JORDAN FORMS AND NTH ORDER LINEAR RECURRENCES

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ABSTRACT. Let p be a prime number with $p \neq 2$. We consider sequences generated by nth order linear recurrence relations over the finite field Z_p . In the first part of this paper we generalize some of the ideas in [6] to nth order linear recurrences. We then consider the case where the characteristic polynomial of the recurrence has one root in Z_p of multiplicity n. In this case, we show that the corresponding recurrence can be generated by a relatively simple matrix.

1. Introduction

Let p > 2 be a prime number, n > 1 be an integer, and let

$$S_i = a_0 S_{i-n} + a_1 S_{i-(n-1)} + \dots + a_{n-1} S_{i-1}$$

be an nth order linear recurrence with $a_0,\ldots,a_{n-1}\in Z_p$ and $a_0\neq 0$. A very nice discussion of such recurrences can be found in [5]. Since $(Z_p)^n$ has a finite number of elements, it is clear that any such nth order linear recurrence with initial conditions $S_0,S_1,\ldots,S_{n-1}\in Z_p$ will eventually repeat itself. The sequence is called uniformly distributed if each element of Z_p appears the same number of times within these repeated periods.

Example 1.1. Consider the recurrence defined by $S_0 = 0$, $S_1 = 1$, $S_2 = 3$, and $S_n = 3S_{n-3} + 3S_{n-2} + S_{n-1}$, taken over Z_5 . This generates the following uniformly distributed sequence:

$$0, 1, 3, 1, 3, 0, 2, 1, 2, 1, 0, 4, 2, 4, 2, 0, 3, 4, 3, 4.$$

Consider the $n \times n$ matrix

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 1 & 0 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & 1 & 0 \\ 0 & 0 & 0 & 0 & \cdots & 0 & 1 \\ a_0 & a_1 & a_2 & a_3 & \cdots & a_{n-2} & a_{n-1} \end{bmatrix}.$$

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The sequences defined by the recurrence relation

$$S_i = a_0 S_{i-n} + a_1 S_{i-(n-1)} + \dots + a_{n-1} S_{i-1}$$

can be generated by the matrix relation

$$\begin{bmatrix} S_i \\ \vdots \\ S_{(n-1)+i} \end{bmatrix} = A^i \begin{bmatrix} S_0 \\ \vdots \\ S_{n-1} \end{bmatrix}.$$

We note that A is the companion matrix of the polynomial

$$C(x) = \det(xI - A) = x^{n} - a_{n-1}x^{n-1} - \dots - a_{1}x - a_{0}$$

(see [3, p. 358]).

Since $a_0 \neq 0$, A is a unit in the ring of $n \times n$ matrices over Z_p (i.e., $A \in GL_n(Z_p)$). Further, since this group of invertible $n \times n$ matrices is finite, A generates a finite cyclic group of order m, for some natural number m. We will denote this group by

$$G = \{A^i \mid 0 \le i \le m-1\}.$$

Left multiplication of matrices on vectors defines a map from $G \times (Z_p)^n$ to $(Z_p)^n$. Since $A^j(A^i\mathbf{v}) = (A^jA^i)\mathbf{v}$, $(Z_p)^n$ is a G-set (see [1, p. 176]). If a subset U of $(Z_p)^n$ is closed under this action of G and has the property that for all \mathbf{u}' , $\mathbf{u} \in U$ there exists a $g \in G$ such that $g\mathbf{u} = \mathbf{u}'$, then we call U a transitive G-set. In other words, the transitive G-sets are just the orbits of the elements of $(Z_p)^n$ under repeated left multiplication by A.

2. Transitive G-sets

If we select an arbitrary element \mathbf{v} from $(Z_p)^n$, the orbit of \mathbf{v} under the action of G is the transitive G-set containing \mathbf{v} . These transitive G-sets partition $(Z_p)^n$.

Example 2.1. Consider the sequence defined by $S_n = 3S_{n-3} + 3S_{n-2} + S_{n-1}$, taken over Z_5 . The action of the group generated by $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 3 & 3 & 1 \end{bmatrix}$ partitions the G-set $(Z_5)^3$ into the following 8 transitive G-sets (orbits):

$$H_1 = \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\},\,$$

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$$\begin{split} H_2 &= \left\{ \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 4 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 3 \\ 2 \end{bmatrix}, \begin{bmatrix} 3 \\ 3 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ 4 \end{bmatrix}, \begin{bmatrix}$$

$$H_{7} = \left\{ \begin{bmatrix} 1\\1\\3 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 3\\4\\1 \end{bmatrix}, \begin{bmatrix} 4\\1\\2 \end{bmatrix}, \begin{bmatrix} 1\\2\\2 \end{bmatrix}, \begin{bmatrix} 2\\2\\1 \end{bmatrix}, \begin{bmatrix} 2\\1\\3 \end{bmatrix}, \begin{bmatrix} 1\\3\\2 \end{bmatrix}, \begin{bmatrix} 3\\2\\4 \end{bmatrix}, \begin{bmatrix} 2\\4\\4 \end{bmatrix}, \\ \begin{bmatrix} 4\\4\\2 \end{bmatrix}, \begin{bmatrix} 1\\4\\4 \end{bmatrix}, \begin{bmatrix} 1\\4\\3 \end{bmatrix}, \begin{bmatrix} 4\\3\\3 \end{bmatrix}, \begin{bmatrix} 3\\3\\4 \end{bmatrix}, \begin{bmatrix} 3\\4\\2 \end{bmatrix}, \begin{bmatrix} 3\\4\\2 \end{bmatrix}, \begin{bmatrix} 2\\3\\3 \end{bmatrix}, \begin{bmatrix} 3\\1\\1 \end{bmatrix} \right\},$$

$$H_{8} = \left\{ \begin{bmatrix} 1\\2\\4 \end{bmatrix}, \begin{bmatrix} 2\\4\\3 \end{bmatrix}, \begin{bmatrix} 2\\4\\3 \end{bmatrix}, \begin{bmatrix} 4\\3\\1 \end{bmatrix}, \begin{bmatrix} 3\\1\\2 \end{bmatrix} \right\}.$$

Note that the first row of H_4 corresponds to the sequence in Example 1.1.

To further study the structure of the transitive G-sets, we turn to the eigenvalues and eigenvectors associated with the matrix A. By inspection, it is easy to see that the rank of xI - A is n or n - 1. If $\lambda \in \mathbb{Z}_p$ is a root of the characteristic polynomial $C(x) = \det(xI - A) = x^n - a_{n-1}x^{n-1}$

of the characteristic polynomial $C(x) = \det(xI - A) = x^n - a_{n-1}x^{n-1} - \cdots - a_1x - a_0$, then it can be verified that $\begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \\ \vdots \\ \lambda^{n-1} \end{bmatrix}$ is an eigenvector of A

and the dimension of the eigenspace corresponding to λ is one. Write E_{λ} for this eigenspace and note that

$$E_{\lambda} = \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ \lambda \\ \lambda^{2} \\ \cdot \\ \cdot \\ \cdot \\ \lambda^{n-1} \end{bmatrix}, \begin{bmatrix} 2 \\ 2\lambda \\ 2\lambda^{2} \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ 2\lambda^{n-1} \end{bmatrix}, \begin{bmatrix} 3 \\ 3\lambda \\ 3\lambda^{2} \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ 3\lambda^{n-1} \end{bmatrix}, \dots, \begin{bmatrix} (p-1) \\ (p-1)\lambda \\ (p-1)\lambda^{2} \\ \cdot \\ \cdot \\ \cdot \\ (p-1)\lambda^{n-1} \end{bmatrix} \right\}.$$

It is easy to check that $\left\{ \begin{array}{c} \left| \begin{array}{c} 0 \\ 0 \\ \cdot \\ \cdot \\ \cdot \\ 0 \end{array} \right\}$ will always be a transitive G-set under

the action of G on $(Z_p)^n$. It is also easy to see that if a transitive G-set

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contains an eigenvector, all the other vectors in that transitive G-set must also be eigenvectors. Therefore, for any transitive G-set, there are three mutually exclusive possibilities:

- (1) it is the transitive G-set $\left\{ \begin{bmatrix} 0\\0\\ \cdot\\ \cdot\\ 0 \end{bmatrix} \right\}$,
- (2) it consists entirely of eigenvectors,
- (3) it consists entirely of nonzero noneigenvectors.

In Example 2.1, the characteristic polynomial $C(x)=(x-2)^3$. So $\lambda=2$ is the only eigenvalue and the eigenspace is

$$H_1 \cup H_8 = E_2 = \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 4 \\ 3 \\ 1 \end{bmatrix} \right\}.$$

3. The Case
$$C(x) = (x - \lambda)^n$$

Throughout this section assume that

$$C(x) = x^n - a_{n-1}x^{n-1} - \dots - a_1x - a_0 = (x - \lambda)^n$$

for some $\lambda \in \mathbb{Z}_p - \{0\}$.

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Definition 3.1. Let J be the elementary Jordan matrix associated with C (see [3, p. 359]). So

$$J = \begin{bmatrix} \lambda & 1 & 0 & \dots & 0 \\ 0 & \lambda & 1 & \ddots & 0 \\ 0 & 0 & \lambda & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & 1 \\ 0 & 0 & 0 & \dots & \lambda \end{bmatrix}.$$

Theorem 3.2. For all $i \in \{0, 1, ...\}$,

$$J^{i} = \begin{bmatrix} \lambda^{i} & \binom{i}{1}\lambda^{i-1} & \binom{i}{2}\lambda^{i-2} & \binom{i}{3}\lambda^{i-3} & \cdots & \binom{i}{n-1}\lambda^{i-(n-1)} \\ 0 & \lambda^{i} & \binom{i}{1}\lambda^{i-1} & \binom{i}{2}\lambda^{i-2} & \cdots & \binom{i}{n-2}\lambda^{i-(n-2)} \\ 0 & 0 & \lambda^{i} & \binom{i}{1}\lambda^{i-1} & \cdots & \binom{i}{n-3}\lambda^{i-(n-3)} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & \lambda^{i} \end{bmatrix}.$$

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In particular, if k is the smallest power of p such that $n \leq p^k$, then

$$J^{\alpha p^k} = \begin{bmatrix} \lambda^{\alpha p^k} & 0 & 0 & \dots & 0 \\ 0 & \lambda^{\alpha p^k} & 0 & \dots & 0 \\ 0 & 0 & \lambda^{\alpha p^k} & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & \lambda^{\alpha p^k} \end{bmatrix} = \begin{bmatrix} \lambda^{\alpha} & 0 & 0 & \dots & 0 \\ 0 & \lambda^{\alpha} & 0 & \dots & 0 \\ 0 & 0 & \lambda^{\alpha} & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & \lambda^{\alpha} \end{bmatrix}$$

and the order of J is $p^k|\lambda|$, where $|\lambda|$ is the order of the unit λ in the group Z_p .

Proof. The result follows from Lucas' Theorem [2], since if $i = p^j$, then $\binom{i}{1}, \binom{i}{2}, \binom{i}{3}, \ldots, \binom{i}{n-1}$, are all equal to 0 modulo p if and only if $n \leq p^j$. \square

Theorem 3.3. Let $\mathbf{v} \in (Z_p)^n$. There are three mutually exclusive possibilities for the transitive G-set containing \mathbf{v} :

- (1) it is a transitive G-set of size one, consisting of only $\left\{ \begin{bmatrix} 0\\0\\ \vdots\\0\\0 \end{bmatrix} \right\}$,
- (2) it consists entirely of eigenvectors of A and has size $|\lambda|$,
- (3) it consists entirely of nonzero noneigenvectors of A and has size $p^i|\lambda|$, for some $i \in \{1, ..., k\}$, where k is the smallest power of p for which $n \leq p^k$.

Proof. Let

$$G' = \{ J^i \mid 0 \le i \le p^k |\lambda| - 1 \}.$$

Since J and A are similar matrices, that is AP = PJ for some invertible matrix P, it is enough to show that the corresponding statement is true for the transitive G'-set containing $\mathbf{w} = P^{-1}(\mathbf{v})$. Assume that $J^i(\mathbf{w}) = \mathbf{w}$, for some positive integer i. Then \mathbf{w} is an eigenvector of J^i with eigenvalue 1. By Theorem 3.2, the only eigenvalue of J^i is λ^i . Thus, $\lambda^i = 1$ and so $|\lambda|$ divides i.

In the first case, we have $\mathbf{v} = \mathbf{w} = \mathbf{0}$ so clearly the corresponding G'-set has size one.

For the second case, assume \mathbf{v} is an eigenvector of A, so $A\mathbf{v} = \lambda \mathbf{v}$. Then $P^{-1}(A\mathbf{v}) = P^{-1}(\lambda \mathbf{v})$. Since A and J are similar, $J\mathbf{w} = \lambda \mathbf{w}$. Thus \mathbf{w} is an eigenvector of J with eigenvalue λ . This implies that $J^{|\lambda|}\mathbf{w} = \lambda^{|\lambda|}\mathbf{w} = \mathbf{w}$. So $J^{|\lambda|}\mathbf{w} = \mathbf{w}$ and no smaller positive power of J can fix \mathbf{w} because we know from the paragraph above that $|\lambda|$ would have to divide such a positive power.

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Finally, let \mathbf{v} be a nonzero noneigenvector of A. By an argument similar to the one in the paragraph above, \mathbf{w} is a nonzero noneigenvector of J. If $J^i\mathbf{w} = \mathbf{w}$, we know from the first paragraph that there exists $j \in \{1, 2, 3, \ldots\}$ such that $i = j|\lambda|$. By Theorem 3.2, $J^{p^k|\lambda|}$ is the identity, so the size of the transitive G'-set containing \mathbf{w} divides $p^k|\lambda|$ (and has a factor of $|\lambda|$), in other words, j divides p^k . Assume by way of contradiction that j = 1. Applying Theorem 3.2 we see that

$$J^{|\lambda|} = \begin{bmatrix} \lambda^{|\lambda|} & {\binom{|\lambda|}{1}} \lambda^{|\lambda|-1} & * & \dots & * \\ 0 & \lambda^{|\lambda|} & {\binom{|\lambda|}{1}} \lambda^{|\lambda|-1} & \dots & * \\ 0 & 0 & \lambda^{|\lambda|} & \dots & * \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & \lambda^{|\lambda|} \end{bmatrix}.$$

But this matrix equals

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$$\begin{bmatrix} 1 & |\lambda|\lambda^{-1} & * & \dots & * \\ 0 & 1 & |\lambda|\lambda^{-1} & \dots & * \\ 0 & 0 & 1 & \dots & * \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}.$$

Since $|\lambda|\lambda^{-1}$ is nonzero, it is easy to see that the null space of the matrix $J^{|\lambda|}-1I$ is one dimensional. We have already shown that the eigenspace of A, namely E_{λ} has cardinality p. So $P^{-1}(E_{\lambda})$ is the complete one dimensional eigenspace of J with eigenvalue λ . Thus, $P^{-1}(E_{\lambda})$ is the complete one dimensional eigenspace of $J^{|\lambda|}$ with eigenvalue $\lambda^{|\lambda|}=1$. This contradicts the fact that \mathbf{w} is a nonzero noneigenvector of J with $J^{|\lambda|}(\mathbf{w})=\mathbf{w}$. Hence, j does not equal 1. This completes the proof.

We note that the G-sets corresponding to nonzero noneigenvectors may have different sizes. Let $C(x)=(x-2)^5$ and

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 2 & 1 & 2 & 2 & 1 \end{bmatrix},$$

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taken over Z_3 . The G-set associated with $\begin{bmatrix} 0\\1\\0\\0\\2 \end{bmatrix}$ has size $6=3^1\cdot 2,$ while the

G-set associated with $\begin{bmatrix} 0 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ has size $18 = 3^2 \cdot 2$.

Theorem 3.4. Let $\mathbf{w} \in (Z_p)^n$. Then for all $i, \alpha \in \{0, 1, \ldots\}$,

$$J^{i+\alpha p^k}(\mathbf{w}) = \lambda^\alpha \cdot J^i(\mathbf{w}),$$

where k is the smallest power of p for which $n \leq p^k$.

Proof. By Theorem 3.2, $J^{\alpha p^k}(\mathbf{w}) = \lambda^{\alpha} \mathbf{w}$. Thus, $J^{i+\alpha p^k}(\mathbf{w}) = J^i J^{\alpha p^k}(\mathbf{w}) = J^i (\lambda^{\alpha}(\mathbf{w})) = \lambda^{\alpha} \cdot J^i(\mathbf{w})$.

Definition 3.5. If $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$ is a vector, then $\pi_1(\mathbf{v}) = v_1$.

By examining the Jordan form J of A, we have obtained results for the sizes of the G'-sets corresponding to J. This gives us information about cardinality of the G-sets corresponding to A and periods of the related sequences. These results hold for any invertible matrix P with AP = PJ. Next we will construct a specific matrix P, with the property that $\pi_1(A^i\mathbf{v}) = \pi_1(J^i(P^{-1}\mathbf{v}))$, for all $i \in \{0, 1, \ldots\}$.

Lemma 3.6. Given $i \in \{1, ..., n-1\}$, write $C^{(i)}(x)$ or $\frac{d^i}{dx^i}C(x)$ for the ith (formal) derivative of the polynomial C(x). Then $C^{(i)}(x)$ evaluated at λ equals zero.

Proof. See Lemma 6.10, [3, p. 161]. $\hfill\Box$

Lemma 3.7. Given $i \in \{1, \dots, n-1\}$, $\frac{1}{i!} \cdot \frac{d^i}{dx^i} \Big|_{x=\lambda} (x^n - C(x)) = \binom{n}{i} \lambda^{n-i}$.

Proof. By the previous lemma, we know that $C^{(i)}(\lambda) = \frac{d^i}{dx^i} \Big|_{x=\lambda} C(x) = 0.$

Thus,

$$\frac{1}{i!} \cdot \frac{d^i}{dx^i} \bigg|_{x=\lambda} (x^n - C(x)) = \frac{1}{i!} \cdot \frac{d^i}{dx^i} \bigg|_{x=\lambda} x^n = \frac{1}{i!} \frac{n!}{(n-i)!} \lambda^{n-i} = \binom{n}{i} \lambda^{n-i}.$$

For the remainder of this section we will use a specific invertible matrix P.

Definition 3.8. Let $P = [p_{ij}]$ be the $n \times n$ matrix

$$\begin{bmatrix} 1 & 0 & 0 & 0 & \cdots & 0 & 0 \\ \lambda & 1 & 0 & 0 & \cdots & 0 & 0 \\ \lambda^2 & 2\lambda & 1 & 0 & \cdots & 0 & 0 \\ \lambda^3 & 3\lambda^2 & 3\lambda & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \lambda^{n-2} & \binom{n-2}{1}\lambda^{n-3} & \binom{n-2}{2}\lambda^{n-4} & \binom{n-2}{3}\lambda^{n-5} & \cdots & 1 & 0 \\ \lambda^{n-1} & \binom{n-1}{1}\lambda^{n-2} & \binom{n-2}{2}\lambda^{n-3} & \binom{n-3}{3}\lambda^{n-4} & \cdots & \binom{n-1}{n-2}\lambda^1 & 1 \end{bmatrix}.$$

Here, $p_{ij} = \binom{i-1}{i-1} \lambda^{i-j}$.

Lemma 3.9. P is invertible and $P^{-1} =$

$$\begin{bmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ -\lambda & 1 & 0 & \cdots & 0 & 0 \\ \lambda^2 & -2\lambda & 1 & \cdots & 0 & 0 \\ -\lambda^3 & 3\lambda^2 & -3\lambda & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ (-\lambda)^{n-2} & \binom{n-2}{1}(-\lambda)^{n-3} & \binom{n-2}{2}(-\lambda)^{n-4} & \cdots & 1 & 0 \\ (-\lambda)^{n-1} & \binom{n-1}{1}(-\lambda)^{n-2} & \binom{n-1}{2}(-\lambda)^{n-3} & \cdots & \binom{n-1}{n-2}(-\lambda)^1 & 1 \end{bmatrix}.$$

Proof. This is easily checked.

Theorem 3.10. AP = PJ.

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Proof. First we consider the product PJ. If $i \in \{1, ..., n\}$, then the dot product of the *i*th row of P and the first column of J is λ^i . If $j \in \{2, ..., n\}$, then the dot product of the *i*th row of P and the *j*th column of J is

$$\lambda \cdot \binom{i-1}{j-1} \lambda^{i-j} + \binom{i-1}{j-2} \lambda^{i-j+1} = \left(\binom{i-1}{j-1} + \binom{i-1}{j-2} \right) \cdot \lambda^{i-j+1}.$$

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By Pascal's Identity, this reduces to $\binom{i}{j-1}\lambda^{i-j+1}$. So

$$PJ = \begin{bmatrix} \lambda & 1 & 0 & 0 & \dots & 0 & 0 \\ \lambda^2 & 2\lambda & 1 & 0 & \dots & 0 & 0 \\ \lambda^3 & 3\lambda^2 & 3\lambda & 1 & \dots & 0 & 0 \\ \lambda^4 & 4\lambda^3 & 6\lambda^2 & 4\lambda & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \dots & 0 & 0 \\ \lambda^{n-1} & \binom{n-1}{1}\lambda^{n-2} & \binom{n-1}{2}\lambda^{n-3} & \binom{n-1}{3}\lambda^{n-4} & \dots & 1 & 0 \\ \lambda^n & \binom{n}{1}\lambda^{n-1} & \binom{n}{2}\lambda^{n-2} & \binom{n}{3}\lambda^{n-3} & \dots & \binom{n}{n-2}\lambda^2 & n\lambda \end{bmatrix}.$$

Next we consider the product AP. If $i \in \{1, ..., n-1\}$ and $j \in \{1, ..., n\}$, then the dot product of the *i*th row of A and the *j*th column of P is the i+1, jth entry of P, i.e. $\binom{i}{j-1}\lambda^{i-j+1}$. So

$$\begin{bmatrix} \lambda & 1 & 0 & 0 & 0 & \dots & 0 & 0 \\ \lambda^2 & 2\lambda & 1 & 0 & 0 & \dots & 0 & 0 \\ \lambda^3 & 3\lambda^2 & 3\lambda & 1 & 0 & \dots & 0 & 0 \\ \lambda^4 & 4\lambda^3 & 6\lambda^2 & 4\lambda & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \dots & 0 & 0 \\ \lambda^{n-1} & \binom{n-1}{1}\lambda^{n-2} & \binom{n-1}{2}\lambda^{n-3} & \binom{n-1}{3}\lambda^{n-4} & \binom{n-1}{4}\lambda^{n-5} & \dots & 1 & 0 \\ * & * & * & * & * & \dots & * & * \end{bmatrix}.$$

All that remains is to show that the last row of AP and PJ are equal. The dot product of the nth row of A and the jth column of P is

$$a_{j-1}p_{jj} + \dots + a_{n-1}p_{nj}$$

$$= a_{j-1} \binom{j-1}{j-1} \lambda^0 + a_j \binom{j}{j-1} \lambda^1 + \dots + a_{n-1} \binom{n-1}{j-1} \lambda^{n-j}$$

$$= \frac{1}{(j-1)!} \cdot \left(a_{j-1} \frac{(j-1)!}{0!} \lambda^0 + a_j \frac{(j)!}{1!} \lambda^1 + \dots + a_{n-1} \frac{(n-1)!}{(n-j)!} \lambda^{n-j} \right)$$

$$= \frac{1}{(j-1)!} \cdot \frac{d^{j-1}}{dx^{j-1}} \Big|_{x=\lambda} \left(a_0 + a_1 x^1 + a_2 x^2 + \dots + a_{n-1} x^{n-1} \right)$$

$$= \frac{1}{(j-1)!} \cdot \frac{d^{j-1}}{dx^{j-1}} \Big|_{x=\lambda} (x^n - C(x)).$$

But by Lemma 3.7, this equals $\binom{n}{j-1}\lambda^{n-j+1}$. This is precisely the entry in the last row, jth column of PJ. Thus, AP = PJ.

Theorem 3.11. For all $i \in \{0, 1, ...\}$ and $\mathbf{v} \in (Z_p)^n$, $J^i(P^{-1}\mathbf{v}) = P^{-1}(A^i\mathbf{v})$ and $\pi_1(A^i\mathbf{v}) = \pi_1(J^i(P^{-1}\mathbf{v}))$.

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Proof. By Theorem 3.10,

$$J^{i}(P^{-1}\mathbf{v}) = (P^{-1}AP)^{i}(P^{-1}\mathbf{v})$$
$$= (P^{-1}A^{i}P)(P^{-1}\mathbf{v})$$
$$= P^{-1}(A^{i}\mathbf{v}).$$

By Lemma 3.9, the first row of P^{-1} is $(1,0,0,\ldots,0)$, so clearly $\pi_1(A^i\mathbf{v}) = \pi_1(P^{-1}(A^i\mathbf{v}))$.

Corollary 3.12. As mentioned earlier, a sequence $\{S_i\}$ that is generated by A can be described by $S_i = \pi_1(A^i\mathbf{v})$, for some $\mathbf{v} \in (Z_p)^n$. Consequently, $\{S_i\}$ is uniformly distributed if and only if the elements $\pi_1(J^i(P^{-1}\mathbf{v}))$ are uniformly distributed.

Example 3.13. If A is the matrix from Example 2.1, then $\lambda = 2, J = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{bmatrix}, P = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 4 & 4 & 1 \end{bmatrix}, and P^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 4 & 1 & 1 \end{bmatrix}. Now let <math>\mathbf{w} = \begin{bmatrix} 0 \end{bmatrix}$

 $P^{-1}(\mathbf{v})$, where $\mathbf{v} = \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}$, the initial conditions of the sequence in Example

1.1. The G'-set corresponding to \mathbf{w} is

$$K = \left\{ \begin{bmatrix} 0\\1\\4 \end{bmatrix}, \begin{bmatrix} 1\\1\\3 \end{bmatrix}, \begin{bmatrix} 3\\0\\1 \end{bmatrix}, \begin{bmatrix} 1\\1\\2 \end{bmatrix}, \begin{bmatrix} 3\\4\\4 \end{bmatrix}, \begin{bmatrix} 0\\2\\3 \end{bmatrix}, \begin{bmatrix} 2\\2\\1 \end{bmatrix}, \begin{bmatrix} 1\\0\\2 \end{bmatrix}, \begin{bmatrix} 2\\2\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\3 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\3 \end{bmatrix}, \begin{bmatrix} 1\\3\\4 \end{bmatrix}, \begin{bmatrix} 1\\3\\3 \end{bmatrix}, \begin{bmatrix}$$

Note that the sequence in Example 1.1 is the first row of both K and H_4 of Example 2.1.

Finally, we observe that Theorem 3.2 can be generalized to the case where

$$C(x) = (x - \lambda_1)^{n_1} (x - \lambda_2)^{n_2} \cdots (x - \lambda_t)^{n_t}$$

over Z_p . The corresponding Jordan forms will consist of blocks of elementary Jordan matrices (see Definition 3.1) for each λ_i . Applying Theorem 3.2 to each block, we see that the order of A is equal to the least common multiple of the orders of the elementary Jordan blocks. The distribution properties for second order recurrences over Z_p are well-known [5]. As seen in Example 2.1, not all G-sets corresponding to nonzero noneigenvectors are uniformly distributed. A general characterization of the distribution properties of third order recurrences appears in [4] and partial results for higher order linear recurrences are discussed in [7]. To the best of our

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knowledge, general criteria for the distribution properties of nth order linear recurrences are not known for large n.

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