On a Relevant Aspect in Difference Equations

By

Ezio Marchi *)

Abstract: In this short note, we obtain the solution of the most general linear system of difference. First this was solved in [1], however here we solve it in a much more easy way.

*) Emeritus Professor, Univ. Nac. De San Luis, San Luis, Argentina, Founder and First Director IMASL.

(ex) Superior Researcher CONICET.

e-mail: emarchi1940@gmail.com.
Consider the infinite set of nonlinear equation

\[ a_{j+1} = \sum_{k=0}^{j} a_k^{j+1} a_k + \sum_{i=1}^{j-1} \sum_{k=1}^{j-1} \gamma_{i,k}^{j+1} a_i a_k + b_{j+1} \quad \text{for } j > 0 \]

Introducing

\[ ^1a_j = ^2a_j + ^2Q_j \]

it turns out \(^1a_j = ^2q_j\) for \(0 \leq i \leq 2\) because \(^1a_{j+1}\) only has nonlinear terms for \(j \geq 2\).

If we develop \(a_j\) as a funcion of the initial condition \(a_0\) we have

\[ ^2Q_{j+1} = \left( \sum_{r=1}^{j+1} \sum_{(l_1,l_2,\ldots,l_r) \in E_r^{j+1}} \nabla_{(l_1,l_2,\ldots,l_r),j+1} \right) q_0 \]

\[ + \sum_{i=1}^{i} \left( \sum_{r=1}^{j+1-2} \sum_{(l_1,\ldots,l_r) \in E_r^{j+1}} \nabla_{(l_1,\ldots,l_r),j+1} \right) ^1b_i + ^1b_{j+1} \]

Where \(E_r^{i}\) is the set of all \(r\) – components vectors \((l_1,\ldots, l_r)\) such that

\[ \sum_{i=1}^{r} l_i = l \quad \text{whith} \quad l_1 = \text{integer} \]

and

\[ \nabla_{(l_1,l_2,\ldots,l_r)} \equiv ^1a_j^{l_1} \cdot ^1a_j^{l_1-l_2} \cdot ^1a_j^{l_1-l_2-l_3} \cdot \ldots \cdot ^1a_j^{l_1-\sum_{i=1}^{r-1} l_i} \]
Introduction

The subject of difference equations is a very important topic from the theoretical point of view and mainly for applications. One good reference is the book by Poole [2].

We remember the reader that if we wish to solve the most general linear problem in difference equations, then we have to solve the following one, namely:

\[ x_m = a_{m-1}^m x_{m-1} + a_{m-2}^m x_{m-2} + \cdots + a_1^m x_1 + a_0^m x_e + b_m \]

This has been solved by induction principle by the authors many years ago. However this approach was difficult.

We give a view of the older method. Now here we are solving it in an easy way.

By the way, we would like to say that many specialists in the subject and some paragraphs in advance and common books, say that this general problem is unsolvable. Moreover, many of these specialists criticize it, since in the computer the memory blows up for some complicate problems.

Our old formula was applied successfully in several subjects in particular to mathematical models in biothecnology.

Now, we have found a now form which is easy that the old one.

In the equation (1) if we revert the order, that is to say

\[ x_m = a_0^n x_0 + a_1^m x_1 \cdots + a_{m-2}^m x_{m-2} + a_{m-1}^m x_{m-1} + b_m \]

and now take the first \( n \) terms from \( n = 0 \) in the form

\[ x_1 = a_0^1 x_0 + b^1 \]
\[ x_2 = a_0^2 x_0 + a_1^2 x_1 + b^2 \]
\[ x_3 = a_0^3 x_0 + a_1^3 x_1 + a_2^3 x_2 + b^3 \]
\[ x_{m-2} = a_0^{m-2} x_0 + a_1^{m-2} x_1 + a_2^{m-2} x_2 + \cdots + b^{m-2} \]
\[ x_{m-1} = a_0^{m-1} x_0 + a_1^{m-1} x_1 + a_2^{m-1} x_2 + \cdots a_{m-2}^{m-1} x_{m-2} + b^{m-1} \]
\[ x_m = a_0^m x_0 + a_1^m x_1 + a_2^m x_2 + \cdots + a_{m-1}^m x_{m-1} + b^m \]

Now if you take and define the matrix \( mxm \)
\[ A_m = \begin{pmatrix} a_0^1 & a_1^1 & \cdots & a_m^1 \\ a_0^2 & a_1^2 & \cdots & a_m^2 \\ a_0^3 & a_1^3 & \cdots & a_m^3 \\ \vdots & \vdots & \ddots & \vdots \\ a_0^m & a_1^m & \cdots & a_{m-1}^m \end{pmatrix} \]

and the column vector

\[ \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix} \]

Then the previous system by linear algebra may reduce to

\[ \begin{pmatrix} x_1 \\ x_1 \\ \vdots \\ x_m \end{pmatrix} = A \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_{m-1} \end{pmatrix} + b \]
Introducing

\[ \bar{x}(r, s) = \begin{pmatrix} x_r \\ \vdots \\ x_s \end{pmatrix} \]

\( s > r \), of length \( s - r \), the one of the system is transformed to

\[ (\bar{x}(1, m) - b) = A(\bar{x}(0, m - 1)) + b \]

From here we have

\[ (\bar{x}(1, m) - b) = A\bar{x}(0, m - 1) \]

Now \( A \) is triangular and if the determinant is different from zero, or

\[ \prod_{j=1}^{m} a_{j-1} \]

then it is computed and is well defined the inverse of \( A \). We call \( A^{-1} \) its inverse. Then multiply from the left we have

\[ A^{-1}(\bar{x}(1, m) - b) = \bar{x}(0, m - 1) \]

or

\[ -A^{-1}b = \bar{x}(0, m - 1) - A^{-1}\bar{x}(1, m) \]

\[ -A^{-1}b = \begin{pmatrix} x_0 \\ x_{m-1} \end{pmatrix} - A^{-1} \begin{pmatrix} x_1 \\ x_m \end{pmatrix} \]

\[ -A^{-1}b = \begin{pmatrix} x_0 - A_{11}^{-1}x_1 \\ x_1 - A_{22}^{-1}x_2 \end{pmatrix} \]

This gives \( x_0 \) all the other \( x^s \) may be easily determined. Therefore this is a solution more general but simple.
Bibliography


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