

ON THE SYSTEM OF RATIONAL DIFFERENCE EQUATIONS

$$x_{n+1} = f(y_{n-q}, x_{n-s}), y_{n+1} = g(x_{n-t}, y_{n-p})$$

TAIXIANG SUN AND HONGJIAN XI

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We study the global behavior of positive solutions of the system of rational difference equations $x_{n+1} = f(y_{n-q}, x_{n-s})$, $y_{n+1} = g(x_{n-t}, y_{n-p})$, $n = 0, 1, 2, \dots$, where $p, q, s, t \in \{0, 1, 2, \dots\}$ with $s \geq t$ and $p \geq q$, the initial values $x_{-s}, x_{-s+1}, \dots, x_0, y_{-p}, y_{-p+1}, \dots, y_0 \in (0, +\infty)$. We give sufficient conditions under which every positive solution of this system converges to the unique positive equilibrium.

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1. Introduction

In this paper, we study the convergence of positive solutions of a system of rational difference equations. Recently there has been published quite a lot of works concerning the behavior of positive solutions of systems of rational difference equations [1–7, 9, 11]. Not only these results are valuable in their own right, but also they can provide insight into their differential counterparts.

Papaschinopoulos and Schinas [10] studied the oscillatory behavior, the periodicity, and the asymptotic behavior of the positive solutions of systems of rational difference equations

$$x_{n+1} = A + \frac{x_{n-1}}{y_n}, \quad y_{n+1} = A + \frac{y_{n-1}}{x_n}, \quad n = 0, 1, \dots, \quad (1.1)$$

where $A \in (0, +\infty)$ and the initial values $x_{-1}, x_0, y_{-1}, y_0 \in (0, +\infty)$.

Recently, Kulenović and Nurkanović [8] investigated the global asymptotic behavior of solutions of systems of rational difference equations

$$x_{n+1} = \frac{a + x_n}{b + y_n}, \quad y_{n+1} = \frac{d + y_n}{e + x_n}, \quad n = 0, 1, \dots, \quad (1.2)$$

where $a, b, d, e \in (0, +\infty)$ and the initial values $x_0, y_0 \in (0, +\infty)$.

2 The system of difference equations

In this paper, we consider the more general equation

$$x_{n+1} = f(y_{n-q}, x_{n-s}), \quad y_{n+1} = g(x_{n-t}, y_{n-p}), \quad (1.3)$$

where $p, q, s, t \in \{0, 1, 2, \dots\}$ with $s \geq t$ and $p \geq q$, the initial values $x_{-s}, x_{-s+1}, \dots, x_0, y_{-p}, y_{-p+1}, \dots, y_0 \in (0, +\infty)$ and f satisfies the following hypotheses.

(H₁) $f(u, v), g(u, v) \in C(E \times E, (0, +\infty))$ with $a = \inf_{(u,v) \in E \times E} f(u, v) \in E$ and $b = \inf_{(u,v) \in E \times E} g(u, v) \in E$, where $E \in \{(0, +\infty), [0, +\infty)\}$.

(H₂) $f(u, v)$ and $g(u, v)$ are decreasing in u and increasing in v .

(H₃) Equation

$$x = f(y, x), \quad y = g(x, y) \quad (1.4)$$

has a unique positive solution $x = \bar{x}, y = \bar{y}$.

(H₄) $f(b, x)$ has only one fixed point in the interval $(a, +\infty)$, denoted by A , and $g(a, y)$

has only one fixed point in the interval $(b, +\infty)$, denoted by B .

(H₅) For every $w \in E$, $f(w, x)/x$ and $g(w, x)/x$ are nonincreasing in x in $(0, +\infty)$.

2. Main results

THEOREM 2.1. *Assume that (H₁)–(H₅) hold and $\{(x_n, y_n)\}$ is a positive solution of (1.3), then there exists a positive integer N such that*

$$f(B, a) \leq x_n \leq A, \quad g(A, b) \leq y_n \leq B, \quad \text{for } n \geq N. \quad (2.1)$$

Proof. Since $a = \inf_{(u,v) \in E \times E} f(u, v) \in E$ and $b = \inf_{(u,v) \in E \times E} g(u, v) \in E$, we have

$$\begin{aligned} \bar{x} &= f(\bar{y}, \bar{x}) > f(\bar{y} + 1, \bar{x}) \geq a, \\ \bar{y} &= g(\bar{x}, \bar{y}) > g(\bar{x} + 1, \bar{y}) \geq b. \end{aligned} \quad (2.2)$$

Claim 1. $g(A, b) < \bar{y} < B$ and $f(B, a) < \bar{x} < A$.

Proof of Claim 1. If $B \leq \bar{y}$, then it follows from (H₂), (H₄), and (H₅) that

$$B = g(a, B) > g(\bar{x}, B) = B \frac{g(\bar{x}, B)}{B} \geq B \frac{g(\bar{x}, \bar{y})}{\bar{y}} = B, \quad (2.3)$$

which is a contradiction. Therefore $\bar{y} < B$. In a similar fashion it is true that $\bar{x} < A$.

Since $\bar{y} < B$ and $\bar{x} < A$, we have that

$$f(B, a) < f(\bar{y}, \bar{x}) = \bar{x}, \quad g(A, b) < g(\bar{x}, \bar{y}) = \bar{y}, \quad (2.4)$$

Claim 1 is proven. □

Claim 2. (i) For all $n \geq q + 1$, $x_{n+1} \leq x_{n-s}$ if $x_{n-s} > A$ and $x_{n+1} \leq A$ if $x_{n-s} \leq A$.

(ii) For all $n \geq t + 1$, $y_{n+1} \leq y_{n-p}$ if $y_{n-p} > B$ and $y_{n+1} \leq B$ if $y_{n-p} \leq B$.

Proof of Claim 2. We only prove (i) (the proof of (ii) is similar). Obviously

$$x_{n+1} = f(y_{n-q}, x_{n-s}) \leq f(b, x_{n-s}). \quad (2.5)$$

If $x_{n-s} \leq A$, then $x_{n+1} \leq f(b, x_{n-s}) \leq f(b, A) = A$.

If $x_{n-s} > A$, then

$$\frac{f(b, x_{n-s})}{x_{n-s}} \leq \frac{f(b, A)}{A} = 1, \quad (2.6)$$

which implies $x_{n+1} \leq f(b, x_{n-s}) \leq x_{n-s}$. Claim 2 is proven. \square

Claim 3. (i) There exists a positive integer N_1 such that $x_n \leq A$ for all $n \geq N_1$.

(ii) There exists a positive integer N_2 such that $y_n \leq B$ for all $n \geq N_2$.

Proof of Claim 3. We only prove (i) (the proof of (ii) is similar). Assume on the contrary that Claim 3 does not hold. Then it follows from Claim 2 that there exists a positive integer R such that $x_{n(s+1)+R} \geq x_{(n+1)(s+1)+R} > A$ for every $n \geq 1$. Let $\lim_{n \rightarrow \infty} x_{n(s+1)+R} = A_1$, then $A_1 \geq A$.

We know from Claim 2 that $\{x_n\}$ and $\{y_n\}$ are bounded. Let $c = \lim_{n \rightarrow \infty} \sup y_{n(s+1)+R-q-1}$, then $c \geq b$ and there exists a sequence $n_k \rightarrow \infty$ such that

$$\lim_{k \rightarrow \infty} y_{n_k(s+1)+R-q-1} = c. \quad (2.7)$$

By (1.3) we have that

$$x_{n_k(s+1)+R} = f(y_{n_k(s+1)+R-q-1}, x_{(n_k-1)(s+1)+R}), \quad (2.8)$$

from which it follows that

$$A_1 = f(c, A_1) \leq f(b, A_1) = A_1 \frac{f(b, A_1)}{A_1} \leq A_1 \frac{f(b, A)}{A} = A_1. \quad (2.9)$$

This with (H₂) and (H₄) implies $c = b$ and $A_1 = A$. Therefore $\lim_{n \rightarrow \infty} y_{n(s+1)+R-q-1} = b$.

Since $\{x_n\}$ and $\{y_n\}$ are bounded, we may assume (by taking a subsequence) that there exist a sequence $l_n \rightarrow \infty$ and $\alpha, \beta \in E$ such that

$$\lim_{k \rightarrow \infty} x_{l_k(s+1)+R-q-t-2} = \alpha, \quad \lim_{k \rightarrow \infty} y_{l_k(s+1)+R-q-p-2} = \beta. \quad (2.10)$$

By (1.3) we have that

$$y_{l_k(s+1)+R-q-1} = g(x_{l_k(s+1)+R-q-t-2}, y_{l_k(s+1)+R-q-p-2}), \quad (2.11)$$

from which it follows that

$$b = g(\alpha, \beta) > g(\alpha + 1, \beta) \geq b. \quad (2.12)$$

This is a contradiction. Claim 3 is proven. \square

4 The system of difference equations

Let $N = \max\{N_1, N_2\} + 2s + 2p$, then for all $n > N$ we have that

$$\begin{aligned} x_n &\leq A, & y_n &\leq B, \\ x_n &= f(y_{n-q-1}, x_{n-s-1}) \geq f(B, a), \\ y_n &= g(x_{n-t-1}, y_{n-p-1}) \geq g(A, b). \end{aligned} \quad (2.13)$$

Theorem 2.1 is proven. \square

THEOREM 2.2. *Let $I = [c, d]$ and $J = [\alpha, \beta]$ be intervals of real numbers. Assume that $f \in C(J \times I, I)$ and $g \in C(I \times J, J)$ satisfy the following properties:*

- (i) $f(u, v)$ and $g(u, v)$ are decreasing in u and increasing in v ;
- (ii) if $M_1, m_1 \in I$ with $m_1 \leq M_1$ and $M_2, m_2 \in J$ with $m_2 \leq M_2$ are a solution of the system

$$\begin{aligned} M_1 &= f(m_2, M_1), & m_1 &= f(M_2, m_1), \\ M_2 &= g(m_1, M_2), & m_2 &= g(M_1, m_2), \end{aligned} \quad (2.14)$$

then $M_1 = m_1$ and $M_2 = m_2$.

Then the system

$$x_{n+1} = f(y_{n-q}, x_{n-s}), \quad y_{n+1} = g(x_{n-t}, y_{n-p}), \quad n = 0, 1, \dots, \quad (2.15)$$

has a unique equilibrium (\bar{S}, \bar{T}) and every solution of (2.15) with the initial values $x_{-s}, x_{-s+1}, \dots, x_0 \in I$ and $y_{-p}, y_{-p+1}, \dots, y_0 \in J$ converges to (\bar{S}, \bar{T}) .

Proof. Let

$$m_1^0 = c, \quad m_2^0 = \alpha, \quad M_1^0 = d, \quad M_2^0 = \beta, \quad (2.16)$$

and for $i = 1, 2, \dots$, we define

$$\begin{aligned} M_1^i &= f(m_2^{i-1}, M_1^{i-1}), & m_1^i &= f(M_2^{i-1}, m_1^{i-1}), \\ M_2^i &= g(m_1^{i-1}, M_2^{i-1}), & m_2^i &= g(M_1^{i-1}, m_2^{i-1}). \end{aligned} \quad (2.17)$$

It is easy to verify that

$$\begin{aligned} m_1^0 &\leq m_1^1 = f(M_2^0, m_1^0) \leq f(m_2^0, M_1^0) = M_1^1 \leq M_1^0, \\ m_2^0 &\leq m_2^1 = g(M_1^0, m_2^0) \leq g(m_1^0, M_2^0) = M_2^1 \leq M_2^0. \end{aligned} \quad (2.18)$$

From (i) and (2.18) we obtain

$$\begin{aligned} m_1^1 &= f(M_2^0, m_1^0) \leq f(M_2^1, m_1^1) = m_1^2, \\ m_1^2 &= f(M_2^1, m_1^1) \leq f(m_2^1, M_1^1) = M_1^2, \\ M_1^2 &= f(m_2^1, M_1^1) \leq f(m_2^0, M_1^0) = M_1^1, \\ m_1^1 &= g(M_1^0, m_2^0) \leq g(M_1^1, m_2^1) = m_2^2, \\ m_2^2 &= g(M_1^1, m_2^1) \leq g(m_1^1, M_2^1) = M_2^2, \\ M_2^2 &= g(m_1^1, M_2^1) \leq g(m_1^0, M_2^0) = M_2^1. \end{aligned} \quad (2.19)$$

By induction it follows that for $i = 0, 1, \dots$,

$$\begin{aligned} m_1^i &\leq m_1^{i+1} \leq \dots \leq M_1^{i+1} \leq M_1^i, \\ m_2^i &\leq m_2^{i+1} \leq \dots \leq M_2^{i+1} \leq M_2^i. \end{aligned} \quad (2.20)$$

On the other hand, we have $x_n \in [m_1^0, M_1^0]$ for any $n \geq -s$ and $y_n \in [m_2^0, M_2^0]$ for any $n \geq -p$ since $x_{-s}, x_{-s+1}, \dots, x_0 \in [m_1^0, M_1^0]$ and $y_{-p}, y_{-p+1}, \dots, y_0 \in [m_2^0, M_2^0]$. For any $n \geq 0$, we obtain

$$\begin{aligned} m_1^1 &= f(M_2^0, m_1^0) \leq x_{n+1} = f(y_{n-q}, x_{n-s}) \leq f(m_2^0, M_1^0) = M_1^1, \\ m_2^1 &= g(M_1^0, m_2^0) \leq y_{n+1} = g(x_{n-t}, y_{n-p}) \leq g(m_1^0, M_2^0) = M_2^1. \end{aligned} \quad (2.21)$$

Let $k = \max\{s+1, p+1\}$. It follows that for any $n \geq k$,

$$\begin{aligned} m_1^2 &= f(M_2^1, m_1^1) \leq x_{n+1} = f(y_{n-q}, x_{n-s}) \leq f(m_2^1, M_1^1) = M_1^2, \\ m_2^2 &= g(M_1^1, m_2^1) \leq y_{n+1} = g(x_{n-t}, y_{n-p}) \leq g(m_1^1, M_2^1) = M_2^2. \end{aligned} \quad (2.22)$$

By induction, for $l = 0, 1, \dots$, we obtain that for any $n \geq lk$,

$$m_1^{l+1} \leq x_{n+1} \leq M_1^{l+1}, \quad m_2^{l+1} \leq y_{n+1} \leq M_2^{l+1}. \quad (2.23)$$

Let

$$\begin{aligned} \lim_{n \rightarrow \infty} m_1^n &= m_1, & \lim_{n \rightarrow \infty} m_2^n &= m_2, \\ \lim_{n \rightarrow \infty} M_1^n &= M_1, & \lim_{n \rightarrow \infty} M_2^n &= M_2. \end{aligned} \quad (2.24)$$

By the continuity of f and g , we have from (2.17) that

$$\begin{aligned} M_1 &= f(m_2, M_1), & M_2 &= g(m_1, M_2), \\ m_2 &= g(M_1, m_2), & m_1 &= f(M_2, m_1). \end{aligned} \quad (2.25)$$

Using assumption (ii), it follows from (2.23) that

$$\lim_{n \rightarrow \infty} x_n = m_1 = M_1 = \bar{S}, \quad \lim_{n \rightarrow \infty} y_n = m_2 = M_2 = \bar{T}. \quad (2.26)$$

Theorem 2.2 is proven. □

THEOREM 2.3. *If (H_1) – (H_5) hold and the system*

$$\begin{aligned} M_1 &= f(m_2, M_1), & M_2 &= g(m_1, M_2), \\ m_2 &= g(M_1, m_2), & m_1 &= f(M_2, m_1), \end{aligned} \quad (2.27)$$

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with $f(B, a) \leq m_1 \leq M_1 \leq A$ and $g(A, b) \leq m_2 \leq M_2 \leq B$ has the unique solution $m_1 = M_1 = \bar{x}$ and $m_2 = M_2 = \bar{y}$, then every solution of (1.3) converges to the unique positive equilibrium (\bar{x}, \bar{y}) .

Proof. Let $\{(x_n, y_n)\}$ is a positive solution of (1.3). By Theorem 2.1, there exists a positive integer N such that $f(B, a) \leq x_n = f(y_{n-q}, x_{n-s}) \leq A$ and $g(A, b) \leq y_n = g(x_{n-t}, y_{n-p}) \leq B$ for all $n \geq N$. Since f, g satisfy the conditions (i) and (ii) of Theorem 2.2 in $I = [f(B, a), A]$ and $J = [(A, b), B]$, it follows that $\{(x_n, y_n)\}$ converges to the unique positive equilibrium (\bar{x}, \bar{y}) . \square

3. Examples

In this section, we will give two applications of the above results.

Example 3.1. Consider equation

$$x_{n+1} = \frac{c + x_{n-s}}{a + y_{n-q}}, \quad y_{n+1} = \frac{d + y_{n-p}}{b + x_{n-t}}, \quad (3.1)$$

where $p, q, s, t \in \{0, 1, 2, \dots\}$ with $s \geq t$ and $p \geq q$, the initial values $x_{-s}, x_{-s+1}, \dots, x_0, y_{-p}, y_{-p+1}, \dots, y_0 \in (0, +\infty)$ and $a, b, c, d \in (0, +\infty)$. If $a > 1$ and $b > 1$, then every positive solution of (3.1) converges to the unique positive equilibrium.

Proof. Let $E = [0, +\infty)$, it is easy to verify that (H_1) – (H_5) hold for (3.1). In addition, if

$$\begin{aligned} M_1 &= \frac{c + M_1}{a + m_2}, & M_2 &= \frac{d + M_2}{b + m_1}, \\ m_2 &= \frac{d + m_2}{b + M_1}, & m_1 &= \frac{c + m_1}{a + M_2}, \end{aligned} \quad (3.2)$$

with $0 \leq m_1 \leq M_1$ and $0 \leq m_2 \leq M_2$, then we have

$$\begin{aligned} (M_1 - m_1)(a - 1) &= m_1 M_2 - M_1 m_2, \\ (M_2 - m_2)(b - 1) &= M_1 m_2 - m_1 M_2, \end{aligned} \quad (3.3)$$

from which it follows that $M_1 = m_1$ and $M_2 = m_2$. Moreover, it is easy to verify that (3.2) have the unique solution

$$\begin{aligned} M_1 = m_1 = \bar{x} &= \frac{-(a-1)(b-1) + c - d + \sqrt{[(a-1)(b-1) + d - c]^2 + 4c(a-1)(b-1)}}{2(a-1)}, \\ M_2 = m_2 = \bar{y} &= \frac{-(a-1)(b-1) + d - c + \sqrt{[(a-1)(b-1) + c - d]^2 + 4d(a-1)(b-1)}}{2(b-1)}. \end{aligned} \quad (3.4)$$

It follows from Theorems 2.1 and 2.3 that every positive solution of (3.1) converges to the unique positive equilibrium (\bar{x}, \bar{y}) . \square

Example 3.2. Consider equation

$$x_{n+1} = a + \frac{x_{n-s}}{y_{n-q}}, \quad y_{n+1} = b + \frac{y_{n-p}}{x_{n-t}}, \quad (3.5)$$

where $p, q, s, t \in \{0, 1, 2, \dots\}$ with $s \geq t$ and $p \geq q$, the initial values $x_{-s}, x_{-s+1}, \dots, x_0, y_{-p}, y_{-p+1}, \dots, y_0 \in (0, +\infty)$ and $a, b \in (0, +\infty)$. If $a > 1$ and $b > 1$, then every positive solution of (3.5) converges to the unique positive equilibrium.

Proof. Let $E = (0, +\infty)$, it is easy to verify that (H_1) – (H_5) hold for (3.5). In addition, if

$$\begin{aligned} M_1 &= a + \frac{M_1}{m_2}, & M_2 &= b + \frac{M_2}{m_1}, \\ m_2 &= b + \frac{m_2}{M_1}, & m_1 &= a + \frac{m_1}{M_2}, \end{aligned} \quad (3.6)$$

with $0 \leq m_1 \leq M_1$ and $0 \leq m_2 \leq M_2$, then (3.6) have the unique solution

$$\begin{aligned} M_1 = m_1 = \bar{x} &= \frac{ab - 1}{b - 1}, \\ M_2 = m_2 = \bar{y} &= \frac{ab - 1}{a - 1}. \end{aligned} \quad (3.7)$$

It follows from Theorems 2.1 and 2.3 that every positive solution of (3.5) converges to the unique positive equilibrium $(\bar{x}, \bar{y}) = ((ab - 1)/(b - 1), (ab - 1)/(a - 1))$. \square

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Taixiang Sun: Department of Mathematics, College of Mathematics and Information Science,
Guangxi University, Nanning, Guangxi 530004, China
E-mail address: stx1963@163.com

Hongjian Xi: Department of Mathematics, Guangxi College of Finance and Economics, Nanning,
Guangxi 530003, China
E-mail address: xhongjian@263.net