ON THE DYNAMICS OF 
$$x_{n+1} = \frac{a + x_{n-1}x_{n-k}}{x_{n-1} + x_{n-k}}$$

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ABSTRACT. In this paper, we investigate the behavior of solutions of the difference equation

$$x_{n+1} = \frac{a + x_{n-1}x_{n-k}}{x_{n-1} + x_{n-k}}, \quad n = 0, 1, 2, \dots$$

where  $k \in \{1, 2\}$ ,  $a \ge 0$ , and  $x_{-j} > 0$ , j = 0, 1, ..., k.

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### 1. Introduction

Difference equations appear as natural descriptions of observed evolution phenomena because most measurements of time evolving variables are discrete and as such these equations are in their own right important mathematical models. More importantly, difference equations also appear in the study of discretization methods for differential equations. Several results in the theory of difference equations have been obtained as more or less natural discrete analogues of corresponding results of differential equations.

Recently there has been a lot of interest in studying the global attractivity, boundedness character, periodicity and the solution form of nonlinear difference equations. For example,

Abu-Saris et al.[1] investigated the asymptotic stability of the difference equation

$$x_{n+1} = \frac{a + x_n x_{n-k}}{x_n + x_{n-k}}, \quad n = 0, 1, 2, \dots$$

For other related results ([2-16]).

In this paper, we investigate the behavior of solutions of the difference equation

$$x_{n+1} = \frac{a + x_{n-1}x_{n-k}}{x_{n-1} + x_{n-k}}, \quad n = 0, 1, 2, \dots$$
 (1.1)

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where  $k \in \{1, 2\}$ ,  $a \ge 0$ , and  $x_{-j} > 0$ , j = 0, 1, ..., k. We need the following definitions.

**Definition 1.1.** Let I be an interval of real numbers and let

$$f: I^{k+1} \to I$$

be a continuously differentiable function. Consider the difference equation

$$x_{n+1} = f(x_n, x_{n-1}, ..., x_{n-k}), \quad n = 0, 1, ...,$$
 (1.2)

with  $x_{-k}, x_{-k+1}, ..., x_0 \in I$ . Let  $\overline{x}$  be the equilibrium point of Eq.(1.2). The linearized equation of Eq.(1.2) about the equilibrium point  $\overline{x}$  is

$$y_{n+1} = c_1 y_n + c_2 y_{n-1} + \dots + c_{k+1} y_{n-k}$$
(1.3)

where  $c_1 = \frac{\partial f}{\partial x_n}(\overline{x}, \overline{x}, ..., \overline{x})$ ,  $c_2 = \frac{\partial f}{\partial x_{n-1}}(\overline{x}, \overline{x}, ..., \overline{x}), ..., c_{k+1} = \frac{\partial f}{\partial x_{n-k}}(\overline{x}, \overline{x}, ..., \overline{x})$ . The characteristic equation of Eq.(1.3) is

$$\lambda^{k+1} - \sum_{i=1}^{k+1} c_i \lambda^{k-i+1} = 0. \tag{1.4}$$

(i) The equilibrium point  $\overline{x}$  of Eq.(1.2) is locally stable if for every  $\epsilon > 0$ , there exists  $\delta > 0$  such that for all  $x_{-k}, x_{-k+1}, ..., x_{-1}, x_0 \in I$  with

$$|x_{-k} - \overline{x}| + |x_{-k+1} - \overline{x}| + \dots + |x_0 - \overline{x}| < \delta$$

we have

$$|x_n - \overline{x}| < \epsilon$$
 for all  $n \ge -k$ .

(ii) The equilibrium point  $\overline{x}$  of Eq.(1.2) is locally asymptotically stable if  $\overline{x}$  is locally stable and there exists  $\gamma > 0$ , such that for all  $x_{-k}, x_{-k+1}, ..., x_{-1}, x_0 \in I$  with

$$|x_{-k} - \overline{x}| + |x_{-k+1} - \overline{x}| + \dots + |x_0 - \overline{x}| < \gamma,$$

we have

$$\lim_{n \to \infty} x_n = \overline{x}.$$

(iii) The equilibrium point  $\overline{x}$  of Eq.(1.2) is global attractor if for all  $x_{-k}, x_{-k+1}, ..., x_{-1}, x_0 \in I$ , we have

$$\lim_{n \to \infty} x_n = \overline{x}.$$

- (iv) The equilibrium point  $\overline{x}$  of Eq.(1.2) is globally asymptotically stable if  $\overline{x}$  is locally stable, and  $\overline{x}$  is also a global attractor of Eq.(1.2).
- (v) The equilibrium point  $\overline{x}$  of Eq.(1.2) is unstable if  $\overline{x}$  is not locally stable.

**Definition 1.2.** A positive semicycle of  $\{x_n\}_{n=-k}^{\infty}$  of Eq.(1.2) consists of a 'string' of terms  $\{x_l, x_{l+1}, ..., x_m\}$ , all greater than or equal to  $\overline{x}$ , with  $l \geq -k$  and  $m \leq \infty$  and such that either l = -k or l > -k and  $x_{l-1} < \overline{x}$  and either  $m = \infty$  or  $m < \infty$  and  $x_{m+1} < \overline{x}$ .

A negative semicycle of  $\{x_n\}_{n=-k}^{\infty}$  of Eq.(1.2) consists of a 'string' of terms  $\{x_l, x_{l+1}, ..., x_m\}$ , all less than  $\overline{x}$ , with  $l \geq -k$  and  $m \leq \infty$  and such that either l = -k or l > -k and  $x_{l-1} \geq \overline{x}$  and either  $m = \infty$  or  $m < \infty$  and  $x_{m+1} \geq \overline{x}$ .

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**Definition 1.3.** A solution  $\{x_n\}_{n=-k}^{\infty}$  of Eq.(1.2) is called nonoscillatory if there exists  $N \geq -k$  such that either

$$x_n \ge \overline{x} \quad \forall n \ge N \quad \text{ or } \quad x_n < \overline{x} \quad \forall n \ge N ,$$

and it is called oscillatory if it is not nonoscillatory.

We need the following theorems.

**Theorem 1.4** ([16]). (i) If all roots of Eq.(1.4) have absolute value less than one, then the equilibrium point  $\overline{x}$  of Eq.(1.2) is locally asymptotically stable.

(ii) If at least one of the roots of Eq.(1.4) has absolute value greater than one, then  $\overline{x}$  is unstable.

The equilibrium point  $\overline{x}$  of Eq.(1.2) is called a saddle point if Eq.(1.4) has roots both inside and outside the unit disk.

**Theorem 1.5** ([16]). Assume that  $p_1, p_2, ..., p_k \in \mathbb{R}$  and  $k \in \{1, 2, ...\}$ . Then

$$\sum_{i=1}^{k} |p_i| < 1,$$

is a sufficient condition for the asymptotic stability of the difference equation

$$x_{n+k} + p_1 x_{n+k-1} + \dots + p_k x_n = 0, \quad n = 0, 1, \dots$$
 (1.5)

# **2.** Behavior of solutions of Eq.(1.1) when k = 1 and a = 0.

In this section we give the closed form of solutions of Eq.(1.1) when k = 1 and a = 0.

In this case the difference equation (1.1) becomes

$$x_{n+1} = \frac{x_{n-1}^2}{2x_{n-1}} = \frac{1}{2}x_{n-1}, \quad n = 0, 1, 2, \dots$$
 (2.1)

with positive initial conditions  $x_{-1}$  and  $x_0$ .

Eq. (2.1) is linear which have the solution

$$x_n = \frac{1}{2} \left( x_0 + \frac{\sqrt{2}}{2} x_{-1} \right) \left( \frac{\sqrt{2}}{2} \right)^n + \frac{1}{2} \left( x_0 - \frac{\sqrt{2}}{2} x_{-1} \right) \left( \frac{-\sqrt{2}}{2} \right)^n, \quad n = 1, 2, \dots$$
(2.2)

### 3. Behavior of solutions of Eq.(1.1) when k=2 and a=0.

In this section we investigate the behavior of solutions of Eq.(1.1) when k=2 and a=0.

In this case the difference equation (1.1) becomes

$$x_{n+1} = \frac{x_{n-1}x_{n-2}}{x_{n-1} + x_{n-2}}, \quad n = 0, 1, 2, \dots$$
 (3.1)

with positive initial conditions  $x_{-2}, x_{-1}$  and  $x_0$ .

Eq.(3.1) has a unique equilibrium point  $\overline{x} = 0$ .

**Theorem 3.1.** The equilibrium point  $\overline{x} = 0$  of Eq.(3.1) is locally asymptotically stable.

*Proof.* Since the linearized equation of Eq.(3.1) about the equilibrium point  $\overline{x} = 0$  can be written in the following form

$$z_{n+1} = \frac{1}{4}z_{n-1} + \frac{1}{4}z_{n-2},$$

then the proof follows immediately from Theorem B.

**Theorem 3.2.** The equilibrium point  $\overline{x} = 0$  of Eq.(3.1) is globally asymptotically stable.

*Proof.* From Eq.(3.1) it is easy to show that  $x_{n+1} < x_{n-1}$  for all  $n \ge 0$  and so the even terms converge to a limit (say  $L_1 \ge 0$ ) and the odd terms converge to a limit (say  $L_2 \ge 0$ ). Then

$$L_1 = rac{L_1 L 2}{L_1 + L_2}$$
 and  $L_2 = rac{L_1 L 2}{L_1 + L_2}$ ,

which implies that  $L_1 = L_2 = 0$ , and the proof is complete.

## 4. Behavior of solutions of Eq.(1.1) when k = 1 and a > 0.

In this section we investigate the behavior of solutions of Eq.(1.1) when k=1 and a>0.

In this case the difference equation (1.1) becomes

$$x_{n+1} = \frac{a + x_{n-1}^2}{2x_{n-1}}, \quad n = 0, 1, 2, \dots$$
 (4.1)

with positive initial conditions  $x_{-1}$  and  $x_0$ .

The change of variables  $x_n = \sqrt{ay_n}$  reduces Eq.(4.1) to the difference equation

$$y_{n+1} = \frac{1 + y_{n-1}^2}{2y_{n-1}}, \quad n = 0, 1, 2, \dots$$
 (4.2)

Eq.(4.2) has a unique positive equilibrium point  $\overline{y} = 1$ .

**Theorem 4.1.** The equilibrium point  $\overline{y} = 1$  of Eq.(4.2) is locally asymptotically stable.

*Proof.* The linearized equation of Eq.(4.2) about the equilibrium point  $\overline{y} = 1$  is

$$z_{n+1} = 0,$$

and so, the characteristic equation of Eq.(4.2) about the equilibrium point  $\overline{y} = 1$  is

$$\lambda^2 = 0$$
,

which implies that  $|\lambda_1| = |\lambda_2| = 0 < 1$ . Hence, the proof is complete.

**Theorem 4.2.** The equilibrium point  $\overline{y} = 1$  of Eq.(4.2) is globally asymptotically stable.

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Proof. Since  $1+y_{n-1}^2\geq 2y_{n-1}$  for all  $n\geq 0$ , then we have  $y_n\geq 1$  for all  $n\geq 1$ . Furthermore  $y_{n+1}=\frac{1+y_{n-1}^2}{2y_{n-1}}=\frac{1}{2y_{n-1}}+\frac{y_{n-1}}{2}\leq \frac{1}{2}+\frac{y_{n-1}}{2}\leq y_{n-1}$  for all  $n\geq 2$ . So the even terms  $\{y_{2n}\}_{n=2}^\infty$  converge to a limit (say  $L_1\geq 0$ ) and the odd terms  $\{y_{2n+1}\}_{n=1}^\infty$  converge to a limit (say  $L_2\geq 0$ ). Then

$$L_1 = \frac{1 + L_1^2}{2L_1} \quad \text{ and } \quad L_2 = \frac{1 + L_2^2}{2L_2}$$

which implies that  $L_1 = L_2 = 1$ . Thus, the proof is complete.

### 5. Behavior of solutions of Eq.(1.1) when k=2 and a>0.

In this section we investigate the behavior of solutions of Eq.(1.1) when k=2 and a>0.

In this case the difference equation (1.1) becomes

$$x_{n+1} = \frac{a + x_{n-1}x_{n-2}}{x_{n-1} + x_{n-2}}, \quad n = 0, 1, 2, \dots$$
 (5.1)

with positive initial conditions  $x_{-2}, x_{-1}$  and  $x_0$ .

The change of variables  $x_n = \frac{\sqrt{a}}{z_n}$  reduces Eq.(5.1) to the difference equation

$$z_{n+1} = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}}, \quad n = 0, 1, 2, \dots$$
 (5.2)

Eq.(5.2) has two equilibrium points  $\overline{z_1} = 0$  and  $\overline{z_2} = 1$ .

**Theorem 5.1.** The equilibrium point  $\overline{z_1} = 0$  of Eq.(5.2) is unstable equilibrium point.

*Proof.* The linearized equation of Eq.(5.2) about the equilibrium point  $\overline{z_1} = 0$  is

$$z_{n+1} = z_{n-1} + z_{n-2},$$

and so, the characteristic equation of Eq.(5.2) about the equilibrium point  $\overline{z_1}=0$  is

$$f(\lambda) = \lambda^3 - \lambda - 1 = 0.$$

It is clear that  $f(\lambda)$  has a root in the interval  $(1, \infty)$ , and so,  $\overline{z_1} = 0$  is an unstable equilibrium point. This completes the proof.

**Theorem 5.2.** The equilibrium point  $\overline{z_2} = 1$  of Eq.(5.2) is locally asymptotically stable.

*Proof.* The linearized equation of Eq.(5.2) about the equilibrium point  $\overline{z_2} = 1$  is

$$z_{n+1} = 0,$$

and so, the characteristic equation of Eq.(5.2) about the equilibrium point  $\overline{z_2} = 1$  is

$$\lambda^3 = 0$$

which implies that  $|\lambda_1| = |\lambda_2| = |\lambda_3| = 0 < 1$ , from which the proof is complete.

**Lemma 5.3.** The following identities are true

(i) 
$$z_{n+1} - 1 = \frac{-(z_{n-1} - 1)(z_{n-2} - 1)}{1 + z_{n-1}z_{n-2}}$$
 for  $n \ge 0$ . (5.3)

(ii) 
$$z_{n+1} - z_{n-1} = \frac{z_{n-2} \left(1 - z_{n-1}^2\right)}{1 + z_{n-1} z_{n-2}}$$
 for  $n \ge 0$ . (5.4)

(iii) 
$$z_{n+1} - z_{n-2} = \frac{z_{n-1} \left(1 - z_{n-2}^2\right)}{1 + z_{n-1} z_{n-2}} \text{ for } n \ge 0.$$
 (5.5)

$$(iv) \quad z_{n+1} - z_{n-3} = \frac{(z_{n-2} + z_{n-4}) \left(1 - z_{n-3}^2\right)}{1 + z_{n-2} z_{n-3} + z_{n-2} z_{n-4} + z_{n-3} z_{n-4}} \quad for \quad n \ge 2. \quad (5.6)$$

$$(v) z_{n+1} - z_{n-4}$$

$$= \frac{(z_{n-3} + z_{n-4} + z_{n-5} + z_{n-3}z_{n-4}z_{n-5}) (1 - z_{n-4}^2)}{(1 + z_{n-3}z_{n-4}) (1 + z_{n-4}z_{n-5}) + (z_{n-3} + z_{n-4}) (z_{n-4} + z_{n-5})} (5.7)$$

$$for \ n \ge 3.$$

*Proof.* (i) 
$$z_{n+1} - 1 = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - 1 = \frac{-(z_{n-1} - 1)(z_{n-2} - 1)}{1 + z_{n-1} z_{n-2}}$$
 for  $n \ge 0$ .

(ii) 
$$z_{n+1} - z_{n-1} = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - z_{n-1} = \frac{z_{n-2} (1 - z_{n-1}^2)}{1 + z_{n-1} z_{n-2}}$$
 for  $n \ge 0$ 

$$\begin{aligned} & \textit{Proof.} \ \, (\mathrm{i}) \ \, z_{n+1} - 1 = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - 1 = \frac{-(z_{n-1} - 1)(z_{n-2} - 1)}{1 + z_{n-1} z_{n-2}} \qquad \text{for} \quad n \geq 0. \\ & (\mathrm{ii}) \ \, z_{n+1} - z_{n-1} = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - z_{n-1} = \frac{z_{n-2} \left(1 - z_{n-1}^2\right)}{1 + z_{n-1} z_{n-2}} \qquad \text{for} \quad n \geq 0. \\ & (\mathrm{iii}) \ \, z_{n+1} - z_{n-2} = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - z_{n-2} = \frac{z_{n-1} \left(1 - z_{n-2}^2\right)}{1 + z_{n-1} z_{n-2}} \qquad \text{for} \quad n \geq 0. \end{aligned}$$

$$(iv) z_{n+1} - z_{n-3}$$

$$= \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1}z_{n-2}} - z_{n-3} = \frac{\left(\frac{z_{n-3} + z_{n-4}}{1 + z_{n-3}z_{n-4}}\right) + z_{n-2}}{1 + \left(\frac{z_{n-3} + z_{n-4}}{1 + z_{n-3}z_{n-4}}\right)z_{n-2}} - z_{n-3}$$

$$= \frac{(z_{n-2} + z_{n-4})\left(1 - z_{n-3}^2\right)}{1 + z_{n-2}z_{n-3} + z_{n-2}z_{n-4} + z_{n-3}z_{n-4}} \text{ for } n \ge 2.$$

$$\begin{aligned} &(v) \quad z_{n+1} - z_{n-4} = \frac{z_{n-1} + z_{n-2}}{1 + z_{n-1} z_{n-2}} - z_{n-4} \\ &= \frac{\left(\frac{z_{n-3} + z_{n-4}}{1 + z_{n-3} z_{n-4}}\right) + \left(\frac{z_{n-4} + z_{n-5}}{1 + z_{n-4} z_{n-5}}\right)}{1 + \left(\frac{z_{n-3} + z_{n-4}}{1 + z_{n-3} z_{n-4}}\right) \left(\frac{z_{n-4} + z_{n-5}}{1 + z_{n-4} z_{n-5}}\right)} - z_{n-4} \\ &= \frac{\left(z_{n-3} + z_{n-4} + z_{n-5} + z_{n-3} z_{n-4} z_{n-5}\right) \left(1 - z_{n-4}^2\right)}{\left(1 + z_{n-3} z_{n-4}\right) \left(1 + z_{n-4} z_{n-5}\right) + \left(z_{n-3} + z_{n-4}\right) \left(z_{n-4} + z_{n-5}\right)} \text{ for } n \geq 3. \end{aligned}$$

Then, the proof is complete.

**Theorem 5.4.** Let  $\{z_n\}_{n=-2}^{\infty}$  be a solution of Eq.(5.2), then the following statements are true

(i) If  $z_{n_0} = \overline{z_2} = 1$ , for some  $n_0 \in \{-1, 0, 1, 2, ...\}$ , then  $z_n = \overline{z_2} = 1$ , for all  $n \ge n_0 + 2.$ 

- Also if  $z_{-2} = \overline{z_2} = 1$ , then  $z_n = \overline{z_2} = 1$ , for all  $n \ge 3$ . (ii) If  $z_{n_0}, z_{n_0+1}, z_{n_0+2} < \overline{z_2} = 1$ , for some  $n_0 \in \{-2, -1, 0, 1, 2, ...\}$ , then  $z_n < \overline{z_2} = 1$ , for all  $n \ge n_0$ .
- (iii) If (i) and (ii) are not satisfied, then  $\{z_n\}_{n=-2}^{\infty}$  oscillates about  $\overline{z_2}=1$ , with positive semicycles of length at most three, and negative semicycles of length
- *Proof.* (i) Let  $z_{n_0} = \overline{z_2} = 1$ , for some  $n_0 \in \{-1, 0, 1, 2, ...\}$ , then from Eq.(5.3) we have  $z_n = \overline{z_2} = 1$ , for all  $n \ge n_0 + 2$ .

If  $z_{-2} = \overline{z_2} = 1$ , then from Eq.(5.3) we have  $z_1 = \overline{z_2} = 1$ , which implies that  $z_n = \overline{z_2} = 1$ , for all  $n \ge 3$ .

- (ii) Let  $z_{n_0}, z_{n_0+1}, z_{n_0+2} < \overline{z_2} = 1$ , for some  $n_0 \in \{-2, -1, 0, 1, 2, ...\}$ , then from Eq.(5.3) we have  $z_n < \overline{z_2} = 1$ , for all  $n \ge n_0$ .
- (iii) Suppose without loss of generality that there exists  $n_0 \in \{-2, -1, 0, 1, 2, ...\}$ , such that  $z_{n_0}, z_{n_0+1}, z_{n_0+2} > \overline{z_2} = 1$ . Then from Eq.(5.3) we have  $z_{n_0+3}, z_{n_0+4} < 1$  $1, z_{n_0+5} > 1, z_{n_0+6} < 1$  and  $z_{n_0+7}, z_{n_0+8}, z_{n_0+9} > \overline{z_2} = 1$ . The proofs of the other possibilities are similar, and will be omitted.

**Theorem 5.5.** The equilibrium point  $\overline{z_2} = 1$  of Eq. (5.2) is globally asymptotically stable.

*Proof.* We proved that  $\overline{z_2} = 1$  of Eq.(5.2) is locally asymptotically stable, and so it suffices to show that  $\lim_{n\to\infty} z_n = 1$ . If there exists  $n_0 \in \{-2, -1, 0, 1, 2, ...\}$ , such that  $z_{n_0} = \overline{z_2} = 1$ , then from Theorem 5.4 we have  $\lim_{n\to\infty} z_n = 1$ . Also, if  $z_{-2}, z_{-1}, z_0 < \overline{z_2} = 1$ , then by Theorem 5.4 we have  $z_n < \overline{z_2} = 1$ , for all  $n \geq -2$ , and from Eq.(5.4), we have  $z_{n+1} > z_{n-1}$ , for  $n \geq 0$ . So the sequences  $\{z_{2n}\}_{n=0}^{\infty}$  and  $\{z_{2n-1}\}_{n=0}^{\infty}$  are increasing and bounded, which implies that the even  $\{z_{2n}\}_{n=0}^{\infty}$  converge to a limit (say  $M_1 > 0$ ) and the odd terms  $\{z_{2n-1}\}_{n=0}^{\infty}$  converge to a limit (say  $M_2 > 0$ ). Then

$$M_1 = \frac{M_1 + M_2}{1 + M_1 M_2}$$
 and  $M_2 = \frac{M_1 + M_2}{1 + M_1 M_2}$ ,

which implies that  $M_1 = M_2 = 1$ .

Now, Suppose that  $z_{-2}, z_{-1}, z_0 > \overline{z_2} = 1$ , then from Eqs.(5.4) - (5.7) we have the following results

The sequence  $\{z_{7n}\}_{n=0}^{\infty}$  is decreasing and bounded, and so converges to a limit  $(\text{say } L_0 > 0)$ .

The sequence  $\{z_{7n+1}\}_{n=0}^{\infty}$  is increasing and bounded, and so converges to a limit (say  $L_1 > 0$ ).

The sequence  $\{z_{7n+2}\}_{n=0}^{\infty}$  is increasing and bounded, and so converges to a limit (say  $L_2 > 0$ ).

The sequence  $\{z_{7n+3}\}_{n=0}^{\infty}$  is decreasing and bounded, and so converges to a limit (say  $L_3 > 0$ ).

The sequence  $\{z_{7n+4}\}_{n=0}^{\infty}$  is increasing and bounded, and so converges to a limit (say  $L_4 > 0$ ).

The sequence  $\{z_{7n+5}\}_{n=0}^{\infty}$  is decreasing and bounded, and so converges to a limit (say  $L_5>0$ ) .

The sequence  $\{z_{7n+6}\}_{n=0}^{\infty}$  is decreasing and bounded, and so converges to a limit (say  $L_6 > 0$ ).

So we have from Eq.(5.2) that

$$L_0 = \frac{L_4 + L_5}{1 + L_4 L_5}, \quad L_1 = \frac{L_5 + L_6}{1 + L_5 L_6}, \quad L_2 = \frac{L_0 + L_6}{1 + L_0 L_6},$$

$$L_3 = \frac{L_0 + L_1}{1 + L_0 L_1}, \quad L_4 = \frac{L_1 + L_2}{1 + L_1 L_2}, \quad L_5 = \frac{L_2 + L_3}{1 + L_2 L_3},$$

$$L_6 = \frac{L_3 + L_4}{1 + L_3 L_4}.$$

The solution of this system is either  $L_i=-1,\,i=0,1,...6,$  or  $L_i=0,\,i=0,1,...6,$  or  $L_i=1,\,i=0,1,...6.$  Since  $L_i>0,\,i=0,1,...6$ , we have  $\lim_{n\to\infty}\,z_n=1.$ 

The proofs for the other cases are as follows.

 $z_{-2}, z_{-1} > \overline{z_2} = 1, z_0 < \overline{z_2} = 1,$  or  $z_{-2}, z_{-1} < \overline{z_2} = 1, z_0 > \overline{z_2} = 1,$  or  $z_{-2} > \overline{z_2} = 1, z_{-1}, z_0 < \overline{z_2} = 1,$  or  $z_{-2} < \overline{z_2} = 1, z_{-1}, z_0 > \overline{z_2} = 1,$  are similar to the proof of the last case, and will be omitted. Therefore the proof is complete.

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