = H_2(n) \quad \text{with} \quad H_2(0) = a \text{ and } H_2(1) = b,$$

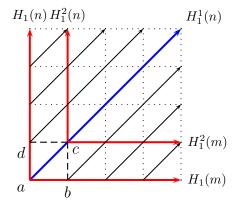
$$H(1,n) = H_2^1(n) \quad \text{with} \quad H_2^1(0) = d \text{ and } H_2^1(1) = c,$$

(4)

and if m = n, we have a linear recurrence sequence of order two, given by:

$$H(m,m) = H_1^1(m)$$
, with $H_1^1(0) = a$ and $H_1^1(1) = c$. (5)

The motivation for the term *spin function*, relies on the way that we can reach, from the initial terms, all pairs of $(m, n) \in \mathbb{N}^2$, where the function is evaluated, using every secondary diagonal on it, that we refer as *strings*. A graphical representation of it, can be seen next.



 $F_n \quad F_{n+1} \qquad F_n$ $F_n \quad F_n$ F_{m+1} F_m

Figure 2: A spin Function and its strings

Figure 3: Double-recurrence Fibonacci function

2 Properties and Identities

Among several generalizations for Fibonacci numbers, we now consider the ones that satisfies the Fibonacci recurrence relation, but with arbitrary initial conditions. **Definition 3.** Let $(G_n)_n$ a linear recurrence sequence of order two, where $G_1 = a$, $G_2 = b$ and $G_{n+2} = G_{n+1} + G_n$, $n \ge 1$. The ensuing sequence is called a generalized Fibonacci sequence (GFS).

The following, is a classical result, that can be easily proved by induction, which states that every term on a GFS, can be written only in terms of Fibonacci numbers and their initial conditions.

Theorem 4. Let G_n denote the nth term of the GFS. Then $G_{n+2} = bF_{n+1} + aF_n$, $n \ge 1$. *Proof.* See [5, Th. 7.1].

Note that, Proposition 1 can be seen as a generalization of Theorem 4 for doublerecurrence Fibonacci numbers. Our immediate purpose is to show that an analogous result also holds for spin functions. In order to do so, we introduce a double-recurrence function that will play the same role as Fibonacci numbers on Theorem 4. Let $m, n, a, b \in \mathbb{N}$. Then, define

$$F_a^b(m,n) := bF_n F_{|m-n|+2} + aF_{n-1}F_{|m-n|} .$$
(6)

It is easy to see that $F_a^b(m,n)$ is a double-recurrence function, but not necessarily a spin Function, i.e.,

$$F_a^b(m+2, n+2) = F_a^b(m+1, n+1) + F_a^b(m, n),$$

but the functions on the initial conditions are not necessarily linear recurrence sequences of order two. For that, we have the following result.

Proposition 5. Let $m, n \in \mathbb{N}$ and the spin function H(m, n), such as on Definition 2. Then,

i. If
$$n \le m-1$$
, then $H(m,n) = F_{a+b}^c(m-1,n) + F_b^d(m-2,n)$

ii. If m - 1 < n, then $H(m, n) = F_{a+d}^c(n - 1, m) + F_d^b(n - 2, m)$.

Proof. Let H(m, n) be a spin function for $n \leq m - 1$, with functions H_1^2 and H_1 given by the initial conditions described previously. Similarly to the Proposition 1, we have

$$H(m,n) = F_n H_1^2(m-n+1) + F_{n-1} H_1(m-n),$$

and since H_1^2 and H_1 are linear recurrence sequences, using Theorem 4, we get

$$H(m,n) = F_n(cF_{m-n+1} + dF_{m-n}) + F_{n-1}(bF_{m-n} + aF_{m-n-1})$$

= $cF_nF_{m-n+1} + aF_{n-1}F_{m-n-1} + dF_nF_{m-n} + bF_{n-1}F_{m-n}$

Using that $bF_{n-1}F_{m-n} = b \cdot (F_{n-1}F_{m-n-2} + F_{n-1}F_{m-n-1})$, we obtain

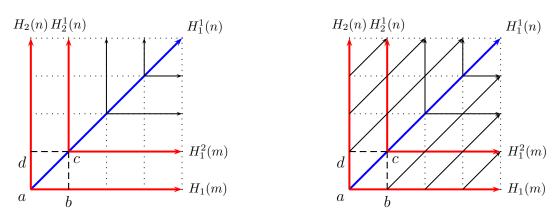
$$H(m,n) = cF_nF_{m-n+1} + (a+b) \cdot F_{n-1}F_{m-n-1} + dF_nF_{m-n} + bF_{n-1}F_{m-n-2}$$

= $F_{a+b}^c(m-1,n) + F_b^d(m-2,n)$.

Analogously, for m - 1 < n, considering H_2^1 and H_2 , we get

$$H(m,n) = F_{a+d}^c(n-1,m) + F_b^d(n-2,m),$$

which completes the proof.



sition 5

Figure 4: Graphical representation of Propo- Figure 5: Combination of Proposition 5 and Definition 2

Now, we return our attention to sums of double-recurrence Fibonacci numbers. But first, we recall an interesting identity for Generalized Fibonacci Numbers [9], giving an alternative proof for it.

Proposition 6. Let $(G_n)_n$ be a GFS, where $G_n = G_{n-1} + G_{n-2}$ with initial conditions $G_0 = g_0$ and $G_1 = g_1$. Then

$$\sum_{i=1}^{n} iG_i = nG_{n+2} - G_{n+3} + G_3 \tag{7}$$

Proof. Straightforward from Theorem 4, we have $G_n = g_0 F_{n-1} + g_1 F_n$. Thus,

$$\sum_{i=1}^{n} iG_i = g_0 \sum_{i=1}^{n} iF_{i-1} + g_1 \sum_{i=1}^{n} iF_i$$

= $g_0 \sum_{i=0}^{n-1} (i+1)F_i + g_1 \sum_{i=1}^{n} iF_i$ (8)

$$= g_0((n-1)F_{n+1} - F_{n+2} + 2 + F_{n+1} - 1) + g_1(nF_{n+2} - F_{n+3} + 2)$$
(9)
= $n(g_0F_{n+1} + g_1F_{n+2}) - (g_0F_{n+2} + g_1F_{n+3}) + 2g_0 + g_1$
= $nG_{n+2} - G_{n+3} + G_3$

Where, from (8) to (9), the identity $\sum_{i=1}^{n} iF_i = nF_{n+2} - F_{n+3} + 2$, [8, p.16, Ex.10], is used.

The following proposition, consists of a closed form to calculate the sums of Double-Fibonacci numbers, where the indices are in $\{1, \ldots, m\}^2$.

Proposition 7. Let F(i, j) be Double-Fibonacci Numbers, where $i, j \in \{0, 1, ..., m\}$. Then,

i. The sum of all Double-Fibonacci Numbers with indices below the main diagonal, including it, is given by

$$\sum_{\substack{i,j=0\\j\leq i}}^{m} F(i,j) = \frac{2}{5} \left(mL_{m+3} - L_{m+4} + 2F_{m+2} \right) + 2.$$
(10)

ii. The sum of all Double-Fibonacci Numbers, with indices on the square $m \times m$, is

$$\sum_{i,j=0}^{m} F(i,j) = \frac{4}{5} \left(mL_{m+3} - L_{m+4} + 2F_{m+2} \right) - F_{m+2} + 5.$$

Proof. First, we proceed to prove (i), and use it to prove (ii). Rewriting (10), and using the closed form on Proposition 1, we have

$$\sum_{\substack{i,j=0\\i\ge j}}^{m} F(i,j) = \sum_{i=0}^{m} \sum_{j=0}^{i} F_j F_{i-j+2} + F_{j-1} F_{i-j}$$
$$= \sum_{i=0}^{m} \sum_{j=0}^{i} F_j F_{i-j+1} + F_{j-1} F_{i-j} + F_j F_{i-j},$$

and since $F_i = F_j F_{i-j+1} + F_{j-1} F_{i-j}$, it follows,

$$= \sum_{i=0}^{m} \sum_{j=0}^{i} F_i + F_j F_{i-j}$$
$$= \sum_{i=0}^{m} \left((i+1) F_i + \sum_{j=0}^{i} F_{i-j} F_j \right).$$

Now, we observe that the sum $\sum_{j=0}^{i} F_{i-j}F_j$, is referenced as sequence <u>A001629</u> on [1], where is established that it is equal to $((i-1)F_i + 2iF_{i-1})/5 = (iL_i - F_i)/5$, $(L_n)_{n\geq 0}$ being the Lucas Sequence, and the last equality follows from [5, Eq. 32.13, p. 375]. Thus,

$$\sum_{\substack{i,j=0\\i\ge j}}^{m} F(i,j) = \sum_{i=0}^{m} (i+1)F_i + \sum_{i=0}^{m} \frac{iL_i - F_i}{5}.$$

From Proposition 6 and $\sum_{i=1}^{n} F_i = F_{n+2} - 1$, we have,

$$= m\left(\frac{L_{m+2}}{5} + F_{m+2}\right) - \left(\frac{L_{m+3}}{5} + F_{m+3}\right) + \frac{4}{5}F_{m+2} + 2,$$

then, finally by $L_{n-1} + L_{n+1} = 5F_n$ (see [5, Cor. 5.5, p. 80]), it follows that

$$= \frac{m \left(L_{m+2} + L_{m+1} + L_{m+3}\right)}{5} - \frac{\left(L_{m+4} + L_{m+2} + L_{m+3}\right)}{5} + \frac{4}{5}F_{m+2} + 2$$

$$\therefore \sum_{\substack{i,j=0\\i\geq j}}^{m} F(i,j) = \frac{2}{5} \left(mL_{m+3} - L_{m+4} + 2F_{m+2}\right) + 2,$$

completing the proof for (i). For (ii), we use the symmetry satisfied by double-recurrence Fibonacci Numbers, F(m, n) = F(n, m), giving us that the sum on (ii) is two times the sum on (i), minus the sum for indices on the main diagonal:

$$\sum_{i,j=0}^{m} F(i,j) = 2 \sum_{\substack{i,j=0\\i\leq j}}^{m} F(i,j) - \sum_{i=0}^{m} F(i,i)$$
$$= \frac{4}{5} (mL_{m+3} - L_{m+4} + 2F_{m+2}) + 4 - \sum_{i=0}^{m} F_i$$
$$= \frac{4}{5} (mL_{m+3} - L_{m+4} + 2F_{m+2}) - F_{m+2} + 5.$$

Out of curiosity, equation (10) happens to be the same formula for the path length of the Fibonacci tree of order n. (A178523 of [1])

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(Concerned with sequences <u>A001629</u>, <u>A002940</u>, <u>A006478</u>, <u>A010049</u>, <u>A014286</u>, <u>A122491</u>, <u>A178523</u>, <u>A190062</u>,)

Appendix

The following table explicit some interesting sequences founded on [1], that can be obtained from the sum of the terms of H(i, j), with initial conditions a, b, c and d, considering $0 \le j < i \le n, 0 \le i \le j \le n$, and all $i, j \in \{0, 1, ..., n\}^2$.

Initial Condition [a, b, c, d]	$\sum_{i=1}^n \sum_{j=0}^{i-1} H(i,j)$	$\sum_{j=0}^n \sum_{i=0}^j H(i,j)$	$\sum_{i,j=0}^{m} H(i,j)$
$ \begin{bmatrix} 0, 0, 0, 1 \\ 0, 0, 1, 0 \end{bmatrix} $	$\frac{\underline{A006478}(n)}{\underline{A002940}(n-2)}$	$\frac{A001629}{A006478(n+1)}$	<u>A006478</u> $(n+1)$
$ \begin{bmatrix} 0, 0, 1, 0\\ \hline [0, 0, 1, 1]\\ \hline [0, 1, 0, 0] $	$\frac{-1002240(n-2)}{-10000000}$	$\frac{\underline{A122491}(n+1)}{\underline{A122491}(n+2)}$	$-\frac{-}{A006478}(n+1)$
$ \begin{bmatrix} 0, 1, 0, 1 \\ 0, 1, 1, 0 \end{bmatrix} $	$\frac{\underline{A006478(n+1)}}{\underline{A014286(n)}}$	$\frac{A006478(n+1)}{A002940(n-1)}$	<u>A178523</u> $(n+1)$
$ \begin{bmatrix} 0, 1, 1, 1] \\ \hline [1, 0, 0, 0] \end{bmatrix} $	$-\frac{A001629(n)}{(n)}$	$\frac{A178523(n+1)}{A010049(n+1)}$	-
$ \begin{array}{c c} [1,0,0,1]\\\hline [1,0,1,0]\\\hline [1,0,1,1]\\\hline \end{array} $	$\frac{\underline{A122491}(n+1)}{\underline{A178523}(n)}$	$\frac{A001629(n+2)}{-}$ A006478(n+2)	-
$ \begin{bmatrix} 1, 0, 1, 1\\ \hline 1, 1, 0, 0\\ \hline 1, 1, 1, 0\\ \end{bmatrix} $	$\frac{A006478(n+1)}{A002940(n-1)}$	$\frac{A000410(n+2)}{A190062(n+1)}$	-
[1, 1, 1, 1]	-	<u>A014286</u> $(n+11)$	-

Table 1: Related sequences.