

# Existence Of $\Psi$ -Bounded Solutions For Nonhomogeneous Linear Difference Equations\*

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## Abstract

In this paper, we give a necessary and sufficient condition for the existence of  $\Psi$ -bounded solutions for the nonhomogeneous linear difference equation  $x(n+1) = A(n)x(n) + f(n)$  and a result in connection with the asymptotic behavior of the solutions of this equation.

## 1 Introduction

The aim of this paper is to give a necessary and sufficient condition so that the non-homogeneous linear difference equation

$$x(n+1) = A(n)x(n) + f(n) \tag{1}$$

have at least one  $\Psi$ -bounded solution for every  $\Psi$ -bounded sequence  $f$ .

Here,  $\Psi$  is a matrix function. The introduction of the matrix function  $\Psi$  allows us to obtain a mixed asymptotic behavior of the components of the solutions.

The problem of boundedness of the solutions for the system of ordinary differential equations  $x' = A(t)x + f(t)$  was studied by Coppel in [2]. In [3], [4] and [5], the author proposes a novel concept,  $\Psi$ -boundedness of solutions ( $\Psi$  being a matrix function), which is interesting and useful in some practical cases and presents the existence condition for such solutions. Also, in [1], the author associates this problem with the concept of  $\Psi$ -dichotomy on  $R$  of the system  $x' = A(t)x$ .

In [6], the authors extend the concept of  $\Psi$ -boundedness to the solutions of difference equation (via  $\Psi$ -bounded sequence) and establish a necessary and sufficient condition for existence of  $\Psi$ -bounded solutions for the nonhomogeneous linear difference equation (1) in case  $f$  is a  $\Psi$ -summable sequence on  $N$ .

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## 2 Preliminaries

Let  $R^d$  be the Euclidean space. For  $x = (x_1, \dots, x_d)^T \in R^d$ , let  $\|x\| = \max\{|x_1|, \dots, |x_d|\}$  be the norm of  $x$ . For a  $d \times d$  real matrix  $A = (a_{ij})$ , the norm  $|A|$  is defined by  $|A| = \sup_{\|x\| \leq 1} \|Ax\|$ . Let  $N = \{1, 2, \dots\}$  and  $\Psi_i : N \rightarrow (0, \infty)$ ,  $i = 1, 2, \dots, d$ , and let the matrix function  $\Psi = \text{diag}[\Psi_1, \Psi_2, \dots, \Psi_d]$ . Then,  $\Psi(n)$  is invertible for each  $n \in N$ .

DEFINITION 2.1. A sequence  $\varphi : N \rightarrow R^d$  is said to be  $\Psi$ -bounded if the sequence  $\Psi\varphi$  is bounded (i.e. there exists  $M > 0$  such that  $\|\Psi(n)\varphi(n)\| \leq M$  for all  $n \in N$ ).

Consider the nonautonomous difference linear equation

$$y(n+1) = A(n)y(n) \quad (2)$$

where the  $d \times d$  real matrix  $A(n)$  is invertible at  $n \in N$ . Let  $Y$  be the fundamental matrix of (2) with  $Y(1) = I_d$  (identity  $d \times d$  matrix). It is well-known that  $Y(n) = A(n-1)A(n-2) \cdots A(2)A(1)$  for  $n \geq 2$ ,  $Y(n+1) = A(n)Y(n)$  for all  $n \in N$  and the solution of (2) with the initial condition  $y(1) = y_0$  is  $y(n) = Y(n)y_0$ ,  $n \in N$ .

Let  $X_1$  denote the subspace of  $R^d$  consisting of all vectors which are values for  $n = 1$  of  $\Psi$ -bounded solutions of (2) and let  $X_2$  be an arbitrary fixed subspace of  $R^d$ , supplementary to  $X_1$ . Let  $P_1, P_2$  denote the corresponding projections of  $R^d$  onto  $X_1, X_2$  respectively.

## 3 Main Result

The main result of this note is the following.

THEOREM 3.1. The equation (1) has at least one  $\Psi$ -bounded solution on  $N$  for every  $\Psi$ -bounded sequence  $f$  on  $N$  if and only if there is a positive constant  $K$  such that, for all  $n \in N$ ,

$$\sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| + \sum_{k=n}^{\infty} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \leq K, \quad (3)$$

where we have adopted the convention that empty sums are 0.

PROOF. First, we prove the "only if" part. We define the sets:

$$\begin{aligned} B &= \{x : N \rightarrow R^d \mid x \text{ is } \Psi\text{-bounded}\} \\ D &= \{x : N \rightarrow R^d \mid x \in B, x(1) \in X_2, (x(n+1) - A(n)x(n)) \in B\}. \end{aligned}$$

Obviously,  $B$  and  $D$  are vector spaces over  $R$  and the functionals

$$\begin{aligned} x &\longmapsto \|x\|_B = \sup_{n \in N} \|\Psi(n)x(n)\|, \\ x &\longmapsto \|x\|_D = \|x\|_B + \|x(n+1) - A(n)x(n)\|_B \end{aligned}$$

are norms on  $B$  and  $D$  respectively.

Step 1. It is a simple exercise that  $(B, \|\cdot\|_B)$  is a Banach space.

Step 2.  $(D, \|\cdot\|_D)$  is a Banach space. Indeed, let  $(x_p)_{p \in N}$  be a fundamental sequence in  $D$ . Then,  $(x_p)_{p \in N}$  is a fundamental sequence in  $B$ . Therefore, there exists a  $\Psi$ -bounded sequence  $x$  in  $B$  such that  $\|x_p - x\|_B \rightarrow 0$  as  $p \rightarrow \infty$ . From  $\|x_p(1) - x(1)\| \leq |\Psi^{-1}(1)| \|\Psi(1)(x_p(1) - x(1))\| \leq |\Psi^{-1}(1)| \|x_p - x\|_B$ , it follows that  $\lim_{p \rightarrow \infty} x_p(1) = x(1)$ . Thus,  $x(1) \in X_2$ . On the other hand, the sequence  $((x_p(n+1) - A(n)x_p(n)))_{p \in N}$  is a fundamental sequence in  $B$ . Thus, there exists a function  $f \in B$  such that

$$\sup_{n \geq 1} \|\Psi(n)(x_p(n+1) - A(n)x_p(n)) - \Psi(n)f(n)\| \rightarrow 0 \text{ as } p \rightarrow \infty.$$

It follows that  $\lim_{p \rightarrow \infty} (x_p(n+1) - A(n)x_p(n)) = f(n)$ , for  $n \in N$ . Because  $\lim_{p \rightarrow \infty} x_p(n) = x(n)$  for all  $n \in N$ , we have that  $x(n+1) - A(n)x(n) = f(n)$ , for all  $n \in N$ . Thus,

$$\sup_{n \geq 1} \|\Psi(n)(x_p(n+1) - A(n)x_p(n)) - \Psi(n)(x(n+1) - A(n)x(n))\| \rightarrow 0$$

and then

$$\|x_p - x\|_D = \|x_p - x\|_B + \|(x_p - x)(n+1) - A(n)(x_p - x)(n)\|_B \rightarrow 0.$$

Thus,  $(D, \|\cdot\|_D)$  is a Banach space.

Step 3. There exists a positive constant  $K_0$  such that, for every  $f \in B$  and for corresponding solution  $x \in D$  of (1), we have

$$\sup_{n \geq 1} \|\Psi(n)x(n)\| \leq K_0 \cdot \sup_{n \geq 1} \|\Psi(n)f(n)\|. \quad (4)$$

Indeed, we define the operator  $T : D \rightarrow B$  by

$$(Tx)(n) = x(n+1) - A(n)x(n), \quad n \in N.$$

Clearly,  $T$  is linear and bounded, with  $\|T\| \leq 1$ . Let  $Tx = 0$ . Then,  $x(n+1) = A(n)x(n)$ , and  $x \in D$ . This shows that  $x$  is a  $\Psi$ -bounded solution of (2) with  $x(1) \in X_2$ . From the definition of  $X_1$ , we have  $x(1) \in X_1$ . Thus,  $x(1) \in X_1 \cap X_2 = \{0\}$ . It follows that  $x = 0$ . This means that the operator  $T$  is one-to-one. Now, for  $f \in B$ , let  $x$  be the  $\Psi$ -bounded solution of the equation (1). Let  $z$  be the solution of the Cauchy problem  $z(n+1) = A(n)z(n) + f(n)$ ,  $z(1) = P_2x(1)$ . Then, the sequence  $(x(n) - z(n))$  is a solution of the equation (2) with  $P_2(x(1) - z(1)) = 0$ , i.e.  $x(1) - z(1) \in X_1$ . It follows that  $(x(n) - z(n))$  is  $\Psi$ -bounded on  $N$ . Thus,  $(z(n))$  is  $\Psi$ -bounded on  $N$ . It follows that  $(z(n)) \in D$  and  $Tz = f$ . Consequently, the operator  $T$  is onto. From a fundamental result of Banach (If  $T$  is a bounded one-to-one linear operator from a Banach space onto another, then the inverse operator  $T^{-1}$  is also bounded), we conclude that our claim is true ( $K_0$  being  $\|T^{-1}\| - 1$ ).

Step 4. Let  $n_0 \in N$ ,  $n_0 > 1$ , a fixed but arbitrary number. Let  $f$  be a function which vanishes for  $n > n_0$ . Then, the sequence  $(x(n))_{n \in N}$  with

$$x(n) = \begin{cases} -\sum_{k=1}^{n_0} P_2 Y^{-1}(k+1)f(k), & n = 1 \\ \sum_{k=1}^{n-1} Y(n)P_1 Y^{-1}(k+1)f(k) - \sum_{k=n}^{\infty} Y(n)P_2 Y^{-1}(k+1)f(k), & n > 1 \end{cases}$$

is the solution in  $D$  of the equation (1). In fact, since

$$\begin{aligned} x(2) &= Y(2)P_1Y^{-1}(2)f(1) - \sum_{k=2}^{n_0} Y(2)P_2Y^{-1}(k+1)f(k) \\ &= Y(2)P_1Y^{-1}(2)f(1) - \sum_{k=1}^{n_0} A(1)Y(1)P_2Y^{-1}(k+1)f(k) + Y(2)P_2Y^{-1}(2)f(1) \\ &= A(1)x(1) + Y(2)(P_1 + P_2)Y^{-1}(2)f(1) = A(1)x(1) + f(1) \end{aligned}$$

and, for  $n > 1$ ,

$$\begin{aligned} x(n+1) &= \sum_{k=1}^n Y(n+1)P_1Y^{-1}(k+1)f(k) - \sum_{k=n+1}^{\infty} Y(n+1)P_2Y^{-1}(k+1)f(k) \\ &= A(n)\left[\sum_{k=1}^n Y(n)P_1Y^{-1}(k+1)f(k) - \sum_{k=n+1}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k)\right] \\ &= A(n)\left[\sum_{k=1}^{n-1} Y(n)P_1Y^{-1}(k+1)f(k) - \sum_{k=n}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k)\right] \\ &\quad + A(n)Y(n)(P_1 + P_2)Y^{-1}(n+1)f(n) \\ &= A(n)x(n) + f(n), \end{aligned}$$

we deduce that  $x$  is a solution of the equation (1). From  $f \in B$ , it follows that the sequence  $(x(n+1) - A(n)x(n)) \in B$ . In addition,  $x(1) = -\sum_{k=1}^{n_0} P_2Y^{-1}(k+1)f(k) \in X_2$ . Finally, we have  $x(n) = \sum_{k=1}^{n-1} Y(n)P_1Y^{-1}(k+1)f(k) = Y(n)P_1u$  for  $n > n_0$ , where  $u = \sum_{k=1}^{n_0} Y^{-1}(k+1)f(k)$ . By the definition of  $X_1$ , the solution  $y(n) = Y(n)P_1u$  of (2) is  $\Psi$ -bounded on  $N$ . Because  $x(n) = y(n)$  for  $n > n_0$ , it follows that  $x$  is  $\Psi$ -bounded on  $N$ . Thus,  $x$  is the solution in  $D$  of the equation (1).

Putting

$$G(n, k) = \begin{cases} Y(n)P_1Y^{-1}(k), & \text{for } 1 \leq k \leq n \\ -Y(n)P_2Y^{-1}(k), & \text{for } 1 \leq n < k \end{cases},$$

it is easy to see that  $x(n) = \sum_{k=1}^{n_0} G(n, k+1)f(k)$ , for all  $n \in N$ . Thus, the inequality (4) becomes

$$\sup_{n \geq 1} \left\| \sum_{k=1}^{n_0} \Psi(n)G(n, k+1)\Psi^{-1}(k)(\Psi(k)f(k)) \right\| \leq K_0 \max_{1 \leq n \leq n_0} \|\Psi(n)f(n)\|.$$

Putting  $\Psi(n)G(n, k+1)\Psi^{-1}(k) = (G_{ij}(n, k))$ , the above inequality becomes

$$\left| \sum_{k=1}^{n_0} \sum_{j=1}^d G_{ij}(n, k)\Psi_j(k)f_j(k) \right| \leq K_0 \max_{1 \leq n \leq n_0} \max_{1 \leq i \leq d} |\Psi_i(n)f_i(n)|,$$

for  $i = 1, \dots, d, n \in N$  and for every  $f = (f_1, \dots, f_d) : N \longrightarrow R^d$  which vanishes for  $n > n_0$ .

For a fixed  $i$  and  $n$ , we consider the functions  $f_j, j = 1, 2, \dots, d$ , such that

$$f_j(k) = \begin{cases} \Psi_j^{-1}(k) \operatorname{sgn} G_{ij}(n, k), & \text{for } 1 \leq k \leq n_0 \\ 0, & \text{for } k > n_0 \end{cases}.$$

The above inequality becomes  $\sum_{k=1}^{n_0} \sum_{j=1}^d |G_{ij}(n, k)| \leq K_0$ , for  $i = 1, 2, \dots, d$  and  $n \in N$ . Thus,

$$\begin{aligned} \sum_{k=1}^{n_0} |\Psi(n)G(n, k+1)\Psi^{-1}(k)| &= \sum_{k=1}^{n_0} \max_{1 \leq i \leq d} \sum_{j=1}^d |G_{ij}(n, k)| \leq \sum_{k=1}^{n_0} \sum_{i=1}^d \sum_{j=1}^d |G_{ij}(n, k)| \\ &= \sum_{i=1}^d \sum_{k=1}^{n_0} \sum_{j=1}^d |G_{ij}(n, k)| \leq K_0 d = K. \end{aligned}$$

It follows that

$$\sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| + \sum_{k=n}^{n_0} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \leq K,$$

for all  $n_0 \in N$  and  $n \in N$ .

Thereafter, the inequality (3) holds for all  $n \in N$ .

Now, we prove the "if" part. For a  $\Psi$ -bounded sequence  $f$  on  $N$ , we consider the sequence  $(x(n))_{n \in N}$  with

$$x(n) = \begin{cases} -\sum_{k=1}^{\infty} P_2Y^{-1}(k+1)f(k), & \text{for } n = 1 \\ \sum_{k=1}^{n-1} Y(n)P_1Y^{-1}(k+1)f(k) - \sum_{k=n}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k), & \text{for } n > 1 \end{cases}.$$

For  $m \geq n \geq 1$ , we have

$$\begin{aligned} &\sum_{k=n}^m \|Y(n)P_2Y^{-1}(k+1)f(k)\| \\ &= \sum_{k=n}^m \|\Psi^{-1}(n)(\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k))(\Psi(k)f(k))\| \\ &\leq |\Psi^{-1}(n)| \sum_{k=n}^m |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \|\Psi(k)f(k)\| \\ &\leq |\Psi^{-1}(n)| (\sup_{k \geq 1} \|\Psi(k)f(k)\|) \sum_{k=n}^m |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)|. \end{aligned}$$

It follows that  $\sum_{k=n}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k)$  is an absolutely convergent series. Thus, the sequence  $(x(n))_{n \in N}$  is well-defined.

As in the Step 4, we can show that the sequence  $(x(n))_{n \in N}$  is a solution of the

equation (1). On the other hand,

$$\begin{aligned}
& \|\Psi(n)x(n)\| \\
= & \left\| \sum_{k=1}^{n-1} \Psi(n)Y(n)P_1Y^{-1}(k+1)f(k) - \sum_{k=n}^{\infty} \Psi(n)Y(n)P_2Y^{-1}(k+1)f(k) \right\| \\
\leq & \left( \sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| + \sum_{k=n}^{\infty} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \right) \\
& \cdot \left( \sup_{k \geq 1} \|\Psi(k)f(k)\| \right) \\
\leq & K \cdot \sup_{k \geq 1} \|\Psi(k)f(k)\|.
\end{aligned}$$

Thus, the sequence  $(x(n))_{n \in N}$  is  $\Psi$ -bounded on  $N$ .

Therefore, the sequence  $(x(n))_{n \in N}$  is a  $\Psi$ -bounded solution on  $N$  of the equation (1).

The proof is now complete.

Finally, we give a result in which we will see that the asymptotic behavior of solutions of (1) is determined completely by the asymptotic behavior of  $f$ .

**THEOREM 3.2.** Suppose that

1°. The fundamental matrix  $Y$  of (2) satisfies the inequality (3) for all  $n \geq 1$ , where  $K$  is a positive constant;

2°. The matrix  $\Psi$  satisfies the condition  $|\Psi(n)\Psi^{-1}(n+1)| \leq T$  for all  $n \in N$ , where  $T$  is a positive constant;

3°. The ( $\Psi$ -bounded) function  $f : N \rightarrow R^d$  is such that  $\lim_{n \rightarrow \infty} \|\Psi(n)f(n)\| = 0$ . Then, every  $\Psi$ -bounded solution  $x$  of (1) is such that  $\lim_{n \rightarrow \infty} \|\Psi(n)x(n)\| = 0$ .

**PROOF.** Let  $x$  be a  $\Psi$ -bounded solution of (1). We consider the sequence  $(y(n))_{n \in N}$ , where  $y(n)$  is equal to

$$P_2x(1) + \sum_{k=1}^{\infty} P_2Y^{-1}(k+1)f(k),$$

for  $n = 1$ , and to

$$x(n) - Y(n)P_1x(1) - \sum_{k=1}^{n-1} Y(n)P_1Y^{-1}(k+1)f(k) + \sum_{k=n}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k),$$

for  $n > 1$ . As in the proof of the above theorem, the sequence  $(y(n))_{n \in N}$  is well-defined and is a solution of the equation (2).

On the other hand,

$$\begin{aligned}
\|\Psi(n)y(n)\| &\leq \|\Psi(n)x(n)\| + |\Psi(n)Y(n)P_1| \|x(1)\| \\
&\quad + \sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| \|\Psi(k)f(k)\| \\
&\quad + \sum_{k=n}^{\infty} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \|\Psi(k)f(k)\| \\
&\leq \sup_{n \geq 1} \|\Psi(n)x(n)\| + |\Psi(n)Y(n)P_1| \|x(1)\| + K \cdot \sup_{n \geq 1} \|\Psi(n)f(n)\|.
\end{aligned}$$

From the hypotheses, we have that

$$\sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| \leq K, \quad n \geq 2.$$

Let  $a(n) = |\Psi(n)Y(n)P_1|^{-1}$  for  $n \geq 1$ . From the identity

$$\begin{aligned}
&\left[ \sum_{k=1}^{n-1} a(k+1) \right] \Psi(n)Y(n)P_1 \\
&= \sum_{k=1}^{n-1} (\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k))(\Psi(k)\Psi^{-1}(k+1)) \\
&\quad \cdot (\Psi(k+1)Y(k+1)P_1)a(k+1),
\end{aligned}$$

it follows that, for  $n \geq 2$ ,

$$\begin{aligned}
&|\Psi(n)Y(n)P_1| \left[ \sum_{k=1}^{n-1} a(k+1) \right] \\
&\leq \sum_{k=1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| |\Psi(k)\Psi^{-1}(k+1)| \\
&\quad \cdot |\Psi(k+1)Y(k+1)P_1| a(k+1) \\
&\leq TK.
\end{aligned}$$

Thus,

$$\frac{1}{a(n)} = |\Psi(n)Y(n)P_1| \leq \frac{TK}{\sum_{k=1}^{n-1} a(k+1)} \leq \frac{TK}{a(2)}, \quad \text{or } a(n) \geq \frac{a(2)}{TK}.$$

Therefore,  $\sum_{k=1}^{\infty} a(k) = +\infty$  and then,  $\lim_{n \rightarrow \infty} |\Psi(n)Y(n)P_1| = 0$ .

Thus, we come to the conclusion that the sequence  $(y(n))_{n \in \mathbb{N}}$  is a  $\Psi$ -bounded solution of (2).

Now, by the definition of  $X_1$ ,  $y(1) \in X_1$ . Since  $y(1) = P_2x(1) + \sum_{k=1}^{\infty} P_2Y^{-1}(k+1)f(k) \in X_2$ , we have  $y(1) \in X_1 \cap X_2 = \{0\}$ . Thus,  $y = 0$ . It follows that

$$x(n) = Y(n)P_1x(1) + \sum_{k=1}^{n-1} Y(n)P_1Y^{-1}(k+1)f(k) - \sum_{k=n}^{\infty} Y(n)P_2Y^{-1}(k+1)f(k), \quad n \geq 2.$$

Now, for a given  $\varepsilon > 0$ , there exists  $n_1 \in N$  such that  $\|\Psi(n)f(n)\| < \frac{\varepsilon}{2K}$ , for  $n \geq n_1$ . Moreover, there exists  $n_2 \in N$ ,  $n_2 > n_1$ , such that, for  $n > n_2$ ,

$$|\Psi(n)Y(n)P_1| < \frac{\varepsilon}{2} \left[ 1 + \|x(1)\| + \sum_{k=1}^{n_1-1} \|Y^{-1}(k+1)f(k)\| \right]^{-1}.$$

Then, for  $n > n_2$ , we have

$$\begin{aligned} \|\Psi(n)x(n)\| &\leq \|\Psi(n)Y(n)P_1x(1)\| \\ &\quad + \sum_{k=1}^{n_1-1} |\Psi(n)Y(n)P_1| \|Y^{-1}(k+1)f(k)\| \\ &\quad + \sum_{k=n_1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| \|\Psi(k)x(k)\| \\ &\quad + \sum_{k=n}^{\infty} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \|\Psi(k)x(k)\| \\ &\leq |\Psi(n)Y(n)P_1| \left[ \|x(1)\| + \sum_{k=1}^{n_1-1} \|Y^{-1}(k+1)f(k)\| \right] \\ &\quad + \sum_{k=n_1}^{n-1} |\Psi(n)Y(n)P_1Y^{-1}(k+1)\Psi^{-1}(k)| \frac{\varepsilon}{2K} \\ &\quad + \sum_{k=n}^{\infty} |\Psi(n)Y(n)P_2Y^{-1}(k+1)\Psi^{-1}(k)| \frac{\varepsilon}{2K} \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2K} \cdot K = \varepsilon. \end{aligned}$$

This shows that  $\lim_{n \rightarrow \infty} \|\Psi(n)x(n)\| = 0$ .

The proof is now complete.

REMARK 3.1. If we do not have  $\lim_{n \rightarrow \infty} \|\Psi(n)f(n)\| = 0$ , then the solution  $x$  may be such that  $\Psi(n)x(n) \not\rightarrow 0$  as  $n \rightarrow \infty$ . For example, consider the equation (1) with

$$A(n) = \begin{pmatrix} 1 & 0 \\ 0 & \frac{1}{4} \end{pmatrix} \text{ and } f(n) = \begin{pmatrix} 2^n \\ 5^{-n} \end{pmatrix}.$$

A fundamental matrix for the equation (2) is

$$Y(n) = \begin{pmatrix} 1 & 0 \\ 0 & 4^{1-n} \end{pmatrix}, \quad n \in N.$$

Consider  $\Psi(n) = \begin{pmatrix} 2^{-n} & 0 \\ 0 & 3^n \end{pmatrix}$ ,  $n \geq 1$ . The first hypothesis of the Theorem 3.2 is satisfied with

$$P_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \quad P_2 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \text{ and } K = 17.$$



The second hypothesis of the Theorem 3.2 is satisfied with  $T = 2$ . In addition,  $\|\Psi(n)f(n)\| = 1$ ,  $n \in N$  (i.e. the function  $f$  is  $\Psi$ -bounded on  $N$ ).

In the end, it is easy to see that

$$x(n) = \begin{pmatrix} 2^n \\ 4^{2-n} - 4 \cdot 5^{1-n} \end{pmatrix}, \quad n \in N,$$

is a  $\Psi$ -bounded solution of (1) with

$$\Psi(n)x(n) = \begin{pmatrix} 1 \\ 16 \left(\frac{3}{4}\right)^n - 20 \left(\frac{3}{5}\right)^n \end{pmatrix} \rightarrow 0 \text{ as } n \rightarrow \infty.$$

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