

THE RATIONAL SYSTEM OF NONLINEAR DIFFERENCE EQUATIONS IN THE MODELING COMPETITIVE POPULATIONS

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ABSTRACT

In a modelling setting, the rational system of nonlinear difference equations

$$x_{n+1} = \frac{x_n}{a + y_n^2}, \quad y_{n+1} = \frac{y_n}{b + x_n^2}, \quad n = 0, 1, \dots$$

represents the rule by which two discrete, competitive populations reproduce from one generation to the next. The phase variables x_n and y_n denote population sizes during the n -th generation and sequence or orbit $\{(x_n, y_n) : n = 0, 1, \dots\}$ describes how the populations evolve over time. Competitive between the populations is reflected by the fact the transition function for each population is a decreasing function of the other population size.

In this paper we will investigate the rate of convergence of a solution that convergence to the equilibrium $(0, 0)$ of a rational system of difference equations where the parameters a and b are positive numbers, and conditions x_0 and y_0 are arbitrary nonnegative numbers.

Key words: difference equations, global stability, rate of convergence.²

1 INTRODUCTION

The system of a difference equations

$$x_{n+1} = \frac{x_n}{a + y_n^2}, \quad y_{n+1} = \frac{y_n}{b + x_n^2}, \quad n = 0, 1, \dots, \quad (1)$$

where the parameters a and b are positive numbers, and initial conditions x_0 and y_0 are arbitrary nonnegative numbers, has been investigated in [1]. The equilibrium points (\bar{x}, \bar{y}) of a system (1) satisfy the system of equations

$$\bar{x} = \frac{\bar{x}}{a + \bar{y}^2}, \quad \bar{y} = \frac{\bar{y}}{b + \bar{x}^2}, \quad n = 0, 1, \dots \quad (2)$$

The equilibrium of system (1) are $E_0 = (0, 0)$ for positive values parameters a and b , and $E_{a,b} = (\sqrt{1-b}, \sqrt{1-a})$ for $a \leq 1$ and $b \leq 1$, where at least one inequality is strict. Our linearized stabi-

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ty analysis indicates several (six) cases with different asymptotic behavior depending on the values of parameters a and b .

The following global asymptotic stability result has been obtained in [1].

Theorem 1.1 *Assume that $a > 1$ and $b > 1$. Then the equilibrium point $(0, 0)$ is a globally asymptotically stable, i.e. every solution $\{(x_n, y_n)\}$ of system (1) satisfies*

$$\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} y_n = 0.$$

The global stable manifold $W^s((0, 0)) = \{(x, y) : x \geq 0, y \geq 0\}$.

Our goal is to investigate the rate of convergence of solution of a system (1) that converges to the equilibrium $E_0 = (0, 0)$ in the regions parameters described in Theorem 1.1. The rate of convergence of solutions that convergence to an equilibrium has been obtained for some two-dimensional system in [5] and [6]. The following results gives the rate of convergence of solutions of a systema difference equations

$$\mathbf{x}_{n+1} = [A + B(n)]\mathbf{x}_n, \quad (3)$$

where \mathbf{x}_n is a k -dimensional vectors, $A \in C^{k \times k}$ is a constans matrix, and $B: \mathbf{Z}^+ \rightarrow C^{k \times k}$ is a matrix function satisfying

$$\|B(n)\| \rightarrow 0 \text{ when } n \rightarrow \infty, \quad (4)$$

where $\|\cdot\|$ denotes any matrix norm which is associated with the vector norm.

Theorem 1.2 ([8]) *Assume that condition (4) hold. If \mathbf{x}_n is a solution of system (3), then either $\mathbf{x}_n = \mathbf{0}$ for all large n or*

$$\rho = \lim_{n \rightarrow \infty} \sqrt[n]{\|\mathbf{x}_n\|} \quad (5)$$

exist and is equal to the moduls of one the eigenvalues of matrix A .

Theorem 1.3 ([8]) *Assume that condition (4) hold. If \mathbf{x}_n is a solution of system (3), then either $\mathbf{x}_n = \mathbf{0}$ for all large n or*

$$\rho = \lim_{n \rightarrow \infty} \frac{\|\mathbf{x}_{n+1}\|}{\|\mathbf{x}_n\|} \quad (6)$$

exist and is equal to the moduls of one the eigenvalues of matrix A .

2 RATE OF CONVERGENCE

In this section we will determinate the rate of convergence of a solution that converges to the equilibrium $E_0 = (0, 0)$, in case describe in Theorem 1.1. But, we will prove this generally theorem.

Theorem 2.1 *Assume that a solution $\{(x_n, y_n)\}$ of a system (1) converges to the equilibrium $E = (\bar{x}, \bar{y})$ and E is globally asymptotically stable. The error vector*

$$\mathbf{e}_n = \begin{pmatrix} e_n^1 \\ e_n^2 \end{pmatrix} = \begin{pmatrix} x_n - \bar{x} \\ y_n - \bar{y} \end{pmatrix}$$

of every solution $\mathbf{x}_n \neq \mathbf{0}$ of (1) satisfies both of the following asymptotic relations:

$$\lim_{n \rightarrow \infty} \sqrt[n]{\|\mathbf{e}_n\|} = |\lambda_i(J_T(E))| \text{ for some } i = 1, 2, \quad (7)$$

and

$$\lim_{n \rightarrow \infty} \frac{\|\mathbf{e}_{n+1}\|}{\|\mathbf{e}_n\|} = |\lambda_i(J_T(E))| \text{ for some } i = 1, 2 \quad (9)$$

where $|\lambda_i(J_T(E))|$ is equal to the modulus of one the eigenvalues of the Jacobian matrix evaluated at the equilibrium $J_T(E)$.

Prof. First we will find a system satisfied by the error terms. The error terms are given

$$\begin{aligned} x_{n+1} - \bar{x} &= \frac{x_n}{a + y_n^2} - \frac{\bar{x}}{a + \bar{y}^2} = \frac{x_n(a + \bar{y}^2) - \bar{x}(a + y_n^2)}{(a + y_n^2)(a + \bar{y}^2)} = \frac{(x_n - \bar{x})(a + \bar{y}^2) - \bar{x}(y_n^2 - \bar{y}^2)}{(a + y_n^2)(a + \bar{y}^2)} \\ &= \frac{1}{a + y_n^2}(x_n - \bar{x}) - \frac{(y_n + \bar{y})}{(a + y_n^2)} \frac{\bar{x}}{(a + \bar{y}^2)}(y_n - \bar{y}) = \frac{1}{a + y_n^2}(x_n - \bar{x}) + \frac{-\bar{x}(y_n + \bar{y})}{a + y_n^2}(y_n - \bar{y}), \end{aligned}$$

and

$$\begin{aligned} y_{n+1} - \bar{y} &= \frac{y_n}{b + x_n^2} - \frac{\bar{y}}{b + \bar{x}^2} = \frac{y_n(b + \bar{x}^2) - \bar{y}(b + x_n^2)}{(b + x_n^2)(b + \bar{x}^2)} = \frac{(y_n - \bar{y})(b + \bar{x}^2) - \bar{y}(x_n^2 - \bar{x}^2)}{(b + x_n^2)(b + \bar{x}^2)} \\ &= \frac{1}{b + x_n^2}(y_n - \bar{y}) - \frac{(x_n + \bar{x})}{(b + x_n^2)} \frac{\bar{y}}{(b + \bar{x}^2)}(x_n - \bar{x}) = \frac{1}{b + x_n^2}(y_n - \bar{y}) + \frac{-\bar{y}(x_n + \bar{x})}{b + x_n^2}(x_n - \bar{x}). \end{aligned}$$

That is

$$\left. \begin{aligned} x_{n+1} - \bar{x} &= \frac{1}{a + y_n^2}(x_n - \bar{x}) + \frac{-\bar{x}(y_n + \bar{y})}{a + y_n^2}(y_n - \bar{y}), \\ y_{n+1} - \bar{y} &= \frac{1}{b + x_n^2}(y_n - \bar{y}) + \frac{-\bar{y}(x_n + \bar{x})}{b + x_n^2}(x_n - \bar{x}). \end{aligned} \right\} \quad (9)$$

Set

$$e_n^1 = x_n - \bar{x} \text{ and } e_n^2 = y_n - \bar{y}.$$

Then system (9) can be represented as

$$\begin{aligned} e_{n+1}^1 &= a_n e_n^1 + b_n e_n^2, \\ e_{n+1}^2 &= d_n e_n^1 + c_n e_n^2, \end{aligned}$$

where

$$a_n = \frac{1}{a + y_n^2}, \quad b_n = \frac{-\bar{x}(y_n + \bar{y})}{a + y_n^2}, \quad c_n = \frac{1}{b + x_n^2}, \quad d_n = \frac{-\bar{y}(x_n + \bar{x})}{b + x_n^2}.$$

Taking the limits of a_n, b_n, c_n and d_n , we obtain

$$\begin{aligned} \lim_{n \rightarrow \infty} a_n &= \frac{1}{a + \bar{y}^2}, \quad \lim_{n \rightarrow \infty} b_n = -\frac{2\bar{x}\bar{y}}{a + \bar{y}^2}, \\ \lim_{n \rightarrow \infty} c_n &= \frac{1}{b + \bar{x}^2}, \quad \lim_{n \rightarrow \infty} d_n = -\frac{2\bar{x}\bar{y}}{b + \bar{x}^2}, \end{aligned}$$

that is

$$\begin{aligned} a_n &= \frac{1}{a + \bar{y}^2} + \alpha_n, \quad b_n = -\frac{2\bar{x}\bar{y}}{a + \bar{y}^2} + \beta_n, \\ c_n &= \frac{1}{b + \bar{x}^2} + \gamma_n, \quad d_n = -\frac{2\bar{x}\bar{y}}{b + \bar{x}^2} + \delta_n, \end{aligned}$$

where

$$\alpha_n \rightarrow 0, \beta_n \rightarrow 0, \gamma_n \rightarrow 0 \text{ and } \delta_n \rightarrow 0 \text{ when } n \rightarrow \infty.$$

Now we have system of the form (3):

$$\mathbf{e}_{n+1} = [A + B(n)]\mathbf{e}_n.$$

Thus, the limiting system of error terms can be written as:

$$\begin{pmatrix} e_{n+1}^1 \\ e_{n+1}^2 \end{pmatrix} = \begin{pmatrix} \frac{1}{a + \bar{y}^2} & -\frac{2\bar{x}\bar{y}}{a + \bar{y}^2} \\ -\frac{2\bar{x}\bar{y}}{b + \bar{x}^2} & \frac{1}{b + \bar{x}^2} \end{pmatrix} \begin{pmatrix} e_n^1 \\ e_n^2 \end{pmatrix}.$$

The system is exactly linearized system of (1) evaluated at the equilibrium $E = (\bar{x}, \bar{y})$. Then Theorems 1.2 and 1.3 imply the result. ■

If we get $E = (\bar{x}, \bar{y}) = (0, 0)$, then we obtain the following result.

Corollary 2.1 *Assume that $a > 1$ and $b > 1$. Then the equilibrium point $E = (\bar{x}, \bar{y}) = (0, 0)$ is a globally asymptotically stable. The error vector of every solution $\mathbf{x}_n \neq \mathbf{0}$ of (1) satisfies both of the following asymptotic relations:*

$$\lim_{n \rightarrow \infty} \sqrt[n]{\|\mathbf{e}_n\|} = \lim_{n \rightarrow \infty} \sqrt[n]{x_n^2 + y_n^2} = |\lambda_i(J_T(E))| \text{ for some } i = 1, 2,$$

and

$$\lim_{n \rightarrow \infty} \frac{\|\mathbf{e}_{n+1}\|}{\|\mathbf{e}_n\|} = \lim_{n \rightarrow \infty} \sqrt{x_{n+1}^2 + y_{n+1}^2} = |\lambda_i(J_T(E))| \text{ for some } i = 1, 2,$$

where $|\lambda_i(J_T(E))|$ is equal to the modulus of one the eigenvalues of the Jacobian matrix evaluated at the equilibrium $J_T(E)$ i.e. $\lambda_i \in \left\{ \frac{1}{a}, \frac{1}{b} \right\}$.

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