



# First-order functional difference equations with nonlinear boundary value problems

Tadeusz Jankowski

Gdansk University of Technology, Department of Differential Equations, 11/12 G.Narutowicz Street, 80-952 Gdańsk, Poland

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## ABSTRACT

The monotone iterative method is used to show that corresponding difference problems with boundary conditions have extremal solutions in the region bounded by lower and upper solutions. It is important to indicate that the right-hand sides of problems depend on  $r$  delayed arguments. Difference inequalities of such types are also discussed. Two examples satisfying the assumptions are presented.

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## 1. Introduction

Put

$$(\mathcal{F}y)(k) = f(k, y(k), y(\alpha_1(k)), y(\alpha_2(k)), \dots, y(\alpha_r(k))).$$

In this paper, we consider first-order delayed difference equations with nonlinear boundary value problems:

$$\begin{cases} \Delta y(k-1) = (\mathcal{F}y)(k), & k \in Z[1, T] = \{1, 2, \dots, T\}, \\ g(y(0), y(T)) = 0, \end{cases} \quad (1)$$

where  $\Delta y(k-1) = y(k) - y(k-1)$  with assumption

$H_1: f \in C(Z[1, T] \times \mathbb{R}^{r+1}, \mathbb{R})$ ,  $g \in C(\mathbb{R} \times \mathbb{R}, \mathbb{R})$ ,  $\alpha_i \in C(Z[1, T], Z[0, T])$ ,  $\alpha_i(k) \leq k$ ,  $i = 1, 2, \dots, r$ ,

and the next type of equations:

$$\begin{cases} \Delta y(k) = (\mathcal{F}y)(k), & k \in Z[0, T-1], \\ g(y(0), y(T)) = 0, \end{cases} \quad (2)$$

where  $\Delta y(k) = y(k+1) - y(k)$  with assumption

$H_2: f \in C(Z[0, T-1] \times \mathbb{R}^{r+1}, \mathbb{R})$ ,  $g \in C(\mathbb{R} \times \mathbb{R}, \mathbb{R})$ ,  $\alpha_i \in C(Z[0, T-1], Z[0, T-1])$ ,  $\alpha_i(k) \leq k$ ,  $i = 1, 2, \dots, r$ .

Difference equations occur in numerous settings and forms, both in mathematics itself and in its applications to statistics, computing, electrical circuit analysis, dynamical systems, economics, biology, and other fields, see for example [1–4] and the references therein. Mathematical modeling of problems in physical sciences relies heavily on the use of differential equations together with initial or boundary conditions. Discrete boundary value problems are also natural consequences of discretization techniques of differential boundary problems including also problems with delayed arguments. Recently,

E-mail address: [tjank@mif.pg.gda.pl](mailto:tjank@mif.pg.gda.pl).

some papers devoted to the study of the existence of solutions for nonlinear difference problems have appeared. There are several techniques which are often employed in boundary value problems. One of the methods employed is the method of upper and lower solutions coupled with iterative methods. It provides constructive schemes for calculating the desired solutions.

It well known that the monotone iterative technique offers an approach for obtaining approximate solutions of nonlinear differential equations. It can be used both initial and boundary problems. There are only a few papers when the monotone iterative technique is used to first-order differential problems with delayed arguments, see for example [5–7]. This technique can also be used to first-order difference equations with delayed arguments and I known only one such paper [8]. Note that problem (1) represents a discrete analogue of the delay differential equation of the form

$$x'(t) = f(t, x(t), x(\alpha_1(t)), x(\alpha_2(t)), \dots, x(\alpha_r(t))),$$

where  $\alpha_i(t) \leq t$  for  $i = 1, 2, \dots, r$  see for example [5,6]. In [8], special cases of (1) and (2) are discussed. Moreover, in paper [8], it is assumed that the right-hand side of difference problem satisfies a one sided Lipschitz conditions with constant coefficients while in my paper  $f$  satisfies such condition with functional coefficients. This paper generalizes results of [8].

Let  $\mathcal{C} = C(Z[0, T], \mathbb{R})$  denote the class of maps  $w$  continuous on  $Z[0, T]$  (discrete topology) with the norm

$$\|w\| = \max_{k \in Z[0, T]} |w(k)|.$$

Note that  $\mathcal{C}$  is a Banach space. By a solution of (1), we mean  $w \in \mathcal{C}$  such that it satisfies problem (1). Similarly we define the solution of problem (2).

## 2. Difference inequalities

In this section, we present difference inequalities which are needed later.

**Lemma 1.** Assume that  $\alpha \in C(Z[1, T], Z[0, T])$ ,  $\alpha(k) \leq k$ ,  $k \in Z[0, T]$ ,  $y \in C(Z[0, T], \mathbb{R})$ ,  $M, L \in C(Z[1, T], \mathbb{R}_+)$ ,  $R_+ = [0, \infty)$  and

$$\begin{cases} \Delta y(k-1) \leq -M(k)y(k) - L(k)y(\alpha(k)), & k \in Z[1, T], \\ y(0) \leq 0. \end{cases}$$

In addition, we assume that

$$\rho_1 \equiv \sum_{i=1}^T L(i) \prod_{j=1}^{i-1} [1 + M(j)] \leq 1, \quad (3)$$

where  $\prod_{i=1}^0 \dots = 1$ .

Then  $y(k) \leq 0$ ,  $k \in Z[0, T]$ .

**Proof.** Assume that the assertion is not true. Then, there exists  $k_0 \in Z(0, T]$  such that  $y(k_0) > 0$ . Put

$$y(k_1) = \min_{k \in Z[0, k_0]} y(k) = \lambda \leq 0.$$

It results

$$[1 + M(k)]y(k) - y(k-1) \leq -\lambda L(k), \quad k \in Z[1, k_0],$$

and

$$y(k)S_k - y(k-1)S_{k-1} \leq -\lambda L(k)S_{k-1}, \quad k \in Z[1, k_0]$$

with

$$S_0 = 1, \quad S_k = \prod_{i=1}^k [1 + M(i)], \quad k \in Z[1, T].$$

Hence

$$\Delta[y(k-1)S_{k-1}] \leq -\lambda L(k)S_{k-1}, \quad k \in Z[1, k_0].$$

Summing it from  $k_1 + 1$  to  $k_0$  gives

$$y(k_0)S_{k_0} - \lambda S_{k_1} \leq -\lambda \sum_{i=k_1+1}^{k_0} L(i)S_{i-1}. \quad (4)$$

Hence

$$-\lambda S_{k_1} < -\lambda \sum_{i=k_1+1}^{k_0} L(i)S_{i-1},$$

because  $y(k_0) > 0$ . It yields

$$1 < \sum_{i=k_1+1}^{k_0} L(i)S_{i-1} \leq \rho_1$$

because  $\lambda < 0$ ,  $S_{k_1} \geq 1$ . It is a contradiction. The same conclusion we have for  $\lambda = 0$ . This ends the proof. ■

**Remark 1.** Note that if  $M(i) = 0$ ,  $i \in Z[0, T]$ , then

$$\rho_1 = \sum_{i=1}^T L(i).$$

**Remark 2.** Let  $L(i) = L$ ,  $M(i) = M$ . Then

$$\rho_1 = \frac{L(1 + M)^T}{(L + M)}.$$

In this case **Lemma 1** reduces to Theorem 2.1 [8].

**Lemma 2.** Assume that  $\alpha \in C(Z[0, T - 1], Z[0, T - 1])$ ,  $\alpha(k) \leq k$ ,  $k \in Z[0, T - 1]$ ,  $y \in C(Z[0, T], \mathbb{R})$ ,  $M \in C(Z[1, T], [0, 1])$ ,  $L \in C(Z[1, T], \mathbb{R}_+)$  and

$$\begin{cases} \Delta y(k) \leq -M(k + 1)y(k) - L(k + 1)y(\alpha(k)), & k \in Z[0, T - 1], \\ y(0) \leq 0. \end{cases}$$

In addition, we assume that

$$\rho_2 \equiv \sum_{i=1}^T L(i) \frac{1}{\prod_{j=1}^i [1 - M(j)]} \leq 1. \tag{5}$$

Then  $y(k) \leq 0$ ,  $k \in Z[0, T]$ .

**Proof.** The proof is similar to the proof of **Lemma 1**. Assume that the assertion is not true. Then, there exists  $k_0 \in Z(0, T]$  such that  $y(k_0) > 0$ . Put

$$y(k_1) = \min_{k \in Z[0, k_0]} y(k) = \lambda \leq 0.$$

It results

$$\Delta[y(k)P_k] \leq -\lambda L(k + 1)P_{k+1}, \quad k \in Z[0, k_0]$$

with

$$P_i = \prod_{i=1}^k \frac{1}{1 - M(i)}, \quad k \in Z[1, T].$$

Summing it from  $k_1$  to  $k_0 - 1$  gives

$$y(k_0)P_{k_0} - \lambda P_{k_1} \leq -\lambda \sum_{i=k_1}^{k_0-1} L(i + 1)P_{i+1}.$$

Hence

$$-\lambda P_{k_1} < -\lambda \sum_{i=k_1}^{k_0-1} L(i + 1)P_{i+1},$$

because  $y(k_0) > 0$ . It yields

$$1 < \sum_{i=1}^{k_0-1} L(i+1)P_{i+1} \leq \rho_2$$

because  $\lambda < 0$ ,  $P_{k_1} > 1$ . It is a contradiction. This ends the proof. ■

**Remark 3.** Note that if  $M(i) = 0$ ,  $i \in Z[0, T]$ , then

$$\rho_2 = \sum_{i=1}^T L(i).$$

**Remark 4.** Let  $L(i) = L$ ,  $M(i) = M$ . Then

$$\rho_2 = \frac{L}{(1-M)^T(L+M)}.$$

In this case Lemma 2 reduces to Theorem 2.2 [8].

The next two lemmas we formulate without any proofs since they are similar to ones of Lemmas 1 and 2, respectively.

**Lemma 3.** Assume that  $\alpha_i \in C(Z[1, T], Z[0, T])$ ,  $\alpha_i(k) \leq k$ ,  $k \in Z[0, T]$ ,  $i \in Z[1, r]$ ,  $y \in C(Z[0, T], \mathbb{R})$ ,  $M, L_i \in C(Z[1, T], \mathbb{R}_+)$ ,  $i \in Z[1, r]$  and

$$\begin{cases} \Delta y(k-1) \leq -M(k)y(k) - \sum_{i=1}^r L_i(k)y(\alpha_i(k)), & k \in Z[1, T], \\ y(0) \leq 0. \end{cases}$$

In addition, we assume that

$$\rho_3 \equiv \sum_{i=1}^T \mathcal{L}(i) \prod_{j=1}^{i-1} [1 + M(j)] \leq 1, \quad (6)$$

where  $\mathcal{L}(i) = \sum_{s=1}^r L_s(i)$ .

Then  $y(k) \leq 0$ ,  $k \in Z[0, T]$ .

**Lemma 4.** Assume that  $\alpha_i \in C(Z[0, T-1], Z[0, T-1])$ ,  $\alpha_i(k) \leq k$ ,  $k \in Z[0, T-1]$ ,  $i \in Z[1, r]$ ,  $y \in C(Z[0, T], \mathbb{R})$ ,  $M \in C(Z[1, T], [0, 1))$ ,  $L_i \in C(Z[1, T], \mathbb{R}_+)$  and

$$\begin{cases} \Delta y(k) \leq -M(k+1)y(k) - \sum_{i=1}^r L_i(k+1)y(\alpha_i(k)), & k \in Z[0, T-1], \\ y(0) \leq 0. \end{cases}$$

In addition, we assume that

$$\rho_4 \equiv \sum_{i=1}^T \mathcal{L}(i) \frac{1}{\prod_{j=1}^i [1 - M(j)]} \leq 1 \quad \text{with } \mathcal{L}(i) = \sum_{s=1}^r L_s(i). \quad (7)$$

Then  $y(k) \leq 0$ ,  $k \in Z[0, T]$ .

### 3. Monotone iterative method

**Theorem 1** (Discrete Arzela–Ascoli Theorem, [9]). Let  $\mathcal{A}$  be a closed subset of  $C$ . If  $\mathcal{A}$  is uniformly bounded and the set  $\{u(k) : u \in \mathcal{A}\}$  is relatively compact for each  $k \in Z[0, T]$ , then  $\mathcal{A}$  is compact.

Now we consider the following linear problem

$$\begin{cases} \Delta y(k-1) = -M(k)y(k) - \sum_{i=1}^r L_i(k)y(\alpha_i(k)) + h(k), \\ y(0) = \xi \in \mathbb{R}, \end{cases} \quad (8)$$

where  $h \in C(Z[1, T], \mathbb{R})$  and bounded.

**Theorem 2.** Assume that  $M, L_i \in C(Z[1, T], \mathbb{R}_+)$ ,  $\alpha_i \in C(Z[0, T], Z[0, T])$ ,  $\alpha_i(k) \leq k$ ,  $i = 1, 2, \dots, r$ . Let  $h \in C(Z[0, T], \mathbb{R})$  and be bounded. Let condition (6) hold. Then problem (8) has a unique solution.

**Proof.** We first show that solving (8) is equivalent to solving a fixed point problem. Let  $y$  be any solution of problem (8). Note that the equation of problem (8) can be also written in the following form

$$\Delta \left[ y(k-1) \prod_{i=1}^{k-1} (1 + M(i)) \right] = \left[ - \sum_{j=1}^r L_j(k)y(\alpha_j(k)) + h(k) \right] \prod_{i=1}^{k-1} (1 + M(i))$$

for  $k \in Z[1, T]$ . Summing it from 1 to  $s$  gives

$$y(s) = \left[ \xi + \sum_{i=1}^s \left( - \sum_{v=1}^r L_v(i)y(\alpha_v(i)) + h(i) \right) \prod_{j=1}^{i-1} (1 + M(j)) \right] \left( \prod_{j=1}^s [1 + M(j)] \right)^{-1} \\ \equiv (A_h y)(s),$$

for  $s \in Z[0, T]$ . Similarly, it is easy to see that if  $y$  is any solution of  $y = A_h y$ , then  $y$  is a solution of problem (8).

The continuity of  $M, L_v, h$  imply that  $A_h : \mathcal{C} \rightarrow \mathcal{C}$  is continuous and bounded. This and Theorem 1 imply that  $A_h$  is compact. Now, Schauder's fixed point implies that  $A_h$  has a fixed point, i.e. problem (8) has a solution.

Now we show that (8) has the unique solution. Assume that (8) has two solutions  $u, v$  and  $u \neq v$ . Put  $p = u - v$ . Then  $p(0) = 0$ , and

$$\Delta p(k-1) = -M(k)p(k) - \sum_{i=1}^r L_i(k)p(\alpha_i(k)), \quad k \in Z[1, T].$$

Hence  $p(k) \leq 0$  for  $k \in Z[0, T]$ , by Lemma 3. It shows that  $u \leq v$ . Now, if we put  $p = v - u$ , then using again Lemma 3 we see that  $v \leq u$ . It shows that problem (8) has the unique solution. This ends the proof. ■

We say that  $y_0$  is called a lower solution of problem (1) if

$$\begin{cases} \Delta y_0(k-1) \leq (\mathcal{F}y_0)(k), & k \in Z[1, T], \\ g(y_0(0), y_0(T)) \leq 0 \end{cases}$$

and it is an upper solution of (1) if the above inequalities are reversed.

**Theorem 3.** Suppose that assumption  $H_1$  holds. Let  $y_0, z_0$  be lower and upper solutions of problem (1), respectively, and  $y_0 \leq z_0$ . In addition, we assume that

$H_3$ : there exist functions  $M, L_i \in C(Z[1, T], \mathbb{R}_+)$ ,  $i = 1, 2, \dots, r$  such that condition (6) holds and

$$f(k, u, v_1, \dots, v_r) - f(k, \bar{u}, \bar{v}_1, \dots, \bar{v}_r) \leq M(k)[\bar{u} - u] + \sum_{i=1}^r L_i(k)[\bar{v}_i - v_i]$$

for  $y_0 \leq u \leq \bar{u} \leq z_0, y_0(\alpha_i(k)) \leq v_i \leq \bar{v}_i \leq z_0(\alpha_i(k))$ ,  $i = 1, 2, \dots, r$ ,

$H_4$ :  $g$  is nonincreasing with respect to the second variable, and there exists a constant  $a > 0$  such that

$$g(\bar{u}, v) - g(u, v) \leq a(\bar{u} - u)$$

for  $y_0(0) \leq u \leq \bar{u} \leq z_0(0), y_0(T) \leq v \leq z_0(T)$ .

Then problem (1) has, in the sector  $[y_0, z_0]_*$ , minimal and maximal solutions, where

$$[y_0, z_0]_* = \{w \in \mathcal{C} : y_0 \leq w \leq z_0\}.$$

**Proof.** Let us define  $\mathcal{G}$  by

$$(\mathcal{G}(u, v))(k) = M(k)[u(k) - v(k)] + \sum_{i=1}^r L_i(k)[u(\alpha_i(k)) - v(\alpha_i(k))].$$

For  $k \in Z[1, T]$  and  $n = 0, 1, \dots$ , let

$$\begin{cases} \Delta y_{n+1}(k-1) = (\mathcal{F}y_n)(k) - (\mathcal{G}(y_{n+1}, y_n))(k), \\ y_{n+1}(0) = y_n(0) - \frac{1}{a}g(y_n(0), y_n(T)), \end{cases}$$

and

$$\begin{cases} \Delta z_{n+1}(k-1) = (\mathcal{F}z_n)(k) - (\mathcal{G}(z_{n+1}, z_n))(k), \\ z_{n+1}(0) = z_n(0) - \frac{1}{a}g(z_n(0), z_n(T)). \end{cases}$$

Note that  $y_1, z_1$  are well defined, by [Theorem 2](#). First we need to show that

$$y_0 \leq y_1 \leq z_1 \leq z_0. \quad (9)$$

Put  $p = y_0 - y_1$ . Then

$$\begin{aligned} p(0) &= y_0(0) - y_1(0) + \frac{1}{a}g(y_0(0), y_0(T)) \leq 0, \\ \Delta p(k-1) &\leq (\mathcal{F}y_0)(k) - (\mathcal{F}y_1)(k) + (\mathcal{G}(y_1, y_0))(k) \\ &= M(k)p(k) - \sum_{i=1}^r L_i(k)p(\alpha_i(k)). \end{aligned}$$

This and [Lemma 3](#) imply that  $p \leq 0$ , so  $y_0 \leq y_1$ . Similarly, we can show that  $z_1 \leq z_0$ . To show that  $y_1 \leq z_1$ , we put  $p = y_1 - z_1$ . Then

$$\begin{aligned} p(0) &= y_1(0) - z_1(0) + \frac{1}{a}[g(z_0(0), z_0(T)) - g(y_0(0), y_0(T))] \leq 0, \\ \Delta p(k-1) &= (\mathcal{F}y_1)(k) - (\mathcal{F}z_1)(k) - (\mathcal{G}(y_1, y_0))(k) + (\mathcal{G}(z_1, z_0))(k) \\ &\leq -M(k)p(k) - \sum_{i=1}^r L_i(k)p(\alpha_i(k)), \end{aligned}$$

by assumptions  $H_3, H_4$ . It shows that (9) holds.

Using the mathematical induction we can show that

$$y_0 \leq y_1 \leq \dots \leq y_n \leq z_n \leq \dots \leq z_1 \leq z_0.$$

Since  $\{y_n\}$  is increasing and bounded then  $\{y_n\}$  converging to  $y$  uniformly on  $Z[0, T]$ . Similarly,  $\{z_n\}$  converging to  $z$  uniformly on  $Z[0, T]$ . Moreover,  $y_0 \leq y \leq z \leq z_0$ . Since  $f$  and  $g$  are continuous,  $y$  and  $z$  are solutions of problem (1).

Now we need to show that  $y, z$  are extremal solutions of problem (1) in the sector  $[y_0, z_0]_*$ . Let  $u \in [y_0, z_0]_*$  be any solution of (1) in that sector. Assume that  $y_i \leq u \leq z_i$  for some positive integer  $i$ . Let  $p = y_i - u$ ,  $q = u - z_i$ . Then  $p(0) \leq 0$ ,  $q(0) \leq 0$  and

$$\begin{aligned} \Delta p(k-1) &= (\mathcal{F}y_{i-1})(k) - (\mathcal{G}(y_i, y_{i-1}))(k) - (\mathcal{F}u)(k) \\ &\leq -M(k)p(k) - \sum_{i=1}^r L_i(k)p(\alpha_i(k)), \\ \Delta q(k-1) &= (\mathcal{F}u)(k) - (\mathcal{F}z_i)(k) + (\mathcal{G}(z_i, z_{i-1}))(k) \\ &\leq -M(k)q(k) - \sum_{i=1}^r L_i(k)q(\alpha_i(k)). \end{aligned}$$

This and [Lemma 3](#) give  $y_i \leq u \leq z_i$ . By induction, we can show that  $y_n \leq u \leq z_n$ . Now if  $n \rightarrow \infty$ , then  $y \leq u \leq z$ , so we have the assertion. This ends the proof. ■

Now we discuss problem (2). We say that  $y_0$  is called a lower solution of (2) if

$$\begin{cases} \Delta y_0(k) \leq (\mathcal{F}y_0)(k), & k \in Z[0, T-1], \\ g(y_0(0), y_0(T)) \leq 0 \end{cases}$$

and it is an upper solution of (2) if the above inequalities are reversed.

The proof of the next theorem is similar to the proof of [Theorem 3](#) therefore it is omitted. By  $H'_3$  we denote assumption  $H_3$  with condition (7) instead of (6).

**Theorem 4.** Suppose that assumptions  $H_2, H'_3, H_4$  hold. Let  $y_0, z_0$  be lower and upper solutions of problem (2), respectively, and  $y_0 \leq z_0$ .

Then problem (2) has, in the sector  $[y_0, z_0]_*$ , minimal and maximal solutions.

**Example 1.** Let  $T \leq 23$  and  $0 < \xi < .001$ . We consider the following problem

$$\begin{cases} \Delta x(k-1) = -\frac{2k}{1000}x(k) + \frac{k}{1000}x(k-1) + \xi \equiv (\mathcal{F}x)(k), & k \in Z[1, T], \\ x(0) = x(T), \end{cases} \quad (10)$$

so  $g(u, v) = u - v$ ,  $\alpha(0) = 0$  and  $\alpha(k) = k - 1$  if  $k \in Z[1, T]$ . Note that

$$M(k) = \frac{2k}{1000}, \quad L_1(k) = \frac{k}{1000}, \quad a = 1,$$

and

$$\begin{aligned}\rho_3 &= \frac{1}{1000} \sum_{i=1}^T i \prod_{j=1}^{i-1} \left(1 + \frac{2j}{1000}\right) \leq \frac{23}{1000} \sum_{i=1}^{23} \left(1 + \frac{46}{1000}\right)^{i-1} \\ &= \frac{1}{2} [(1.046)^{23} - 1] \approx 0.90669 < 1.\end{aligned}$$

It shows that assumptions  $H_1, H_3, H_4$  are satisfied.

Now we put  $y_0(k) = 0, z_0(k) = 1, k \in Z[0, T]$ . It is easy to show that  $y_0, z_0$  are lower and upper solutions of problem (10), respectively. Hence problem (10) has extremal solutions in the region  $[y_0, z_0]_*$ , by Theorem 3.

**Example 2.** We consider the problem

$$\begin{cases} \Delta y(k) = -\beta_1(k)y(\alpha_1(k)) - \beta_2(k)y(\alpha_2(k)) + h(k), & k \in Z[0, T-1], \\ y(0) = y^2(T), \end{cases} \quad (11)$$

where  $\beta_1, \beta_2, h \in C[Z[0, T-1], \mathbb{R}_+)$  and

$$\alpha_1(k) = \begin{cases} 0, & k = 0, \\ k-1, & k \in Z[1, T], \end{cases} \quad \alpha_2(k) = \begin{cases} 0, & k = 0, 1, \\ k-2, & k \in Z[2, T], \end{cases}$$

$$L_1(k) + L_2(k) \geq h(k) > 0, \quad \sum_{i=1}^T [L_1(i) + L_2(i)] \leq 1. \quad (12)$$

Assumptions  $H_2, H_3, H_4$  are satisfied with  $M(k) = 0, L_1(k) = \beta_1(k), L_2(k) = \beta_2(k), a = 1$ .

Put  $y_0 = 0, z_0 = 1$ . Then  $y_0, z_0$  are lower and upper solutions of problem (11), respectively. Problem (11) has extremal solutions in  $[y_0, z_0]_*$ , by Theorem 4.

For example, if we take  $h(k) = \frac{1}{100}, L_1(k) + L_2(k) = L, \frac{1}{100} \leq L \leq \frac{1}{T}$ , then conditions (12) hold.

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