Exact and asymptotic solutions of the recurrence $f(n) = f\left(\lfloor \frac{n}{2} \rfloor\right) + f\left(\lceil \frac{n}{2} \rceil\right) + g(n)$: theory and applications*

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Abstract

Divide-and-conquer recurrences of the form

$$f(n) = f\left(\lfloor \tfrac{n}{2} \rfloor\right) + f\left(\lceil \tfrac{n}{2} \rceil\right) + g(n) \qquad (n \geqslant 2),$$

with $g(n)$ and $f(1)$ given, appear very frequently in the analysis of computer algorithms and related areas. While most previous methods and results focus on simpler crude approximation to the solution, we show that the solution satisfies always the simple *identity*

$$f(n) = nP(\log_2 n) - Q(n)$$

under an optimum (iff) condition on $g(n)$. This form is not only an identity but also an asymptotic expansion because $Q(n)$ is of a smaller order than linearity. Explicit forms for the *continuous* periodic function P are provided. We show how our results can be easily applied to many dozens of concrete examples collected from the literature, and how they can be extended in various directions. Our method of proof is surprisingly simple and elementary, but leads to the strongest types of results for all examples to which our theory applies.

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1 Introduction

Divide-and-conquer is one of the most widely used design paradigms in computer algorithms, and it often appears in the form of subproblems of nearly the same cardinalities. Indeed, such a "principle of balancing" has long been observed to be "a basic guide to good algorithm design"; see [1, §2.7] and has found fruitful applications in algorithmics; typical examples can be found in computer arithmetics, mergesort, sorting and merging and networks, digital sums, fast Fourier transform, computational geometry algorithms, combinatorial sequences, random trees, etc. The analysis of the corresponding algorithms often leads, in its simplest form, to recurrences of the form

$$f(n) = f\left(\lfloor \tfrac{n}{2} \rfloor\right) + f\left(\lceil \tfrac{n}{2} \rceil\right) + g(n) \qquad (n \geqslant 2), \tag{1.1}$$

for given $g(n)$ and $f(1)$; here the function $g(n)$ is often called the *toll function*. The recurrence (1.1) can also be written as

$$\begin{cases} f(2n) = 2f(n) + g(2n), \\ f(2n+1) = f(n) + f(n+1) + g(2n+1) \end{cases} \qquad (n \geqslant 1). \tag{1.2}$$

For simplicity, we refer to (1.1) (or (1.2)) as the *BDC (Balanced Divide-and-Conquer) recurrence*. Such a recurrence also naturally arises as the solution of the recurrences with maximization or minimization such as

$$f(n) = \min_{1 \leqslant j < n} \{f(j) + f(n-j)\} + g(n) \qquad (n \geqslant 2),$$

when $g(n)$ is convex (namely, the second difference of $g(n)$ is nonnegative and $g(3) \geqslant g(2)$); see [34, 39, 46].

In most cases, one seeks crude upper or lower bounds for the solution of the BDC recurrence (1.1), and for that purpose there are many different approaches used in the literature, three common ones being as follows.

- *Change the two-sided recurrence* (1.1) *into a one-sided one*: Replace the floor function in (1.1) by ceiling function or the other way round, resulting in the two recurrences

$$\begin{cases} f(n) = 2f\left(\lfloor \tfrac{n}{2} \rfloor\right) + g(n), \\ f(n) = 2f\left(\lceil \tfrac{n}{2} \rceil\right) + g(n), \end{cases} \qquad (n \geqslant 2), \tag{1.3}$$

  which provide then good lower and upper bounds to the original solution. Such one-sided recurrences are easier to solve because $\lfloor \frac{1}{2} \lfloor \frac{n}{2} \rfloor \rfloor = \lfloor \frac{n}{4} \rfloor$ and $\lceil \frac{1}{2} \lceil \frac{n}{2} \rceil \rceil = \lceil \frac{n}{4} \rceil$ for all n, so that their solutions can be readily obtained by iteration:

$$\begin{cases} f(n) = \sum_{0 \leqslant k < L_n} 2^k g\left(\lfloor \tfrac{n}{2^k} \rfloor\right) + 2^{L_n} f(1), \\ f(n) = \sum_{0 \leqslant k \leqslant L_{n-1}} 2^k g\left(\lceil \tfrac{n}{2^k} \rceil\right) + f(1) 2^{L_{n-1}+1}, \end{cases} \qquad (n \geqslant 2),$$

  respectively, where, *here and throughout this paper*, $L_x := \lfloor \log_2 x \rfloor$ for $x > 0$. Then the asymptotic behavior of $g(n)$ can be translated into that of $f(n)$ by a direct bounding argument. In particular, we have $f(n) = O(n \log n)$ when $g(n) = O(n)$.

- *From power-of-two to general n*: alternatively, the BDC recurrence can be solved by assuming that n is a power of two and then by iterating the resulting difference equation, giving

$$f(n) = 2f\left(\tfrac{n}{2}\right) + g(n) = \sum_{0 \leqslant k < L_n} 2^k g\left(\tfrac{n}{2^k}\right) + 2^{L_n} f\left(\tfrac{n}{2^{L_n}}\right), \tag{1.4}$$

  and then the growth order of $f(n)$ may be deduced from that of $g(n)$ by induction or by monotonicity.

- *Master Theorems*: yet another widely used approach is to apply the so-called "Master Theorems", which for our BDC recurrence has the form

$$f(n) = \begin{cases} O(n), & \text{if } g(n) = O(n^{1-\varepsilon}), \\ O(n \log n), & \text{if } g(n) = O(n), \\ \Theta(g(n)), & \text{if } g(n) = \Omega(n^{1+\varepsilon}) \text{ and regular varying.} \end{cases} \tag{1.5}$$

  We see particularly that linearity serves as a "watershed function" [74] separating small and large cost: very roughly if $g(n)$ is sufficiently smaller than linear, then $f(n)$ is always linear, while if $g(n)$ is larger than linear, then $f(n)$ is of the same order as that of $g(n)$. This form was proposed by Bentley et al. in [6], which is the first paper on Master Theorems and shaped much of the early development of the topic; note that special cases such as $g(n) = O(1)$ and $g(n) = O(n)$ were discussed in Aho et al.'s classical book [1] on algorithms. On the other hand, "Master Theorems" first appeared in Cormen et al.'s book [19].

Master Theorems such as (1.5) for different recursions have been the subject of many papers; we briefly summarize the major ones in Table 1.

Bentley, Haken and Saxe [6] Verma [71], Mogos [54]	$f(n) = cf(bn) + g(n)$
Wang and Fu [73]	$f(n) = c_n f(b_n) + g(n)$
Akra and Bazzi [2] Leighton [52] Kao [49], Verma [72] Schöning [66], Yap [74]	$f(x) = \sum_{1 \leqslant k \leqslant r} c_k f(b_k x) + g(x)$
Roura [65]	$f(n) = \sum_{1 \leqslant k \leqslant r} c_{n,k} f(b_{n,k}) + g(n)$
Drmota and Szpankowski [24]	$f(n) = \sum_{1 \leqslant k \leqslant r} c_k f\left(\lfloor b_k n + \delta_k \rfloor\right)$ $+ \sum_{1 \leqslant k \leqslant r} c'_k f\left(\lceil b_k n + \delta'_k \rceil\right) + g(n)$

Table 1: *Master Theorems for some recurrences: except for the last two references, most results are of an O-type and one major proof-technique is based on iteration and induction. Here $c, c_n, c_{n,k}, c'_k$ are all positive constants, $b, b_n, b_{n,k} \in (0,1)$ and $\delta_k, \delta'_k = O(k^{1-\varepsilon})$ for some $\varepsilon > 0$.*

It is worth mentioning that recurrences of similar types, particularly the form examined by Akra and Bazzi [2] and Leighton [52], were also studied in number theory, functional equations (often referred to as “linear functional equations”) and other areas; see for example [29, 44], [51, Ch. 6] and the references therein.

Returning to the BDC recurrence (1.1), as far as the asymptotic linearity of $f(n)$ is concerned, namely, $f(n) = O(n)$, the following conditions on $g(n)$ have been proved to be sufficient; here and throughout this paper $\varepsilon > 0$ represents a small constant whose value may differ from one occurrence to another.

- Aho et al. [1]: $g(n) = O(1)$;
- Bentley et al. [6]: $g(n) = O(n^{1-\varepsilon})$;
- Brassard and Bratley [8, p. 77], Yap [74]: $g(n) = O\big(\frac{n}{(\log n)^{1+\varepsilon}}\big)$;
- Verma [71]:

$$g(n) \geqslant 0,\ \tfrac{g(n)}{n} \text{ nonincreasing and } \textstyle\sum_{k\geqslant 1} \frac{g(2^k)}{2^k} \text{ converges;} \tag{V}$$

- Akra and Bazzi [2] and Leighton [52]:

$$g(x) \geqslant 0, c_1 g(x) \leqslant g(u) \leqslant c_2 g(x) \text{ for } \tfrac{1}{2}x \leqslant u \leqslant x \text{ and } \textstyle\sum_{1\leqslant k\leqslant n} \frac{g(k)}{k^2} = O(1). \tag{ABL}$$

Our natural motivating question was: *what is the optimum (necessary and sufficient) condition for the asymptotic linearity of* $f(n)$, namely, *under what condition(s) on* $g(n)$ *does* $f(n)$ *satisfy the estimate* $f(n) = \Theta(n)$ *and vice versa?* Verma addressed this question in [71] and argued that $f(n) = \Theta(n)$ iff $g(n)$ satisfies conditions (V). However, as we will see, his sufficient conditions are not necessary; for example, neither positivity nor monotonicity is needed. On the other hand, the conditions (ABL) are not necessary neither because the polynomial growth condition is very strong and does not apply to sequences containing gaps (for example, $g(n) = \mathbf{1}_{n \text{ odd}}$). Also $g(n)$ in general may oscillate between positive and negative values.

Since the monotonicity condition in (V) and the polynomial growth condition in (ABL) are both very restrictive, we then ask if the boundedness of the two partial sums appeared in both conditions (V) and (ABL) alone are optimum? This is a very natural guess in view of the closeness of the other sufficient conditions to n we listed above. However, the answer is still in the negative as the following two examples show (they are not even sufficient). More precisely, that the condition $\sum_{0\leqslant k\leqslant m} \frac{g(2^k)}{2^k} = O(1)$ is insufficient for $f(n) = O(n)$ is seen by the example

$$g(n) = \begin{cases} \frac{2^\ell}{\ell}, & \text{if } n = 3\cdot 2^\ell,\ \ell \geqslant 1 \\ 0, & \text{otherwise} \end{cases} \quad\Longrightarrow\quad \begin{cases} \sum_{0\leqslant k\leqslant m} \frac{g(2^k)}{2^k} = O(1) \\ \text{but } f(3\cdot 2^m) = \Theta(2^m \log m). \end{cases}$$

Similarly, the insufficiency of the condition $\sum_{0\leqslant k\leqslant n} \frac{g(k)}{k^2} = O(1)$ becomes obvious through the example

$$g(n) = \begin{cases} \frac{2^\ell}{\ell}, & \text{if } n = 2^\ell,\ \ell \geqslant 1; \\ 0, & \text{otherwise} \end{cases} \quad\Longrightarrow\quad \begin{cases} \sum_{0\leqslant k\leqslant n} \frac{g(k)}{k^2} = O(1) \\ \text{but } f(2^m) = \Theta(2^m \log m). \end{cases}$$

As we will see these conditions are, although not sufficient, very close to being optimum.

Note that partial sums of the form $\sum_{1\leqslant k\leqslant n} \frac{g(k)}{k^2}$ also appeared in other contexts such as

- divide-and-conquer algorithms in computational geometry; see [18, 21, 22];
- quicksort and search trees: [16, 17, 45];
- linearity of subadditive functions; see [38, 39],

and the partial sum $\sum_{1\leqslant k\leqslant m}\frac{g(2^k)}{2^k}$ arises in the analysis of queue-mergesort [13] and bounds for recurrences with minimization or maximization [46, 53].

In addition to more rough O-bounds, the exact and asymptotic aspects exhibited by the BDC recurrence lead to many interesting periodic oscillating phenomena (as will be demonstrated in this paper through many concrete examples), which have been less explored so far. One of the main goals of this paper is to show that the BDC recurrence (1.1), under very general conditions on $g(n)$, has always an *exact solution* of the form

$$f(n) = F(n) + nP(\log_2 n) - Q(n) \qquad (n \geqslant 2), \tag{1.6}$$

where $F(n)$ is either 0 or larger than linear, $P(x)$ is 1-periodic and $Q(n) = o(n)$. Furthermore, each of these functions can be readily computed or even admit a simple closed-form expression. This implies that most crude or asymptotic approximations to (1.1) by using uniquely ceiling or floor functions are to some extent unnecessary. Indeed, we also show that approximating (1.1) by (1.3) will not only lose precision of approximation but also result in *discontinuous* periodic functions, as opposed to *continuous* P in (1.6). Thus *the continuity of P represents a characteristic property of the BDC recurrence*.

Asymptotic solutions to (1.1) were systematically analyzed in [30, 31] by a novel, powerful analytic approach based on Mellin-Perron integral, finite differences and Dirichlet series; see also [32, 35]. This approach was later refined in [36, 42, 43], leading to exact solutions that are also asymptotic in nature. These papers deal with more specific problems although the approaches used are quite general. By a completely different approach, Kieffer [50] shows that

$$g(n) = O(1) \Longrightarrow f(n) = nP(\log_2 n) + o(n), \tag{1.7}$$

where $P(t)$ is a *continuous* 1-periodic function. Then it is also natural to ask: *what is the iff-condition for the estimate on the right-hand side of* (1.7)? See also [30, 31, 36, 41, 57] for more examples with explicitly computable periodic function P and more precise approximations.

The key to our optimum condition of the asymptotic linearity of $f(n)$ relies on *linear interpolation*, which extends the sequence $f(n)$ to a function defined for all real $x \geqslant 0$ by

$$f(x) := f(\lfloor x\rfloor) + \{x\}(f(\lfloor x\rfloor + 1) - f(\lfloor x\rfloor)) \qquad (x \geqslant 0), \tag{1.8}$$

where $\{x\}$ denotes the fractional part of x, and $g(x)$ is defined similarly; see Table 2 for a few concrete examples of a sequence and its interpolated function. With the introduction of this relation, the recurrence (1.1) can then be written in the more general yet much simpler form (see Lemma 1)

$$f(x) = 2f\left(\tfrac{x}{2}\right) + g(x) \qquad (x \geqslant 2), \tag{1.9}$$

whose solution is readily obtained by iteration as in (1.4), provided that we define $g(0)$ and $g(1)$ properly; see Lemma 2 for more details.

Theorem 1 (Asymptotic linearity of $f(n)$: O-bound)**.** *Define the sequence $f(n)$ by (1.1) and $G_m(t) := \sum_{0\leqslant k\leqslant m} 2^{-k} g(2^k t)$. Then*

$$f(n) = O(n) \quad \textit{iff} \quad G_m(t) = O(1) \textit{ for } m \geqslant 1 \textit{ and } t \in [1,2]. \tag{1.10}$$

We see that our optimum condition requires neither positivity nor monotonicity nor polynomial growth condition of $g(n)$ such as that in (ABL) but instead relies on the boundedness of a weighted partial sum of the interpolated function. Note that the results mentioned above from [1, 2, 6, 8, 52, 74, 71] yielding $f(n) = O(n)$ under various conditions all follow immediately.

It turns out that in almost all cases of interest, the O-bound can indeed be replaced by more precise asymptotic or exact expressions, under a slightly stronger condition. Recall that a sequence $\{f_n(x)\}$ of functions *converges uniformly* to a limiting function $f(x)$ for $x \in [a,b]$ if for any $\varepsilon > 0$ there exists an integer N such that $|f_n(x) - f(x)| < \varepsilon$ for all $n \geqslant N$ and for all $x \in [a,b]$. While the usual continuity is defined at a point, the uniform continuity is defined on an interval.

Theorem 2 (Asymptotic linearity of $f(n)$: asymptotics and identity)**.** *Define $g(0) = g(1) = 0$. Then the following statements are equivalent.*

(i) *$f(n) = nP(\log_2 n) + o(n)$ as $n \to \infty$, for some continuous and 1-periodic function P on $\mathbb{R}$.*

(ii) *$f(x) = xP(\log_2 x) + o(x)$ as $x \to \infty$, for some 1-periodic function P on $\mathbb{R}$.*

(iii) *$G_m(t) := \sum_{0\leqslant k\leqslant m} 2^{-k} g(2^k t)$ converges uniformly to $G(t) := \sum_{k\geqslant 0} 2^{-k} g(2^k t)$ for $t \in [1,2]$ as $m \to \infty$.*

When these conditions hold, we have indeed an identity

$$f(x) \equiv xP(\log_2 x) - Q(x) \qquad (x \geqslant 1), \tag{1.11}$$

and the closed-form expression for the 1-periodic function P and the remainder Q

$$P(t) := \sum_{k\in\mathbb{Z}} 2^{-k-\{t\}} g(2^{k+\{t\}}) + f(1) = \sum_{k\geqslant 0} 2^{-k-\{t\}} g(2^{k+\{t\}}) + f(1) \qquad (t \in \mathbb{R}) \tag{1.12}$$

and

$$Q(x) := G(x) - g(x) = \sum_{k\geqslant 1} 2^{-k} g(2^k x), \tag{1.13}$$

with $Q(x) = o(x)$ as $x \to \infty$.

Note that the continuity of P in (ii) is not part of the condition and is automatically implied if (ii) holds.

A trivial case when $g(n) \equiv c$ gives $P \equiv c + f(1)$ and $Q(n) = c$.

The following sufficient condition is stronger but in most cases easier to check.

Corollary 1. *If $g(n) = O(n(\log n)^{-1-\varepsilon})$ with $\varepsilon > 0$, then $f(n) = nP(\log_2 n) - Q(n)$ for $n \geqslant 1$, where P, Q are defined as in Theorem 2 and $Q(n) = O(n(\log n)^{-\varepsilon})$.*

We give many examples below where $g(n)$ is known explicitly and it is possible to compute $P(t)$ and $Q(n)$ exactly by (1.12) and (1.13). However, Theorem 2 and Corollary 1 are as useful in cases where we only have an estimate of the toll function $g(n)$; in this case (1.11) still yields a representation of $f(n)$ and (1.12) and (1.13) can be used to derive estimates of the periodic function $P(t)$ and the error term $Q(n)$. As an example, the result (1.7) by Kieffer [50] follows immediately; indeed, we obtain a stronger error term $Q(n) = O(1)$ under his condition $g(n) = O(1)$. Similarly, if $g(n) = O(n^{1-\varepsilon})$, then $Q(n) = O(n^{1-\varepsilon})$.

A common case encountered in many examples below is $g(n) = 0$ when n is even. In this case, $Q(n) = 0$ for $n \geqslant 1$ by (1.13).

Corollary 2. *If $g(n) = 0$ when n is even, then $f(n) = nP(\log_2 n)$ for $n \geqslant 1$.*

While Theorem 2 and the two corollaries are formulated in terms of a sublinear toll function $g(n)$, their use is not limited to this range. Indeed, if $g(n)$ is of a higher order, then one can often normalize $f(n)$ properly so that the resulting sequence satisfies (1.1) with a sublinear $g(n)$ for which our framework applies. Roughly, for a suitable $F(n)$, the sequence $f(n) - F(n)$ satisfies (1.1) with a new $g(n)$ satisfying our conditions, which yields (1.6). For example, if $g(n) = \lfloor \frac{n}{2} \rfloor$ (see Example 5.2(b) below), then one can write $g(n) = \frac{n}{2} - \{\frac{n}{2}\}$, and express the solution into two parts: the part corresponding to $\frac{n}{2}$ can be easily solved by iterating (1.9), leading to a simple closed-form expression, and the part corresponding to $\{\frac{n}{2}\}$ is well within the range of applicability of Theorem 2. See Section 5 for details.

The key idea of linear interpolation we used here also extends to the more general recurrence

$$f(n) = \alpha f\left(\left\lfloor \tfrac{n}{2} \right\rfloor\right) + \beta f\left(\left\lceil \tfrac{n}{2} \right\rceil\right) + g(n) \qquad (n \geqslant 2), \tag{1.14}$$

with $f(1)$ and $g(n)$ given, but the technicalities are more involved because the interpolation function is no more linear when $\alpha \neq \beta$. This and finer properties of the periodic function P under stronger conditions will be discussed in a companion paper [47].

From a methodological point of view, it is of interest to mention that many different techniques have been developed for clarifying the asymptotics of general divide-and-conquer recurrences of the form (1.14) and their extensions; these include (i) real-analytic (including calculus, functional iteration, linear algebra, additivity, repertoire, etc.): see, for example, [2, 6, 37, 39, 62, 71, 74], (ii) complex-analytic: [24, 30, 31, 32, 36, 42], (iii) Tauberian theorems: [24, 34], (iv) renewal theory: [29], and (v) fractal geometry and iterated function system: [25, 50, 56]. These techniques show not only the wide occurrence of the recurrence (1.14) but also its rich mathematical connections to other tools.

This paper is structured as follows. We prove Theorem 1 and 2 in the next section. Applications to a large number of examples, mostly from analysis of algorithms and Sloane's OEIS, Online Encyclopedia of Integer Sequences [68], will be discussed in Sections 3–6. We then consider a few variants and extensions in Section 7 such as the recurrence arising from dividing into $q \geqslant 2$ parts of nearly of the same sizes

$$f(n) = \sum_{1 \leqslant k \leqslant q} f\left(\left\lfloor \tfrac{n+k-1}{q} \right\rfloor\right) + g(n), \tag{1.15}$$

which reduces to (1.1) when $q = 2$. The final section deals briefly with the simpler cases (1.3).

Notation. For convenience, we introduce the operator Λ as follows:

$$\Lambda[f](n) := f(n) - f\left(\left\lfloor \tfrac{n}{2} \right\rfloor\right) - f\left(\left\lceil \tfrac{n}{2} \right\rceil\right),$$

so that (1.1) can be written as $\Lambda[f](n) = g(n)$ or simply as $\Lambda[f] = g$ (where $n \geqslant 2$ is tacitly understood). Let $L_x = \lfloor \log_2 x \rfloor$ when $x > 0$. The (generic) functions P, Q, G are always defined as in Theorem 2 (except in Sections 7 and 8).

2 The recurrence $\Lambda[f] = g$

We prove Theorems 1 and 2 in this section. Observe first that the recursion equation (1.1) for $n \geqslant 2$ does not involve $f(0), g(0)$ and $g(1)$, so we may choose their values arbitrarily. For definiteness and for our purposes, we will later choose $f(0) = g(0) = g(1) = 0$.

From the sequence $f(n)$ to the continuous function $f(x)$.

Lemma 1. *If we extend $f(n)$ to $f(x)$ and $g(n)$ to $g(x)$ by the linear interpolation (1.8), then $f(x)$ satisfies (1.9) for $x \geqslant 2$.*

Proof. If $x = n$ is an integer, then (1.9) is the same as (1.1), recalling (1.8). Hence, (1.9) holds for integer $x = n \geqslant 2$. Moreover, both sides of (1.9) are linear on each interval $[n, n+1]$, so since they are equal at the endpoints, they are equal for all $x \in [n, n+1]$, $n \geqslant 2$. $\square$

A few concrete cases of g discussed below are listed in Table 2 together with their interpolated version.

$g(n)$	$g(x)$	$g(n)$	$g(x)$
c	c	n	x
$\mathbf{1}_{n \text{ is odd}}$	$\begin{cases} \{x\}, & \text{if } \lfloor x \rfloor \text{ is even} \\ 1 - \{x\}, & \text{if } \lfloor x \rfloor \text{ is odd} \end{cases}$	$\mathbf{1}_{n \equiv 2 \bmod 4}$	$\begin{cases} \{x\}, & \text{if } \lfloor x \rfloor \equiv 1 \bmod 4 \\ 1 - \{x\}, & \text{if } \lfloor x \rfloor \equiv 2 \bmod 4 \\ 0, & \text{if } \lfloor x \rfloor \equiv \{0, 3\} \bmod 4 \end{cases}$
$\lfloor \log_2 n \rfloor$	$\begin{cases} \lfloor \log_2 x \rfloor + \{x\}, \\ \quad \text{if } \lfloor x \rfloor = 2^{L_x+1} - 1 \\ \lfloor \log_2 x \rfloor, \quad \text{otherwise} \end{cases}$	$\lfloor \frac{n}{2} \rfloor$	$\begin{cases} \lfloor \frac{x}{2} \rfloor + \{x\}, & \text{if } \lfloor x \rfloor \text{ is odd} \\ \lfloor \frac{x}{2} \rfloor, & \text{if } \lfloor x \rfloor \text{ is even} \end{cases}$

Table 2: *Some examples of $g(n)$ and their interpolated extensions $g(x)$.*

Identities. By iterating the functional equation (1.9), we obtain first the following relation.

Lemma 2. *For any $x \geqslant 1$ and $0 \leqslant m \leqslant L_x$,*

$$f(x) = \sum_{0 \leqslant k < m} 2^k g\left(2^{-k} x\right) + 2^m f\left(2^{-m} x\right). \tag{2.1}$$

Remark 2.1. Lemmas 1 and 2 are valid for any $f(0)$, $g(0)$, and $g(1)$, since we only claim (1.9) for $x \geqslant 2$. If we choose $f(0) = f(1)$ and $g(0) = g(1) = -f(1)$, then (1.1) holds also for $n = 0, 1$ and the proof above shows that (1.9) holds for all $x \geqslant 0$. These choices provide a more elegant formulation, which may have other uses, but for our purposes, we find it simpler to choose $g(1) = 0$ and consider only $x \geqslant 2$ in (1.9). □

From now on and throughout this section, we choose $g(0) = g(1) = 0$, so that $g(x) = 0$ for $x \in [0, 1]$. With this choice of $g(0)$ and $g(1)$, we obtain the following basic identities.

Lemma 3. *The identities*

$$x^{-1} f(x) = \sum_{0 \leqslant k \leqslant L_x} (2^{-k}x)^{-1} g(2^{-k}x) + f(1) \tag{2.2}$$

$$= \sum_{k \geqslant 0} (2^{-k}x)^{-1} g(2^{-k}x) + f(1) \tag{2.3}$$

hold for $x \geqslant 1$.

In particular, if $f(1) = 0$, then

$$x^{-1} f(x) = \sum_{k \geqslant 0} (2^{-k}x)^{-1} g(2^{-k}x) \qquad (x \geqslant 1).$$

Note also that the Master Theorems in (1.5) follow immediately from (2.2).

Proof. By (1.9), $f(2) = 2f(1) + g(2)$, and thus, by (1.8),

$$f(x) = f(1) + (f(1) + g(2))(x - 1) = f(1)x + g(2)(x - 1) \qquad (1 \leqslant x \leqslant 2).$$

But since $g(1) = 0$, we have $g(x) = g(2)(x - 1)$ for $1 \leqslant x \leqslant 2$; thus

$$f(x) = f(1)x + g(x) \qquad (1 \leqslant x \leqslant 2).$$

Substituting this relation into (2.1) with $m = L_x$ gives, for $x \geqslant 1$,

$$f(x) = \sum_{0 \leqslant k < L_x} 2^k g\left(2^{-k}x\right) + 2^{L_x} f\left(2^{-L_x}x\right)$$

$$= \sum_{0 \leqslant k \leqslant L_x} 2^k g\left(2^{-k}x\right) + f(1)x, \tag{2.4}$$

since $1 \leqslant 2^{-L_x}x < 2$. This proves (2.2), and (2.3) follows since $g(2^{-k}x) = 0$ for $k > L_x$. □

Proof of Theorem 1. Write $\theta_x := \{\log_2 x\}$, so that $x = 2^{L_x+\theta_x}$. Then by (2.2) and making the change of variables $k \mapsto L_x - k$, we see that for $x \geqslant 1$

$$x^{-1} f(x) = \sum_{0 \leqslant k \leqslant L_x} 2^{-k-\theta_x} g\left(2^{k+\theta_x}\right) + f(1) = 2^{-\theta_x} G_{L_x}(2^{\theta_x}) + f(1). \tag{2.5}$$

Thus if $G_m(t) = O(1)$, then $f(x) = O(x)$, and vice versa. □

Proof of Theorem 2. (iii) *(uniform convergence of $G_m(t)$)* $\implies$ (i),(ii) *(asymptotics of $f(n)$ and $f(x)$)*: Assume that (iii) holds. Then we first show that the series

$$P_1(t) := \sum_{k\in\mathbb{Z}} 2^{-(k+t)} g\big(2^{k+t}\big) = \sum_{k\in\mathbb{Z}} 2^{-(k+\{t\})} g\big(2^{k+\{t\}}\big) \tag{2.6}$$

is a well-defined continuous 1-periodic function. For that purpose, let $t \in [0,1]$. Since $g(x) = 0$ for $0 \leqslant x \leqslant 1$, we have

$$P_1(t) = \sum_{k\geqslant 0} 2^{-(k+t)} g(2^{k+t}) = 2^{-t} G(2^t) \qquad (0 \leqslant t \leqslant 1), \tag{2.7}$$

where $G(2^t) = \lim_{m\to\infty} G_m(2^t)$ converges uniformly for $t \in [0,1]$. The uniform convergence theorem and the continuity of $g(x)$ imply that $P_1(t)$ is continuous on $[0,1]$. Furthermore, by replacing k by $k - \lfloor t \rfloor$, we see that for every $t \in \mathbb{R}$, the two sums in (2.6) are equal, and both convergent; thus, P_1 is well-defined and 1-periodic on $\mathbb{R}$. Consequently, P_1 and $P = P_1 + f(1)$ are continuous 1-periodic function on $\mathbb{R}$.

To show (ii), we apply (2.5) and obtain, with $\theta_x = \{\log_2 x\}$ and using (2.7),

$$\begin{aligned} x^{-1} f(x) &= 2^{-\theta_x} G_{L_x}(2^{\theta_x}) + f(1) = 2^{-\theta_x} G(2^{\theta_x}) + f(1) + o(1) \\ &= P_1(\theta_x) + f(1) + o(1) = P(\theta_x) + o(1) = P(\log_2 x) + o(1), \end{aligned} \tag{2.8}$$

as $x \to \infty$. Thus (ii) holds with the continuity of P, which in turn implies (i).
(i) $\implies$ (ii): Assume that (i) holds. We prove that

$$|x^{-1} f(\lfloor x \rfloor) - P(\log_2 x)| \to 0 \quad \text{and} \quad |x^{-1} f(\lceil x \rceil) - P(\log_2 x)| \to 0, \tag{2.9}$$

as $x \to \infty$, which will then imply (ii) since $f(x)$ linearly interpolates between $f(\lfloor x \rfloor)$ and $f(\lfloor x \rfloor + 1)$. We split the first difference into three parts:

$$\begin{aligned} |x^{-1} f(\lfloor x \rfloor) - P(\log_2 x)| \leqslant\ & |x^{-1} f(\lfloor x \rfloor) - \lfloor x \rfloor^{-1} f(\lfloor x \rfloor)| \\ & + |\lfloor x \rfloor^{-1} f(\lfloor x \rfloor) - P(\log_2 \lfloor x \rfloor)| \\ & + |P(\log_2 \lfloor x \rfloor) - P(\log_2 x)|. \end{aligned}$$

By assumption, $n^{-1} f(n)$ is bounded; thus the first term satisfies

$$|x^{-1} - \lfloor x \rfloor^{-1}||f(\lfloor x \rfloor)| = O\big(x^{-1} \lfloor x \rfloor^{-1} f(\lfloor x \rfloor)\big) = O(x^{-1}).$$

The second term on the right-hand side tends to zero as $x \to \infty$ by assumption. Finally, since the continuity of P ensures uniform continuity and $|\log_2 \lfloor x \rfloor - \log_2 x| = O(x^{-1})$, we see that the third term also converges to zero. This proves the first relation in (2.9). The proof of the other convergence in (2.9) is similar.
(ii) $\implies$ (iii): Assume that (ii) holds. Then for any $\varepsilon > 0$, there exists $K > 0$ such that for all $x \geqslant 2^K$

$$|x^{-1} f(x) - P(\log_2 x)| < \varepsilon. \tag{2.10}$$

For $t \in [1,2]$, let $x = 2^k t$, where $k > K$. Then (2.10) yields

$$|(2^k t)^{-1} f(2^k t) - P(\log_2 t)| < \varepsilon, \tag{2.11}$$

since $P(\log_2 x) = P(k + \log_2 t) = P(\log_2 t)$. By (2.5) for $1 \leqslant t < 2$ and by continuity for $t = 2$,

$$(2^k t)^{-1} f(2^k t) = t^{-1} G_k(t) + f(1).$$

Thus, as $k \to \infty$, (2.11) yields

$$t^{-1} G_k(t) \to P(\log_2 t) - f(1),$$

uniformly for $t \in [1, 2]$, which implies (iii).

To complete the proof of Theorem 2, we observe that if we define $Q(x) := xP(\log_2 x) - f(x)$, implying that (1.11) holds, then for $x \geqslant 1$, by (2.7) and (2.5), since $\log_2 x = L_x + \theta_x$ where $\theta_x = \{\log_2 x\}$,

$$\begin{aligned} Q(x) &= xP(\theta_x) - f(x) = xP_1(\theta_x) + xf(1) - f(x) = x2^{-\theta_x} G\big(2^{\theta_x}\big) - x2^{-\theta_x} G_{L_x}\big(2^{\theta_x}\big) \\ &= 2^{L_x} \sum_{k > L_x} 2^{-k} g\big(2^{k+\theta_x}\big) = \sum_{j \geqslant 1} 2^{-j} g\big(2^j x\big) = G(x) - g(x), \end{aligned}$$

showing (1.13). Moreover, $Q(x) = o(x)$ as $x \to \infty$ by (1.11) and (ii). □

The following sufficient condition is generally simpler to apply.

Corollary 3. *Define* $A_m := \sup_{2^m \leqslant n \leqslant 2^{m+1}} |g(n)|$. *Then*

$$\sum_{m \geqslant 0} 2^{-m} A_m < \infty \quad \textit{implies} \quad f(x) = xP(\log_2 x) - Q(x) \quad \textit{for } x \geqslant 1,$$

where P *is continuous,* 1*-periodic and is given by* (1.12) *and* $Q(x) := \sum_{k \geqslant 1} 2^{-k} g(2^k x) = o(x)$.

Similar conditions on blockwise suprema appear in many other areas of mathematics such as the "direct Riemann integrability" in renewal theory; see [64, §3.10].

Remark 2.2. If Theorem 2 applies, then necessarily $g(n) = o(n)$. In fact, (iii) implies $2^{-k} g(2^k t) \to 0$ uniformly for $t \in [1, 2]$ as $k \to \infty$, and thus $g(x)/x \to 0$ as $x \to \infty$. □

Remark 2.3. The sum $G(t) := \sum_{k \geqslant 0} 2^{-k} g(2^k t)$ in (iii) may fail to converge absolutely. One counterexample is given by taking $g(n) := \frac{(-1)^k}{k} \min\big(n - 2^k, 2^{k+1} - n\big)$ for $n \in [2^k, 2^{k+1})$, $k \geqslant 1$. Then $G(\frac{3}{2}) = \frac{1}{2} \sum_{k \geqslant 1} \frac{(-1)^k}{k}$. □

Remark 2.4. Any continuous 1-periodic function $P(x)$ can occur in Theorem 2 for some $f(1)$ and $g(n)$. For example, given P, we may take $f(1) = P(0)$, and then define P_1 and G backwards by $P_1(t) := P(t) - f(1)$ and (2.7), implying that $G(1) = G(2) = P_1(1) = 0$. Then define $G_m(t)$ for $t \in [1, 2]$ by linear interpolation between the values $G_m(2^{-m} n) := G(2^{-m} n)$, $n \in [2^m, 2^{m+1}]$. There exists a $g(x)$ on $[1, \infty)$ such that $G_m(t) = \sum_{0 \leqslant k \leqslant m} 2^{-k} g(2^k t)$ for $t \in [1, 2]$ and $m \geqslant 0$; this function is linear on each interval $[n, n + 1]$, and is thus given by linear interpolation of the sequence $g(n)$. Finally, note that $G_m(t) \to G(t)$ uniformly on $[1, 2]$ since $G(t)$ is continuous. See the graphic renderings of diverse P in Sections 3–7 on applications. □

An example with non-uniform convergence. We now show by a simple example that uniform convergence of $G_m(t)$ is needed for the continuity of P, which also reflects the difference between Theorem 1 and Theorem 2.

Define

$$f(n) = \begin{cases} 0, & \text{if } n = \lfloor \frac{2^k}{3} \rfloor \text{ or } n = \lceil \frac{2^k}{3} \rceil, k \geqslant 1; \\ n, & \text{otherwise,} \end{cases}$$

and let $g(n)$ be defined by (1.1). Then $g(n) = 0$ unless $\left|n - \frac{2^k}{3}\right| \leqslant \frac{7}{3}$ for $k \geqslant 1$. Note that $\lceil \frac{2^k}{3} \rceil = \lfloor \frac{2^k}{3} \rfloor + 1$ for $k \geqslant 0$. More precisely, $g(n) \neq 0$ if and only if, writing $n_k := \lfloor \frac{2^k}{3} \rfloor$,

$$n \in \{4, 7\} \text{ or } n \in \bigcup_{k \geqslant 5 \text{ odd}} \{n_k - 1, n_k + 2, n_k + 3\} \text{ or } n \in \bigcup_{k \geqslant 6 \text{ even}} \{n_k - 2, n_k - 1, n_k + 2\}.$$

Note first that $f(n) = O(n)$, and thus $G_m(t) = O(1)$ for $t \in [1, 2]$ by Theorem 1.

Furthermore, $f(x) = x$ unless $\left|x - \frac{2^k}{3}\right| \leqslant \frac{5}{3}$ for some k. If $x \in [1, 2]$ and $x \neq \frac{4}{3}$ (or for any $x \notin \{\frac{2^k}{3}\}_{k \in \mathbb{Z}}$), then this holds for $2^m x$ for all large x, and thus $f(2^m x) \sim 2^m x$. However, $f\left(\frac{2^m}{3}\right) = 0$ for all m. Thus we see that $(2^m x)^{-1} f(2^m x) \to P(\log_2 x)$ as $m \to \infty$, where the function

$$P(x) = \begin{cases} 0, & x + \log_2 3 \in \mathbb{Z}; \\ 1, & \text{otherwise,} \end{cases} \tag{2.12}$$

is not continuous.

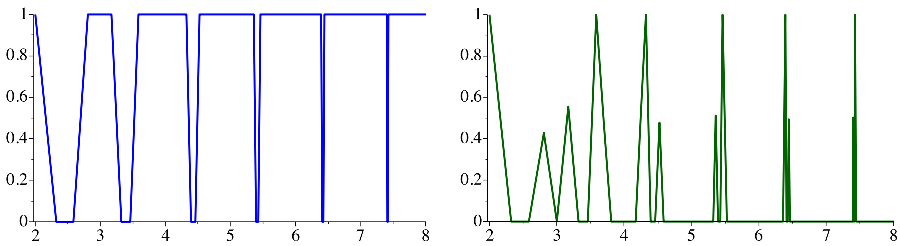


Figure 1: *The functions* $\frac{f(x)}{x}$ *and* $\frac{g(x)}{x}$ *in logarithmic scale.*

Moreover, it follows from (2.5) that if $1 \leqslant x < 2$ and $m \geqslant 0$, so $L_{2^m x} = m$, then $(2^m x)^{-1} f(2^m x) = x^{-1} G_m(x)$. Consequently, $x^{-1} G_m(x) \to P(\log_2 x)$ as $m \to \infty$, and thus

$$G_m(x) \to G(x) = x P(\log_2 x) \tag{2.13}$$

for $1 \leqslant x < 2$; it is easily verified that $G_m(2) = 2G_{m+1}(1)$, so (2.13) holds for $x = 2$ too. However, since the limit (2.12) is discontinuous, the convergence is not uniform on $[1, 2]$. In fact, $g(n) = n$ for arbitrarily large n, so $g(n)$ is not $o(n)$; cf. Remark 2.2. In this example, $f(n) = 0$ for arbitrarily large n, and thus $n^{-1} f(n) \not\to 1$, although (1.12) converges for every t.

2.1 Fourier expansions

The periodic function of P can be computed, in addition to the series expansion (1.12), via its Fourier series. Although the polynomial convergence rate of the Fourier series is generally much worse than the exponential rate provided by (1.12), the viewpoint from the frequency domain (rather than from the time domain) provides much information; for example, the mean value of P in the unit interval is given by the 0th Fourier coefficient, and the other coefficients yield an estimate of the magnitude of the oscillations of P.

Theorem 3 (Fourier series expansion of P)**.** *Suppose that the equivalent conditions (i)–(iii) in Theorem 2 hold. Let*

$$\chi_k := \frac{2k\pi i}{\log 2} \qquad (k \in \mathbb{Z}), \tag{2.14}$$

and let

$$D(s) := \sum_{n\geqslant 2} g(n)\big((n+1)^{-s} - 2n^{-s} + (n-1)^{-s}\big), \tag{2.15}$$

which converges at least for $s \in \{\chi_k : k \in \mathbb{Z}\} \cup \{s : \Re(s) > 0\}$. Then $P(t)$ has the Fourier series expansion:

$$P(t) \sim f(1) + \frac{D'(0)}{\log 2} + \frac{1}{\log 2}\sum_{k\neq 0} \frac{D(\chi_k)}{\chi_k(\chi_k+1)} e^{2k\pi i t}, \tag{2.16}$$

where

$$D'(0) := \sum_{n\geqslant 2} g(n)\big(2\log n - \log(n+1) - \log(n-1)\big). \tag{2.17}$$

Compare the expansions in [31]. Here, we use the symbol "$\sim$" for the Fourier series since the series may not converge for every t (although it does in typical examples); see Remark 2.8.

Proof. Since $P(t)$ is 1-periodic and integrable (in fact, continuous), it has a Fourier series expansion $P(t) \sim \sum_{k\in\mathbb{Z}} \hat{P}(k)e^{2k\pi i t}$, and since $P(t) = P_1(t) + f(1)$, we have $\hat{P}(k) = \hat{P}_1(k) + \delta_{k0} f(1)$. By (2.7) and the uniform convergence of G_m to G on $[1,2]$, and noting that $2^{\chi_k} = 1$,

$$\begin{aligned}
\hat{P}_1(k) &= \int_0^1 P_1(t)e^{-2k\pi i t}\,\mathrm{d}t = \int_0^1 G(2^t)2^{-t}e^{-2k\pi i t}\,\mathrm{d}t = \frac{1}{\log 2}\int_1^2 G(v)v^{-2-\chi_k}\,\mathrm{d}v \\
&= \frac{1}{\log 2}\lim_{m\to\infty}\int_1^2 \sum_{0\leqslant j\leqslant m} 2^{-j} g(2^j v)v^{-2-\chi_k}\,\mathrm{d}v \\
&= \frac{1}{\log 2}\lim_{m\to\infty}\sum_{0\leqslant j\leqslant m}\int_{2^j}^{2^{j+1}} g(y)y^{-2-\chi_k}\,\mathrm{d}y \\
&= \frac{1}{\log 2}\lim_{m\to\infty}\int_1^{2^{m+1}} g(y)y^{-2-\chi_k}\,\mathrm{d}y.
\end{aligned} \tag{2.18}$$

Furthermore, $g(n) = o(n)$ (see Remark 2.2), and thus $\int_{2^m}^{2^{m+1}} |g(x)|x^{-2}\,\mathrm{d}x = o(1)$ as $m \to \infty$. Consequently, (2.18) shows that

$$\hat{P}_1(k) = \frac{1}{\log 2}\int_1^\infty g(y)y^{-2-\chi_k}\,\mathrm{d}y = \frac{1}{\log 2}\int_0^\infty g(y)y^{-2-\chi_k}\,\mathrm{d}y, \tag{2.19}$$

where the integrals converge conditionally in the usual sense, namely, as $\lim_{A\to\infty}\int^A$.

Now the linear interpolation (1.8) can be written as

$$g(x) = \sum_{n\geqslant 2} g(n)\min\bigl(x-(n-1), n+1-x\bigr)\mathbf{1}_{n-1\leqslant x\leqslant n}, \tag{2.20}$$

and thus for any s such that the integral $\int_1^\infty g(x)x^{-2-s}\,\mathrm{d}x$ converges conditionally, as $N\to\infty$,

$$\begin{aligned}\int_1^\infty g(x)x^{-2-s}\,\mathrm{d}x &= \int_1^N g(x)x^{-2-s}\,\mathrm{d}x + o(1)\\ &= \sum_{2\leqslant n\leqslant N} g(n)\int_{n-1}^{n+1}\frac{\min\bigl(x-(n-1), n+1-x\bigr)}{x^{2+s}}\,\mathrm{d}x + o(1).\end{aligned} \tag{2.21}$$

An elementary integration yields, for $s\neq 0,-1$,

$$\int_{n-1}^{n+1}\frac{\min\bigl(x-(n-1), n+1-x\bigr)}{x^{2+s}}\,\mathrm{d}x = \frac{1}{s(s+1)}\bigl((n-1)^{-s}-2n^{-s}+(n+1)^{-s}\bigr) \tag{2.22}$$

and thus by (2.21) and (2.15), for every s such that integral converges (at least conditionally),

$$\int_1^\infty g(x)x^{-2-s}\,\mathrm{d}x = \frac{D(s)}{s(s+1)}, \tag{2.23}$$

with the sum in (2.15) converging. In particular, (2.19) and (2.23) yield

$$\hat{P}_1(k) = \frac{D(\chi_k)}{\chi_k(\chi_k+1)\log 2} \qquad (k\neq 0). \tag{2.24}$$

For $k=0$, we similarly obtain $\int_1^\infty g(x)x^{-2}\,\mathrm{d}x = D'(0)$ given by (2.17), using an analogue of (2.22) (or by letting $s\to 0$ in (2.22)), and thus

$$\hat{P}_1(0) = \frac{D'(0)}{\log 2}. \tag{2.25}$$

This completes the proof of Theorem 3. □

Remark 2.5. By (2.19), $\hat{P}_1(k)$ equals $1/\log 2$ times the Mellin transform $\tilde{g}(s) := \int_0^\infty g(x)x^{s-1}\,\mathrm{d}x$ evaluated at $s=-1-\chi_k$. Since $g(x)=o(x)$ as $x\to\infty$ and $g(x)=0$ for $x\leqslant 1$, the Mellin transform converges absolutely and is analytic at least for $\Re(s)<-1$; however, we are interested in points on the boundary of this domain. The proof above shows only that the Mellin transform converges conditionally at the points $s=-1-\chi_k$ at which absolute convergence may not be guaranteed. Indeed, there may exist other s with $\Re(s)=-1$ where the Mellin transform does not even converge conditionally; a counter example is given by $g(n)$ in Remark 2.3.

Similarly, $D(s)$ converges absolutely for $\Re(s)>0$, and is analytic there, and the proof above shows that it converges at least conditionally for $s=\chi_k$, but the same counterexample shows that absolute convergence may not be guaranteed there.

On the other hand, if $\sum_{n\geqslant 1}|g(n)|n^{-2}<\infty$, then the sum $D(s)$ converges absolutely also for $\Re(s)=0$, including $s=\chi_k$, and under the stronger assumption $g(n)=O(n^{1-\varepsilon})$, $D(s)$ converges, and is analytic, for $\Re(s)>-\varepsilon$. (And similarly for the Mellin transform $\tilde{g}$.) □

Remark 2.6. Since the series $D(s)$ may not be defined in an interval around 0, it may not be differentiable in the standard sense at 0. Nevertheless, the right derivative at 0 always exists, and equals $D'(0)$ as defined in (2.15). In fact, $\int_1^\infty g(x)x^{-2}\,\mathrm{d}x$ exists by the proof above, and it follows easily by an integration by parts that $s \mapsto \int_1^\infty g(x)x^{-2-s}\,\mathrm{d}x$ is continuous for $s \geqslant 0$, and then (2.23) implies $D(s)/s \to D'(0)$ as $s \searrow 0$. □

Remark 2.7. The series (2.15) can be rearranged as a Dirichlet series

$$D(s) = \sum_{n\geqslant 1}\big(g(n+1) - 2g(n) + g(n-1)\big)n^{-s}, \tag{2.26}$$

provided $\Re(s)$ is so large that the latter series converges. □

Remark 2.8. The function $P(t)$ may be any continuous 1-periodic function (see Remark 2.4), and thus the Fourier series (2.16) converges for almost every t by a well-known theorem of Carleson [9]. However, the Fourier series may not converge for every t, but instead converge under suitable summation techniques such as Cesàro means (or Fejér sums) [76, Theorems VIII.1.1 and III.3.4]; see [47] for a more detailed discussion of convergence of the Fourier series. □

3 Applications. I. Bounded $g(n)$

We apply our results derived above to examples involving the BDC recurrence (1.1) with bounded $g(n)$ in this section and to larger order $g(n)$ in the next three sections.

Example 3.1. [Constant $g(n)$] The simplest case is when $g(n) \equiv c$ for some constant c. If the recurrence (1.1) holds for $n \geqslant 2$ and $f(1)$ is given, then the solution is easily seen to be

$$f(n) = (f(1) + c)n - c. \tag{3.1}$$

Many practical cases either have more complicated toll functions or start the recurrence from $n \geqslant n_0$ with $n_0 > 2$. For simplicity, we assume that $n_0 = 3$ and $g(n) = c$ for $n \geqslant 3$. The cases when $n_0 > 3$ can be treated similarly. Note that $f(n) + c$ satisfies (1.1) with $g(n) = 0$ for $n \geqslant 3$. We choose $m = L_n - 1$ in (2.1), so that $2 \leqslant \frac{n}{2^m} < 4$ and for $n \geqslant 2$

$$f(n) + c = nP(\log_2 n), \tag{3.2}$$

where $P(t) = P(\{t\})$ is defined for $t \in [0,1]$ by

$$P(t) := 2^{-1-t}\big(f(2^{1+t}) + c\big) = 2^{-1-t}\Big(\{2^{1+t}\}f\big(\lfloor 2^{1+t}\rfloor + 1\big) + \big(1 - \{2^{1+t}\}\big)f\big(\lfloor 2^{1+t}\rfloor\big) + c\Big).$$

Note that $\lfloor 2^{1+t}\rfloor$ assumes either 2 or 3 for $t \in [0,1]$. So if $\log_2\big(1 + \frac{r}{2}\big) \leqslant t < \log_2\big(1 + \frac{r+1}{2}\big)$ for $r = 0, 1$, then $\lfloor 2^{1+t}\rfloor = 2 + r$, and

$$P(t) = 2^{-1-t}\big(f(2+r) + c\big) + \big(1 - 2^{-t} - r2^{-1-t}\big)\big(f(3+r) - f(2+r)\big), \tag{3.3}$$

for $r = 0, 1$. The periodic function P thus consists of two different pieces of smooth functions (see Figure 2), and the values needed here are $\{f(2), f(3), f(4)\}$, where $f(3)$ and $f(4)$ can be computed from $f(1)$ and $f(2)$. □

Example 3.2. [Finding the minimum and the maximum in a set of n elements by divide-and-conquer] This is one of the classical divide-and-conquer examples described in, for example, Aho et al.'s classic book [1] on algorithms. It finds the smallest and the largest elements of a file of n given elements simultaneously by splitting the input into two equal halves with sizes $\lfloor \frac{n}{2} \rfloor$ and $\lceil \frac{n}{2} \rceil$, respectively, by finding the smallest and the largest in the two subfiles and then by completing the task by two additional comparisons; see [1, 40]. The number of comparisons used satisfies obviously (1.1) with $g(n) = 2$ ($n \geqslant 3$) and $f(1) = 0$ and $f(2) = 1$. Applying (3.2) and (3.3), we obtain $f(n) + 2 = nP(\log_2 n)$ for $n \geqslant 2$, where $P(t) = P(\{t\})$ is defined in the unit interval by

$$P(t) = \begin{cases} 2 - 2^{-1-t} & t \in [0, \log_2 \frac{3}{2}] \\ 1 + 2^{-t} & t \in [\log_2 \frac{3}{2}, 1]. \end{cases} \tag{3.4}$$

Equivalently, for $n \geqslant 2$, $f(n) + 2 = n + \min\{n - 2^{L_n - 1}, 2^{L_n}\}$; see also [40, 46]. By (2.16) (or (2.24)–(2.25)), we see that the average value of P equals $\widehat{P}(0) = \log_2 3 \approx 1.584$, and $\widehat{P}(k) = \frac{1-3^{-\chi_k}}{(\log 2)\chi_k(\chi_k+1)}$ ($k \neq 0$); see Figure 2.

While the sequence $f(n)$ is not in OEIS, it is connected to many sequences there, which all satisfy (1.1) (after properly shifted) with constant g. Twenty of them are listed in Table 3.

OEIS seq.	in terms of f	for $n \geqslant ?$	Notes
A159615$(n-1)$	$f(n) + 1$	2	$=$ A275202$(n) - 1$ for $n \geqslant 2$ ("odious numbers")
A005942$(n+1)$	$2(f(n) + 2)$	1	$=$ A214214$(n) + 1$ (complexity of Thue-Morse seq.)
A006165(n)	$f(n) - n + 2$	1	$=$ A066997$(n-1)$ for $n \geqslant 3$ $=$ A078881$(n-1)$ for $n \geqslant 2$ (2nd order Josephus problem)
A053646(n)	$2f(n) - 3n + 4$	2	$=$ A080776$(n-1)$ (distance to nearest power of 2)
A166079$(n+1)$	$2n - 1 - f(n)$	1	$=$ A060973$(n) + 1$ for $n \geqslant 1$ (phone-user arrangement problem)
A007378(n)	$3n - 2 - f(n)$	2	$=$ A080645(n) for $n \geqslant 3$ ($\uparrow$ seq. with $a(a(n)) = 2n$)
A080637$(n-1)$	$3n - 3 - f(n)$	2	$=$ A079905$(n-1)$ for $n \geqslant 3$ ($\uparrow$ seq. with $a(a(n)) = 2n + 1$)
A080653$(n-2)$	$3n - 4 - f(n)$	3	$=$ A079945$(n-3) + 1$ for $n \geqslant 3$ $=$ A080596$(n-3) + 1$ for $n \geqslant 5$ $=$ A080702$(n-4) + 2$ for $n \geqslant 5$ $=$ A115836$(n-1)$ for $n \geqslant 2$

Table 3: *Twenty sequences from OEIS directly expressible in terms of $f(n)$ of Example 3.2 (for min-max finding).*

Note that the question "whether A078881 equals A006165" posed on OEIS can be directly proved, a proof being given in Appendix A.

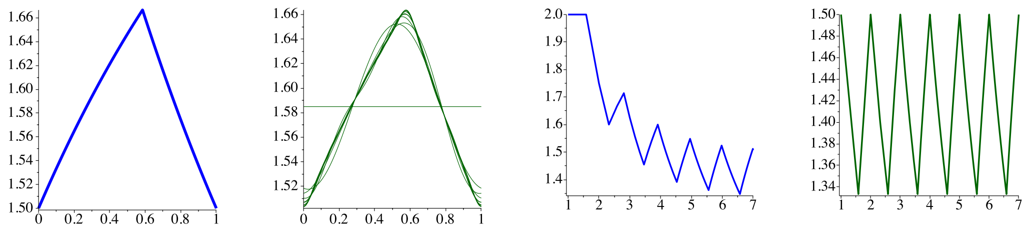
On the other hand, for some of the sequences in the table shifting is a crucial step in getting a simpler form for $g(n)$. Take for example $f(n) :=$ A080637(n) ($f(n)$ equals the smallest positive integer consistent with the sequence being monotonically increasing and satisfying $f(1) = 2$, $f(f(n)) = 2n + 1$ for $n > 1$), which in our format satisfies $f(2) = 3$ and

$$g(n) = \lfloor \log_2(n+1) \rfloor - \lfloor \log_2 \tfrac{4}{3}(n+1) \rfloor \qquad (n \geqslant 3).$$

The sequence g consists of a block of 2^k 0's followed by a block of -1's of the same length for $k \geqslant 1$ and $n \geqslant 3$. If we define $\bar{f}(n) = f(n-1) + 1$ for $n \geqslant 2$ with $\bar{f}(1) = 1$, then we obtain a sequence (which coincides with A007378) still satisfying the same recurrence (1.1) but with $g(n) = 0$ for $n \geqslant 3$. We then deduce that $f(n-1) = nP(\log_2 n) - 1$, where $P(t) = P(\{t\})$ is defined by

$$P(t) = \begin{cases} 1 + 2^{-1-t} & t \in [0, \log_2 \frac{3}{2}] \\ 2 - 2^{-t} & t \in [\log_2 \frac{3}{2}, 1]; \end{cases}$$

see Figure 2 for an illustration. About half of the examples listed in the above table have the same $P(t)$, for example, A079945, A080653 and A007378. □



(3.4) | Fourier approximation | A080637 without shift | A080637 with shift

Figure 2: *Left: the periodic function $P(t)$ in (3.4); middle-left: truncated Fourier series approximation to (3.4); middle-right ($\frac{\text{A080637}(n)+1}{n}$) and right ($\frac{\text{A080637}(n-1)+1}{n}$): for $n = 2, \ldots, 128$ in logarithmic scale.*

Example 3.3. [OEIS: the role of initial conditions] Consider the sequence $f(n) :=$ A080639(n), which equals the smallest integer larger than $f(n-1)$ and consistent with the condition "for $n > 1$, n is a member of the sequence if and only if $f(n)$ is even". In our format, this sequence satisfies (1.1) but with a non-constant $g(n)$ having a more complicated pattern. If we define instead $\bar{f}(n) := f(n-2) + 2$ with $\bar{f}(1) = 1$ and $\bar{f}(2) = 2$, then $\bar{f}$ satisfies (1.1) with g given by

n	$\leqslant 4$	5	6	7	8	9	$\geqslant 10$
$g(n)$	0	2	3	3	3	1	0

By extending the argument used in Example 3.1, we deduce that

$$\bar{f}(n) = \begin{cases} n + 3 \cdot 2^{L_n - 3}, & \text{if } 2^{L_n} \leqslant n < \frac{9}{8} 2^{L_n}, \\ 2n - 3 \cdot 2^{L_n - 2}, & \text{if } \frac{9}{8} 2^{L_n} \leqslant n < \frac{3}{2} 2^{L_n}, \\ n + 3 \cdot 2^{L_n - 2}, & \text{if } \frac{3}{2} 2^{L_n} \leqslant n < 2^{L_n + 1}, \end{cases} \qquad (n \geqslant 5),$$

or $f(n-2)+2 = nP(\log_2 n)$, where

$$P(t) = \begin{cases} 1+3\cdot 2^{-3-t}, & \text{if } 0 \leqslant t \leqslant \log_2 \frac{9}{8}, \\ 2-3\cdot 2^{-2-t}, & \text{if } \log_2 \frac{9}{8} \leqslant t < \log_2 \frac{3}{2}, \\ 1+3\cdot 2^{-2-t}, & \text{if } \log_2 \frac{3}{2} \leqslant t < 1. \end{cases} \tag{3.5}$$

Other sequences with a very similar behavior include A088720, A088721, A079000, and A079253. Indeed, A079000(n) = A080639($n+1$)-1 and A079253(n) = A080639($n+2$)-2. □

Example 3.4. [Optimal algorithms for finding the minimum and the maximum in a set of n elements] The balanced divide-and-conquer algorithm for finding the minimum and the maximum in a set of n elements we mentioned above is simple but not optimal for general n (for example $n = 6$). A better divide-and-conquer strategy is to split the elements into two parts of sizes $2^{\lfloor \log_2 \frac{2}{3}n \rfloor}$ and $n - 2^{\lfloor \log_2 \frac{2}{3}n \rfloor}$, respectively, leading to the recurrence

$$f(n) = f\left(2^{\lfloor \log_2 \frac{2}{3}n \rfloor}\right) + f\left(n - 2^{\lfloor \log_2 \frac{2}{3}n \rfloor}\right) + 2 \qquad (n \geqslant 3),$$

with $f(1) = 0$ and $f(2) = 1$. The solution is easily seen to be (see [13, 46])

$$f(n) = \left\lceil \tfrac{3}{2}n \right\rceil - 2 = \tfrac{3}{2}n - 2 + \left\{\tfrac{1}{2}n\right\} \qquad (n \geqslant 1).$$

The complexity is identical to that of the optimum algorithm proposed by Pohl in [60]. It is easy to show that such an $f(n)$ also satisfies (1.1) with $g(n) = 2 - \mathbf{1}_{n\equiv 2 \bmod 4}$ for $n \geqslant 2$; see also Example 3.7. On the other hand, $f(n)$ coincides with A032766($n-1$) for which many combinatorial interpretations can be found on its OEIS webpage. Also a huge number of OEIS sequences of the form $cn + d + h(n)$ with $h(n)$ periodic satisfy (1.1) with bounded and periodic g; examples include A032766, A047335, A004523, and A047229. □

Example 3.5. [Mergesort] The variance of the number of comparisons used by the top-down mergesort (see [31, 43]) satisfies (1.1) with

$$g(n) = \frac{2\left\lceil \frac{n}{2}\right\rceil^2\left(\left\lceil \frac{n}{2}\right\rceil - 1\right)}{\left(\left\lceil \frac{n}{2}\right\rceil + 1\right)^2\left(\left\lceil \frac{n}{2}\right\rceil + 2\right)} \qquad (n \geqslant 2). \tag{3.6}$$

Since g is bounded for all n, our theorems apply and it is easy to see that

$$f(n) = nP(\log_2 n) - Q(n) \qquad (n \geqslant 1), \tag{3.7}$$

where

$$P(t) = \sum_{k\geqslant 1} 2^{-k-\{t\}} g\left(2^{k+\{t\}}\right) \qquad (t \in \mathbb{R}), \tag{3.8}$$

and

$$Q(n) = \sum_{k\geqslant 1} 2^{-k} g\left(2^k n\right) = 2 + \sum_{k\geqslant 0} \frac{1}{2^k}\left(\frac{7}{2^k n + 1} - \frac{12}{2^k n + 2} - \frac{2}{(2^k n + 1)^2}\right).$$

Note that $g(t) = 0$ for $t \in [0, 2]$ because $g(0) = g(1) = g(2) = 0$. The identity (3.7) was derived in [43] by a purely analytic approach based on second difference and Mellin-Perron integrals; the elementary proof here is more general and to some extent simpler. Also (3.8) is new.

The Fourier coefficients can be computed by applying Theorem 3. We obtain from (2.24), (2.26) and (3.6) easily, with $\chi_k = \frac{2k\pi i}{\log 2}$ as usual,

$$\widehat{P}(k) = \frac{2}{(\log 2)\chi_k(1+\chi_k)} \sum_{m\geqslant 1} \frac{m(5m^2+10m+1)}{(m+1)^2(m+2)^2(m+3)}\left((2m)^{-\chi_k} - (2m+1)^{-\chi_k}\right),$$

for $k \neq 0$, which is identical to that derived in [31]. Similarly, when $k = 0$, the mean value of P over the unit interval equals, using (2.25) and (2.17),

$$\begin{aligned}\widehat{P}(0) &= \frac{1}{\log 2} \sum_{m\geqslant 1} \frac{2m(5m^2+10m+1)}{(m+1)^2(m+2)^2(m+3)} \log\frac{2m+1}{2m} \\ &\approx 0.34549\,32539\,59979\,17006\,74766\ldots\end{aligned}$$

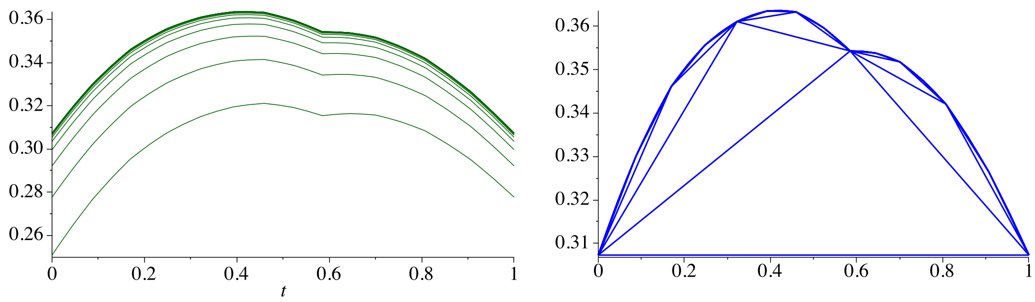


Figure 3: *The periodic function arising from the variance of mergesort as approximated by the first N terms of the series in (3.8) (left) for $N = 5, \ldots, 20$ and by (3.7) (right) for $n = 1$ to $n = 2048$ (plotted against $\{\log_2 n\}$).*

See Figure 3 for two different plots of $P(t)$.

Higher order cumulants of the number of comparisons used all satisfy the same recurrence (1.1) with bounded $g(n)$, and can be treated in the same manner; see [43] for the third and the fourth orders. □

Example 3.6. [Lossless compression of balanced trees] The logarithm of the total number of the 2-balanced trees with n leaves (A110316 in OEIS) satisfies (1.1) with $g(n) = \mathbf{1}_{n \text{ is odd}}$ for $n \geqslant 2$ and $f(1) = 0$; see [57]. We then obtain $Q(n) = 0$ by (1.13), and thus $f(n) = nP(\log_2 n)$, where

$$P(t) = \sum_{k\geqslant 1} 2^{-k-\{t\}} g\left(2^{k+\{t\}}\right), \tag{3.9}$$

with $g(x) = \{x\}$ if $\lfloor x \rfloor \geqslant 2$ is even and $g(x) = 1 - \{x\}$ if $\lfloor x \rfloor \geqslant 3$ is odd. The Fourier coefficients can be computed by (2.16). Note that (2.15) yields

$$D(s) = \sum_{m\geqslant 1}\left((2m+2)^{-s} - 2(2m+1)^{-s} + (2m)^{-s}\right) = (2^{2-s}-2)\zeta(s) - 2^{-s} + 2, \tag{3.10}$$

(where ζ denotes Riemann's zeta function; see [75, Ch. XIII]), first for $\Re(s) > 1$, and thus by analytic extension for $\Re(s) > -1$ (where the sum converges absolutely). In particular,

$$D'(0) = -4(\log 2)\zeta(0) + 2\zeta'(0) + \log 2 = 3\log 2 + 2\zeta'(0) = 2\log 2 - \log \pi. \tag{3.11}$$

Thus, (2.16) provides the Fourier series expansion for $P(t)$:

$$P(t) = 2 - \log_2 \pi + \frac{1}{\log 2} \sum_{k\neq 0} \frac{1 + 2\zeta(\chi_k)}{\chi_k(\chi_k + 1)} e^{2k\pi i t} \qquad (t \in \mathbb{R}); \tag{3.12}$$

see Figure 4. In particular, the mean value of P equals

$$\widehat{P}(0) = \frac{D'(0)}{\log 2} = 2 - \log_2 \pi \approx 0.34850\,38705\dots.$$

By the known estimate for Riemann's zeta function (see [75, p. 276])

$$|\zeta(it)| = O\big(|t|^{\frac{1}{2}+\varepsilon}\big) \qquad (|t| \geqslant 1), \tag{3.13}$$

for any $\varepsilon > 0$, we see that the Fourier series (3.12) is absolutely convergent.

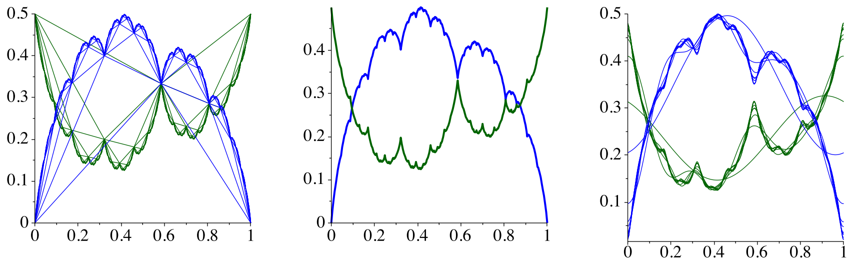


Figure 4: *The periodic fluctuations of the two sequences in Example 3.6: periodic functions successively refined by $\frac{f(n)}{n}$ (in blue) and $\frac{\bar f(n)+1}{n}$ (in green) plotted against $\{\log_2 n\}$ (left), rendered by their series expressions of the form (3.9) (middle), and their Fourier series representations (right).*

A "conjugate" sequence (A003661) arises in the context of bipartite Steinhaus graphs for which the total number on $n + 1$ nodes equals $2n + \bar f(n)$ (see [28]), where $\Lambda[\bar f] = \mathbf{1}_{n \text{ is even}}$ with $\bar f(n) = 0$ for $n \leqslant 3$. We then obtain $\bar f(n)+1 = n\bar P(\log_2 n)$, where $\bar P$ has the same series expression as (3.9) with g there replaced by $\bar g(x) = \{x\}$ if $\lfloor x\rfloor$ is odd and $\bar g(x) = 1 - \{x\}$ if $\lfloor x\rfloor$ is even, for $x \geqslant 3$. The corresponding Fourier series is then given by

$$\bar P(t) = \log_2 3\pi - 3 - \frac{1}{\log 2} \sum_{k\neq 0} \frac{3^{-\chi_k} + 2\zeta(\chi_k)}{\chi_k(\chi_k + 1)} e^{2k\pi i t} \qquad (t \in \mathbb{R}).$$

On the other hand, the sequence A268289$(n - 1)$ satisfies the same recurrence and the same toll function but with different initial conditions. □

Example 3.7. [A sensitivity test] Motivated by Example 3.4 above and Example 5.5 below, we consider and compare the four sequences $\Lambda[f_j] = g_j$ with $f_j(0) = f_j(1) = 0$, where $g_j(n) := \mathbf{1}_{n\equiv j \bmod 4}$ for $j = 0, 1, 2, 3$. While the definitions are almost identical, their periodic behaviors differ significantly. The simplest case among these four is $f_2(n) = \lfloor \frac{n}{2} \rfloor$ for $n \geqslant 1$, the others three having no such an explicit form. This means that $f_2(n) = nP_2(\log_2 n) - \{\frac{n}{2}\}$, where the periodic function $P_2(t) = \frac{1}{2}$ is a constant. Note also that $\sum_{0 \leqslant j \leqslant 3} g_j(n) = 1$ for all $n \geqslant 2$, and thus by (3.1), $\sum_{0 \leqslant j \leqslant 3} f_j(n) = n - 1$ and $\sum_{0 \leqslant j \leqslant 3} P_j(t) = 1$. See Figure 5 for an illustration. These examples show how *a minor change in the toll function g results in rather different periodic fluctuations in P*. Such a sensitive change in fluctuations becomes invisible if one absorbs all $g_j(n)$ by $O(1)$.

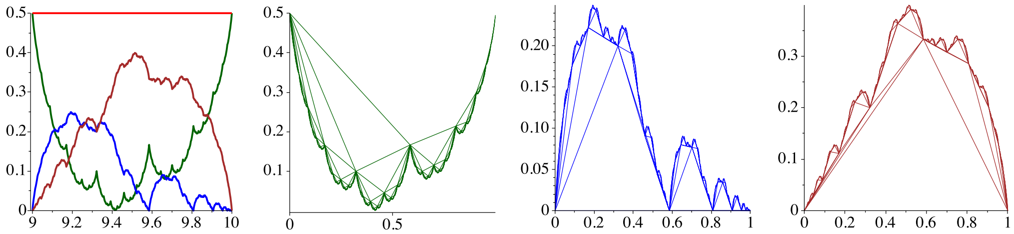


Figure 5: *Periodic fluctuations of the four cases corresponding to different $g_j(n) = \mathbf{1}_{n \equiv j \bmod 4}$ and approximations of $P_j(\log_2 n)$ by $\frac{f_j(n) - Q_j(n)}{n}$, for $n = 2, \ldots, 1024$ and $j = 0, 1, 3$: P_0 in green, P_1 in blue and P_3 in brown. P_2 is a constant.*

□

4 Applications. II. Sublinear $g(n)$

We begin with logarithmic orders $g(n) = \lceil \log_2 n \rceil$ and $g(n) = \lfloor \log_2 n \rfloor$ for which we can still derive rather precise expressions for the periodic functions, and then discuss cases when $g(n) = \Theta((\log n)^d)$ with $d \geqslant 1$ and $g(n) = \Theta(n^\tau)$ with $\tau \in (0, 1)$, which arise in the analysis of computational geometry algorithms using divide-and-conquer.

Example 4.1. [Heights in balanced binary trees] The sum of heights of the nodes in a certain balanced binary tree with n leaves gives a sequence (A213508 in OEIS) such that $f(n) =$ A213508$(n - 1)$ satisfies (1.1) with $g(n) = \lceil \log_2 n \rceil$ and $f(1) = 0$; see [11].

We now simplify $f(n)$ and prove that

$$f(n) = nP(\log_2 n) - \lceil \log_2 n \rceil - 2 \qquad (n \geqslant 1), \tag{4.1}$$

where the periodic and continuous function P has the closed-form (see Figure 6)

$$P(t) = \begin{cases} 2^{1-\{t\}} + (1 - 2^{-\{t\}})\left(2^{1-\{\log_2(2^{\{t\}}-1)\}} - \lfloor \log_2(2^{\{t\}} - 1) \rfloor\right), & t \notin \mathbb{Z}, \\ 2, & t \in \mathbb{Z}. \end{cases} \tag{4.2}$$

This is one of the few cases beyond bounded $g(n)$ for which P admits a closed-form expression. Of course, the sublinear term $-\lceil \log_2 n \rceil - 2$ in (4.1) is nothing but $Q(n)$, but the proof for (4.2) is more complicated.

To prove (4.2), we start from the identity (2.4) together with (1.8)

$$f(n) = \sum_{0 \leqslant k \leqslant L_n} 2^k \left(g\left(\left\lfloor \tfrac{n}{2^k} \right\rfloor\right) + \left\{\tfrac{n}{2^k}\right\} \left(g\left(\left\lfloor \tfrac{n}{2^k} \right\rfloor + 1\right) - g\left(\left\lfloor \tfrac{n}{2^k} \right\rfloor\right) \right) \right).$$

Note that $g(n+1)-g(n)=1$ only if n is a power of two, i.e., if $n=2^{L_n}$. If $n=(1b_{L_n-1}\dots b_0)_2$, and $\kappa_0=\kappa_0(n):=L_{n-2^{L_n}}$ denotes the position of the largest k smaller than L_n such that $b_k=1$, then $\mathbf{1}_{\lfloor\frac{n}{2^k}\rfloor=2^{L_n-k}}=\mathbf{1}_{\kappa_0<k\leqslant L_n}$, which holds also when $n=2^{L_n}$ if we define $L_0:=-1$ and thus in this case $\kappa_0(n):=-1$. Hence for $0\leqslant k\leqslant L_n$

$$\begin{cases} g\big(\lfloor\frac{n}{2^k}\rfloor\big)=L_n-k+1-\mathbf{1}_{\kappa_0<k\leqslant L_n},\\ g\big(\lfloor\frac{n}{2^k}\rfloor+1\big)-g\big(\lfloor\frac{n}{2^k}\rfloor\big)=\mathbf{1}_{\kappa_0<k\leqslant L_n}.\end{cases}$$

Thus we get

$$f(n)=\sum_{0\leqslant k\leqslant L_n}2^k(L_n-k+1)-\sum_{\kappa_0<k\leqslant L_n}2^k\big(1-\{\tfrac{n}{2^k}\}\big).$$

The first sum equals $2^{L_n+2}-L_n-3$. For the second sum, observe that when $\kappa_0<k\leqslant L_n$, or equivalently $\lfloor\frac{n}{2^k}\rfloor=2^{L_n-k}$, then $2^k\{\frac{n}{2^k}\}=n-2^k\lfloor\frac{n}{2^k}\rfloor=n-2^{L_n}$. Thus

$$\sum_{\kappa_0<k\leqslant L_n}2^k\big(1-\{\tfrac{n}{2^k}\}\big)=\sum_{\kappa_0<k\leqslant L_n}(2^k+2^{L_n}-n)=2^{L_n+1}-2^{\kappa_0+1}+(2^{L_n}-n)(L_n-\kappa_0).$$

We thus obtain

$$f(n)=2^{L_n+1}-L_n-3+2^{\kappa_0+1}+(n-2^{L_n})(L_n-\kappa_0)\qquad(n\geqslant 1).$$

In particular, when $n=2^{L_n}$, so $2^{\kappa_0+1}=1$ by our convention, $f(n)=2n-L_n-2$, which verifies (4.1) with $P(L_n)=2$.

Assume now $n\neq 2^{L_n}$. Write $L_n=\log_2 n-\vartheta_n$, where $\vartheta_n:=\{\log_2 n\}>0$. Thus $n-2^{L_n}=n\big(1-2^{-\vartheta_n}\big)=2^{L_n}(2^{\vartheta_n}-1)$. Let $\vartheta_n':=\big\{\log_2(n-2^{L_n})\big\}=\big\{\log_2\big(2^{\vartheta_n}-1\big)\big\}$. Then

$$\kappa_0=L_{n-2^{L_n}}=\log_2 n+\log_2\big(1-2^{-\vartheta_n}\big)-\vartheta_n'=L_n+\lfloor\log_2\big(2^{\vartheta_n}-1\big)\rfloor.$$

Thus $2^{\kappa_0+1}=2n\big(1-2^{-\vartheta_n}\big)2^{-\vartheta_n'}$ and

$$\begin{aligned}\frac{f(n)+\lceil\log_2 n\rceil+2}{n}&=\frac{2^{L_n+1}+2^{\kappa_0+1}+(n-2^{L_n})(L_n-\kappa_0)}{n}\\&=2^{1-\vartheta_n}+2\big(1-2^{-\vartheta_n}\big)2^{-\vartheta_n'}-\big(1-2^{-\vartheta_n}\big)\lfloor\log_2\big(2^{\vartheta_n}-1\big)\rfloor,\end{aligned}$$

from which we deduce (4.1)–(4.2).

We then obtain the mean value of P over the unit interval

$$\widehat{P}_0=\int_0^1 P(t)\,\mathrm{d}t=1+\frac{1}{2\log 2}+\int_0^\infty\frac{2^{\{v\}}+\lfloor v\rfloor}{(2^v+1)^2}\,\mathrm{d}v.$$

For other Fourier coefficients, we can still use (4.2) to simplify $\widehat{P}(k)$ but it is simpler to apply (2.16) as follows (alternatively one may apply the analytic approach developed in [31, 43]). Define $\tilde{f}(n)=f(n)+\lceil\log_2 n\rceil+2$. Then $\tilde{f}(n)$ satisfies (1.1) with $g(n)=\delta_n$ and $\tilde{f}(1)=2$, where $\delta_n=1$ when $n=2^k+1$, $k\geqslant 1$ and $\delta_n=0$ otherwise. So we deduce the identity $f(n)+\lceil\log_2 n\rceil+2=nP(\log_2 n)$, where, by (2.16),

$$P(t):=2+\frac{\tilde{D}'(0)}{\log 2}+\frac{1}{\log 2}\sum_{j\neq 0}\frac{\tilde{D}(\chi_j)}{\chi_j(\chi_j+1)}\,e^{2k\pi it},$$

with

$$\tilde{D}(s) := \sum_{k\geqslant 1}\bigl(2^{-ks} - 2(2^k+1)^{-s} + (2^k+2)^{-s}\bigr) \qquad (\Re(s) > -2).$$

Numerically, the mean value of the periodic function equals (see Figure 6)

$$\widehat{P}_0 = 2 + \frac{\tilde{D}'(0)}{\log 2} \approx 2.25352\,40379\,34699\,65912\ldots.$$

A very similar example is A213509 (which comes from [11]): if we define $f(n) := \text{A213509}(n-1) - 1$, then $\Lambda[f] = \lceil \log_2 n\rceil$ for $n \geqslant 4$. A closed-form expression of this sequence can be similarly characterized. □

Example 4.2. [The case when $g(n) = \lfloor \log_2 n\rfloor$ with $f(1) = 0$] By the same arguments used above for $\lceil \log_2 n\rceil$, we have

$$f(n) = 2^{L_n+1} - L_n - 2 + \sum_{0\leqslant k\leqslant L_n} 2^k\left\{\tfrac{n}{2^k}\right\}\prod_{k\leqslant j\leqslant L_n} b_j = 2^{L_n+1} - L_n - 2 + \sum_{\kappa_1\leqslant k\leqslant L_n} 2^k\left\{\tfrac{n}{2^k}\right\},$$

where

$$\kappa_1 := \min\Bigl\{k : \prod_{k\leqslant j\leqslant L_n} b_j = 1\Bigr\} = L_{2^{L_n+1}-n-1} + 1 = \bigl\lceil \log_2(2^{L_n+1} - n)\bigr\rceil,$$

where as above $L_0 := -1$. Since when $\kappa_1 \leqslant k \leqslant L_n$, $2^k\left\{\frac{n}{2^k}\right\} = n - 2^{L_n+1} + 2^k$, we see that

$$f(n) + L_n + 2 = 2^{L_n+1} + n - (2^{L_n+1} - n)(L_n - \kappa_1) - 2^{\kappa_1}.$$

We thus deduce, similarly as above, the exact expression

$$f(n) + \lfloor \log_2 n\rfloor + 2 = nP(\log_2 n) \qquad (n \geqslant 1),$$

where (see Figure 6)

$$P(t) = 1 + 2^{1-\{t\}} - (2^{1-\{t\}} - 1)\bigl(2^{1-\{\log_2(2-2^{\{t\}})\}} - \lfloor \log_2(2 - 2^{\{t\}})\rfloor - 1\bigr).$$

In particular, the mean value of P over the unit interval is given by

$$\widehat{P}(0) = \int_0^1 P(t)\,\mathrm{d}t = 1 + \frac{1}{\log 2} - \int_0^\infty \frac{2^{\{u\}} + \lfloor u\rfloor}{(2^{1+u} - 1)^2}\,\mathrm{d}u.$$

The same approach as above using $\tilde{f}(n) := f(n) + \lfloor \log_2 n\rfloor + 2 = nP(\log_2 n)$, leads to, by (2.16),

$$P(t) := 2 + \frac{\tilde{D}'(0)}{\log 2} + \frac{1}{\log 2}\sum_{j\neq 0}\frac{\tilde{D}(\chi_j)}{\chi_j(\chi_j+1)}\,e^{2k\pi i t},$$

where

$$\tilde{D}(s) := -\sum_{k\geqslant 2}\bigl((2^k-2)^{-s} - 2(2^k-1)^{-s} + 2^{-ks}\bigr) \qquad (\Re(s) > -2).$$

Numerically, the mean value of the periodic function equals

$$\widehat{P}_0 = 2 + \frac{\tilde{D}'(0)}{\log 2} \approx 1.79191\,68246\,62028\,52468\ldots.$$

□

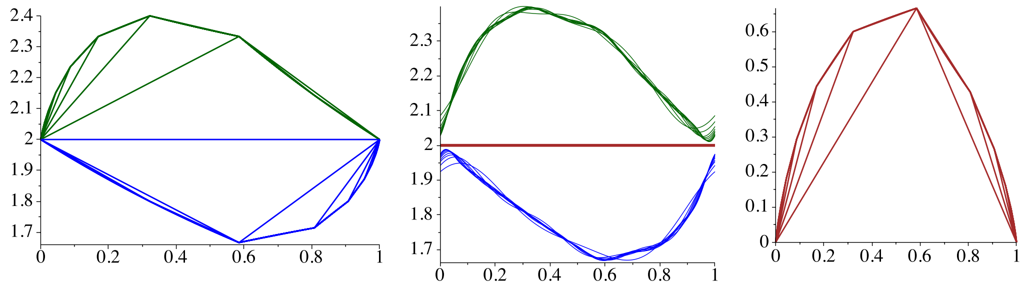


Figure 6: *The periodic functions arising in the two log-cases:* $\lceil \log_2 n \rceil$ *(upper part) and* $\lfloor \log_2 n \rfloor$ *(lower part) for* $n = 2, \dots, 1024$ *in logarithmic scale (left), approximated by Fourier partial sums (middle), and the difference between the two periodic functions (right).*

Example 4.3. [Computational geometry algorithms] Divide-and-conquer with balanced part sizes has been one of the most widely used design paradigms in computational geometry (see [61]). In terms of the average-case time complexity, such a paradigm yields simple yet efficient procedures, leading often to many linear or linearithmic expected time algorithms. Typical problems of this category include convex hull, maxima-finding, closest pairs, etc.; see, for example, [7, 27, 61].

Recall that the maxima of a set of points in $\mathbb{R}^d$ are the points dominated by no other points (a point dominating another if the coordinate-wise difference has no negative entry). A simple way to find the maxima of a set of points is to first split the input points into two halves, find the maxima of each half recursively and then merge the two sets of maxima by pairwise comparisons; see [14, 30, 61] for more information on maxima and related algorithms. If we assume that the input n points are randomly chosen from the d-dimensional hypercube $[0, 1]^d$, then it is known that the expected number of maxima can be computed recursively by the recurrence

$$M_{n,d} = \frac{1}{d-1} \sum_{1 \leqslant j < d} H_n^{(d-j)} M_{n,j} \quad \text{where} \quad H_n^{(a)} := \sum_{1 \leqslant j \leqslant n} j^{-a},$$

with $M_{n,1} \equiv 1$ for $n \geqslant 1$; see [4] and the references therein. In particular, $M_{n,2} = H_n$ and $M_{n,3} = \frac{1}{2}\big(H_n^2 + H_n^{(2)}\big)$. For fixed $d \geqslant 2$, $M_{n,d} = \Theta\big(\log^{d-1} n\big)$.

Let $f(n)$ be the expected number of pairwise comparisons. A naive pairwise comparison gives the toll function $g(n) = M_{\lfloor \frac{n}{2} \rfloor,d} M_{\lceil \frac{n}{2} \rceil,d}$ for $n \geqslant 2$ with $g(1) = f(1) = 0$. Note that $g(n) = \Theta\big(\log^{2(d-1)} n\big)$. So we obtain an identity of the form

$$f(n) = nP(\log_2 n) - \sum_{k \geqslant 0} 2^{-k-1} M_{2^k n,d}^2, \tag{4.3}$$

where $P(t) := \sum_{k \geqslant 0} 2^{-k-\{t\}} g(2^{k+\{t\}})$ and the series converges absolutely. In particular, when $d = 2$, $M_{2^k n,d}^2 = H_{2^k n}^2$. Note that the error term provided by the series on the right-hand side is crucial in the graphic rendering of the periodic function P; see Figure 7.

From Figure 7, we see that the mean values of the periodic functions increase very fast with d; these can be reduced by using more efficient algorithms to merge the two sets of maxima; see [14, 23] for more references.

The same divide-and-conquer algorithm applies to computing the convex hull of a given set of points; see [7, 27, 61]. According to known theory, the expected number of extreme points

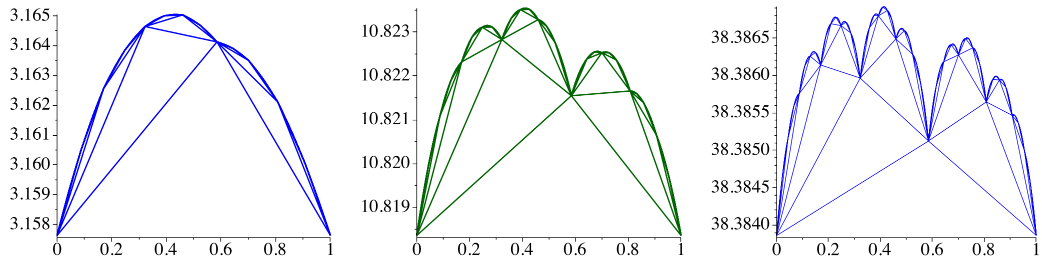


Figure 7: *The periodic functions arising in the expected cost of maxima-finding algorithms using divide-and-conquer: $d = 2$ (left), $d = 3$ (middle) and $d = 4$ (right), approximated by using* (4.3) *for $n = 2, \ldots, 1024$ and plotted against $\{\log_2 n\}$.*

is in different typical situations of order $(\log n)^{\upsilon}$ or n^{τ} with $\upsilon > 0$ and $\tau \in (0, 1)$; see [27, 61]. However, in most cases, we do not have an exact expression for the toll function, but we can get estimates. Suppose, for example, that $|g(n)| \leqslant An^{\tau}$ for some constants $\tau < 1$ and $A < \infty$. Then, Theorem 2 shows that $f(n) = nP(\log_2 n) - Q(n)$, where the error term $Q(n)$ can be estimated by $|Q(n)| \leqslant A(2^{1-\tau} - 1)^{-1} n^{\tau}$.

□

5 Applications. III. Linear $g(n)$

Linear toll functions abound in algorithmics and related structures, and they are often of the form $g(n) = n + \bar{g}(n)$, where $\bar{g}(n) = O(1)$. By additivity, we can separate the toll function into two parts: one with n and the other with $\bar{g}(n)$ for which we already showed how such sequences can be systematically handled.

Example 5.1. [Binary entropy function, A003314] When $g(n) = n$ $(n \geqslant 2)$ and $f(1) = 0$, the sequence is called the binary entropy function in OEIS (A003314). An exact solution can be obtained by taking $m = L_n$ in (2.1) (so that $1 \leqslant 2^{-m} n \leqslant 2$), giving

$$f(n) = nL_n + 2n - 2^{L_n+1} \qquad (n \geqslant 1). \tag{5.1}$$

Accordingly,

$$f(n) = n \log_2 n + nP(\log_2 n),$$

where

$$P(t) = 2 - \{t\} - 2^{1-\{t\}} = \frac{3}{2} - \frac{1}{\log 2} + \frac{1}{\log 2} \sum_{k \neq 0} \frac{e^{2k\pi i t}}{\chi_k(1 + \chi_k)} \qquad (t \in \mathbb{R}) \tag{5.2}$$

is a continuous periodic function.

As in the bounded toll function cases, the sequence $f(n)$ is also connected to many other sequences in OEIS. In particular, $f(n) = \text{A123753}(n-1) - 1$. Some others are listed as follows.

OEIS seq.	in terms of f	for $n \geqslant$?	notes ($a(n) = \text{Axxxxxx}(n)$)
A001855(n)	$f(n) - n + 1$	1	max # comparisons used by mergesort
A083652($n-1$)	$f(n) - n + 2$	1	sums of lengths of binary numbers
A033156(n)	$f(n) + n$	1	$a(1) = 1$ and for $n \geqslant 2$ $a(n) = n + \min_{1 \leqslant k < n} \{a(k) + a(n-k)\}$
A054248(n)	$f(n) + \mathbf{1}_{n \text{ is odd}}$	1	$a(1) = 1, a(2) = 2$ and for $n \geqslant 3$ $a(n) = n + \min_{1 \leqslant k < n} \{a(k) + a(n-k)\}$
A097383($n-1$)	$f(n) - \lfloor \frac{3}{2} n \rfloor + 1$	2	optimal binary search with equality
A061168($n-1$)	$f(n) - 2n + 2$	1	$\sum_{1 \leqslant k \leqslant n} \lfloor \log_2 k \rfloor$

We will discuss some of these later. □

Example 5.2. [Mergesort] We discussed in Example 3.5 above the variance of the number of comparisons used by the top-down mergesort (see [31]). We consider here the number itself in the worst, the average, and the best cases, whose treatments are similar. In all cases $f(1) = 0$.

(a) *Worst-case*: this has the toll function $g(n) = n - 1$, which implies that $g(x) = x - 1$ for $x \geqslant 1$. This yields, e.g. by (2.1) or (2.4), the exact solution $f(n) = nL_n + n - 2^{L_n+1} + 1$, which can be written as

$$f(n) = n \log_2 n + nP(\log_2 n) + 1, \tag{5.3}$$

where

$$P(t) = 1 - \{t\} - 2^{1-\{t\}} = \frac{1}{2} - \frac{1}{\log 2} + \frac{1}{\log 2} \sum_{k \neq 0} \frac{e^{2k\pi i t}}{\chi_k(1+\chi_k)} \qquad (t \in \mathbb{R}). \tag{5.4}$$

This sequence is A001855 in OEIS and also enumerates a few other objects such as the number of switches in an AS-Waksman network [5], and (shifted by 1) n times the expected total number of probes for a successful binary search.

Note that compared to Example 5.1, $g(n)$ differs by 1 and thus the sequence $f(n)$ differs by $n - 1$ from A003314 there; see (3.1). The sequence $f(n)$ here can also be expressed in terms of other OEIS sequences as in Example 5.1. In addition to those mentioned above, A001855 is also connected to A097384 (shifted by 1), which satisfies (1.1) with $f(1) = f(2) = 0$ and $g(n) = n - 1$ for $n \geqslant 3$, so it differs from A001855 by A060973 mentioned in Example 3.2.

(b) *Best case*: The minimum number of comparisons used by merging two sorted subfiles of sizes $\lfloor \frac{n}{2} \rfloor$ and $\lceil \frac{n}{2} \rceil$ equals $\lfloor \frac{n}{2} \rfloor$. Hence the minimum number of comparisons used by top-down mergesort satisfies (1.1) with $g(n) = \lfloor \frac{n}{2} \rfloor$. The sequence $f(n)$ with this a toll function (A000788 in OEIS, shifted by 1) occurs in a large number of different contexts such as optimal search, quicksort, hypercube graphs, game theory, random generation, binary trees, sorting networks, etc.; see [15, 46, 70] for more information and references. The most notable connection is that $f(n)$ counts the total number of 1's in the binary expansions of the first n nonnegative integers for which there is a rich literature; see the survey paper [15].

In addition, the sequence here A000788$(n) = f(n+1)$ equals essentially A078903 (differing by n) and A076178 (twice of A078903). Other connected sequences include A163095$(n) = f(n+1)^2$, A059015$(n) =$ A083652$(n) - f(n+1)$ and A122247$(n) = n(n+1) - f(n+1)$ (see also Example 6.2).

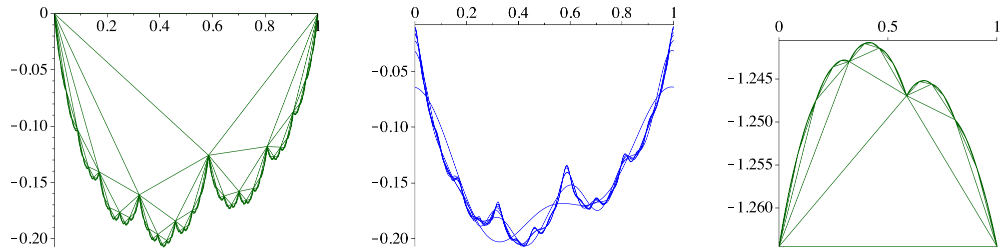


Figure 8: *The periodic functions arising in the best case (left and middle) and average-case (right) of mergesort: $P(t)$ in the best case approximated by $\frac{f(n)}{n} - \frac{1}{2}\log_2 n$ (left), and approximated by truncated Fourier series* (5.6) *(middle); $P(t)$ in the average case approximated by* (5.8) *(right).*

Write $g(n) = \lfloor \frac{n}{2} \rfloor = \frac{n-1}{2} + \bar{g}(n)$, where $\bar{g}(n) = \frac{1}{2} - \left\{\frac{n}{2}\right\} = \frac{1}{2}\mathbf{1}_{n \text{ is even}}$ for $n \geqslant 2$. Recall that we treated the case with essentially the same toll function in Example 3.6 but with different initial conditions. The sequence $\bar{f}(n)$ satisfying $\Lambda[\bar{f}] = 2\bar{g}$ and $\bar{f}(1) = 0$ equals A268289$(n-1)$ in OEIS. This says that the minimum number of comparisons used to sort n elements by top-down mergesort equals half the maximum number plus a roughly linear term.

Applying (1.13) to $\bar{g}$ yields $\bar{Q}(n) = \frac{1}{2}$ for $n \geqslant 1$ and we then deduce from Theorem 2 and (5.3) that $f(n) = \frac{1}{2}n\log_2 n + nP(\log_2 n)$, where P is the Trollope–Delange function (see [20])

$$P(t) = \frac{1}{2} - \frac{1}{2}\{t\} - 2^{-\{t\}} + \sum_{k\geqslant 0} 2^{-k-\{t\}}\bar{g}\left(2^{k+\{t\}}\right), \tag{5.5}$$

where $\bar{g}(x) = \frac{1}{2}(1 - \{x\})$ if $\lfloor x \rfloor$ is even and $\bar{g}(x) = \frac{1}{2}\{x\}$ if $\lfloor x \rfloor$ is odd. The function defined by the infinite series is often referred to as the Takagi function; see the recent survey paper [3] for more information. Furthermore, we also get the Fourier series expansion

$$P(t) = \frac{\log_2 \pi}{2} - \frac{1}{4} - \frac{1}{2\log 2} - \frac{1}{\log 2}\sum_{k\neq 0} \frac{\zeta(\chi_k)}{\chi_k(\chi_k+1)} e^{2k\pi i t}, \tag{5.6}$$

where the Fourier series is absolutely convergent by (3.13). See Figure 8.

In a similar way, the total number of zeros in the binary expansions of $1, 2, \dots, n-1$ satisfies (1.1) with $g(n) = \lceil \frac{n}{2} \rceil - 1$ and $f(1) = 0$. This time $g(n) = \frac{n-1}{2} - \bar{g}(n)$, with the same $\bar{g}(n) = \frac{1}{2}\mathbf{1}_{n \text{ is even}}$ as above. We then get $f(n) = \frac{n}{2}\log_2 n + nP(\log_2 n) + 1$, where $P = P_{(5.4)} - P_{(5.6)}$. This yields the two sequences A181132 and A059015 (differing by 1; both shifted by 1).

(c) *Average case*: if $f(n)$ is the average number of comparisons, then (1.1) holds with $g(n) = n - \frac{\lfloor \frac{n}{2} \rfloor}{\lceil \frac{n}{2} \rceil + 1} - \frac{\lceil \frac{n}{2} \rceil}{\lfloor \frac{n}{2} \rfloor + 1}$ for $n \geqslant 2$. It suffices to consider the toll function

$$\bar{g}(n) := 1 - \frac{\lfloor \frac{n}{2} \rfloor}{\lceil \frac{n}{2} \rceil + 1} - \frac{\lceil \frac{n}{2} \rceil}{\lfloor \frac{n}{2} \rfloor + 1} = -1 + \frac{2}{\lceil \frac{n}{2} \rceil + 1} \qquad (n \geqslant 1), \tag{5.7}$$

since the difference $n - 1$ corresponds to the worst-case whose solution is given in (a) above. By Theorem 2, we see that, denoting by $\bar{f}(n)$ the sequence satisfying (1.1) with $g(n) = \bar{g}(n)$, $\bar{f}(n) = n\bar{P}(\log_2 n) - \bar{Q}(n)$, where $\bar{P}(t) := \sum_{k\in\mathbb{Z}} 2^{-k-\{t\}}\bar{g}\big(2^{k+\{t\}}\big)$ and $\bar{Q}(n) := -1 + \sum_{k\geqslant 0} \frac{1}{2^k(2^k n+1)}$. Adding this result and the cost in the worst-case, we obtain the expected cost of top-down mergesort

$$f(n) = n\log_2 n + nP(\log_2 n) - Q(n), \tag{5.8}$$

where $Q(n) = -1 + \bar{Q}(n)$, which is consistent with the result in [31, 42]. Here the periodic function equals, using (5.4),

$$P(t) = 1 - \{t\} - 2^{1-\{t\}} + \sum_{k\in\mathbb{Z}} 2^{-k-\{t\}}\bar{g}\big(2^{k+\{t\}}\big),$$

where $\bar{g}(x)$ is extended from $\bar{g}(n)$ by linear interpolation. The Fourier coefficients have the form, using e.g. (2.16) and (2.26),

$$\begin{aligned}\widehat{P}(0) &= \frac{1}{2} - \frac{1}{\log 2} - \frac{2}{\log 2}\sum_{m\geqslant 1}\frac{\log(2m+1) - \log(2m)}{(m+1)(m+2)}\\ &\approx -1.24815\,20420\,99653\,84890\,29565\,64329,\end{aligned}$$

and for $k \neq 0$

$$\widehat{P}(k) = \frac{1}{\chi_k(\chi_k+1)\log 2}\left(1 - 2\sum_{m\geqslant 1}\frac{m^{-\chi_k} - \big(m+\frac{1}{2}\big)^{-\chi_k}}{(m+1)(m+2)}\right).$$

□

Example 5.3. [Quicksort] The minimum number of comparisons used by the standard quicksort (see [67, pp. 106–116]) satisfies

$$a(n) = a\big(\lfloor \tfrac{n-1}{2} \rfloor\big) + a\big(\lceil \tfrac{n-1}{2} \rceil\big) + n - 1 \qquad (n \geqslant 2),$$

with $a(0) = a(1) = 0$. Write $f(n) = a(n-1)$. Then $\Lambda[f] = n-2$ for $n \geqslant 2$ with $f(1) = 0$. Since $g(n) = n - 2$ differs by 2 from Example 5.1 and by 1 from (a) above, it follows that $f(n) = \mathrm{A003314}(n) - 2n + 2 = \mathrm{A001855}(n) - n + 1$. The sequence $a(n)$ is A061168, which equals $\sum_{1\leqslant k<n}\lfloor \log_2 k\rfloor$. Another closely related sequence is A097384, mentioned in Example 5.2(a), which satisfies the same recurrence of $a(n)$ but with the toll function $n-1$ there replaced by n.

From (2.1) (see also (5.1)), we obtain $f(n) = nL_n - 2^{L_n+1} + 2$ for $n \geqslant 1$. It follows that $f(n) = n\log_2 n + nP(\log_2 n) + 2$, where $P(t) = -\{t\} - 2^{1-\{t\}}$; see (5.3)–(5.4).

Another sequence with the same $g(n)$ but with a nonzero initial condition $f(1) = 1$ is A083652 (sum of the lengths of binary numbers), which equals $f(n) + n$.

In general, the cost used by quicksort in the best case satisfies the same recurrence but with the toll function of the form $cn + d$ (see [67, pp. 106–116]), which can be manipulated in the same manner.

There is yet another sequence connected to the best case of quicksort: A067699, which is the number of comparisons made in a version of quicksort for an array of size n with n identical elements. In our format, it satisfies (1.1) with $g(n) = 2\lceil \frac{n+1}{2} \rceil = n + 2 - \mathbf{1}_{n \text{ is odd}}$. This time we obtain, for example by combining Example 5.2 (a) and Example 3.6, $f(n) = n \log_2 n + nP(\log_2 n) - 2$ for $n \geqslant 1$, where P is given by

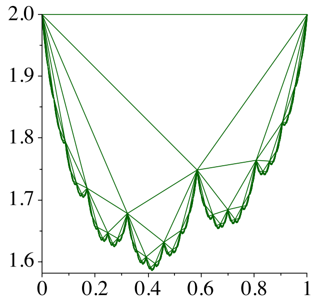


Figure 9: $P(\log_2 n)$ (A067699).

$$P(t) = 4 - \{t\} - 2^{1-\{t\}} - \sum_{k \geqslant 1} 2^{-k-\{t\}} \bar{g}\big(2^{k+\{t\}}\big),$$

where, for $x \geqslant 2$, $\bar{g}(x) = \begin{cases} \{x\}, & \text{if } \lfloor x \rfloor \text{ is even,} \\ 1 - \{x\}, & \text{if } \lfloor x \rfloor \text{ is odd.} \end{cases}$ □

Example 5.4. [Interconnecting networks] A Benes network is designed to realize any permutation. The number of switches $f(n)$ used by a class of networks called AS-Benes networks satisfies (1.1) with $g(n) = 2\lfloor \frac{n}{2} \rfloor$ for $n \geqslant 3$ with $f(1) = 0$ and $f(2) = 1$; see [12]. See also [5] for more information. This sequence is A220001 in OEIS.

The sequence $f(n)$ is essentially twice the minimum number of comparisons used by mergesort (see Example 5.2(b) above); the difference lies at the initial condition $f(2) = 1$. Thus we denote the sequence A000788$(n-1)$ in Example 5.2(b) by $f_0(n)$ and consider the difference $\tilde{f}(n) := 2f_0(n) - f(n)$, which satisfies (1.1) with $\tilde{g}(n) = 0$ ($n \geqslant 3$), $\tilde{f}(1) = 0$ and $\tilde{g}(2) = \tilde{f}(2) = 1$. This difference sequence is indeed A060973(n) = A007378$(n) - n$ (see Example 3.2), and we obtain $\tilde{f}(n) = n\tilde{P}(\log_2 n)$, where (see (3.4))

$$\tilde{P}(\{t\}) = \begin{cases} 2^{-1-\{t\}}, & \text{if } \{t\} \in [0, \log_2 3 - 1], \\ 1 - 2^{-\{t\}}, & \text{if } \{t\} \in [\log_2 3 - 1, 1]. \end{cases}$$

Thus we obtain, using also (5.5), $f(n) = n \log_2 n + nP(\log_2 n)$, where

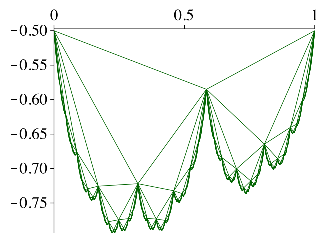


Figure 10: $P(\log_2 n)$ (A220001).

$$P(t) = -\{t\} + \sum_{k \geqslant 0} 2^{-k-\{t\}} \bar{g}\big(2^{k+\{t\}}\big) - \begin{cases} 5 \cdot 2^{-1-\{t\}} - 1, & \text{if } \{t\} \in [0, \log_2 3 - 1] \\ 2^{-\{t\}}, & \text{if } \{t\} \in [\log_2 3 - 1, 1], \end{cases}$$

where $\bar{g}(x) = 1 - \{x\}$ if $\lfloor x \rfloor$ is even and $\bar{g}(x) = \{x\}$ if $\lfloor x \rfloor$ is odd. The corresponding Fourier series is given by

$$P(t) = \log_2 3\pi - \frac{1}{\log 2} - \frac{5}{2} + \frac{1}{\log 2} \sum_{k \neq 0} \frac{1 - 3^{-\chi_k} - 2\zeta(\chi_k)}{\chi_k(\chi_k + 1)} e^{2k\pi i t},$$

which is absolutely convergent by (3.13). □

Example 5.5. [Number of ones in Gray code representation] The Gray code representation of integers has the characteristic feature that the codes for any two neighboring integers differ in exactly one digit; such a coding scheme and its underlying concept are useful in many applications. As discussed in Example 5.2(b), the cost used in the best case of mergesort is identical to the total number of 1's in the binary expansions of the first n nonnegative integers. Enumerating the same quantity for the (binary reflected) Gray code of the first n nonnegative integers yields the same recurrence (1.1) with the toll function (= A004524$(n+1)$) $g(n) = \lfloor\frac{n+1}{4}\rfloor + \lfloor\frac{n+2}{4}\rfloor$ for $n \geqslant 1$. This gives rise to sequence A173318$(n-1)$ of OEIS. There are several different ways to decompose $g(n)$ into linear and bounded terms so as to describe the periodic fluctuations of $f(n)$; we consider the decomposition $g(n) = \frac{n-1}{2} + \bar{g}(n)$, where $\bar{g}(n) = \frac{5}{4} - \{\frac{n+1}{4}\} - \{\frac{n+2}{4}\} = \frac{1}{2} - \frac{1}{2}\mathbf{1}_{n\equiv 1 \bmod 4} + \frac{1}{2}\mathbf{1}_{n\equiv 3 \bmod 4}$. Then (1.13) yields $\bar{Q}(n) = \frac{1}{2}$ and thus $\bar{f}(n) = n\bar{P}(\log_2 n) - \frac{1}{2}$, where $\bar{P}(t) = \sum_{k\in\mathbb{Z}} 2^{-k-\{t\}}\bar{g}\big(2^{k+\{t\}}\big)$ with

$$\bar{g}(x) = \begin{cases} \frac{1}{2}(1-\{x\}), & \text{if } \lfloor x\rfloor \equiv 0 \bmod 4;\\ \frac{1}{2}\{x\}, & \text{if } \lfloor x\rfloor \equiv 1 \bmod 4;\\ \frac{1}{2}(1+\{x\}), & \text{if } \lfloor x\rfloor \equiv 2 \bmod 4;\\ 1-\frac{1}{2}\{x\}, & \text{if } \lfloor x\rfloor \equiv 3 \bmod 4.\end{cases}$$

for $x \geqslant 1$ and $\bar{g}(x) := 0$ for $x \in [0,1]$.

We then obtain from (2.15) or (2.26)

$$\begin{aligned}\bar{D}(s) &= \sum_{m\geqslant 0}\big((4m+1)^{-s} - (4m+3)^{-s}\big) - \tfrac{1}{2}\\ &= 2\cdot 4^{-s}\zeta\big(s,\tfrac{1}{4}\big) - (1-2^{-s})\zeta(s) - \tfrac{1}{2},\end{aligned} \tag{5.9}$$

for $\Re(s) > -1$, where $\zeta(s,v)$ denotes Hurwitz zeta function defined for $\Re(s) > 1$ by $\zeta(s,v) := \sum_{j\geqslant 0}(j+v)^{-s}$ $(v \in (0,1])$. Note that $\bar{D}$ is also expressible in terms of Dirichlet's L-function.

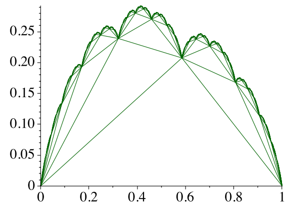


Figure 11: $P(\log_2 n)$ (A173318).

We thus obtain, again using also Example 5.2(a), $f(n) = \frac{1}{2}n\log_2 n + nP(\log_2 n)$, where

$$P(t) = \tfrac{1}{2}\big(1-\{t\}-2^{1-\{t\}}\big) + \sum_{k\in\mathbb{Z}} 2^{-k-t}\bar{g}\big(2^{k+t}\big), \tag{5.10}$$

with the Fourier series expansion, using (5.4) and (5.9),

$$P(t) = c_0 + \frac{2}{\log 2}\sum_{k\neq 0}\frac{\zeta\big(\chi_k,\frac{1}{4}\big)}{\chi_k(\chi_k+1)}e^{2k\pi i t}.$$

Here $c_0 := -\frac{5}{4} - \frac{1}{2\log 2} - \log_2\pi + 2\log_2\Gamma\big(\frac{1}{4}\big)$. This rederives the results in [33] (the better converging series expansion (5.10) being new). For more examples of a similar type; see [32] and [48].

A different decomposition is to start with the difference $\bar{g}(n) := \lfloor\frac{n+1}{4}\rfloor + \lfloor\frac{n+2}{4}\rfloor - \lfloor\frac{n}{2}\rfloor = \mathbf{1}_{n\equiv 3 \bmod 4}$ and then consider $\Lambda[\bar{f}] = \bar{g}$; see Examples 5.2(b) and 3.7 and the discussions there. □

Example 5.6. [Recurrences with minimization] The sequence A003314 (referred to as the binary entropy function in OEIS) we examined in Example 5.1 is the solution of the following recurrence

$$a(n) = n + \min_{1\leqslant k<n} \big\{a(k) + a(n-k)\big\}, \tag{5.11}$$

for $n \geqslant 2$ with $a(1) = 0$; see [10, 55].

If we change the initial condition to $a(1) = 1$, then we get A033156 (also discussed in Example 5.1). Changing further the initial conditions to be $a(1) = 1$ and $a(2) = 2$ gives the sequence A054248, which is identical to the sequence $f(n)$ satisfying $\Lambda[f] = g$ with $g(n) = n - 2 \cdot \mathbf{1}_{n\equiv 2 \bmod 4}$ and $f(1) = 1$. A proof by induction of this is given in Appendix B. Note that for this sequence the minimum in (5.11) is attained at $k = 2\lfloor \frac{n+2}{4} \rfloor$, in contrast to the two sequences A003314 and A033156.

Then we deduce (see (5.1) and $f_2(n)$ in Example 3.7) the closed-form solution

$$f(n) = n(L_n + 2) - 2^{L_n+1} + \mathbf{1}_{n \text{ odd}} \qquad (n \geqslant 1),$$

implying that $f(n) = n\log_2 n + nP(\log_2 n) + \mathbf{1}_{n \text{ is odd}}$, where $P(t) = 2 - \{t\} - 2^{1-\{t\}}$ as in (5.2).

On the other hand, a minor variant of (5.11) has the form

$$a(n) = n + \min_{1\leqslant k<n} \big\{a(k) + a(n-1-k)\big\} \qquad (n \geqslant 2),$$

with $a(0) = 0$. If $a(1) = 1$, then the shifted sequence $a(n-1)$ coincides with A001855 (studied in Example 5.2(a)), while if $a(1) = 0$, then the resulting sequence equals A097383. Now the optimal choice of k is $k = 2\lfloor \frac{n+3}{4} \rfloor - 1$. By an argument similar to the proof of Lemma 5 in Appendix B, we can show by induction that the shifted sequence $a(n-1)$ satisfies the recurrence $\Lambda[f] = g$ with $g(n) = n - 1 - \mathbf{1}_{n\equiv 2 \bmod 4}$ with $f(1) = 0$. The solution is easily seen to be, e.g. by combining Examples 5.2(a) and 3.7, $f(n) = n(L_n + 1) - 2^{L_n+1} - \lfloor \frac{n}{2} \rfloor + 1$ for $n \geqslant 1$, so that $f(n) = n\log_2 n + nP(\log_2 n) + 1 + \{\frac{n}{2}\}$, where $P(t) = \frac{1}{2} - \{t\} - 2^{1-\{t\}}$.

These examples show the sensitivity of recurrences with minimization under the change of initial conditions and simple shift. $\square$

Example 5.7. [Lebesgue constants of the Walsh system] This represents an example from harmonic analysis for which the periodic oscillations are rather different in look. The Lebesgue constants of the Walsh system (defined via binary coding) satisfy the recurrence (see [41])

$$\lambda(n) = \tfrac{1}{2}\lambda\big(\lfloor \tfrac{n}{2} \rfloor\big) + \tfrac{1}{2}\lambda\big(\lceil \tfrac{n}{2} \rceil\big) + \tfrac{1}{2}\mathbf{1}_{n \text{ is odd}} \qquad (n \geqslant 2), \tag{5.12}$$

with $\lambda(0) := 0$ and $\lambda(1) = 1$. Then the partial sum $f(n) := \sum_{k<n} \lambda(k) + \frac{1}{2}\lambda(n)$ satisfies the recurrence (1.1) with

$$g(n) = \tfrac{1}{2}\lfloor \tfrac{n}{2} \rfloor + \tfrac{1}{2}\left(\lambda(n) - \lambda\big(\lceil \tfrac{n}{2} \rceil\big)\right).$$

We then split the toll-function into two parts: $g_0(n) := \frac{1}{4}n$, which by Example 5.1 yields $f_0(n) = \frac{1}{4}n\log_2 n + nP_0(\log_2 n)$ with $P_0(t) = \frac{1}{2} - \frac{\{t\}}{4} - 2^{-1-\{t\}}$, and

$$\bar{g}(n) = -\tfrac{1}{2}\{\tfrac{n}{2}\} + \tfrac{1}{2}\left(\lambda(n) - \lambda\big(\lceil \tfrac{n}{2} \rceil\big)\right) \qquad (n \geqslant 2).$$

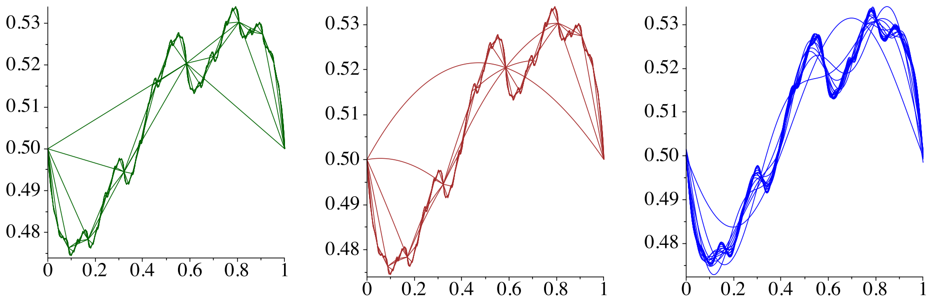


Figure 12: *The periodic function P approximated by* (5.14) *(left), by* (5.15) *(middle) and by its Fourier series* (5.16) *(right), respectively.*

Observe first that (5.12) implies that $\bar{g}(2n) = 0$ and $\bar{g}(2n+1) = -\frac{1}{4}\Delta\lambda(n)$ for $n \geqslant 1$, where $\Delta\lambda(n) := \lambda(n+1) - \lambda(n)$, and also that $\Delta\lambda(n)$ satisfies the recurrence

$$\Delta\lambda(n) = \tfrac{1}{2}\Delta\lambda\left(\left\lfloor \tfrac{n}{2} \right\rfloor\right) + \tfrac{(-1)^n}{2} \qquad (n \geqslant 0). \tag{5.13}$$

Note that $\bar{Q}(n) = 0$ by (1.13).

We then deduce that, using $\bar{f}(1) = f(1) = \frac{1}{2}$,

$$f(n) = \tfrac{1}{4}n\log_2 n + nP(\log_2 n), \tag{5.14}$$

where

$$P(t) = 1 - \tfrac{\{t\}}{4} - 2^{-1-\{t\}} + \sum_{k\geqslant 1} 2^{-k-\{t\}}\bar{g}(2^{k+\{t\}}). \tag{5.15}$$

This periodic function has a very different shape when compared with most others appeared in this paper, which is also visible from the corresponding Fourier series already given in [41] by a completely analytic approach

$$P(t) = -\frac{5}{24} - \frac{3\zeta'(-1)}{\log 2} + \frac{3}{\log 2}\sum_{k\neq 0}\frac{\zeta(-1+\chi_k)}{\chi_k(\chi_k^2-1)}\, e^{2k\pi i t}. \tag{5.16}$$

□

For more examples of (1.1) with linearithmic orders, see [32, 36].

6 Applications. IV. Quadratic and higher order $g(n)$

Fewer interesting examples were found for the recurrence (1.1) with higher order toll function $g(n)$ although many sequences in OEIS are of the form $cn^2 + dn + e$, which also satisfy (1.1) with quadratic g.

Example 6.1. [Polynomials of the form n^m] The sequence A001105 in OEIS $f(n) = 2n^2$ satisfies (1.1) with $g(n) = n^2 - \mathbf{1}_{n \text{ is odd}}$. This simple example is interesting because it is a non-trivial example without periodic fluctuation terms. In some sense, the fluctuation is transferred from $f(n)$ to $g(n)$. More generally, given any constant x_0, we can construct $f(n)$ containing no periodic oscillations as follows (with the right $f(1)$)

$$g(n) = \begin{cases} n^2 + x_0, & \text{if } n \text{ is even} \\ n^2 + x_0 - 1, & \text{if } n \text{ is odd} \end{cases} \implies f(n) = 2n^2 - x_0.$$

Similarly, A002378 (Oblong numbers) in which $f(n) = n(n+1)$ satisfies (with shift by 1) (1.1) with $g(n) = \lfloor \frac{n^2}{2} \rfloor$. See also A046092, A000217, A005563, A001844, A161680, ... (and many others).

It is also easy to extend such an idea of constructing $g(n)$ such that $f(n) = cn^m$ (again non-oscillating) for $m \geqslant 3$. For example, assuming $f(1) = 1$,

$$g(n) = \begin{cases} \frac{3}{4}n^3, & \text{if } n \text{ is even} \\ \frac{3}{4}(n^3 - n), & \text{if } n \text{ is odd} \end{cases} \implies f(n) = n^3.$$

This implies that $f(n) = n^3$ (A000578) satisfies (1.1) with $g(n) = \frac{3}{4}n^3 - \frac{3}{4}n\mathbf{1}_{n \text{ is odd}}$. Similarly, many other numbers (such as A000292, tetrahedral numbers) connected to the cubes also satisfies (1.1) with (roughly) polynomial toll functions.

More generally, we have $f(n) = n^m$ for $m \geqslant 2$ if $f(1) = 1$ and

$$g(n) = \begin{cases} (1 - 2^{1-m})n^m, & \text{if } n \text{ is even} \\ (1 - 2^{1-m})n^m - 2^{1-m} \sum_{1 \leqslant j \leqslant \lfloor \frac{m}{2} \rfloor} \binom{m}{2j} n^{m-2j}, & \text{if } n \text{ is odd} \end{cases}.$$

□

Example 6.2. [A122247] The sequence A122247 consists of the partial sums of A005187, where the latter is defined as $2n - \nu(n)$, with $\nu(n)$ denoting the number of 1's in the binary expansion of n. By summing k from 1 to n, we obtain

$$\text{A122247}(n) = \sum_{1 \leqslant k \leqslant n} (2k - \nu(k)) = n(n+1) - \text{A000788}(n). \tag{6.1}$$

It follows (see Examples 6.1 and 5.2(b)) that the shifted sequence $f(n) := \text{A122247}(n-1)$ satisfies the recurrence (1.1) with $g(n) = \frac{n(n-1)}{2}$, the triangular numbers (A000217).

To solve this recurrence, we can use (6.1) and the results in Example 5.2(b) for the best case of mergesort. We thus obtain

$$f(n) = n^2 - \tfrac{1}{2}n \log_2 n - n(1 + P_{(5.5)}(\log_2 n)). \tag{6.2}$$

Three other sequences in OEIS are closely connected to $f(n)$ and satisfies (after properly shifted) (1.1) with quadratic $g(n)$:

- $\text{A077071}(n-1) = 2f(n)$,
- $\text{A122248}(n-1) = f(n) - \frac{1}{2}n^2 + \frac{3}{2}n - 1$, and
- $\text{A174605}(n-1) = f(n) - \frac{1}{2}n^2 + \frac{1}{2}n$.

In particular, such a connection and (6.2) lead to

$$\mathrm{A077071}(n-1) = 2n^2 - n\log_2 n - 2n(1 + P_{(5.5)}(\log_2 n)), \qquad (n \geqslant 2),$$

which clarifies and improves the statement in OEIS for A077071 "it seems that $f(n) = 2n^2 + O(n^{\frac{3}{2}})$". Note that shifting n to $n-1$ again plays an important role in getting a simpler g and the corresponding solution. On the other hand, A077071 is also connected to A067699 (discussed in Example 5.3). □

7 Variations and extensions

The algorithmic and combinatorial literature abounds with a huge number of recurrences of multifarious forms; we discuss some interesting variants and extensions of the recurrences we have discussed so far.

7.1 The recurrence $f(n) = -f\left(\lfloor \frac{n}{2} \rfloor\right) - f\left(\lceil \frac{n}{2} \rceil\right) + g(n)$

Most of our arguments apply well to the more general recurrence

$$f(n) = \alpha f\left(\lfloor \tfrac{n}{2} \rfloor\right) + \alpha f\left(\lceil \tfrac{n}{2} \rceil\right) + g(n) \qquad (n \geqslant 2), \tag{7.1}$$

although our theorems do not. The essential fact is that Lemma 1 extends to this case, using the same linear interpolation to real arguments and with (1.9) replaced by

$$f(x) = 2\alpha f\left(\tfrac{x}{2}\right) + g(x).$$

For simplicity, we here only discuss briefly the case $\alpha = -1$, whose behavior seems less anticipated; see the companion paper [47] for general results and many examples with $\alpha = 2$.

Example 7.1. [A005536: an example with a 2-periodic function] This sequence is a "von Koch" sequence generated by the first Feigenbaum symbolic sequence A035263; it is also the sequence of partial sums of A065359. The shifted sequence $f(n) = \mathrm{A005536}(n-1)$ satisfies the recurrence (7.1) with $\alpha = -1$ and $g(n) = \lfloor \frac{n}{2} \rfloor$ and $f(1) = 0$. By decomposing $g(n)$ into, say $\frac{n-1}{2}$ and $\frac{1}{2} - \{\frac{n}{2}\}$, and by applying the same arguments used above for $\Lambda[f] = g$, we obtain $f(n) = nP(\log_2 n)$, where

$$P(t) = \frac{1}{4} + \frac{(-1)^{\lfloor t \rfloor}}{2}\left(\frac{1}{2} - \frac{2^{1-\{t\}}}{3}\right) + (-1)^{\lfloor t \rfloor}\sum_{j \geqslant 0}(-1)^j 2^{-j-\{t\}}\bar{g}\left(2^{j+\{t\}}\right),$$

where, for $x \geqslant 1$, $\bar{g}(x) = \frac{1}{2}(1-\{x\})$ if $\lfloor x \rfloor$ is even and $\bar{g}(x) = \frac{1}{2}\{x\}$ if $\lfloor x \rfloor$ is odd. Note that $P(0) = P(2) = 0$, and because of the occurrences of $(-1)^{\lfloor t \rfloor}$, $P(t)$ *is 2-periodic*; also it is continuous; see Figure 13. The Fourier series expansion can also be computed by the arguments used above: with $\chi'_k := \frac{(2k+1)\pi i}{\log 2}$,

$$P(t) = \frac{1}{4} + \frac{3}{\log 2}\sum_{k \in \mathbb{Z}} \frac{\zeta(\chi'_k)}{\chi'_k(\chi'_k + 1)} e^{(2k+1)\pi i t} \qquad (t \in \mathbb{R}).$$

A closely related sequence is $A087733(n-1)$, which is given by $\tilde{f}(n) = \sum_{1 \leqslant k < n}(-1)^{v_2(k)}(n-k)$, where $v_2(n)$ denotes the largest power of two dividing n. This sequence satisfies (7.1) with $\alpha = -1$, $\tilde{f}(1) = 0$, and $\tilde{g}(n) = \frac{n^2}{4} - \frac{1}{2}\{\frac{n}{2}\}$. Let $\bar{f}(n) = \frac{3}{2}\left(\tilde{f}(n) - \frac{n(n-1)}{6}\right)$. Then $\bar{f}(n) = f(n)$ for $n \geqslant 1$. □

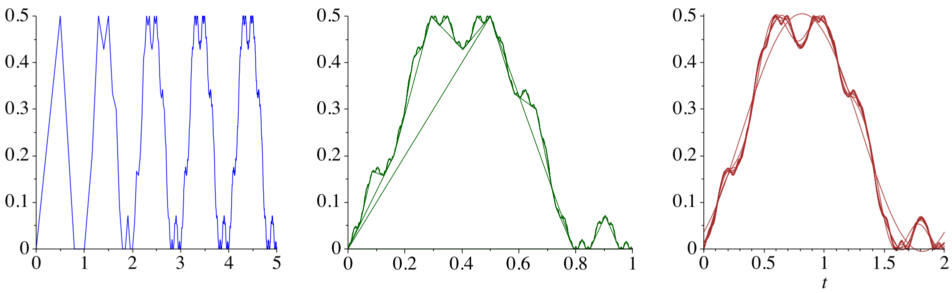


Figure 13: *Periodic fluctuations of* $\frac{f(n)}{n}$ *when plotted against* $\log_4 n$*: for n from* 1 *to* 1024 *(left), normalized in the unit interval (middle), which approximates* P*, and approximation of* P *by its Fourier series expansions using* $1, 3, \dots, 21$ *terms (right).*

7.2 From binary to q-ary

One of the most natural extensions of our study is to recurrences of the form (resulting, e.g. from dividing into $q \geqslant 2$ subproblems in the divide-and-conquer algorithm)

$$f(n) = \sum_{0 \leqslant j < q} f\left(\left\lfloor \tfrac{n+j}{q} \right\rfloor\right) + g(n) \qquad (n \geqslant q), \tag{7.2}$$

with $f(1), \dots, f(q-1)$ given. Alternatively, (7.2) can be rewritten as

$$f(n) = q\left(1 - \left\{\tfrac{n}{q}\right\}\right) f\left(\left\lfloor \tfrac{n}{q} \right\rfloor\right) + q\left\{\tfrac{n}{q}\right\} f\left(\left\lceil \tfrac{n}{q} \right\rceil\right) + g(n).$$

We can apply the same linear interpolation techniques used in the binary case (1.1) and then obtain a closed-form solution, which turns out to be useful for characterizing the corresponding asymptotic behaviors and periodic fluctuations. We thus define $f(x)$ and $g(x)$ for real x by (1.8). Then the recurrence (7.2) implies

$$f(x) = qf\left(\tfrac{x}{q}\right) + g(x) \qquad (x \geqslant q).$$

We then get the closed-form solution

$$f(x) = \sum_{0 \leqslant j < m} q^j g\left(\tfrac{x}{q^j}\right) + q^m f\left(\tfrac{x}{q^m}\right) \qquad (0 \leqslant m \leqslant \log_q x; x \geqslant 2). \tag{7.3}$$

Instead of formulating a more general theorem, we content ourselves with the discussion of two examples.

Example 7.2. [Lossless compression of balanced trees] The sequence $f(n)$ (see [57]) satisfies (7.2) with $g(n) = \log_2 \binom{q}{n \bmod q}$ and $f(n) = 0$ for $n < q$; see Example 3.6 where the case $q = 2$ was treated. We then deduce from (7.3) that $f(n) = nP(\log_q n)$, where

$$P(t) := \sum_{k \in \mathbb{Z}} q^{-k-\{t\}} g\left(q^{k+\{t\}}\right) = \sum_{k \geqslant 1} q^{-k-\{t\}} g\left(q^{k+\{t\}}\right),$$

with $g(x) = 0$ for $0 \leqslant x \leqslant q$ and $g(x) = \{x\} g(\lfloor x \rfloor + 1) + (1 - \{x\}) g(\lfloor x \rfloor)$ for $x \geqslant q$. This provides an effective means of computing P; cf. the fractal approach in [57]. The corresponding Fourier coefficients are also easily computed (similarly to binary case) as follows. By using

$g(q\ell+j)=\bar g(j):=\log_2\binom{q}{j}$ for $0\leqslant j<q$ and $\ell\geqslant 1$, and noting $\bar g(0)=0$,

$$\begin{aligned}D(s)=D_q(s)&:=\sum_{k\geqslant q} g(k)\big((k+1)^{-s}-2k^{-s}+(k-1)^{-s}\big)\\&=\sum_{1\leqslant j<q}\bar g(j)\sum_{\ell\geqslant 1}((q\ell+j-1)^{-s}-2(q\ell+j)^{-s}+(q\ell+j+1)^{-s})\,.\end{aligned}$$

Let $h_j(s):=\sum_{\ell\geqslant 1}(q\ell+j)^{-s}$. Then, by partial summation, using $\bar g(0)=\bar g(q)=0$,

$$\sum_{1\leqslant j<q}\bar g(j)\Delta^2 h_{j-1}(s)=\bar g(1)h_0(s)+\sum_{1\leqslant j<q}h_j(s)\Delta^2\bar g(j-1)+\bar g(q-1)h_q(s).$$

Now $h_0(s)=q^{-s}\zeta(s)$, $h_j(s)=q^{-s}\zeta\big(s,\frac{j}{q}\big)-j^{-s}$ for $1\leqslant j<q$, and $h_q(s)=q^{-s}(\zeta(s)-1)$. Also $\bar g(j)=\bar g(q-j)$. Thus

$$D_q(s)=\bar g(1)q^{-s}(2\zeta(s)-1)+\sum_{1\leqslant j<q}\Delta^2\bar g(j-1)\big(q^{-s}\zeta\big(s,\tfrac{j}{q}\big)-j^{-s}\big).$$

In particular, we obtain, as already seen in the binary case in (3.10),

$$\begin{aligned}D_2(s)&=2-2^{-s}-2(1-2^{1-s})\zeta(s),\\D_3(s)&=(\log_2 3)(1+2^{-s}-3^{-s})-(\log_2 3)(1-3^{1-s})\zeta(s)\\D_4(s)&=3-\log_2 3-(1-\log_2 3)2^{1-s}+(3-\log_2 3)3^{-s}-2\cdot 4^{-s}\\&\qquad-\big(3-\log_2 3-(5-3\log_2 3)2^{-s}-2(1+\log_2 3)4^{-s}\big)\zeta(s).\end{aligned}$$

The Fourier series expansion is then given by, defining $\chi_k^{(q)}:=\frac{2k\pi i}{\log q}$,

$$\frac{D_q'(0)}{\log q}+\frac{1}{\log q}\sum_{k\neq 0}\frac{D_q(\chi_k^{(q)})}{\chi_k^{(q)}(\chi_k^{(q)}+1)}\,e^{2k\pi i t}\qquad(t\in\mathbb{R}).$$

This answers a question in [57]. Note that this result can also be derived by the analytic approach in [31] and that the series is absolutely convergent by an estimate similar to (3.13) for $|\zeta(it,c)|$; see [75, p. 276]. In particular, the mean value can be simplified as follows. Since $\zeta(0,t)=\frac12-t$ and $\zeta'(0,t)=\log\Gamma(t)-\frac12\log 2\pi$, we obtain, using $\bar g(1)=\log_2 q$,

$$\mu_q:=\frac{D_q'(0)}{\log q}=\log_2\frac{2q\Gamma\big(\frac{2}{q}\big)}{\Gamma\big(\frac{1}{q}\big)^2}+\sum_{2\leqslant j<q}\bar g(j)\log_q\frac{\Gamma\big(\frac{j-1}{q}\big)\Gamma\big(\frac{j+1}{q}\big)(j^2-1)}{\Gamma\big(\frac{j}{q}\big)^2 j^2}.$$

For small q, this gives

$$\begin{aligned}\mu_2&=2-\log_2\pi,\\\mu_3&=\tfrac52\log_2 3-2-\log_2\pi,\\\mu_4&=\tfrac{17}{4}-\log_2\pi-\tfrac94\log_2 3+\tfrac12(\log_2 3)^2,\\\mu_5&=-\tfrac72-\log_2\pi-\log_5 3+\log_5(\sqrt5+1)+\tfrac94\log_2 5+\tfrac12\log_2(\sqrt5-1).\end{aligned}$$

□

A large number of concrete examples satisfying (7.2), possibly after a shift by ± 1 or ± 2, can be found on OEIS; for example, A003605, A006166, A073849, A080722, A080723, A080724, A080726, A080727, A081134 for $q = 3$, and A073850, A080678, A275974 for $q = 4$. See also [11] for other examples connected to balanced trees.

Example 7.3. [Partial sum of the sum-of-digits function] The second example is the sum-of-digits function in the q-ary expansion for which $f(n) = \sum_{k<n} \nu_q(k)$, where $\nu_q(n) = \sum_{0\leqslant j\leqslant \lfloor \log_q n\rfloor} c_j$ when $n = \sum_{0\leqslant j\leqslant \lfloor \log_q n\rfloor} c_j q^j$ with $c_j \in \{0, \dots, q-1\}$. Such partial sums have been well studied in the literature and one finds the following correspondence of $f(n)$ in OEIS:

q	OEIS	q	OEIS	q	OEIS
2	A000788	5	A231668	8	A231680
3	A094345	6	A231672	9	A231684
4	A231664	7	A231676	10	A037123

Now, by the obvious recurrence $\nu_q(qk + j) = \nu_q(k) + j$ for $0 \leqslant j < q$, we get

$$f(n) = \sum_{0\leqslant j<q} \sum_{k<\lfloor \frac{n+j}{q}\rfloor} \nu_q(qk + q - 1 - j) = \sum_{0\leqslant j<q} f\left(\left\lfloor \tfrac{n+j}{q}\right\rfloor\right) + g(n)$$

where, writing $n = qm + \ell$, $0 \leqslant \ell < q$,

$$g(n) = \sum_{0\leqslant j<q} (q - 1 - j)\left\lfloor \tfrac{n+j}{q}\right\rfloor = \tfrac{1}{2}(q-1)n - \tfrac{1}{2}\ell(q-\ell). \tag{7.4}$$

Then we deduce, again by (7.3), Delange's closed-form expression $f(n) = \frac{q-1}{2} n \log_q n + nP(\log_q n)$, where P is a continuous and 1-periodic function; see [20] for more information.

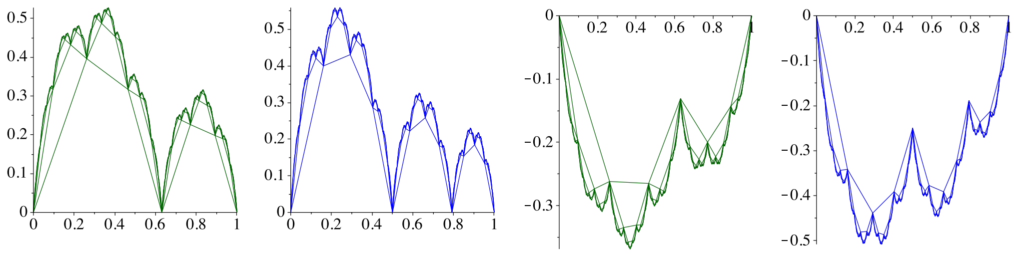


Figure 14: *Periodic fluctuations arising from the recurrence* (7.2) *with* $g(n) = \log_2 \binom{q}{n \bmod q}$ *for* $q = 3$ *(left) and* $q = 4$ *(middle-left), and with* g *given by* (7.4) *for* $q = 3$ *(middle-right) and* $q = 4$ *(right).*

□

7.3 Sensitivity

The solutions to divide-and-conquer recurrences are often very sensitive to minor changes, particularly if one aims at exact solutions. This is probably one reason that some common sequences have many variants in OEIS. Nevertheless, the asymptotic aspect is generally more robust.

Some of the variants can be readily approached by our theory by either a simple shift of the parameter (as in many examples above) or a change of variables. We also discussed briefly the sensitivity of examples involving minimization in Section 3. We consider two more examples here.

Example 7.4. [A perturbed recurrence] We considered in Example 5.2(b) the recurrence $\Lambda[f] = g$ arising from the analysis of the best-case of mergesort, where $g(n) = \lfloor \frac{n}{2} \rfloor$, which has the standard form $f(n) = \frac{n}{2}\log_2 n + nP(\log_2 n)$. Motivated from a heuristic for finding the minimum weighted Euclidean matching (see [42, 63]), it is of interest to compare $f(n)$ with the sequence $\tilde{f}(n)$ satisfying the perturbed recurrence

$$\tilde{f}(n) = \begin{cases} \tilde{f}\left(\lfloor \frac{n}{2} \rfloor\right) + \tilde{f}\left(\lceil \frac{n}{2} \rceil\right) + \lfloor \frac{n}{2} \rfloor, & \text{if } n \not\equiv 0 \bmod 4, n \geqslant 2 \\ \tilde{f}\left(\frac{n}{2} - 1\right) + \tilde{f}\left(\frac{n}{2} + 1\right) + \frac{n}{2}, & \text{if } n \equiv 0 \bmod 4, n \geqslant 4, \end{cases} \tag{7.5}$$

with $\tilde{f}(0) = \tilde{f}(1) = 0$. This sequence (not in OEIS) starts with

$$\{\tilde{f}(n)\}_{n\geqslant 1} = \{0, 1, 2, 4, 5, 7, 9, 11, 13, 15, 17, 20, 22, 25, 27, 30, \cdots\}.$$

We show that such a simple perturbation at multiples of four results not only in a lower cost ($\tilde{f}(n) \leqslant f(n)$ for all n), but also with a more smooth periodic function.

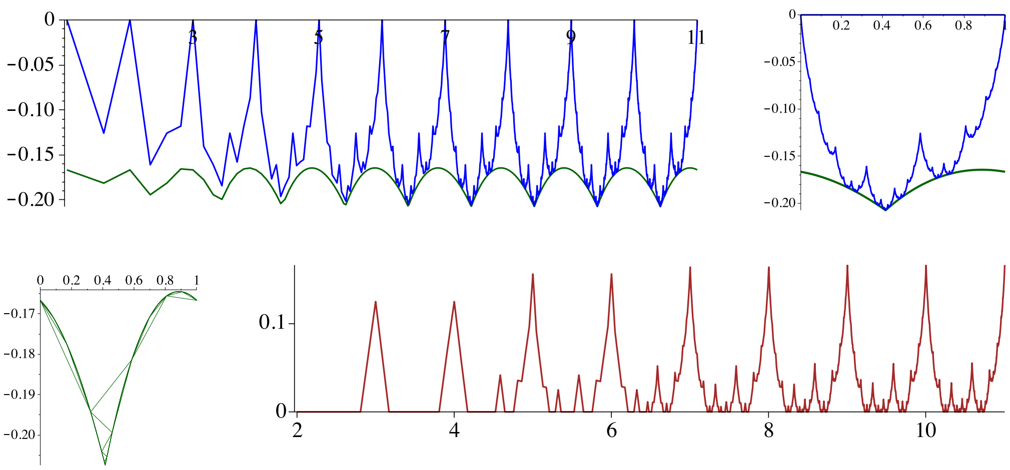


Figure 15: *The periodic functions arising from the two sequences* $\frac{f(n)}{n} - \frac{1}{2}\log_2 n$ *(blue) and* $\frac{\tilde{f}(n)-\varepsilon(n)}{n} - \frac{1}{2}\log_2 n$ *(green), where* $\varepsilon(n) := \frac{1}{2} - \frac{(-1)^{\lfloor \log_2 3n \rfloor}}{6}$ *if n is even and* $\varepsilon(n) := \frac{1}{4} + \frac{(-1)^{\lfloor \log_2 3n \rfloor}}{12}$ *if n is odd. The latter is more smooth than the former. Lower-left:* $\frac{\tilde{f}(n)-\varepsilon(n)}{n} - \frac{1}{2}\log_2 n$ *plotted against* $\{\log_2 n\}$*; lower-right:* $\frac{f(n)-\tilde{f}(n)}{n}$.

Consider the difference $\bar{f}(n) := \tilde{f}(n+1) - \tilde{f}(n-1)$, which satisfies the recurrence

$$\begin{cases} \bar{f}(2n) = \bar{f}(n) + 1, & (n \geqslant 1) \\ \bar{f}(4n+1) = \bar{f}(n) + 2, & (n \geqslant 1) \\ \bar{f}(4n+3) = \bar{f}(n+1) + 2, & (n \geqslant 0) \end{cases}$$

which leads to the closed-form solution $\bar{f}(n) = \lfloor \log_2(3n) \rfloor$ for $n \geqslant 1$. We then deduce that

$$\tilde{f}(n) = \sum_{1 \leqslant j \leqslant \lfloor \frac{n}{2} \rfloor} \lfloor \log_2(3(n+1-2j)) \rfloor \qquad (n \geqslant 1),$$

It follows that

$$\tilde{f}(n) = \frac{n}{2}\log_2 n + nP(\log_2 n) + \begin{cases} \frac{1}{2} - \frac{(-1)^{\lfloor \log_2(3n)\rfloor}}{6}, & \text{if } n \text{ is even;} \\ \frac{1}{4} + \frac{(-1)^{\lfloor \log_2(3n)\rfloor}}{12}, & \text{if } n \text{ is odd,} \end{cases}$$

where $P(t) = \frac{1}{2}\log_2 3 - \frac{1}{2}\{t + \log_2 3\} - 2^{-\{t+\log_2 3\}}$. This simplifies largely the expression in [42]. To show that $\tilde{f}(n) \leqslant f(n)$, it suffices to observe that their difference $d(n) := f(n) - \tilde{f}(n)$ satisfies $\Lambda[d](n) = 0$ when $n \not\equiv 0 \bmod 4$, and $d(4n) = 2d(2n) + \frac{1+(-1)^{\lfloor \log_2(3n)\rfloor}}{2}$ for $n \geqslant 1$.

See [42] for another example of the same type

$$f(n) = \begin{cases} \alpha f\left(\left\lfloor \frac{n}{2}\right\rfloor\right) + \beta f\left(\left\lceil \frac{n}{2}\right\rceil\right) + \frac{1}{2}(1+(-1)^n)c, & \text{if } n \not\equiv 0 \bmod 4 \\ \alpha f\left(\frac{n}{2}-1\right) + \beta f\left(\frac{n}{2}+1\right) + c, & \text{if } n \equiv 0 \bmod 4 \end{cases}$$

for $n \geqslant 2$ with $f(0) = f(1) = 0$, where $\alpha = \beta = \frac{1}{\sqrt{2}}$ and $c = \sqrt{3}$. □

Example 7.5. [Two recurrences from the analysis of a "dichopile algorithm"] The following two recurrences were taken from [58, p. 45] and [59]

$$f_1(n) = f_1\left(\left\lfloor \frac{n}{2}\right\rfloor - 1\right) + f_1\left(\left\lfloor \frac{n}{2}\right\rfloor\right) + \left\lceil \frac{n}{2}\right\rceil,$$
$$f_2(n) = f_2\left(\left\lfloor \frac{n}{2}\right\rfloor - 1\right) + f_2\left(\left\lceil \frac{n}{2}\right\rceil\right) + \left\lfloor \frac{n}{2}\right\rfloor,$$

with the initial conditions $f_j(0) = 0$ and $f_j(1) = 1$ for $j = 1, 2$. The second sequence was also recently studied in [26]. In addition to their algorithmic connection, these two recurrences serve as additional concrete examples for illustrating the sensitivity of divide-and-conquer recurrences when compared particularly with $\Lambda[f](n) = \lfloor \frac{n}{2}\rfloor$ or (7.5).

For both sequences, we can prove that they have the asymptotic form $f_j(n) = \frac{n}{2}\log_2 n + nP_j(\log_2 n) + O(\log n)$, with different periodic functions:

$$P_1(t) = \tfrac{1}{2}P_{(5.4)}(t) = \tfrac{1}{2}\left(1 - \{t\} - 2^{1-\{t\}}\right) \quad \text{and} \quad P_2(t) = \tfrac{1}{3}(P_{(5.4)}(t) + P_{(5.5)}(t)).$$

Briefly, for f_1, we consider the difference $f_1(n) - f_1(n-1) - f_1(n-2) + f_1(n-3)$ and for f_2 the difference $f_2(n+1) - f_2(n) - f_2(n-2) + f_2(n-3)$, and then sum these differences back to get expressions for f_1 and f_2, respectively. □

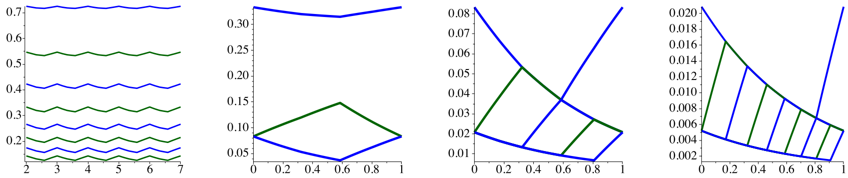
7.4 Asymptotic robustness of (1.1)

The large number of examples we discussed show that the recurrence $\Lambda[f] = g$ can be solved in its entirety if g is known explicitly. How to quantify the total cost of $f(n)$ when an expression of $g(n)$ is only available through regression or numerical procedures? More precisely, if $g(n)$ can somehow be approximated to with an error of order n^{-c}, where $c \geqslant 0$, then what is the maximal error made at the level of total cost $f(n)$? So assume $\Lambda[f_c] = g_c$, where $g_c(n) = n^{-c}$ for $n \geqslant 2$ with $f_c(0) = f_c(1) = 0$. Then Theorem 2 yields

$$f_c(n) = nP_c(\log_2 n) - \frac{n^{-c}}{2^{c+1}-1} \qquad (n \geqslant 2),$$

where $P_c(t) = P(\{t\}) = \sum_{k\geqslant 1} 2^{-k-t}g(2^{k+t}) + g(2)(1-2^{-t})$ for $t \in \mathbb{R}$. A plot of $P_c(t)$ with $c = 0, \frac{1}{4}, \ldots, 2$ is given in Figure 16(i), where we see that P_c gets smaller for increasing c.

On the other hand, if we fix $g(n) = n^{-1}$, and change the initial conditions so that $\Lambda[f^{[m]}] = n^{-1}$ for $n \geqslant m$ and $f^{[m]}(n) = 0$ for $n < m$, then we get $f^{[m]}(n) + \frac{1}{3}n^{-1} = nP^{[m]}(\log_2 n)$ for $n \geqslant m$, where $P^{[m]}$ has smaller amplitude for increasing m; see Figure 16 for an illustration.



(i) *(ii)* *(iii)* *(iv)*

Figure 16: *The periodic functions $P_c(t)$ (i) with $c = \frac{1}{4}l$ for $l = 0, 1, \dots, 8$ (from top to bottom) and $n = 4, \dots, 128$ in logarithmic scale; $P^{[m]}$ with $m = 2, 3, 4$ (ii) (from top to bottom), $m = 4, \dots, 8$ (iii), and $m = 8, \dots, 16$ (iv).*

8 The one-sided recurrences (1.3)

We complete our study by discussing briefly the two cases in (1.3). Such cases arise more frequently than the recurrence (1.2) we analysed above in the analysis of divide-and-conquer algorithms, mainly because cruder bounds are simpler to analyze and still useful in many practical situations.

8.1 Only floor function

We consider first the recurrence

$$f(n) = 2f\left(\lfloor \tfrac{n}{2} \rfloor\right) + g(n) \qquad (n \geqslant 2). \tag{8.1}$$

with $f(1)$ given. Observe that when a satisfies $a(n) = 2a(\lfloor \frac{n}{2} \rfloor) + b(n)$, then the partial sum of a, say, $f(n) := \sum_{k<n} a(k)$ satisfies (7.1) with $\alpha = 2$, where g denotes the partial sum of b. Thus we expect that the corresponding periodic functions arising from (8.1) will be less smooth in nature.

Our arguments used above for (1.1) also apply to (8.1). In particular, the extension of $f(n)$ from a sequence to all positive reals is now simply

$$f(x) = f(\lfloor x \rfloor) \qquad (x \geqslant 0),$$

and in such a case $f(x)$ is discontinuous (except in trivial cases). The solution to (8.1) is easily seen to be

$$f(n) = \sum_{0 \leqslant k < m} 2^k g\left(\lfloor \tfrac{n}{2^k} \rfloor\right) + 2^m f\left(\lfloor \tfrac{n}{2^m} \rfloor\right),$$

for any $0 \leqslant m \leqslant L_n$. Taking $m = L_n$ gives

$$f(n) = \sum_{0 \leqslant k < L_n} 2^k g\left(\lfloor \tfrac{n}{2^k} \rfloor\right) + f(1) 2^{L_n} \qquad (n \geqslant 1).$$

Theorem 4. *Assume that f satisfies (8.1) with $f(1)$ given. Define $g(1) = 0$. Then the following statements are equivalent.*

(i) *$f(n) = nP(\log_2 n) + o(n)$ as $n \to \infty$ for some 1-periodic function P on $\mathbb{R}$ satisfying*

$$|P(\log_2 x) - P(\log_2 \lfloor x \rfloor)| \to 0 \qquad (x \to \infty). \tag{8.2}$$

(ii) *$f(x) = xP(\log_2 x) + o(x)$ as $x \to \infty$ for some 1-periodic function P on $\mathbb{R}$.*

(iii) *The function $G(t) := \sum_{k\geqslant 0} 2^{-k} g(\lfloor 2^k t\rfloor)$ converges uniformly for $t \in [1, 2]$.*

When these conditions hold, the periodic function P is given by

$$P(t) := 2^{-\{t\}}\big(G(2^{\{t\}}) + f(1)\big).$$

In typical cases, P is discontinuous. *Moreover, we have the exact formula $f(n) = nP(\log_2 n) - Q(n)$, where*

$$Q(n) := G(n) - g(n) = \sum_{k\geqslant 1} 2^{-k} g\big(\lfloor 2^k n\rfloor\big).$$

The proof is similar to that of Theorem 2 and is omitted here.

8.2 Only ceiling function

We now consider

$$f(n) = 2f\big(\lceil \tfrac{n}{2}\rceil\big) + g(n) \qquad (n \geqslant 2), \tag{8.3}$$

with $f(1)$ given. In this case, the extension of f is simply $f(x) = f(\lceil x\rceil)$. Again $f(x)$ is discontinuous, and we have the solution

$$f(n) = \sum_{0\leqslant k\leqslant L_{n-1}} 2^k g\big(\lceil \tfrac{n}{2^k}\rceil\big) + f(1)2^{L_{n-1}+1} \qquad (n \geqslant 2).$$

Define $\{t^-\}$ as the left-continuous version of $\{t\}$, i.e., $\{t^-\} = 1$ when $t \in \mathbb{Z}$, and $\{t^-\} = \{t\}$ otherwise. This can also be defined as $\{t^-\} := 1 - \{-t\}$.

Theorem 5. *Assume that f satisfies (8.3) with $f(1)$ given. Define $g(1) = 0$. Then the following statements are equivalent.*

(i) *$f(n) = nP(\log_2 n) + o(n)$ as $n \to \infty$ for some 1-periodic function P on $\mathbb{R}$ satisfying*

$$|P(\log_2 x) - P(\log_2\lceil x\rceil)| \to 0 \qquad (x \to \infty). \tag{8.4}$$

(ii) *$f(x) = xP(\log_2 x) + o(x)$ as $x \to \infty$ for some 1-periodic function P on $\mathbb{R}$.*

(iii) *The function $G(t) := \sum_{k\geqslant 0} 2^{-k} g(\lceil 2^k t\rceil)$ converges uniformly for $t \in [1, 2]$.*

When these conditions hold, the periodic function P is given by

$$P(t) := 2^{-\{t^-\}}\big(G(2^{\{t^-\}}) + 2f(1)\big).$$

In typical cases, P is discontinuous. *Moreover, we have the exact formula $f(n) = nP(\log_2 n) - Q(n)$, where*

$$Q(n) := G(n) - g(n) = \sum_{k\geqslant 1} 2^{-k} g\big(\lceil 2^k n\rceil\big).$$

8.3 An example

A large number of examples can be worked out as above; see [69] for many recursive sequences of this type. We content ourselves with the following example from OEIS.

Example 8.1. [A038554, "the derivative of n"] In this sequence, $f(n)$ is obtained by XOR-ing each binary digit with the next one; equivalently $f(n)$ is the XOR of n and its right-shift, with the first bit dropped. This sequence satisfies (8.1) with

$$g(n) := \frac{1-(-1)^{\lceil n/2 \rceil}}{2} \qquad (n \geqslant 2),$$

and $f(1) = 0$. We easily see from Theorem 4 that $f(n) = nP(\log_2 n) - \frac{1}{2}\mathbf{1}_{n \text{ is odd}}$, where $P(t) := \sum_{k\geqslant 1} 2^{-k-\{t\}} g\left(\lfloor 2^{k+\{t\}} \rfloor\right)$ is a discontinuous function.

Sequence A003188, the value of the Gray code regarded as a binary number, is another sequence satisfying the recurrence (8.1) with the same $g(n)$, but now $f(1) = 1$. Hence this sequence differs from A038554 by 2^{L_n}, and $P(t)$ differs by $2^{-\{t\}}$.

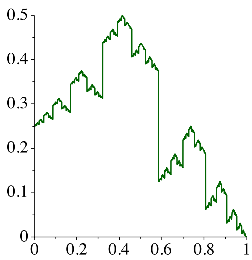


Figure 17: $P(\log_2 n)$ *(A0388554)*.

□

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Appendix

A Proof of A078881 = A006165 (shifted by 1)

Table 3 with twenty sequences from OEIS includes the sequence A078881(n); it is in OEIS noted that this equals A006165($n+1$) for $n \leqslant 1023$, and it is asked whether this holds for all n. For completeness we prove here that this indeed is true:

$$\text{A078881}(n) = \text{A006165}(n+1) \qquad (n \geqslant 1). \tag{A.1}$$

This also implies A078881(n) = A066997(n) for $n \geqslant 2$.

We prove the following exact expression for A078881(n), which implies (A.1) by comparison with formulas for A006561 in OEIS.

Lemma 4. *Let* $f(n) = \text{A078881}(n)$ *denote the largest size of a subset* S *of* $\{1, 2, \ldots, n\}$ *with the property*

$$i \neq j \in S \Longrightarrow (i \;\mathsf{XOR}\; j) \notin S, \tag{A.2}$$

where XOR *is the bitwise exclusive-OR operator. Then*

$$f(n) = 2^{L_n - 1} + \min\{n - 2^{L_n} + 1, 2^{L_n - 1}\} \qquad (n \geqslant 1). \tag{A.3}$$

Proof. The method of proof consists of three steps: We first show that the expression in (A.3) is a lower bound by explicitly constructing a set S of this size; we then prove two different upper bounds, corresponding to the two terms in the minimum in (A.3).

Step 1: Lower bound by construction. Let the subset S be composed of two non-overlapping parts:

1. $A_n := \{k : k \in [2^{L_n - 1}, 2^{L_n} - 1]\}$. Then $|A_n| = 2^{L_n - 1}$ and each $k \in A_n$ has the binary expansion $(01x \cdots x)_2$.

2. $B_n := \{k : k \in [2^{L_n}, \min\{n, 2^{L_n} + 2^{L_n - 1} - 1\}]\}$. Then $|B_n| = \min\{n - 2^{L_n} + 1, 2^{L_n - 1}\}$ and each $k \in B_n$ has the binary expansion $(10x \cdots x)_2$.

Then we have (A.2) for $S := A_n \cup B_n$ by checking the following properties:

- if $i, j \in A_n$, then $(i \;\mathsf{XOR}\; j) = (00x \cdots x)_2 \notin S$;
- if $i, j \in B_n$, then $(i \;\mathsf{XOR}\; j) = (00x \cdots x)_2 \notin S$; and
- if $i \in A_n$ and $j \in B_n$, then $(i \;\mathsf{XOR}\; j) = (11x \cdots x)_2 \notin S$.

Consequently,

$$f(n) \geqslant |S| = 2^{L_n-1} + \min\{n - 2^{L_n} + 1, 2^{L_n-1}\}. \tag{A.4}$$

Step 2: The first upper bound. Assume that $S = \{s_1, \ldots, s_k\} \subseteq \{1, 2, \ldots, n\}$ with the property (A.2). Define $T := \{s_1 \text{ XOR } s_j : 2 \leqslant j \leqslant k\}$. From the property (A.2), $S \cap T = \emptyset$. Note that $(s_1 \text{ XOR } s_i) \leqslant 2^{L_n+1} - 1$ for all $2 \leqslant i \leqslant k$ and $(s_1 \text{ XOR } s_i) \neq (s_1 \text{ XOR } s_j)$ if $s_i \neq s_j$. Thus $|T| = |S| - 1$ and

$$|S| + |T| \leqslant 2^{L_n+1} - 1.$$

Thus $|S| \leqslant 2^{L_n}$. Consequently,

$$f(n) \leqslant 2^{L_n}. \tag{A.5}$$

Step 3: The second upper bound. Assume again that $S \subseteq \{1, 2, \ldots, n\}$ with the property (A.2). Consider the restriction $Q = S \cap \{k : 1 \leqslant k \leqslant 2^{L_n} - 1\}$. The set Q inherits the property (A.2) from S, and thus by (A.5) $|Q| \leqslant 2^{L_n-1}$. Thus

$$|S| = |S - Q| + |Q| \leqslant n - 2^{L_n} + 1 + 2^{L_n-1} = n - 2^{L_n-1} + 1.$$

Consequently,

$$f(n) \leqslant n - 2^{L_n-1} + 1. \tag{A.6}$$

Combining (A.5) and (A.6), we obtain

$$f(n) \leqslant 2^{L_n-1} + \min\{n - 2^{L_n} + 1, 2^{L_n-1}\},$$

which together with (A.4) shows (A.3). □

B Optimality of a recurrence with minimization

We prove the first claim in Example 5.6, which, for ease of reference, is formulated as a lemma. The second claim has a similar proof which is omitted here.

Lemma 5. *The sequence defined recursively by*

$$a(n) = n + \min_{1 \leqslant k < n} \{a(k) + a(n-k)\} \qquad (n \geqslant 3), \tag{B.1}$$

with $a(1) = 1$ and $a(2) = 2$ satisfies the recurrence $\Lambda[f] = g$ with $f(1) = 1$ and $g(n) = n - 2 \cdot \mathbf{1}_{n \equiv 2 \bmod 4}$ for $n \geqslant 2$. Moreover, the minimum is reached at $k = \lfloor \frac{n}{2} \rfloor$ except for $n \equiv 2 \bmod 4$ for which the minimum is attained at $k = \lfloor \frac{n}{2} \rfloor \pm 1$.

Proof. We begin with the exact expression for $f(n)$, which is of the form (see Examples 5.1 and 3.7)

$$f(n) = n(L_n + 2) - 2^{L_n+1} + \mathbf{1}_{n \text{ is odd}} \qquad (n \geqslant 1). \tag{B.2}$$

We prove $a(n) = f(n)$ for $n \geqslant 1$ by induction. The initial cases $f(1)$ and $f(2)$ are easy to check. Assume $n \geqslant 3$ and $a(m) = f(m)$ for $1 \leqslant m < n$. By the definition of g, we now prove that

$$\min_{1 \leqslant k < n} \{f(k) + f(n-k)\} = \begin{cases} f(\lfloor \frac{n}{2} \rfloor) + f(\lceil \frac{n}{2} \rceil) - 2, & \text{if } n \equiv 2 \bmod 4; \\ f(\lfloor \frac{n}{2} \rfloor) + f(\lceil \frac{n}{2} \rceil), & \text{otherwise.} \end{cases} \tag{B.3}$$

For that purpose, let $h(n) := n(L_n + 2) - 2^{L_n+1}$. It is easily verified that (also when $n+1$ is a power of 2)

$$h(n+1) - h(n) = L_n + 2. \tag{B.4}$$

Hence, h is a convex function (second difference being nonnegative) for $n \geqslant 1$. This implies, by convexity,

$$\min_{1 \leqslant k < n} \{h(k) + h(n-k)\} = h\left(\left\lfloor \tfrac{n}{2} \right\rfloor\right) + h\left(\left\lceil \tfrac{n}{2} \right\rceil\right) \qquad (n \geqslant 2).$$

The difference between f and h is the error term $\mathbf{1}_{n \text{ is odd}}$ in (B.2). This extra term may change the location of the minimum in the right-hand side of (B.1).

- If n is odd, then exactly one of k and $n-k$ is odd, so the sum of the two error terms is always 1 for $1 \leqslant k < n$.
- If n is a multiple of 4, then both $\lfloor \frac{n}{2} \rfloor$ and $\lceil \frac{n}{2} \rceil$ are even. Thus no extra error is produced.
- If $n \equiv 2 \bmod 4$, say $n = 4m + 2$, then there are three cases:
  - If $k = n - k = 2m + 1$, then the two errors sum to 2.
  - If $k = 2m$ and $n - k = 2m + 2$, then the errors sum to 0. Furthermore, (B.4) implies that

    $$h(2m) + h(2m+2) = 2h(2m+1), \tag{B.5}$$

    and thus $f(2m) + f(2m+2) = 2f(2m+1) - 2$.
  - If $k < 2m$, then, by the convexity of h, we also have

    $$f(k)+f(n-k) \geqslant h(k)+h(n-k) \geqslant h(2m)+h(2m+2) = f(2m)+f(2m+2),$$

    Thus the minimum is reached at $k = 2m$.

In all three cases, (B.3) follows, and thus, using the induction hypothesis, $a(n) = f(n)$. This completes the proof of Lemma 5. □