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of real numbers, indexed by either Z or N_0 , is written in either of two ways. It can be written as x_n or as $x(n)$. The second notation makes it clear that a sequence is a function from either Z or N_0 to R . We always use the notation x_n for a sequence. Thus in these notes x_1 and x_2 are used to denote two sequences, and not two entries in one sequence.

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Linear Di erence Equations Department of Economics DSE

theory of linear di erence equations. In these notes we shall summarize some useful results in In these notes we shall summarize some useful results in this theory and apply them to deal with dynamic economic systems.

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7 DIFFERENCE EQUATIONS

$u_{n+1} - u_n = 0$ The zero on the right-hand side signi es that this is a homogeneous di erence equation. Guess: $u_n = A w^n$ so: $A w^{n+1} - A w^n = 0$ and: $w^2 - w = 0$ (7:2) This is the auxiliary equation associated with the di erence equation. Being a quadratic, the auxiliary equation signi es that the di erence equation is of second order.

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PDF Stability of nonlinear h difference systems with n

The sufficient conditions for asymptotic stability are given. Moreover, the Lyapunov direct method is used to analyze the stability of the considered systems with n -orders.

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Finite di erence schemes IOW

2.2 Stability and convergence We have shown in the previous paragraphs how the order of consistency of an approximation methods to a di erential equation can be proven.

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Klaus Neusser October 3 2016

i Preface There are, of course, excellent books on deterministic di erence equations: for example, Elaydi (2005), Agarwal (2000), or Galor (2007).

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Di erence and Di erential Equations Urz d Miasta odzi

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Introduction to Differential Equations

Preface What follows are my lecture notes for a rst course in differential equations, taught at the Hong Kong University of Science and Technology.

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Stability Analysis for Systems of Differential Equations

stay within that error. I refer to the stability of the system of differential equations as the physical stability of the system, emphasizing that the system of equations is a model of the physical behavior of the objects of the simulation. In general the stability analysis depends greatly on the form of the function $f(t;x)$ and may be intractable.

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