

GLOBAL BEHAVIOUR OF A DISCRETE HAEMATOPOIESIS MODEL

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In this paper, we study the difference equation:

$$\Delta y_n = -\alpha y_n + \frac{\beta y_{n-k}}{1 + y_{n-k}^p} \quad \dots (1^*)$$

and we obtain the global asymptotic stability and oscillation of eq. (1*), where $\alpha \in (0, 1)$, $\beta \in (\alpha, \infty)$, $p \in (1, \infty)$, k is a nonnegative integer.

Key Words: Difference Equations; Oscillation; Global Asymptotic Stability

1. INTRODUCTION

In the monograph of Kocić and Ladas¹, they give a Research project (see¹, p. 111). To this end, we consider the equation:

$$\Delta y_n = -\alpha y_n + \frac{\beta y_{n-k}}{1 + y_{n-k}^p} \text{ for } n = 0, 1, \dots, \quad \dots (1)$$

where Δ is the forward difference operator,

$$\alpha \in (0, 1), \beta \in (\alpha, \infty), p \in (1, \infty), k \in \{1, 2, \dots\}. \quad \dots (2)$$

If the initial values $y_{-k}, \dots, y_{-1} \in [0, \infty), y_0 \in (0, \infty)$, then corresponding solution of the eq. (1) is positive, and eq. (1) has a unique positive equilibrium point \bar{y} ,

$$\bar{y} = \left(\frac{\beta}{\alpha} - 1 \right)^{\frac{1}{p}}. \quad \dots (3)$$

The aim of this paper is to investigate the oscillation and the global asymptotic stability of the positive equilibrium of eq. (1).

2. SOME LEMMAS

Lemma 2.1 — (see¹, p 6). Assume that $p_i \in (0, \infty)$ and $k_i \in \{0, 1, \dots\}$ with $\sum_{i=1}^m (p_i + k_i) \neq 1$, for $i = 1, 2, \dots, m$. Let $\{p_i(n)\}$ be sequences of positive numbers such that

$$\liminf_{n \rightarrow \infty} p_i(n) \geq p_i \text{ for } i = 1, 2, \dots, m.$$

Suppose that the linear difference inequality

$$z_{n+1} - z_n + \sum_{i=1}^m p_i(n) z_{n-k_i} \leq 0 \text{ for } n = 0, 1, \dots$$

has an eventually positive solution. Then the difference equation:

$$x_{n+1} - x_n + \sum_{i=1}^m p_i x_{n-k_i} = 0$$

has a positive solution.

Lemma 2.2 — (see¹, p. 6). Assume that $p \in \mathbb{R}$ and k is a nonnegative integer. Then every solution of the delay difference equation:

$$y_{n+1} - y_n + p y_{n-k} = 0 \text{ for } n = 0, 1, \dots$$

oscillates if and only if

$$p > \begin{cases} 1, & \text{if } k = 0 \\ \frac{k^k}{(k+1)^{k+1}}, & \text{if } k \geq 1. \end{cases}$$

Lemma 2.3 — (see¹, p. 12) Kocić and Ladas. Assume that $a, b \in \mathbb{R}$ and k is a nonnegative integer. Then $|a| + |b| < 1$ is a sufficient condition for the asymptotic stability of the difference equation:

$$x_{n+1} + a x_n + b x_{n-k} = 0 \text{ for } n = 0, 1, \dots$$

Lemma 2.4 — Assume that (2) holds, and that $\frac{\beta}{\alpha} \geq 2^p - 1$. Then

$$\frac{1 + 2^p \left(\frac{\beta}{\alpha} - 1 \right)}{\beta} \alpha \leq \frac{\beta}{\alpha}. \quad \dots (4)$$

PROOF : To prove (4) holds, it suffices to show

$$1 + 2^p \left(\frac{\beta}{\alpha} - 1 \right) \leq \left(\frac{\beta}{\alpha} \right)^2$$

Let $a = \frac{\beta}{\alpha}$ and $F(a) = a^2 - 2^p(a-1) - 1$. So it suffices to prove $F(a) \geq 0$ for $a > 1$.

$$\frac{\frac{\beta}{\alpha} y_{n-k}}{1 + y_{n-k}^p} \geq \min_{\bar{y} \leq x \leq R} \left\{ \frac{\frac{\beta}{\alpha} x}{1 + x^p} \right\} \geq S.$$

Else if $0 < y_{n-k} < \bar{y}$, then we can find

$$\frac{\frac{\beta}{\alpha} y_{n-k}}{1 + y_{n-k}^p} \geq \frac{\frac{\beta}{\alpha} y_{n-k}}{1 + \bar{y}^p} = y_{n-k} \geq S.$$

So we have

$$\begin{aligned} y_{n+1} &= (1 - \alpha)y_n + \frac{\beta y_{n-k}}{1 + y_{n-k}^p} \\ &= (1 - \alpha)y_n + \alpha \frac{\frac{\beta}{\alpha} y_{n-k}}{1 + y_{n-k}^p} \geq (1 - \alpha)S + \alpha S = S. \end{aligned}$$

Therefore, (5) holds for $n = -k, -k + 1, \dots$. This completes the proof.

3. MAIN RESULTS

Theorem 3.1 — Assume that (2) holds, and that

$$\frac{(\beta - \alpha)p - \beta}{\alpha} \cdot \frac{(k+1)^{k+1}}{k^k} > (1 - \alpha)^{k+1}. \quad \dots (6)$$

Then every positive solution of eq. (1) oscillates about the positive equilibrium \bar{y} .

PROOF : Assume for the sake of contradiction that eq. (1) has a positive solution $\{y_n\}$ which does not oscillate about \bar{y} . We assume that $y_n > \bar{y}$ eventually. If $y_n < \bar{y}$ eventually, then the proof is similar and will be omitted. So there exists an $n_0 \geq 0$ such that $y_n > \bar{y}$ for $n \geq n_0$. This follows that $y_{n-k} > \bar{y}$ for $n \geq n_1$, where $n_1 = n_0 + k$.

First we claim that $\{y_n\}$ is a bounded sequence. Otherwise there exists a subsequence $\{y_{n_i}\}$ such that

$$\lim_{i \rightarrow \infty} y_{n_i+1} = \infty \text{ and } y_{n_i+1} \geq y_{n_i} \text{ for } n_i \geq n_1 \quad i = 1, 2, \dots \dots \quad \dots (7)$$

Eq. (1) can be rewritten in the form

$$y_{n+1} = (1 - \alpha)y_n + \frac{\beta y_{n-k}}{1 + y_{n-k}^p}. \quad \dots (8)$$

From (7) and (8), we have

$$y_{n_i+1} \leq (1 - \alpha) y_{n_i+1} + \frac{\beta y_{n_i-k}}{1 + y_{n_i-k}^p}.$$

That is,

$$\alpha y_{n_i+1} \leq \frac{\beta y_{n_i-k}}{1 + y_{n_i-k}^p} \tag{9}$$

$$\leq \alpha y_{n_i-k} \tag{10}$$

From (7) and (10), we see that $\lim_{i \rightarrow \infty} y_{n_i-k} = \infty$. But

$$\lim_{i \rightarrow \infty} \frac{\beta y_{n_i-k}}{1 + y_{n_i-k}^p} < \infty,$$

which contradicts (9).

Next we claim that

$$\lim_{n \rightarrow \infty} y_n = \bar{y}. \tag{11}$$

Otherwise, let

$$\mu = \limsup_{n \rightarrow \infty} y_n. \tag{12}$$

Then $\mu > \bar{y}$ and there exists a subsequence $\{y_{n_i}\}$ such that

$$\lim_{i \rightarrow \infty} y_{n_i+1} = \mu \text{ and } y_{n_i+1} \geq y_{n_i} \text{ for } n_i \geq n_1, i = 1, 2, \dots$$

From (10), we have $\mu \leq \limsup_{n \rightarrow \infty} y_{n_i-k}$. So, because of (12), we have

$$\limsup_{n \rightarrow \infty} y_{n_i-k} = \mu.$$

Hence we can choose a subsequence $\{y_{n_{i_j}}\} \subset \{y_{n_i}\}$ $i, j = 1, 2, \dots$, such that

$$\lim_{j \rightarrow \infty} y_{n_{i_j}-k} = \mu.$$

But then (9) leads to

$$\alpha \mu \leq \frac{\beta \mu}{1 + \mu^p} < \frac{\beta \mu}{1 + \bar{y}^p} = \alpha \mu,$$

which is an contradiction. Hence (11) holds.

Set

$$y_n = \bar{y} + x_n \quad n = -k, -k + 1, \dots \quad \dots (13)$$

Then $\{x_n\}$ is a eventually positive solution of the difference equation

$$x_{n+1} - x_n + \alpha x_n + \alpha \bar{y} - \frac{\beta(\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p} = 0 \quad n = 0, 1, \dots \quad \dots (14)$$

Eq. (14) can be rewritten in the form

$$x_{n+1} - (1 - \alpha)x_n + p(n)x_{n-k} = 0 \quad n = 0, 1, \dots, \quad \dots (15)$$

where

$$p(n) = \alpha \bar{y} - \frac{\beta(\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p} \cdot \frac{1}{x_{n-k}}$$

From (6) we see

$$\lim_{n \rightarrow \infty} p(n) = \frac{p(\beta - \alpha) - \alpha}{\frac{\beta}{\alpha}} > 0.$$

One can easily see that the hypothesis of Lemma 1 are satisfied and so the linear equation

$$x_{n+1} - (1 - \alpha)x_n + \frac{p(\beta - \alpha) - \beta}{\frac{\beta}{\alpha}} x_{n-k} = 0 \quad \dots (16)$$

has an eventually positive solution.

Let $\{x_n\}$ be an eventually positive solution of eq. (16). Then $z_n = (1 - \alpha)^{-n} x_n$ is an eventually positive solution of

$$z_{n+1} - z_n + \frac{p(\beta - \alpha) - \beta}{\frac{\beta}{\alpha}} (1 - \alpha)^{-k-1} z_{n-k} = 0 \quad n = 0, 1, \dots \quad \dots (17)$$

According to Lemma 2, eq. (17) has no nonoscillatory solution. This is a contradiction.

The proof is completed.

Theorem 3.2 — Assume that (2) holds, and that

$$(1) \left[(1 - \alpha)^{-k-1} - 1 \right] \frac{\beta - \alpha}{\alpha} < 1;$$

$$(2) \quad 1 < p < \min \left\{ \log_2 \left(\frac{\beta}{\alpha} + 1 \right), \frac{2\beta}{\beta - \alpha} \right\}.$$

Then the positive equilibrium \bar{y} of eq. (1) is globally asymptotically stable.

PROOF : First, we will prove that the positive equilibrium \bar{y} is a global attractor of all positive solutions of eq. (1). For the case $\{y_n\}$ is nonoscillatory, we have shown eq. (11) holds in Theorem 3.1. Therefore it remains to show eq. (11) holds when $\{y_n\}$ is strictly oscillatory. That is $\lim_{n \rightarrow \infty} x_n = 0$ holds, when $\{x_n\}$ is a strictly oscillatory solution of eq. (14).

To this end, let $\{x_{p_i+1}, x_{p_i+2}, \dots, x_{q_i}\}$ be the i th positive semicycle of $\{x_n\}$ followed by the j th negative semicycle $\{x_{q_i+1}, x_{q_i+2}, \dots, x_{s_i}\}$. Let x_{M_i}, x_{m_i} be the extreme values in these two semicycles with the smallest possible indices M_i and m_i . Then we claim that

$$M_i - p_i \leq k + 1 \quad \text{and} \quad m_i - q_i \leq k + 1. \quad \dots (18)$$

We will prove (18) for positive semicycle. The proof for negative semi-cycle is similar and will be omitted. Assume for the sake of contradiction that the first inequality in (18) is not true. Then $M_i - p_i > k + 1$ and the terms $x_{M_i-k-1}, x_{M_i-k}, \dots, x_{M_i-1}$ are in a positive semicycle. Since $x_{M_i} > x_{M_i-1}$, from (14), we obtain

$$\alpha x_{M_i-1} + \alpha \bar{y} \leq \frac{\beta(\bar{y} + x_{M_i-k-1})}{1 + (\bar{y} + x_{M_i-k-1})^p} \leq \frac{\beta(\bar{y} + x_{M_i-k-1})}{1 + \bar{y}^p} = \alpha(\bar{y} + x_{M_i-k-1}).$$

Furthermore, from (14) and the above, we find

$$\begin{aligned} x_{M_i} + \bar{y} &= (1 - \alpha)(x_{M_i-1} + \bar{y}) + \frac{\beta(\bar{y} + x_{M_i-k-1})}{1 + (\bar{y} + x_{M_i-k-1})^p} \\ &\leq (1 - \alpha)(\bar{y} + x_{M_i-k-1}) + \frac{\beta(\bar{y} + x_{M_i-k-1})}{1 + \bar{y}^p} \\ &= (1 - \alpha)(\bar{y} + x_{M_i-k-1}) + \alpha(\bar{y} + x_{M_i-k-1}) \\ &= \bar{y} + x_{M_i-k-1}, \end{aligned}$$

which contradicts that M_i is the smallest possible indices of the extreme value in positive semicycle. So (18) is true. Noting that $\{y_n\}$ is bounded from Lemma 2.5, we can let

$$\lambda = \liminf_{n \rightarrow \infty} x_n = \liminf_{i \rightarrow \infty} x_{m_i}$$

and

$$\mu = \liminf_{n \rightarrow \infty} x_n = \liminf_{i \rightarrow \infty} x_{M_i}. \quad \dots (19)$$

To prove that $\lim_{n \rightarrow \infty} x_n = 0$ holds, it is sufficient to show that $\lambda = \mu = 0$. Clearly, $\lambda \geq -\bar{y}$.

From (19), it follows that if $\varepsilon \in (0, \lambda)$ is given, then there exists an $n_0 \geq 0$ such that

$$x_n \leq \mu + \varepsilon \quad \text{for} \quad n \geq n_0 + k. \quad \dots (20)$$

Eq. (14) can be written in the form

$$x_{n+1} - (1 - \alpha)x_n = -\alpha\bar{y} + \frac{\beta(\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p}. \quad \dots (21)$$

Multiplying (21) by $(1 - \alpha)^{-n-1}$ and then summing up from $n = p_i$ to $n = M_i - 1$ for i sufficiently large, we get

$$\begin{aligned} (1 - \alpha)^{-M_i} x_{M_i} - (1 - \alpha)^{-p_i} x_{p_i} &= \sum_{n=p_i}^{M_i-1} (-\alpha\bar{y})(1 - \alpha)^{-n-1} \\ &+ \sum_{n=p_i}^{M_i-1} \frac{\beta(\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p} (1 - \alpha)^{-n-1}. \end{aligned}$$

As $x_{p_i} < 0, x_{n-k} > 0$ for $n = p_i$ to $n = M_i - 1$, we have from (20)

$$\begin{aligned} (1 - \alpha)^{-M_i} x_{M_i} &\leq (1 - \alpha\bar{y}) \sum_{n=p_i}^{M_i-1} (1 - \alpha)^{-n-1} \\ &+ \sum_{n=p_i}^{M_i-1} \frac{\beta(\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p} (1 - \alpha)^{-n-1} \\ &\leq (-\alpha\bar{y}) \sum_{n=p_i}^{M_i-1} (1 - \alpha)^{-n-1} + \sum_{n=p_i}^{M_i-1} (\beta\bar{y} + \alpha x_{n-k}) (1 - \alpha)^{-n-1} \\ &= (\beta - \alpha)\bar{y} \sum_{n=p_i}^{M_i-1} (1 - \alpha)^{-n-1} + \sum_{n=p_i}^{M_i-1} \alpha x_{n-k} (1 - \alpha)^{-n-1} \\ &\leq (\beta - \alpha)\bar{y} \sum_{n=p_i}^{M_i-1} (1 - \alpha)^{-n-1} + \sum_{n=p_i}^{M_i-1} \alpha(\mu + \varepsilon) (1 - \alpha)^{-n-1}. \end{aligned}$$

So,

$$x_{M_i} \leq \left[\frac{\beta - \alpha}{\alpha} \bar{y} + \mu + \varepsilon \right] [1 - (1 - \alpha)^{M_i - p_i}].$$

By using (19) and $M_i - p_i \leq k + 1$, we get

$$\mu \leq \left[\frac{\beta - \alpha}{\alpha} \bar{y} + \mu + \varepsilon \right] [1 - (1 - \alpha)^{k+1}].$$

As $\varepsilon > 0$ is arbitrary, we have

$$\mu \leq \frac{\beta - \alpha}{\alpha} \bar{y} [1 - (1 - \alpha)^{-k-1} - 1].$$

Set

$$Q_1 = \frac{\beta - \alpha}{\alpha} \bar{y} [(1 - \alpha)^{-k-1} - 1]. \quad \dots (22)$$

Then

$$\mu \leq Q_1 \quad \text{and} \quad 0 < Q_1 < \bar{y}. \quad \dots (23)$$

Furthermore, from (19) it follows that for n sufficiently large, and $\varepsilon > 0$ arbitrary small

$$\mu + \varepsilon > x_{n-k} \geq \lambda - \varepsilon.$$

After multiplying (21) by $(1 - \alpha)^{-n-1}$ and then summing up from $n = q_i$ to $n = m_i - 1$ for i sufficiently large, we obtain

$$\begin{aligned} (1 - \alpha)^{-m_i} x_{m_i} - (1 - \alpha)^{-q_i} x_{q_i} &= (-\alpha \bar{y}) \sum_{n=q_i}^{m_i-1} (1 - \alpha)^{-n-1} \\ &+ \sum_{n=q_i}^{m_i-1} \frac{\beta (\bar{y} + x_{n-k})}{1 + (\bar{y} + x_{n-k})^p} (1 - \alpha)^{-n-1}. \end{aligned}$$

Since $x_{q_i} > 0, x_{m_i} < 0, m_i - q_i \leq k + 1$ and $\varepsilon > 0$, we have

$$-\lambda \leq \left[\alpha \bar{y} - \frac{\beta (\bar{y} + \lambda)}{1 + (\bar{y} + Q_1)^p} \right] \frac{1 - (1 - \alpha)^{k+1}}{\alpha}.$$

That is

$$-\lambda \left[1 - \frac{\beta}{1 + (\bar{y} + Q_1)^p} \frac{1 - (1 - \alpha)^{k+1}}{\alpha} \right]$$

$$\leq \left[\alpha \bar{y} - \frac{\beta \bar{y}}{1 + (\bar{y} + Q_1)^p} \right] \frac{1 - (1 - \alpha)^{k+1}}{\alpha}$$

It is easy to see that:

$$\begin{aligned} & 1 - \frac{\beta}{1 + (\bar{y} + Q_1)^p} \frac{1 - (1 - \alpha)^{k+1}}{\alpha} \\ & \geq \frac{\beta}{1 + (\bar{y} + Q_1)^p} \frac{(1 - \alpha)^{k+1}}{\alpha}. \end{aligned}$$

Therefore,

$$\begin{aligned} -\lambda & \leq \left[\alpha \bar{y} - \frac{\beta \bar{y}}{1 + (\bar{y} + Q_1)^p} \right] \frac{1 - (1 - \alpha)^{k+1}}{\alpha} \frac{1 + (\bar{y} + Q_1)^p}{\beta} \frac{\alpha}{(1 - \alpha)^{k+1}} \\ & = \left[\alpha \bar{y} - \frac{\beta \bar{y}}{1 + (\bar{y} + Q_1)^p} \right] \frac{1 + (\bar{y} + Q_1)^p}{\beta} \left[(1 - \alpha)^{-k-1} - 1 \right] \\ & = \left[\alpha \frac{1 + (\bar{y} + Q_1)^p}{\beta} - 1 \right] \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right] \\ & \leq \left(\frac{1 + 2^p \bar{y}^p}{\beta} \alpha - 1 \right) \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right] \dots (24) \\ & = \left[\frac{1 + 2^p \left(\frac{\beta}{\alpha} - 1 \right)}{\beta} \alpha - 1 \right] \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right] \\ & \leq \frac{\beta - \alpha}{\alpha} \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right] = Q_1. \end{aligned}$$

Hence

$$-Q_1 \leq \lambda \leq \mu \leq Q_1 \text{ and } 0 < Q_1 < \bar{y}. \quad \dots (25)$$

If we define the sequence $\{Q_n\}$ by

$$Q_{n+1} = \left[\frac{1 + (\bar{y} + Q_n)^p}{\beta} \alpha - 1 \right] \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right],$$

where Q_1 is given by (22). Then from (24) we find $Q_2 \leq Q_1$. It is easy to prove by induction that

$$-Q_n \leq \lambda \leq \mu \leq Q_n, \quad 0 < Q_n < \bar{y} \text{ and } Q_{n+1} \leq Q_n, \quad \text{for } n = 1, 2, \dots$$

So, $\{Q_n\}$ is a convergent sequence. Set $Q = \lim_{n \rightarrow \infty} Q_n$. Then Q is a solution of the equation

$$Q = \left[\frac{1 + (\bar{y} + Q)^p}{\beta} \alpha - 1 \right] \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right].$$

We can define a function F by

$$F(u) = \left[\frac{1 + (\bar{y} + U)^p}{\beta} \alpha - 1 \right] \bar{y} \left[(1 - \alpha)^{-k-1} - 1 \right] - u.$$

Then

$$F'(u) < 0 \text{ and } F(0) = 0.$$

So, $F(u)$ has only one zero in $[0, \bar{y}]$. Hence, $Q = 0$. So, $\lambda = \mu = 0$, that is, $\lim_{n \rightarrow \infty} x_n = 0$, which implies that \bar{y} is a global attractor of all positive solutions of eq. (1).

To complete the proof, it remains to show that \bar{y} is locally asymptotically stable.

The linearized equation associated with eq. (1) is

$$y_{n+1} = (1 - \alpha) y_n + \left[\alpha - \frac{\alpha p (\beta - \alpha)}{\beta} \right] y_{n-k}$$

If $1 < p \leq \frac{\beta}{\beta - \alpha}$, then

$$0 \leq \alpha - \frac{\alpha p (\beta - \alpha)}{\beta} < \frac{\alpha}{\beta} \alpha < \alpha.$$

Hence

$$0 < (1 - \alpha) + \left[\alpha - \frac{\alpha p (\beta - \alpha)}{\beta} \right] < 1.$$

If $\frac{\beta}{\beta - \alpha} < p < \frac{2\beta}{\beta - \alpha}$, then $-\alpha < \alpha - \frac{\alpha p (\beta - \alpha)}{\beta} < 0$.

So,

$$0 < (1 - \alpha) - \left[\alpha - \frac{\alpha p (\beta - \alpha)}{\beta} \right] < 1.$$

Therefore, by Lemma 2.3, the positive equilibrium \bar{y} is locally asymptotically stable. The proof is complete.

REFERENCE

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