

“ ON THE RECURSIVE SEQUENCE

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

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ABSTRACT . Consider the difference equation

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

with initial conditions $x_0 x_{-1} < 0$, and we find initial points x_{-1} and x_0 for which Eq.(1) is well defined for all $n \geq 0$. If $\{x_n\}$ is such a solution then this is positive or negative after $n \geq n_0$, or alternative sign for $n = -1, 0, 1, 2, \dots$. If the solution finely maintains the sign then converges [4] . Eq.(1) has 2- periodic solution with two cycle $\sqrt{B-A}$, $-\sqrt{B-A}$, when $B \in (A, +\infty)$.

We consider the case

$$x_{n+1} = \frac{-1}{x_n} + \frac{B}{x_{n-1}} \quad , \quad B > 0, \quad n = 0, 1, 2, \dots \quad (2)$$

with initial conditions $x_{-1} x_0 < 0$ [2] .

We show that every solution of the equation (2) , with $x_{-1} x_0 < 0$ is such that $x_n x_{n-1} < 0$, $\forall n \geq 0$ and converges to the periodic two solution $\sqrt{B+1}$, $-\sqrt{B+1}$ (2₀) which is locally asymptotically stable .

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1. INTRODUCTION

We consider the difference equation

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

and we assume the initial conditions $x_{-1} x_0$ such that $x_{-1} x_0 < 0$. [2]

From the relation $x_{-1} x_0 < 0$ we have

$$x_{-1} < 0, x_0 > 0 \quad \text{or} \quad x_{-1} > 0, x_0 < 0 ,$$

and

$$x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}} \Rightarrow x_1 x_0 = A + \frac{B x_0}{x_{-1}}$$

$$\Rightarrow x_1 x_0 < A, \text{ since } x_{-1} x_0 < 0.$$

From the relation

$$x_1 x_0 < A, \text{ if } A x_{-1} + B x_0 \neq 0,$$

it follows that
or

$$\begin{aligned} 0 < x_1 x_0 < A & \quad (i_1) \\ x_1 x_0 < 0 < A & \quad (ii_1) \end{aligned}$$

$$\text{For } n = 1, x_2 = \frac{A}{x_1} + \frac{B}{x_0} \Rightarrow x_2 x_1 = A + \frac{B x_1}{x_0}$$

we have the following two cases :

- if (i_1) is true then $x_2 x_1 > 0$,
- if (ii_1) is true then $x_2 x_1 < A$.

If $x_2 x_1 < A$ is true then it follows (if $A x_0 + B x_1 \neq 0$)

$$0 < x_2 x_1 < A \quad (i_2)$$

$$\text{or } x_2 x_1 < 0 < A. \quad (ii_2)$$

$$\text{For } n = 2, x_3 = \frac{A}{x_2} + \frac{B}{x_1} \Rightarrow x_3 x_2 = A + B \frac{x_2}{x_1},$$

we have the following two cases :

- if (i_2) is true then $x_3 x_2 > 0$,
- if (ii_2) is true then $x_3 x_2 < A$.

If $x_3 x_2 < A$ is true then it follows (if $A x_1 + B x_2 \neq 0$)

$$0 < x_3 x_2 < A \quad (i_3)$$

$$\text{or } x_3 x_2 < 0 < A. \quad (ii_3)$$

We continue similarly for x_4, x_5, \dots

We observe from the above that :

PROPOSITION : Consider the difference equation (1) with $x_{-1} x_0 < 0$, if exist $n_0 \geq 0$ such that $x_{n_0+1} x_{n_0} > 0$ then we shall have $x_{n+1} x_n > 0, \forall n \geq n_0$, otherwise we shall have $x_{n+1} x_n < 0, \forall n \geq 0$, if $x_n \neq 0, \forall n \geq 0$.

2. EXISTENCE OF SOLUTIONS

On note that we have

$$x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}} \Rightarrow x_1 x_{-1} = \frac{x_{-1}}{x_0} A + B \Rightarrow x_1 x_{-1} < B,$$

since $x_{-1} x_0 < 0$ from hypothesis.

THEOREM 1: If $x_0 > 0$, $x_{-1} < -\frac{B}{A}x_0 < 0$ (resp. if $x_0 < 0$, $x_{-1} > -\frac{B}{A}x_0 > 0$) then $x_1 > 0$ (resp $x_1 < 0$) and we have $x_{n+1}x_n > 0, \forall n \geq 0$.
 Also, if $x_0 > 0$, $-\frac{B}{A}x_0 < x_{-1} < 0$ (resp. if $x_0 < 0$, $0 < x_{-1} < -\frac{B}{A}x_0$) then $x_1 < 0$ (resp. $x_1 > 0$) and we have the statements of the proposition (&1).

Proof

We have $x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}} = \frac{Ax_{-1} + Bx_0}{x_0x_{-1}} > 0$ (since $x_0x_{-1} < 0$) and

$$0 < x_1x_0 = A + \frac{Bx_0}{x_{-1}} < A.$$

From the proposition (&1) it follows that $x_{n+1}x_n > 0, \forall n \geq 0$.

Also, from the relation (we can see that $x_1 < 0$)

$$x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}} \Rightarrow 0 < x_1x_{-1} = \frac{Ax_{-1}}{x_0} + B < B$$

and $x_2 = \frac{A}{x_1} + \frac{B}{x_0}$, we have

- if $x_0 > -\frac{B}{A}x_1 > 0$ then $x_1x_2 > 0$ and $x_{n+1}x_n > 0, \forall n \geq 1$,
- if $0 < x_0 < -\frac{B}{A}x_1$ then $x_1x_2 < 0$ and produce the statements of the proposition (&1).

Respectively, from the relation (we can see now that $x_1 > 0$)

$$x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}} \Rightarrow 0 < x_1x_{-1} = \frac{Ax_{-1}}{x_0} + B < B$$

and $x_2 = \frac{A}{x_1} + \frac{B}{x_0}$ we have

- if $x_0 < -\frac{B}{A}x_1 < 0$ then $x_1x_2 > 0$ and $x_{n+1}x_n > 0, \forall n \geq 1$,
- if $-\frac{B}{A}x_1 < x_0 < 0$ then we have $x_1x_2 < 0$ and produce the statements of the proposition (&1).

We have $x_2 > 0$, (or $x_2 < 0$) since $x_1x_0 < 0$ and $x_0 < -\frac{B}{A}x_1 < 0$ (or $-\frac{B}{A}x_1 < x_0 < 0$).

We observe that (in the case $x_0 < 0, 0 < x_{-1} < -\frac{B}{A}x_0$)

$$0 < x_1 < \frac{B}{x_{-1}} \Rightarrow -\frac{B^2}{Ax_{-1}} < -\frac{B}{A}x_1 < 0$$

and if $x_{-1}x_0 \leq -\frac{B^2}{A} < 0$ then $x_0 < -\frac{B}{A}x_{-1} < 0$

and, must be $x_0 < -\sqrt{B} < 0$ (since $0 < x_{-1} < -\frac{B}{A}x_0$).

On note that $-\frac{B}{A}\left(\frac{A}{x_0} + \frac{B}{x_{-1}}\right) < x_0 < 0 \Rightarrow -\frac{B}{x_0} - \frac{B^2}{Ax_{-1}} < x_0 < 0$

from which it follows

$$\frac{B^2}{Ax_{-1}} > -\frac{B}{x_0} > 0 \Rightarrow 0 < x_{-1} < -\frac{B}{A}x_0.$$

Thus, the two relations can both hold, respectively.

Similarly, we prove the other case.

We shall also prove that $x_n x_{n+1} > 0 \forall n \geq n_0$ and $0 < x_n x_{n+1} < A$, $\forall n \geq n_0 + 1$, cannot both hold.

Indeed, if $x_n x_{n+1} > 0$, $\forall n \geq n_0$ then we distinguish the following two cases:

- if $x_n > 0$, $x_{n-1} > 0$, $\forall n - 1 \geq n_0$ then

$$x_{n+1} = \frac{A}{x_n} + \frac{B}{x_{n-1}} > \frac{A}{x_n} \Rightarrow x_n x_{n+1} > A > 0,$$

- if $x_n < 0$, $x_{n-1} < 0$, $\forall n - 1 \geq n_0$ then

$$x_{n+1} = \frac{A}{x_n} + \frac{B}{x_{n-1}} \Rightarrow -x_{n+1} = \frac{A}{-x_n} + \frac{B}{-x_{n-1}} > \frac{A}{-x_n} \Rightarrow (-x_{n+1})(-x_n) > A > 0 \Rightarrow x_n x_{n+1} > A > 0.$$

Thus, if $x_n x_{n+1} > 0$, $\forall n \geq n_0$, then $x_n x_{n+1} > A > 0$, $\forall n \geq n_0 + 1$, holds.

Conclusions : From the conditions of the Theorem 1 the solution $\{x_n\}$ of the difference equation (1) is defined for all $n = 0, 1, 2, \dots$ and we have the statements :

- if n_0 exists such that $x_{n_0+1}x_{n_0} > 0$ then

$$x_{n+1}x_n > 0, \forall n = n_0, n_0 + 1, \dots$$

which means that the solution has constant sign (positive or negative) for $n \geq n_0$.

- otherwise we have $x_{n+1}x_n < 0$, $\forall n = 0, 1, 2, \dots$ which means that the solution has alternative sign for $n = -1, 0, 1, 2, \dots$ (if $x_n \neq 0$, $\forall n$).

We then have the following statements :

- if solution $\{x_n\}$ of Eq.(1) has constant sign then (see[4]) it converges to number $\sqrt{A+B}$ (if positive) or to number $-\sqrt{A+B}$ (if negative), where $A > 0$, $B > 0$.
- observe that if $B > A > 0$ then Eq.(1) has the 2-periodic solution, with two cycle $\sqrt{B-A}$, $-\sqrt{B-A}$.
- one solution $\{x_n\}$ of Eq. (1) can have alternative sign if :

for $-\frac{B}{A}x_1 < x_0 < 0$, $0 < x_{-1} < -\frac{B}{A}x_0$ (then $x_1 > 0$)

or for $0 < x_0 < -\frac{B}{A}x_1$, $-\frac{B}{A}x_0 < x_{-1} < 0$ (then $x_1 < 0$) hold,

and there is no n_0 such that $x_{n_0+1}x_{n_0} \geq 0$.

On note that if the above alternating solution $\{x_n\}$ of Eq.(1) converges, then it should converge to zero, which is absurd.

3. BACKWARD SOLUTIONS

We consider the difference equation

$$x_{n+1} = \frac{A}{x_n} + \frac{B}{x_{n-1}}, \quad A > 0, B > 0, \quad n = 0, -1, -2, \dots \quad (1)'$$

We have the points

$$n = 0 : x_1 = \frac{A}{x_0} + \frac{B}{x_{-1}}$$

$$n = -1 : x_0 = \frac{A}{x_{-1}} + \frac{B}{x_{-2}} \Rightarrow x_0x_{-2} = \frac{Ax_{-2}}{x_{-1}} + B$$

$$n = -2 : x_{-1} = \frac{A}{x_{-2}} + \frac{B}{x_{-3}} \Rightarrow x_{-1}x_{-3} = A + \frac{Bx_{-2}}{x_{-3}}$$

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- If $x_0 > 0$, $x_{-1} < 0$ (since $x_0x_{-1} < 0$) then $x_{-2} > 0$ and $0 < x_0x_{-2} < B$. Since $x_{-1}x_{-2} < 0$ it follows that $x_{-3} < 0$.

From the relation $x_{-2}x_{-3} = A + \frac{Bx_{-2}}{x_{-3}}$,

since $x_{-2} > 0$, $x_{-3} < 0$, it follows $x_{-4} > 0$.

Hence we have the solution $\{x_n\}$, $n = 0, -1, -2, \dots$ of Eq. (1)' with alternative sign.

- If $x_0 < 0$, $x_{-1} > 0$ (since $x_0x_{-1} < 0$ by hypothesis) then

$$x_{-2} < 0 \text{ and } 0 < x_0x_{-2} < B.$$

Since $x_{-1}x_{-2} < 0$ it follows $x_{-3} > 0$.

Hence we have the solution $\{x_n\}$, $n = 0, -1, -2, \dots$ of Eq. (1)' with alternative sign.

Evidently, this solution of Eq. (1)' with alternative sign cannot converges.

When $B > A > 0$ then Eq. (1)' has the 2-periodic solution with two cycle $\sqrt{B-A}$, $-\sqrt{B-A}$, $B \in (A, +\infty)$.

4. STABILITY

Consider the difference equation

$$x_{n+1} = \frac{-1}{x_n} + \frac{B}{x_{n-1}}, \quad B > 0, \quad n = 0, 1, 2, \dots \quad (2)$$

We observe that, when $x_{-1}x_0 < 0$ then :

$$\bullet \quad x_1 = \frac{-1}{x_0} + \frac{B}{x_{-1}} \Rightarrow x_{-1}x_1 = \frac{-x_{-1}}{x_0} + B > 0$$

which means that $x_{-1}x_1 > 0$,

$$\bullet \quad x_2 = \frac{-1}{x_1} + \frac{B}{x_0} \Rightarrow x_2x_0 = \frac{-x_0}{x_1} + B > 0$$

which means that $x_2x_0 > 0$,

and we find, generally, that $x_nx_{n+1} < 0$, $n = 0, 1, 2, \dots$

It is easy to see that (2) has 2-periodic solution with two cycle $\sqrt{B+1}$, $-\sqrt{B+1}$, $B > 0$ (2₀).

We set

$$f(x, y) = \frac{-1}{x} + \frac{B}{y},$$

then

$$\frac{\partial f}{\partial x} = \frac{1}{x^2}, \quad \frac{\partial f}{\partial y} = -\frac{B}{y^2}.$$

We have, from the linearized analysis of Eq. (2) in two cycle $\bar{x} = \sqrt{B+1}$, $\bar{y} = -\sqrt{B+1}$, that

$$y_{n+1} - \frac{\partial f}{\partial x}(\bar{x}, \bar{y})y_n - \frac{\partial f}{\partial y}(\bar{x}, \bar{y})y_{n-1} = 0 \quad n = 0, 1, 2, \dots$$

$$\Rightarrow y_{n+1} - \frac{1}{B+1}y_n + \frac{B}{B+1}y_{n-1} = 0, \quad n = 0, 1, 2, \dots \quad (3)$$

where is here

$$p = -\frac{1}{B+1}, \quad q = \frac{B}{B+1}, \quad B > 0$$

Then the criterium of asymptotically stability of Eq. (3) ([1])

$$|p| < q + 1 < 2$$

hold. On note that 2-periodic solution of Eq.(2) to go over the zero solution of the first linear approximation (3) which is locally asymptotically stable.

We observe, also, that Eq.(2) has the equilibriums $\sqrt{B-1}$, $-\sqrt{B-1}$, where $B \in (1, +\infty)$.

The first linear approximation about the equilibriums is

$$y_{n+1} - \frac{1}{B-1}y_n + \frac{B}{B-1}y_{n-1} = 0, \quad n = 0, 1, 2, \dots \quad (3)'$$

and it is not hold the criterium of asymptotically stability

$$|p| < q + 1 < 2,$$

where

$$p = -\frac{1}{B-1}, \quad q = \frac{B}{B-1}, \quad B \in (1, +\infty).$$

On continue the study of stability of Eq. (3)'.

The characteristic equation of Eq. (3)' is

$$\lambda^2 - \frac{1}{B-1}\lambda + \frac{B}{B-1} = 0 \Rightarrow (B-1)\lambda^2 - \lambda + B = 0 \quad (4)$$

and has the roots

$$\lambda_1 = \frac{1 + \sqrt{1 - 4B(B-1)}}{2(B-1)}, \quad \lambda_2 = \frac{1 - \sqrt{1 - 4B(B-1)}}{2(B-1)}.$$

We consider the discrimination $\Delta(B) = -4B^2 + 4B + 1$, $B > 1$:

- if $\Delta(B) = 0 \Rightarrow B = \frac{1+\sqrt{2}}{2}$ and Eq. (4) has the double root

$$\lambda_1 = \lambda_2 = \frac{1}{\sqrt{2}-1} > 1$$

then instability.

- if $B \in \left(1, \frac{1+\sqrt{2}}{2}\right)$, when $\Delta(B) > 0$ and $|\lambda_1| > 1$, $|\lambda_2| > 1$,

then instability.

- if $B \in \left(\frac{1+\sqrt{2}}{2}, +\infty\right)$ when $\Delta(B) < 0$ and the roots of Eq.(4)

are complex with modulus r :

— if $B = \frac{3}{2}$ when $r = \frac{1}{2(B-1)} = 1$, then stability,

— if $B > \frac{3}{2}$ or $B \in \left(\frac{1+\sqrt{2}}{2}, \frac{3}{2} \right)$ when $r^2 = \frac{B}{B-1} > 1$
then instability.

We have, summarily, the results :

- if $B \in \left(1, \frac{3}{2} \right)$ then instability of Eq. (3)' and of Eq. (2) in equilibriums
- if $B = \frac{3}{2}$ then stability of Eq. (3)', without conclusion for Eq. (2).
- if $B > \frac{3}{2}$ then instability of Eq. (3)' and of Eq. (2) in equilibriums.

THEOREM 2: We assume that $\{x_n\}$ is a none equilibrium solution of Eq.(2), with $x_{-1}x_0 < 0$, which defined for all $n \geq 0$.
Then the solution $\{x_n\}$ converges to two cycle $\sqrt{B+1}$, $-\sqrt{B+1}$ (2) of 2-periodic solution of Eq. (2).

Proof

We have show in the introduction that, if for initial conditions x_{-1}, x_0 hold $x_{-1}x_0 < 0$ then $x_n x_{n+1} < 0$, $\forall n \geq 0$ for a solution $\{x_n\}$ of Eq.(2).

We suppose that $x_{2n} > 0$ and $x_{2n+1} < 0$, for $n = 0, 1, 2, \dots$

For $N \geq 0$ let

$$m_N = \min\{x_{2N-2}, -x_{2N-1}, x_{2N}, -x_{2N+1}\},$$

$$M_N = \max\{x_{2N-2}, -x_{2N-1}, x_{2N}, -x_{2N+1}\}.$$

It follows from Eq.(2)

$$x_{2n+1} = \frac{-1}{x_{2n}} + \frac{B}{x_{2n-1}}, \quad n = 0, 1, 2, \dots \quad (2.1)$$

$$x_{2n} = \frac{-1}{x_{2n-1}} + \frac{B}{x_{2n-2}}, \quad n = 0, 1, 2, \dots \quad (2.2)$$

then

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

The function

$$f(x, y, z) = \frac{-1}{-\frac{1}{x} + \frac{B}{y}} + \frac{B}{-\frac{1}{y} + \frac{B}{z}} = \frac{1}{\frac{1}{x} + \frac{B}{-y}} + \frac{B}{\frac{1}{-y} + \frac{B}{z}}$$

is increasing in $x > 0$, $y < 0$, $z > 0$.

Therefore, for $n = N$, we obtain

$$x_{2N+2} = \frac{1}{\frac{1}{x_{2N}} + \frac{B}{(-x_{2N-1})}} + \frac{B}{\frac{1}{(-x_{2N-1})} + \frac{B}{x_{2N-2}}} \leq \frac{1}{\frac{1}{M_N} + \frac{B}{M_N}} + \frac{B}{\frac{1}{M_N} + \frac{B}{M_N}} = M_N,$$

$$x_{2N+3} = \frac{-1}{x_{2N+2}} + \frac{B}{x_{2N+1}} = - \left[\frac{1}{\frac{1}{(-x_{2N+1})} + \frac{B}{x_{2N}}} + \frac{B}{\frac{1}{x_{2N}} + \frac{B}{(-x_{2N-1})}} \right] \geq -M_N$$

$$\begin{aligned} x_{2N+4} &= \frac{-1}{x_{2N+3}} + \frac{B}{x_{2N+2}} = \frac{1}{\frac{1}{x_{2N+2}} + \frac{B}{(-x_{2N+1})}} + \frac{B}{\frac{1}{(-x_{2N+1})} + \frac{B}{x_{2N}}} \\ &\leq \frac{1}{\frac{1}{M_N} + \frac{B}{M_N}} + \frac{B}{\frac{1}{M_N} + \frac{B}{M_N}} = M_N \end{aligned}$$

and by induction $x_{2n} \leq M_N$ for $n \geq N$ and $-x_{2n+1} \leq M_N$, for $n \geq N$.

We prove, similarly, that $x_{2n} \geq m_N$ for $n \geq N$ and $-x_{2n+1} \geq m_N$, for $n \geq N$.

We write the difference equation (2.1) in the form

$$-x_{2n+1} = \frac{1}{x_{2n}} + \frac{B}{-x_{2n-1}}, \quad n = 0, 1, 2, \dots \quad (2.1)'$$

and Eq. (2.2)

$$x_{2n} = \frac{1}{-x_{2n-1}} + \frac{B}{x_{2n-2}}, \quad n = 0, 1, 2, \dots \quad (2.2)'$$

We assume that $x_{2n} > 0$ and $x_{2n+1} < 0$, $n = 0, 1, 2, \dots$ then the sequence $\{y_n\}$, where

$$y_n = x_{2k}, \text{ if } n = 2k \text{ and } y_n = -x_{2k+1}, \text{ if } n = 2k+1$$

is a positive sequence $y_n > 0$, $\forall n \geq 0$ and bounded (since $m_N \leq y_n \leq M_N$, for $k \geq N$).

From Eqs. (2.1)' and (2.2)' implies that the sequence $\{y_n\}$ is a positive solution of difference equation

$$y_{n+1} = \frac{1}{y_n} + \frac{B}{y_{n-1}}, \quad B > 0, \quad n = 0, 1, 2, \dots \quad (2)'$$

It was shown in [4] (see Theorem) that every positive solution of the difference equation (2)' converges to the positive equilibrium $\sqrt{B+1}$.

Thus, the subsequences of the positive solution $\{y_n\}$ of Eq. (2)' $y_{2k} = x_{2k}$, $k = 0, 1, 2, \dots$ and $y_{2k+1} = -x_{2k+1}$, $k = 0, 1, 2, \dots$ converges, also, the same limit $\sqrt{B+1}$.

Finally, we have show that

$$\lim_{k \rightarrow +\infty} x_{2k} = \sqrt{B+1} \quad \text{and} \quad \lim_{k \rightarrow +\infty} x_{2k+1} = -\sqrt{B+1}.$$

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