

ON SOLUTIONS OF A SYSTEM OF RATIONAL DIFFERENCE EQUATIONS

YU YANG, LI CHEN AND YONG-GUO SHI

ABSTRACT. In this paper we investigate the system of rational difference equations

$$x_n = \frac{a}{y_{n-p}}, \quad y_n = \frac{by_{n-p}}{x_{n-q}y_{n-q}}, \quad n = 1, 2, \dots,$$

where q is a positive integer with $p < q$, $p \nmid q$, p is an odd number and $p \geq 3$, both a and b are nonzero real constants and the initial values $x_{-q+1}, x_{-q+2}, \dots, x_0, y_{-q+1}, y_{-q+2}, \dots, y_0$ are nonzero real numbers. We show all real solutions of the system are eventually periodic with period $2pq$ (resp. $4pq$) when $(a/b)^q = 1$ (resp. $(a/b)^q = -1$) and characterize the asymptotic behavior of the solutions when $a \neq b$, which generalizes Özban's results [Appl. Math. Comput. **188** (2007), 833–837].

1. INTRODUCTION

Consider the system of rational difference equations

$$(1) \quad x_n = \frac{a}{y_{n-p}}, \quad y_n = \frac{by_{n-p}}{x_{n-q}y_{n-q}}, \quad n = 1, 2, \dots,$$

where q is a positive integer with $p < q$, p is a positive integer, both a and b are nonzero real constants and the initial values $x_{-q+1}, x_{-q+2}, \dots, x_0, y_{-q+1}, y_{-q+2}, \dots, y_0$ are nonzero real numbers.

The system of equations (1) is equivalent to the single rational equation of order $p + q$

$$(2) \quad x_n = \frac{cx_{n-p}x_{n-p-q}}{x_{n-q}}, \quad c = \frac{a}{b}.$$

This is obtained by eliminating the variable $y_n = a/x_{n+p}$ as follows:

$$\frac{a}{x_{n+p}} = \frac{ab/x_n}{x_{n-q}(a/x_{n+p-q})} = \frac{bx_{n+p-q}}{x_n x_{n-q}}.$$

Taking the reciprocal and shifting all indices back p units gives (2). Equations (1) belong to a class of “homogeneous equations of degree one” (cf. [9, 10] and

Received February 1, 2010; revised September 29, 2010.

2001 *Mathematics Subject Classification*. Primary 39A11, 37B20.

Key words and phrases. System of difference equations; homogeneous equations of degree one; eventually periodic solutions.

This research was supported by the undergraduate scientific research project of Neijiang Normal University. Corresponding to Yong-Guo Shi (scumat@163.com).

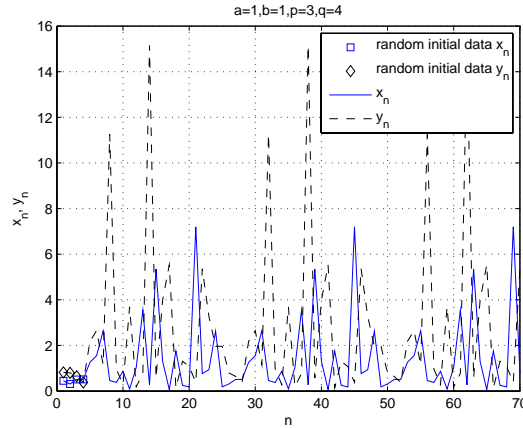


Figure 1. A positive solution of (1) is eventually periodic with period 24 where $a = b = 1$, $p = 3, q = 4$. This result is given in [7].

references therein). By the substitution $t_n = x_n/x_{n-p}$, system (1) can be written as a “triangular vector map or system” where one equation is independent of the other:

$$t_n = \frac{c}{t_{n-q}}, \quad s_n = t_n s_{n-p}.$$

Dynamics of triangular maps have been studied by several other people (see a nice survey [12] and a beautiful result [1]).

In particular, Çinar in [3] proved that all positive solutions of the system of rational difference equations

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

with the period four. That such a nonlinear rational system has a period so simple as 4 is surprising. Later, Yang et al in [15] generalized his result and obtained all positive solutions of system (1) with $p|q$ and $a = b$ have period $2q$. For the case $p|q$ and $a \neq b$, they also investigated the behavior of positive solutions. Similar nonlinear systems of rational difference equations were investigated, for instance, by Clark and Kulenovic [4], Özban [6], Papaschinopoulos and Schinas [8], Camouzis and Papaschinopoulos [2], Irićanin and Stević [5], Shojaei et al [11], and Yang [13, 14]. Recently, Özban [7] investigated the behavior of the positive solutions of system (1) where $p = 3, p \nmid q$. For the case $b = a \in \mathbb{R}^+, p = 3, q > 3, p \nmid q$, the author obtained all positive solutions of the system of difference equations (1) that are eventually periodic (see the definition below and Figure 1) with period $6q$. For the case $b \neq a \in \mathbb{R}^+, p = 3, q > 3, p \nmid q$, he also characterized the asymptotic behavior of the positive solutions of system (1).

In this paper we study the behavior of the real solutions of system (1) where p is odd with $p < q, p \nmid q$, and so we generalize Özban’s results of [7]. Before stating our main results, we set the following definition used in this paper.

Definition 1 ([16]). A solution $\{(x_n, y_n)\}_{n=-(q-1)}^\infty$ of (1) is eventually periodic if there exist an integer $n_0 \geq -q + 1$ and a positive integer w such that

$$(x_{n+n_0+w}, y_{n+n_0+w}) = (x_{n+n_0}, y_{n+n_0}), \quad n = 1, 2, \dots,$$

and w is called a period.

An eventually periodic sequence such as $\{1, 1, 2, 3, 2, 3, 2, 3, 2, 3, \dots\}$ that is periodic from some point onwards can serve as an example.

2. MAIN RESULTS

Lemma 1. Let $\{(x_n, y_n)\}_{n=-(q-1)}^\infty$ be an arbitrary solution of (1). Then

$$x_n y_n = x_{n+2q} y_{n+2q}, \quad n = -q + 1, -q + 2, \dots$$

Proof. From (1) we have

$$(3) \quad x_{n+2q} y_{n+2q} = \frac{a}{y_{n+2q-p}} \frac{b y_{n+2q-p}}{x_{n+q} y_{n+q}} = \frac{ab}{x_{n+q} y_{n+q}}$$

and

$$(4) \quad x_{n+q} y_{n+q} = \frac{a}{y_{n+q-p}} \frac{b y_{n+q-p}}{x_n y_n} = \frac{ab}{x_n y_n}.$$

Then substituting (4) into (3), we get

$$x_{n+2q} y_{n+2q} = x_n y_n, \quad n = -q + 1, -q + 2, \dots$$

□

Theorem 1. Let p be odd, $c := a/b$ and $\{(x_n, y_n)\}_{n=-(q-1)}^\infty$ be an arbitrary solution of (1).

- (i) If $|c| < 1$, then for each integer l with $1 \leq l \leq 2pq$, the subsequence $\{x_{2pqj+l-p}\}_{j=0}^\infty$ converges to zero exponentially and the subsequence $\{y_{2pqj+l-p}\}_{j=0}^\infty$ tends to infinity exponentially.
- (ii) If $c^q = 1$, then all solutions of the system of difference equations (1) are eventually periodic with period $2pq$; If $c^q = -1$, then all solutions of the system of difference equations (1) are eventually periodic with period $4pq$.
- (iii) If $|c| > 1$, then for each integer l with $1 \leq l \leq 2pq$, the subsequence $\{x_{2pqj+l-p}\}_{j=0}^\infty$ tends to infinity exponentially and the subsequence $\{y_{2pqj+l-p}\}_{j=0}^\infty$ converges to zero exponentially.

Proof. For each $n \geq 1$, substituting $x_n = a/y_{n-p}$ into $y_{n+q} = b y_{n+q-p}/(x_n y_n)$, we get

$$(5) \quad y_n y_{n+q} = \frac{1}{c} y_{n-p} y_{n+q-p}.$$

Repeated application of (5) yields

$$y_{n-p} y_{n+q-p} = c^2 y_{n+p} y_{n+q+p} = c^3 y_{n+2p} y_{n+q+2p} = \dots$$

or

$$(6) \quad y_{n-p}y_{n+q-p} = c^{t+1}y_{n+pt}y_{n+q+pt}, \quad t = 0, 1, \dots, \quad n = 1, 2, \dots$$

Since $q > p$ and $p \nmid q$, it follows that $q = pk + m$ for some positive integer k where $m < p$. Hence the last equation turns into

$$(7) \quad y_{n-p}y_{n+(pk+m)-p} = c^{t+1}y_{n+pt}y_{n+(pk+m)+pt}, \quad t = 0, 1, \dots, \quad n = 1, 2, \dots$$

For $t = k - 1$, we have

$$(8) \quad y_{n-p}y_{n+(pk+m)-p} = c^k y_{n+pk-p}y_{n+(2pk+m)-p}, \quad k = 1, 2, \dots, \quad n = 1, 2, \dots$$

Multiplying both sides of Eq. (8) by $\prod_{i=2}^p y_{n+i(pk+m)-p}$, we obtain

$$(9) \quad y_{n-p} \prod_{i=1}^p y_{n+i(pk+m)-p} = c^k y_{n+pk-p}y_{n+(2pk+m)-p} \prod_{i=2}^p y_{n+i(pk+m)-p}.$$

Then, by taking $n = n + pk$ and $t = (p - 1)k + m - 1$ in (7), we get

$$(10) \quad y_{n+pk-p}y_{n+(2pk+m)-p} = c^{(p-1)k+m} \prod_{i=p}^{p+1} y_{n+i(pk+m)-p}$$

which combined with (9), leads to

$$(11) \quad y_{n-p} \prod_{i=1}^{p-1} y_{n+i(pk+m)-p} = c^{pk+m} \prod_{i=2}^{p+1} y_{n+i(pk+m)-p}.$$

Moreover, taking $n = n + j(pk + m)$, $j = 1, 2, \dots, m - 1$ and $t = pk + m - 1$ in (7), we get

$$(12) \quad \prod_{i=j}^{1+j} y_{n+i(pk+m)-p} = c^{pk+m} \prod_{i=p+j}^{p+j+1} y_{n+i(pk+m)-p}.$$

When p is odd, it follows that

$$\begin{aligned} \prod_{i=1}^{p-1} y_{n+i(pk+m)-p} &= c^{\frac{(pk+m)(p-1)}{2}} \prod_{i=p+1}^{2p-1} y_{n+i(pk+m)-p}, \\ \prod_{i=2}^{p+1} y_{n+i(pk+m)-p} &= c^{\frac{(pk+m)(p-1)}{2}} \left(\prod_{i=p+2}^{2p} y_{n+i(pk+m)-p} \right) y_{n+(p+1)(pk+m)-p}. \end{aligned}$$

These together with (11) imply that

$$y_{n-p} = c^{pk+m} y_{n+2p(pk+m)-p},$$

or

$$(13) \quad y_{n-p} = c^q y_{n+2pq-p}, \quad n = 1, 2, \dots$$

since $q = pk + m$. It is clear that repeated application of (13) yields

$$(14) \quad y_{n+2pqj-p} = c^{qj} y_{n-p}, \quad j = 1, 2, \dots, \quad n = 1, 2, \dots$$

Moreover from $x_n = a/y_{n-p}$ and $y_{n-p} = c^q y_{n+2pq-p}$, it follows that

$$x_n = c^q a / y_{n+2pq-p} \quad \text{or} \quad x_n = c^q x_{n+2pq},$$

or

$$(15) \quad x_{n+2pq-p} = c^q x_{n-p}, \quad n = 1, 2, \dots$$

Again repeated application of (15) leads to

$$(16) \quad x_{n+2pqj-p} = c^{qj} x_{n-p}, \quad j = 1, 2, \dots, \quad n = 1, 2, \dots$$

Consequently: (i) follows from Eqs.(14) and (16) and the fact that $|c| < 1$. (iii) follows from equations Eqs.(14) and (16), and the fact that $|c| > 1$.

It remains to show (ii). If $c^q = 1$ (resp. $c^q = -1$), it follows from (15) and (13) that

$$(17) \quad x_n = x_{n+2pq}, \quad y_n = y_{n+2pq}, \quad n = 1, 2, \dots$$

$$(18) \quad (\text{resp. } x_n = x_{n+4pq}, \quad y_n = y_{n+4pq}, \quad n = 1, 2, \dots).$$

A short computation reveals that

$$x_{2pqj-p} = x_{-p} y_{-p} \frac{x_0}{a} \neq x_{-p},$$

$j = 1, 2, \dots$ for arbitrary initial values. In fact, from (17) (resp. (18)), it suffices to show that $x_{2pq-p} = x_{-p} y_{-p} x_0 / b$ (resp. $x_{4pq-p} = x_{-p} y_{-p} x_0 / b$). From Lemma 1, we have $x_n y_n = x_{n+2q} y_{n+2q} = \dots = x_{n+2pq} y_{n+2pq}$. Thus by taking $n = -p$, we have

$$(19) \quad x_{-p} y_{-p} = x_{2pq-p} y_{2pq-p}, \quad (\text{resp. } x_{-p} y_{-p} = x_{4pq-p} y_{4pq-p}).$$

From (5), we have

$$(20) \quad \frac{y_{n-p}}{y_n} = \frac{y_{n+q}}{y_{n+q-p}} = \dots = \frac{y_{n+(2p-1)q}}{y_{n+(2p-1)q-p}}.$$

By taking $n = q$ in (20), we get

$$(21) \quad \frac{y_{q-p}}{y_q} = \frac{y_{2pq}}{y_{2pq-p}}, \quad (\text{resp. } \frac{y_{q-p}}{y_q} = \frac{y_{4pq}}{y_{4pq-p}}).$$

Folloing from (19), (21) and $y_{2pq} = y_0$, we obtain

$$(22) \quad x_{2pq-p} = \frac{x_{-p} y_{-p}}{y_{2pq-p}} = x_{-p} y_{-p} \frac{y_{q-p}}{y_q y_{2pq}} = x_{-p} y_{-p} \frac{y_{q-p}}{y_q y_0},$$

$$(\text{resp. } x_{4pq-p} = x_{-p} y_{-p} \frac{y_{q-p}}{y_q y_0}).$$

By taking $n = q$ in the second equation of system (1), we have

$$\frac{y_{q-p}}{y_q y_0} = \frac{x_0}{b}.$$

This together with (22) imply that

$$x_{2pq-p} = \frac{x_{-p} y_{-p} x_0}{b}, \quad (\text{resp. } x_{4pq-p} = \frac{x_{-p} y_{-p} x_0}{b}).$$

□

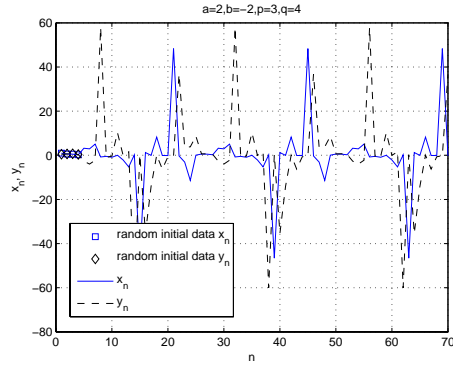


Figure 2. $c^q = 1, w = 24$.

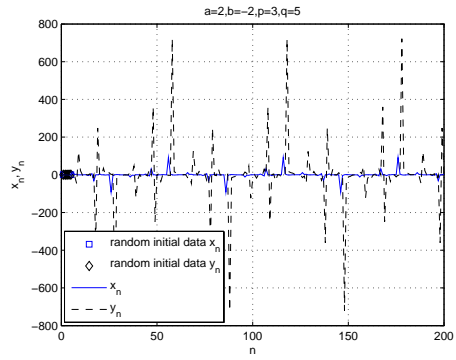


Figure 3. $c^q = -1, w = 60$.

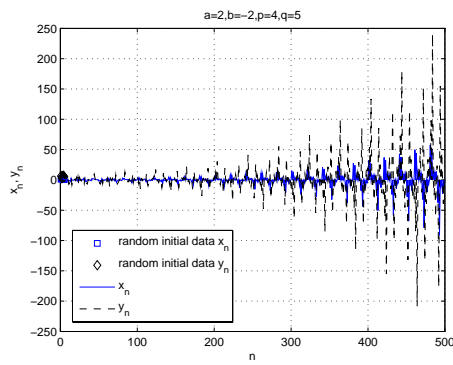


Figure 4. p is even, $c = -1$.

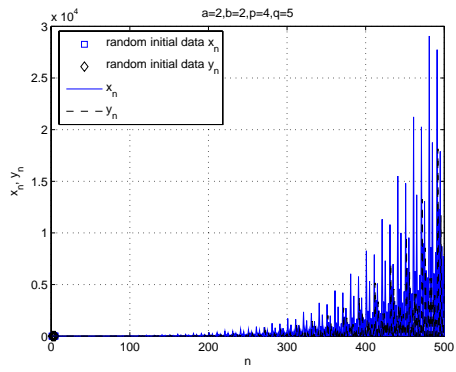


Figure 5. p is even, $c = 1$.

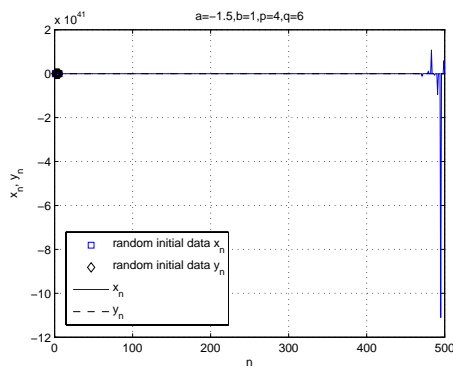


Figure 6. p, q are even, $c = -1.5$.

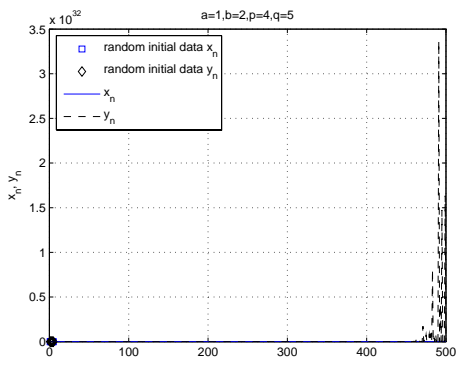


Figure 7. p is even, q is odd, $c = 0.5$.

Remark 1. Some numerical experiments are carried out by MATLAB software. Choosing $a = -b = 2$, $p = 3$, $q = 4$, and random initial data, we see that $c^q = 1$ and the solutions of (1) are eventually periodic with period 24 in Fig. 2. Choosing $a = -b = 2$, $p = 3$, $q = 5$ and random initial data, we see that $c^q = -1$ and the solutions of (1) are eventually periodic with period 60 in Fig. 3.

A natural question is what the solutions look like if p is even. We plot Figs. 4–7 with different c and different q . None of them can tell that the corresponding solution of (1) is eventually periodic even if $c = 1$.

Acknowledgment. The authors are very grateful to the referees for many helpful comments and suggestions.

REFERENCES

1. Alsedà L., and Llibre J., *Periods for triangular maps*, Bull. Austral. Math. Soc. **47** (1993), 41–53.
2. Camouzis E. and Papaschinopoulos G. C., *Global asymptotic behavior of positive solutions on the system of rational difference equations*, Appl. Math. Lett. **17** (2004), 733–737.
3. Çinar C., *On the positive solutions of the difference equation system $x_{n+1} = 1/y_n$, $y_{n+1} = y_n/x_{n-1}y_{n-1}$* , Appl. Math. Comput. **158** (2004), 303–305.
4. Clark D. and Kulenovic M.R., *A coupled system of rational difference equations*, Comput. Math. Appl. **43** (2002), 849–867.
5. Iričanin B. and Stević S., *On a class of third-order nonlinear difference equations*, Appl. Math. Comput. **213** (2009), 479–483.
6. Özban A. Y., *On the positive solutions of the system of rational difference equations $x_{n+1} = 1/y_{n-k}$, $y_{n+1} = y_n/x_{n-m}y_{n-m-k}$* , J. Math. Anal. Appl. **323** (2006), 26–32.
7. ———, *On the positive solutions of the system of rational difference equations $x_n = a/y_{n-3}$, $y_n = by_{n-3}/(x_{n-q}y_{n-q})$* , Appl. Math. Comput. **188** (2007), 833–837.
8. Papaschinopoulos G. C. and Schinas C. J., *On a system of two nonlinear difference equations*, J. Math. Anal. Appl. **219** (1998), 415–426.
9. Sedaghat H., *Every homogeneous difference equation of degree one admits a reduction in order*, J. Difference Eqs. and Appl. **15** (2009), 621–624.
10. ———, *Semiconjugate factorization and reduction of order in difference equations*, <http://arxiv.org/abs/0907.3951>.
11. Shojaei M., Saadati R. and Adibi H., *Stability and periodic character of a rational third order difference equation*, Chaos, Solitons and Fractals, **39** (2009), 1203–1209.
12. Smítal J., *Why it is important to understand the dynamics of triangular maps*, J. Difference Eqs. and Appl. **14** (2008), 597–606.
13. Yang X., *On the system of rational difference equations $x_{n+1} = 1 + x_n/y_{n-m}$, $y_{n+1} = 1 + y_n/x_{n-m}$* , J. Math. Anal. Appl. **307** (2005), 305–311.
14. Yang Y. and Yang X., *On the difference equation $x_{n+1} = (px_{n-s} + x_{n-t})/(q_{n-s} + x_{n-t})$* , Appl. Math. Comput. **203** (2008), 903–907.
15. Yang X., Liu Y. and Bai S., *On the system of high order rational difference equations $x_n = a/y_{n-p}$, $y_n = by_{n-p}/(x_{n-q}y_{n-q})$* , Appl. Math. Comput. **171** (2005), 853–856.
16. Yuan Z. and Huang L., *All solutions of a class of discrete-time systems are eventually periodic*, Appl. Math. Comput. **158** (2004), 537–546.

Yu Yang, Key Laboratory of Numerical Simulation of Sichuan Province, College of Mathematics and Information Science, Neijiang Normal University, Neijiang, Sichuan 641112, P. R. China, *e-mail*: yangyunydy@163.com

Li Chen, Department of Mathematics, Sichuan University, Chengdu, Sichuan 610064, P. R. China, *e-mail*: scuchenli@126.com

Yong-Guo Shi, Key Laboratory of Numerical Simulation of Sichuan Province, College of Mathematics and Information Science, Neijiang Normal University, Neijiang, Sichuan 641112, P. R. China, *e-mail*: scumat@163.com