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PERIODIC SOLUTIONS FOR TOTALLY NONLINEAR NEUTRAL DELAY DIFFERENCE EQUATIONS

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ABSTRACT. We obtain sufficient conditions under which solutions of certain classes of totally nonlinear neutral delay difference equations are periodic. A reformulated version of a fixed point theorem of Krasnoselskii is used to arrive at the main results. The results obtained in the paper generalizes the work in [8].

1. INTRODUCTION

Periodic solutions of difference equations has been studied extensively in recent times. We refer to [1]-[2], [5]-[9] and the references therein for a wealth of information on this subject.

In this paper we study the existence of periodic solutions of the equation

$$\Delta x(n) = -a(n)h(x(n+1)) + c(n)\Delta x(n-\tau(n)) + G(n, x(n), x(n-\tau(n))), \forall n \in \mathbb{Z},$$
(1)

where

$$G: \mathbb{Z} \times \mathbb{R} \times \mathbb{R} \to \mathbb{R},$$

with \mathbb{Z} and \mathbb{R} being the set of integers and real numbers respectively. Throughout this paper Δ denotes the forward difference operator $\Delta x(n) = x(n+1) - x(n)$ for any sequence $\{x(n), n \in \mathbb{Z}\}$. In [8] the authors considered (1) when h(x(n+1)) = x(n).

2. Preliminaries

Let T be an integer such that $T \geq 1$. Define $P_T = \{\varphi \in C(\mathbb{Z}, \mathbb{R}) : \varphi(n+T) = \varphi(n)\}$ where $C(\mathbb{Z}, \mathbb{R})$ is the space of all real valued functions. Then $(P_T, ||.||)$ is a Banach space with the maximum norm

$$||\varphi|| = \max_{n \in [0, T-1]} |\varphi(n)|.$$

Also, for any L > 0, define

$$\mathbb{M} = \{ \varphi \in P_T : ||\varphi|| \le L \}.$$

In this paper we assume that

$$a(n+T) = a(n), \ c(n+T) = c(n), \ \tau(n+T) = \tau(n), \ \tau(n) \ge \tau^* > 0,$$
(2)

for some constant τ^* . Suppose further that

$$a(n) > 0, \tag{3}$$

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and

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$$G(n+T, x, y) = G(n, x, y).$$

$$\tag{4}$$

Moreover, we also assume that G is Lipschitz continuous in x and y. That is, there are positive constants k_1, k_2 such that

$$|G(n, x, y) - G(n, z, w)| \le k_1 ||x - z|| + k_2 ||y - w||, \text{ for } x, y, z, w \in \mathbb{R}.$$
(5)

Lemma 1. Suppose that (2) and (3) hold. If $x \in P_T$, then x is a solution of equation (1) if and only if

$$x(n) = \frac{c(n-1)}{1+a(n-1)}x(n-\tau(n)) + \left(1 - \prod_{s=n-T}^{n-1}(1+a(s))^{-1}\right)^{-1} \\ \times \left[\sum_{r=n-T}^{n-1}a(r)(x(r+1) - h(x(r+1)))\prod_{s=r}^{n-1}(1+a(s))^{-1} + \sum_{r=n-T}^{n-1}\left\{x(r-\tau(r))\phi(r) + G(r,x(r),x(r-\tau(r)))\right\}\prod_{s=r}^{n-1}(1+a(s))^{-1}\right],$$
(6)

where

$$\phi(r) = \frac{c(r-1)}{1+a(r-1)} - c(r). \tag{7}$$

Proof. Let $x \in P_T$ be a solution of (1). Rewrite (1) as

$$\begin{aligned} \Delta x(n) + a(n)x(n+1) \\ &= a(n)x(n+1) - a(n)h(x(n+1)) + c(n)\Delta x(n-\tau(n)) + G(n,x(n),x(n-\tau(n))). \end{aligned}$$

We consider two cases; $n \ge 1$ and $n \le 0$. Considering first the case when $n \ge 1$ by multiplying both sides of the above equation by $\prod_{s=0}^{n-1} (1 + a(s))$ and summing from (n-T) to (n-1) we obtain

$$\begin{split} &\sum_{r=n-T}^{n-1} \Delta \Big[\prod_{s=0}^{r-1} (1+a(s))x(r) \Big] \\ &= \sum_{r=n-T}^{n-1} a(r) \{ x(r+1) - h(x(r+1)) \} \prod_{s=0}^{r-1} (1+a(s)) \\ &+ \sum_{r=n-T}^{n-1} \{ c(r) \Delta x(r-\tau(r)) + G(r,x(r),x(r-\tau(r))) \} \prod_{s=0}^{r-1} (1+a(s)) \end{split}$$

Which gives

$$\begin{split} &\prod_{s=0}^{n-1} (1+a(s))x(n) - \prod_{s=0}^{n-T-1} (1+a(s))x(n-T) \\ &= \sum_{r=n-T}^{n-1} a(r) \{ x(r+1) - h(x(r+1)) \} \prod_{s=0}^{r-1} (1+a(s)) \\ &+ \sum_{r=n-T}^{n-1} \{ c(r) \Delta x(r-\tau(r)) + G(n,x(r),x(r-\tau(r))) \} \prod_{s=0}^{r-1} (1+a(s)). \end{split}$$

By dividing both sides of the above expression by $\prod_{s=0}^{n-1}(1 + a(s))$ and the fact that x(n) = x(n-T), we obtain

$$x(n) = \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)^{-1}$$

$$\times \left[\sum_{r=n-T}^{n-1} a(r)(x(r+1) - h(x(r+1))) \prod_{s=r}^{n-1} (1+a(s))^{-1} + \sum_{r=n-T}^{n-1} \{c(r)\Delta x(r-\tau(r)) + G(r,x(r),x(r-\tau(r)))\} \prod_{s=r}^{n-1} (1+a(s))^{-1}\right].$$
(8)

By performing a summation by parts on the above equation we obtain

$$\sum_{r=n-T}^{n-1} c(r) \Delta x(r-\tau(r)) \prod_{s=r}^{n-1} (1+a(s))^{-1}$$

$$= \frac{c(n-1)}{1+a(n-1)} x(n-\tau(n)) \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)$$

$$+ \sum_{r=n-T}^{n-1} x(r-\tau(r)) \phi(r) \prod_{s=r}^{n-1} (1+a(s))^{-1},$$
(9)

where ϕ is given by (7). Finally, substituting (9) into (8) completes the proof.

Now for $n \leq 0$, equation (1) is equivalent to

$$\begin{split} &\Delta \Big[\prod_{s=n-1}^{0} (1+a(s))x(n) \Big] \\ &= a(t) \{ x(n+1) - h(x(n+1)) \} \prod_{s=n-1}^{0} (1+a(s)) \\ &+ \{ c(n)\Delta x(n-\tau(n)) + G(n,x(n),x(n-\tau(n))) \} \prod_{s=n-1}^{0} (1+a(s)). \end{split}$$

Summing the above equation from (n - T) to n - 1 we obtain (6).

In the proof of our main theorem, we employ a fixed point theorem in which the notion of a large contraction is required as one of the sufficient conditions. First, we give the following definition which can be found in [4].

Definition 1. Let (\mathbb{M}, d) be a metric space and $B : \mathbb{M} \to \mathbb{M}$. B is said to be a large contraction if $\psi, \varphi \in \mathbb{M}$, with $\psi \neq \varphi$ then $d(B\varphi, B\psi) < d(\varphi, \psi)$ and if for all $\epsilon > 0$ there exists $\delta < 1$ such that

$$[\psi, \varphi \in \mathbb{M}, d(\varphi, \psi) \ge \epsilon] \Rightarrow d(B\varphi, B\psi) \le \delta d(\varphi, \psi).$$

The next theorem, which constitutes a basis for our main result, is a reformulated version of Krasnoselskii's fixed point theorem.

Theorem 1 (Krasnoselskii-Burton [4]). Let \mathbb{M} be a bounded convex non-empty subset of a Banach space (S, ||.||). Suppose that A, B map \mathbb{M} into \mathbb{M} and that

- (i) for all $x, y \in \mathbb{M} \Rightarrow Ax + By \in \mathbb{M}$,
- (ii) A is continuous and AM is contained in a compact subset of M,

(iii) B is a large contraction.

Then there is a $z \in \mathbb{M}$ with z = Az + Bz.

For the next lemma we make the following assumptions on the function $h : \mathbb{R} \to \mathbb{R}$.

- (H1) h is continuous on $U_L = [-L, L]$.
- (H2) h is strictly increasing on U_L .
- $\begin{array}{l} (\mathrm{H3}) & \sup_{s \in U_L \cap \mathbb{Z}} \Delta h(s) \leq 1. \\ (\mathrm{H4}) & (s-r) \Big\{ \sup_{i \in U_L \cap \mathbb{Z}} \Delta h(i) \Big\} \geq h(s) h(r) \geq (s-r) \Big\{ \inf_{i \in U_L \cap \mathbb{Z}} \Delta h(i) \Big\} \geq 0 \text{ for } \\ & s, r \in U_L \text{ with } s \geq r. \end{array}$

Lemma 2. Let L be a positive constant and $h : \mathbb{R} \to \mathbb{R}$ be a function satisfying (H1) -(H4). If $(H\varphi)(n) = \varphi(n+1) - h(\varphi(n+1))$, then H is a large contraction on the set \mathbb{M} .

Proof. Let $\phi, \varphi \in \mathbb{M}$ with $\phi \neq \varphi$. Then $\phi(n+1) \neq \varphi(n+1)$ for some $n \in \mathbb{Z}$. Define the set

$$D(\phi,\varphi) = \Big\{ n \in \mathbb{Z} : \phi(n+1) \neq \varphi(n+1) \Big\}.$$

Note that $\varphi(n+1) \in U_L$ for all $n \in \mathbb{Z}$ whenever $\varphi \in \mathbb{M}$. Since h is strictly increasing

$$\frac{h(\varphi(n+1)) - h(\phi(n+1))}{\varphi(n+1) - \phi(n+1)} = \frac{h(\phi(n+1)) - h(\varphi(n+1))}{\phi(n+1) - \varphi(n+1)} > 0$$
(10)

holds for all $n \in D(\phi, \varphi)$. By (H3) we have

$$1 \ge \sup_{i \in U_L \cap \mathbb{Z}} \Delta h(i) \ge \inf_{s \in U_L \cap \mathbb{Z}} \Delta h(s) \ge 0.$$
(11)

Define the set $U_n \subset U_L$ by $U_n = [\varphi(n+1), \phi(n+1)] \cap U_L$ if $\phi(n+1) > \varphi(n+1)$, and $U_n = [\phi(n+1), \varphi(n+1)] \cap U_L$ if $\phi(n+1) < \varphi(n+1)$, for $n \in D(\phi, \varphi)$. Hence, for a fixed $n_0 \in D(\phi, \varphi)$ we get by (H4) and (10) that

$$\sup\{\Delta h(u) : u \in U_{n_0} \cap \mathbb{Z}\} \ge \frac{h(\phi(n_0+1)) - h(\varphi(n_0+1))}{\phi(n_0+1) - \varphi(n_0+1)} \ge \inf\{\Delta h(u) : u \in U_{n_0} \cap \mathbb{Z}\}.$$

Since $U_n \subset U_L$ for every $n \in D(\phi, \varphi)$, we find

 $\sup_{u \in U_L \cap \mathbb{Z}} \Delta h(u) \ge \sup \{ \Delta h(u) : u \in U_{n_0} \cap \mathbb{Z} \} \ge \inf \{ \Delta h(u) : u \in U_{n_0} \cap \mathbb{Z} \} \ge \inf_{u \in U_L \cap \mathbb{Z}} \Delta h(u),$ and therefore,

$$1 \ge \sup_{u \in U_L \cap \mathbb{Z}} \Delta h(u) \ge \frac{h(\varphi(n+1)) - h(\phi(n+1))}{\varphi(n+1) - \phi(n+1)} \ge \inf_{u \in U_L \cap \mathbb{Z}} \Delta h(u) \ge 0$$
(12)

for all $n \in D(\phi, \varphi)$. So, (12) yields

$$\begin{aligned} |(H\phi)(n) - (H\varphi)(n)| &= |\phi(n+1) - h(\phi(n+1)) - \varphi(n+1) + h(\varphi(n+1))| \\ &= |\phi(n+1) - \varphi(n+1)| \Big| 1 - \Big(\frac{h(\phi(n+1)) - h(\varphi(n+1))}{\phi(n+1) - \varphi(n+1)}\Big) \Big| \\ &\leq |\phi(n+1) - \varphi(n+1)| \Big(1 - \inf_{u \in U_L \cap \mathbb{Z}} \Delta h(u) \Big) \end{aligned}$$
(13)

for all $n \in D(\phi, \varphi)$. Thus, (12) and (13) imply that H is a large contraction in the supremum norm. To see this choose a fixed $\epsilon \in (0,1)$ and assume that ϕ and φ are two functions in M satisfying

$$\|\phi - \varphi\| = \sup_{n \in [-L,L] \cap \mathbb{Z}} |\phi(n+1) - \varphi(n+1)| \ge \epsilon.$$

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If $|\phi(n+1) - \varphi(n+1)| \le \epsilon/2$ for some $n \in D(\phi, \varphi)$, then from (13)

$$|(H\phi)(n) - (H\varphi)(n)| \le |\phi(n+1) - \varphi(n+1)| \le \frac{1}{2} ||\phi - \varphi||.$$
(14)

Since h is continuous and strictly increasing, the function $h(u + \frac{\epsilon}{2}) - h(u)$ attains its minimum on the closed and bounded interval [-L, L]. Thus, if $\frac{\epsilon}{2} < |\phi(n+1) - \varphi(n+1)|$ for some $n \in D(\phi, \varphi)$, then from (12) and (H3) we conclude that

$$1 \ge \frac{h(\phi(n+1)) - h(\varphi(n+1))}{\phi(n+1) - \varphi(n+1)} > \lambda,$$

and therefore,

$$\begin{aligned} |(H\phi)(n) - (H\varphi)(n)| &\leq |\phi(n+1) - \varphi(n+1)| \Big\{ 1 - \frac{h(\phi(n+1)) - h(\varphi(n+1))}{\phi(n+1) - \varphi(n+1)} \Big\} \\ &\leq (1-\lambda) \|\phi(n+1) - \varphi(n+1)\|, \end{aligned}$$
(15)

where

$$\lambda := \frac{1}{2L} \min\left\{h(u + \frac{\epsilon}{2}) - h(u), u \in [-L, L]\right\} > 0.$$

Consequently, it follows from (14) and (15) that

$$(H\phi(n) - (H\varphi)(n)| \le \delta \|\phi - \varphi\|,$$

where $\delta = \max\left\{\frac{1}{2}, 1 - \lambda\right\} < 1$. The proof is complete.

3. EXISTENCE OF PERIODIC SOLUTIONS

In this section we prove our main results. We begin by defining the maps $A,B:\mathbb{M}\to\mathbb{M}$ as follows

$$(A\varphi)(n) = \frac{c(n-1)}{1+a(n-1)}\varphi(n-\tau(n)) + \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)^{-1} \\ \times \sum_{r=n-T}^{n-1} \{\varphi(r-\tau(r))\phi(r) + G(r,\varphi(r),\varphi(r-\tau(r)))\} \prod_{s=r}^{n-1} (1+a(s))^{-1},$$
(16)

and

$$(B\varphi)(n) = \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)^{-1} \times \sum_{r=n-T}^{n-1} a(r)(x(r+1) - h(x(r+1))) \prod_{s=r}^{n-1} (1+a(s))^{-1}.$$
(17)

For the rest of the paper we make the following assumptions.

$$(k_1 + k_2)L + |G(n, 0, 0)| \le \beta La(n), \tag{18}$$

$$|\phi(n)| \le \delta a(n),\tag{19}$$

$$\max_{n \in [0, T-1]} \left| \frac{c(n-1)}{1 + a(n-1)} \right| = \alpha, \tag{20}$$

$$J(\beta + \alpha + \delta) \le 1,\tag{21}$$

where α, β, δ and J are positive constants with $J \geq 3$.

Lemma 3. Suppose (2)-(5) and (18)-(21) hold. Then the mapping $A : \mathbb{M} \to \mathbb{M}$ defined in (16) is continuous in the maximum norm and maps \mathbb{M} into compact subsets of \mathbb{M} .

Proof. We first show that $A : \mathbb{M} \to \mathbb{M}$. Let $\varphi \in \mathbb{M}$. Then

$$\begin{aligned} (A\varphi)(n+T) &= \frac{c(n+T-1)}{1+a(n+T-1)}\varphi(n+T-\tau(n+T)) + \left(1-\prod_{s=n}^{n+T-1}(1+a(s))^{-1}\right)^{-1} \\ &\times \sum_{r=n}^{n+T-1} \{\varphi(r-\tau(r))\phi(r) + G(r,\varphi(r),\varphi(r-\tau(r)))\} \prod_{s=r}^{n+T-1}(1+a(s))^{-1} \\ &= \frac{c(n-1)}{1+a(n-1)}\varphi(n-\tau(n)) + \left(1-\prod_{s=n}^{n+T-1}(1+a(s))^{-1}\right)^{-1} \\ &\times \sum_{r=n}^{n+T-1} \{\varphi(r-\tau(r))\phi(r) + G(r,\varphi(r),\varphi(r-\tau(r)))\} \prod_{s=r}^{n+T-1}(1+a(s))^{-1} \end{aligned}$$

Let j = r - T, then

$$(A\varphi)(n+T) = \frac{c(n-1)}{1+a(n-1)}\varphi(n-\tau(n)) + \left(1 - \prod_{s=n}^{n+T-1} (1+a(s))^{-1}\right)^{-1} \\ \times \sum_{j=n-T}^{n+T-1} \{\varphi(j+T-\tau(j+T))\phi(j+T) \\ + G(j+T,\varphi(j+T),\varphi(j+T-\tau(j+T)))\} \prod_{s=j+T}^{n+T-1} (1+a(s))^{-1}.$$

Now let k = s - T, then

$$(A\varphi)(n+T) = \frac{c(n-1)}{1+a(n-1)}\varphi(n-\tau(n)) + \left(1 - \prod_{k=n-T}^{n-1} (1+a(k))^{-1}\right)^{-1} \\ \times \sum_{j=n-T}^{n-1} \{\varphi(j-\tau(j))\phi(j) \\ + G(j,\varphi(j),\varphi(j-\tau(j)))\} \prod_{k=j}^{n-1} (1+a(k))^{-1} = (A\varphi)(n).$$

Consequently, $A: P_T \to P_T$. In view of (5) we have that

$$\begin{aligned} |G(n, x, y)| &= |G(n, x, y) - G(n, 0, 0) + G(n, 0, 0)| \\ &\leq |G(n, x, y) - G(n, 0, 0)| + |G(n, 0, 0)| \\ &\leq k_1 ||k_1|| + k_2 ||y|| + |G(n, 0, 0)|. \end{aligned}$$

Also it follows from (3) that $1 - \prod_{s=n-T}^{n-1} (1 + a(s))^{-1} > 0$. So, for any $\varphi \in \mathbb{M}$, we obtain

$$\begin{split} |(A\varphi)(n)| &\leq \Big| \frac{c(n-1)}{1+a(n-1)} \Big| |\varphi(n-\tau(n))| + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \\ &\times \sum_{r=n-T}^{n-1} \{ |\varphi(r-\tau(r))| |\phi(r)| + |G(r,\varphi(r),\varphi(r-\tau(r)))| \} \prod_{s=r}^{n-1} (1+a(s))^{-1}, \\ &\leq \alpha L + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \\ &\times \sum_{r=n-T}^{n-1} \{ \delta La(r) + (k_1 + k_2)L + |G(r,0,0)| \} \prod_{s=r}^{n-1} (1+a(s))^{-1} \\ &\leq \alpha L + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \sum_{r=n-T}^{n-1} \{ (\delta+\beta)La(r) \} \prod_{s=r}^{n-1} (1+a(s))^{-1} \\ &\leq \alpha L + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} (\delta+\beta)L \sum_{r=n-T}^{n-1} \Delta_r \Big[\prod_{s=r}^{n-1} (1+a(s))^{-1} \Big] \\ &= (\alpha+\delta+\beta)L \leq \frac{L}{J} < L. \end{split}$$

Thus $A\varphi \in \mathbb{M}$. Consequently, we have $A : \mathbb{M} \to \mathbb{M}$.

We next show that A is continuous in the maximum norm. Let $\varphi, \psi \in \mathbb{M}$, and let

$$\mu_1 = \max_{n \in [0, T-1]} \left| \frac{c(n-1)}{1+a(n-1)} \right|, \quad \mu_2 = \max_{n \in [0, T-1]} \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1} \right)^{-1},$$

$$\mu_3 = \max_{r \in [n-T, T-1]} |\phi(r)|.$$

Let $\epsilon > 0$ be given. Choose $\eta = \epsilon/\rho$ where $\rho = \mu_1 + \mu_2 T(\mu_3 + k_1 + k_2)$ such that $\|\varphi - \psi\| < \eta$. Note that from (3), we have $\max_{r \in [n-T,T-1]} \prod_{s=r}^{n-1} (1+a(s))^{-1} \le 1$. Thus,

$$\begin{split} |(A\varphi)(n) - (A\psi)(n)| \\ &\leq \Big| \frac{c(n-1)}{1+a(n-1)} \Big| \|\varphi - \psi\| \\ &+ \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1} \Big)^{-1} \sum_{r=n-T}^{n-1} \Big\{ \|\varphi - \psi\| |\phi(r)| \\ &+ |G(r,\varphi(r),\varphi(r-\tau(r))) - G(r,\psi(r),\psi(r-\tau(r)))| \Big\} \prod_{s=r}^{n-1} (1+a(s))^{-1} \\ &\leq \mu_1 \|\varphi - \psi\| + \mu_2 \sum_{r=n-T}^{n-1} \Big\{ \mu_3 \|\varphi - \psi\| + (k_1 + k_2) \|\varphi - \psi\| \Big\} \\ &\leq \Big\{ \mu_1 + \mu_2 T(\mu_3 + k_1 + k_2) \Big\} \|\varphi - \psi\| < \epsilon. \end{split}$$

Therefore showing that A is continuous.

Next, we show that A maps bounded subsets into compact sets. Since M is bounded and A is continuous, $A\mathbb{M}$ is a subset of \mathbb{R}^T which is bounded. So, $A\mathbb{M}$ is contained in a compact subset of \mathbb{M} . The proof is complete.

Lemma 4. Suppose (2)-(5) and (18) hold. Also, suppose that

$$\max(|H(-L)|, |H(L)|) \le \frac{(J-1)L}{J}.$$
(22)

For A, B defined by (16) and (17) respectively, if $\varphi, \psi \in \mathbb{M}$ are arbitrary, then $A\varphi + B\psi : \mathbb{M} \to \mathbb{M}.$

Proof. Let $\varphi, \psi \in \mathbb{M}$ be arbitrary. Using the result of Lemma 3 we obtain

$$\begin{split} |(A\varphi)(n) + (B\psi)(n)| \\ &\leq \Big| \frac{c(n-1)}{1+a(n-1)} \Big| |\varphi(n-\tau(n))| + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \\ &\times \sum_{r=n-T}^{n-1} \{ |\varphi(r-\tau(r))| |\phi(r)| + |G(r,\varphi(r),\varphi(r-\tau(r)))| \} \prod_{s=r}^{n-1} (1+a(s))^{-1} \\ &+ \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \\ &\times \max(|H(-L)|, |H(L)|) \sum_{r=n-T}^{n-1} a(r) \prod_{s=r}^{n-1} (1+a(s))^{-1} \\ &\leq \frac{L}{J} + \Big(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\Big)^{-1} \\ &\quad \times \max(|H(-L)|, |H(L)|) \sum_{r=n-T}^{n-1} \Delta\Big[\prod_{s=r}^{n-1} (1+a(s))^{-1}\Big] \\ &\leq \frac{L}{J} + \frac{(J-1)L}{J} = L. \end{split}$$

Thus $A\varphi + B\psi \in \mathbb{M}$. This completes the proof.

The next result gives a relationship between the mappings ${\cal H}$ and ${\cal B}$ in the sense of a large contraction.

Lemma 5. Let B be defined by (17) and assume that (2)-(3) and (22) hold. If H is a large contraction on \mathbb{M} then so is the mapping $B : \mathbb{M} \to \mathbb{M}$.

Proof. We will first show that B maps \mathbb{M} into itself. Let $\varphi \in \mathbb{M}$ then

$$(B\varphi)(n+T) = \left(1 - \prod_{s=n}^{n+T-1} (1+a(s))^{-1}\right)^{-1} \times \sum_{r=n}^{n+T-1} a(r)(x(r+1) - h(x(r+1))) \prod_{s=r}^{n+T-1} (1+a(s))^{-1}$$

Let j = r - T, then

$$(B\varphi)(n+T) = \left(1 - \prod_{s=n}^{n+T-1} (1+a(s))^{-1}\right)^{-1} \times \sum_{r=n}^{n+T-1} a(j+T)(x(j+T+1) - h(x(j+T+1))) \prod_{s=j+T}^{n+T-1} (1+a(s))^{-1}$$

Now let k = s - T, then

$$(B\varphi)(n+T) = \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)^{-1} \times \sum_{r=n-T}^{n-1} a(j)(x(j+1) - h(x(j+1))) \prod_{k=j}^{n-1} (1+a(s))^{-1} = (B\varphi)(n).$$

That is, $B: P_T \to P_T$. In view of (22), we have

$$|(B\varphi)(n)| \leq \left(1 - \prod_{s=n-T}^{n-1} (1+a(s))^{-1}\right)^{-1} \times \sum_{r=n-T}^{n-1} |a(r)| |H(\varphi(r+1))| \prod_{s=r}^{n-1} (1+a(s))^{-1}$$
(23)

$$\leq \frac{(J-1)L}{J} < L.$$
⁽²⁴⁾

That is $B\varphi \in \mathbb{M}$ and consequently we have $B : \mathbb{M} \to \mathbb{M}$.

We next show that B is a large contraction. If H is a large contraction on M, for $x, y \in \mathbb{M}$, with $x \neq y$, we have $||Hx - Hy|| \leq ||x - y||$. Thus, it follows from the equality

$$a(r)\prod_{s=r}^{n-1} (1+a(s))^{-1} = \Delta \left[\prod_{s=r}^{n-1} (1+a(s))^{-1}\right]$$

that

$$\begin{aligned} |Bx(n) - By(n)| &\leq \left(1 - \prod_{s=n-T}^{n-1} (1 + a(s))^{-1}\right)^{-1} \\ &\times \sum_{r=n-T}^{n-1} a(r) |H(x(r+1)) - H(y(r+1))| \prod_{s=r}^{n-1} (1 + a(s))^{-1} \\ &\leq ||x - y|| \left(1 - \prod_{s=n-T}^{n-1} (1 + a(s))^{-1}\right)^{-1} \\ &\times \sum_{r=n-T}^{n-1} a(r) \prod_{s=r}^{n-1} (1 + a(s))^{-1} = ||x - y||. \end{aligned}$$

Thus

 $||Bx - By|| \leq ||x - y||.$

One may also show in a similar way that

$$||Bx - By|| \leq \delta ||x - y||$$

holds if we know the existence of a $\delta \in (0,1)$ and that for all $\epsilon > 0$

$$[x, y \in \mathbb{M}, \|x - y\| > 0] \Rightarrow \|Hx - Hy\| \le \delta \|x - y\|.$$

The proof is complete.

Theorem 2. Let $(P_T, \|.\|)$ be the Banach space of *T*-periodic real valued functions and $\mathbb{M} = \{\varphi \in P_T : \|\varphi\| \leq L\}$, where *L* is a positive constant. Suppose that (2)-(5) and (18)-(21) hold. Then equation (1) has a *T*-periodic solution φ in \mathbb{M} .

Proof. By Lemma 1, φ is a solution of (1) if

$$\varphi = A\varphi + B\varphi,$$

where A and B are given by (16) and (17) respectively. By Lemma 3, $A : \mathbb{M} \to \mathbb{M}$ is completely continuous. By Lemma 4, $A\varphi + B\psi \in \mathbb{M}$ whenever $\varphi, \psi \in \mathbb{M}$. Moreover, $B : \mathbb{M} \to \mathbb{M}$ is a large contraction by lemma 5. Thus all the hypotheses of Theorem 1 of Krasnoselskii are satisfied. Thus, there exists a fixed point $\varphi \in \mathbb{M}$ such that $\varphi = A\varphi + B\varphi$. Hence (1) has a T- periodic solution.

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