

## SOLVABILITY OF A NONLINEAR DIFFERENCE EQUATION OF THE FIFTEENTH ORDER

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*Abstract.* We find some closed-form formulas for the general solution to the difference equation

$$x_{n+1} = \frac{x_{n-2}x_{n-8}x_{n-14}}{x_{n-5}x_{n-11}(a + bx_{n-2}x_{n-8}x_{n-14})}, \quad n \in \mathbb{N}_0,$$

where  $a, b \in \mathbb{C}$ ,  $a^2 + b^2 \neq 0$ , and  $x_{-j} \in \mathbb{C} \setminus \{0\}$ ,  $j = \overline{0, 14}$ , explaining the formulas for the four special cases of the difference equation which have appeared quite recently in the literature. We also give several comments on the claims on the behaviour of solutions to the four difference equations given therein, as well as some counterexamples.

### 1. Introduction

Let  $\mathbb{N}$  be the set of all positive natural numbers,  $\mathbb{Z}$  be the set of integers,  $\mathbb{N}_l = \{n \in \mathbb{Z} : n \geq l\}$ , where  $l \in \mathbb{Z}$ ,  $\mathbb{R}$  be the set of reals, and  $\mathbb{C}$  be the set of complex numbers. If  $s, t \in \mathbb{Z}$  satisfy the condition  $s \leq t$ , then  $j = \overline{s, t}$ , is a notation which we use for the following frequently used expression:  $s \leq j \leq t$ , for  $j \in \mathbb{Z}$ . If  $k \in \mathbb{Z}$ , we regard

$$\prod_{j=k}^{k-1} d_j = 1, \tag{1}$$

where  $d_j$  is a sequence of numbers (real or complex) defined on a subset  $J$  of the set  $\mathbb{Z}$ .

The first nontrivial results on solvability of difference equations were given in [4] and [7], and the investigations, mostly on the linear difference equations and systems of difference equations, was continued, among others, in [8, 17, 18, 19]. For some results on nonlinear difference equations and systems see the old literature [5, 10, 16, 20, 21], as well as the later ones [9, 12, 22, 24, 33, 51] (see also the references cited therein). Solvable difference equations and systems of difference equations occur in many areas of mathematics and science. Some of the solvable nonlinear difference equations appeared in numerical mathematics [6], some of them in combinatorics [14,

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33], and some in other areas of science and mathematics [1, 14, 23]. Finding invariants and applying them, is a closely related topic see, for instance, [26, 27, 28, 29, 34, 35] (some of the invariants have been essentially studied by Euler in [8], yet).

Use of computers and some packages for symbolic computations, among other things, renewed an interest in the research domain. However, there have been a lot of problems with many recent papers on solvability of difference equations and systems. In some of our recent papers we addressed to them, see, for instance, [43] and [48], where number of comments and theoretical explanations are given by us. Generally speaking, the solvability of linear difference equations and systems is what decides the solvability of nonlinear ones (see, for example, [1, 2, 11, 13, 32, 39, 40, 41, 43, 44, 46, 47, 48]). Solvable difference equations also occur in various applications (see, for example, [7, 12, 33, 51]) and in dealing with some difference inequalities [3, 37, 38].

Similar situation is with nonlinear systems of difference equations. The investigation of the long term behaviour of their solutions has attracted some attention since the mid of the '90ies (see, for instance, [25, 26, 27, 30, 31, 34, 35] and the related references therein). Among other things, we were motivated by these investigations and started studying the long term behavior of their solutions, as well as their solvability (see, for example, [40, 41, 42, 43, 45, 48, 49, 50] and some of the references therein).

The following four difference equations

$$x_{n+1} = \frac{x_{n-2}x_n - 8x_{n-14}}{\pm x_{n-5}x_{n-11} \pm x_{n-2}x_{n-5}x_{n-8}x_{n-11}x_{n-14}}, \quad n \in \mathbb{N}_0, \quad (2)$$

have been recently considered in [36], where some formulas for their solutions are given. It is said therein that the formulas can be proved by the method of mathematical induction and of given 72 formulas only two are proved by this classical method, whereas for the other ones it is said that they are proved similarly. They did not give any information on how the formulas were obtained, nor they presented any theory which explains any of these formulas.

In this paper we consider the following generalization of the difference equations in (2):

$$x_{n+1} = \frac{x_{n-2}x_n - 8x_{n-14}}{x_{n-5}x_{n-11}(a + bx_{n-2}x_{n-8}x_{n-14})}, \quad n \in \mathbb{N}_0, \quad (3)$$

where the parameter  $a, b \in \mathbb{C}$  satisfy the condition  $a^2 + b^2 \neq 0$ , and  $x_{-j} \in \mathbb{C} \setminus \{0\}$ ,  $j = \overline{0, 14}$ .

We present a method how the equation can be solved, considerably extending and theoretically explaining the formulas in [36]. We employ ideas related to some in our previous investigations. We also give several comments on the claims on the behaviour of solutions to the four difference equations given in [36].

## 2. Main result

First, we quote an auxiliary result.

LEMMA 1. Consider the difference equation

$$x_n = ax_{n-1} + b, \quad n \in \mathbb{N}_0, \quad (4)$$

where  $a, b, x_{-1} \in \mathbb{C}$ . Then, the following statements are true.

(a) If  $a \neq 1$ , then the general solution to equation (4) is

$$x_n = a^{n+1}x_{-1} + b \frac{a^{n+1} - 1}{a - 1}, \quad (5)$$

for  $n \in \mathbb{N}_{-1}$ .

(b) If  $a = 1$ , then the general solution to equation (4) is

$$x_n = x_{-1} + b(n + 1), \quad (6)$$

for  $n \in \mathbb{N}_{-1}$ .

Formula (5) was proved first by Lagrange in [17]. It was later generalized by him for the case of the linear difference equation with nonconstant coefficients (see [18]). Another method was later presented by Laplace in [19] (see, also, [10, 12, 14, 22]; in [23] are given three standard methods for solving the generalized difference equation, which correspond to the three standard methods for solving the nonhomogeneous linear differential equation of first order).

The following theorem is the main result in this paper. The theorem shows the solvability of equation (3). In the proof of the theorem is described a procedure for finding the general solution to the equation. We use several ideas and methods, which are related to some of the ones presented, for example, in [39, 40, 41, 42, 43, 44, 45, 46, 47].

THEOREM 1. Consider equation (3), where  $a, b \in \mathbb{C}$ ,  $a^2 + b^2 \neq 0$ . Then, the equation is solvable. Moreover, if  $a \neq 1$ , then the general solution to equation (3) is given by

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{a^{6s+l-1}(a-1) + x_{-2+j}x_{-8+j}x_{-14+j}b(a^{6s+l-1}-1)}{a^{6s+l+1}(a-1) + x_{-2+j}x_{-8+j}x_{-14+j}b(a^{6s+l+1}-1)}, \quad (7)$$

for  $k \geq -1$ ,  $l = \overline{1, 6}$  and  $j = \overline{0, 2}$ , whereas if  $a = 1$ , the general solution to the equation is given by

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{1 + x_{-2+j}x_{-8+j}x_{-14+j}b(6s+l-1)}{1 + x_{-2+j}x_{-8+j}x_{-14+j}b(6s+l+1)}, \quad (8)$$

for  $k \geq -1$ ,  $l = \overline{1,6}$  and  $j = \overline{0,2}$ .

*Proof.* First, note that if

$$x_{-j} = 0, \quad \text{for some } 12 \leq j \leq 14,$$

then we have

$$x_{-j+15} = 0,$$

from which it follows that  $x_{-j+21}$  is not defined.

Further, if

$$x_{-j} = 0, \quad \text{for some } 6 \leq j \leq 11,$$

then  $x_{-j+12}$  is not defined.

Finally, if

$$x_{-j} = 0, \quad \text{for some } 0 \leq j \leq 5,$$

then  $x_{-j+6}$  is not defined. This analysis shows that in any of these cases are obtained solutions to equation (3) which are not defined on the equation domain, that is, on  $\mathbb{N}_{-14}$ .

Hence, from now on we assume that

$$x_{-j} \in \mathbb{C} \setminus \{0\}, \quad j = \overline{0,14}. \tag{9}$$

We also assume

$$a + bx_{n-2}x_{n-8}x_{n-14} \neq 0,$$

for every  $n \in \mathbb{N}_0$ , in order to avoid dealing with undefined solutions to the difference equation.

Further, note that equation (3) is with interlacing indices (for some detailed explanations and examples of such difference equations and systems see [43] and [48]).

Because of this, we write equation (3) in the form

$$x_{3m+j+1} = \frac{x_{3m+j-2}x_{3m+j-8}x_{3m+j-14}}{x_{3m+j-5}x_{3m+j-11}(a + bx_{3m+j-2}x_{3m+j-8}x_{3m+j-14})},$$

where  $m \in \mathbb{N}_0$  and  $j = \overline{0,2}$ , that is,

$$x_{3m+j+1} = \frac{x_{3(m-1)+j+1}x_{3(m-3)+j+1}x_{3(m-5)+j+1}}{x_{3(m-2)+j+1}x_{3(m-4)+j+1}(a + bx_{3(m-1)+j+1}x_{3(m-3)+j+1}x_{3(m-5)+j+1})}, \tag{10}$$

where  $m \in \mathbb{N}_0$  and  $j = \overline{0,2}$ .

Let

$$x_m^{(j)} = x_{3m+j+1}, \tag{11}$$

for  $m \geq -5$  and  $j = \overline{0,2}$ .

Then, from (10) we have

$$x_m^{(j)} = \frac{x_{m-1}^{(j)}x_{m-3}^{(j)}x_{m-5}^{(j)}}{x_{m-2}^{(j)}x_{m-4}^{(j)}(a + bx_{m-1}^{(j)}x_{m-3}^{(j)}x_{m-5}^{(j)})}, \tag{12}$$

where  $m \in \mathbb{N}_0$  and  $j = \overline{0,2}$ .

This means that the three sequences defined in (11) are solutions to the difference equation

$$z_m = \frac{z_{m-1}z_{m-3}z_{m-5}}{z_{m-2}z_{m-4}(a + bz_{m-1}z_{m-3}z_{m-5})}, \tag{13}$$

where  $m \in \mathbb{N}_0$ .

By using the change of variables

$$y_m^{(j)} = \frac{1}{x_m^{(j)} x_{m-2}^{(j)} x_{m-4}^{(j)}}, \tag{14}$$

where  $m \geq -1$  and  $j = \overline{0,2}$ , which is admissible due to the assumption (9), the equations in (12) are transformed to the equation

$$y_m^{(j)} = ay_{m-1}^{(j)} + b, \tag{15}$$

where  $m \in \mathbb{N}_0$  and  $j = \overline{0,2}$ .

This means that the sequences  $(y_m^{(j)})_{m \geq -1}$ ,  $j = \overline{0,2}$ , are three solutions to the difference equation

$$u_m = au_{m-1} + b, \tag{16}$$

where  $m \in \mathbb{N}_0$ .

By employing Lemma 1, we see that the general solution to equation (15) in the case  $a \neq 1$  is

$$y_m^{(j)} = a^{m+1}y_{-1}^{(j)} + b \frac{a^{m+1} - 1}{a - 1}, \tag{17}$$

for  $m \geq -1$ ,  $j = \overline{0,2}$ , and that the general solution to equation (15) in the case  $a = 1$  is

$$y_m^{(j)} = y_{-1}^{(j)} + b(m + 1), \tag{18}$$

for  $m \geq -1$ ,  $j = \overline{0,2}$ .

From (14) we have

$$x_m^{(j)} = \frac{1}{y_m^{(j)} x_{m-2}^{(j)} x_{m-4}^{(j)}},$$

for  $m \geq -1$  and  $j = \overline{0,2}$ , from which together with (9) it follows that

$$x_m^{(j)} = \frac{x_{m-6}^{(j)}}{y_m^{(j)} x_{m-2}^{(j)} x_{m-4}^{(j)} x_{m-6}^{(j)}}, \tag{19}$$

for  $m \in \mathbb{N}$ ,  $j = \overline{0,2}$ .

Using (14) where  $m$  is replaced by  $m - 2$  in (19), we get

$$x_m^{(j)} = \frac{y_{m-2}^{(j)}}{y_m^{(j)}} x_{m-6}^{(j)}, \tag{20}$$

for  $m \in \mathbb{N}$ ,  $j = \overline{0, 2}$ .

We can write equation (20) in the form

$$x_{6k+l}^{(j)} = \frac{y_{6k+l-2}^{(j)}}{y_{6k+l}^{(j)}} x_{6(k-1)+l}^{(j)}, \tag{21}$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ .

Equation (21) is a simple product-type difference equation, which is easily solved and is obtained

$$x_{6k+l}^{(j)} = x_{-6+l}^{(j)} \prod_{s=0}^k \frac{y_{6s+l-2}^{(j)}}{y_{6s+l}^{(j)}},$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ , from which together with the relations in (11) it follows that

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{y_{6s+l-2}^{(j)}}{y_{6s+l}^{(j)}}, \tag{22}$$

$k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ .

If  $a \neq 1$ , then from (17) and (22) we get

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{a^{6s+l-1} y_{-1}^{(j)} + b \frac{a^{6s+l-1}-1}{a-1}}{a^{6s+l+1} y_{-1}^{(j)} + b \frac{a^{6s+l+1}-1}{a-1}},$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ , from which along with (14) with  $m = -1$ , we have

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{a^{6s+l-1} + b x_{-1}^{(j)} x_{-3}^{(j)} x_{-5}^{(j)} \frac{a^{6s+l-1}-1}{a-1}}{a^{6s+l+1} + b x_{-1}^{(j)} x_{-3}^{(j)} x_{-5}^{(j)} \frac{a^{6s+l+1}-1}{a-1}}, \tag{23}$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ , from which together with the relation (11) with  $m = -1$  and the convention (1), is easily obtained formula (7) for  $k \geq -1$ ,  $l = \overline{1, 6}$  and  $j = \overline{0, 2}$ .

If  $a = 1$ , then from (18) and (22) we get

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{y_{-1}^{(j)} + b(6s+l-1)}{y_{-1}^{(j)} + b(6s+l+1)}, \tag{24}$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1, 6}$ ,  $j = \overline{0, 2}$ , from which together (14) with  $m = -1$ , we have

$$x_{18k+3l+j+1} = x_{3l+j-17} \prod_{s=0}^k \frac{1 + b x_{-1}^{(j)} x_{-3}^{(j)} x_{-5}^{(j)} (6s+l-1)}{1 + b x_{-1}^{(j)} x_{-3}^{(j)} x_{-5}^{(j)} (6s+l+1)}, \tag{25}$$

for  $k \in \mathbb{N}_0$ ,  $l = \overline{1,6}$ ,  $j = \overline{0,2}$ , from which together with the relation (11) with  $m = -1$  and the convention (1), is easily obtained formula (8) for  $k \geq -1$ ,  $l = \overline{1,6}$  and  $j = \overline{0,2}$ .  $\square$

REMARK 1. Using the formulas (7) and (8) for the general solutions to equation (3), one can describe the well-defined solutions. Namely, a solution to equation (3) is well defined if none of the denominators in the formula (7) (or, respectively, in the formula (8)) vanishes.

REMARK 2. By employing the formulas in (7) and (8) we can obtain all the 72 formulas for the general solutions to the four equations in (2). The simple task is left to the reader as an exercise.

### 3. On the claims in [36] on the behaviour of solutions to (3)

In this section we give some comments on the claims given in [36] on the behaviour of solutions to equation (3).

#### 3.1. The first equation in (2)

In Theorem 2.2 in [36] is formulated the following claim.

CLAIM 1. *The equation*

$$x_{n+1} = \frac{x_{n-2}x_{n-8}x_{n-14}}{x_{n-5}x_{n-11} + x_{n-2}x_{n-5}x_{n-8}x_{n-11}x_{n-14}}, \quad n \in \mathbb{N}_0, \quad (26)$$

has a unique equilibrium point  $\bar{x}$  which is the number zero and this equilibrium is not locally asymptotically stable. Also  $\bar{x}$  is non hyperbolic.

To prove the claim the authors of [36] try to find the equilibria of the equation (26) by solving the algebraic equation

$$\bar{x} = \frac{\bar{x}^3}{\bar{x}^2 + \bar{x}^5}. \quad (27)$$

From (27) they concluded that

$$\bar{x}^3 + \bar{x}^6 = \bar{x}^3, \quad (28)$$

and consequently that  $\bar{x} = 0$ .

However, the equation in (27) is not defined for  $\bar{x} = 0$ . This, in fact, shows that  $\bar{x} = 0$  is not an equilibrium. Hence, their claim is not true. Then, they conducted some calculations which make the same mistake. The problem is that the algebraic equations (27) and (28) are not equivalent. Bearing in mind this fact, the second part of the above claim, that is, that  $\bar{x}$  is non hyperbolic, even makes no sense.

### 3.2. The second equation in (2)

In Theorem 3.2 in [36] is formulated the following claim.

CLAIM 2. *The equation*

$$x_{n+1} = \frac{x_{n-2}x_{n-8}x_{n-14}}{x_{n-5}x_{n-11} - x_{n-2}x_{n-5}x_{n-8}x_{n-11}x_{n-14}}, \quad n \in \mathbb{N}_0, \quad (29)$$

has a unique equilibrium point  $\bar{x} = 0$ , which is not locally asymptotically stable.

However, the claim is also not true because  $\bar{x} = 0$  is not an equilibrium of equation (29). Namely,  $\bar{x}$  will be an equilibrium of equation (29) if it satisfies the algebraic equation

$$\bar{x} = \frac{\bar{x}^3}{\bar{x}^2 - \bar{x}^5},$$

which is not satisfied by  $\bar{x} = 0$ .

### 3.3. The third equation in (2)

In Theorem 4.2 in [36] is formulated the following claim.

CLAIM 3. *The equation*

$$x_{n+1} = \frac{x_{n-2}x_{n-8}x_{n-14}}{-x_{n-5}x_{n-11} + x_{n-2}x_{n-5}x_{n-8}x_{n-11}x_{n-14}}, \quad n \in \mathbb{N}_0, \quad (30)$$

has three equilibrium points which are  $0, \pm\sqrt[3]{2}$ , and these equilibrium points are not locally asymptotically stable.

It further says that the proof is the same as the proof of Theorem 2.2 in [36], because of which it is omitted. However, the claim is also not true because  $\bar{x} = 0$  is not an equilibrium of equation (30), that is, it is not a solution to the algebraic equation

$$\bar{x} = \frac{\bar{x}^3}{-\bar{x}^2 + \bar{x}^5}. \quad (31)$$

Moreover, if  $\bar{x} \neq 0$ , then from (31) we have

$$\bar{x}^3(\bar{x}^3 - 2) = 0,$$

from which it follows that  $\bar{x} = \sqrt[3]{2}$ . This means that  $-\sqrt[3]{2}$  is not an equilibrium of equation (30), which is another mistake in Claim 3.

Besides, the case of the equilibrium  $\sqrt[3]{2}$  has not been considered in [36] at all.



### 3.4. The fourth equation in (2)

In Theorem 5.2 in [36] is formulated the following claim.

CLAIM 4. *The equation*

$$x_{n+1} = \frac{x_{n-2}x_{n-8}x_{n-14}}{-x_{n-5}x_{n-11} - x_{n-2}x_{n-5}x_{n-8}x_{n-11}x_{n-14}}, \quad n \in \mathbb{N}_0, \quad (32)$$

has three equilibrium points which are  $0$ ,  $\pm\sqrt[3]{2}$ , and these equilibrium points are not locally asymptotically stable.

It also says that the proof is the same as the proof of Theorem 2.2 in [36], because of which it is omitted. However, the claim is also not true because  $\bar{x} = 0$  is not an equilibrium of equation (32), since it does not satisfy the algebraic equation

$$\bar{x} = \frac{\bar{x}^3}{-\bar{x}^2 - \bar{x}^5}. \quad (33)$$

Moreover, if  $\bar{x} \neq 0$ , then from (31) we have

$$\bar{x}^3(\bar{x}^3 + 2) = 0,$$

from which it follows that  $\bar{x} = -\sqrt[3]{2}$ . This means that  $\sqrt[3]{2}$  is not an equilibrium of equation (32), which is another mistake in Claim 4.

Besides, the case of equilibrium  $-\sqrt[3]{2}$  has not been considered in [36] at all.

## 4. Conclusions

We present a method for solving equation (3), explaining some formulas for the four special cases of the difference equation which have appeared recently in [36]. To do this we employ several methods which can be useful in the investigations of similar difference equations. Our present study can motivate some further investigations of the theoretical and practical solvability of the related classes of difference equations.

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