



On fourteen solvable systems of difference equations

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ABSTRACT

In this paper, we mainly consider the systems of difference equations

$$x_{n+1} = \frac{1+p_n}{q_n}, \quad y_{n+1} = \frac{1+r_n}{s_n}, \quad n \in \mathbb{N}_0,$$

where each of the sequences p_n, q_n, r_n and s_n represents either the sequence x_n or the sequence y_n , with nonzero real initial values x_0 and y_0 . Then we solve fourteen out of sixteen possible systems. It is noteworthy to depict that the solutions are presented in terms of Fibonacci numbers for twelve systems of these fourteen systems.

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1. Introduction and preliminaries

Studying difference equations and their systems have recently taken much attention (see [1–20] and the references cited in them).

One of the most interesting examples of those equations is called *Riccati difference equation* and defined by

$$x_{n+1} = \frac{a + bx_n}{c + dx_n}, \quad n \in \mathbb{N}_0, \quad (1)$$

with a real initial value x_0 . In the literature, there are so many studies on Eq. (1) [cf. 1–3, 15–18]. For $a = 0$ and $b = c = d = 1$, we note that Eq. (1) reduces to the $x_{n+1} = \frac{x_n}{1+x_n}$, $n \in \mathbb{N}_0$, which has actually the general solution

$$x_n = \frac{x_0}{x_0 n + 1}, \quad n \in \mathbb{N}_0. \quad (2)$$

For real initial values x_0 and y_0 , Stević ([3]) showed that the systems

$$x_{n+1} = \frac{u_n}{1+v_n}, \quad y_{n+1} = \frac{w_n}{1+s_n}, \quad n \in \mathbb{N}_0 \quad (3)$$

are solvable in fourteen out of sixteen possible cases such that u_n, v_n, w_n, s_n are some of the sequences x_n or y_n by their own. In that reference, the author used the formula given in (2) as well as several tricks and methods to solve the related systems. Moreover, by keeping this study in the mind, one can claim that there may be other systems of difference equations which can be solved in a similar way. Therefore, we consider the systems of difference equations

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$$x_{n+1} = \frac{1+p_n}{q_n}, \quad y_{n+1} = \frac{1+r_n}{s_n}, \quad n \in \mathbb{N}_0, \quad (4)$$

where each of the sequences p_n, q_n, r_n and s_n represents one of the sequences x_n and y_n , with nonzero real initial values x_0 and y_0 . Thus, by establishing the existence of sixteen possible systems derived from (4), we will mainly show that fourteen systems are solvable while remaining two are not. At this point, we strictly note that the formulas of some solutions will be presented in terms of the Fibonacci numbers. During to solve the systems mentioned above, we will take into account some methods given in [3,20].

To catch the aim of the paper, let us give the following preliminary information.

If $d \neq 0$, by using the substitution $x_n = (\frac{b+c}{d})y_n - \frac{c}{d}$, then Eq. (1) reduces to the one parameter equation

$$y_{n+1} = \frac{-R+y_n}{y_n}, \quad n \in \mathbb{N}_0, \quad (5)$$

where $R = \frac{bc-ad}{(b+c)^2}$ is called the *Riccati number*. For $R = -1$, when we use the substitution $y_n = \frac{z_{n+1}}{z_n}$, Eq. (5) becomes

$$z_{n+2} - z_{n+1} - z_n = 0, \quad n \in \mathbb{N}_0, \quad (6)$$

where the initial values $z_0, z_1 \in \mathbb{R} \setminus \{0\}$. We note that Eq. (5) has the characteristic equation

$$\lambda^2 - \lambda - 1 = 0,$$

with characteristic roots $\lambda_+ = \frac{1+\sqrt{5}}{2}$ and $\lambda_- = \frac{1-\sqrt{5}}{2}$. On the other hand, it is well-known that Eq. (6) has the solution

$$z_n = \frac{(z_1 - \lambda_- z_0)\lambda_+^n - (z_1 - \lambda_+ z_0)\lambda_-^n}{\lambda_+ - \lambda_-}, \quad n \in \mathbb{N}_0. \quad (7)$$

It is easy to see that the equality in (7) can be written as the form

$$z_n = F_n z_1 + F_{n-1} z_0, \quad n \in \mathbb{N}_0, \quad (8)$$

where F_n is *n*th Fibonacci number defined by $F_n = \frac{\lambda_+^n - \lambda_-^n}{\lambda_+ - \lambda_-}$. By substituting (8) in $y_n = \frac{z_{n+1}}{z_n}$, we obtain

$$y_n = \frac{F_{n+1}y_0 + F_n}{F_n y_0 + F_{n-1}} \quad (9)$$

for the general solution of (5) if $R = -1$.

We will also consider the linear equation

$$t_{n+2} + t_{n+1} - t_n = 0, \quad n \in \mathbb{N}_0, \quad (10)$$

with real initial values t_0 and t_1 which will be used in the sequel. Note that the characteristic equation of Eq. (10) is $\mu^2 + \mu - 1 = 0$ such that $\mu_{\pm} = -\lambda_{\mp}$. In fact, both this last equality and (8) imply that

$$t_n = (-1)^{n-1}(F_n t_1 - F_{n-1} t_0), \quad n \in \mathbb{N}_0, \quad (11)$$

where F_n is the *n*th Fibonacci number as defined above.

The following lemma will be needed in our calculations.

Lemma 1.1 [21]. Let F_n be *n*th Fibonacci number. Then the following statements hold:

- (i) $\sum_{i=1}^n F_i = F_{n+2} - 1$,
- (ii) $\lim_{n \rightarrow \infty} \frac{F_{n+1}}{F_n} = \frac{1+\sqrt{5}}{2} = \lambda_+$.

2. Main results

The main purpose of this section is to solve the above mentioned sixteen systems of difference equations. By assuming the solutions are well-defined, we will give the general solutions of fourteen systems.

2.1. Case 1: $p_n = x_n, q_n = x_n, r_n = y_n, s_n = y_n$

In this case, the system is expressed as

$$x_{n+1} = \frac{1+x_n}{x_n}, \quad y_{n+1} = \frac{1+y_n}{y_n}, \quad n \in \mathbb{N}_0. \quad (12)$$

From (9), the general solution follows straightforwardly as

$$x_n = \frac{F_{n+1}x_0 + F_n}{F_n x_0 + F_{n-1}}, \quad y_n = \frac{F_{n+1}y_0 + F_n}{F_n y_0 + F_{n-1}}, \quad n \in \mathbb{N}_0. \quad (13)$$

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