

ASYMPTOTICALLY PERIODIC SOLUTION OF SOME LINEAR DIFFERENCE EQUATIONS

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Abstract. For the linear difference equation

$$(E) \quad a_n^r x_{n+r} + \cdots + a_n^1 x_{n+1} + a_n^0 x_n = d_n, \quad n \in \mathbb{N},$$

sufficient conditions for the existence of an asymptotically periodic solutions are given.

In the paper by \mathbb{N} , \mathbb{R} , \mathbb{R}_0 we denote the set of positive integers, real numbers, and nonnegative real numbers respectively.

Definition. The sequence $v : \mathbb{N} \rightarrow \mathbb{R}$ is periodic (σ -periodic) if $v_{n+\sigma} = v_n$ for all $n \in \mathbb{N}$. The sequence $v : \mathbb{N} \rightarrow \mathbb{R}$ is asymptotically periodic (asymptotically σ -periodic) if there exist two sequences $u, w : \mathbb{N} \rightarrow \mathbb{R}$ such that u is periodic (σ -periodic), $\lim_{n \rightarrow \infty} w_n = 0$, and $v_n = u_n + w_n$ for all $n \in \mathbb{N}$.

We study the equation (E) when one of the coefficient a^i is periodic or constant and the rest asymptotically approach zero. In the first theorem we give negative answer to the question: does the equation (E) possess periodic solution if all coefficients approach zero. Therefore looking for equations with periodic solutions we should turn our attention to these equations for which at least one coefficient a^i satisfies $\lim_{n \rightarrow \infty} a_n^i \neq 0$ (or this limit does not exist). The second theorem gives answer why considering equations (with only one a^i satisfying above mentioned conditions) our thesis can not have the form "all solutions are periodic".

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Theorem 1. *Let $\lim_{n \rightarrow \infty} a_n^i = 0$ for all $i \in \{0, 1, \dots, r\}$, and the sequence $\{d_n\}_{n=1}^\infty$ possesses bounded away from zero some infinite subsequence $\{d_{n_k}\}_{k=1}^\infty$ then (E) has no asymptotically periodic solution.*

Proof. Let $\{d_{n_k}\}_{k=1}^\infty$ be this subsequence of $\{d_n\}_{n=1}^\infty$ such that $|d_{n_k}| > \delta$ for some positive δ and all $k \in \mathbb{N}$. Suppose that (E) possesses asymptotically periodic solution $x = \{x_n\}_{n=1}^\infty$. This yields that there exists some constant D such that $|x_n| < D$ for all $n \in \mathbb{N}$. Furthermore from $\lim_{n \rightarrow \infty} a_n^i = 0$ it follows that for arbitrary $\varepsilon > 0$ we can find integer $n(\varepsilon)$ such that

$$(1) \quad \sum_{i=0}^r |a_n^i| < \varepsilon \quad \text{for all } n \geq n(\varepsilon).$$

Let us take $\varepsilon = \delta/D$ and any $n \geq n(\varepsilon)$. Then from (E) and (1) we get

$$\begin{aligned} |d_n| &= |a_n^r x_{n+r} + \dots + a_n^1 x_{n+1} + a_n^0 x_n| \\ &< |a_n^r| |x_{n+r}| + \dots + |a_n^1| |x_{n+1}| + |a_n^0| |x_n| \\ &< D(|a_n^r| + \dots + |a_n^1| + |a_n^0|) < D\varepsilon = \delta \quad \text{for all } n \geq n(\varepsilon). \end{aligned}$$

On the other hand there exists $n_k \geq n(\varepsilon)$ such that $|d_{n_k}| > \delta$. The obtained contradiction completes the proof.

Remark 1. Theorem 1 yields that if $\{d_n\}_{n=1}^\infty$ is periodic (asymptotically periodic) sequence different (asymptotically) from zero then a necessary condition for (E) to possess periodic (asymptotically periodic) solution is: for at least one sequence of coefficients $\{a_n^i\}_{n=1}^\infty$ there should be $\lim_{n \rightarrow \infty} a_n^i \neq 0$.

Example 1. The Theorem 1 (Remark 1) does not hold if we have homogeneous equation

$$(E1) \quad a_n^r x_{n+r} + \dots + a_n^1 x_{n+1} + a_n^0 x_n = 0.$$

Notice that if

$$(2) \quad \sum_{i=0}^r a_n^i = 0 \quad \text{for all } n \in \mathbb{N},$$

then, for arbitrary constant C , homogeneous equation (E1) possesses 2-periodic solutions $\{C(-1)^n\}_{n=1}^\infty$. We can easily find the equation for which condition (2) is fulfilled and $\lim_{n \rightarrow \infty} a_n^i = 0$ for all $i \in \{0, 1, \dots, r\}$.

In the next theorem we present one necessary condition for all solutions of the equation (E1) be σ -periodic.

Theorem 2. Let $a^i : \mathbb{N} \rightarrow \mathbb{R}$, $i \in \{0, 1, \dots, r\}$ with $a_n^r \neq 0$ for all $n \in \mathbb{N}$. The necessary condition for all solutions of (E1) to be σ -periodic is: the sequences $\{a_n^i/a_n^r\}_{n=1}^\infty$, $i \in \{0, 1, \dots, r-1\}$ are σ -periodic.

Proof. Let $\{u_{i,n}\}_{n=1}^\infty$, $i \in \{1, \dots, r\}$ be linearly independent solutions of (E1). Every solution $\{u_n\}_{n=1}^\infty$ of (E1) can be written in the form

$$(3) \quad u_n = C_1 u_{1,n} + C_2 u_{2,n} + \dots + C_r u_{r,n}, \quad n \in \mathbb{N},$$

for some constants C_1, C_2, \dots, C_r . From (3) it follows that σ -periodicity of the solutions $\{u_{i,n}\}_{n=1}^\infty$, $i \in \{1, \dots, r\}$ yields σ -periodicity of any other solution of (E1). Therefore necessary conditions for $\{u_{i,n}\}_{n=1}^\infty$ to be σ -periodic are necessary conditions for all solutions to be σ -periodic. Suppose that $\{u_{i,n}\}_{n=1}^\infty$ form r independent σ -periodic solutions of (E1) and denote suitable Casorati matrix by

$$W_n = \begin{bmatrix} u_{1,n} & u_{2,n} & \dots & u_{r,n} \\ u_{1,n+1} & u_{2,n+1} & & u_{r,n+1} \\ \vdots & & & \\ u_{1,n+r-1} & u_{2,n+r-1} & & u_{r,n+r-1} \end{bmatrix}$$

and Casoratian

$$w_n = \det(W_n), \quad n \in \mathbb{N}.$$

Notice (see e.g. [4]) that $w_n \neq 0$ for all $n \in \mathbb{N}$. Furthermore σ -periodicity of u_i yields σ -periodicity of the sequence $\{w_n\}_{n=1}^\infty$. Because w is never vanishing, σ -periodic solution of the equation

$$(4) \quad w_{n+1} = (-1)^r \frac{a_n^0}{a_n^r} w_n, \quad n \in \mathbb{N},$$

therefore (see [1]) $\{a_n^0/a_n^r\}_{n=1}^\infty$ is σ -periodic.

Because $w_n \neq 0$ for all $n \in \mathbb{N}$ then for each $n \in \mathbb{N}$ there exist minors $w_{(i,j(n)),n}$ of order i ($i = 1, \dots, r-1$),

$$w_{(i,j(n)),n} = \det \begin{bmatrix} u_{j_1(n),n} & u_{j_2(n),n} & \dots & u_{j_i(n),n} \\ u_{j_1(n),n+1} & u_{j_2(n),n+1} & & u_{j_i(n),n+1} \\ \vdots & & & \\ u_{j_1(n),n+i-1} & u_{j_2(n),n+i-1} & & u_{j_i(n),n+i-1} \end{bmatrix}$$

of the Casorati matrix such that $w_{(i, \mathbf{j}(n)), n} \neq 0$. Here

$$\mathbf{j}(n) = (j_1(n), j_2(n), \dots, j_i(n)) , \quad 1 \leq j_1(n) < j_2(n) < \dots < j_i(n) \leq r ,$$

and j_k can possibly depend both on i and on n . Of course each of $\binom{r}{i}$ possible minors $w_{(i, \mathbf{j}(n)), n}$ can be different from zero or some of them, but at least one such a minor exists.

Let us observe that $w_{(i, \mathbf{j}(n)), m+\sigma} = w_{(i, \mathbf{j}(n)), m}$ for all $m \in \mathbb{N}$. Furthermore if we take $\mathbf{j}(n + \sigma) = \mathbf{j}(n)$, then $w_{(i, \mathbf{j}(n+\sigma)), m+\sigma} = w_{(i, \mathbf{j}(n)), m}$.

Choose $\mathbf{j} = \mathbf{j}(2) = (j_1, j_2, \dots, j_{r-1})$ such that minor $w_{(r-1, \mathbf{j}), 2} \neq 0$. Then using

$$(5) \quad u_{i, n+r} = -\frac{a_n^{r-1}}{a_n^r} u_{i, n+r-1} - \dots - \frac{a_n^1}{a_n^r} u_{i, n+1} - \frac{a_n^0}{a_n^r} u_{i, n}$$

for $i = j_1, \dots, j_{r-1}$, we get the equation

$$(6) \quad w_{(r-1, \mathbf{j}), n+1} = (-1)^{r-1} \frac{a_{n-1}^1}{a_{n-1}^r} w_{(r-1, \mathbf{j}), n} + \phi(r-1, \mathbf{j}, n), \quad n > 1,$$

where $\{\phi(r-1, \mathbf{j}, n)\}$ is σ -periodic (by σ -periodicity of $\{a_n^0/a_n^r\}_{n=1}^\infty$) sequence defined by

$$\begin{aligned} & \phi(r-1, \mathbf{j}, n) \\ &= \det \begin{bmatrix} u_{j_1(n), n+1} & u_{j_2(n), n+1} & \dots & u_{j_{r-1}(n), n+1} \\ \vdots & \vdots & \vdots & \vdots \\ u_{j_1(n), n+r-2} & u_{j_2(n), n+r-2} & & u_{j_{r-1}(n), n+r-2} \\ -\frac{a_{n-1}^0}{a_{n-1}^r} u_{j_1(n), n-1} & -\frac{a_{n-1}^0}{a_{n-1}^r} u_{j_2(n), n-1} & & -\frac{a_{n-1}^0}{a_{n-1}^r} u_{j_{r-1}(n), n-1} \end{bmatrix}. \end{aligned}$$

Since

$$\begin{aligned} w_{(r-1, \mathbf{j}), n+k\sigma+1} &= w_{(r-1, \mathbf{j}), n+1}, \\ w_{(r-1, \mathbf{j}), 2+k\sigma} &= w_{(r-1, \mathbf{j}), 2} \neq 0, \\ w_{(r-1, \mathbf{j}), 3+k\sigma} &= w_{(r-1, \mathbf{j}), 3} \end{aligned}$$

for all $n, k \in \mathbb{N}$, then we get from (6)

$$\begin{aligned} \frac{a_{1+k\sigma}^1}{a_{1+k\sigma}^r} &= (-1)^{r-1} (w_{(r-1, \mathbf{j}), k\sigma+3} - \phi(r-1, \mathbf{j}, 2+k\sigma)) / (w_{(r-1, \mathbf{j}), k\sigma+2}) \\ &= (-1)^{r-1} (w_{(r-1, \mathbf{j}), 3} - \phi(r-1, \mathbf{j}, 2)) / (w_{(r-1, \mathbf{j}), 2}) = \frac{a_1^1}{a_1^r}, \end{aligned}$$

for all $k \in \mathbb{N}$. Similary choose $\mathbf{j} = \mathbf{j}(\alpha) = (j_1, j_2, \dots, j_{r-1})$ for any fixed $\alpha \in \{2, 3, \dots, \sigma + 1\}$ such that minor $w_{(r-1, \mathbf{j}), \alpha} \neq 0$. Proceeding in the same way we get

$$\begin{aligned} \frac{a_{\alpha-1+k\sigma}^1}{a_{\alpha-1+k\sigma}^r} &= (-1)^{r-1} (w_{(r-1, \mathbf{j}), k\sigma+\alpha+1} - \phi(r-1, \mathbf{j}, \alpha + k\sigma)) / (w_{(r-1, \mathbf{j}), k\sigma+\alpha}) \\ &= (-1)^{r-1} (w_{(r-1, \mathbf{j}), \alpha+1} - \phi(r-1, \mathbf{j}, \alpha)) / (w_{(r-1, \mathbf{j}), \alpha}) \\ &= \frac{a_{\alpha-1}^1}{a_{\alpha-1}^r}. \end{aligned}$$

This yields that the sequence $\{a_n^1/a_n^r\}_{n=1}^\infty$ is σ -periodic.

We have proved that $\{a_n^0/a_n^r\}_{n=1}^\infty$ and $\{a_n^1/a_n^r\}_{n=1}^\infty$ are σ -periodic sequences.

Suppose that all

$$(7) \quad \{a_n^k/a_n^r\}_{n=1}^\infty, \quad k = 0, 1, \dots, r-i-1 \quad \text{are } \sigma\text{-periodic.}$$

Take the minor

$$(8) \quad w_{(i, \mathbf{j}), n} = \det \begin{bmatrix} u_{j_1, n} & u_{j_2, n} & \cdots & u_{j_i, n} \\ u_{j_1, n+1} & u_{j_2, n+1} & & u_{j_i, n+1} \\ \vdots & & & \\ u_{j_1, n+i-1} & u_{j_2, n+i-1} & & u_{j_i, n+i-1} \end{bmatrix}$$

such that $w_{(i, \mathbf{j}), \alpha} \neq 0$ for some fixed $\alpha \in \{r-i+1, \dots, r-i+\sigma\}$. Because of (5) we obtain

$$\begin{aligned} (9) \quad u_{j_k, n+i} &= -\frac{a_{n+i-r}^{r-1}}{a_{n+i-r}^r} u_{j_k, n+i-1} - \cdots - \\ &\quad -\frac{a_{n+i-r}^{r-i+1}}{a_{n+i-r}^r} u_{j_k, n+1} - \frac{a_{n+i-r}^{r-i}}{a_{n+i-r}^r} u_{j_k, n} - \frac{a_{n+i-r}^{r-i-1}}{a_{n+i-r}^r} u_{j_k, n-1} - \cdots - \\ &\quad -\frac{a_{n+i-r}^1}{a_{n+i-r}^r} u_{j_k, n+i-r+1} - \frac{a_{n+i-r}^0}{a_{n+i-r}^r} u_{j_k, n+i-r}, \quad k = 1, \dots, i. \end{aligned}$$

Let us substitute the terms of the last row of $w_{(i, \mathbf{j}), n+1}$ (in (8)) by formulae obtained from (9), we get

$$(10) \quad w_{(i, \mathbf{j}), n+1} = (-1)^i \frac{a_{n+i-r}^{r-i}}{a_{n+i-r}^r} w_{(i, \mathbf{j}), n} + \phi(i, \mathbf{j}, n),$$

where $\{\phi(i, \mathbf{j}, n)\}$ is, by (7), σ -periodic sequence defined as follows

$$\phi(i, \mathbf{j}, n) = \det \begin{bmatrix} w_{(r-1, \mathbf{j}), 1} 1 & w_{(r-1, \mathbf{j}), 2} 1 & \cdots & w_{(r-1, \mathbf{j}), i} 1 \\ \vdots & & & \\ w_{(r-1, \mathbf{j}), 1} i - 1 & w_{(r-1, \mathbf{j}), 2} i - 1 & & w_{(r-1, \mathbf{j}), i} i - 1 \\ \phi(i, \mathbf{j}, n)_{i, 1} & \phi(i, \mathbf{j}, n)_{i, 2} & & \phi(i, \mathbf{j}, n)_{i, i} \end{bmatrix}$$

with

$$\phi(i, \mathbf{j}, n)_{i, k} = - \sum_{s=0}^{r-i-1} \frac{a_{n+i-r}^s}{a_{n+i-r}^r} u_{j_k, n+i-r+s}, \quad k = 1, \dots, i.$$

Hence from (10) applying σ -periodicity of $w_{(i, \mathbf{j}), n+1}, w_{(i, \mathbf{j}), n}, \phi(i, \mathbf{j}, n)$ we get for $n = \alpha + k\sigma$ and $k = 1, 2, \dots$

$$\begin{aligned} \frac{a_{\alpha+k\sigma+i-r}^{r-i}}{a_{\alpha+k\sigma+i-r}^r} &= (-1)^i (w_{(i, \mathbf{j}), \alpha+k\sigma+1} - \phi(i, \mathbf{j}, \alpha + k\sigma)) / (w_{(i, \mathbf{j}), \alpha+k\sigma}) \\ &= (-1)^i (w_{(i, \mathbf{j}), \alpha+1} - \phi(i, \mathbf{j}, \alpha)) / (w_{(i, \mathbf{j}), \alpha}) = \frac{a_{\alpha+i-r}^{r-i}}{a_{\alpha+i-r}^r}. \end{aligned}$$

However for $\alpha \in \{r-i+1, \dots, r-i+\sigma\}$ this yields $\frac{a_{s+k\sigma}^{r-i}}{a_{s+k\sigma}^r} = \frac{a_s^{r-i}}{a_s^r}$ for all $s \in \{1, \dots, \sigma\}, k \in \mathbb{N}$.

That is $\{a_n^{r-i}/a_n^r\}_{n=1}^\infty$ is σ -periodic sequence. Following this way we get step by step σ -periodicity of all $\{a_n^{r-i}/a_n^r\}_{n=1}^\infty$ for $i = r, r-1, \dots, 2$. For $i = 1$ the conditions imposed on the minors $w_{(i, \mathbf{j}), n}$ reduce to the fact that for each $n \in \mathbb{N}$ there exists a solution $u_{j_1}, j_1 \in \{1, \dots, r\}$, such that $u_{j_1, n} \neq 0$. Suitable equations (6), (10) reduce to

$$u_{j_1, n+r} = -\frac{a_n^{r-1}}{a_n^r} u_{j_1, n+r-1} + \phi(1, j_1, n),$$

where $\phi(1, j_1, n) = -\frac{a_n^{r-2}}{a_n^r} u_{j_1, n+r-2} - \dots - \frac{a_n^0}{a_n^r} u_{j_1, n}$ is σ -periodic sequence because of previous obtained results and σ -periodicity of u_{j_1} . This yields in a similar manner σ -periodicity of $\{a_n^{r-1}/a_n^r\}_{n=1}^\infty$.

Example 2. Periodicity of the sequences $\{a_n^i/a_n^r\}_{n=1}^\infty$ are necessary but not sufficient conditions for all solutions of (E1) to be periodic. Consider the equation

$$x_{n+2} + (1 - (-1)^n) x_{n+1} + x_n = 0, \quad n \in \mathbb{N}.$$

It is evident that sequences of the coefficients are 2-periodic. However the general solution of this equation can be presented as follows

$$\begin{cases} x_{2n+1} &= (-1)^n C_1 + (-1)^n 2n C_2, \quad n \in \mathbb{N}, \\ x_{2n} &= (-1)^{n-1} C_2, \quad n \in \mathbb{N}. \end{cases}$$

Of course in generally this solution is not periodic.

Remark 2. Looking for other conditions let us observe that from (4), to get σ -periodicity of $\{w_n\}$, we should have furthermore $\prod_{j=1}^\sigma \frac{a_0^j}{a_j^0} = 1$, however it is not sufficient as it is satisfied for the equation considered in Example 2. Notice that if all solutions of nonhomogeneous equation (E) are σ -periodic then all solutions of suitable homogeneous equations are σ -periodic also. Therefore necessary condition given in the Theorem 2 for the equation (E1) is also necessary condition for the equation (E).

Theorem 3. Let $a^i : \mathbb{N} \rightarrow \mathbb{R}$, $i \in \{1, \dots, r\}$ with $\lim_{n \rightarrow \infty} a_n^i = 0$, $d : \mathbb{N} \rightarrow \mathbb{R}$ be σ -periodic. Then there exists asymptotically σ -periodic solution of the equation

$$(E2) \quad a_n^r x_{n+r} + \dots + a_n^1 x_{n+1} + x_n = d_n, \quad n \in \mathbb{N}.$$

Proof. Take any $\varepsilon > 0$. Let us denote

$$\begin{aligned} C &= \max_{1 \leq i \leq \sigma} |d_i|, \\ C_1 &= C + \varepsilon, \\ \alpha_n &= C_1 r \sup_{m \geq n} \left(\max_{1 \leq i \leq r} |a_m^i| \right), \quad n \in \mathbb{N}, \\ I &= [-C_1, C_1], \\ I_n &= [d_n - \alpha_n, d_n + \alpha_n]. \end{aligned}$$

Let us observe that the sequence $\{\alpha_n\}_{n=1}^\infty$ is non-increasing and

$$(11) \quad \lim_{n \rightarrow \infty} \alpha_n = 0,$$

therefore

$$(12) \quad \text{diam } I_n = 2\alpha_n \rightarrow 0 \quad \text{with} \quad n \rightarrow +\infty.$$

By ℓ_∞ we denote the Banach space of bounded sequences $x = \{x_n\}_{n=1}^\infty$ with the norm $\|x\| = \sup_{n \geq 1} |x_n|$.

From (11) it follows that there exists n_1 such that $\alpha_n < \varepsilon$ for all $n \geq n_1$. Consequently $I_n \subset I$ for all $n \geq n_1$.

Let $\mathbf{T} \subset \ell_\infty$ be such a set that $x = \{x_n\}_{n=1}^\infty \in \mathbf{T}$ if

$$\begin{cases} x_n = d_n & \text{for } n = 1, 2, \dots, n_1 - 1 \\ x_n \in I_n & \text{for } n \geq n_1. \end{cases}$$

It is easy to check that \mathbf{T} is a closed, convex, and compact subset of ℓ_∞ . By (12), for arbitrary $\varepsilon_1 > 0$ we can set up a finite ε_1 -net for the set \mathbf{T} . Hence by Hausdorff's theorem \mathbf{T} is compact.

Define now an operator \mathcal{A} . Let $y = \{y_n\}_{n=1}^\infty \in \mathbf{T}$ and $\mathcal{A}y = \eta = \{\eta_n\}_{n=1}^\infty$ if

$$\eta_n = \begin{cases} d_n & \text{for } n = 1, 2, \dots, n_1 - 1, \\ d_n - a_n^r y_{n+r} - \dots - a_n^1 y_{n+1} & \text{for } n \geq n_1. \end{cases}$$

Let us observe that

$$\begin{aligned} |\eta_n - d_n| &= |a_n^r y_{n+r} + \dots + a_n^1 y_{n+1}| \leq \left(\max_{1 \leq i \leq r} |a_n^i| \right) (|y_{n+r}| + \dots + |y_{n+1}|) \\ &\leq C_1 r \left(\max_{1 \leq i \leq r} |a_n^i| \right) \leq \alpha_n \quad \text{for } n \geq n_1. \end{aligned}$$

Hence $\mathcal{A}(\mathbf{T}) \subset \mathbf{T}$. Furthermore for any $x = \{x_n\}_{n=1}^\infty, y = \{y_n\}_{n=1}^\infty$ two elements of the set \mathbf{T} we have

$$\begin{aligned} \|\mathcal{A}x - \mathcal{A}y\| &= \sup_{n \in \mathbb{N}} |(\mathcal{A}x)_n - (\mathcal{A}y)_n| \\ &= \sup_{n \geq n_1} |(d_n - a_n^r x_{n+r} - \dots - a_n^1 x_{n+1}) \\ &\quad - (d_n - a_n^r y_{n+r} - \dots - a_n^1 y_{n+1})| \\ &\leq \sup_{n \geq n_1} \left\{ \left(\max_{1 \leq i \leq r} |a_n^i| \right) (|x_{n+r} - y_{n+r}| + \dots + |x_n - y_n|) \right\} \\ &\leq \frac{\alpha_{n_1}}{C_1 r} \sup_{n \geq n_1} (|x_{n+r} - y_{n+r}| + \dots + |x_n - y_n|) \leq \frac{\alpha_{n_1}}{C_1 r} \|x - y\|. \end{aligned}$$

From this we get continuity of the operator \mathcal{A} . Hence by Schauder's fixed point theorem there exists in \mathbf{T} a solution of the operator equation $x = \mathcal{A}x$. Let $z = \{z_n\}_{n=1}^\infty$ be this fixed point of \mathcal{A} . Then

$$z = \{d_1, \dots, d_{n_1-1}, z_{n_1}, \dots, z_n, \dots\}$$

and by definition of \mathcal{A} we have

$$(13) \quad z_n = d_n - a_n^r z_{n+r} - \dots - a_n^1 z_{n+1} \quad \text{for } n \geq n_1.$$

That is $z = \{z_n\}_{n=1}^\infty$ is the solution of (E2) for $n \geq n_1$. Furthermore this solution, by (12), possesses asymptotic property:

$$(14) \quad z_n = d_n + o(1).$$

Hence σ -periodicity of the sequence d yields asymptotic σ -periodicity of the sequence z . The obtained sequence does not satisfy (E2) for all $n \in \mathbb{N}$, however using (13) we can build solution of (E2) back, step by step up to z_1 .

Remark 3. The same result we present in Theorem 3 can be obtained in one of the following cases.

- i) $a_n^0 \equiv a \neq 0$ (constant) in (E). In this case it suffices to divide the equation (E) by a , and check that conditions of Theorem 3 are satisfied.
- ii) $\{d_n\}_{n=1}^\infty$ is asymptotically σ -periodic sequence.
- iii) $\{a_n^0\}_{n=1}^\infty$ is σ -periodic with $a_n^0 \neq 0$ for all $n \in \mathbb{N}$. As in the case (i) dividing (E1) by a_n^0 we come back to the case considered in the Theorem 1, because then $\{d_n/a_n^0\}_{n=1}^\infty$ is σ -periodic and $\lim_{n \rightarrow \infty} (a_n^i/a_n^0) = 0$.
- iv) $a_n^0 \neq 0$ for all $n \in \mathbb{N}$, $\lim_{n \rightarrow \infty} a_n^0 = 0$ and there exists $k \in \{1, \dots, r\}$ such that $a_n^k \equiv a \neq 0$, and for other $i \in \{1, \dots, r\}$, $i \neq k$, $\lim_{n \rightarrow \infty} a_n^i = 0$.

In the paper [7] we have considered equation (E1) in relation to the problem of existence of asymptotically periodic solutions when $\{a_n^0\}$ is asymptotically periodic, and $\{a_n^1\}$ asymptotically approaches 1. In [5] the method similar to this presented in proof of Theorem 3 has been applied to obtain existence of asymptotically periodic perturbation for second order nonlinear difference equations with asymptotically periodic solutions. Also similar method has been used in [6] to obtain particular case of periodic sequences i.e. constant approaching solutions. For other treatment of the problem of periodicity see e.g. [2,3].

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