

*Research Article*

## **Existence of Periodic Positive Solutions for Abstract Difference Equations**

**Shugui Kang, Yaqiong Cui, and Jianmin Guo**

*Institute of Applied Mathematics, Shanxi Datong University Datong, Shanxi 037009, China*

Correspondence should be addressed to Shugui Kang, dtkangshugui@126.com

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We will consider the existence of multiple positive periodic solutions for a class of abstract difference equations by using the well-known fixed point theorem (due to Krasnoselskii).

In the past several years, the existence of periodic solutions for first-order functional differential equations

$$y'(t) = -a(t)y(t) + f(t, y(t - \tau(t))) \quad (1)$$

has been extensively investigated (see [1–3], and the references therein). In [4–6], the existence of periodic positive solutions for difference equations

$$x_{n+1} = a_n x_n + \lambda h_n f(x_{n-\tau(n)}) \quad (2)$$

has been considered. To the best of our knowledge, however, little has been done for the abstract difference equations (see [7–9]). In this note, we will consider this problem. To this end, let  $X$  be a real Banach space and let  $K \subset X$  be a cone, then a Banach space  $X$  with a partial ordering  $\leq$  induced by a cone  $K$  is called an ordered Banach space. On the other hand, we will denote the identity operator defined on  $X$  by  $I$ .

In [7–9], the authors considered the existence of periodic solutions for the abstract equation

$$x_{n+1} = A_n x_n + F_n(x_n). \quad (3)$$

In this note, we will consider the equation

$$x_{n+1} = A_n x_n + \lambda F_n(x_{n-\tau(n)}), \quad n \in \mathbb{Z}, \quad (4)$$

where  $\{A_n\}_{n \in \mathbb{Z}}$  is a  $T$ -periodic sequence of bounded linear operator defined on  $X$  and satisfies  $(\prod_{k=0}^{T-1} A_k^{-1} - I)^{-1} A_n (\prod_{k=0}^{T-1} A_k^{-1} - I) = A_n$  for  $n \in \mathbb{Z}$ ,  $(\prod_{k=0}^{T-1} A_k^{-1} - I)x \in K$  and  $(\prod_{k=0}^{T-1} A_k^{-1} - I)^{-1} x \in K$  for any  $x \in K$ ,  $A_k x \in K$  and  $A_k^{-1} x \in K$  for any  $x \in K$  ( $k = 0, 1, \dots, T-1$ ),  $\{\tau(n)\}_{n \in \mathbb{Z}}$  is an integer valued  $T$ -periodic sequence, and  $\{F_n\}_{n \in \mathbb{Z}}$  is a  $T$ -periodic sequence of bounded functions from  $X$  to  $K$ , and  $\lambda$  is a positive constant.

If (4) has a  $T$ -periodic solution in  $X$ , then we have

$$\prod_{k=0}^n A_k^{-1} x_{n+1} - \prod_{k=0}^{n-1} A_k^{-1} x_n = \prod_{k=0}^n A_k^{-1} (\lambda F_n(x_{n-\tau(n)})). \quad (5)$$

Summing the above equation from  $n$  to  $n+T-1$ , we have

$$\prod_{k=0}^{n-1} A_k^{-1} \left( \prod_{k=n}^{n+T-1} A_k^{-1} - I \right) x_n = \sum_{s=n}^{n+T-1} \prod_{k=0}^s A_k^{-1} (\lambda F_s(x_{s-\tau(s)})). \quad (6)$$

That is,

$$x_n = \lambda \sum_{s=n}^{n+T-1} G(n, s) F_s(x_{s-\tau(s)}), \quad n \in \mathbb{Z}, \quad (7)$$

where

$$G(n, s) = \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right)^{-1} \prod_{k=n}^s A_k^{-1}. \quad (8)$$

If (7) has a  $T$ -periodic solution in  $X$ , then we have

$$\begin{aligned} x_{n+1} - x_n &= \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right)^{-1} \sum_{s=n+1}^{n+T} \prod_{k=n+1}^s A_k^{-1} (\lambda F_s(x_{s-\tau(s)})) \\ &\quad - \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right)^{-1} \sum_{s=n}^{n+T-1} \prod_{k=n}^s A_k^{-1} (\lambda F_s(x_{s-\tau(s)})) \end{aligned}$$

$$\begin{aligned}
&= \left( \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right)^{-1} A_n \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right) - I \right) \sum_{s=n}^{n+T-1} G(n, s) (\lambda F_s(x_{s-\tau(s)})) \\
&\quad + \left( \prod_{k=0}^{T-1} A_k^{-1} - I \right)^{-1} \left( \prod_{k=n+1}^{n+T} A_k^{-1} - I \right) (\lambda F_n(x_{n-\tau(n)})) \\
&= A_n x_n - x_n + \lambda F_n(x_{n-\tau(n)}).
\end{aligned} \tag{9}$$

This equation is equivalent to (4). Thus, we have the following result.

**Theorem 1.** *Assume that  $A_0, A_1, \dots, A_{T-1}$  and  $(\prod_{k=0}^{T-1} A_k^{-1} - I)$  are invertible and  $A_{n+1}^{-1} A_{n+2}^{-1} \dots A_{n+T}^{-1} = A_0^{-1} A_1^{-1} \dots A_{T-1}^{-1}$  ( $n \in \mathbb{Z}$ ). Then  $\{x_n\}_{n \in \mathbb{Z}}$  ( $x_n \in X$ ) is a  $T$ -periodic solution of (4) if and only if it is a  $T$ -periodic solution of (7).*

We now assume that  $0 < N \leq \|G(n, s)\| \leq M < +\infty$  for  $n \in \mathbb{Z}$  and  $n \leq s \leq n + T - 1$  and that  $\sigma = N/M$ . To obtain our main results, we firstly give a lemma. The proof of that lemma can be found in [10].

**Lemma 1.** *Let  $E$  be a Banach space, and let  $P \subset E$  be a cone. Assume  $\Omega_1, \Omega_2$  are bounded open subsets of  $E$  such that  $0 \in \Omega_1 \subset \overline{\Omega_1} \subset \Omega_2$ . Suppose that  $T : P \cap (\overline{\Omega_2} \setminus \Omega_1) \rightarrow P$  is a completely continuous operator such that*

- (1)  $\|Tu\| \leq \|u\|$  for  $u \in P \cap \partial\Omega_1$  and  $\|Tu\| \geq \|u\|$  for  $u \in P \cap \partial\Omega_2$  or that
- (2)  $\|Tu\| \geq \|u\|$  for  $u \in P \cap \partial\Omega_1$  and  $\|Tu\| \leq \|u\|$  for  $u \in P \cap \partial\Omega_2$ .

Then  $T$  has a fixed point in  $P \cap (\overline{\Omega_2} \setminus \Omega_1)$ .

For the sake of convenience, the conditions needed for our criteria are listed as follows.

- (H<sub>1</sub>)  $F_n \in C(X, X)$ , and there exists  $\{u_k\} \subset X$  with  $\|u_k\| \rightarrow 0$  such that  $F_n(u_k) > \theta$  ( $u_k \geq \theta$ ) for  $n = 1, 2, \dots, T$  and  $k = 1, 2, \dots$ .
- (H<sub>2</sub>)  $F_n \in C(X, X)$  and  $F_n(u) > \theta$  for  $u > \theta$  and  $n = 1, 2, \dots, T$ .
- (L<sub>1</sub>)  $\lim_{\|u\| \rightarrow 0} \|F_n(u)\| / \|u\| = \infty$  for  $n = 1, 2, \dots, T$ .
- (L<sub>2</sub>)  $\lim_{\|u\| \rightarrow \infty} \|F_n(u)\| / \|u\| = \infty$  for  $n = 1, 2, \dots, T$ .
- (L<sub>3</sub>)  $\lim_{\|u\| \rightarrow 0} \|F_n(u)\| / \|u\| = 0$  for  $n = 1, 2, \dots, T$ .
- (L<sub>4</sub>)  $\lim_{\|u\| \rightarrow \infty} \|F_n(u)\| / \|u\| = 0$  for  $n = 1, 2, \dots, T$ .
- (L<sub>5</sub>)  $\lim_{\|u\| \rightarrow 0} \|F_n(u)\| / \|u\| = l$  for  $n = 1, 2, \dots, T$  and  $0 < l < \infty$ .
- (L<sub>6</sub>)  $\lim_{\|u\| \rightarrow \infty} \|F_n(u)\| / \|u\| = L$  for  $n = 1, 2, \dots, T$  and  $0 < L < \infty$ .

Now let  $\widehat{Y}$  be the set of all  $T$ -periodic sequences in  $X$ , endowed with the usual linear structure and the norm

$$\|u\| = \max_{0 \leq n \leq T-1} \|u_n\|. \tag{10}$$

Then  $\hat{Y}$  is a Banach space with cone

$$\Omega = \left\{ u = \{u_n\} \in \hat{Y} : u_n \geq \theta, \|u_n\| \geq \sigma \|u\|, n \in Z \right\}. \quad (11)$$

Define a mapping  $H : \hat{Y} \rightarrow \hat{Y}$  by

$$(Hu)_n = \lambda \sum_{s=n}^{n+T-1} G(n, s) (F_s(u_{s-\tau(s)})), \quad n \in Z. \quad (12)$$

Then it is easily seen that  $H$  is completely continuous on (bounded) subset of  $\Omega$ , and for  $u \in \Omega$ ,

$$\begin{aligned} \|(Hu)_n\| &\leq \lambda \sum_{s=n}^{n+T-1} \|G(n, s)\| \cdot \|F_s(u_{s-\tau(s)})\| \\ &\leq \lambda M \sum_{s=n}^{n+T-1} \|F_s(u_{s-\tau(s)})\| \end{aligned} \quad (13)$$

so that

$$\|(Hu)_n\| \geq \lambda N \sum_{s=n}^{n+T-1} \|F_s(u_{s-\tau(s)})\| \geq \sigma \|Hu\| \quad (14)$$

That is,  $H\Omega$  is contained in  $\Omega$ .

**Lemma 2.** Assume that there exist two positive numbers  $a$  and  $b$  such that  $a \neq b$ ,

$$\max_{0 \leq \|x\| \leq a, 0 \leq n \leq T-1} \|F_n(x)\| \leq \frac{a}{\lambda A}, \quad (15)$$

$$\min_{\sigma b \leq \|x\| \leq b, 0 \leq n \leq T-1} \|F_n(x)\| \geq \frac{b}{\lambda B}, \quad (16)$$

where

$$A = \max_{0 \leq n \leq T-1} \sum_{s=n}^{n+T-1} \|G(n, s)\|, \quad (17)$$

$$B = \min_{0 \leq n \leq T-1} \sum_{s=n}^{n+T-1} \|G(n, s)\|. \quad (18)$$

Then there exists  $\bar{u} \in \Omega$  which is a fixed point of  $H$  and satisfies  $\min\{a, b\} \leq \|\bar{u}\| \leq \max\{a, b\}$ .

*Proof.* Let  $\Omega_\xi = \{\omega \in \Omega \mid \|\omega\| < \xi\}$ . Assume that  $a < b$ , then, for any  $u \in \Omega$  which satisfies  $\|u\| = a$ , in view of (15), we have

$$\|(Hu)_n\| \leq \left\{ \lambda \sum_{s=n}^{n+T-1} \|G(n, s)\| \right\} \cdot \frac{a}{\lambda A} \leq \lambda A \cdot \frac{a}{\lambda A} = a. \quad (19)$$

That is,  $\|Hu\| \leq \|u\|$  for  $u \in \partial\Omega_a$ . For any  $u \in \Omega$  which satisfies  $\|u\| = b$ , we have

$$\|(Hu)_n\| \geq \left\{ \lambda \sum_{s=n}^{n+T-1} \|G(n, s)\| \right\} \cdot \frac{b}{\lambda B} \geq \lambda B \cdot \frac{b}{\lambda B} = b. \quad (20)$$

That is, we have  $\|Hu\| \geq \|u\|$  for  $u \in \partial\Omega_b$ . In view of Theorem 1, there exists  $\bar{u} \in \Omega$ , which satisfies  $a \leq \|\bar{u}\| \leq b$  such that  $H\bar{u} = \bar{u}$ . If  $a > b$ , (19) is replaced by  $\|(Hu)_n\| \geq b$  in view of (16) and (20) is replaced by  $\|(Hu)_n\| \leq a$  in view of (15). The same conclusion is proved. The proof is complete.  $\square$

**Theorem 2.** *Suppose  $(H_1)$ ,  $(L_1)$ , and  $(L_2)$  hold. Then for any  $\lambda \in (0, \lambda^*)$ , (4) has at least two positive periodic solutions, where*

$$\lambda^* = \frac{1}{A} \sup_{r>0} \frac{r}{\max_{0 \leq \|u\| \leq r, 0 \leq n \leq T-1} \|F_n(u)\|}. \quad (21)$$

*Proof.* In view of  $(H_1)$ , we can let  $q(r) = r / (A \max_{0 \leq \|u\| \leq r, 0 \leq n \leq T-1} \|F_n(u)\|)$ . By  $(L_1)$  and  $(L_2)$ , we see further that  $\lim_{r \rightarrow 0} q(r) = \lim_{r \rightarrow \infty} q(r) = 0$ . Thus, there exists  $r_0 > 0$  such that  $q(r_0) = \max_{r>0} q(r) = \lambda^*$ . For any  $\lambda \in (0, \lambda^*)$ , by the intermediate value theorem, there exist  $a_1 \in (0, r_0)$  and  $a_2 \in (r_0, \infty)$  such that  $q(a_1) = q(a_2) = \lambda$ . Thus, we have  $\|F_n(u)\| \leq a_1 / (\lambda A)$  for  $\|u\| \in [0, a_1]$  and  $n = 0, 1, 2, \dots, T-1$ , and  $\|F_n(u)\| \leq a_2 / (\lambda A)$  for  $\|u\| \in [0, a_2]$  and  $n = 0, 1, 2, \dots, T-1$ . On the other hand, in view of  $(L_1)$  and  $(L_2)$ , we see that there exist  $b_1 \in (0, a_1)$  and  $b_2 \in (a_2, \infty)$  such that  $\|F_n(u)\| / \|u\| \geq 1 / (\lambda \sigma B)$  for  $\|u\| \in (0, b_1) \cup [b_2 \sigma, \infty)$ . That is,  $\|F_n(u)\| \geq b_1 / (\lambda B)$  for  $\|u\| \in [b_1 \sigma, b_1]$  and  $\|F_n(u)\| \geq b_2 / (\lambda B)$  for  $\|u\| \in [b_2 \sigma, b_2]$ . An application of Lemma 2 leads to two distinct solutions of (4).  $\square$

**Theorem 3.** *Suppose  $(H_2)$ ,  $(L_3)$ , and  $(L_4)$  hold. Then for any  $\lambda > \lambda^{**}$ , (4) has at least two positive periodic solutions, where*

$$\lambda^{**} = \frac{1}{B} \inf_{r>0} \frac{r}{\min_{\sigma r \leq \|u\| \leq r, 0 \leq n \leq T-1} \|F_n(u)\|}, \quad (22)$$

and  $B$  is defined by (18).

*Proof.* Let  $p(r) = r / (B \min_{\sigma r \leq \|u\| \leq r, 0 \leq n \leq T-1} \|F_n(u)\|)$ . Clearly,  $p \in C((0, \infty), (0, \infty))$ . From  $(L_3)$  and  $(L_4)$ , we see that  $\lim_{r \rightarrow 0} p(r) = \lim_{r \rightarrow \infty} p(r) = \infty$ . Thus, there exists  $r_0 > 0$  such that  $p(r_0) = \min_{r>0} p(r) = \lambda^{**}$ . For any  $\lambda > \lambda^{**}$ , there exist  $b_1 \in (0, r_0)$  and  $b_2 \in (r_0, \infty)$  such that  $p(b_1) = p(b_2) = \lambda$ . Thus we have  $\|F_n(u)\| \geq b_1 / (\lambda B)$  for  $\|u\| \in [\sigma b_1, b_1]$  and  $n = 0, 1, \dots, T-1$ , and  $\|F_n(u)\| \geq b_2 / (\lambda B)$  for  $\|u\| \in [\sigma b_2, b_2]$  and  $n = 0, 1, \dots, T-1$ . On the other hand, in view of  $(L_3)$ , we see that there exists  $a_1 \in (0, b_1)$  such that  $\|F_n(u)\| / \|u\| \leq 1 / (\lambda A)$  for  $\|u\| \in (0, a_1]$  and

$n = 0, 1, \dots, T-1$ . Thus we have  $\|F_n(u)\| \leq a_1/(\lambda A)$  for  $0 \leq \|u\| \leq a_1$  and  $n = 0, 1, \dots, T-1$ . In view of (L<sub>4</sub>), we see that there exists  $a \in (b_2, \infty)$  such that  $\|F_n(u)\|/\|u\| \leq 1/(\lambda A)$  for  $\|u\| \in (a, \infty)$  and  $n = 0, 1, \dots, T-1$ . Let  $\delta = \max_{0 \leq \|u\| \leq a, 0 \leq n \leq T-1} \|F_n(u)\|$ . Then we have  $\|F_n(u)\| \leq a_2/(\lambda A)$  for  $\|u\| \in [0, a_2]$  and  $n = 0, 1, \dots, T-1$ , where  $a_2 > a$  and  $a_2 \geq \lambda \delta A$ . An application of Lemma 2 leads to two distinct solutions of (4).  $\square$

**Theorem 4.** Assume that (H<sub>2</sub>), (L<sub>5</sub>), and (L<sub>6</sub>) hold. Then, for each  $\lambda$  satisfying

$$\frac{1}{\sigma B L} < \lambda < \frac{1}{A l} \quad (23)$$

or

$$\frac{1}{\sigma B l} < \lambda < \frac{1}{A L}, \quad (24)$$

equation (4) has a positive periodic solution.

*Proof.* Suppose (23) holds. Let  $\varepsilon > 0$  such that

$$\frac{1}{\sigma B(L - \varepsilon)} \leq \lambda \leq \frac{1}{A(l + \varepsilon)}. \quad (25)$$

Note that  $l > 0$ , then there exists  $H_1 > 0$  such that  $\|F_n(u)\| \leq (l + \varepsilon)\|u\|$  for  $0 < \|u\| \leq H_1$  and  $n = 0, 1, \dots, T-1$ . So, for  $u \in \Omega$  with  $\|u\| = H_1$ , we have

$$\begin{aligned} \|(Hu)_n\| &\leq \lambda(l + \varepsilon) \sum_{s=n}^{n+T-1} \|G(n, s)\| \cdot \|u_{s-\tau(s)}\| \\ &\leq \lambda(l + \varepsilon)\|u\| \sum_{s=n}^{n+T-1} \|G(n, s)\| \\ &\leq \lambda A(l + \varepsilon)\|u\| \leq \|u\|. \end{aligned} \quad (26)$$

Next, since  $L > 0$ , there exists a  $\bar{H}_2 > 0$  such that  $\|F_n(u)\| \geq (L - \varepsilon)\|u\|$  for  $\|u\| \geq \bar{H}_2$  and  $n = 0, 1, \dots, T-1$ . Let  $H_2 = \max\{2H_1, \bar{H}_2\}$ . Then for  $u \in \Omega$  with  $\|u\| = H_2$ ,

$$\begin{aligned} \|(Hu)_n\| &\geq \lambda(L - \varepsilon) \sum_{s=n}^{n+T-1} \|G(n, s)\| \cdot \|u_{s-\tau(s)}\| \\ &\geq \lambda(L - \varepsilon)\sigma\|u\| \sum_{s=n}^{n+T-1} \|G(n, s)\| \\ &\geq \lambda(L - \varepsilon)\sigma B\|u\| \geq \|u\|. \end{aligned} \quad (27)$$

In view of Lemma 1, we see that (4) has a positive periodic solution.

The other case is similarly proved.  $\square$

Our Theorems 1–4 generalize the main results from [5, 6].

If  $T = 2$ ,  $X$  is a Hilbert space,  $A_0, A_1$ , and  $A_0^{-1}A_1^{-1} - I$  are invertible self-conjugate operator defined on  $X$ ,  $A_0A_1, (A_0^{-1}A_1^{-1} - I)A_0, (A_0^{-1}A_1^{-1} - I)A_1$  are self-conjugate operator defined on  $X$ , then  $A_0, A_1$  satisfy conditions of this paper.

As an example, let both  $\{\lambda_n\}$  and  $\{\lambda'_n\}$  be real bounded sequence,  $\{\mu_n\}$  and  $\{\mu'_n\}$  are also real bounded sequence, where

$$\mu_n = \begin{cases} \frac{1}{\lambda_n}, & \lambda_n \neq 0, \\ 0, & \lambda_n = 0, \end{cases} \quad \mu'_n = \begin{cases} \frac{1}{\lambda'_n}, & \lambda'_n \neq 0, \\ 0, & \lambda'_n = 0. \end{cases} \quad (28)$$

$\{e_n\}$  is complete orthonormal set of space  $l^2 : e_n = \{0, \dots, 0, 1, 0, \dots, 0\}$  ( $n = 1, 2, \dots$ ). Let

$$A_0x = \sum_{n=1}^{\infty} \xi_n \lambda_n e_n, \quad A_1x = \sum_{n=1}^{\infty} \xi_n \lambda'_n e_n \quad (29)$$

for any  $x = \sum_{n=1}^{\infty} \xi_n e_n$ , then  $A_0$  and  $A_1$  are both self-conjugate operator, and satisfy all of above conditions.

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