

Research Article

On the Difference Equation

$$x_n = a_n x_{n-k} / (b_n + c_n x_{n-1} \cdots x_{n-k})$$

**Stevo Stević,¹ Josef Diblík,^{2,3}
Bratislav Iričanin,⁴ and Zdeněk Šmarda³**

¹ *Mathematical Institute of The Serbian Academy of Sciences and Arts, Knez, Mihailova 36/III,
11000 Beograd, Serbia*

² *Department of Mathematics and Descriptive Geometry, Faculty of Civil Engineering,
Brno University of Technology, 60200 Brno, Czech Republic*

³ *Department of Mathematics, Faculty of Electrical Engineering and Communication,
Brno University of Technology, 61600 Brno, Czech Republic*

⁴ *Faculty of Electrical Engineering, Belgrade University, Bulevar Kralja Aleksandra 73,
11000 Beograd, Serbia*

Correspondence should be addressed to Stevo Stević, sstevic@ptt.rs

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The behavior of well-defined solutions of the difference equation $x_n = a_n x_{n-k} / (b_n + c_n x_{n-1} \cdots x_{n-k})$, $n \in \mathbb{N}_0$, where $k \in \mathbb{N}$ is fixed, the sequences a_n , b_n and c_n are real, $(b_n, c_n) \neq (0, 0)$, $n \in \mathbb{N}_0$, and the initial values x_{-k}, \dots, x_{-1} are real numbers, is described.

1. Introduction

Recently there has been a huge interest in studying nonlinear difference equations and systems (see, e.g., [1–33] and the references therein). Here we study the difference equation

$$x_n = \frac{x_{n-k}}{b_n + c_n x_{n-1} \cdots x_{n-k}}, \quad n \in \mathbb{N}_0, \quad (1.1)$$

where $k \in \mathbb{N}$ is fixed, the sequences b_n and c_n are real, $(b_n, c_n) \neq (0, 0)$, $n \in \mathbb{N}_0$, and the initial values x_{-k}, \dots, x_{-1} are real numbers. Equation (1.1) is a particular case of the equation

$$x_n = \frac{\hat{a}_n x_{n-k}}{\hat{b}_n + \hat{c}_n x_{n-1} \cdots x_{n-k}}, \quad n \in \mathbb{N}_0, \quad (1.2)$$

with real sequences \hat{a}_n, \hat{b}_n and \hat{c}_n . For $\hat{a}_n = 0, n \in \mathbb{N}_0$, the equation is trivial, and, for $\hat{a}_n \neq 0, n \in \mathbb{N}_0$, it is reduced to equation (1.1) with $b_n = \hat{b}_n/\hat{a}_n$ and $c_n = \hat{c}_n/\hat{a}_n$.

Equation

$$x_n = \frac{x_{n-k}}{b + cx_{n-1} \cdots x_{n-k}}, \quad n \in \mathbb{N}_0, \quad (1.3)$$

where $b, c \in \mathbb{R}$, which was treated in [32], is a particular case of equation (1.1).

As in [32], here, we employ our idea of using a change of variables in equation (1.1) which extends the one in our paper [21] and is later also used, for example, in [4]. For similar methods see also [22, 25]. Equation (1.3) in the case $k = 2$ was also studied in [1, 2], in a different way. The case when the sequences b_n and c_n are two-periodic was studied in [31] (some related results are also announced in talk [3]). For related symmetric systems of difference equations, see [27, 29]. For some other recent results on difference equations and systems which can be solved, see, for example, [6, 7, 20–22, 30, 31, 33]. Some classical results can be found, for example, in [11].

Equation (1.1) is a particular case of the equation

$$y_n = f(y_{n-1}, \dots, y_{n-k}, n)y_{n-k}, \quad n \in \mathbb{N}_0, \quad (1.4)$$

where $f : \mathbb{R}^{k+1} \rightarrow \mathbb{R}$ is a continuous function. Numerous particular cases of (1.4) have been investigated, for example, in [9, 21, 23]. In this paper we adopt the customary notation $\prod_{i=k+1}^k g_i = 1$ and $\sum_{i=k+1}^k g_i = 0$.

2. Case $c_n = 0, n \in \mathbb{N}_0$

Here we consider the case $c_n = 0, n \in \mathbb{N}_0$. In this case equation (1.1) becomes

$$x_n = \frac{x_{n-k}}{b_n}, \quad n \in \mathbb{N}_0, \quad (2.1)$$

$b_n \neq 0, n \in \mathbb{N}_0$, from which it follows that for each $i \in \{1, \dots, k\}$

$$x_{km-i} = \frac{x_{-i}}{\prod_{j=1}^m b_{kj-i}}, \quad m \in \mathbb{N}_0. \quad (2.2)$$

Using formula (2.2) the following theorem can be easily proved.

Theorem 2.1. Consider equation (1.1) with $c_n = 0, b_n \neq 0, n \in \mathbb{N}_0$. Then the following statements are true:

(a) if

$$\liminf_{m \rightarrow \infty} |b_{km-i}| = p_i > 1, \tag{2.3}$$

for some $i \in \{1, \dots, k\}$, then $x_{km-i} \rightarrow 0$ as $m \rightarrow \infty$;

(b) if, for each $i \in \{1, \dots, k\}$, the limits p_i in (2.3) are greater than 1, then $x_n \rightarrow 0$ as $n \rightarrow \infty$;

(c) if $b_{km-i} = 1$, for every $m \in \mathbb{N}$ and for some $i \in \{1, \dots, k\}$, then $x_{km-i} = x_{-i}, m \in \mathbb{N}_0$;

(d) if $b_{km-i} = -1$, for every $m \in \mathbb{N}$ and for some $i \in \{1, \dots, k\}$, then $x_{km-i} = (-1)^m x_{-i}, m \in \mathbb{N}_0$;

(e) if

$$\limsup_{m \rightarrow \infty} |b_{km-i}| = q_i \in [0, 1), \tag{2.4}$$

and $x_{-i} \neq 0$, for some $i \in \{1, \dots, k\}$, then $|x_{km-i}| \rightarrow \infty$, as $m \rightarrow \infty$;

(f) if, for each $i \in \{1, \dots, k\}$, the limits q_i in (2.4) belong to the interval $[0, 1)$ and $x_{-i} \neq 0$, then $|x_n| \rightarrow \infty$ as $n \rightarrow \infty$.

3. Case $b_n = 0, n \in \mathbb{N}_0$

In this section we consider the case $b_n = 0, n \in \mathbb{N}_0$. Note that in this case equation (1.1) becomes

$$x_n = \frac{x_{n-k}}{c_n x_{n-1} \cdots x_{n-k+1} x_{n-k}}, \quad n \in \mathbb{N}_0, \tag{3.1}$$

where $c_n \neq 0, n \in \mathbb{N}_0$. If x_n is a well-defined solution of equation (3.1) (i.e., a solution with initial values $x_{-i} \neq 0, i = 1, \dots, k$, which implies $x_n \neq 0, n \in \mathbb{N}_0$), then

$$x_n = \frac{1}{c_n x_{n-1} (x_{n-2} \cdots x_{n-k+1})} = \frac{c_{n-1} x_{n-2} \cdots x_{n-k}}{c_n x_{n-2} \cdots x_{n-k+1}} = \frac{c_{n-1}}{c_n} x_{n-k}, \quad n \in \mathbb{N}. \tag{3.2}$$

Hence for each $i \in \{0, 1, \dots, k-1\}$

$$x_{km-i} = x_{-i} \prod_{j=1}^m \frac{c_{kj-i-1}}{c_{kj-i}}, \quad m \in \mathbb{N}_0. \tag{3.3}$$

Using formula (3.3) we easily prove the next theorem.

Theorem 3.1. Consider equation (1.1) with $b_n = 0$, $c_n \neq 0$, $n \in \mathbb{N}_0$. Then the following statements are true:

(a) if

$$\liminf_{m \rightarrow \infty} \left| \frac{c_{km-i}}{c_{km-i-1}} \right| = \hat{p}_i > 1, \quad (3.4)$$

for some $i \in \{0, 1, \dots, k-1\}$, then $x_{km-i} \rightarrow 0$ as $m \rightarrow \infty$;

(b) if, for each $i \in \{0, 1, \dots, k-1\}$, the limits \hat{p}_i in (3.4) are greater than 1, then $x_n \rightarrow 0$ as $n \rightarrow \infty$;

(c) if $c_{km-i-1} = c_{km-i}$, for every $m \in \mathbb{N}$ and for some $i \in \{0, 1, \dots, k-1\}$, then $x_{km-i} = x_{-i}$, $m \in \mathbb{N}_0$;

(d) if $c_{km-i-1} = -c_{km-i}$, for every $m \in \mathbb{N}$ and for some $i \in \{0, 1, \dots, k-1\}$, then $x_{km-i} = (-1)^m x_{-i}$, $m \in \mathbb{N}_0$;

(e) if

$$\limsup_{m \rightarrow \infty} \left| \frac{c_{km-i}}{c_{km-i-1}} \right| = \hat{q}_i \in [0, 1), \quad (3.5)$$

and $x_{-i} \neq 0$ for some $i \in \{0, 1, \dots, k-1\}$, then $|x_{km-i}| \rightarrow \infty$, as $m \rightarrow \infty$;

(f) if, for each $i \in \{0, 1, \dots, k-1\}$, $x_{-i} \neq 0$ and the limits \hat{q}_i in (3.5) belong to the interval $[0, 1)$, then $|x_n| \rightarrow \infty$ as $n \rightarrow \infty$.

4. Case $b_n \neq 0$ and $c_n \neq 0$

The case when $b_n \neq 0$ and $c_n \neq 0$ for every $n \in \mathbb{N}_0$ is considered in this section.

If $x_{-i_0} = 0$ for some $i_0 \in \{1, \dots, k\}$, then from (1.1) we have that

$$x_{km-i_0} = 0, \quad \text{for } m \in \mathbb{N}_0. \quad (4.1)$$

From (4.1) and (1.1) we have that for each $i \in \{1, \dots, k\} \setminus \{i_0\}$

$$x_{km-i} = \frac{x_{k(m-1)-i}}{b_{km-i}} = \frac{x_{-i}}{\prod_{j=1}^m b_{kj-i}}, \quad m \in \mathbb{N}_0. \quad (4.2)$$

From (4.1) we see that, for $i = i_0$, (4.2) also holds. Hence Theorem 2.1 can be applied in this case. Note that if $x_n = 0$ for some $n \in \mathbb{N}_0$, then (1.1) implies that there is an $i_0 \in \{1, \dots, k\}$ such that $x_{-i_0} = 0$, and by the previous consideration we have that (4.2) also holds.

If $x_{-i} \neq 0$, for each $i \in \{1, \dots, k\}$, then for every well-defined solution we have $x_n \neq 0$ for $n \geq -k$ (note that there are solutions which are not well defined, that is, those for which $x_{n-1} \cdots x_{n-k} = -b_n/c_n$, for some $n \in \mathbb{N}_0$).

Multiplying equation (1.1) by $x_{n-1} \cdots x_{n-k+1}$ and using the transformation

$$y_n = \frac{1}{x_n x_{n-1} \cdots x_{n-k+1}}, \quad n \geq -1, \tag{4.3}$$

we obtain equation

$$y_n = b_n y_{n-1} + c_n, \quad n \in \mathbb{N}_0. \tag{4.4}$$

Note that from (4.3), for every well-defined solution $(x_n)_{n \geq -k}$ of equation (1.1) such that $x_{-i} \neq 0$, for each $i \in \{1, \dots, k\}$, it follows that $y_n \neq 0, n \geq -1$.

Since $b_n \neq 0, n \in \mathbb{N}_0$, we have that

$$y_n = \left(\prod_{i=0}^n b_i \right) \left(y_{-1} + \sum_{j=0}^n \frac{c_j}{\prod_{i=0}^j b_i} \right), \quad n \in \mathbb{N}_0. \tag{4.5}$$

From (4.3) and (4.5) we have that

$$x_n = \frac{1}{y_n x_{n-1} \cdots x_{n-k+1}} = \frac{y_{n-1}}{y_n} x_{n-k} = \frac{y_{-1} + \sum_{j=0}^{n-1} (c_j / \prod_{i=0}^j b_i)}{b_n (y_{-1} + \sum_{j=0}^n (c_j / \prod_{i=0}^j b_i))} x_{n-k}, \tag{4.6}$$

for every $n \in \mathbb{N}_0$.

Hence, from (4.6), we obtain that

$$x_{mk-i} = x_{-i} \prod_{l=1}^m \frac{1/\alpha + \sum_{j=0}^{kl-i-1} (c_j / \prod_{i=0}^j b_i)}{b_{kl-i} (1/\alpha + \sum_{j=0}^{kl-i} (c_j / \prod_{i=0}^j b_i))}, \tag{4.7}$$

for every $m \in \mathbb{N}_0$ and each $i = 1, 2, \dots, k$, where

$$\alpha = \prod_{l=1}^k x_{-l}. \tag{4.8}$$

5. Case $b_n = 1, n \in \mathbb{N}_0$

Here we consider the case $b_n = 1, n \in \mathbb{N}_0$. In this case, from (4.7) we have that for each $i \in \{1, \dots, k\}$

$$x_{mk-i} = x_{-i} \prod_{l=1}^m \frac{1 + \alpha \sum_{j=0}^{kl-i-1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} c_j}, \quad m \in \mathbb{N}_0. \tag{5.1}$$

Note that this formula includes also the case when $x_{-i_0} = 0$ for some $i_0 \in \{1, \dots, k\}$.

Now we formulate and prove a result in this case by using formula (5.1).

Theorem 5.1. Consider equation (1.1) with $b_n = 1$, $n \in \mathbb{N}_0$, $\text{sign } c_n = \text{sign } c_0$, $n \in \mathbb{N}$, $\alpha \neq 0$, and

$$\alpha \sum_{j=0}^n c_j \neq -1, \quad n \in \mathbb{N}_0. \quad (5.2)$$

Then the following statements hold:

(a) if for some $i \in \{1, \dots, k\}$

$$\sum_{l=1}^{\infty} \frac{\alpha c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} c_j} = +\infty, \quad (5.3)$$

$$\lim_{l \rightarrow \infty} \frac{\alpha c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} c_j} = 0, \quad (5.4)$$

then $x_{mk-i} \rightarrow 0$ as $m \rightarrow \infty$;

(b) if (5.3) and (5.4) hold for every $i \in \{1, \dots, k\}$, then $x_n \rightarrow 0$ as $n \rightarrow \infty$;

(c) if for some $i \in \{1, \dots, k\}$ the sum

$$\sum_{l=1}^{\infty} \frac{\alpha c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \quad (5.5)$$

converges, then the sequence x_{mk-i} is also convergent;

(d) if the sum in (5.5) is finite for every $i \in \{1, \dots, k\}$, then the sequences x_{km-i} are convergent.

Proof. Let $(x_n)_{n \geq -k}$ be a solution of equation (1.1). Using condition $\text{sign } c_n = \text{sign } c_0$, $n \in \mathbb{N}$, it is easy to see that if (5.4) holds for some $i \in \{1, \dots, k\}$, there is an $m_0 \in \mathbb{N}$ such that for $j \geq m_0 + 1$ the terms in the product in (5.1) are positive and that the following asymptotic formula

$$\ln(1+x) = x + O(x^2) \quad (5.6)$$

can be used with x being the fraction in the limit (5.4). From (5.1) and (5.6) we have that

$$\begin{aligned}
 |x_{km-i}| &= |x_{-i}| \prod_{l=1}^m \left| \frac{1 + \alpha \sum_{j=0}^{kl-i-1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \right| \\
 &= |x_{-i}| c(m_0) \exp \left(\sum_{l=m_0+1}^m \ln \frac{1 + \alpha \sum_{j=0}^{kl-i-1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \right) \\
 &= |x_{-i}| c(m_0) \exp \left(\sum_{l=m_0+1}^m \ln \left(1 - \frac{\alpha c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \right) \right) \\
 &= |x_{-i}| c(m_0) \exp \left(- \sum_{l=m_0+1}^m \frac{\alpha c_{kl-i} (1 + o(1))}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \right),
 \end{aligned} \tag{5.7}$$

where

$$c(m_0) = \prod_{l=1}^{m_0} \left| \frac{1 + \alpha \sum_{j=0}^{kl-i-1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} c_j} \right|. \tag{5.8}$$

Using formula (5.7), the assumptions regarding the sum $\sum_{j=m_0+1}^{\infty} (\alpha c_{kl-i} / (1 + \alpha \sum_{j=0}^{kl-i} c_j))$ and the comparison test for the series whose terms are of eventually the same sign, the results in the theorem easily follow. \square

6. Case $b_n = -1, n \in \mathbb{N}_0$

Here we consider the case $b_n = -1, n \in \mathbb{N}_0$. In this case from (4.7) we have

$$x_{mk-i} = (-1)^m x_{-i} \prod_{l=1}^m \frac{1 + \alpha \sum_{j=0}^{kl-i-1} (-1)^{j+1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j}, \tag{6.1}$$

for every $m \in \mathbb{N}_0$ and each $i = 1, 2, \dots, k$, where α is defined by (4.8).

Theorem 6.1. Consider equation (1.1) with $\alpha \neq 0$, $b_n = -1$, $n \in \mathbb{N}_0$, and

$$\alpha \sum_{j=0}^n (-1)^{j+1} c_j \neq -1, \quad n \in \mathbb{N}_0. \quad (6.2)$$

Then the following statements hold:

(a) if for some $i \in \{1, \dots, k\}$

$$\sum_{l=1}^{\infty} \frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} = +\infty, \quad (6.3)$$

$$\lim_{l \rightarrow \infty} \frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} = 0, \quad (6.4)$$

$$\sum_{l=1}^{\infty} \frac{c_{kl-i}^2}{\left(1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j\right)^2} < +\infty, \quad (6.5)$$

then $x_{mk-i} \rightarrow 0$ as $m \rightarrow \infty$;

(b) if for every $i \in \{1, \dots, k\}$, (6.3), (6.4), and (6.5) hold, then $x_n \rightarrow 0$ as $n \rightarrow \infty$;

(c) if for some $i \in \{1, \dots, k\}$

$$\sum_{l=1}^{\infty} \frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} = -\infty, \quad (6.6)$$

conditions (6.4) and (6.5) hold, and $x_{-i} \neq 0$, then $|x_{mk-i}| \rightarrow \infty$ as $m \rightarrow \infty$;

(d) if for every $i \in \{1, \dots, k\}$, conditions (6.4), (6.5), and (6.6) hold, and $x_{-i} \neq 0$, $i \in \{1, \dots, k\}$, then $|x_n| \rightarrow \infty$ as $n \rightarrow \infty$;

(e) if for some $i \in \{1, \dots, k\}$ the sum

$$\sum_{l=1}^{\infty} \frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} \quad (6.7)$$

converges and condition (6.5) holds, then the sequences x_{2mk-i} and $x_{(2m+1)k-i}$ are also convergent;

(f) if for every $i \in \{1, \dots, k\}$ the sum in (6.7) converges and condition (6.5) holds, then the sequences x_{2km-j} , $j = 1, \dots, 2k$ are convergent.

Proof. Let $(x_n)_{n \geq -k}$ be a solution of equation (1.1). By (6.4) we see that irrespectively on $i \in \{1, \dots, k\}$, there is an $m_1 \in \mathbb{N}$ such that for $j \geq m_1 + 1$ the terms in the product in (6.1) belong to the interval $(1/2, 3/2)$ and that asymptotic formulae

$$\ln(1+x) = x - \frac{x^2}{2} + O(x^3) \tag{6.8}$$

can be used with $-x$ being the fraction in (6.4). From this and (6.1) we have that

$$\begin{aligned} |x_{km-i}| &= |x_{-i}| \prod_{l=1}^m \left| \frac{1 + \alpha \sum_{j=0}^{kl-i-1} (-1)^{j+1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} \right| \\ &= |x_{-i}| c_1(m_1) \exp \left(\sum_{l=m_1+1}^m \ln \frac{1 + \alpha \sum_{j=0}^{kl-i-1} (-1)^{j+1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} \right) \\ &= |x_{-i}| c_1(m_1) \exp \left(\sum_{l=m_1+1}^m \ln \left(1 - \frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} \right) \right) \\ &= |x_{-i}| c_1(m_1) \exp \left(- \sum_{l=m_1+1}^m \left(\frac{\alpha (-1)^{kl-i+1} c_{kl-i}}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} + \frac{\alpha^2 c_{kl-i}^2 (1 + o(1))}{2 \left(1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j \right)^2} \right) \right), \end{aligned} \tag{6.9}$$

where

$$c_1(m_1) = \prod_{l=1}^{m_1} \left| \frac{1 + \alpha \sum_{j=0}^{kl-i-1} (-1)^{j+1} c_j}{1 + \alpha \sum_{j=0}^{kl-i} (-1)^{j+1} c_j} \right|. \tag{6.10}$$

Using formula (6.9), the assumptions of the theorem and some well-known convergence tests for series, the results in (a)–(f) easily follow. \square

7. Case $b_n = b_{n+k}$, $c_n = c_{n+k}$, $n \in \mathbb{N}_0$

In this section we consider equation (1.1) for the case $b_n = b_{n+k}$, $c_n = c_{n+k}$, $n \in \mathbb{N}_0$, that is, when the sequences b_n and c_n are k -periodic.

First we show the existence of k -periodic solutions of equation (4.4). If

$$(\bar{y}_0, \bar{y}_1, \dots, \bar{y}_{k-1}) \tag{7.1}$$

is such a solution, then we have that

$$\bar{y}_1 = b_1 \bar{y}_0 + c_1, \bar{y}_2 = b_2 \bar{y}_1 + c_2, \dots, \bar{y}_0 = b_k \bar{y}_{k-1} + c_k. \tag{7.2}$$

By successive elimination, or by Kronecker theorem (note that system (7.2) is linear), we get

$$\bar{y}_i = \frac{\sum_{j=0}^{k-1} c_{\sigma^{[j]}(i)} \prod_{s=0}^{j-1} b_{\sigma^{[s]}(i)}}{1 - \prod_{j=1}^k b_j}, \quad i = \overline{1, k}, \quad (7.3)$$

if $\prod_{j=1}^k b_j \neq 1$, where σ is the permutation defined by

$$\sigma(i) = i - 1, \quad i = \overline{2, k}, \quad \sigma(1) = k, \quad (7.4)$$

and $\sigma^{[i]} = \sigma \circ \sigma^{[i-1]}$, $\sigma^{[0]} = \text{Id}$, where Id denotes the identity.

It is easy to see that (4.4) along with k periodicity of sequences b_n and c_n implies

$$y_{km+i} = \left(\prod_{j=1}^k b_j \right) y_{k(m-1)+i} + \sum_{j=0}^{k-1} c_{\sigma^{[j]}(i)} \prod_{s=0}^{j-1} b_{\sigma^{[s]}(i)}, \quad (7.5)$$

for every $m \in \mathbb{N}_0$ and $i \in \{1, 2, \dots, k\}$, such that $k(m-1) + i \geq -1$.

Since (7.5) is a linear first-order difference equation, we have that when $\prod_{j=1}^k b_j \neq 1$, its general solution is

$$y_{km+i} = \left(\prod_{j=1}^k b_j \right)^m y_i + \frac{1 - \left(\prod_{j=1}^k b_j \right)^m}{1 - \prod_{j=1}^k b_j} \sum_{j=0}^{k-1} c_{\sigma^{[j]}(i)} \prod_{s=0}^{j-1} b_{\sigma^{[s]}(i)}. \quad (7.6)$$

By letting $m \rightarrow \infty$ in (7.6) we obtain the following corollary.

Corollary 7.1. Consider equation (4.4) with $b_n = b_{n+k}$, $c_n = c_{n+k}$, $n \in \mathbb{N}_0$. Assume that

$$\left| \prod_{j=1}^k b_j \right| < 1. \quad (7.7)$$

Then for every solution y_n of the equation we have that

$$\lim_{m \rightarrow \infty} y_{km+i} = \bar{y}_i, \quad (7.8)$$

for every $i \in \{1, 2, \dots, k\}$, that is, y_n converges to the k -periodic solution in formula (7.3).

Let

$$L_i := \sum_{j=0}^{k-1} c_{\sigma^{[j]}(i)} \prod_{s=0}^{j-1} b_{\sigma^{[s]}(i)}, \quad i = \overline{1, k}, \quad q := \prod_{j=1}^k b_j. \quad (7.9)$$

From now on we will use the following convention: if $i, j \in \mathbb{N}_0$, then we regard that $L_j = L_i$, if $i \equiv j \pmod{k}$. Also if a sequence $(m_j)_{j \in \mathbb{N}_0}$ is defined by the relation $m_j = f(L_j)$, where f is a real function, then we will assume that $m_j = m_i$, if $i \equiv j \pmod{k}$.

Using (7.6) and notation (7.9) in the relation $x_n = (y_{n-1}/y_n)x_{n-k}$ (see (4.6)), for the case $q \neq 1$, we have that

$$\begin{aligned} x_{km+i} &= x_{i-k} \prod_{j=0}^m \frac{(y_{i-1} - L_{i-1}/(1-q))q^j + L_{i-1}/(1-q)}{(y_i - L_i/(1-q))q^j + L_i/(1-q)} \\ &= x_{i-k} \prod_{j=0}^m \frac{L_{i-1}}{L_i} \cdot \frac{1 + ((1-q)y_{i-1}/L_{i-1} - 1)q^j}{1 + ((1-q)y_i/L_i - 1)q^j}, \end{aligned} \tag{7.10}$$

for every $m \in \mathbb{N}_0$ and each $i \in \{2, \dots, k\}$, and

$$\begin{aligned} x_{km+1} &= x_{1-k} \prod_{j=0}^m \frac{(y_k - L_k/(1-q))q^{j-1} + L_k/(1-q)}{(y_1 - L_1/(1-q))q^j + L_1/(1-q)} \\ &= x_{1-k} \prod_{j=0}^m \frac{L_k}{L_1} \cdot \frac{1 + ((1-q)y_k/L_k - 1)q^{j-1}}{1 + ((1-q)y_1/L_1 - 1)q^j}. \end{aligned} \tag{7.11}$$

Now we present some results, which are applications of formulae (7.10) and (7.11).

7.1. Case $q = -1$

If $q = -1$, then by (7.5) we get

$$y_{km+i} = -y_{k(m-1)+i} + L_i = L_i - (L_i - y_{k(m-2)+i}) = y_{k(m-2)+i}, \quad m \in \mathbb{N}, \tag{7.12}$$

for $k(m-2) + i \geq -1$; that is, y_{km+i} is two-periodic for each $i \in \{1, \dots, k\}$. Hence y_n is a $2k$ -periodic solution of equation (4.4), in this case.

Hence from the relation $x_n = (y_{n-1}/y_n)x_{n-k}$ (see (4.6)), for each $i \in \{1, 2, \dots, k\}$, we have

$$x_{km-i} = \frac{y_{km-i-1}}{y_{km-i}} x_{km-i-k} = \frac{y_{km-i-1}}{y_{km-i}} \frac{y_{k(m-1)-i-1}}{y_{k(m-1)-i}} x_{km-i-2k}, \tag{7.13}$$

for $k(m-1) \geq i$.

From (7.13) and by $2k$ periodicity of y_n , we get

$$x_{2kl+j} = \left(\frac{y_{j-1}y_{j+k-1}}{y_j y_{j+k}} \right)^l x_j, \quad l \in \mathbb{N}_0, \tag{7.14}$$

for each $j \in \{-k+1, \dots, -1, 0, 1, \dots, k\}$.

From (7.14), the behavior of solutions of equation (1.1), in this case, easily follows. For example, if

$$p_j := \frac{y_{j-1}y_{j+k-1}}{y_j y_{j+k}} = 1, \quad (7.15)$$

for each $j \in \{-k+1, \dots, -1, 0, 1, \dots, k\}$, then the solution $(x_n)_{n \geq k}$ of (1.1) is $2k$ -periodic.

7.2. Case $q = 1$

If $q = 1$ and $\alpha \neq 0$, then from (7.5) we obtain

$$y_{km+i} = y_{k(m-1)+i} + L_i, \quad m \in \mathbb{N}_0, \quad i = \overline{1, k}, \quad (7.16)$$

when $k(m-1) + i \geq -1$, from which along with (4.6), it follows that

$$\begin{aligned} x_{km+i} &= x_i \prod_{j=1}^m \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i}, \quad m \in \mathbb{N}, \quad i = \overline{2, k}, \\ x_{km+1} &= x_1 \prod_{j=1}^m \frac{y_k + (j-1)L_k}{y_1 + jL_1}, \quad m \in \mathbb{N}. \end{aligned} \quad (7.17)$$

Corollary 7.2. Consider equation (1.1). Let $q = 1$, $\alpha \neq 0$, and $\hat{p}_i := L_{i-1}/L_i$, $i \in \{1, \dots, k\}$. Then the following statements hold true.

- (a) If $|\hat{p}_i| < 1$, for some $i \in \{1, \dots, k\}$, then $x_{km+i} \rightarrow 0$ as $m \rightarrow \infty$.
- (b) If $|\hat{p}_i| > 1$, or $L_i = 0$ and $L_{i-1} \neq 0$, for some $i \in \{1, \dots, k\}$, then $|x_{km+i}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.
- (c) If $\hat{p}_i = 1$, for some $i \in \{2, \dots, k\}$, and $(y_{i-1} - y_i)/L_i > 0$, then $|x_{km+i}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.
- (d) If $\hat{p}_i = 1$, for some $i \in \{2, \dots, k\}$, and $(y_{i-1} - y_i)/L_i < 0$, then $x_{km+i} \rightarrow 0$ as $m \rightarrow \infty$.
- (e) If $\hat{p}_i = 1$, for some $i \in \{2, \dots, k\}$, and $y_{i-1} = y_i$, then the sequence $(x_{km+i})_{m \in \mathbb{N}_0}$ is convergent.
- (f) If $\hat{p}_1 = 1$, and $(y_k - L_1 - y_1)/L_1 > 0$, then $|x_{km+1}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_1 \neq 0$.
- (g) If $\hat{p}_1 = 1$, and $(y_k - L_1 - y_1)/L_1 < 0$, then $x_{km+1} \rightarrow 0$ as $m \rightarrow \infty$.
- (h) If $\hat{p}_1 = 1$, and $y_k = L_1 + y_1$, then the sequence $(x_{km+1})_{m \in \mathbb{N}_0}$ is convergent.

Proof. The statements in (a) and (b) follow from the facts that

$$\lim_{j \rightarrow \infty} \left| \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i} \right| = |\hat{p}_i|, \quad i \in \{2, \dots, k\} \quad (7.18)$$

if $L_i \neq 0$,

$$\lim_{j \rightarrow \infty} \left| \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i} \right| = +\infty, \quad i \in \{2, \dots, k\} \quad (7.19)$$

if $L_i = 0$ and $L_{i-1} \neq 0$,

$$\lim_{j \rightarrow \infty} \left| \frac{y_k + (j-1)L_k}{y_1 + jL_1} \right| = |\hat{p}_1|, \quad (7.20)$$

if $L_1 \neq 0$, and

$$\lim_{j \rightarrow \infty} \left| \frac{y_k + (j-1)L_k}{y_1 + jL_1} \right| = +\infty, \quad (7.21)$$

if $L_1 = 0$ and $L_k \neq 0$.

Now assume that $\hat{p}_i = 1$ and let $(x_n)_{n \geq -k}$ be a solution of equation (1.1). It is easy to see that there is an $m_2 \in \mathbb{N}$ such that for $j \geq m_2 + 1$ the terms in the products in (7.17) are positive and that the following asymptotic formulae

$$(1+x)^{-1} = 1-x + O(x^2), \quad \ln(1+x) = x + O(x^2) \quad (7.22)$$

can be applied with $x = (y_{i-1} - y_i)/(jL_i)$, when $i \in \{2, \dots, k\}$ or with $x = (y_k - L_1 - y_1)/(jL_1)$. Using these formulae, for the case $i \in \{2, \dots, k\}$, we have that

$$\begin{aligned} x_{km+i} &= x_i \prod_{j=1}^m \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i} \\ &= x_i c(m_2) \exp \left(\sum_{j=m_2+1}^m \ln \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i} \right) \\ &= x_i c(m_2) \exp \left(\sum_{j=m_2+1}^m \ln \left(1 + \frac{y_{i-1} - y_i}{jL_i} + O\left(\frac{1}{j^2}\right) \right) \right) \\ &= x_i c(m_2) \exp \left(\sum_{j=m_2+1}^m \left(\frac{y_{i-1} - y_i}{jL_i} + O\left(\frac{1}{j^2}\right) \right) \right), \end{aligned} \quad (7.23)$$

where

$$c(m_2) = \prod_{j=1}^{m_2} \frac{y_{i-1} + jL_{i-1}}{y_i + jL_i}. \quad (7.24)$$

Letting $m \rightarrow \infty$ in (7.23), using the facts that

$$\sum_{j=m_2+1}^m \frac{1}{j} \rightarrow +\infty \quad \text{as } m \rightarrow \infty \quad (7.25)$$

and that the series $\sum_{j=m_2+1}^{\infty} O(1/j^2)$ converges, we get statements (c)–(e).

If $\hat{p}_1 = 1$, that is $L_1 = L_k \neq 0$, then by using (7.22) we get

$$\begin{aligned} x_{km+1} &= x_1 \prod_{j=1}^m \frac{y_k + (j-1)L_k}{y_1 + jL_1} \\ &= x_1 d(m_2) \exp\left(\sum_{j=m_2+1}^m \ln \frac{y_k + (j-1)L_k}{y_1 + jL_1}\right) \\ &= x_1 d(m_2) \exp\left(\sum_{j=m_2+1}^m \ln\left(1 + \frac{y_k - L_1 - y_1}{jL_1} + O\left(\frac{1}{j^2}\right)\right)\right) \\ &= x_1 d(m_2) \exp\left(\sum_{j=m_2+1}^m \left(\frac{y_k - L_1 - y_1}{jL_1} + O\left(\frac{1}{j^2}\right)\right)\right), \end{aligned} \quad (7.26)$$

where

$$d(m_2) = \prod_{j=1}^{m_2} \frac{y_k + (j-1)L_k}{y_1 + jL_1}. \quad (7.27)$$

Letting $m \rightarrow \infty$ in (7.26), using (7.25) and the fact that the series $\sum_{j=m_2+1}^{\infty} O(1/j^2)$ converges, we get statements (f)–(h), as desired. \square

7.3. Case $q \neq \pm 1$

If $q \neq \pm 1$, then from (7.6) we get

$$y_{km+i} = q^m s_i + t_i, \quad m \in \mathbb{N}_0, \quad (7.28)$$

where

$$s_i = y_i + \frac{L_i}{q-1}, \quad t_i = \frac{L_i}{1-q}, \quad i = \overline{1, k}, \quad (7.29)$$

from (4.6) it follows that

$$x_{km+i} = x_i \prod_{j=1}^m \frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i}, \quad m \in \mathbb{N}_0, \quad (7.30)$$

for $i \in \{2, \dots, k\}$, and

$$x_{km+1} = \frac{x_1 y_k}{q s_1 + t_1} \prod_{j=2}^m \frac{q^{j-1} s_k + t_k}{q^j s_1 + t_1}, \quad m \in \mathbb{N}_0. \quad (7.31)$$

Note that $t_i = t_j$, if $i \equiv j \pmod{k}$.

Corollary 7.3. *If $0 < |q| < 1$, $\alpha \neq 0$, and $q^j s_i + t_i \neq 0$, for every $j \in \mathbb{N}_0$ and $i \in \{1, \dots, k\}$, then the following statements hold true.*

- (a) *If $|t_{i-1}| < |t_i|$, for some $i \in \{1, \dots, k\}$, we have that $x_{km+i} \rightarrow 0$ as $m \rightarrow \infty$.*
- (b) *If $|t_{i-1}| > |t_i|$, and $s_i \neq 0$ if $t_i = 0$ for some $i \in \{1, \dots, k\}$, we have that $|x_{km+i}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.*
- (c) *If $t_{i-1} = t_i \neq 0$, for some $i \in \{1, \dots, k\}$, then x_{km+i} is convergent.*
- (d) *If $t_{i-1} = t_i = 0$, and $|s_{i-1}| < |s_i|$ for some $i \in \{2, \dots, k\}$, then $|x_{km+i}| \rightarrow 0$ as $m \rightarrow \infty$.*
- (e) *If $t_1 = t_k = 0$, and $|s_k| < |q s_1|$, then $x_{km+1} \rightarrow 0$ as $m \rightarrow \infty$.*
- (f) *If $t_{i-1} = t_i = 0$, and $|s_{i-1}| > |s_i|$ for some $i \in \{2, \dots, k\}$, then $|x_{km+i}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.*
- (g) *If $t_1 = t_k = 0$, and $|s_k| > |q s_1|$, then $|x_{km+1}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_1 \neq 0$.*
- (h) *If $t_{i-1} = t_i = 0$, and $s_{i-1} = s_i \neq 0$ for some $i \in \{2, \dots, k\}$, then x_{km+i} is constant.*
- (i) *If $t_1 = t_k = 0$, and $s_k = q s_1 \neq 0$, then x_{km+1} is constant.*
- (j) *If $t_{i-1} = t_i = 0$, and $s_{i-1} = -s_i \neq 0$ for some $i \in \{2, \dots, k\}$, then $x_{km+i} = (-1)^m x_i$.*
- (k) *If $t_1 = t_k = 0$, and $s_k = -q s_1 \neq 0$, then $x_{km+1} = x_1 y_k (-1)^{m-1} / (q s_1)$.*
- (l) *If $t_{i-1} = -t_i \neq 0$, for some $i \in \{1, \dots, k\}$, then the subsequences x_{2km+i} and $x_{2km+k+i}$ are convergent.*

Proof. Since we have that

$$\lim_{j \rightarrow \infty} \frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i} = \frac{t_{i-1}}{t_i}, \quad i \in \{2, \dots, k\} \quad (7.32)$$

when $t_i \neq 0$,

$$\lim_{j \rightarrow \infty} \left| \frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i} \right| = +\infty, \quad i \in \{2, \dots, k\} \quad (7.33)$$

when $|t_{i-1}| > t_i = 0$ and $s_i \neq 0$,

$$\lim_{j \rightarrow \infty} \frac{q^{j-1} s_k + t_k}{q^j s_1 + t_1} = \frac{t_k}{t_1}, \quad (7.34)$$

when $t_1 \neq 0$, and

$$\lim_{j \rightarrow \infty} \left| \frac{q^{j-1} s_k + t_k}{q^j s_1 + t_1} \right| = +\infty, \quad (7.35)$$

when $|t_k| > t_1 = 0$ and $s_1 \neq 0$, the statements in (a) and (b) easily follow from (7.30)–(7.35).

(c) If $t_{i-1} = t_i \neq 0$, then

$$x_{km+i} = x_i \prod_{j=1}^m \left(1 + q^j \left(\frac{s_{i-1} - s_i}{t_i} \right) + o(q^j) \right), \quad (7.36)$$

for $i \in \{2, \dots, k\}$, and if $t_1 = t_k \neq 0$, then

$$x_{km+1} = \frac{x_1 y_k}{q s_1 + t_1} \prod_{j=2}^m \left(1 + q^{j-1} \left(\frac{s_k - q s_1}{t_1} \right) + o(q^j) \right) \quad (7.37)$$

from which the statement in (c) easily follows.

(d)–(k) If $t_{i-1} = t_i = 0$, then

$$x_{km+i} = x_i \prod_{j=1}^m \frac{s_{i-1}}{s_i}, \quad (7.38)$$

for $i \in \{2, \dots, k\}$, and if $t_1 = t_k = 0$, then

$$x_{km+1} = \frac{x_1 y_k}{q s_1} \prod_{j=2}^m \frac{s_k}{q s_1} \quad (7.39)$$

from which the statements in (d)–(k) easily follow.

(l) If $t_{i-1} = -t_i \neq 0$, then we have that

$$x_{km+i} = x_i \prod_{j=1}^m \left[- \left(1 - q^j \left(\frac{s_{i-1} + s_i}{t_i} \right) + o(q^j) \right) \right] \quad (7.40)$$

for $i \in \{2, \dots, k\}$, and if $t_1 = -t_k \neq 0$, then

$$x_{km+1} = \frac{x_1 y_k}{q s_1 + t_1} \prod_{j=2}^m \left[- \left(1 - q^{j-1} \left(\frac{s_k + q s_1}{t_1} \right) + o(q^j) \right) \right] \quad (7.41)$$

from which the statement in (l) easily follows. \square

Corollary 7.4. *If $|q| > 1$ and $\alpha \neq 0$, and $q^j s_i + t_i \neq 0$, for every $j \in \mathbb{N}_0$ and $i \in \{1, \dots, k\}$, then the following statements hold true.*

- (a) *If $|s_{i-1}| < |s_i|$, for some $i \in \{2, \dots, k\}$, then $x_{km+i} \rightarrow 0$ as $m \rightarrow \infty$.*
- (b) *If $|s_k| < |qs_1|$, then $x_{km+1} \rightarrow 0$ as $m \rightarrow \infty$.*
- (c) *If $|s_{i-1}| > |s_i|$, or $s_i = 0$, $s_{i-1} \neq 0$ and $t_i \neq 0$, for some $i \in \{2, \dots, k\}$, then $|x_{km+i}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.*
- (d) *If $|s_k| > |qs_1|$, or if $s_1 = 0$, $s_k \neq 0$ and $t_1 \neq 0$, then $|x_{km+1}| \rightarrow \infty$ as $m \rightarrow \infty$, if $x_1 \neq 0$.*
- (e) *If $s_{i-1} = s_i \neq 0$, for some $i \in \{2, \dots, k\}$, then the sequence $(x_{km+i})_{m \in \mathbb{N}_0}$ is convergent.*
- (f) *If $s_{i-1} = s_i = 0$ and $|t_{i-1}| < |t_i|$ for some $i \in \{2, \dots, k\}$, then $x_{km+i} \rightarrow 0$ as $m \rightarrow \infty$.*
- (g) *If $s_1 = s_k = 0$ and $|t_k| < |t_1|$, then $x_{km+1} \rightarrow 0$ as $m \rightarrow \infty$.*
- (h) *If $s_{i-1} = s_i = 0$ and $|t_{i-1}| > |t_i|$ for some $i \in \{2, \dots, k\}$, then $|x_{km+i}| \rightarrow +\infty$ as $m \rightarrow \infty$, if $x_i \neq 0$.*
- (i) *If $s_1 = s_k = 0$ and $|t_k| > |t_1|$, then $|x_{km+1}| \rightarrow +\infty$ as $m \rightarrow \infty$, if $x_1 \neq 0$.*
- (j) *If $s_{i-1} = s_i = 0$ and $t_{i-1} = t_i$ for some $i \in \{2, \dots, k\}$, then the sequence x_{km+i} is constant.*
- (k) *If $s_1 = s_k = 0$ and $t_1 = t_k$, then the sequence x_{km+1} is constant.*
- (l) *If $s_{i-1} = s_i = 0$ and $t_{i-1} = -t_i$ for some $i \in \{2, \dots, k\}$, then the sequence x_{km+i} is two-periodic.*
- (m) *If $s_1 = s_k = 0$ and $t_1 = -t_k$, then the sequence x_{km+1} is two periodic.*
- (n) *If $s_k = qs_1 \neq 0$, then the sequence $(x_{km+1})_{m \in \mathbb{N}_0}$ is convergent.*
- (o) *If $s_{i-1} = -s_i \neq 0$, for some $i \in \{2, \dots, k\}$, then the sequences $(x_{2km+i})_{m \in \mathbb{N}_0}$ and $(x_{2km+k+i})_{m \in \mathbb{N}_0}$, are convergent.*
- (p) *If $s_k = -qs_1 \neq 0$, then the sequences $(x_{2km+1})_{m \in \mathbb{N}_0}$ and $(x_{2km+k+1})_{m \in \mathbb{N}_0}$, are convergent.*

Proof. (a)–(d) These statements follow correspondingly from the next relations (which are derived using formulae (7.30) and (7.31)):

$$\lim_{j \rightarrow \infty} \frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i} = \frac{s_{i-1}}{s_i} \quad (7.42)$$

for $i \in \{2, \dots, k\}$ if $s_i \neq 0$, and

$$\lim_{j \rightarrow \infty} \left| \frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i} \right| = +\infty \quad (7.43)$$

for $i \in \{2, \dots, k\}$ if $s_i = 0$, $s_{i-1} \neq 0$ and $t_i \neq 0$;

$$\lim_{j \rightarrow \infty} \frac{q^{j-1} s_k + t_k}{q^j s_1 + t_1} = \frac{s_k}{qs_1}, \quad (7.44)$$

if $s_1 \neq 0$, and

$$\lim_{j \rightarrow \infty} \left| \frac{q^{j-1}s_k + t_k}{q^j s_1 + t_1} \right| = +\infty \quad (7.45)$$

if $s_1 = 0$, $s_k \neq 0$ and $t_1 \neq 0$.

(e) If $s_{i-1} = s_i \neq 0$, then from (7.30) we get

$$x_{km+i} = x_i \prod_{j=1}^m \left(1 + q^{-j} \left(\frac{t_{i-1} - t_i}{s_{i-1}} \right) + o(q^{-j}) \right), \quad (7.46)$$

for $i \in \{2, \dots, k\}$, from which (e) follows.

(f)–(m) If $s_{i-1} = s_i = 0$ for some $i \in \{2, \dots, k\}$, then for $i \in \{2, \dots, k\}$ we have

$$\frac{q^j s_{i-1} + t_{i-1}}{q^j s_i + t_i} = \frac{t_{i-1}}{t_i} \quad (7.47)$$

while when $s_1 = s_k = 0$, we have

$$\frac{q^{j-1}s_k + t_k}{q^j s_1 + t_1} = \frac{t_k}{t_1} \quad (7.48)$$

from which the statements (f)–(i) easily follow.

(n) If $s_k = q s_1 \neq 0$, then we have

$$x_{km+1} = \frac{x_1 y_k}{q s_1 + t_1} \prod_{j=2}^m \left(1 + q^{-j} \left(\frac{t_k - t_1}{s_1} \right) + o(q^{-j}) \right), \quad (7.49)$$

from which along with the assumption $|q| > 1$ the statement follows.

(o) and (p) If $s_{i-1} = -s_i \neq 0$, then

$$x_{km+i} = x_i \prod_{j=1}^m \left[- \left(1 - q^{-j} \left(\frac{t_{i-1} + t_i}{s_i} \right) + o(q^{-j}) \right) \right] \quad (7.50)$$

for $i \in \{2, \dots, k\}$, and

$$x_{km+1} = \frac{x_1 y_k}{q s_1 + t_1} \prod_{j=2}^m \left[- \left(1 - q^{-j} \left(\frac{t_k + t_1}{s_1} \right) + o(q^{-j}) \right) \right]. \quad (7.51)$$

From (7.50) and (7.51) the statements in (o) and (p) correspondingly follow. \square

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