## Mathematic Slovaca

## Ravi P. Agarwal

Initial and boundary value problems for $n$-th order difference equations

Mathematica Slovaca, Vol. 36 (1986), No. 1, 39--47

Persistent URL: http://dml.cz/dmlcz/136413

## Terms of use:

© Mathematical Institute of the Slovak Academy of Sciences, 1986

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these Terms of use.


This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project DML-CZ: The Czech Digital Mathematics Library http://project.dml.cz

# INITIAL AND BOUNDARY VALUE PROBLEMS FOR nth ORDER DIFERENCE EQUATIONS 

RAVI P. AGARWAL

## 1. Introduction

In recent years there has been considerable interest in the theory and constructive methods of solutions of difference equations satisfying some boundary conditions, e.g., see [ $1-3,8-12$ and references therein]. In particular following the methods of Šeda [14] for continuous problems, Eloe [9] has discussed the existence and the uniqueness of solutions of the noth norder difference equations together with multi-point boundary conditions. In this paper we shall consider the nth order difference equation

$$
\begin{equation*}
\Delta\left(\varrho(t) \Delta^{n-1} u(t)\right)=f\left(t, u(t), \Delta u(t), \ldots, \Delta^{n-1} u(t)\right), t \in I(0, N) \tag{1.1}
\end{equation*}
$$

and use shooting type methods to prove the existence and the uniqueness of solutions satisfying two point boundary conditions. These methods have been analysed successfully for the continuous problem in [7, 13, 15].

In the following, for two nonnegative integers $p$ and $q(p<q), I(p, q)$ represents the discrete set $\{p, p+1, \ldots, q\}$, whereas $I(p)=\{p, p+1, \ldots\}$. For any function $g(t)$ the sum $\sum_{s=q}^{p} g(s)=0$. The $(r)^{(m)}$ is the usual factorial notation and stands for $r(r-1) \ldots(r-m+1)$ with $(0)^{(m)}=1$. Finally, $\Delta u(t)=u(t+1)-u(t)$.

In (1.1) the function $f$ is assumed to be defined on $I(0, N) \times R^{n}$, the $\varrho(t)$ is defined and positive for all $t \in I(0, N+1)$. With these assumptions the solution of (1.1) can be constructed inductively once the initial conditions

$$
\begin{equation*}
\Delta^{i} u(0)=A_{i}, \quad 0 \leqslant i \leqslant n-1 \tag{1.2}
\end{equation*}
$$

are prescribed. However, this is not the case if we seek the solution of (1.1) together with some boundary conditions, e.g., see [1].

## 2. Basic Lemmas

Lemma 2.1. $[4,5]$ Let $u(t)$ be some function defined on $I\left(t_{1}\right) \subseteq I(0)$. Then, for $0 \leqslant k \leqslant p-1, t \in I\left(t_{1}\right)$ the following identity holds

$$
\Delta^{k} u(t)=\sum_{j=k}^{p-1} \frac{\left(t-t_{1}\right)^{(j-k)}}{(j-k)!} \Delta^{j} u\left(t_{1}\right)+\frac{1}{(p-k-1)!} \sum_{s=t_{1}}^{t-p+k}(t-s-1)^{(p-k-1)} \Delta^{p} u(s) .
$$

Lemma 2.2. Let $u(t)$ be some function defined on $I(0, n+q)$, and $\Delta^{j} u(0)=\varepsilon_{l}$, $0 \leqslant j \leqslant n-1$. Further,
(i) if $\varepsilon_{j}>0,0 \leqslant j \leqslant n-1$ and $\Delta^{n-1} u(t)>0$ for all $t \in I(0, q+1)$, then $\Delta^{k} u(t)>0$ for all $t \in I(0, n+q-k)$, (and hence $\Delta^{k} u(t)$ is strictly increasing for all $t \in I(0, n+q-k)) 0 \leqslant k \leqslant n-2$
(ii) if $\varepsilon_{j}=0,0 \leqslant j \leqslant n-2$, then

$$
\begin{gather*}
\Delta^{k} u(t)=0 \text { for all } t \in I(0, n-k-2) \\
\Delta^{k} u(n-k-1)=\varepsilon_{n-1}, 0 \leqslant k \leqslant n-1 \tag{2.1}
\end{gather*}
$$

also, if $\Delta^{n-1} u(t)>0, t \in I(0, q+1)$, then $\Delta^{k} u(t)>0$ for all $t \in I(n-k-1$, $n+q-k), 0 \leqslant k \leqslant n-2$ and for such $t$ that

$$
\begin{equation*}
u(t) \leqslant \frac{1}{k!}(t-n k+1)^{(k)} \Delta^{k} u(t), 1 \leqslant k \leqslant n-2 . \tag{2.2}
\end{equation*}
$$

Proof. From lemma $2.1\left(p=n-1, t_{1}=0\right)$, for all $0 \leqslant k \leqslant n-2$, we have

$$
\begin{equation*}
\Delta^{k} u(t)=\sum_{j=k}^{n-2} \frac{(t)^{(i-k)}}{(j-k)!} \varepsilon_{j}+\frac{1}{(n-k-2)!} \sum_{s=0}^{t-n+k+1}(t-s-1)^{(n-k-2)} \Delta^{n-1} u(s) \tag{2.3}
\end{equation*}
$$

and hence if $\varepsilon_{1}>0,0 \leqslant j \leqslant n-1$ and $\Delta^{n-1} u(t)>0$ for all $t \in I(0, q+1)$, then $\Delta^{k} u(t)>0$ as long as $t-n+k+1 \leqslant q+1$, i.e., $t \leqslant q-k$.

From part (ii), the equality (2.3) reduces to the following

$$
\begin{equation*}
\Delta^{k} u(t)=\frac{1}{(n-k-2)!} \sum_{s=0}^{t-n+k+1}(t-s-1)^{(n-k-2)} \Delta^{n-1} u(s) \tag{2.4}
\end{equation*}
$$

and from this (2.2) immediately follows. Further, if $\Delta^{n-1} u(t)>0$ for all $t \in I(0, q+1)$, then, from (2.4), $\Delta^{k} u(t)>0$ as long as $0 \leqslant t-n+k+1 \leqslant q+1$, i.e., $t \in I(n-k-1, n+q-k)$.

Finally, to prove (2.2), once again from lemma $2.1\left(p=k, k=0, t_{1}=0\right)$, we have

$$
\begin{equation*}
u(t)=\frac{1}{(k-1)!} \sum_{s=n-k-1}^{t-k}(t-s-1)^{(k-1)} \Delta^{k} u(s), 1 \leqslant k \leqslant n-2 \tag{2.5}
\end{equation*}
$$

Since, $\Delta^{k} u(t)>0$ and strictly increasing for all $t \in I(n-k-1, n+q-k), 1 \leqslant k \leqslant$ $n-2$, from (2.5) we find

$$
\begin{gathered}
u(t)<\frac{1}{(k-1)!} \sum_{s=n-k-1}^{t-k}(t-s-1)^{(k-1)} \Delta^{k} u(t)=-\frac{1}{k!} \sum_{s=n-k-1}^{t-k} \Delta(t-s)^{(k)} \Delta^{k} u(t)= \\
=-\frac{1}{k!}\left[(t-s)^{(k)}\right]_{t-n-1}^{t-k+1} \Delta^{k} u(t)=\frac{1}{k!}(t-n+k+1)^{(k)} \Delta^{k} u(t)
\end{gathered}
$$

Remark 1. Throughout lemma 2.2 the strict inequalities can be replaced by less than or equal to inequalities.

## 3. Comparison results

## Theorem 3.1. Assume that

(i) $f\left(t, u_{0}, u_{1}, \ldots, u_{n}\right)$ is nondecreasing in $u_{0}, u_{1}, \ldots, u_{n-1}$ for a fixed $t \in I(0, N)$
(ii) $v(t)$ and $w(t)$ are defined for all $t \in I(0, N+n)$ and for all $t \in I(0, N)$ one of the inequalities

$$
\begin{gather*}
\Delta\left(\varrho(t) \Delta^{n-1} v(t)\right) \leqslant f\left(t, v(t), \Delta v(t), \ldots, \Delta^{n-1} v(t)\right)  \tag{3.1}\\
\Delta\left(\varrho(t) \Delta^{n-1} w(t)\right) \geqslant f\left(t, w(t), \Delta w(t), \ldots, \Delta^{n-1} w(t)\right) \tag{3.2}
\end{gather*}
$$

is strict.

$$
\begin{equation*}
\Delta^{k} v(0)<\Delta^{k} w(0), 0 \leqslant k \leqslant n-1 . \tag{iii}
\end{equation*}
$$

Then, for all $t \in I(0, N+n-k)$

$$
\begin{equation*}
\Delta^{k} v(t)<\Delta^{k} w(t), 0 \leqslant k \leqslant n-1 . \tag{3.4}
\end{equation*}
$$

Proof. From lemma 2.2 it suffices to show that for all $t \in I(0, N+1)$ the inequality $\Delta^{n-1} v(t)<\Delta^{n-1} w(t)$ holds. For this, let us assume that $r \in I(1, N+1)$ be the first point where $\Delta^{n-1} v(t) \geqslant \Delta^{n-1} w(t)$. Then, from lemma 2.2 for all $t \in I(0, n+r-k-2), \Delta^{k} v(t)<\Delta^{k} w(t), 0 \leqslant k \leqslant n-2$. Thus, in particular for all $0 \leqslant k \leqslant n-1, \Delta^{k} v(r-1)<\Delta^{k} w(r-1)$. However, from the inequalities (3.1), (3.2) we have

$$
\begin{aligned}
& \Delta\left(\varrho(r-1) \Delta^{n-1} w(r-1)\right)-\Delta\left(\varrho(r-1) \Delta^{n-1} v(r-1)\right)> \\
& >f\left(r-1, w(r-1), \Delta w(r-1), \ldots, \Delta^{n-1} w(r-1)\right)- \\
& \quad-f\left(r-1, v(r-1), \Delta v(r-1), \ldots, \Delta^{n-1} v(r-1)\right)
\end{aligned}
$$

and hence from the nondecreasing nature of $f$, we find

$$
\Delta\left(\varrho(r-1) \Delta^{n-1} w(r-1)\right)-\Delta\left(\varrho(r-1) \Delta^{n-1} v(r-1)\right)>0
$$

which is the same as

$$
\begin{equation*}
\varrho(r) \Delta^{n-1}(w(r)-v(r))>\varrho(r-1) \Delta^{n-1}(w(r-1)-v(r-1)) . \tag{3.5}
\end{equation*}
$$

Since $\varrho(t)>0$ for all $t \in I(0, N+1)$, inequality (3.5) implies that $\Delta^{n}{ }^{1} w(r)>$ $\Delta^{n-1} v(r)$. This contradiction completes the proof.

Corollary 3.2. Let the conditions of theorem 3.1 be satisfied with strict inequality in both (3.1) and (3.2). Further, let $u(t)$ be the solution of the initial value problem (1.1), (1.2) and $\Delta^{k} v(0)<A_{k}<\Delta^{k} w(0), 0 \leqslant k \leqslant n-1$. Then, for all $t \in I(0, N+n-k)$ the inequality $\Delta^{k} v(t)<\Delta^{k} u(t)<\Delta^{k} w(t)$ holds.

Corollary 3.3. Assume that the conditions (i) and (ii) of theorem 3.1 are satisfied, and $\Delta^{k} v(0) \leqslant \Delta^{k} w(0), 0 \leqslant k \leqslant n-2$ and $\Delta^{n-1} v(0) \gtrless \Delta^{n-1} w(0)$. Then, $\Delta^{k} v(t) \leqslant \Delta^{k} w(t)$ for all $t \in I(0, N+n-k)$ and in particular for all $t \in I(n-k-1$, $N+n-k)$ the strict inequality $\Delta^{k} v(t)<\Delta^{k} w(t), 0 \leqslant k \leqslant n-1$ holds.

Lemma 3.4. Assume that $q_{i}(t), 0 \leqslant i \leqslant n-1$ are defined and nonnegative on $I(0, N)$. Then, for all $\alpha>0$ the solutions of the initial value problems

$$
\begin{gather*}
\Delta\left(\varrho(t) \Delta^{n-1} v(t)\right)=\sum_{i=0}^{n-1} q_{t}(t) \Delta^{\prime} v(t)  \tag{3.6}\\
\Delta^{i} v(0)=0,0 \leqslant i \leqslant n-2 \\
\Delta^{n-1} v(0)=\alpha>0 \tag{3.7}
\end{gather*}
$$

have the property that $\Delta^{k} v(t) \geqslant 0$ for all $t \in I(0, N+n-k)$ and in particular for all $t \in I(n-k-1, N+n-k)$ the strict inequality $\Delta^{k} v(t)>0,0 \leqslant k \leqslant n-1$ holds.

Proof. Let $r \in I(1, N+1)$ be the first point where $\Delta^{n-1} v(t) \leqslant 0$, then from lemma 2.2, $\Delta^{k} v(t) \geqslant 0$ for all $t \in I(0, n+r-k-2)$ and in particular $\Delta^{k} v(r-1) \geqslant$ $0,0 \leqslant k \leqslant n-2$. However, from the difference equation (3.6), we have

$$
\varrho(r) \Delta^{n-1} v(r)=\varrho(r-1) \Delta^{n-1} v(r-1)+\sum_{i=0}^{n-1} q_{i}(r-1) \Delta^{i} v(r-1)>0 .
$$

This contradiction completes the proof.
Theorem 3.5. Assume that
(i) $g\left(t, u_{0}, u_{1}, \ldots, u_{n-1)}\right.$ is defined for all $\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right) \in I(0, N) \times R^{n}$ and nondecreasing in $u_{0}, u_{1}, \ldots, u_{n-1}$ for a fixed $t \in I(0, N)$, also for $\lambda>1$

$$
\lambda g\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right) \leqslant g\left(t, \lambda u_{0}, \lambda u_{1}, \ldots, \lambda u_{n-1}\right)
$$

(ii) for a fixed $t \in I(0, N)$ and $u_{i} \in R_{+}, 0 \leqslant i \leqslant n-1$

$$
f\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right) \geqslant g\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right)+l(t) u_{0}+\sum_{i=1}^{n-2} q_{i}(t) u_{t}
$$

where $q_{1}(t) \geqslant 0,1 \leqslant i \leqslant n-2$ and $l(t)$ are defined on $I(0, N)$ and

$$
\begin{equation*}
l(t)+\sum_{i=1}^{n-2} q_{i}(t) \frac{(i)!}{(t-n+i+1)^{(i)}} \geqslant 0 \tag{3.8}
\end{equation*}
$$

(iii) $u(t, 0, \beta)$ is the solution of (1.1) satisfying the initial conditions

$$
\Delta^{i} u(0)=0,0 \leqslant i \leqslant n-2, \Delta^{n-1} u(0)=\beta
$$

(iv) there exists a solution $v(t, 0, \alpha)$ of the difference equation

$$
\begin{equation*}
\Delta\left(\varrho(t) \Delta^{n-1} v(t)\right)=g\left(t, v(t), \Delta v(t), \ldots, \Delta^{n-1} v(t)\right)+l(t) v(t)+\sum_{i=1}^{n-2} q_{i}(t) \Delta^{i} v(t) \tag{3.9}
\end{equation*}
$$

satisfying the initial conditions $\Delta^{i} v(0)=0,0 \leqslant i \leqslant n-2, \Delta^{n-1} v(0)=\alpha>0$ such that $\Delta^{n-1} v(t, 0, \alpha)>0$ for all $t \in I(0, N+1)$.

Then, for all $t \in I(0, N+n-i)$

$$
\begin{equation*}
0 \leqslant \frac{\beta-\varepsilon}{\alpha} \Delta^{i} v(t, 0, \alpha) \leqslant \Delta^{i} u(t, 0, \beta), 0 \leqslant i \leqslant n-1 \tag{3.10}
\end{equation*}
$$

where $\varepsilon \geqslant 0$ and $\beta-\varepsilon \geqslant \alpha$. In particular $\Delta^{i} u(t, 0, \beta)>0$ for all $t \in I(n-i-1, N+n-i), 0 \leqslant i \leqslant n-1$.

Proof. Since $\Delta^{n-1} v(t, 0, \beta)>0$ for all $t \in I(0, N+1)$ and $\Delta^{i} v(0,0, \beta)=0$, $0 \leqslant i \leqslant n-2$, lemma 2.2 ensures that $\Delta^{i} v(t, 0, \beta) \geqslant 0$ for all $t \in I(0, N+n-i)$ and in particular the strict inequality holds for all $t \in I(n-i-1, N+n-i), 0 \leqslant i \leqslant$ $n-1$. Thus, it suffices to show that $\frac{\beta-\varepsilon}{\alpha} \Delta^{i} v(t, 0, \alpha) \leqslant \Delta^{i} u(t, 0, \beta), 0 \leqslant i \leqslant n-1$ holds for all $t \in I(0, N+n-i)$. For this, we define a function $\Phi(t), t \in I(0, N+n)$ as follows

$$
\Phi(t)=u(t, 0, \beta)-\frac{\beta-\varepsilon}{\alpha} v(t, 0, \alpha)
$$

Then, $\Delta^{i} \Phi(0)=0,0 \leqslant i \leqslant n-2$ and $\Delta^{n-1} \Phi(0)=\varepsilon>0$, and from lemma 2.2 and remark 1 note that we need to prove $\Delta^{n-1} \Phi(t) \geqslant 0$ for all $t \in I(0, N+1)$. Let $r \in I(1, N+1)$ be the first point where $\Delta^{n-1} \Phi(t)<0$. Then, from lemma 2.2, $\Delta^{k} \Phi(t) \geqslant 0$ for all $t \in I(0, n+r-k-2), 0 \leqslant k \leqslant n-1$. Hence, in particular $\Delta^{k} u(r-1) \geqslant 0,0 \leqslant k \leqslant n-1$. Since, $\varrho(t)>0$ for all $t \in I(0, N+1)$, we have

$$
\begin{equation*}
\Delta\left(\varrho(r-1) \Delta^{n-1} \Phi(r-1)\right)=\varrho(r) \Delta^{n-1} \Phi(r)-\varrho(r-1) \Delta^{n-1} \Phi(r-1)<0 \tag{3.11}
\end{equation*}
$$

Next, using the conditions on the functions and the inequality (3.11), we successively obtain

$$
f\left(r-1, u(r-1), \Delta u(r-1), \ldots, \Delta^{n-1} u(r-1)\right)=\Delta\left(\varrho(r-1) \Delta^{n-1} u(r-1)\right)=
$$

$$
\begin{aligned}
& =\Delta\left(\varrho(r-1) \Delta^{n-1} \Phi(r-1)\right)+\frac{\beta-\varepsilon}{\alpha} \Delta\left(\varrho(r-1) \Delta^{n-1} v(r-1)\right)< \\
& <\frac{\beta-\varepsilon}{\alpha} \Delta\left(\varrho(r-1) \Delta^{n-1} v(r-1)\right)= \\
& =\frac{\beta-\varepsilon}{\alpha}\left[g\left(r-1, v(r-1), \Delta v(r-1), \ldots, \Delta^{n-1} v(r-1)\right)+l(r-1) v(r-1)+\right. \\
& \left.+\sum_{i=1}^{n-2} q_{i}(r-1) \Delta^{i} v(r-1)\right] \leqslant \\
& \leqslant g\left(r-1, \frac{\beta-\varepsilon}{\alpha} v(r-1), \frac{\beta-\varepsilon}{\alpha} \Delta v(r-1), \ldots, \frac{\beta-\varepsilon}{\alpha} \Delta^{n-1} v(r-1)\right)+ \\
& +\frac{\beta-\varepsilon}{\alpha}\left[l(r-1) v(r-1)+\sum_{i=1}^{n-2} q_{i}(r-1) \Delta^{i} v(r-1)\right] \leqslant \\
& \leqslant f\left(r-1, u(r-1), \Delta u(r-1), \ldots, \Delta^{n-1} u(r-1)\right)-l(r-1) u(r-1)- \\
& \sum_{i=1}^{n-2} q_{i}(r-1) \Delta^{i} u(r-1)+ \\
& +\frac{\beta-\varepsilon}{\alpha}\left[l(r-1) v(r-1)+\sum_{i=1}^{n-2} q_{i}(r-1) \Delta^{i} v(r-1)\right]= \\
& =f\left(r-1, u(r-1), \Delta u(r-1), \ldots, \Delta^{n-1} u(r-1)\right)-l(r-1) \Phi(r-1)- \\
& -\sum_{i=1}^{n-2} q_{i}(r-1) \Delta^{i} \Phi(r-1) \leqslant \\
& \leqslant f\left(r-1, u(r-1), \Delta u(r-1), \ldots, \Delta^{n-1} u(r-1)\right)- \\
& -\left[l(r-1)+\sum_{i=1}^{n-2} \frac{q_{i}(r-1)(i)!}{(r-n+i)^{(i)}}\right] \Phi(r-1),
\end{aligned}
$$

which is not true from (3.8) and the fact that $\Phi(r-1) \geqslant 0$. This contradiction completes the proof.

Corollary 3.6. Assume that $u(t, 0, \beta)$ be the solution of (1.1) satisfying the initial conditions $\Delta^{i} u(0)=0,0 \leqslant i \leqslant n-2, \Delta^{n-1} u(0)=\beta$, and let for a fixed $t \in I(0, N)$ and $u_{i} \in R_{+}, 0 \leqslant i \leqslant n-1$

$$
f\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right) \geqslant \sum_{i=0}^{n-1} q_{i}(t) u_{i}
$$

where $q_{i}(t) \geqslant 0,0 \leqslant i \leqslant n-1$ and defined on $I(0, N)$. Then, the conclusion of theorem 3.5 holds.

Proof. In view of lemma 3.4 we see that all the conditions of theorem 3.5 are satisfied.

## 4. Boundary value problems

Theorem 4.1. In addition to the assumption (i) of theorem 3.5, we assume that
(1) for a fixed $t \in I(0, N)$ and $u_{i} \geqslant \bar{u}_{i}, 0 \leqslant i \leqslant n-1$

$$
\begin{gathered}
f\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right)-f\left(t, \bar{u}_{0}, \bar{u}_{1}, \ldots, \bar{u}_{n-1} \geqslant\right. \\
\geqslant g\left(t, u_{0}-\bar{u}_{0}, u_{1}-\bar{u}_{1}, \ldots, u_{n-1}-\bar{u}_{n-1}\right)+l(t)\left(u_{0}-\bar{u}_{0}\right)+\sum_{i=1}^{n-2} q_{i}(t)\left(u_{i}-\bar{u}_{i}\right)
\end{gathered}
$$

where $l(t)$ and $q_{i}(t), 1 \leqslant i \leqslant n-2$ are the same as in condition (ii) of theorem 3.5.
(2) for each $\alpha>0$ the condition (iv) of theorem 3.5 holds.

Then, the difference equation (1.1) satisfying the boundary conditions

$$
\begin{gather*}
\Delta^{i} u(0)=A_{i}, 0 \leqslant i \leqslant n-2  \tag{4.2}\\
\Delta^{q} u(N+n-q)=B_{q}, 0 \leqslant q \leqslant n-1 \text { and fixed } \tag{4.2}
\end{gather*}
$$

has a unique solution.
Proof. Let $A$ denote the vector ( $A_{1}, A_{2}, \ldots, A_{n-2}$ ) and $u\left(t, A, \gamma_{i}\right), i=1,2$ be the solution of (1.1), (4.1) and $\Delta^{n-1} u\left(0, A, \gamma_{i}\right)=\gamma_{i}$. For $\gamma_{1}>\gamma_{2}$, we define $w\left(t, A, \gamma_{1}, \gamma_{2}\right)=u\left(t, A, \gamma_{1}\right)-u\left(t, A, \gamma_{2}\right)$, then $w\left(t, A, \gamma, \gamma_{2}\right)$ is the solution of the initial value problem

$$
\begin{gather*}
\Delta\left(\varrho(t) \Delta^{n-1} w\left(t, A, \gamma_{1}, \gamma_{2}\right)\right)=F\left(t, w\left(t, A, \gamma_{1}, \gamma_{2}\right), \Delta w\left(t, A, \gamma_{1}, \gamma_{2}\right), \ldots,\right. \\
\left.\Delta^{n-1} w\left(t, A, \gamma_{1}, \gamma_{2}\right)\right)  \tag{4.3}\\
\Delta^{i} w\left(0, A, \gamma_{1}, \gamma_{2}\right)=0,0 \leqslant i \leqslant n-2 \\
\Delta^{n-1} w\left(0, A, \gamma_{1}, \gamma_{2}\right)=\gamma_{1}-\gamma_{2}>0
\end{gather*}
$$

where

$$
\begin{gathered}
F\left(t, w\left(t, A, \gamma_{1}, \gamma_{2}\right), \Delta w\left(t, A, \gamma_{1}, \gamma_{2}\right), \ldots, \Delta^{n-1} w\left(t, A, \gamma_{1}, \gamma_{2}\right)\right)= \\
=f\left(t, w\left(t, A, \gamma_{1}, \gamma_{2}\right)+u\left(t, A, \gamma_{2}\right), \Delta w\left(t, A, \gamma_{1}, \gamma_{2}\right)+\right. \\
+\Delta u\left(t, A, \gamma_{2}\right), \ldots, \Delta^{n-1} w\left(t, A, \gamma_{1}, \gamma_{2}\right)+ \\
\left.+\Delta^{n-1} u\left(t, A, \gamma_{2}\right)\right)-f\left(t, u\left(t, A, \gamma_{2}\right), \Delta u\left(t, A, \gamma_{2}\right), \ldots, \Delta^{n-1} u\left(t, A, \gamma_{2}\right)\right) .
\end{gathered}
$$

By (1) the function F satisfies the conditions of theorem 3.5. Thus, for the solution $w\left(t, A, \gamma_{1}, \gamma_{2}\right)$ of (4.3) and $v(t, 0, \alpha)$ of (3.9) with $\gamma_{1}-\gamma_{2}>\alpha>0$, we find

$$
0 \leqslant \frac{\gamma_{1}-\gamma_{2}}{\alpha} \Delta^{i} v(t, 0, \alpha) \leqslant \Delta^{i} w\left(t, A, \gamma_{1}, \gamma_{2}\right), 0 \leqslant i \leqslant n-1, t \in I(0, N+n-i)
$$

and $\Delta^{i} w\left(t, A, \gamma_{1}, \gamma_{2}\right)>0$ for all $t \in I(n-i-1, N+n-i)$.

Thus, in particular $\Delta^{q} w\left(N+n-q, A, \gamma_{1}, \gamma_{2}\right)=\Delta^{q} u\left(N+n-q, A, \gamma_{1}\right)-$ $\Delta^{q} u\left(N+n-q, A, \gamma_{2}\right)>0$. Hence, for a fixed $\gamma_{2} \in R$, we get $\lim _{\gamma_{1} \rightarrow \infty} \Delta^{q} u(N+n-$ $\left.q, A, \gamma_{1}\right)=\infty$ and for a fixed $\gamma_{1} \in R, \lim _{\gamma_{2} \rightarrow-\infty} \Delta^{q} u\left(N+n-q, A, \gamma_{2}\right)=-\infty$. This implies that $\Delta^{q} u(N+n-q, A, \gamma)-B_{q}$ is a continuous function of $\gamma$ and its range must be the whole real line $R$. Hence, there exists a $\gamma_{q}^{*} \in R$ such that $\Delta^{q} u(N+n-$ $\left.q, A, \gamma_{q}^{*}\right)=B_{q}$. This $u\left(t, A, \gamma_{q}^{*}\right)$ is a solution of the boundary value problem (1.1), (4.1), (4.2).

Next, we shall prove the uniqueness of the solution. For this, let $u_{1}(t)$ and $u_{2}(t)$ be two solutions of (1.1), (4.1), (4.2). Since the solutions of the initial value problems (1.1), (1.2) and are unique, it is necessary that $\Delta^{n-1} u_{1}(0) \neq \Delta^{n-1} u_{2}(0)$. Without loss of generality we can assume that $\Delta^{n-1} u_{1}(0)=\alpha_{1}>\alpha_{2}=\Delta^{n-1} u_{2}(0)$. Then, as in the existence proof we easily arrive at the inequality $\Delta^{q} u_{1}(t)-\Delta^{q} u_{2}(t)>$ 0 for all $t \in I(n-q-1, \quad N+n-q)$ and in particular $\Delta^{q} u_{1}(N+n-q)>$ $\Delta^{q} u_{2}(N+n-q)$. This contradiction completes the proof of the theorem.

Corollary 4.2. Let us assume that for a fixed $t \in I(0, N)$ and $u_{t} \geqslant \bar{u}_{i}, 0 \leqslant i \leqslant n-1$

$$
f\left(t, u_{0}, u_{1}, \ldots, u_{n-1}\right)-f\left(t, \bar{u}_{0}, \bar{u}_{1}, \ldots, \bar{u}_{n-1}\right) \geqslant \sum_{i=0}^{n-1} q_{i}(t)\left(u_{t}-\bar{u}_{i}\right)
$$

where $q_{1}(t) \geqslant 0,0 \leqslant i \leqslant n-1$ and are defined for all $t \in I(0, N)$, (in particular $f$ is non-decreasing in all $u_{i}, 0 \leqslant i \leqslant n-1$ ). Then, the boundary value problem (1.1), (4.1), (4.2) has a unique solution.

## REFERENCES

[1] AGARWAL, R. P.: On multi-point boundary value problems for difference equations. J. Math. Anal. Appl. (to appear)
[2] AGARWAL, R. P.: Initial-value methods for discrete boundary value problems. J. Math. Anal. Appl. (to appear)
[3] AGARWAL, R. P.: Computational methods for discrete boundary value problems. Appl. Math. Comp. (to appear)
[4] AGARWAL, R. P.: Difference calculus with applications to difference equations. Proc. Conf. ,"General Inequalities 4" Oberwolfach (to appear)
[5] AGARWAL, R. P.: Properties of solutions of higher order nonlinear difference equations. An. Ati. Univ. "Al I. Cuza" Iasi (to appear)
[6] AGARWAL, R. P.: On some new discrete inequalities. Appl. Math. Comp. 7, 1980, 205-224.
[7] AGARWAL, R. P.: Best possible length estimates for nonlinear boundary value problems. Bull. Inst. Math. Acad. Sinica 9, 1981, 169-177.
[8] BEYN, W. J.: Discrete Green's functions and strong stability properties of the finite difference method. Applicable Anal. 14, 1982, 73-98.
[9] ELOE, P. W.: Difference equations and multipoint boundary value problem. Proc. Amer. Math. Soc. 86, 1982, 253-259.
[10] ESSER, H.: Stability inequalities for discrete nonlinear two-point boundary value problems. Applicable Anal. 10, 1980, 137-162.
[11] GAINES, R.: Difference equations with boundary value problems for second order nonlinear ordinary differential equations. SIAM J. Num. Anal. 11, 1974, 411-433.
[12] HARTMAN, P.: Difference equations, disconjugacy, principle solutions, Green's functions, complete monotonicity. Trans. Amer. Math. Soc. 246, 1978, 1-30.
[13] PETERSON, A. C.: Existence-uniqueness for two-point boundary value problems for nth order nonlinear differencial equations. The Rocky Mountain Journal of Math. 7, 1977, 103-109.
[14] ŠEDA, V.: Two remarks on boundary value problems for ordinary differential equations. J. Diff. Eqs. 26, 1977, 278-290.
[15] SFICAS, Y. G. and NTOUYAS, S. K.: A boundary value problem for nth' order functional differential equations. Nonlinear Analysis, TMA 5, 1981, 325-335.

Received November 17, 1983

Department of Mathematics<br>National University of Singapore<br>Kent Rídge, Singapore 0511

## НАЧАЛЬНАЯ И КРАЕВАЯ ЗАДАЧА ДЛЯ РАЗНОСТНЫХ УРАВНЕНИЙ $n$-ТОГО ПОРЯДКА

Ravi P. Agarwal
Резюме

В этой работе методом стрельбы доказано существование и единственность решений нелинейных разностных уравнений, удовлетворяющих двухточечным краевым условиям. Результаты получены с помощью теорем сравнения для начальных задач.

