Dynamics of a Discrete Three Species Food Chain System

Kejun Zhuang, Zhaohui Wen

Abstract—The main purpose of this paper is to investigate a discrete time three–species food chain system with ratio dependence. By employing coincidence degree theory and analysis techniques, sufficient conditions for existence of periodic solutions are established.

Keywords—Food chain; ratio-dependent; coincidence degree; periodic solutions

I. INTRODUCTION

I N the past decade, the food chain systems in population dynamics have attracted new attraction because of their complex dynamical properties [1–7]. Many researchers focused on the the global stability, chaos, Hopf bifurcation, periodic solutions and permanence of those models governed by differential and difference equations.

Recently, Wang and Pang proposed the following three species food chain model with Holling II-type function response in [7]:

$$\begin{cases} \dot{x}(t) = r_1 x(t) - a_1 x^2(t) - a_2 x(t) y(t), \\ \dot{y}(t) = r_2 y(t) - \frac{d_1 y^2(t)}{x(t)} - \frac{b y(t) z(t)}{\delta + y(t)}, \\ \dot{z}(t) = \frac{k b y(t) z(t)}{\delta + y(t)} - d_2 z(t), \end{cases}$$
(1)

where all the coefficients are positive constants. The second species predate on the first species and the top species predate on the middle species. The detailed ecological meanings of this system can be found in [7].

Taking account of environmental periodic variation and time delay effect, the modification of (1) is the non-autonomous differential equations

$$\begin{cases} \dot{x}(t) = r_1(t)x(t) - a_1(t)x^2(t) - a_2(t)x(t)y(t), \\ \dot{y}(t) = r_2(t)y(t) - \frac{d_1(t)y(t)y(t-\tau)}{x(t-\tau)} - \frac{b(t)y(t)z(t)}{\delta(t)+y(t)}, \\ \dot{z}(t) = \frac{k(t)b(t)y(t-\tau)z(t)}{\delta(t)+y(t-\tau)} - d_2(t)z(t). \end{cases}$$

However, it is known that the discrete time model are more appropriate than the continuous ones when the populations have non-overlapping generations. Discrete time models can also provide efficient computational models of continuous for numerical simulations. Following the method in [8], we consider the following discrete analogue with the help of differential equations with piecewise constant arguments

$$\begin{cases} x(k+1) = x(k) \exp\{r_1(k) - a_1(k)x(k) - a_2(k)y(k)\},\\ y(k+1) = y(k) \exp\{r_2(k) - \sum_{l=0}^m \frac{d_{1l}(k)y(k-l)}{x(k-l)} \\ -\frac{b(k)z(k)}{\delta(k)+y(k)}\},\\ z(k+1) = z(k) \exp\{\sum_{l=0}^m \frac{h_l(k)y(k-l)}{\delta_l(k)+y(k-l)} - d_2(k)\}, \end{cases}$$
(2)

where all the coefficients are positive ω -periodic sequences and k is an integer. In the following, we shall explore the existence of periodic solutions for system (2).

II. PRELIMINARIES

For simplicity, we use the following notations throughout this paper,

$$I_{\omega} = \{0, 1, 2, \dots, \omega - 1\}, \quad \bar{f} = \frac{1}{\omega} \sum_{k=0}^{\omega - 1} f(k).$$

According to the Theorem 2.1 in [9], we can easily obtain the following special case.

Lemma 2.1 ([9]). Let $k_1, k_2 \in I_{\omega}$ and $k \in \mathbb{Z}$. If $g : \mathbb{Z} \to \mathbb{R}$ is ω -periodic, then

$$g(k) \le g(k_1) + \frac{1}{2} \sum_{s=0}^{\omega-1} |g(s+1) - g(s)|$$

and

$$g(k) \ge g(k_2) - \frac{1}{2} \sum_{s=0}^{\omega-1} |g(s+1) - g(s)|$$

the constant factor $\frac{1}{2}$ is the best possible.

Now, we introduce some concepts and a useful result from [10].

Let X, Z be normed vector spaces, $L : \text{Dom } L \subset X \to Z$ be a linear mapping, $N : X \to Z$ be a continuous mapping. The mapping L will be called a Fredholm mapping of index zero if dim ker $L = \text{codim Im } L < +\infty$ and Im L is closed in Z. If L is a Fredholm mapping of index zero and there exist continuous projections $P : X \to X$ and $Q : Z \to Z$ such that Im P = ker L, Im L = ker Q = Im(I - Q), then it follows that $L | \text{Dom } L \cap \text{ker } P : (I - P)X \to \text{Im } L$ is invertible. We denote the inverse of that map by K_P . If Ω is an open bounded subset of X, the mapping N will be called L-compact on $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and $K_P(I - Q)N : \overline{\Omega} \to X$ is compact. Since Im Q is isomorphic to ker L, there exists an isomorphism $J : \text{Im } Q \to \text{ker } L$.

Next, we state the Mawhin's continuation theorem, which is a main tool in the proof of our theorem.

Kejun Zhuang is with the Institute of Applied Mathematics, School of Statistics and Applied Mathematics, Anhui University of Finance and Economics, Bengbu 233030, P.R.China, e-mail: zhkj123@163.com

Zhaohui Wen is with the Institute of Applied Mathematics, School of Statistics and Applied Mathematics, Anhui University of Finance and Economics, Bengbu 233030, P.R.China, e-mail: wzh590624@sina.com

Lemma 2.2 (Continuation Theorem). Let L be a Fredholm mapping of index zero and N be L-compact on $\overline{\Omega}$. Suppose

- (a) for each $\lambda \in (0, 1)$, every solution u of $Lu = \lambda Nu$ is such that $u \notin \partial \Omega$;
- (b) QNu ≠ 0 for each u ∈ ∂Ω ∩ ker L and the Brouwer degree deg{JQN, Ω ∩ ker L, 0} ≠ 0.

Then the operator equation Lu = Nu has at least one solution lying in Dom $L \cap \overline{\Omega}$.

III. MAIN RESULTS

We now prove our results on the existence of positive periodic solutions of system (2).

Theorem 3.1. Assume that

$$\bar{r}_2 \omega e^{L_1} > e^{M_2} \sum_{k=0}^{\omega-1} \sum_{l=0}^m d_{1l}(k),$$

where $M_2 = \ln \frac{\bar{r}_1}{\bar{a}_2} + \bar{r}_2 \omega$, $L_1 = \ln \frac{\sum_{k=0}^{\omega-1} \sum_{l=0}^{m} d_{1l}(k)e^{L_2}}{\bar{r}_2 \omega} - \bar{r}_1 \omega$ and $L_2 = \ln \frac{d_2 \omega}{\sum_{k=0}^{\omega-1} \sum_{l=0}^{m} \frac{h_1(k)}{\bar{\delta}_l(k)}} - \bar{r}_2 \omega$. Then system (2) has at least one positive ω -periodic solution.

Proof Let $x(k) = e^{\hat{u}_1(k)}$, $y(k) = e^{u_2(k)}$ and $z(k) = e^{u_3(k)}$, then system (2) is equivalent to the following form,

$$\begin{array}{l} u_1(k+1) - u_1(k) = r_1(k) - a_1(k)e^{u_1(k)} - a_2(k)e^{u_2(k)}, \\ u_2(k+1) - u_2(k) = r_2(k) - \sum_{l=0}^{m} \frac{d_{1l}(k)e^{u_2(k-l)}}{e^{u_1(k-l)}} \\ - \frac{b(k)e^{u_3(k)}}{\delta(k) + e^{u_2(k)}}, \\ u_3(k+1) - u_3(k) = \sum_{l=0}^{m} \frac{h_l(k)e^{u_2(k-l)}}{\delta_l(k) + e^{u_2(k-l)}} - d_2(k), \end{array}$$

$$(3)$$

and we only need to establish the existence of ω -periodic solutions for system (3).

To apply Lemma 2.2, we define

$$X = Z = \{(u_1(k), u_2(k), u_3(k))^T \in \mathbf{R}^3, u_i(k+\omega) = u_i(k)\},\$$
$$\|(u_1, u_2, u_3)^T\| = \left(\sum_{i=1}^3 \max_{k \in I_\omega} |u_i(k)|^2\right)^{\frac{1}{2}}.$$

Denote $u(k) = (u_1(k), u_2(k), u_3(k))^T$, then X and Z are both Banach spaces when they are endowed with the above norm $\|\cdot\|$.

Let

$$Nu = N \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} r_1(k) - a_1(k)e^{u_1(k)} - a_2(k)e^{u_2(k)} \\ r_2(k) - \sum_{l=0}^m \frac{d_{1l}(k)e^{u_2(k-l)}}{e^{u_1(k-l)}} - \frac{b(k)e^{u_3(k)}}{\delta(k) + e^{u_2(k)}} \\ \sum_{l=0}^m \frac{h_l(k)e^{u_2(k-l)}}{\delta_l(k) + e^{u_2(k-l)}} - d_2(k) \end{bmatrix}, \quad \mathbf{F}$$

$$Lu = u(k+1) - u(k),$$
and

$$Pu = Qu = \frac{1}{\omega} \sum_{k=0}^{\omega-1} u(k).$$

Obviously, ker $L = \mathbb{R}^3$, Im $L = \{(u_1, u_2, u_3)^T \in Z : \bar{u}_1 = \bar{u}_2 = \bar{u}_3 = 0, t \in \mathbb{T}\}$, dim ker L = 3 = codim Im L.

Since $\operatorname{Im} L$ is closed in Z, then L is a Fredholm mapping of index zero. It is easy to show that P and Q are continuous projections such that $\operatorname{Im} P = \ker L$ and $\operatorname{Im} L = \ker Q =$ $\operatorname{Im}(I-Q)$. Furthermore, the generalized inverse (of L) K_P : $\operatorname{Im} L \to \ker P \cap \operatorname{Dom} L$ exists and is given by

$$Kp(u) = \sum_{s=1}^{k-1} u(s) - \frac{1}{\omega} \sum_{s=0}^{\omega-1} u(s)(\omega - s).$$

Clearly, QN and $K_P(I-Q)N$ are continuous. According to the Arzela-Ascoli theorem, it is not difficulty to prove that $K_P(I-Q)N(\bar{\Omega})$ is compact for any open bounded set $\Omega \subset X$. In addition, $QN(\bar{\Omega})$ is bounded. Therefore, N is *L*-compact on $\bar{\Omega}$ with any open bounded set $\Omega \subset X$.

Now, we shall search an appropriate open bounded subset Ω for the application of the continuation theorem, Lemma 2.2. For the operator equation $Lu = \lambda Nu$, where $\lambda \in (0, 1)$, we have

$$\begin{pmatrix} u_{1}(k+1) - u_{1}(k) = \lambda \left[r_{1}(k) - a_{1}(k)e^{u_{1}(k)} - a_{2}(k)e^{u_{2}(k)} \right], \\ u_{2}(k+1) - u_{2}(k) = \lambda \left[r_{2}(k) - \sum_{l=0}^{m} \frac{d_{1l}(k)e^{u_{2}(k-l)}}{e^{u_{1}(k-l)}} - \frac{b(k)e^{u_{3}(k)}}{\delta(k) + e^{u_{2}(k)}} \right], \\ u_{3}(k+1) - u_{3}(k) = \lambda \left[\sum_{l=0}^{m} \frac{h_{l}(k)e^{u_{2}(k-l)}}{\delta_{l}(k) + e^{u_{2}(k-l)}} - d_{2}(k) \right].$$

$$(4)$$

Assume that $(u_1(k), u_2(k), u_3(k))^T \in X$ is a solution of (4) for some $\lambda \in (0, 1)$. Summing on both sides of system (5) over I_{ω} with respect to k, we can derive

$$\begin{cases} \bar{r}_{1}\omega = \sum_{k=0}^{\omega-1} a_{1}(k)e^{u_{1}(k)} + \sum_{k=0}^{\omega-1} a_{2}(k)e^{u_{2}(k)}, \\ \bar{r}_{2}\omega = \sum_{k=0}^{\omega-1} \sum_{l=0}^{m} \frac{d_{1l}(k)e^{u_{2}(k-l)}}{e^{u_{1}(k-l)}} + \sum_{k=0}^{\omega-1} \frac{b(k)e^{u_{3}(k)}}{\delta(k) + e^{u_{2}(k)}}, \\ \bar{d}_{2}\omega = \sum_{k=0}^{\omega-1} \sum_{l=0}^{m} \frac{h_{l}(k)e^{u_{2}(k-l)}}{\delta_{l}(k) + e^{u_{2}(k-l)}}. \end{cases}$$
(5)

Since $(u_1(k), u_2(k), u_3(k))^T \in X$, there exist $\xi_i, \eta_i \in I_{\omega}, i = 1, 2, 3$, such that

$$u_i(\xi_i) = \min_{k \in I_{\omega}} \{ u_i(k) \}, \quad u_i(\eta_i) = \max_{k \in I_{\omega}} \{ u_i(k) \}.$$
(6)

In view of (5) and (6), we have

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$$\sum_{k=0}^{\omega-1} |u_1(k+1) - u(k)| < 2\bar{r}_1\omega,$$
$$\sum_{k=0}^{\omega-1} |u_2(k+1) - u(k)| < 2\bar{r}_2\omega,$$
$$\sum_{k=0}^{\omega-1} |u_3(k+1) - u(k)| < 2\bar{d}_2\omega.$$

From (6) and the first equation of (5), we have

$$u_1(\xi_1) < \ln \frac{r_1}{\bar{a}_1}$$

$$u_2(\xi_2) < \ln \frac{\bar{r}_1}{\bar{a}_a},$$

$$u_1(k) \leq u_1(\xi_1) + \frac{1}{2} \sum_{k=0}^{\omega-1} |u_1(k+1) - u_1(k)|$$

$$< \ln \frac{\bar{r}_1}{\bar{a}_1} + \bar{r}_1 \omega := M_1,$$

$$u_2(k) \leq u_2(\xi_2) + \frac{1}{2} \sum_{k=0}^{\omega-1} |u_2(k+1) - u_2(k)|$$

$$< \ln \frac{\bar{r}_1}{\bar{a}_2} + \bar{r}_2 \omega := M_2.$$

From (6) and the second equation of (5), we have

$$u_3(\xi_3) < \ln \frac{r_2 \omega}{\sum_{k=0}^{\omega-1} \frac{b(k)}{\delta(k) + e^{M_2}}},$$

and

$$u_{3}(k) \leq u_{3}(\xi_{3}) + \frac{1}{2} \sum_{k=0}^{\omega-1} |u_{3}(k+1) - u_{3}(k)|$$

$$< \ln \frac{\bar{r}_{2}\omega}{\sum_{k=0}^{\omega-1} \frac{b(k)}{\delta(k) + e^{M_{2}}}} + \bar{d}_{2}\omega := M_{3}.$$

From (6) and the third equation of (5), we have

$$u_2(\eta_2) > \ln \frac{d_2\omega}{\sum_{k=0}^{\omega-1} \sum_{l=0}^m \frac{h_l(k)}{\delta_l(k)}}$$

and

$$u_{2}(k) \geq u_{2}(\eta_{2}) - \frac{1}{2} \sum_{k=0}^{\omega-1} |u_{2}(k+1) - u_{2}(k)|$$

>
$$\ln \frac{\bar{d}_{2}\omega}{\sum_{k=0}^{\omega-1} \sum_{l=0}^{m} \frac{h_{l}(k)}{\delta_{l}(k)}} - \bar{r}_{2}\omega := L_{2}.$$

Similarly, we can also get

$$u_{1}(k) \geq u_{1}(\eta_{1}) - \frac{1}{2} \sum_{k=0}^{\omega-1} |u_{1}(k+1) - u_{1}(k)|$$

> $\ln \frac{\sum_{k=0}^{\omega-1} \sum_{l=0}^{m} d_{1l}(k) e^{L_{2}}}{\bar{r}_{2}\omega} - \bar{r}_{1}\omega := L_{1}$

By the assumption of theorem, we can obtain

$$u_{3}(k) \geq u_{3}(\eta_{3}) - \frac{1}{2} \sum_{k=0}^{\omega-1} |u_{3}(k+1) - u_{3}(k)|$$

> $\ln \frac{\bar{r}_{2} \omega e^{L_{1}} - e^{M_{2}} \sum_{k=0}^{\omega-1} \sum_{l=0}^{m} d_{1l}(k)}{\sum_{k=0}^{\omega-1} \frac{b(k)}{\delta(k)}} - \bar{d}_{2} \omega := L_{3}.$

From above, we have $\max_{k \in I_{\omega}} |u_i(k)| \leq \max\{|M_i|, |L_i|\} := R_i, i = 1, 2, 3$ and R_i is independent of λ . Let $R = R_1 + R_2 + R_3 + R_0$, where R_0 is taken sufficiently large such that every solution $||(x^*, y^*, z^*)^T||$ of the algebraic equations

$$\begin{cases} \bar{r}_1 - \bar{a}_1 e^x - \bar{a}_2 e^y = 0, \\ \bar{r}_2 \omega - \omega \overline{\sum_{l=0}^m d_{1l}} e^{y-x} - \sum_{k=0}^{\omega-1} \frac{b(k)e^z}{\delta(k) + e^y} = 0, \\ \bar{d}_2 \omega - \sum_{k=0}^{\omega-1} \frac{h_l(k)e^y}{\delta(k) + e^y} = 0 \end{cases}$$

satisfies $||(x^*, y^*, z^*)^T|| < R$. Now, we define $\Omega = \{(u_1, u_2, u_3)^T \in X\}, ||(u_1, u_2, u_3)^T < R$. Then it is clear that Ω verifies the requirement (a) of Lemma 2.2. If $(u_1, u_2, u_3)^T \in \partial\Omega \cap \ker L = \partial\Omega \cap \mathbb{R}^3$, then $(u_1, u_2, u_3)^T$ is a constant vector in \mathbb{R}^3 with $||(u_1, u_2, u_3)^T|| = |u_1| + |u_2| + |u_3| = R$, so we have $QNu \neq 0$.

By the invariance property of homotopy, direct calculation produces $\deg(JQN, \Omega \cap \ker L, 0) = 1 \neq 0$. Now, we have proved that Ω satisfies all conditions of Lemma 2.2. Thus, system (2) has at least one positive ω -periodic solution. This completes the proof.

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