

Global asymptotic stability of a higher order difference equation

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Abstract. The aim of this work is to investigate the global stability, periodic nature, oscillation and boundedness of solutions of the difference equation

$$x_{n+1} = \frac{Ax_{n-1}}{B + Cx_{n-2l}x_{n-2k}}, \quad n = 0, 1, 2, \dots$$

where A, B, C are nonnegative real numbers and l, k are nonnegative integers, $l \leq k$.

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1. Introduction

Difference equations have always played an important role in the construction and analysis of mathematical models of biology, ecology, physics, economic processes, etc. [3].

The study of nonlinear rational difference equations of higher order is of paramount importance, since we still know so little about such equations. Cinar [1] examined the global asymptotic stability of all positive solutions of the rational difference equation

$$x_{n+1} = \frac{ax_{n-1}}{1 + bx_n x_{n-1}}, \quad n = 0, 1, 2, \dots$$

Xiaofan yang et al [4] investigated the asymptotic behavior of solutions of the difference equations

$$x_{n+1} = \frac{ax_{n-1} + bx_{n-1}}{c + dx_n x_{n-1}}, \quad n = 0, 1, 2, \dots$$

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where $a \geq 0$, $b, c, d > 0$.

In this paper, we study the global asymptotic stability of the difference equation

$$x_{n+1} = \frac{Ax_{n-1}}{B + Cx_{n-2l}x_{n-2k}}, \quad n = 0, 1, 2, \dots \quad (1.1)$$

where A, B, C are nonnegative real numbers and l, k are nonnegative integers, $l \leq k$. The following particular cases can be obtained:

(1) When $A = 0$, equation (1.1) reduces to the equation

$$x_{n+1} = 0, \quad n = 0, 1, 2, \dots$$

(2) When $B = 0$, equation (1.1) reduces to the equation

$$x_{n+1} = \frac{Ax_{n-1}}{Cx_{n-2l}x_{n-2k}}, \quad n = 0, 1, 2, \dots$$

This equation can be reduced to the linear difference equation

$$y_{n+1} - y_{n-1} + y_{n-2l} + y_{n-2k} = \gamma,$$

by taking

$$x_n = e^{y_n}, \quad \gamma = \ln \frac{A}{C}.$$

(3) When $C = 0$, equation (1.1) reduces to the equation

$$x_{n+1} = \frac{A}{B}x_{n-1}, \quad n = 0, 1, 2, \dots$$

which is a linear difference equation.

For various values of l and k , we can get more equation.

2. Preliminaries

Consider the difference equation

$$x_{n+1} = f(x_n, x_{n-1}, \dots, x_{n-k}), \quad n = 0, 1, \dots \quad (2.1)$$

where $f : R^{k+1} \rightarrow R$.

Definition 2.1 ([2]). *An equilibrium point for equation (2.1) is a point $\bar{x} \in R$ such that $\bar{x} = f(\bar{x}, \bar{x}, \dots, \bar{x})$.*

Definition 2.2 ([2]). (1) An equilibrium point \bar{x} for equation (2.1) is called locally stable if for every $\epsilon > 0$, $\exists \delta > 0$ such that every solution $\{x_n\}$ with initial conditions $x_{-k}, x_{-k+1}, \dots, x_0 \in]\bar{x} - \delta, \bar{x} + \delta[$ is such that $x_n \in]\bar{x} - \epsilon, \bar{x} + \epsilon[$, $\forall n \in \mathbb{N}$. Otherwise \bar{x} is said to be unstable.

(2) The equilibrium point \bar{x} of equation (2.1) is called locally asymptotically stable if it is locally stable and there exists $\gamma > 0$ such that for any initial conditions $x_{-k}, x_{-k+1}, \dots, x_0 \in]\bar{x} - \gamma, \bar{x} + \gamma[$, the corresponding solution $\{x_n\}$ tends to \bar{x} .

(3) An equilibrium point \bar{x} for equation (2.1) is called attractor if every solution $\{x_n\}$ converges to \bar{x} as $n \rightarrow \infty$.

(4) The equilibrium point \bar{x} for equation (2.1) is called globally asymptotically stable if it is locally asymptotically stable and global attractor.

The linearized equation associated with equation (2.1) is

$$y_{n+1} = \sum_{i=0}^k \frac{\partial f}{\partial x_{n-i}}(\bar{x}, \dots, \bar{x}) y_{n-i}, \quad n = 0, 1, 2, \dots \quad (2.2)$$

The characteristic equation associated with equation (2.2) is

$$\lambda^{k+1} - \sum_{i=0}^k \frac{\partial f}{\partial x_{n-i}}(\bar{x}, \dots, \bar{x}) \lambda^{k-i} = 0. \quad (2.3)$$

Theorem 2.1 ([2]). Assume that f is a C^1 function and let \bar{x} be an equilibrium point of equation (2.1). Then the following statements are true:

(1) If all roots of equation (2.3) lie in the open disk $|\lambda| < 1$, then \bar{x} is locally asymptotically stable.

(2) If at least one root of equation (2.3) has absolute value greater than one, then \bar{x} is unstable.

The change of variables $x_n = \sqrt{\frac{B}{C}} y_n$ reduces equation (1.1) to the difference equation

$$y_{n+1} = \frac{\gamma y_{n-1}}{1 + y_{n-2l} y_{n-2k}}, \quad n = 0, 1, 2, \dots \quad (2.4)$$

where $\gamma = \frac{A}{B}$.

3. Linearized stability analysis

In this section we study the asymptotic stability of the nonnegative equilibrium points of equation (2.4). We can see that equation (2.4) has two nonnegative equilibrium points $\bar{y} = 0$ and $\bar{y} = \sqrt{\gamma - 1}$ when $\gamma > 1$ and the zero equilibrium only when $\gamma \leq 1$.

The linearized equation associated with equation (2.4) about \bar{y} is

$$z_{n+1} - \frac{\gamma}{1 + \bar{y}^2} z_{n-1} + \frac{\gamma \bar{y}^2}{(1 + \bar{y}^2)^2} (z_{n-2l} + z_{n-2k}) = 0, \quad n = 0, 1, 2, \dots \quad (3.1)$$

The characteristic equation associated with this equation is

$$\lambda^{2k+1} - \frac{\gamma}{1 + \bar{y}^2} \lambda^{2k-1} + \frac{\gamma \bar{y}^2}{(1 + \bar{y}^2)^2} (\lambda^{2k-2l} + 1) = 0. \quad (3.2)$$

We summarize the results of this section in the following theorem.

Theorem 3.1. (1) *If $\gamma < 1$, then the zero equilibrium point is locally asymptotically stable.*

(2) *If $\gamma > 1$, then the equilibrium points $\bar{y} = 0$ and $\bar{y} = \sqrt{\gamma - 1}$ are unstable (saddle points).*

Proof. The linearized equation associated with equation (2.4) about $\bar{y} = 0$ is

$$z_{n+1} - \gamma z_{n-1} = 0, \quad n = 0, 1, 2, \dots, 1$$

The characteristic equation associated with this equation is

$$\lambda^{2k+1} - \gamma \lambda^{2k-1} = 0.$$

So $\lambda = 0, \pm\sqrt{\gamma}$.

(1) If $\gamma < 1$, then $|\lambda| < 1$ for all roots and $\bar{y} = 0$ is locally asymptotically stable.

(2) If $\gamma > 1$, it follows that $\bar{y} = 0$ is unstable (saddle point).

The linearized equation (3.1) about $\bar{y} = \sqrt{\gamma - 1}$ becomes

$$z_{n+1} - z_{n-1} + \left(1 - \frac{1}{\gamma}\right) (z_{n-2l} + z_{n-2k}) = 0, \quad n = 0, 1, 2, \dots$$

The associated characteristic equation is

$$\lambda^{2k+1} - \lambda^{2k-1} + \left(1 - \frac{1}{\gamma}\right) (\lambda^{2k-2l} + 1) = 0.$$

Let $f(\lambda) = \lambda^{2k+1} - \lambda^{2k-1} + \left(1 - \frac{1}{\gamma}\right) (\lambda^{2k-2l} + 1)$. We can see that $f(\lambda)$ has a root in $(-\infty, -1)$. Then the point $\bar{y} = \sqrt{\gamma - 1}$ is unstable (saddle point). \square

4. Global behavior of equation (2.4)

Theorem 4.1. *If $\gamma < 1$, then the zero equilibrium point is globally asymptotically stable.*

Proof. Let $\{y_n\}$ be a solution of equation (2.4). Hence

$$y_{n+1} = \frac{\gamma y_{n-1}}{1 + y_{n-2l} y_{n-2k}} < \gamma y_{n-1}, \quad n = 0, 1, 2, \dots$$

Then $\lim_{n \rightarrow \infty} y_n = 0$. In view of Theorem 3.1, $\bar{y} = 0$ is globally asymptotically stable. \square

5. Existence of prime period two solutions

This section is devoted to discuss the condition under which there exist prime period two solutions.

Theorem 5.1. *A necessary and sufficient condition for equation (2.4) to have a prime period two solution is that $\gamma = 1$. In this case the prime period two solution is of the form $\dots, 0, \varphi, 0, \varphi, 0, \dots$ where $\varphi > 0$. Furthermore, every solution converges to a period two solution.*

Proof. Sufficiency: let $\gamma = 1$, then for every $\varphi > 0$ we have $\dots, 0, \varphi, 0, \varphi, 0, \dots$ is a prime period two solution.

Necessity: assume that equation (2.4) has a prime period two solution $\dots, \psi, \varphi, \psi, \varphi, \psi, \dots$. Then

$$\varphi = \frac{\gamma \varphi}{1 + \psi^2}, \quad \psi = \frac{\gamma \psi}{1 + \varphi^2}.$$

Hence

$$(\varphi - \psi) + \varphi \psi (\psi - \varphi) = \gamma (\varphi - \psi),$$

implies

$$\varphi \psi = 1 - \gamma. \tag{5.1}$$

So $\gamma \leq 1$. Similarly,

$$\varphi \psi = \gamma - 1. \tag{5.2}$$

So $\gamma \geq 1$. Then $\varphi \psi = 0$ and the solution is of the form

$$\dots, 0, \varphi, 0, \varphi, 0, \dots \quad \text{with } \varphi > 0.$$

Now let $\{y_n\}_{n=-2k}^{\infty}$ be a solution of equation (2.4) with $\gamma = 1$. Then

$$y_{n+1} = \frac{\gamma y_{n-1}}{1 + y_{n-2l} y_{n-2k}} \leq y_{n-1}, \quad n = 0, 1, 2, \dots$$

and so the even terms $\{y_{2n}\}_{n=0}^\infty$ decreases to a limit φ and the odd terms $\{y_{2n+1}\}_{n=0}^\infty$ decreases to a limit ψ , where $\varphi = \frac{\varphi}{1+\psi^2}$, $\psi = \frac{\psi}{1+\varphi^2}$.

Then $\varphi\psi^2 = 0$ and $\psi\varphi^2 = 0$. Therefore, $\{y_n\}_{n=-2k}^\infty$ converges to the periodic solution $\dots, 0, \varphi, 0, \varphi, 0, \dots$ with $\varphi > 0$. □

6. Semicycle analysis

Here we discuss the existence of semicycles. We need the following theorem to obtain the main result of this section.

Theorem 6.1. *Assume that $f \in C([0, \infty[^{2k+1}, [0, \infty[)$ is increasing in the even arguments and decreasing in the others. Let \bar{y} be an equilibrium point for the difference equation*

$$y_{n+1} = f(y_n, y_{n-1}, \dots, y_{n-2k}), \quad n = 0, 1, 2, \dots \tag{6.1}$$

Let $\{y_n\}_{n=-2k}^\infty$ be a solution of equation (6.1) such that either,

(C₁) $y_{-2k}, y_{-2k+2}, \dots, y_0 > \bar{y}$ and $y_{-2k+1}, y_{-2k+3}, \dots, y_{-1} < \bar{y}$

or

(C₂) $y_{-2k}, y_{-2k+2}, \dots, y_0 < \bar{y}$ and $y_{-2k+1}, y_{-2k+3}, \dots, y_{-1} > \bar{y}$

is satisfied, then $\{y_n\}_{n=-2k}^\infty$ oscillates about \bar{y} with semicycles of length one.

Proof. Assume that f is increasing in the even arguments and decreasing in the others. Let f be satisfying condition (C₁), we have

$$\begin{aligned} y_1 &= f(y_0, y_{-1}, y_{-2}, \dots, y_{-2k+1}, y_{-2k}) \\ &< f(\bar{y}, y_{-1}, \bar{y}, \dots, y_{-2k+1}, \bar{y}) \\ &< f(\bar{y}, \bar{y}, \bar{y}, \dots, \bar{y}, \bar{y},) = \bar{y}, \end{aligned}$$

$$\begin{aligned} y_2 &= f(y_1, y_0, y_{-1}, y_{-2}, \dots, y_{-2k+2}, y_{-2k+1}) \\ &> f(\bar{y}, y_0, \bar{y}, \dots, y_{-2k+2}, \bar{y}) \\ &> f(\bar{y}, \bar{y}, \bar{y}, \dots, \bar{y}, \bar{y},) = \bar{y}. \end{aligned}$$

by induction we obtain the result.

If f satisfies condition (C₂), we can prove the result similarly. □

Corollary 6.1. *Assume that $\gamma > 1$ and let $\{y_n\}_{n=-2k}^\infty$ be a solution of equation (2.4) such that either (C₁) or (C₂) is satisfied. Then $\{y_n\}_{n=-2k}^\infty$ oscillates about the positive equilibrium point $\bar{y} = \sqrt{\gamma - 1}$ with semicycles of length one.*

Proof. The proof follows directly from the previous theorem. □

7. Existence of unbounded solutions

Finally we show that, under certain initial condition, unbounded solution will be obtained.

Theorem 7.1. *Assume that $\gamma > 1$. Let $\{y_n\}_{n=-2k}^{\infty}$ be a solution of equation (2.4) and $\bar{y} = \sqrt{\gamma - 1}$, the positive equilibrium point. Then the following statements are true:*

- (1) *If $y_{-2k}, y_{-2k+2}, \dots, y_0 > \bar{y}$ and $y_{-2k+1}, y_{-2k+3}, \dots, y_{-1} < \bar{y}$, then $\{y_{2n}\}$ increases to ∞ and $\{y_{2n+1}\}$ decreases to 0.*
- (2) *If $y_{-2k}, y_{-2k+2}, \dots, y_0 < \bar{y}$ and $y_{-2k+1}, y_{-2k+3}, \dots, y_{-1} > \bar{y}$, then $\{y_{2n}\}$ decreases to 0 and $\{y_{2n+1}\}$ increases to ∞ .*

Proof. (1) Let $\{y_n\}_{n=-2k}^{\infty}$ be a solution of equation (2.4) with initial conditions $y_{-2k}, y_{-2k+1}, \dots, y_0 > \bar{y}$ and $y_{-2k+1}, y_{-2k+3}, \dots, y_{-1} < \bar{y}$. Then

$$y_{2n+2} = \frac{\gamma y_{2n}}{1 + y_{2n-2l+1} y_{2n-2k+1}} > \frac{\gamma y_{2n}}{1 + \bar{y}^2} = y_{2n}$$

and

$$y_{2n+3} = \frac{\gamma y_{2n+1}}{1 + y_{2n-2l+1} y_{2n-2k+1}} < \frac{\gamma y_{2n+1}}{1 + \bar{y}^2} = y_{2n+1}$$

and so $\{y_{2n}\}$ increases to ∞ and $\{y_{2n+1}\}$ decreases to 0.

(2) The proof is similar and will be omitted. □

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