

Dynamical Behavior of High-order Rational Difference System

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Abstract: This paper is concerned with the boundedness, persistence and global asymptotic behavior of positive solution for a system of two high-order rational difference equations. Moreover, some numerical examples are given to illustrate results obtained.

Key-Words: difference equations, boundedness, persistence, global asymptotic behavior

1 Introduction

Difference equation or discrete dynamical system is diverse field which impact almost every branch of pure and applied mathematics. Every dynamical system $x_{n+1} = f(x_n, x_{n-2}, \dots, x_{n-k})$ determines a difference equation and vice versa. Recently, there has been great interest in studying difference equations systems. One of the reasons for this is a necessity for some techniques whose can be used in investigating equations arising in mathematical models [1] describing real life situations in population biology [2], economic, probability theory, genetics, psychology, etc.

The study of properties of rational difference equations [3] and systems of rational difference equations has been an area of interest in recent years. There are many papers in which systems of difference equations have studied.

Cinar et al. [4] has obtained the positive solution of the difference equation system

$$x_{n+1} = \frac{m}{y_n}, \quad y_{n+1} = \frac{py_n}{x_{n-1}y_{n-1}}.$$

Cinar [5] has obtained the positive solution of the difference equation system

$$x_{n+1} = \frac{1}{y_n}, \quad y_{n+1} = \frac{y_n}{x_{n-1}y_{n-1}}.$$

Also, Cinar [6] has obtained the positive solution of the difference equation system

$$x_{n+1} = \frac{1}{z_n}, \quad y_{n+1} = \frac{x_n}{x_{n-1}}, \quad z_{n+1} = \frac{1}{x_{n-1}}.$$

Ozban [7] has investigated the positive solutions of the system of rational difference equations

$$x_{n+1} = \frac{1}{y_{n-k}}, \quad y_{n+1} = \frac{y_n}{x_{n-m}y_{n-m+k}}.$$

Papaschinopoulos et al. [8] investigated the global behavior for a system of the following two nonlinear difference equations.

$$x_{n+1} = A + \frac{y_n}{x_{n-p}}, \quad y_{n+1} = A + \frac{x_n}{y_{n-q}}, \quad n = 0, 1, \dots,$$

where A is a positive real number, p, q are positive integers, and $x_{-p}, \dots, x_0, x_{-q}, \dots, x_0$ are positive real numbers.

In 2012, Zhang, Yang and Liu [9] investigated the global behavior for a system of the following third order nonlinear difference equations.

$$x_{n+1} = \frac{x_{n-2}}{B + y_{n-2}y_{n-1}y_n}, \quad y_{n+1} = \frac{y_{n-2}}{A + x_{n-2}x_{n-1}x_n},$$

where $A, B \in (0, \infty)$, and the initial values $x_{-i}, y_{-i} \in (0, \infty), i = 0, 1, 2$.

Ibrahim [10] has obtained the positive solution of the difference equation system in the modeling competitive populations.

$$x_{n+1} = \frac{x_{n-1}}{x_{n-1}y_n + \alpha}, \quad y_{n+1} = \frac{y_{n-1}}{y_{n-1}x_n + \beta}.$$

Although difference equations are sometimes very simple in their forms, they are extremely difficult to understand thoroughly the behavior of their solutions. In book [11], Kocic and Ladas have studied global behavior of nonlinear difference equations of

higher order. Similar nonlinear systems of rational difference equations were investigated (see [12],[13]). Other related results reader can refer ([14], [15], [16], [17], [18],[19],[20],[21],[22],[23],[24],[25]).

Motivated by above discussion, our goal, in this paper is to investigate the solutions of the two-dimensional system of rational nonlinear difference equations in the form

$$\begin{cases} x_{n+1} = \frac{x_n}{B+y_{n-r}y_{n-s}}, \\ y_{n+1} = \frac{y_n}{A+x_{n-p}x_{n-q}}, \end{cases} \quad n = 0, 1, \dots \quad (1)$$

where $A, B \in (0, \infty)$, $p, q, r, s \in N^+$, and the initial values $x_{-\max\{p,q\}}, x_{1-\max\{p,q\}}, \dots, x_0 \in (0, \infty)$; $y_{-\max\{r,s\}}, y_{1-\max\{r,s\}}, \dots, y_0 \in (0, \infty)$. Moreover, we have studied the local stability, global stability, boundedness of solutions. We will consider some special cases of (1) as applications. Finally, we give some numerical examples.

2 Preliminaries

Let I_x, I_y be some intervals of real number and $f : I_x^m \times I_y^t \rightarrow I_x, g : I_x^m \times I_y^t \rightarrow I_y$ be continuously differentiable functions. Then for every initial conditions $(x_i, y_j) \in I_x \times I_y (i = -m, -m + 1, \dots, -1, 0; j = -t, -t + 1, \dots, 0)$, the system of difference equations, for $n = 0, 1, 2, \dots$,

$$\begin{cases} x_{n+1} = f(x_n, \dots, x_{n-m}, y_n, \dots, y_{n-t}), \\ y_{n+1} = g(x_n, \dots, x_{n-m}, y_n, \dots, y_{n-t}), \end{cases} \quad (2)$$

has a unique solution $\{(x_n, y_n)\}_{n=-\max\{m,t\}}^\infty$. A point $(\bar{x}, \bar{y}) \in I_x \times I_y$ is called an equilibrium point of (2) if $\bar{x} = f(\bar{x}, \dots, \bar{x}, \bar{y}, \dots, \bar{y}), \bar{y} = g(\bar{x}, \dots, \bar{x}, \bar{y}, \dots, \bar{y})$, namely, $(x_n, y_n) = (\bar{x}, \bar{y})$ for all $n \geq 0$.

Let I_x, I_y be some intervals of real numbers, interval $I_x \times I_y$ is called invariant for system (1) if, for all $n > 0$,

$$\begin{aligned} x_{-m}, x_{-1}, \dots, x_0 \in I_x, y_{-t}, y_{-1}, \dots, y_0 \in I_y \\ \Rightarrow x_n \in I_x, y_n \in I_y. \end{aligned}$$

Definition 1 Assume that (\bar{x}, \bar{y}) be a fixed point of (2). Then

(i) (\bar{x}, \bar{y}) is said to be stable relative to $I_x \times I_y$ if for every $\varepsilon > 0$, there exists $\delta > 0$ such that for any initial conditions $(x_i, y_j) \in I_x \times I_y (i = -m, -m + 1, \dots, -1, 0; j = -t, -t + 1, \dots, 0)$, with $\sum_{i=-m}^0 |x_i - \bar{x}| < \delta, \sum_{j=-t}^0 |y_j - \bar{y}| < \delta$, implies

$$|x_n - \bar{x}| < \varepsilon, |y_n - \bar{y}| < \varepsilon.$$

(ii) (\bar{x}, \bar{y}) is called an attractor relative to $I_x \times I_y$ if for all $(x_i, y_j) \in I_x \times I_y (i = -m, -m + 1, \dots, -1, 0; j = -t, -t + 1, \dots, 0)$, $\lim_{n \rightarrow \infty} x_n = \bar{x}, \lim_{n \rightarrow \infty} y_n = \bar{y}$.

(iii) (\bar{x}, \bar{y}) is called asymptotically stable relative to $I_x \times I_y$ if it is stable and an attractor.

(iv) Unstable if it is not stable.

Theorem 2 [11] Assume that $X(n + 1) = F(X(n)), n = 0, 1, \dots$, is a system of difference equations and \bar{X} is the equilibrium point of this system i.e., $F(\bar{X}) = \bar{X}$. If all eigenvalues of the Jacobian matrix J_F , evaluated at \bar{X} lie inside the open unit disk $|\lambda| < 1$, then \bar{X} is locally asymptotically stable. If one of them has modulus greater than one then \bar{X} is unstable.

Theorem 3 [12] Assume that $X(n + 1) = F(X(n)), n = 0, 1, \dots$, is a system of difference equations and \bar{X} is the equilibrium point of this system, the characteristic polynomial of this system about the equilibrium point \bar{X} is $P(\lambda) = a_0\lambda^n + a_1\lambda^{n-1} + \dots + a_{n-1}\lambda + a_n = 0$, with real coefficients and $a_0 > 0$. Then all roots of the polynomial $p(\lambda)$ lie inside the open unit disk $|\lambda| < 1$ if and only if

$$\Delta_k > 0 \text{ for } k = 1, 2, \dots, n, \quad (3)$$

where Δ_k is the principal minor of order k of the $n \times n$ matrix

$$\Delta_n = \begin{bmatrix} a_1 & a_3 & a_5 & \dots & 0 \\ a_0 & a_2 & a_4 & \dots & 0 \\ 0 & a_1 & a_3 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a_n \end{bmatrix}.$$

3 Main results

Consider the system (1), if $A < 1, B < 1$, system (1) has equilibrium $(0, 0)$ and $(\sqrt{1-A}, \sqrt{1-B})$. In addition, if $A < 1, B = 1$, then system (1) has infinite equilibrium points $(\bar{x}, 0)$, where $\bar{x} \geq 0$, and if $A = 1, B < 1$, then system (1) has infinite equilibrium points $(0, \bar{y})$, where $\bar{y} \geq 0$. Finally, if $A > 1$ and $B > 1$, $(0, 0)$ is the unique equilibrium point.

Theorem 4 Assume that $A < 1, B < 1$. Then the following statements are true.

(i) The equilibrium $(0, 0)$ is locally unstable.

(ii) The unique positive equilibrium $(\sqrt{1-A}, \sqrt{1-B})$ is locally unstable.

Proof: (i) Let $M = \max\{p, q, r, s\}$. We can easily obtain that the linearized system of (1) about the equilibrium $(0, 0)$ is

$$\Phi_{n+1} = D\Phi_n, \tag{4}$$

where $\Phi_n = (x_n, x_{n-1}, \dots, x_{n-M}, y_n, y_{n-1}, \dots, y_{n-M})^T$, $D = (d_{ij})_{(2M+2) \times (2M+2)} =$

$$\begin{pmatrix} \frac{1}{B} & \dots & 0 & 0 & 0 & \dots & 0 & 0 \\ 1 & \dots & 0 & 0 & 0 & \dots & 0 & 0 \\ \vdots & \ddots & \vdots & \vdots & \vdots & \dots & \vdots & \vdots \\ 0 & \dots & 1 & 0 & 0 & \dots & 0 & 0 \\ 0 & \dots & 0 & 0 & \frac{1}{A} & \dots & 0 & 0 \\ 0 & \dots & 0 & 0 & 1 & \dots & 0 & 0 \\ \vdots & \dots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & 0 & 0 & 0 & \dots & 1 & 0 \end{pmatrix} \tag{5}$$

$$\begin{pmatrix} 0 & \dots & -\sqrt{1-B} & \dots & -\sqrt{1-B} & \dots & 0 & 0 \\ 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ & & & & & & & \\ & & & & & & & \\ & & & & 1 & & & \\ & & & & & & \ddots & \\ & & & & & & & 1 \\ & & & & & & & \ddots \\ 0 & \dots & 0 & \dots & 0 & \dots & 1 & 0 \end{pmatrix}$$

The characteristic equation of (4) is

$$f(\lambda) = \lambda^{2M} \left(\lambda - \frac{1}{A}\right) \left(\lambda - \frac{1}{B}\right) = 0. \tag{6}$$

This shows that the roots of characteristic equation $\lambda = \frac{1}{A}$ and $\lambda = \frac{1}{B}$ lie outside unit disk. So the unique equilibrium $(0, 0)$ is locally unstable.

(ii) We can easily obtain that the linearized system of (1) about the equilibrium $(\sqrt{1-A}, \sqrt{1-B})$ is

$$\Phi_{n+1} = G\Phi_n, \tag{7}$$

where $\Phi_n = (x_n, x_{n-1}, \dots, x_{n-M}, y_n, y_{n-1}, \dots, y_{n-M})^T$, $G =$

$$\begin{pmatrix} 1 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ 1 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ & & \ddots & & & & & \\ & & & 1 & & & & \\ & & & & \ddots & & & \\ & & & & & 1 & & \\ & & & & & & \ddots & \\ 0 & \dots & 0 & \dots & 0 & \dots & 1 & 0 \\ 0 & \dots & -\sqrt{1-A} & \dots & -\sqrt{1-A} & \dots & 0 & 0 \\ 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ \frac{d_2}{d_1} & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ & & \ddots & & & & & \\ & & & \frac{d_{p+1}}{d_p} & & & & \\ & & & & \ddots & & & \\ & & & & & \frac{d_{q+1}}{d_q} & & \\ & & & & & & \ddots & \\ 0 & \dots & 0 & \dots & 0 & \dots & \frac{d_{M+1}}{d_M} & 0 \\ 0 & \dots & -\sqrt{1-A} & \dots & -\sqrt{1-A} & \dots & 0 & 0 \\ 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \end{pmatrix}$$

in which $-\sqrt{1-B}$ are in column $M + r + 2$ and $M + s + 2$, respectively. $-\sqrt{1-A}$ are in column $p + 1$ and $q + 1$, respectively.

Let $\lambda_1, \lambda_2, \dots, \lambda_{2M+2}$ denote the $2M + 2$ eigenvalues of Matrix G . Let $D = \text{diag}(d_1, d_2, \dots, d_{2M+2}), d_i \neq 0 (i = 1, 2, \dots, 2M + 2)$ be a diagonal matrix,

Clearly D is invertible. Computing DGD^{-1} , we obtained $DGD^{-1} =$

$$\begin{pmatrix}
 0 & \dots & -\sqrt{1-B} & \dots & -\sqrt{1-B} & \dots & 0 & 0 \\
 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\
 \vdots & & & & & & & \\
 0 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\
 1 & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\
 \frac{d_{M+3}}{d_{M+2}} & \dots & 0 & \dots & 0 & \dots & 0 & 0 \\
 \vdots & & & & & & & \\
 & & \frac{d_{M+r+2}}{d_{M+r+1}} & & & & & \\
 & & & \ddots & & & & \\
 & & & & \frac{d_{M+s+2}}{d_{M+s+1}} & & & \\
 & & & & & \ddots & & \\
 0 & \dots & 0 & \dots & 0 & \dots & \frac{d_{2M+2}}{d_{2M+1}} & 0
 \end{pmatrix}$$

4 Rate of convergence

In order to study the rate of convergence of positive solutions of (1) which converge to equilibrium point (0, 0) of this system, first we consider the following results that gives the rate of convergence of solution of a system of difference equations.

$$X_{n+1} = [A + B(n)]X_n \tag{8}$$

where X_n be m dimensional vector, $A \in C^{m \times m}$ is a constant matrix. $B : Z^+ \rightarrow C^{m \times m}$ is a matrix function satisfying

$$\|B(n)\| \rightarrow 0 \tag{9}$$

as $n \rightarrow \infty$, where $\|\cdot\|$ be any matrix norm which is associated with the vector norm

$$\|(x, y)\| = \sqrt{x^2 + y^2}.$$

Proposition 7 (Perrons Theorem)[26] Suppose that condition (9) holds. If X_n is any solution of (8), then $X_n = 0$ for all large n or

$$\rho = \lim_{n \rightarrow \infty} \frac{\|X_{n+1}\|}{\|X_n\|}. \tag{10}$$

exists and is equal to the modulus of one of the eigenvalues of matrix A .

Proposition 8 [26] Suppose that condition (9) holds. If X_n is any solution of (8), then $X_n = 0$ for all large n or

$$\rho = \lim_{n \rightarrow \infty} \sqrt[n]{\|X_{n+1}\|}. \tag{11}$$

exists and is equal to the modulus of one of the eigenvalues of matrix A .

Let (x_n, Y_n) be an arbitrary positive solution of system (1) such that $\lim_{n \rightarrow \infty} x_n = 0, \lim_{n \rightarrow \infty} y_n = 0$. It follows from (1) that

$$x_{n+1} - 0 = \frac{x_n}{B + y_{n-r}y_{n-s}} = \frac{1}{B + y_{n-r}y_{n-s}}x_n$$

and

$$y_{n+1} - 0 = \frac{y_n}{A + x_{n-p}x_{n-q}} = \frac{1}{A + x_{n-p}x_{n-q}}y_n$$

Let $E_n^1 = x_n - 0, E_n^2 = y_n - 0$, then we have

$$E_{n+1}^1 = A_n E_n^1 + B_n E_n^2, \quad E_{n+1}^2 = C_n E_n^1 + D_n E_n^2.$$

where

$$A_n = \frac{1}{B + y_{n-r}y_{n-s}}, B_n = 0,$$

It is well known that G has the same eigenvalues as DGD^{-1} , we obtain that $\max_{1 \leq k \leq 2M+2} |\lambda_k|$

$$\begin{aligned}
 &= \|DED^{-1}\| \\
 &= \max \left\{ d_2 d_1^{-1}, \dots, d_{M+1} d_M^{-1}, d_{M+3} d_{M+2}^{-1}, \dots, \right. \\
 &\quad \left. d_{2M+2} d_{2M+1}^{-1}, 1 + 2\sqrt{1-A}, 1 + 2\sqrt{1-B} \right\} \\
 &> 1
 \end{aligned}$$

It follows from Theorem 3 that equilibrium $(\sqrt{1-A}, \sqrt{1-B})$ is locally unstable. \square

Theorem 5 Assume that $A > 1, B > 1$. Then the equilibrium $(0, 0)$ is globally asymptotically stable.

Proof: For $A > 1, B > 1$, from Theorem 4 $(0, 0)$ is locally asymptotically stable. From (1), it is easy to see that every positive (x_n, y_n) is bounded, i. e., $0 \leq x_n \leq x_0, 0 \leq y_n \leq y_0$. Now, it is sufficient to prove that (x_n, y_n) is decreasing. From (1), we have

$$\begin{cases}
 x_{n+1} = \frac{x_n}{B + y_{n-r}y_{n-s}} \leq \frac{x_n}{B} < x_n, \\
 y_{n+1} = \frac{y_n}{A + x_{n-p}x_{n-q}} \leq \frac{y_n}{A} < y_n.
 \end{cases}$$

This implies that the sequences $\{x_n\}$ and $\{y_n\}$ are decreasing. Hence, $\lim_{n \rightarrow \infty} x_n = 0, \lim_{n \rightarrow \infty} y_n = 0$. Therefore, the equilibrium $(0, 0)$ is globally asymptotically stable. \square

Theorem 6 Let $A < 1$ and $B < 1$. Then, for solution (x_n, y_n) of system (1) following statements are true.

- (i) If $x_n \rightarrow 0$, then $y_n \rightarrow \infty$.
- (ii) If $y_n \rightarrow 0$, then $x_n \rightarrow \infty$.

$$C_n = 0, D_n = \frac{1}{A + x_{n-p}x_{n-q}}$$

Moreover

$$\lim_{n \rightarrow \infty} A_n = \frac{1}{B}, \quad \lim_{n \rightarrow \infty} D_n = \frac{1}{A}$$

Now the limiting system of error terms can be written as

$$\begin{pmatrix} E_{n+1}^1 \\ E_{n+1}^2 \end{pmatrix} = \begin{pmatrix} 1/B & 0 \\ 0 & 1/A \end{pmatrix} \begin{pmatrix} E_n^1 \\ E_n^2 \end{pmatrix},$$

which is similar to linearized system of (1) about the equilibrium point (0, 0).

Using Proposition 7 and Proposition 8, we have following result.

Theorem 9 Assume that (x_n, y_n) be a positive solution of (1) such that $\lim_{n \rightarrow \infty} x_n = 0, \lim_{n \rightarrow \infty} y_n = 0$, then the error vector $E_n = (E_n^1, E_n^2)^T$ of every solution of (1) satisfies the following asymptotic relations

$$\lim_{n \rightarrow \infty} \sqrt[n]{\|E_n\|} = |\lambda_{1,2} F_j(0, 0)|,$$

$$\lim_{n \rightarrow \infty} \frac{\|E_{n+1}\|}{\|E_n\|} = |\lambda_{1,2} F_j(0, 0)|,$$

where $\lambda_{1,2} F_j(0, 0) = \frac{1}{A}$ or $\frac{1}{B}$ are the characteristic of Jacobian matrix $F_j(0, 0)$.

5 Numerical examples

In order to illustrate the results of the previous sections and to support our theoretical discussions, we consider several interesting numerical examples in this section. These examples represent different types of qualitative behavior of solutions to nonlinear difference equations and system of nonlinear difference equations.

Example 1. If the initial conditions $x_0 = 0.6, x_{-1} = 0.2, x_{-2} = 0.8, x_{-3} = 0.3, x_{-4} = 0.4, y_0 = 0.6, y_{-1} = 0.3, y_{-2} = 0.5, y_{-3} = 0.2, y_{-4} = 0.8$ and $A = 1.2, B = 1.3, r = 1, s = 3, p = 2, q = 4$, we have the following system

$$x_{n+1} = \frac{x_n}{1.3 + y_{n-1}y_{n-3}},$$

$$y_{n+1} = \frac{y_n}{1.2 + x_{n-2}x_{n-4}}$$

It is clear that $A > 1, B > 1$. Then the equilibrium (0, 0) is globally asymptotically stable. (See Theorem 3.2, Fig. 1)

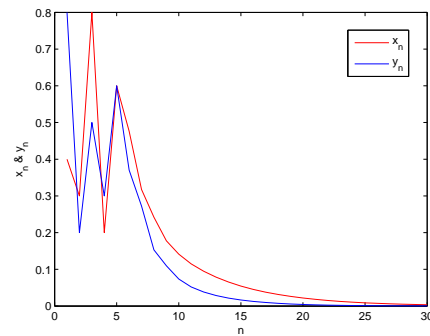


Figure 1: The fixed point (0,0) is globally asymptotically stable

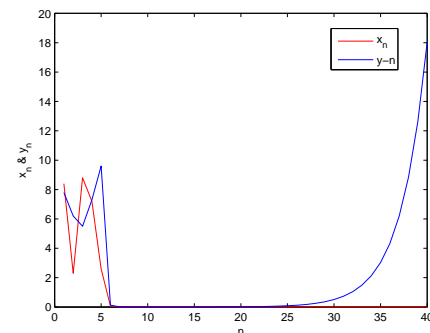


Figure 2: The fixed point (0,0) and $(\sqrt{1 - A}, \sqrt{1 - B})$ is unstable

Example 2. If If the initial conditions $x_0 = 2.6, x_{-1} = 7.2, x_{-2} = 8.8, x_{-3} = 2.3, x_{-4} = 8.4, y_0 = 9.6, y_{-1} = 7.3, y_{-2} = 5.5, y_{-3} = 6.2, y_{-4} = 7.8$ and $A = 0.9, B = 0.7, r = 1, s = 3, p = 2, q = 4$, we have the following system

$$x_{n+1} = \frac{x_n}{0.7 + y_{n-1}y_{n-3}}, \quad y_{n+1} = \frac{y_n}{0.9 + x_{n-2}x_{n-4}}$$

It is clear that $A < 1, B < 1$. Then equilibrium (0, 0) and $(\sqrt{1 - A}, \sqrt{1 - B})$ are unstable. (See Theorem 4, Theorem 6, Fig 2)

6 Conclusion and future work

In this paper, we have studied the behavior of positive solution to system (1) under some conditions. If $A > 1$ and $B > 1$, the system (1) has an unique equilibrium (0, 0) which is globally asymptotically stable. If $A < 1$ and $B < 1$, the system (1) has equilibrium (0, 0) and $(\sqrt{1 - A}, \sqrt{1 - B})$, and these equilibriums are unstable. We will study the behavior of positive solution to system under the conditions $A > 1, B < 1$ or $A = B = 1$ in the future.

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