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ASYMPTOTIC PROPERTIES OF SOLUTIONS OF SECOND-ORDER DIFFERENCE EQUATIONS

JAROSŁAW MORCHAŁO

ABSTRACT. Using the method of variation of constants, discrete inequalities and Tychonoff's fixed-point theorem we study problem asymptotic equivalence of second order difference equations.

1. INTRODUCTION

Some asymptotic relationships between the solutions of the second order difference equations

(1)
$$\Delta(p_{n-1}\Delta x_{n-1}) + q_n x_n = 0$$

and

(2)
$$\Delta(p_{n-1}\Delta y_{n-1}) + q_n y_n = f(n, y_n, \Delta y_{n-1})$$

are studied.

The purpose of this paper is to extend some of the results from [2] and [6] on differences equations.

Analogous problem for differential equations has been considered in paper [11] by J. Kuben.

We suppose that $n \in N(n_0 + 1) = \{n_0 + 1, n_0 + 2, ...\}, (n_0 \text{ is a fixed non$ $negative integer}), \Delta$ is the forward difference operator; i.e., $\Delta u_n = u_{n+1} - u_n$ for any function $u: N(n_0) \to R$ (*R* is a real line), $p: N(n_0) \to (0, \infty), q: N(n_0) \to$ $R, f: N(n_0+1) \times R \times R \to R$ is for any $n \in N(n_0+1)$ continuous as a function of $(y, z) \in R \times R$. Hereafter, the term "solution" of (1) or (2) is always used as such real sequence $\{u_n\}$ satisfying (1) or (2) for each $n \in N(n_0 + 1)$. Such a solution we denote by u_n .

Notation 1. Let M_1 be the set of all solutions of the equation (1) and M_2 the set of all solutions of the equation (2) that exist for all $n \in N(n_0 + 1)$.

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Let $\mu: N(n_0) \to R$. The symbols O and o have the usual meaning: $z_n = O(\mu_n)$ denotes that there exists $c_1 > 0$ such that $|z_n| \le c_1 |\mu_n|$ for large n, and $z_n = o(\mu_n)$ denotes that there exists h_n such that $z_n = \mu_n h_n$ and $\lim_{n \to \infty} h_n = 0$.

Definition 1. We shall say that the equations (1) and (2) are μ^0 -asymptotically equivalent if for each $x \in M_1$ there exists $y \in M_2$ such that

$$(3) x_n - y_n = o(\mu_n^0)$$

and conversely.

Definition 2. We shall say that the equations (1) and (2) are weakly μ^1 -asymptotically equivalent if for each $x \in M_1$ there exists $y \in M_2$ such that

(3')
$$\Delta x_n - \Delta y_n = o(\mu_n^1),$$

and conversely.

Definition 3. The equations (1) and (2) will be called strongly (μ^0, μ^1) -asymptotically equivalent if for appropriate x_n and y_n , (3) and (3') holds.

The asymptotic equivalence was studied by many authors e.g. [1]-[10]. Our method is similar to that of [9] but is applied to the difference equation.

2. Equivalence of nonhomogeneous linear difference equations

Let in equation (2) $f(n, u, v) \equiv a_n$, where $a: N(n_0+1) \to R$. Then the equation (2) has the form

(4)
$$\Delta(p_{n-1}\Delta y_{n-1}) + q_n y_n = a_n \,.$$

The method of variation of constants formula gives for each solution y of the equation (4) the relation

(5)
$$y_n = c_1 u_n + c_2 v_n - c^{-1} u_n \sum_{s=n_0+1}^n v_s a_s + c^{-1} v_n \sum_{s=n_0+1}^n u_s a_s$$

where c_1, c_2 are arbitrary constants, u_n, v_n are lineary independent solutions of the equation (1),

$$c = p_n [u_n v_{n+1} - v_n u_{n+1}]$$

Notation 2. If u_n, v_n are lineary independent solutions of (1) then

$$y_n^0 = -cu \sum_{s=n_0+1}^n v_s a_s - cv_n \sum_{s=n+1}^\infty u_s a_s,$$

where $c^{-1} = p_n W[u_n, v_n], W[\cdot, \cdot]$ -the Casorati matrix is a particular solution of (4).

Applying the operator Δ to both sides of relation (5) we obtain

(5')
$$\Delta y_n = c_1 \Delta u_n + c_2 \Delta v_n - c^{-1} \Delta u_n \sum_{s=n_0+1}^n v_s a_s + c^{-1} \Delta v_n \sum_{s=n_0+1}^n u_s a_s.$$

Theorem 1. The equations (1) and (4) are μ^0 -asymptotically equivalent (weakly μ^1 -asymptotically equivalent, strongly (μ^0, μ^1)-asymptotically equivalent) if there exists a solution y_n^0 of the equation (4) such that

$$y_n^0 = o(\mu_n^0), \ (\Delta y_n^0 = o(\mu_n^1), \ \Delta^i y_n^0 = o(\mu_n^i), \ i = 0, 1) \quad where \quad \Delta^0 y_n = y_n \,.$$

Proof. Each solution of the equation (4) can be expressed in the form

$$y_n = x_n + y_n^0$$

where x_n is an arbitrary solution of the equation (1). This implies the assertion of the theorem.

Theorem 2. Assume that

(6)
$$u_n \sum_{s=n_0+1}^n v_s a_s + v_n \sum_{s=n+1}^\infty u_s a_s = o(\mu_n^0)$$

or

(6')
$$\Delta u_n \sum_{s=n_0+1}^n v_s a_s + \Delta v_n \sum_{s=n+1}^\infty u_s a_s = o(\mu_n^1)$$

or both (6) and (6') hold. Then the equation (4) has a solution y^0 with property $y_n^0 = o(\mu_n^0)$ or $\Delta y_n^0 = o(\mu_n^1)$ or $\Delta^i y_n^0 = o(\mu_n^i)$; i = 0, 1.

Proof. The assertion is an immediate consequence of the relations

$$y_n = c_1 u_n + c_2 v_n - c^{-1} u_n \sum_{s=n_0+1}^n v_s a_s - c^{-1} v_n \sum_{s=n+1}^\infty u_s a_s,$$

$$\Delta y_n = c_1 \Delta u_n + c_2 \Delta v_n - c^{-1} \Delta u_n \sum_{s=n_0+1}^n v_s a_s - c^{-1} \Delta v_n \sum_{s=n+1}^\infty u_s a_s.$$

Theorem 2'. Assume that

(6")
$$u_n \sum_{s=n}^{\infty} v_s a_s - v_n \sum_{s=n}^{\infty} u_s a_s = o(\mu_n^0)$$

or

(6''')
$$\Delta u_n \sum_{s=n}^{\infty} v_s a_s - \Delta v_n \sum_{s=n}^{\infty} u_s a_s = o(\mu_n^1)$$

or both (6") and (6"') hold. Then the equation (4) has a solution y^0 with property $y_n^0 = o(\mu_n^0)$ or $\Delta y_n^0 = o(\mu_n^1)$ or $\Delta^i y_n^0 = o(\mu_n^i)$; i = 0, 1.

Corollary 1. If the hypotheses of Theorem 2 (or Theorem 2') holds, then the equations (1) and (4) are μ^0 -asymptotically equivalent, weakly μ^1 -asymptotically equivalent or strongly (μ^0, μ_1) asymptotically equivalent respectively.

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3. Equivalence of nonlinear difference equations

In this chapter we shall give sufficient conditions for the types of asymptotic equivalence defined above. We suppose that the following hypotheses hold:

(i) $f: N(n_0+1) \times R \times R \to R$

(ii) there exists a nonnegative function

$$F: N(n_0+1) \times R_+ \times R_+ \to R_+$$

which is continuous and nondecreasing with respect two last arguments for each fixed $n \in N(n_0 + 1)$ such that

(7)
$$|f(n, u, v)| \le F(n, |u|, |v|)$$

Here R_+ is the set of all nonnegative real numbers.

Notation 3. Let $r^i: N(n_0) \to (0, \infty), (i = 0, 1)$ be a positive function such that

(8)
$$\Delta^{i} u_{n} = O(r_{n}^{i}), \quad \Delta^{i} v_{n} = O(r_{n}^{i}), \quad (i = 0, 1).$$

For example, we can take

$$r^{i} = |\Delta^{i} u_{n}| + |\Delta^{i} v_{n}|; \qquad (i = 0, 1).$$

Theorem 3. Suppose that (7) holds and let for any $\alpha \geq 0$

$$\sum_{s=n_0}^{\infty} |u_s| F(s, \alpha r_s^0, \alpha r_s^1) < \infty$$

and

(9^{*i*})
$$|\Delta^{i}u_{n}| \sum_{s=n_{0}+1}^{n} |v_{s}| F(s, \alpha r_{s}^{0}, \alpha r_{s}^{1}) = o(r_{n}^{i}), \quad (i = 0, 1).$$

Let for each solution $y \in M_2$,

(10ⁱ)
$$\Delta^i y_n = O(r_n^i), \qquad (i = 0, 1)$$

and there exist finite limits for $\{\Delta^{i}u_{n}\}, \ \{\Delta^{i}u_{v}\}, \ i = 0, 1.$

The the equation (1) and (2) are strongly (μ^0, μ^1) -asymptotically equivalent for each pair of functions μ^0, μ^1 , such that for any $\alpha \ge 0$

(11^{*i*})
$$|\Delta^{i}u_{n}| \sum_{s=n_{0}+1}^{n} |v_{s}|F(s,\alpha r_{s}^{0},\alpha r_{s}^{1}) + |\Delta^{i}v_{n}| \sum_{s=n+1}^{\infty} |u_{s}|F(s,\alpha r_{s}^{0},\alpha r_{s}^{1}) = o(\mu_{n}^{i}),$$
$$(i=0,1).$$

Proof I. Let $y \in M_2$. Consider a nonhomogeneous linear difference equation

$$\Delta(p_{n-1}\Delta z_{n-1}) + q_n z_n = f(n, y_n, \Delta y_{n-1})$$

that possesses the solution y_n . From assumption of the theorem for appropriate $\alpha > 0$ we have

Theorem 2 guarantees the existence of a solution z such that $\Delta^i z_n = o(\mu_n^i)$, (i = 0, 1). Then $x_n = y_n - z_n$ is the desired solution of the equation (1) that satisfies the order relations (3) and (3').

II. Let $x \in M_1$ and consider equations

(12)
$$y_n = x_n - cu_n \sum_{s=n_1+1}^n v_s f(s, y_s, \Delta y_{s-1}) - cv_n \sum_{s=n+1}^\infty u_s f(s, y_s, \Delta y_{s-1})$$
$$\Delta y_n = \Delta x_n - c\Delta u_n \sum_{s=n_1+1}^n v_s f(s, y_s, \Delta y_{s-1}) - c\Delta v_n \sum_{s=n+1}^\infty u_s f(s, y_s, \Delta y_{s-1})$$

for $n \ge n_1$ where $n_1 \ge n_0$ will be choosen later.

We denote by $\Phi = \Phi(N_{n_1}, R^2)$ the set all pairs functions defined on $N(n_1)$. For $g \in \Phi$, let $p_m(g) = \sup\{||g_n||: n \in N_m(n_1) = \{n_1, n_1 + 1, \dots, n_1 + m\}\}$, $m = 0, 1, \dots$, here $|| \cdot ||$ is some convenient norm in R^2 . Then p_m is a pseudo-norm and Φ with the topology induced by the family of pseudo-norms $\{p_m\}_{m=1}^{\infty}$ is a Frechet space.

Denote

$$B_{\rho}(n_{1}+1) = \{\varphi = [\varphi^{0}, \varphi^{1}] \in \Phi : |\varphi^{i}_{n}| \le \rho r^{i}_{n}, i = 0, 1\}, \qquad n_{1} \ge n_{0}.$$

There exists $\alpha > 0$ such that

$$\lfloor \Delta^0 x, \Delta x \rfloor, \lfloor \Delta^0 u, \Delta u \rfloor, \lfloor \Delta^0 v, \Delta v \rfloor \in B_{\alpha}(n_0 + 1).$$

Let $\rho \geq 2\alpha$ and choose n_1 so that

$$\sum_{s=n_1+1}^{\infty} |u_s| F(s, \rho r_s^0, \rho r_s^1) \le \frac{|c|^{-1}}{2}$$

and

$$|\Delta^{i} u_{n}| \sum_{s=n_{1}+1}^{n} |v_{s}| F(s, \rho r_{s}^{0}, \rho r_{s}^{1}) \leq \frac{1}{2} \alpha r_{n}^{i} |c|^{-1}$$

for $n_1 \ge n_0$, (i = 0, 1).

Let $T: B_{\rho}(n_1+1) \to B_{\rho}(n_1+1)$ be an operator. $T\varphi = [T_0\varphi, T_1\varphi], \ \varphi = \lfloor \varphi^0, \varphi^1 \rfloor$ where

$$(T_i\varphi)(n) = \Delta^i x_n - c\Delta^i u_n \sum_{s=n_1+1}^n v_s f(s,\varphi_s^0,\varphi_s^1) - c\Delta^i v_n \sum_{s=n+1}^\infty u_s f(s,\varphi_s^0,\varphi_s^1),$$

$$i = 0, 1.$$

The convergence in Φ is the uniform convergence on every compact subinterval on $\langle n_1 + 1, \infty \rangle$.

Let $\varphi \in B_{\rho}(n_1+1)$, then

$$|(T_i\varphi)(n)| \le \alpha r_n^i + \frac{1}{2}|c| \cdot \alpha \cdot |c|^{-1} r_n^i + \frac{1}{2}|c| \cdot \alpha \cdot |c|^{-1} r_n^i = 2\alpha r_n^i \le \rho r_n^i$$

for $n \ge n_1 + 1$, i = 0, 1. Therefore $TB_{\rho}(n_1 + 1) \subset B_{\rho}(n_1 + 1)$.

Next, we will verify that the transformation ${\cal T}$ is continuous.

Let $\{\varphi_{ni}\}_{i=1}^{\infty}$ be a sequence of element $B_{\rho}(n_1+1)$ such that $\varphi_{ni} \xrightarrow[i \to \infty]{} \varphi_{n0}$ in the Frechet space Φ .

Let $n_2 > n_1 + 1$ and $\varepsilon > 0$. Denote $d = \max r_n^0$ for $n \in \langle n_1 + 1, n_2 + 1 \rangle$. Choose $n_3 > n_2 + 1$ such that

$$\sum_{s=n_3}^{\infty} |u_s| F(s,\rho r_s^0,\rho r_s^1) < \frac{|c|^{-1}\varepsilon}{8d}.$$

Put

$$\Theta = \min\left\{\frac{\varepsilon |c|^{-1}}{2d\sum\limits_{s=n_1+1}^{n_2} |v_s|}, \frac{\varepsilon |c|^{-1}}{4d\sum\limits_{s=n_1+1}^{n_3} |u_s|}\right\} \,.$$

Since f is continuous and $\varphi_{ni} \to \varphi_{n0}$ convergent uniformly on $\langle n_1 + 1, n_3 \rangle$, there exists a positive constant N_0 such that if $i \ge N_0$, then

$$|f(n,\varphi_{ni}^0,\varphi_{ni}^1) - f(n,\varphi_{n0}^0,\varphi_{n0}^1)| < \Theta$$

for $n \in \langle n_1 + 1, n_3 \rangle$. Thus

$$\begin{split} |(T_{0}\varphi_{i})(n) - (T_{0}\varphi_{0})(n)| \\ &\leq |c| |u_{n}| \sum_{s=n_{1}+1}^{n} |v_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &+ |c| |v_{n}| \sum_{s=n+1}^{\infty} |u_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &\leq |c| |u_{n}| \sum_{s=n_{1}+1}^{n} |v_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &+ |c| |v_{n}| \sum_{s=n+1}^{n} |u_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &+ |c| |v_{n}| \sum_{s=n+1}^{n} |u_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &+ |c| |v_{n}| \sum_{s=n_{3}+1}^{n} |u_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &+ |c| |v_{n}| \sum_{s=n_{3}+1}^{n} |u_{s}| |f(s,\varphi_{si}^{0},\varphi_{si}^{1}) - f(s,\varphi_{so}^{0},\varphi_{so}^{1})| \\ &\leq |c| d\Theta \sum_{s=n_{1}+1}^{n} |v_{s}| + |c| d\Theta \sum_{s=n+1}^{n_{3}} |u_{s}| + 2|c| d \sum_{s=n_{3}+1}^{\infty} |u_{s}| F(s,r_{s}^{0},r_{s}^{1}) < \varepsilon \end{split}$$

for $i \geq N_0$ and $n \in \langle n_1 + 1, n_2 + 1 \rangle$.

Therefore, the mapping T_0 is continuous. The same is true for T_1 . This implies that T is continuous. Since $TB_{\rho}(n_1 + 1) \subset B_{\rho}(n_1 + 1)$, then $TB_{\rho}(n_1 + 1)$ is uniformly bounded for each n.

It suffices to prove that elements of $TB_{\rho}(n_1 + 1)$ satisfy Cauchy's condition uniformly on $TB_{\rho}(n_1 + 1)$. In fact, let $\varphi \in B_{\rho}(n_1 + 1)$ and $n > m \in N(n_1 + 1)$. Then we have

$$\begin{aligned} |(T_{0}\varphi)(n) - (T_{0}\varphi)(m)| \\ &\leq |x_{n} - x_{m}| + |c| |u_{n} \sum_{s=n_{1}+1}^{n} v_{s} f(s,\varphi_{s}^{0},\varphi_{s}^{1} - u_{m} \sum_{s=n_{1}+1}^{m} v_{s} f(s,\varphi_{s}^{0},\varphi_{s}^{1})| \\ &+ |c| |v_{n} \sum_{s=n+1}^{\infty} u_{s} f(x,\varphi_{s}^{0},\varphi_{s}^{1}) - v_{m} \sum_{s=m+1}^{\infty} u_{s} f(s,\varphi_{s}^{0},\varphi_{s}^{1})| \\ &\leq |c| \Big\{ |u_{n}| \sum_{s=m+1}^{n} |v_{s}| F(s,\rho r_{s}^{0},\rho r_{s}^{1}) + |u_{n}| \sum_{s=n_{1}+1}^{n} |v_{s}| F(s,\rho r_{s}^{0},\rho r_{s}^{1}) \\ &+ |u_{m}| \sum_{s=n_{1}+1}^{m} |v_{s}| F(s,\rho r_{s}^{0},\rho r_{s}^{1}) + |v_{n}| \sum_{s=m+1}^{\infty} |u_{s}| F(s,\rho r_{s}^{0},\rho r_{s}^{1}) \Big\}. \end{aligned}$$

By assumptions of Theorem for given $\varepsilon > 0$, there exists $n_4 \in N(n_1 + 1)$ such that

$$|(T_0\varphi)(n) - (T_0\varphi)(m)| < \varepsilon$$

for all $n, m \in N(n_4)$.

The same is true for T_1 . By Ascoli's theorem $TB_{\rho}(n_1+1)$ is relatively compact in Φ . Therefore as $B_{\rho}(n_1+1)$ is convex and closed in Φ . T has a fixed point in $B_{\rho}(n_1+1)$. This assertion is due to Tychonoff's fixed theorem – see e.g. [3], p. 45. At the same time, we have proved that the system (12) has a solution. The relations (11^{*i*}) and (12) imply that (3) and (3') hold.

Theorem 4. Suppose that (7) holds and let for any $\alpha \geq 0$

$$\sum_{s=n_0+1}^{\infty} (|u_s|+|v_s|)F(s,\alpha r_s^0,\alpha r_s^1) < \infty.$$

Let for each $y \in M_2$ (10ⁱ) hold.

If F does not depend on u or v, the assumption (10°) can be omitted. Then the equations (1) and (2) are strongly (μ^0, μ^1) -asymptotically equivalent for each pair of functions μ^0, μ^1 such that for any $\alpha \geq 0$

$$\sum_{s=n+1}^{\infty} (|\Delta^i u_n \cdot v_s| + |u_s \cdot \Delta^i v_n|) F(s, \alpha r_s^0, \alpha r_s^1) = o(\mu_s^i), \qquad i = 0, 1.$$

Proof. In an aim to prove this theorem one should consider the equations

$$y_n = x_n + c^{-1}u_n \sum_{s=n}^{\infty} v_s f(s, y_s, \Delta y_{s-1}) - c^{-1}v_n \sum_{s=n}^{\infty} u_s f(s, y_s, \Delta y_{s-1})$$

and

$$\Delta y_n = \Delta x_n + c^{-1} \Delta u_n \sum_{s=n+1}^{\infty} v_s f(s, y_s, \Delta y_{s-1}) - c^{-1} \Delta v_n \sum_{s=n+1}^{\infty} u_s f(s, y_s, \Delta y_{s-1}),$$

and follow an analogous way as in the case Theorem 3.

4. Special cases of perturbations

Suppose that

$$(13) |f(n,u,v)| \le h_n |u|$$

or

$$(13') \qquad \qquad |f(n,u,v)| \le g_n |v|$$

where $h, g N(n_0) \rightarrow (0, \infty)$ are nonnegative.

Lemma 1. Let (8), (13) and $\sup_{n} l_0(r_n^0)^2 h_n \leq \gamma < 1$ hold, where l_0 is a positive constant, then each solution of the equation (2) exists on $N(n_0)$ and

$$y_n = O\left(r_n^0 \exp\left(\sum_{s=n_0+1}^{n-1} \frac{l_0}{1-\gamma} (r_s^0)^2 h_s\right)\right).$$

Proof. From the relation (5), assumption of theorem and generalised Gronwall's inequality we obtain the needed estimate. \Box

Lemma 2. Let (8) and (13') hold, then each solution of the equation (2) exists on $N(n_0)$ and

$$\Delta y_n = O\left(r_n^1 \exp\left(\sum_{s=n_0}^{n-1} \overline{\iota_0} g_{s+1} r_{s+1}^0 r_s^1\right)\right),$$

where $\overline{l_0}$ is a positive constant.

Proof. In an aim to prove this Lemma one sholud consider the equation

$$\Delta y_n = c_1 \Delta u_n + c_2 \Delta v_n - c^{-1} \Delta u_n \sum_{s=n_0+1}^n v_s f(s, y_s, \Delta y_{s-1}) + c^{-1} \Delta v_n \sum_{s=n_0+1}^n u_s f(s, y_s, \Delta y_{s-1})$$

and follow an analogous way as in the case of Lemma 1.

Lemma 3. Assume that

 1° (7) holds,

 $2^{\circ} \text{ for any } \lambda \geq 0, \quad \sum_{n=n_0+1}^{\infty} r_n^0 F(n, \lambda r_n^0, \lambda r_n^1) < \infty,$

$$3^{\circ}$$
 there exists $\lambda_0 > 0$ such that

(14)
$$\sup_{\lambda \in \langle \lambda_0, \infty \rangle} \frac{1}{\lambda} \sum_{n=n_1+1}^{\infty} r_n^0 F(n, \lambda r_n^0, \lambda r_n^1) = S < |c|$$

for an appropriate $n_1 \geq n_0$.

Then each solution y of the equation (2) exists for $n \ge n_1 + 1$ and $\Delta^i y_n = O(r_n^i), i = 0, 1.$

Proof. As

$$y_n = c_1 u_n + c_2 v_n - c^{-1} u_n \sum_{s=n_0+1}^n v_s(s, y_s, \Delta y_{s-1}) + c^{-1} v_n \sum_{s=n_0+1}^n u_s f(s, y_s, \Delta y_{s-1})$$

and

$$\Delta y_n = c_1 \Delta u_n + c_2 \Delta v_n - c^{-1} \Delta u_n \sum_{s=n_0+1}^n v_s(s, y_s, \Delta y_{s-1}) + c^{-1} \Delta v_n \sum_{s=n_0+1}^n u_s f(s, y_s, \Delta y_{s-1}),$$

then for $n \in \langle n_1 + 1, N^0 \rangle, n_1 \ge n_0, N^0 < \infty$ we have

$$|\Delta^{i} y_{n}| \leq Kr_{n}^{i} + |c|^{-1}r_{n}^{i} \sum_{s=n_{1}+1}^{n} r_{s}^{0} F(s, |y_{s}|, |\Delta y_{s-1}|), \qquad i = 0, 1$$

K is a positive constant.

Denote

(15)
$$z_m = K|c| + \sum_{s=n_1+1}^m r_s^0 F(s, |y_s|, |\Delta y_{s-1}|), \quad i = 0, 1$$

for $m \in \langle n_1 + 1, N^0 \rangle$. Then

(16)
$$|\Delta^{i} y_{n}| \leq |c|^{-1} r_{n}^{i} z_{m} \text{ for } n \in \langle n_{1} + 1, m \rangle, \quad i = 0, 1.$$

If $z_m < |c|\lambda_0$ for each $m \in \langle n_1 + 1, N^0 \rangle$ then

(17)
$$|\Delta^{i} y_{n}| \leq \lambda_{0} r_{n}^{i}, \quad n \in \langle n_{1} + 1, N^{0} \rangle, \qquad i = 0, 1.$$

If there exists $m_0 \in \langle n_1 + 1, N^0 \rangle$ such that $z_{m_0} \geq |c|\lambda_0$ then $z_m \geq |c|\lambda_0$ for $m \in \langle m_0, N^0 \rangle$. From relation (14) we obtain

$$\sup_{\lambda \in \lambda_{0,\infty}} \frac{1}{\lambda} \sum_{s=n_{1}+1}^{m} r_{n}^{0} F(n, \lambda r_{s}^{0}, \lambda r_{s}^{1}) = S_{1} \leq S < |c|.$$

Put $\lambda = |c|^{-1} z_m$ for $m \in \langle m_0, N^0 \rangle$, then

$$\sum_{s=n_1+1}^m r_n^0 F(s, |c|^{-1} z_m r_s^0, |c|^{-1} z_m r_s^1) \le |c|^{-1} S z_m \,.$$

Now from (15) and (16) we obtain

$$z_m \le K|c| + |c|^{-1}Sz_m, \quad m \in \langle m_0, N^0 \rangle.$$

Therefore

$$z_m \le \frac{K|c|}{1 - |c|^{-1}S} \,,$$

since $|c|^{-1}S < 1$.

Relation (16) implies

(18)

$$|\Delta^{i} y_{n}| \leq \frac{K}{1 - |c|^{-1}S} r_{n}^{i}$$
, for $n \in \langle n_{1} + 1, m \rangle$, $m \in \langle m_{0}, N^{0} \rangle$, $i = 0, 1$

But this estimate does not depend on m, thus (18) holds for each $n \in \langle n_1 + 1, N^0 \rangle$.

As (17) or (18) holds, we get $\Delta^i y_n$ (i = 0, 1) are bounded on $\langle n_1 + 1, N^0 \rangle$. This is a contradiction and hence necessarily $N^0 = \infty$. At the same time we have obtained that

$$|\Delta^i y_n| = O(r_n^i), \qquad i = 0, 1.$$

Theorem 5. Let the assumptions of Lemma 3 hold. Then the equations (1) and (2) are strongly (r^0, r^1) -asymptotically equivalent.

Proof. The proof is a consequence of Theorem 4 and Lemma 3.

Using Theorem 4 and Lemmas 1 and 2 we obtain

Theorem 6. In addition to the assumptions of Lemma 1, suppose that

$$\sum_{n=n_0+1}^{\infty} (r_n^0)^2 h_n < \infty \,.$$

Then the equations (1) and (2) are r^0 -asymptotically equivalent.

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Theorem 7. In addition to the assumptions of Lemma 2, suppose that

$$\sum_{n=n_0+1}^{\infty} r_n^0 r_n^1 g_n < \infty \,.$$

Then the equations (1) and (2) are r^1 -asymptotically equivalent.

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