Generating (n,2) De Bruijn Sequences with Some Balance and Uniformity Properties

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Abstract

This paper presents two new algorithms for generating (n,2) de Bruijn sequences which possess certain properties. The sequences generated by the proposed algorithms may be useful for experimenters to systematically investigate intertrial repetition effects. Characteristics are compared with those of randomly sampled (n,2) de Bruijn sequences.

1. Introduction

Assume n symbols which, without loss of generality, we denote by 1, 2,..., n-1, n, with the natural order $1<2<\cdots< n-1< n$. A n-symbol m-tuple de Bruijn sequence (or (n,m) de Bruijn sequence), is a string of n^m symbols $s_1s_2...s_n$ such that each substring of length m,

$$S_{i+1}S_{i+2}...S_{i+m}$$
, (1)

is unique with subscripts in (1) taken modulo n^m . For $m \ge 2$ and $n \ge 2$, there are $N = [(n-1)!]^{n^{n-1}} \cdot n^{n^{n-1}-m}$ (n,m) de Bruijn sequences (Fredricksen [3]). For example, there are 36 pairs (i.e., m=2) which may be formed using n=6 symbols. The number of (6,2) de Bruijn sequences is over 3.87×10^{15} .

During the 70s-80s, de Bruijn sequences were well studied and several algorithms have been proposed for generating such sequences, e.g., Fredricksen and Kessler [4], Fredricksen and Maiorana [5], and Ralston [10]. Most of those proposed algorithms use concepts of either finite field theory or combinatorial theory to generate a single (n,m) de Bruijn sequence, but in addition, there is a well-known algorithm to sample, with equal probability, "random" (n,m) de Bruijn sequences [1]. An excellent survey has been provided by Fredricksen [3].

Owing to the special properties of de Bruijn sequences, there are various recent applications of (n,m) de Bruijn sequences, such as the planning of reaction time experiments (Emerson and Tobias [2] and Sohn et al. [11]) and 3-D pattern recognition (Griffin et al. [6], Hsieh [7 \ 9], and Yee and Griffin [12]). Hsieh [8] describes some of these recent applications.

In the reaction time experiment problems in which n stimuli are used and the effect of the preceding stimulus is considered, the (n,2) de Bruijn sequences represent the order of the stimuli (Emerson and Tobias [2], Sohn et al. [11]). The subject selects and executes a response depending upon the identity of each stimulus and his or her reaction times (RTs) are recorded and analyzed. Such a (n,2) de Bruijn sequence should have the properties that (i) each stimulus appears equally often and (ii) is preceded equally often by itself and by the other stimuli. Sohn et al. [11] presented sequences of trials that exhibit two characteristics which are intended to balance out practice effects and/or intertrial repetition effects in experiments.

The present paper, after reviewing the two criteria of Sohn et al., proposes two new and efficient algorithms to generate (n,2) de Bruijn sequences which are judged favorably by these criteria.

2. Two Criteria for (n,2) de Bruijn Sequences

Sohn et al. [11] defined two criteria for measuring the quality of various (n,2) de Bruijn sequences, namely, balance and uniformity. The balance criterion measures the extent to which the average positions of the stimuli differ; balance aims to avoid the influence of practice effects during the blocks of trials. The uniformity criterion measures the interval between appearances of each stimulus condition in the sequence; uniformity aims to avoid intertrial repetition effects. For a given (n,2) de Bruijn sequence s, let $P(i,\bullet)$ be the sum of positions of component i and I(i,j) be the interval between the jth presentation of a symbol i and the (j+1)st presentation of that same i (where I is not defined cyclically). We also define the max norm as $\|u\|_{\infty} = \max\{|u_1|, |u_2|, ..., |u_n|\}$ for $u \in \mathbb{R}^n$, and $\|u\|_{\infty} = \max\{|u_1|, |u_2|, ..., |u_n|\}$ for $u \in \mathbb{R}^n$, and

Definition 1. The *balance* of a (n,2) de Bruijn sequence s is $\tau(s) = ||P(i,\bullet) - n(n^2 + 1)/2||_{\infty}.$

(Note that $n(n^2+1)/2$ is the average of the sum of the positions for the components in sequence s)

Definition 2. Sequence s is said to be more balanced than sequence s' if $\tau(s) < \tau(s')$, and sequence s is said to be perfectly balanced if $\tau(s) = 0$.

Remark. Perfectly balanced sequences do not always exist, e.g., the minimum balance of the (3,2) de Bruijn sequences is 2 (Sohn et al. [11]).

Definition 3. The *uniformity* of a (n,2) de Bruijn sequence s is $\sigma(s) = ||I - n||_{\infty}$.

Example 4. The balance and uniformity of the (3,2) de Bruijn sequence s=1-2-3-1-3-3-2-2-1 are $\tau(s)=\max\{|1+4+9-15|, |2+7+8-15|, |3+5+6-15|\}=2$, and $\sigma(s)=\max\{|I(i,j)-n|\}=\max\{|3-3|,|5-3|,|5-3|,|1-3|,|2-3|,|1-3|\}=2$, respectively.

3. New Algorithms

This paper is concerned with the generation of (n,2) de Bruijn sequences with some balance and uniformity. We will define a sequence by constructing a square matrix A, where $A_{ij} = k \Leftrightarrow \text{substring } (i,j)$ is in the k^{th} position of the sequence s, i.e., $s_k = i$ and $s_{k+1} = j$.

Algorithm I.

```
Step 0. k\leftarrow 2, i\leftarrow 0, A=[0_{ij}]\in R^{n\times n}, A[1,1]\leftarrow 1

Step 1. While (i+1< n-1) do begin i\leftarrow i+1, j\leftarrow i+1 while (j\le n) do begin if j=n, then A[i,j]\leftarrow k, A[j,i+1]\leftarrow k+1, A[i+1,i+1]\leftarrow k+2, k\leftarrow k+3, j\leftarrow j+1 else A[i,j]\leftarrow k, A[j,i]\leftarrow k+1, k\leftarrow k+2, j\leftarrow j+1 end (while) end (while)
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Example 5. For n=5, Algorithm I generates the matrix A:

Thus the (5,2) de Bruijn sequence is given by 1-1-2-1-3-1-4-1-5-2-3-2-4-2-5-3-3-4-3-5-4-4-5-5 (i.e., the first subsequence is 1-1, and the second subsequence is 1-2 etc.) with $\tau(s)=44$ and $\sigma(s)=4$. Matrix A is used to represent the order of subsequences appearing in the (n,2) de Bruijn sequence.

Theorem 6. For any $n \ge 3$, Algorithm I generates a(n,2) de Bruijn sequence s. Moreover, the uniformity of this sequence is $\sigma(s)=n-1$.

Proof. (Omitted) Algorithm I assigns 1,2,..., n^2 to matrix A as shown in the Appendix. By examination of the matrix, it is straightforward to prove that the uniformity of the sequence is $\sigma(s)=n-1$.

Theorem 7. For any $n \ge 3$, the minimum uniformity measure $\sigma(s)$ for all (n,2) de Bruijn sequences s is $\sigma^*=n-1$.

Proof. Firstly, we prove that, for any (n,2) de Bruijn sequence s, $\sigma(s) \ge n-1$. There are n diagonal cells of A, which implies that there is more than one row with the consecutive assignments of either (A[i,i]=k and A[i,i+j]=k+1) or (A[i,i]=k and A[i,i-j]=k+1) for some j. This further implies that I(i,k)=1. Following Definition 3, we have $\sigma(s) \ge n-1$. However, Theorem 6 states that Algorithm I generates a (n,2) de Bruijn sequence s with $\sigma(s)=n-1$. This implies that the minimum value of σ is n-1.

Algorithm I generates a sequence with uniformity $\sigma^*(s)=n-1$ for $n\geq 3$; however, the balance $\tau(s)$ of the sequence is rather large. The second algorithm is intended to generate a more balanced (n,2) de Bruijn sequence s, i.e, with lower $\tau(s)$.

Algorithm II.

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Step 0. Construct the Latin square L=[L_{ij}] as shown in Figure 1. A=[0_{ij}] \in R^{n \times n}. k \leftarrow 1, i \leftarrow 1.
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Step 1. While (k \le n^2 - 2n) do begin assign k to the cell of A[i,j], where j = \arg\min \{L[i,j] | A[i,j] = 0, L[i,j] \neq 0\} i \leftarrow j, k \leftarrow k+1 end (while)

Step 2. A[j,n] \leftarrow k, j \leftarrow n, k \leftarrow k+1 While k \le n^2 do begin A[j,j] \leftarrow k, A[j,j-1] \leftarrow k+1, k \leftarrow k+2, j \leftarrow j-1 end (while)
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Theorem 8. Algorithm II generates a (n,2) de Bruijn sequence s for $n \ge 3$.

Proof. Firstly, we prove that the last assignment is either $A[3,1]=n^2-2n$ (n is odd) or $A[4,2]=n^2-2n$ (n is even) in Step 1. Let $G(v)=\{[i,j] \mid L[i,j]=v, v=0,1,2,...,n-1\}$, thus we have |G(v)|=n.

(i) When n is odd, we have $G(n-2)=\{[1,n-1],[2,n],[3,1],[4,2],...,[n-1,n-3],[n,n-2]\}$. This implies that all the pairs in this set construct a circuit starting at [1,n-1] and ending at [3,1]. Since for each row of matrix A, the cell with

smaller L[i,j] (except zero) has higher priority to be assigned. This further implies that when the cells in G(n-2) are assigned, all cells A[i,j], where $[i,j] \in G(v)$, v=1,2,..., n-2, have been assigned. Since $\sum_{i=1}^{n-2} |G(v)| = n^2 - 2n$, thus

we have $A[3,1]=n^2-2n$.

(ii) When n is even, we have $G(n-2)=\{[1,n-1],[2,n],[3,1],[4,2],...,[n-1,n-3],[n,n-2]\}$. This implies that all the pairs in this set construct two circuits, one starting at [1,n-1] and ending at [3,1], and another starting at [2,n] and ending at [4,2]. Note that the second circuit travels [n,n-2]. Thus Step 1 of Algorithm II travels the first circuit in G(n-2), follows the pair [1,n] in G(n-1), then travels the second circuit in G(n-2). Similarly, since for each row of matrix A, the cell with smaller L[i,j] (except zero) has higher priority to be assigned. This further implies that when the cell [4,2] is assigned, all cells A[i,j] (except for [2,n]), where $[i,j] \in G(v)$, v=1,2,..., n-2, have been assigned. Since $1+(|G(n-2)|-1)+\sum_{i=1}^{n-3}|G(v)|=n^2-2n$, thus we have

$$A[4,2]=n^2-2n$$
.

Therefore, in Step 2, we assign n^2-2n+1 to either cell A[1,n] (when n is odd) or cell A[2,n] (when n is even), and n^2-2n+2 to n^2 to the other shaded cells of Figure 1 in the order specified by Step 2.

i\j	1	2	3	•••	<i>n</i> -2	<i>n</i> -1	n
1	0	1	2		n-3	n-2	<i>n</i> -1
2	n-1	0	1		n-4	n-3	n-2
3	n-2	n-1	0		n-5	n-4	<i>n</i> -3
:	:	:	:		:	:	
<i>n</i> -2	3	4	5		0	1	2
<i>n</i> -1	2	3	4		n-1	0	1
n	l	2	3		n-2	n-1	0

Figure 1. The Latin square L.

Example 9. For n=5, Algorithm II generates matrix A:

Thus, the (5,2) de Bruijn sequence is 1-2-3-4-5-1-3-5-2-4-1-4-2-5-3-1-5-5-4-4-3-3-2-2-1, i.e., the first subsequence is (1,2), and the second subsequence is (2,3) etc., with balance and uniformity $\tau(s)=6$ and $\sigma(s)=5$, respectively.

If we compare Example 5 with Example 9, it is clear that Algorithm II can reduce $\tau(s)$ significantly (from 44 to 6) with a slight increase of $\sigma(s)$ (from 4 to 5). To further reduce the values of $\tau(s)$ and $\sigma(s)$, we may employ a simple one-to-one mapping of the set $\{1,2,\ldots,n\}$ onto itself in the elements of its corresponding matrix A.

Example 10. Consider Example 9 again. If we apply the mapping

$$\pi_{20}(t) = \begin{cases} 6+t & \text{if } t < 20 \\ t-19 & \text{if } 20 \le t \le 25 \end{cases}$$
 for $1 \le t \le 25$

to the elements of matrix A, then we have

The new sequence has $\tau=27$ and $\sigma=4$.

Based on this concept, in addition to the original sequence by Algorithm II, we may employ the other n^2 -1 possible mappings of elements for 1,2,..., n^2 in the matrix A. More specifically, the ith mapping, $2 \le i \le n^2$, is defined as:

the matrix A. More specifically, the
$$i^{th}$$
 mapping, $2 \le i \le n^2$, is defined as:
$$\pi_i(t) = \begin{cases} (n^2 - i + 1) + t & \text{if } t < i \\ t - i + 1 & \text{if } i \le t \le n^2 \end{cases}$$
 for $1 \le t \le n^2$.

Among all the possible n^2 sequences obtained by this mapping of the sequence constructed by Algorithm II, the sequences with minimal values of σ and τ are both reported in Table 1.

4. Numerical Results

Table 1 compares the balance and uniformity (τ, σ) of (n,2) de Bruijn sequences generated by Algorithms I and II with the "random" (n,2) de Bruijn sequences generated by Emerson and Tobias [2] for $3 \le n \le 30$. In the case of Algorithm II, the characteristics of the sequences obtained by the optimal mappings with respect to both balance and uniformity criteria are shown.

In Table 1, we observe that:

1. Although Algorithm I generates sequences with optimal uniformity (minimum σ), the corresponding balance criterion τ is rather large.

- 2. The average values of (τ, σ) for the random (n,2) de Bruijn sequences generated by the computer program of Emerson and Tobias are relatively large for each $n \ge 3$. For example, when n = 9, the mean values of (τ, σ) for these random sequences are (122.76, 31.35). Algorithm II generates a sequence which, by a mapping π described above, has characteristics $(\tau, \sigma) = (32,11)$ if the balance criterion σ is optimized, and $(\tau, \sigma) = (88,10)$ if the uniformity criterion τ is optimized. The approach of Sohn et al. yielded $(\tau, \sigma) = (21,32)$ and (50,8), when applying the balance and uniformity criteria, respectively.
- 3. The integer linear programming approach of Sohn et al., because it enumerates all feasible (n,2) de Bruijn sequences, is very time consuming and therefore not practical in general, e.g., for $n \ge 10$. Even when the Lagrangian relaxation methodology is used for the reduction of constraints in the original integer linear programming, the CPU time increases dramatically as the problem size increases. However, Algorithms I and II above are simple and efficient to implement.
- 4. Note that the sequences constructed by Algorithm II exhibit low values for both τ and σ simultaneously, especially for those sequences chosen to minimize τ . For example, when n=9, $(\tau,\sigma)=(32,11)$ is obtained by Algorithm (II). On the other hand, the results of Sohn et al. show that $(\tau,\sigma)=(21,32)$ with respect to balance criterion and $(\tau,\sigma)=(50,8)$ with respect to uniformity criterion. It is clear that if both balance and uniformity are important in the design of the experiment, then constructing a sequence using Algorithm II and selecting the best mapping with respect to the balance criterion might be a better alternative, since for balance τ we have 32<50 and for uniformity σ we have 11<32.

5. Conclusions

In this paper:

- 1. we have presented two new algorithms for generating (n,2) de Bruijn sequences with desirable balance and uniformity characteristics. As shown, both algorithms can be easily implemented for large values of n.
- 2. we have reported numerical results for $n \le 30$ and compared the balance and unifority of the generated sequences with randomly sampled (n,2) de Bruijn sequences. The results show that the sequences generated by the new algorithms possess very good characteristics for both criteria simultaneously.

The sequences generated by the proposed algorithms might be useful for experimenters who wish to systematically investigate intertrial repetition effects. If one wishes to construct a longer sequence by repeating stimulus conditions, e.g., doubling or tripling the length of sequences, the strategies of Sohn et al. [11] can be employed to extend the sequences obtained by the new approach. Moreover, following Hsieh's [8] approach, one can generate a class of (n,2) de Bruijn sequences based upon the (seed) sequence generated by either one of the new algorithms.

Algorithm I generates a sequence with optimal value of the uniformity criterion σ . It would be interesting to find optimal values or upper and lower bounds for the balance criterion τ . We offer the following conjecture:

Conjecture. For every $n \ge 4$, there exists a perfectly balanced (n,2) de Bruijn sequence s, i.e., a sequence s for which $\tau(s)=0$.

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Table 1. Comparison of results for various approaches.

	Emerson and	Tobics [2]	Sohn et	New						
n	(1995	(19		Algorithms						
"	τ	σ	w.r.t. T	w.r.t σ	ī	II	11	l II		
ľ	(M,SD)	(M,SD)	(τ,σ)	(τ,σ)	(τ,σ)	(τ,σ) w.r.t. τ		w.r.t. σ		
	(141,52)	(141,02)	(1,0)	(1,0) (1,0) (1		(•,0)	(τ,σ)	(τ,σ)		
3	(4.98,2.26)	(1.94,0.44)	(2*,2*)	(4,2*)	(8,2*)	(2*,2*)	(2*,2*)	(2*,2*)		
4	(11.88,4.52)	(4.10,1.29)	(0*,4)	(5,3*)	(21,3*)	(6,5)	(6,5)	(13,3*)		
5	(23.04,7.32)	(7.19,1.94)	(0*,9)	(20,4*)	(44,4*)	(6,5)	(6,5)	(24,4*)		
'	(23.04,7.32)	(7.19,1.94)	(0,3)	(20,41)	(44,41)	(0,5)	(0,5)	(27,7 /		
6	(38.14,10.81)	(11.60,2.84)	(0*,10)	(20,5*)	(80,5*)	(20,8)	(12,8)	(33,5*)		
1 7	(59.01,14.80)	(16.43,3.64)	(1,13)	(44,6*)	(132,6*)	(15,8)	(15,8)	(49,6*)		
8	(88.35,18.90)	(23.43,4.46)	(15,21)	(44,7*)	(203,7*)	(35,11)	(21,11)	(67,9)		
وا	(122.76,23.44)	(31.35,5.28)	(21,32)	(50,8*)	(296,8*)	(40,11)	(32,11)	(88,10)		
10	(163.94,28.64)	(40.69,6.51)	N/A	N/A	(414,9*)	(64,14)	(27,14)	(110,13)		
	(,	(,,			, ,	(, , ,	` ′ ′	l` ′ ′		
111	(209.52,33.52)	(52.96,7.34)	N/A	N/A	(560,10*)	(45,14)	(45,14)	(123,10*)		
12	(271.53,38.49)	(65.84,8.16)	N/A	N/A	(737,11*)	(111,21)	(28,21)	(28,21)		
13	(344.46,44.54)	(76.51,9.34)	N/A	N/A	(948,12*)	(66,17)	(66,17)	(172,12*)		
14	(410.51,49.90)	(94.35,10.34)	N/A	N/A	(1196,13*)	(132,20)	(50,20)	(217,17)		
15	(500.37,56.58)	(117.45, 11.72)	N/A	N/A	(1484,14*)	(155,22)	(55,22)	(55,22)		
						,		l		
16	(579.23,62.67)	(133.65,11.87)	N/A	N/A	(1815,15*)	(175,23)	(65,23)	(65,23)		
17	(702.03,69.03)	(148.53,13.76)	N/A	N/A	(2192,16*)	(120,23)	(120,23)	(294,16*)		
18	(814.57,75.19)	(173.59,14.39)	N/A	N/A	(2618,17*)	(260,27)	(83,27)	(83,27)		
19	(939.09,81.94)	(192.32,16.25)	N/A	N/A	(3096,18*)	(153,26)	(153,26)	(367,18*)		
20	(1078.62,89.15)	(224.18,17.04)	N/A	N/A	(3629,19*)	(321,37)	(90,37)	(90,37)		
				l ,				i I		
21	(1241.96,95.22)			N/A	(4420,20*)	(310,32)	(110,32)	(110,32)		
22	(1396.91,102.54)			N/A	(4872,21*)	(340,32)	(122,32)	(539,29)		
23	(1586.52,109.52)			N/A	(5588,22*)	(231,32)	(231,32)	(537,22*)		
24	(1781.80,117.16)			N/A	(6371,23*)	(505,45)	(135,45)	(135,45)		
25	(1995.04,123.47)	(381.81,22.24)	N/A	N/A	(7224,24*)	(356,37)	(244,37)	(244,37)		
l				١						
26	(2189.07,123.47)			N/A	(8150,25*)	(480,41)	(170,41)	(170,41)		
27	(2439.65,138.25)	, , ,		N/A	(9152,26*)	(481,43)	(221,43)	(221,43)		
28	(2684.85,147.00)			N/A	(10233,27*)		(173,53)	(173,53)		
29	(2969.65,155.80)			N/A	(11396,28*)	(378,41)	(378,41)	(852,28*)		
30	(3227.50,160.60)	(580.44,28.06)	N/A	N/A	(12644,29*)	(836,57)	(225,57)	(225,57)		

*optimal.

N/Å : not available by integer programming approach due to CPU time limit 86,400 seconds. w.r.t. : with respect to.

 $\tau(M,SD)$: mean and standard deviation of τ (based upon 1000 random sequences).

 $\sigma(M,SD)$: mean and standard deviation of $\sigma(based upon 1000 random sequences).$

Appendix

Matrix A constructed by Algorithm I.

	1	2	3	4		<i>i</i> -1	i	<i>i</i> +1	•••	n-2	<i>n</i> -1	n
1	1	2	4	6		2(i-2)	2(<i>i</i> -1)	2i		2(n-3)	2(n-2)	2(n-1)
2	3	2 <i>n</i>	2 <i>n</i> +1	2n+3		2n+2(i-	2n+	2n+2(i-		4n-9	4n-7	4n-5
						4)+1	2(i-3)+1	2)+1				
3	5	2n+2	4n-3	4 <i>n</i> -2		4n+2(i-6)	4n+2(i-5)	4n+2(i-4)		6n-14	6 <i>n</i> -12	6 <i>n</i> -10
4	7	2n+4	4 <i>n</i> -1	6n-8		6n-8+	6n-8+	6n-8+		8 <i>n</i> -21	8n-19	8 <i>n</i> -17
						2(<i>i</i> -5)-1	2(<i>i</i> -4)-1	2(<i>i</i> -3)-1				
:	:	:	:	:	•••	:		:		<u>:</u>	:	:
<i>i</i> -1	2(i-1)-1	2n+2(i-3)	4n+	6n-8+		2(i-2)n-	2(i-2)n-	2(i-2)n-		2(i-1)n	2(i-1)n-	2(i-1)n-
			2(<i>i</i> -6)+1	2(<i>i</i> -5)		$(i-2)^2+1$	$(i-2)^2+2$	$(i-2)^2+4$		$-(i-1)^2-5$	$(i-1)^2-3$	$(i-1)^2-1$
i	2 <i>i</i> -1	2n+2(i-2)	4 <i>n</i> +	6n-8+		2(i-2)n-	2(i-2)n-	2(i-2)n-		2in -i ² -5	$2in - i^2 - 3$	2in -i ² -1
			2(<i>i</i> -5)+1	2(<i>i</i> -4)		$(i-2)^2+3$	$(i-1)^2+1$	$(i-1)^2+2$				
<i>i</i> +1	2(i+1)-1	2n+2(i-1)	4 <i>n</i> +	6n-8+		2(i-2)n-	2(i-2)n-	$2in-i^2+1$		2(i+1)n-	2(i+1)n-	2(i+1)n-
			2(i-4)+1	2(i-3)		$(i-2)^2+5$	$(i-1)^2+3$			$(i+1)^2-5$	$(i+1)^2-3$	$(i+1)^2-1$
:	:	:	•	:		:	<u>:</u>	:		:	:	:
n-2	2(n-2)-1	4n-8	6 <i>n</i> -13	8 <i>n</i> -20	•••	2(i-1)n-	2in -i²-4	2(i+1)n-		n^2-8	n²-7	n^2 -5
						$(i-1)^2-4$		$(i+1)^2-4$				
<i>n</i> -1	2(<i>n</i> -1)-1	4n-6	6 <i>n</i> -11	8 <i>n</i> -18		2(i-1)n-	2in -i²-2	2(i+1)n-		n^2 -6	n^2 -4	n^2 -2
						$(i-1)^2-2$		$(i+1)^2-2$				
n	n^2	2 <i>n</i> -1	4n-4	6n-9		2(i-2)n-	2(i-1)n-	2in -i²		n^2-9	n^2 -4	n^2 -1
						$(i-2)^2$	$(i-1)^2$					