



On the Dynamics of a System of Difference Equations

$$x_{n+1} = x_{n-1}y_n - 1, y_{n+1} = y_{n-1}z_n - 1, z_{n+1} = z_{n-1}x_n - 1$$

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Abstract

In this paper, we study the dynamics of following system of nonlinear difference equations $x_{n+1} = x_{n-1}y_n - 1$, $y_{n+1} = y_{n-1}z_n - 1$, $z_{n+1} = z_{n-1}x_n - 1$. Especially we investigate the periodicity, boundedness and stability of related system of difference equations.

Keywords: difference equations, dynamical systems, periodicity, boundedness, stability.

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1. Introduction

Over the last years difference equations and systems of difference equations have been huge attention by scientists and mathematicians. This attention is particularly related to applications in different fields of science especially ecology, economy, physics and so on. As long as they achieved more meaningful and impressive results and applications, this attention continues to increase at the high level. Several latest results can be found in the following papers:

In [15], Kent et al studied dynamics of difference equation

$$x_{n+1} = x_n x_{n-1} - 1.$$

Further, in [1], Liu et al and in [25], Wang et al obtained some significant results about related difference equation.

In [?], Taşdemir studied the dynamics of following system of difference equations

$$x_{n+1} = x_{n-1}y_n - 1, y_{n+1} = y_{n-1}x_n - 1.$$

In [26], Kurbanlı et al investigated positive solutions of system of difference equations

$$x_{n+1} = \frac{x_{n-1}}{y_n x_{n-1} + 1}, y_{n+1} = \frac{y_{n-1}}{x_n y_{n-1} + 1}.$$

In [27], Kurbanlı studied the solutions of the system of difference equations

$$x_{n+1} = \frac{x_{n-1}}{y_n x_{n-1} + 1}, y_{n+1} = \frac{y_{n-1}}{x_n y_{n-1} + 1}, z_{n+1} = \frac{z_{n-1}}{y_n z_{n-1} + 1}.$$

Furthermore, there are many books and papers related to difference equations see [1] - [29].

In this paper, we investigate the dynamics of following system of nonlinear difference equations:

$$x_{n+1} = x_{n-1}y_n - 1, y_{n+1} = y_{n-1}z_n - 1, z_{n+1} = z_{n-1}x_n - 1, n = 0, 1, \dots, \quad (1.1)$$

where the all initial conditions are real numbers. Especially, we study equilibrium points, stability of solutions, existence of periodic solutions and boundedness of solutions of related system.

Firstly, we give some definitions and theorems which are used during this study.

Let us introduce a six-dimensional discrete dynamical system of the form

$$\begin{aligned}x_{n+1} &= f_1(x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1}), \\y_{n+1} &= f_2(x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1}), \\z_{n+1} &= f_3(x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1})\end{aligned}\tag{1.2}$$

$n = 0, 1, \dots$, where $f_1 : I_1^2 \times I_2^2 \times I_3^2 \rightarrow I_1$, $f_2 : I_1^2 \times I_2^2 \times I_3^2 \rightarrow I_2$ and $f_3 : I_1^2 \times I_2^2 \times I_3^2 \rightarrow I_3$ are continuously differentiable functions and I_1, I_2, I_3 are some intervals of real numbers. Moreover, a solution $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ of system (1.2) is uniquely determined by initial values $(x_i, y_i, z_i) \in I_1 \times I_2 \times I_3$ for $i \in \{-1, 0\}$.

Definition 1.1. Along with the system (1.2), we consider the corresponding vector map

$$F = \{f_1, x_n, x_{n-1}, f_2, y_n, y_{n-1}, f_3, z_n, z_{n-1}\}.$$

A point $(\bar{x}, \bar{y}, \bar{z})$ is called an equilibrium point of the system (1.2) if

$$\begin{aligned}\bar{x} &= f_1(\bar{x}, \bar{x}, \bar{y}, \bar{y}, \bar{z}, \bar{z}), \\ \bar{y} &= f_2(\bar{x}, \bar{x}, \bar{y}, \bar{y}, \bar{z}, \bar{z}), \\ \bar{z} &= f_3(\bar{x}, \bar{x}, \bar{y}, \bar{y}, \bar{z}, \bar{z}).\end{aligned}$$

The point $(\bar{x}, \bar{y}, \bar{z})$ is also called a fixed point of the vector map F .

Definition 1.2. Let $(\bar{x}, \bar{y}, \bar{z})$ be an equilibrium point of the system (1.2).

(i) An equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ of system (1.2) is called stable if, for every $\varepsilon > 0$, there exists $\delta > 0$ such that, for every initial value $(x_i, y_i, z_i) \in I_1 \times I_2 \times I_3$, with

$$\sum_{i=-1}^0 |x_i - \bar{x}| < \delta, \sum_{i=-1}^0 |y_i - \bar{y}| < \delta, \sum_{i=-1}^0 |z_i - \bar{z}| < \delta$$

implying $|x_n - \bar{x}| < \varepsilon, |y_n - \bar{y}| < \varepsilon$ and $|z_n - \bar{z}| < \varepsilon$ for $n \in \mathbb{N}$.

(ii) An equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ of system (1.2) is called unstable, if it is not stable.

(iii) An equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ of system (1.2) is called locally asymptotically stable if it is stable and if, in addition, there exists $\gamma > 0$ such that

$$\sum_{i=-1}^0 |x_i - \bar{x}| < \gamma, \sum_{i=-1}^0 |y_i - \bar{y}| < \gamma, \sum_{i=-1}^0 |z_i - \bar{z}| < \gamma,$$

and $(x_n, y_n, z_n) \rightarrow (\bar{x}, \bar{y}, \bar{z})$ as $n \rightarrow \infty$.

(iv) An equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ of system (1.2) is called a global attractor if $(x_n, y_n, z_n) \rightarrow (\bar{x}, \bar{y}, \bar{z})$ as $n \rightarrow \infty$.

(v) An equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ of system (1.2) is called globally asymptotically stable if it is stable and a global attractor.

Definition 1.3. Let $(\bar{x}, \bar{y}, \bar{z})$ be an equilibrium point of the map F where f_1, f_2 and f_3 are continuously differentiable functions at $(\bar{x}, \bar{y}, \bar{z})$. The linearized system of system (1.2) about the equilibrium point $(\bar{x}, \bar{y}, \bar{z})$ is

$$X_{n+1} = F(X_n) = BX_n,$$

where

$$X_n = \begin{pmatrix} x_n \\ x_{n-1} \\ y_n \\ y_{n-1} \\ z_n \\ z_{n-1} \end{pmatrix}$$

and B is a Jacobian matrix of system (1.2) about the equilibrium point $(\bar{x}, \bar{y}, \bar{z})$.

Definition 1.4. Assume that $X_{n+1} = F(X_n), n = 0, 1, \dots$, is a system of difference equations such that \bar{X} is a fixed point of F . If no eigenvalues of the Jacobian matrix B about \bar{X} have absolute value equal to one, then \bar{X} is called hyperbolic. Otherwise, \bar{X} is said to be nonhyperbolic.

Theorem 1.5 (Linearized Stability Theorem [28], p.11). Assume that

$$X_{n+1} = F(X_n), n = 0, 1, \dots,$$

is a system of difference equations such that \bar{X} is a fixed point of F .

(i) If all eigenvalues of the Jacobian matrix B about \bar{X} lie inside the open unit disk $|\lambda| < 1$, that is, if all of them have absolute value less than one, then \bar{X} is locally asymptotically stable.

(ii) If at least one of them has a modulus greater than one, then \bar{X} is unstable.

Definition 1.6. A solution $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ of system (1.2) is bounded and persists if there exist constants M, N such that $M < N$ and

$$M < x_n, y_n, z_n < N, n = -m, -m+1, \dots$$

Definition 1.7. A positive solution $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ of system (1.2) is periodic with period p if

$$x_{n+p} = x_n, y_{n+p} = y_n, z_{n+p} = z_n \text{ for all } n \geq -1.$$

2. Equilibrium Points of System (1.1)

This section, we find out the equilibrium points of system (1.1).

Theorem 2.1. *There are two equilibrium points of system (1.1) which are each elements of equilibrium points golden ratio or its conjugate. The equilibrium points of system (1.1) are:*

$$(\bar{x}_1, \bar{y}_1, \bar{z}_1) = \left(\frac{1 + \sqrt{5}}{2}, \frac{1 + \sqrt{5}}{2}, \frac{1 + \sqrt{5}}{2} \right), \tag{2.1}$$

$$(\bar{x}_2, \bar{y}_2, \bar{z}_2) = \left(\frac{1 - \sqrt{5}}{2}, \frac{1 - \sqrt{5}}{2}, \frac{1 - \sqrt{5}}{2} \right). \tag{2.2}$$

Note that all elements of the first equilibrium point equal to $\frac{1 + \sqrt{5}}{2} \approx 1.618$ which is golden ratio.

Proof. Let $x_n = \bar{x}$, $y_n = \bar{y}$ and $z_n = \bar{z}$ for all $n \geq -1$. Then, we obtain following system from system (1.1):

$$\bar{x} = \bar{x} \cdot \bar{y} - 1, \tag{2.3}$$

$$\bar{y} = \bar{y} \cdot \bar{z} - 1, \tag{2.4}$$

$$\bar{z} = \bar{z} \cdot \bar{x} - 1. \tag{2.5}$$

Therefore, we have easily from (2.3)-(2.5):

$$\begin{aligned} \bar{x} &= \frac{1 + \sqrt{5}}{2}, \bar{y} = \frac{1 + \sqrt{5}}{2}, \bar{z} = \frac{1 + \sqrt{5}}{2}, \\ \bar{x} &= \frac{1 - \sqrt{5}}{2}, \bar{y} = \frac{1 - \sqrt{5}}{2}, \bar{z} = \frac{1 - \sqrt{5}}{2}. \end{aligned}$$

So, the proof completed. □

3. Existence of Periodic Solutions of System (1.1)

In this here, we study the periodic or non-periodic solutions of system (1.1). Moreover we obtain the initial values for the periodic solutions of system.

Theorem 3.1. *There are no two periodic solutions of system (1.1).*

Proof. Let $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ be a two periodic solution of system (1.1). Therefore, $x_{2n} = a$, $x_{2n-1} = b$, $y_{2n} = c$, $y_{2n-1} = d$, $z_{2n} = e$ and $z_{2n-1} = f$ for all $n \in \mathbb{N}_0$, $a, b, c, d, e, f \in \mathbb{R}$ such that $a \neq b, c \neq d$ and $e \neq f$. Hence, we have from system (1.1)

$$\begin{aligned} x_{2n+1} &= x_{2n-1}y_{2n} - 1, \\ x_{2n} &= x_{2n-2}y_{2n-1} - 1, \\ y_{2n+1} &= y_{2n-1}z_{2n} - 1, \\ y_{2n} &= y_{2n-2}z_{2n-1} - 1, \\ z_{2n+1} &= z_{2n-1}x_{2n} - 1, \\ z_{2n} &= z_{2n-2}x_{2n-1} - 1. \end{aligned}$$

Thus, we obtain the following equalities:

$$b = bc - 1, \tag{3.1}$$

$$a = ad - 1, \tag{3.2}$$

$$d = de - 1, \tag{3.3}$$

$$c = cf - 1, \tag{3.4}$$

$$f = fa - 1, \tag{3.5}$$

$$e = eb - 1, \tag{3.6}$$

So, we have from (3.1)-(3.6),

$$a = b = c = d = e = f = \frac{1 + \sqrt{5}}{2} = \bar{x}_1 = \bar{y}_1 = \bar{z}_1,$$

$$a = b = c = d = e = f = \frac{1 - \sqrt{5}}{2} = \bar{x}_2 = \bar{y}_2 = \bar{z}_2.$$

Since $a \neq b, c \neq d$ and $e \neq f$, this is a contradiction. The proof completed. □

Theorem 3.2. *System (1.1) has three periodic solutions with the initial values as*

$$x_{-1} = -1, x_0 = -1, y_{-1} = -1, y_0 = -1, z_{-1} = -1, z_0 = -1, \tag{3.7}$$

$$x_{-1} = 0, x_0 = -1, y_{-1} = 0, y_0 = -1, z_{-1} = 0, z_0 = -1. \tag{3.8}$$

Proof. Let $\{(x_n, y_n, z_n)\}_{n=-1}^{\infty}$ be a three periodic solution of system (1.1). Hence, $x_{-1} = a, x_0 = b, y_{-1} = c, y_0 = d, z_{-1} = e$ and $z_0 = f$ for all $n \in \mathbb{N}_0, a, b, c, d, e, f \in \mathbb{R}$. Therefore, we obtain that:

$$\begin{aligned} x_1 &= x_{-1}y_0 - 1 = ad - 1 \\ y_1 &= y_{-1}z_0 - 1 = cf - 1 \\ z_1 &= z_{-1}x_0 - 1 = ea - 1 \\ x_2 &= x_0y_1 - 1 = b(cf - 1) - 1 = a \end{aligned} \tag{3.9}$$

$$y_2 = y_0z_1 - 1 = d(ea - 1) - 1 = c \tag{3.10}$$

$$z_2 = z_0x_1 - 1 = f(ad - 1) - 1 = e \tag{3.11}$$

$$x_3 = x_1y_2 - 1 = (ad - 1)c - 1 = b \tag{3.12}$$

$$y_3 = y_1z_2 - 1 = (cf - 1)e - 1 = d \tag{3.13}$$

$$z_3 = z_1x_2 - 1 = (ea - 1)a - 1 = f \tag{3.14}$$

Thus, we have four cases from solutions of system of equations (3.9)-(3.14):

$$a = b = c = d = e = f = -1, \tag{3.15}$$

$$a = 0, b = -1, c = 0, d = -1, e = 0, f = -1, \tag{3.16}$$

$$a = b = c = d = e = f = \frac{1 + \sqrt{5}}{2}, \tag{3.17}$$

$$a = b = c = d = e = f = \frac{1 - \sqrt{5}}{2}. \tag{3.18}$$

(3.15) and (3.16) are three periodic solutions but the other cases aren't periodic solutions. Because they are equilibrium solutions. The proof completed. \square

Remark 3.3. From (3.7) and (3.8), three periodic cycle of system (1.1) is

$$\{\dots, (-1, -1, -1), (0, 0, 0), (-1, -1, -1), (-1, -1, -1), \dots\}.$$

Proof. We take the initial values $x_{-1} = 0, x_0 = -1, y_{-1} = 0, y_0 = -1, z_{-1} = 0, z_0 = -1$. Therefore, we obtain the followings:

$$x_1 = x_{-1}y_0 - 1 = 0 \cdot (-1) - 1 = -1,$$

$$y_1 = y_{-1}z_0 - 1 = 0 \cdot (-1) - 1 = -1,$$

$$z_1 = z_{-1}x_0 - 1 = 0 \cdot (-1) - 1 = -1,$$

$$x_2 = x_0y_1 - 1 = (-1) \cdot (-1) - 1 = 0,$$

$$y_2 = y_0z_1 - 1 = (-1) \cdot (-1) - 1 = 0,$$

$$z_2 = z_0x_1 - 1 = (-1) \cdot (-1) - 1 = 0,$$

$$x_3 = x_1y_2 - 1 = (-1) \cdot 0 - 1 = -1,$$

$$y_3 = y_1z_2 - 1 = (-1) \cdot 0 - 1 = -1,$$

$$z_3 = z_1x_2 - 1 = (-1) \cdot 0 - 1 = -1.$$

Hence, system (1.1) has three periodic cycle as:

$$\{\dots, (-1, -1, -1), (0, 0, 0), (-1, -1, -1), (-1, -1, -1), \dots\}.$$

\square

4. Boundedness of System (1.1)

During this section we study the bounded or unbounded solutions of system (1.1).

Theorem 4.1. Let $x_i, y_i, z_i \in (-1, 0)$ for $i \in \{-1, 0\}$, then the solutions of system (1.1) are such that $x_n, y_n, z_n \in (-1, 0)$ for $n \geq -1$.

Proof. Let $x_i, y_i, z_i \in (-1, 0)$ for $i \in \{-1, 0\}$. Thus we obtain from System (1.1):

$$x_1 = x_{-1}y_0 - 1 \in (-1, 0),$$

$$y_1 = y_{-1}z_0 - 1 \in (-1, 0),$$

$$z_1 = z_{-1}x_0 - 1 \in (-1, 0).$$

Therefore, we have by induction

$$x_n = x_{n-2}y_{n-1} - 1 \in (-1, 0),$$

$$y_n = y_{n-2}z_{n-1} - 1 \in (-1, 0),$$

$$z_n = z_{n-2}x_{n-1} - 1 \in (-1, 0)$$

for $n \geq -1$. The proof is completed. \square

Theorem 4.2. Let the initial values $x_{-1}, x_0, y_{-1}, y_0, z_{-1}, z_0 < -1$. Then

$$\begin{aligned} x_1, y_1, z_1 &> 0, \\ x_2, y_2, z_2 &< -1, \\ x_3, y_3, z_3 &< -1. \end{aligned}$$

Proof. Let the initial values $x_{-1}, x_0, y_{-1}, y_0, z_{-1}, z_0 < -1$. We have from System (1.1):

$$x_1 = x_{-1}y_0 - 1 > 0.$$

Calculations of $y_1, z_1, x_2, y_2, z_2, x_3, y_3, z_3$ are similar to x_1 , so we leave them to the readers. □

Theorem 4.3. Let $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ be a solution of system (1.1). Then,

$$x_{n+3} - y_n = (y_{n+2} + 1)(z_{n+1} + 1) - (x_{n+1} + 1)(y_n + 1), \tag{4.1}$$

$$y_{n+3} - z_n = (z_{n+2} + 1)(x_{n+1} + 1) - (y_{n+1} + 1)(z_n + 1), \tag{4.2}$$

$$z_{n+3} - x_n = (x_{n+2} + 1)(y_{n+1} + 1) - (z_{n+1} + 1)(x_n + 1). \tag{4.3}$$

Proof. Let $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ be a solution of system (1.1). Hence, we have from system (1.1) and by some calculations:

$$\begin{aligned} x_{n+3} - y_n &= (x_{n+1}y_{n+2} - 1) - y_n \\ &= x_{n+1}(y_n z_{n+1} - 1) - 1 - y_n \\ &= x_{n+1}y_n z_{n+1} - x_{n+1} - 1 - y_n \\ &= x_{n+1}y_n(z_{n-1}x_n - 1) - x_{n+1} - 1 - y_n \\ &= x_{n+1}y_n z_{n-1}x_n - x_{n+1}y_n - x_{n+1} - 1 - y_n \\ &= x_{n+1}y_n z_{n-1}x_n - x_{n+1}(y_n + 1) - (y_n + 1) \\ &= x_{n+1}y_n z_{n-1}x_n - z_{n-1}x_n + z_{n-1}x_n - (y_n + 1)(x_{n+1} + 1) \\ &= z_{n-1}x_n(x_{n+1}y_n - 1) + z_{n-1}x_n - (y_n + 1)(x_{n+1} + 1) \\ &= z_{n-1}x_n(y_{n+2} + 1) - (y_n + 1)(x_{n+1} + 1) \\ &= z_{n-1}x_n(y_{n+2} + 1) - (y_{n+2} + 1) + (y_{n+2} + 1) - (y_n + 1)(x_{n+1} + 1) \\ &= (y_{n+2} + 1)(z_{n-1}x_n - 1) + (y_{n+2} + 1) - (y_n + 1)(x_{n+1} + 1) \\ &= (y_{n+2} + 1)z_{n+1} + (y_{n+2} + 1) - (y_n + 1)(x_{n+1} + 1) \\ &= (y_{n+2} + 1)(z_{n+1} + 1) - (x_{n+1} + 1)(y_n + 1). \end{aligned}$$

Because proofs of (4.2) and (4.3) are similar to (4.1), we leave them to the readers. □

Theorem 4.4. Let $\{(x_n, y_n, z_n)\}_{n=-1}^\infty$ be a solution of system (1.1). Let the initial values $x_{-1}, x_0, y_{-1}, y_0, z_{-1}, z_0 < -1$. Then the following statements are true:

(i)

$$\begin{aligned} 0 &< x_1 < z_4 < y_7 < \dots < x_{9k+1} < z_{9k+4} < y_{9k+7} < \dots, \\ 0 &< y_1 < x_4 < z_7 < \dots < y_{9k+1} < x_{9k+4} < z_{9k+7} < \dots, \\ 0 &< z_1 < y_4 < x_7 < \dots < z_{9k+1} < y_{9k+4} < x_{9k+7} < \dots, \\ -1 &> x_2 > z_5 > y_8 > \dots > x_{9k+2} > z_{9k+5} > y_{9k+8} > \dots, \\ -1 &> y_2 > x_5 > z_8 > \dots > y_{9k+2} > x_{9k+5} > z_{9k+8} > \dots, \\ -1 &> z_2 > y_5 > x_8 > \dots > z_{9k+2} > y_{9k+5} > x_{9k+8} > \dots, \\ -1 &> x_3 > z_6 > y_9 > \dots > x_{9k+3} > z_{9k+6} > y_{9k+9} > \dots, \\ -1 &> y_3 > x_6 > z_9 > \dots > y_{9k+3} > x_{9k+6} > z_{9k+9} > \dots, \\ -1 &> z_3 > y_6 > x_9 > \dots > z_{9k+3} > y_{9k+6} > x_{9k+9} > \dots. \end{aligned}$$

(ii)

$$\begin{array}{lll} \lim_{n \rightarrow \infty} x_{9n+1} = \infty, & \lim_{n \rightarrow \infty} x_{9n+4} = \infty, & \lim_{n \rightarrow \infty} x_{9n+7} = \infty, \\ \lim_{n \rightarrow \infty} y_{9n+1} = \infty, & \lim_{n \rightarrow \infty} y_{9n+4} = \infty, & \lim_{n \rightarrow \infty} y_{9n+7} = \infty, \\ \lim_{n \rightarrow \infty} z_{9n+1} = \infty, & \lim_{n \rightarrow \infty} z_{9n+4} = \infty, & \lim_{n \rightarrow \infty} z_{9n+7} = \infty, \\ \lim_{n \rightarrow \infty} x_{9n+2} = -\infty, & \lim_{n \rightarrow \infty} x_{9n+5} = -\infty, & \lim_{n \rightarrow \infty} x_{9n+8} = -\infty, \\ \lim_{n \rightarrow \infty} y_{9n+2} = -\infty, & \lim_{n \rightarrow \infty} y_{9n+5} = -\infty, & \lim_{n \rightarrow \infty} y_{9n+8} = -\infty, \\ \lim_{n \rightarrow \infty} z_{9n+2} = -\infty, & \lim_{n \rightarrow \infty} z_{9n+5} = -\infty, & \lim_{n \rightarrow \infty} z_{9n+8} = -\infty, \\ \lim_{n \rightarrow \infty} x_{9n+3} = -\infty, & \lim_{n \rightarrow \infty} x_{9n+6} = -\infty, & \lim_{n \rightarrow \infty} x_{9n+9} = -\infty, \\ \lim_{n \rightarrow \infty} y_{9n+3} = -\infty, & \lim_{n \rightarrow \infty} y_{9n+6} = -\infty, & \lim_{n \rightarrow \infty} y_{9n+9} = -\infty, \\ \lim_{n \rightarrow \infty} z_{9n+3} = -\infty, & \lim_{n \rightarrow \infty} z_{9n+6} = -\infty, & \lim_{n \rightarrow \infty} z_{9n+9} = -\infty. \end{array}$$

Proof. (i) Let $\{(x_n, y_n, z_n)\}_{n=-1}^{\infty}$ be a solution of system (1.1). Let the initial values $x_{-1}, x_0, y_{-1}, y_0, z_{-1}, z_0 < -1$. Therefore, we know the followings from Theorem 4.2

$$\begin{aligned}x_1, y_1, z_1 &> 0, \\x_2, y_2, z_2 &< -1, \\x_3, y_3, z_3 &< -1.\end{aligned}$$

Firstly we consider (4.1) for $n = 1$. Thus we have

$$x_4 - y_1 = (y_3 + 1)(z_2 + 1) - (x_2 + 1)(y_1 + 1).$$

Since $y_3, z_2, x_2 < -1$ and $y_1 > 0$, we obtain that

$$x_4 - y_1 > 0 \Rightarrow x_4 > y_1.$$

So $x_4 > y_1 > 0$ and similarly $y_4 > z_1 > 0$ and $z_4 > x_1 > 0$.

Now we take $n = 2$ for (4.1), therefore we get

$$x_5 - y_2 = (y_4 + 1)(z_3 + 1) - (x_3 + 1)(y_2 + 1).$$

Because of $y_4 > 0$ and $x_3, z_3, y_2 < -1$, we have

$$x_5 - y_2 < 0 \Rightarrow x_5 < y_2.$$

Hence we obtain $x_5 < y_2 < -1$ and $y_5 < z_2 < -1$, $z_5 < x_2 < -1$ similarly.

Next we get (4.1) for $n = 3$. We attain that

$$\begin{aligned}x_6 - y_3 &= (y_5 + 1)(z_4 + 1) - (x_4 + 1)(y_3 + 1) \\&= (y_3 z_4 - 1 + 1)(z_4 + 1) - (x_2 y_3 - 1 + 1)(y_3 + 1) \\&= y_3 z_4^2 + y_3 z_4 - x_2 y_3^2 - x_2 y_3\end{aligned}$$

From $y_3, x_2 < -1$, we have

$$\begin{aligned}x_6 - y_3 &< -z_4^2 - z_4 + y_3^2 + y_3 \\&= (y_3 - z_4)(y_3 + z_4 + 1)\end{aligned}$$

From $y_3 < -1$, we obtain

$$x_6 - y_3 < (y_3 - z_4)z_4 < 0.$$

So we get $x_6 < y_3 < -1$ and similarly $y_6 < z_3 < -1$ and $z_6 < x_3 < -1$.

Now we take (4.1) for $n = 4$. We obtain that

$$x_7 - y_4 = (y_6 + 1)(z_5 + 1) - (x_5 + 1)(y_4 + 1).$$

Since $y_6, z_5, x_5 < -1$ and $y_4 > 0$, we have $x_7 - y_4 > 0$ and $x_7 > y_4 > z_1 > 0$. Therefore we get $y_7 > z_4 > x_1 > 0$ and $z_7 > x_4 > y_1 > 0$. We consider (4.1) for $n = 5$. We have that

$$x_8 - y_5 = (y_7 + 1)(z_6 + 1) - (x_6 + 1)(y_5 + 1).$$

Thus we obtain following

$$x_8 - y_5 < 0 \Rightarrow x_8 < y_5 < z_2 < -1.$$

from $y_7 > 0$ and $z_6, x_6, y_5 < -1$. Similarly we get $y_8 < z_5 < x_2 < -1$ and $z_8 < x_5 < y_2 < -1$.

We take (4.1) for $n = 6$. We have

$$x_9 - y_6 = (y_8 + 1)(z_7 + 1) - (x_7 + 1)(y_6 + 1) < 0$$

from $y_8, y_6 < -1$ and $z_7, x_7 > 0$. Thus we obtain $x_9 < y_6 < z_3 < -1$, $y_9 < z_6 < x_3 < -1$ and $z_9 < x_6 < y_3 < -1$.

Now we consider (4.1) for $n = 7$. Hence we obtain

$$x_{10} - y_7 = (y_9 + 1)(z_8 + 1) - (x_8 + 1)(y_7 + 1) > 0$$

from $y_9, z_8, x_8 < -1$ and $y_7 > 0$. So we have $x_{10} > y_7 > z_4 > x_1 > 0$, $y_{10} > z_7 > x_4 > y_1 > 0$ and $z_{10} > x_7 > y_4 > z_1 > 0$.

Finally we obtain the followings by induction

$$\begin{aligned}0 &< x_1 < z_4 < y_7 < \cdots < x_{9k+1} < z_{9k+4} < y_{9k+7} < \cdots, \\0 &< y_1 < x_4 < z_7 < \cdots < y_{9k+1} < x_{9k+4} < z_{9k+7} < \cdots, \\0 &< z_1 < y_4 < x_7 < \cdots < z_{9k+1} < y_{9k+4} < x_{9k+7} < \cdots, \\-1 &> x_2 > z_5 > y_8 > \cdots > x_{9k+2} > z_{9k+5} > y_{9k+8} > \cdots, \\-1 &> y_2 > x_5 > z_8 > \cdots > y_{9k+2} > x_{9k+5} > z_{9k+8} > \cdots, \\-1 &> z_2 > y_5 > x_8 > \cdots > z_{9k+2} > y_{9k+5} > z_{9k+8} > \cdots, \\-1 &> x_3 > z_6 > y_9 > \cdots > x_{9k+3} > z_{9k+6} > y_{9k+9} > \cdots, \\-1 &> y_3 > x_6 > z_9 > \cdots > y_{9k+3} > x_{9k+6} > z_{9k+9} > \cdots, \\-1 &> z_3 > y_6 > x_9 > \cdots > z_{9k+3} > y_{9k+6} > z_{9k+9} > \cdots.\end{aligned}$$

Therefore the proof completed as desired.

(ii)

$$\begin{aligned} x_{9n+1} &= x_{9n-1}y_{9n} - 1 \\ &= (x_{9n-3}y_{9n-2} - 1)(y_{9n-2}z_{9n-1} - 1) - 1 \\ &= x_{9n-3}y_{9n-2}^2z_{9n-1} - x_{9n-3}y_{9n-2} - y_{9n-2}z_{9n-1} \end{aligned}$$

We have from $x_{9n-3}y_{9n-2}^2z_{9n-1} > 0$ and $x_{9n-3}y_{9n-2} < 0$,

$$x_{9n+1} > -y_{9n-2}z_{9n-1}.$$

From $z_{9n-1} < -1$, we obtain

$$\begin{aligned} x_{9n+1} &> y_{9n-2} = y_{9n-4}z_{9n-3} - 1 \\ &= y_{9n-4}(z_{9n-5}x_{9n-4} - 1) - 1 \\ &= y_{9n-4}z_{9n-5}x_{9n-4} - y_{9n-4} - 1. \end{aligned}$$

From $y_{9n-4} < -1$ and $y_{9n-4}x_{9n-4} > 1$ we have

$$\begin{aligned} x_{9n+1} &> y_{9n-4}z_{9n-5}x_{9n-4} > z_{9n-5} \\ &= z_{9n-7}x_{9n-6} - 1 \\ &= z_{9n-7}(x_{9n-8}y_{9n-7} - 1) - 1 \\ &= z_{9n-7}x_{9n-8}y_{9n-7} - z_{9n-7} - 1. \end{aligned}$$

Thus we get from $z_{9n-7} < -1$ and $y_{9n-7} < -1$

$$x_{9n+1} > z_{9n-7}x_{9n-8}y_{9n-7} > x_{9n-8}.$$

So $\lim_{n \rightarrow \infty} x_{9n+1} = \infty$. Since the proof of the other cases are similar to this, we leave them to readers.

□

5. Stability of System (1.1)

Throughout this section we investigate the stability of system (1.1).

Now, we take into account the transformation to set up the linearized form of system (1.1):

$$(x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1}) \rightarrow (f, f_1, g, g_1, h, h_1),$$

where

$$\begin{pmatrix} f = x_{n-1}y_n - 1, \\ f_1 = x_n, \\ g = y_{n-1}z_n - 1, \\ g_1 = y_n, \\ h = z_{n-1}x_n - 1, \\ h_1 = z_n. \end{pmatrix}.$$

Thus, we obtain the Jacobian matrix about the equilibrium point $(\bar{x}, \bar{y}, \bar{z})$:

$$B(\bar{x}, \bar{y}, \bar{z}) = \begin{pmatrix} 0 & \bar{y} & \bar{x} & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \bar{z} & \bar{y} & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ \bar{z} & 0 & 0 & 0 & 0 & \bar{x} \\ 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}. \tag{5.1}$$

Theorem 5.1. The equilibrium point $(\bar{x}_1, \bar{y}_1, \bar{z}_1) = \left(\frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}\right)$ of system (1.1) is locally unstable.

Proof. Linearized system of system (1.1) about the equilibrium point $(\bar{x}_1, \bar{y}_1, \bar{z}_1) = \left(\frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}\right)$ is $X_{n+1} = B(\bar{x}, \bar{y}, \bar{z})X_n$ where

$$X_n = ((x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1}))^T$$

and

$$\begin{aligned} B(\bar{x}, \bar{y}, \bar{z}) &= B\left(\frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}\right) \\ &= \begin{pmatrix} 0 & \frac{1+\sqrt{5}}{2} & \frac{1+\sqrt{5}}{2} & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1+\sqrt{5}}{2} & \frac{1+\sqrt{5}}{2} & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ \frac{1+\sqrt{5}}{2} & 0 & 0 & 0 & 0 & \frac{1+\sqrt{5}}{2} \\ 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix} \end{aligned}$$

Therefore, the characteristic equation of $B(\bar{x}, \bar{y}, \bar{z})$ about $(\bar{x}_1, \bar{y}_1, \bar{z}_1) = \left(\frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}, \frac{1+\sqrt{5}}{2}\right)$ is

$$\lambda^6 - \left(\frac{3+3\sqrt{5}}{2}\right)\lambda^4 - (2+\sqrt{5})\lambda^3 + \left(\frac{9+3\sqrt{5}}{2}\right)\lambda^2 - 2 - \sqrt{5} = 0. \quad (5.2)$$

Then, six roots of (5.2) are

$$\begin{aligned} \lambda_1 &\approx 2.31651, \\ \lambda_2 &\approx 0.757501 - 0.456732i, \\ \lambda_3 &\approx 0.757501 + 0.456732i, \\ \lambda_4 &\approx -0.698478, \\ \lambda_5 &\approx -1.56652 - 0.944526i, \\ \lambda_6 &\approx -1.56652 + 0.944526i. \end{aligned}$$

Thus,

$$|\lambda_4| < |\lambda_2| = |\lambda_3| < 1 < |\lambda_5| = |\lambda_6| < |\lambda_1|.$$

Hence, the first equilibrium point of system (1.1) is locally unstable from linearized stability theorem. \square

Theorem 5.2. The equilibrium point $(\bar{x}_2, \bar{y}_2, \bar{z}_2) = \left(\frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}\right)$ of system (1.1) is locally unstable.

Proof. Linearized system of system (1.1) about the equilibrium point $(\bar{x}_2, \bar{y}_2, \bar{z}_2) = \left(\frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}\right)$ is $X_{n+1} = B(\bar{x}, \bar{y}, \bar{z})X_n$ where

$$X_n = ((x_n, x_{n-1}, y_n, y_{n-1}, z_n, z_{n-1}))^T$$

and

$$\begin{aligned} B(\bar{x}, \bar{y}, \bar{z}) &= B\left(\frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}\right) \\ &= \begin{pmatrix} 0 & \frac{1-\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1-\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ \frac{1-\sqrt{5}}{2} & 0 & 0 & 0 & 0 & \frac{1-\sqrt{5}}{2} \\ 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix} \end{aligned}$$

Therefore, the characteristic equation of $B(\bar{x}, \bar{y}, \bar{z})$ about $(\bar{x}_2, \bar{y}_2, \bar{z}_2) = \left(\frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}, \frac{1-\sqrt{5}}{2}\right)$ is

$$\lambda^6 + \left(\frac{-3+3\sqrt{5}}{2}\right)\lambda^4 + (-2+\sqrt{5})\lambda^3 + \left(\frac{9-3\sqrt{5}}{2}\right)\lambda^2 - 2 + \sqrt{5} = 0 \quad (5.3)$$

Hence, we have six roots of (5.3):

$$\begin{aligned} \lambda_1 &\approx -0.309017 - 0.722871i, \\ \lambda_2 &\approx -0.309017 + 0.722871i, \\ \lambda_3 &\approx 0.10393 - 0.549903i, \\ \lambda_4 &\approx 0.10393 + 0.549903i, \\ \lambda_5 &\approx 0.205087 - 1.08514i, \\ \lambda_6 &\approx 0.205087 + 1.08514i. \end{aligned}$$

From these we obtain that

$$|\lambda_3| = |\lambda_4| < |\lambda_1| = |\lambda_2| < 1 < |\lambda_5| = |\lambda_6|.$$

So, the second equilibrium point of system (1.1) is locally unstable from linearized stability theorem. \square

6. Conclusion

In this paper, we investigate the equilibrium points of system (1.1). Moreover we find out the periodic solutions of system (1.1) with three period. We also study the bounded or unbounded solutions of system (1.1). Finally, we analyze the stability of solutions of system (1.1) both the two equilibrium points.

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