

SOLVING SOME q -DIFFERENCE EQUATIONS OF THE FOURTH ORDER

H. EL-METWALLY AND F. M. MASOUD

ABSTRACT. In this paper, we study the existence of the solutions of some q -difference equations. The solutions of some nonlinear of q -difference equations of order four are obtained. Also, we find the solutions of some non homogeneous linear q -difference equations with constant and variables coefficients.

1. Introduction and Preliminaries

The subject of q -calculus started appearing in the twentieth century in intensive works especially by F. H. Jackson [12], T. E. Mason [14], R. D. Carmichael [5], W. J. Trjitzinsky [16], C. R. Adams [1] and other authors such as Picard, Poincare, Ramanujan.

The q -difference has many applications in different mathematics such as statistical physics [15], fractal geometry [8],[9], number theory, quantum mechanics, orthogonal polynomials [11] and other sciences including quantum theory, mechanics and theory of relativity [4].

In this paper, we investigate the existence and the properties of the solution of the following:

I) The nonlinear boundary value problem (BVP) of the fourth-order of the form:

$$\begin{aligned} D_q^4 u(t) &= f(t, u(t)); & 0 \leq t \leq 1, & \quad 0 < q < 1, \\ u(0) &= 0, \quad D_q u(0) = 0, \quad D_q^2 u(0) = 0, & \quad u(1) = 1, \end{aligned} \quad (1)$$

where f is a given continuous function.

II) The linear q -difference equations of order four

$$\left[D_{q^{-1}}^4 + a_1(x)D_{q^{-1}}^3 + a_2(x)D_{q^{-1}}^2 + a_3(x)D_{q^{-1}} + a_4(x) \right] y(x) = f(x), \quad (2)$$

where $a_1(x), a_2(x), a_3(x)$ and $a_4(x)$ are continuous functions.

Let us recall some basic concepts of q -calculus ([7, 10, 13]).

1991 *Mathematics Subject Classification.* 39A05, 39A13.

Key words and phrases. q -difference equations, boundary value, q -integrals.

Submitted Dec. 9, 2018.

1- The q -analogue of the shifted factorial $(a)_n$ is defined by

$$\begin{aligned}(a; q) &= 1, \\ (a; q)_n &= (1)(1 - qa)(1 - q^2a)(1 - q^3a)\dots(1 - q^{n-1}a) \\ &= \prod_{m=0}^{n-1} (1 - q^m a), \quad n \in \mathbb{N}.\end{aligned}$$

2- The q -analogue of a complex number a and of the factorial function are defined by

$$\begin{aligned}[a]_q &= 1 + q + q^2 + \dots + q^{a-1} \\ &= \frac{1 - q^a}{1 - q}, \quad q \in \mathbb{C} - \{1\}; \quad a \in \mathbb{C},\end{aligned}$$

and

$$\begin{aligned}[n]_q! &= [1]_q [2]_q [3]_q \dots [n]_q \\ &= \prod_{m=1}^n [m]_q = \frac{(q; q)_n}{(1 - q)^n}, \quad q \neq 1; \quad n \in \mathbb{N}, \quad [0]! = 1; \quad 0 \leq q \leq 1.\end{aligned}$$

3- The q -binomial coefficient $\begin{bmatrix} n \\ k \end{bmatrix}_q$ is defined by

$$\begin{bmatrix} n \\ k \end{bmatrix}_q = \frac{[n]_q!}{[k]_q! [n - k]_q!} = \frac{(q; q)_n}{(q; q)_k (q; q)_{n-k}}, \quad k = 0, 1, 2, \dots, n.$$

4- The q -analogue of the function $(x + y)^n$ is defined as:

$$(x + y)_q^n = \sum_{k=0}^n \begin{bmatrix} n \\ k \end{bmatrix}_q q^{k(k-1)/2} x^{n-k} y^k, \quad n \in \mathbb{N}_0.$$

5- The exponential functions are defined as:

$$e_q(x) = \sum_{n=0}^{\infty} \frac{x^n}{[n]_q!} = \frac{1}{((1 - q)x; q)_{\infty}}, \quad 0 < |q| < 1; \quad |x| < |1 - q|^{-1},$$

and

$$E_q(x) = \sum_{n=0}^{\infty} q^{k(k-1)/2} \frac{x^n}{[n]_q!} = (-(1 - q)x; q)_{\infty}, \quad 0 < |q| < 1; \quad x \in \mathbb{C}.$$

6- The functions $e_q(x)$ and $e_{q^{-1}}(-x)$ satisfy

$$e_q(x) e_{q^{-1}}(-x) = 1.$$

7- The functions $e_q(x)$ and $E_q(x)$ satisfy the following properties:

$$D_q e_q(x) = e_q(x) \quad \text{and} \quad D_q E_q(x) = E_q(qx).$$

8- The q -derivative $D_q f$ of a function f also referred to as the Jackson derivative [12] defined as:

$$D_q f(x) = \frac{f(qx) - f(x)}{qx - x}, \quad 0 < |q| < 1.$$

9- Derivative of a product

$$\begin{aligned} D_q(fg)(x) &= g(qx)D_qf(x) + f(x)D_qg(x) \\ &= f(qx)D_qg(x) + g(x)D_qf(x). \end{aligned}$$

10- Derivative of a ratio

$$D_q\left(\frac{f}{g}\right)(x) = \frac{g(x)D_qf(x) - f(x)D_qg(x)}{g(qx)g(x)}.$$

11- Chain rule

$$\begin{aligned} D_q(f(g))(x) &= \frac{f(g(qx)) - f(g(x))}{g(qx) - g(x)} \cdot \frac{g(qx) - g(x)}{qx - x} \\ &= D_{q,g}f(g) \cdot D_{q,x}g(x). \end{aligned}$$

12- Derivative of the inverse function: Let $y = f(x)$ then $x = f^{-1}(y)$ where f^{-1} is the inverse function to f Applying the q -derivative on each side of the equality, implies

$$\begin{aligned} 1 &= D_q(x) = D_qf^{-1}(y) = \frac{f^{-1}(y(qx)) - f^{-1}(y(x))}{y(qx) - y(x)} \cdot \frac{y(qx) - y(x)}{qx - x} \\ &= D_{q,y}f^{-1}(y) \cdot D_{q,x}y(x), \end{aligned}$$

consequently

$$D_{q,y}f^{-1}(y) = \frac{1}{D_{q,x}y}.$$

13- The q -integral of a function f defined in the interval $[a, b]$ is given by

$$\int_a^x f(t)d_qt = \sum_{n=0}^{\infty} (1-q)q^n [x f(xq^n) - a f(q^n a)], \quad x \in [a, b],$$

and for $a = 0$, we denote

$$I_qf(x) = \int_0^x f(t)d_qt = \sum_{n=0}^{\infty} x(1-q)q^n f(xq^n),$$

provided the series converges. If $a \in [0, b]$ and f is defined on the interval $[0, b]$, then

$$\int_a^b f(t)d_qt = \int_0^b f(t)d_qt - \int_0^a f(t)d_qt.$$

Similarly we have

$$I_q^0f(t) = f(t), \quad I_q^n f(t) = I_q I_q^{n-1}f(t), \quad n \in \mathbb{N}.$$

14- Fundamental principles of the q -analysis

$$i) D_q \left[\int_a^x f(x)d_qx \right] = f(x).$$

$$ii) \int_a^x D_qf(x)d_qx = f(x) - f(a).$$

15- Integration by parts: Consider the equality

$$D_q(fg)(x) = f(x)D_qg(x) + g(qx)D_qf(x),$$

then

$$f(x)D_qg(x) = D_q(fg)(x) - g(qx)D_qf(x).$$

Let $h(x) = f(x)g(x)$. We have

$$\int_a^b D_qh(x)d_qx = h(b) - h(a).$$

Hence

$$\int_a^b f(x)D_qg(x)d_qx = [fg]_a^b - \int_a^b g(qx)D_qf(x)d_qx.$$

2. Studying of Eq.(2)

In this section we consider the following two cases of Eq.(2).

The special case of Eq.(2) with constant coefficients of the form

$$\left[D_{q^{-1}}^4 + a_1D_{q^{-1}}^3 + a_2D_{q^{-1}}^2 + a_3D_{q^{-1}} + a_4 \right] y(x) = f(x), \quad (3)$$

where a_1, a_2, a_3 and a_4 are constants.

Recall that Eq.(3) is said to be a fourth-order constant coefficients linear nonhomogeneous q -difference equation. The corresponding homogenous equation reads

$$\left[D_{q^{-1}}^4 + a_1D_{q^{-1}}^3 + a_2D_{q^{-1}}^2 + a_3D_{q^{-1}} + a_4 \right] y(x) = 0, \quad (4)$$

In this case the equations can be solved explicitly.

Consider first the equation

$$D_{q^{-1}}y(x) = \lambda y(x),$$

which its solution reads

$$y(x) = e_q^{\lambda x}. \quad (5)$$

Loading Eq.(5) in Eq.(4), one obtains the following algebraic equation in λ called the characteristic equation of Eq.(4):

$$\lambda^4 + a_1\lambda^3 + a_2\lambda^2 + a_3\lambda + a_4 = 0, \quad (6)$$

Lemma 1. (I) If Eq.(6) has four distinct roots $\lambda_1, \lambda_2, \lambda_3$ and λ_4 then Eq.(4) admits as four linear independent solutions the functions

$$y_i(x) = e_q^{\lambda_i x}, \quad i = 1, 2, 3, 4.$$

(II) If some of the roots of the characteristic equation are not distinct, then in that case also Eq.(4) admits four linear independent solutions.

(III) If for example a given root λ admits a multiplicity equal to m , so the corresponding independent solutions need to be searched among functions of the form

$$y(x) = \sum_{n=0}^{\infty} c_n x^n,$$

where the coefficients c_n satisfies

$$\sum_{i=0}^m \left[\binom{m}{i} (-\lambda)^{m-i} \prod_{k=0}^{i-1} \frac{1 - q^{-(n+i)+k}}{1 - q^{-1}} \right] c_{n+i} = 0.$$

Proof. (I) Here the theorem is proved straightforwardly.

(II) and (III) To prove this part it suffices to load Eq.(5) in the following auxiliary equation

$$(D_{q^{-1}} - \lambda)^m y(x) = 0, \quad m = 2, 3 \text{ or } 4.$$

This proves the theorem. □

Theorem 2. *The solution of Eq.(3) is given by*

$$y(x) = C_1(x)y_1(x) + C_2(x)y_2(x) + C_3(x)y_3(x) + C_4(x)y_4(x),$$

where $C(x) = (C_1(x) \ C_2(x) \ C_3(x) \ C_4(x))^t$ is the solution of the system

$$\Phi(qx) D_q C(x) = F(x),$$

and reads

$$C(x) = C + (1 - q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^i x) F(q^i x),$$

$F(x) = (0 \ 0 \ 0 \ f(x))^t$ and $\Phi(x)$ is a fundamental matrix of the solutions of the homogenous Eq.(4) and $y_1(x), y_2(x), y_3(x)$ and $y_4(x)$ a fundamental system of the solutions of Eq.(4).

Proof. To find the general solution of Eq.(3) let

$$\begin{aligned} z_1(x) &= y(x), \\ z_2(x) &= D_{q^{-1}} y(x), \\ z_3(x) &= D_{q^{-1}}^2 y(x), \end{aligned}$$

and

$$z_4(x) = D_{q^{-1}}^3 y(x).$$

Thus we obtain the system

$$\begin{aligned} D_{q^{-1}} z_1(x) &= z_2(x), \\ D_{q^{-1}} z_2(x) &= z_3(x), \\ D_{q^{-1}} z_3(x) &= z_4(x), \end{aligned}$$

and

$$D_{q^{-1}} z_4(x) = -(a_1 z_4(x) + a_2 z_3(x) + a_3 z_2(x) + a_4 z_1(x)) + f(x). \tag{7}$$

Now, replacing x by qx and then q^{-1} by q and by using the matrix form of Eq.(7) we obtain

$$D_q z(x) = Az(qx) + F(x). \tag{8}$$

where $z(x) = (z_1(x) \ z_2(x) \ z_3(x) \ z_4(x))^t$,

$$A = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -a_4 & -a_3 & -a_2 & -a_1 \end{pmatrix},$$

and $F(x) = \begin{pmatrix} 0 & 0 & 0 & f(qx) \end{pmatrix}^t$.

Now consider the homogeneous part of Eq.(8)

$$D_q z(x) = Az(qx), \quad (9)$$

with the fundamental matrix

$$\Phi(x) = \begin{pmatrix} y_1(x) & y_2(x) & y_3(x) & y_4(x) \\ D_{q^{-1}}y_1(x) & D_{q^{-1}}y_2(x) & D_{q^{-1}}y_3(x) & D_{q^{-1}}y_4(x) \\ D_{q^{-1}}^2y_1(x) & D_{q^{-1}}^2y_2(x) & D_{q^{-1}}^2y_3(x) & D_{q^{-1}}^2y_4(x) \\ D_{q^{-1}}^3y_1(x) & D_{q^{-1}}^3y_2(x) & D_{q^{-1}}^3y_3(x) & D_{q^{-1}}^3y_4(x) \end{pmatrix}.$$

The general solution of Eq.(9) is found as

$$z(x) = \Phi(x)C(x),$$

where $C(x) = \begin{pmatrix} C_1(x) & C_2(x) & C_3(x) & C_4(x) \end{pmatrix}^t$ is the solution of the system

$$\Phi(x)D_q C(x) = F(x),$$

and reads

$$C(x) = C + (1-q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^i x) F(q^i x),$$

and the general solution of Eq.(3) reads

$$y(x) = z_1(x) = C_1(x)y_1(x) + C_2(x)y_2(x) + C_3(x)y_3(x) + C_4(x)y_4(x).$$

□

Remark 1. Note that for the q -difference equation

$$[D_q^4 + a_1 D_q + a_2 D_q + a_3 D_q + a_4] y(x) = f(x), \quad (10)$$

the solution of the corresponding system reads

$$z(x) = \Phi(x)C(x),$$

where

$$\Phi(x) = \begin{pmatrix} y_1(x) & y_2(x) & y_3(x) & y_4(x) \\ D_q y_1(x) & D_q y_2(x) & D_q y_3(x) & D_q y_4(x) \\ D_q^2 y_1(x) & D_q^2 y_2(x) & D_q^2 y_3(x) & D_q^2 y_4(x) \\ D_q^3 y_1(x) & D_q^3 y_2(x) & D_q^3 y_3(x) & D_q^3 y_4(x) \end{pmatrix},$$

and $C(x)$ is the solution of the system

$$\Phi(qx)D_q C(x) = F(x), \quad (11)$$

with $F(x) = \begin{pmatrix} 0 & 0 & 0 & f(x) \end{pmatrix}^t$, giving

$$C(x) = C + (1-q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^{i+1}x) F(q^i x).$$

Example 1. Solve the q -difference equation

$$D_q^4 y - 5D_q^3 y + 5D_q^2 y + 5D_q y - 6y = f(x), \quad (12)$$

with a) $f(x) = x^2$ b) $f(x) = xe^{\alpha x}$, $\alpha \in \mathbb{Z}$.

Solution The characteristic equation of Eq.(12) reads

$$\lambda^4 - 5\lambda^3 + 5\lambda^2 + 5\lambda - 6 = 0. \quad (13)$$

and have solutions $\lambda_1 = 1$, $\lambda_2 = -1$, $\lambda_3 = 2$ and $\lambda_4 = 3$.

This leads to the fundamental system of the corresponding homogenous equation

$$y_1 = e_q^x, \quad y_2 = e_q^{-x}, \quad y_3 = e_q^{2x}, \quad y_4 = e_q^{3x},$$

and the general solution of Eq.(11) is

$$y(x) = c_1(x)y_1 + c_2(x)y_2 + c_3(x)y_3 + c_4(x)y_4,$$

where

$$\Phi(qx) \begin{pmatrix} D_q c_1(x) \\ D_q c_2(x) \\ D_q c_3(x) \\ D_q c_4(x) \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ f(x) \end{pmatrix},$$

and

$$\Phi(x) = \begin{pmatrix} e_q^x & e_q^{-x} & e_q^{2x} & e_q^{3x} \\ e_q^x & -e_q^{-x} & 2e_q^{2x} & 3e_q^{3x} \\ e_q^x & e_q^{-x} & 4e_q^{2x} & 9e_q^{3x} \\ e_q^x & -e_q^{-x} & 8e_q^{2x} & 27e_q^{3x} \end{pmatrix}.$$

Then

$$\Phi^{-1}(x) = \begin{pmatrix} \frac{3}{2}e_q^{-x} & \frac{1}{4}e_q^{-x} & -e_q^{-x} & \frac{1}{4}e_q^{-x} \\ \frac{1}{4}e_q^x & \frac{-11}{24}e_q^x & \frac{1}{4}e_q^x & \frac{-1}{24}e_q^x \\ -e_q^{-2x} & \frac{1}{3}e_q^{-2x} & e_q^{-2x} & \frac{-1}{3}e_q^{-2x} \\ \frac{1}{4}e_q^{-3x} & \frac{-1}{8}e_q^{-3x} & \frac{-1}{4}e_q^{-3x} & \frac{1}{8}e_q^{-3x} \end{pmatrix},$$

and

$$\Phi^{-1}(qx) = \begin{pmatrix} \frac{3}{2}e_q^{-qx} & \frac{1}{4}e_q^{-qx} & -e_q^{-qx} & \frac{1}{4}e_q^{-qx} \\ \frac{1}{4}e_q^{qx} & \frac{-11}{24}e_q^{qx} & \frac{1}{4}e_q^{qx} & \frac{-1}{24}e_q^{qx} \\ -e_q^{-2qx} & \frac{1}{3}e_q^{-2qx} & e_q^{-2qx} & \frac{-1}{3}e_q^{-2qx} \\ \frac{1}{4}e_q^{-3qx} & \frac{-1}{8}e_q^{-3qx} & \frac{-1}{4}e_q^{-3qx} & \frac{1}{8}e_q^{-3qx} \end{pmatrix}.$$

Consequently

$$\begin{pmatrix} D_q c_1(x) \\ D_q c_2(x) \\ D_q c_3(x) \\ D_q c_4(x) \end{pmatrix} = \begin{pmatrix} \frac{3}{2}e_q^{-qx} & \frac{1}{4}e_q^{-qx} & -e_q^{-qx} & \frac{1}{4}e_q^{-qx} \\ \frac{1}{4}e_q^{qx} & \frac{-11}{24}e_q^{qx} & \frac{1}{4}e_q^{qx} & \frac{-1}{24}e_q^{qx} \\ -e_q^{-2qx} & \frac{1}{3}e_q^{-2qx} & e_q^{-2qx} & \frac{-1}{3}e_q^{-2qx} \\ \frac{1}{4}e_q^{-3qx} & \frac{-1}{8}e_q^{-3qx} & \frac{-1}{4}e_q^{-3qx} & \frac{1}{8}e_q^{-3qx} \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ f(x) \end{pmatrix},$$

then

$$\begin{pmatrix} D_q c_1(x) \\ D_q c_2(x) \\ D_q c_3(x) \\ D_q c_4(x) \end{pmatrix} = \begin{pmatrix} \frac{1}{4}f(x)e_q^{-qx} \\ \frac{-1}{24}f(x)e_q^{qx} \\ \frac{-1}{3}f(x)e_q^{-2qx} \\ \frac{1}{8}f(x)e_q^{-3qx} \end{pmatrix}.$$

This implies

$$\begin{aligned} D_q c_1(x) &= \frac{1}{4} f(x) e_q^{-qx}, \\ D_q c_2(x) &= \frac{-1}{24} f(x) e_q^{qx}, \\ D_q c_3(x) &= \frac{-1}{3} f(x) e_q^{-2qx}, \end{aligned}$$

and

$$D_q c_4(x) = \frac{1}{8} f(x) e_q^{-3qx}$$

a) If $f(x) = x^2$ we obtain

$$\begin{aligned} D_q c_1(x) &= \frac{1}{4} x^2 e_q^{-qx}, \\ D_q c_2(x) &= \frac{-1}{24} x^2 e_q^{qx}, \\ D_q c_3(x) &= \frac{-1}{3} x^2 e_q^{-2qx}, \end{aligned}$$

and

$$D_q c_4(x) = \frac{1}{8} x^2 e_q^{-3qx}.$$

Therefore q -Integrations by parts give

$$c_1(x) = c_1 - \frac{1}{4} e_q^{-x} [x^2 + (q+1)x + (q+1)] + \frac{1}{4}(q+1),$$

$$c_2(x) = c_2 - \frac{1}{24} e_q^x [x^2 - (q+1)x + (q+1)] + \frac{1}{24}(q+1),$$

$$c_3(x) = c_3 + e_q^{-2x} \left[\frac{1}{6} x^2 + \frac{1}{12}(q+1)x + \frac{1}{24}(q+1) \right] - \frac{1}{24}(q+1),$$

and

$$c_4(x) = c_4 - e_q^{-3x} \left[\frac{1}{24} x^2 + \frac{1}{72}(q+1)x + \frac{1}{216}(q+1) \right] + \frac{1}{216}(q+1).$$

Consequently the general solution of Eq.(12) where $f(x) = x^2$ is

$$\begin{aligned} y(x) &= c_1 e_q^x - \frac{1}{4} [x^2 + (q+1)x + (q+1)] + \frac{1}{4}(q+1) e_q^x \\ &+ c_2 e_q^{-x} - \frac{1}{24} [x^2 - (q+1)x + (q+1)] + \frac{1}{24}(q+1) e_q^{-x} \\ &+ c_3 e_q^{2x} + \left[\frac{1}{6} x^2 + \frac{1}{12}(q+1)x + \frac{1}{24}(q+1) \right] - \frac{1}{24}(q+1) e_q^{2x} \\ &+ c_4 e_q^{3x} - \left[\frac{1}{24} x^2 + \frac{1}{72}(q+1)x + \frac{1}{216}(q+1) \right] + \frac{1}{216}(q+1) e_q^{3x}. \end{aligned}$$

b) If $f(x) = xe_q^{\alpha x}$ we obtain

$$\begin{aligned} D_q c_1(x) &= \frac{1}{4} x e_q^{\alpha x} e_q^{-qx}, \\ D_q c_2(x) &= \frac{-1}{24} x e_q^{\alpha x} e_q^{qx}, \\ D_q c_3(x) &= \frac{-1}{3} x e_q^{\alpha x} e_q^{-2qx}, \end{aligned}$$

and

$$D_q c_4(x) = \frac{1}{8} x e_q^{\alpha x} e_q^{-3qx}.$$

Therefore q -Integrations by parts give

$$c_1(x) = c_1 + \frac{1}{4(\alpha - 1)(\alpha q - 1)} \left[((\alpha - 1)x - 1) e_q^{\alpha x} e_q^{-x} + 1 \right], \quad \alpha \neq 1,$$

$$c_2(x) = c_2 - \frac{1}{24(\alpha + 1)(\alpha q + 1)} \left[((\alpha + 1)x - 1) e_q^{\alpha x} e_q^x + 1 \right], \quad \alpha \neq -1,$$

$$c_3(x) = c_3 - \frac{1}{3(\alpha - 2)(\alpha q - 2)} \left[((\alpha - 2)x - 1) e_q^{\alpha x} e_q^{-2x} + 1 \right], \quad \alpha \neq 2,$$

and

$$c_4(x) = c_4 + \frac{1}{8(\alpha - 3)(\alpha q - 3)} \left[((\alpha - 3)x - 1) e_q^{\alpha x} e_q^{-3x} + 1 \right], \quad \alpha \neq 3.$$

Consequently the general solution of Eq.(12) where $f(x) = xe_q^{\alpha x}$ is

$$\begin{aligned} y(x) &= c_1 e_q^x + \frac{1}{4(\alpha - 1)(\alpha q - 1)} \left[((\alpha - 1)x - 1) e_q^{\alpha x} + e_q^x \right] \\ &\quad + c_2 e_q^{-x} - \frac{1}{24(\alpha + 1)(\alpha q + 1)} \left[((\alpha + 1)x - 1) e_q^{\alpha x} + e_q^{-x} \right] \\ &\quad + c_3 e_q^{2x} - \frac{1}{3(\alpha - 2)(\alpha q - 2)} \left[((\alpha - 2)x - 1) e_q^{\alpha x} + e_q^{2x} \right] \\ &\quad + c_4 e_q^{3x} + \frac{1}{8(\alpha - 3)(\alpha q - 3)} \left[((\alpha - 3)x - 1) e_q^{\alpha x} + e_q^{3x} \right]. \end{aligned}$$

The general case of Eq.(2) of the form

$$\left[D_{q^{-1}}^4 + a_1(x) D_{q^{-1}}^3 + a_2(x) D_{q^{-1}}^2 + a_3(x) D_{q^{-1}} + a_4(x) \right] y(x) = f(x), \quad (14)$$

where $a_1(x)$, $a_2(x)$, $a_3(x)$ and $a_4(x)$ are continuous functions.

The corresponding homogenous equation of Eq.(14) is given by

$$\left[D_{q^{-1}}^4 + a_1(x) D_{q^{-1}}^3 + a_2(x) D_{q^{-1}}^2 + a_3(x) D_{q^{-1}} + a_4(x) \right] y(x) = 0. \quad (15)$$

Theorem 3. *The solution of equation Eq.(14) is given by*

$$y(x) = C_1(x)y_1(x) + C_2(x)y_2(x) + C_3(x)y_3(x) + C_4(x)y_4(x),$$

where $C(x) = (C_1(x) \ C_2(x) \ C_3(x) \ C_4(x))^t$ is the solution of the system

$$\Phi(qx) D_q C(x) = F(x),$$

and reads

$$C(x) = C + (1 - q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^i x) F(q^i x),$$

$F(x) = (0 \ 0 \ 0 \ f(x))^t$ and $\Phi(x)$ is a fundamental matrix of solution of the homogenous equation Eq.(15) and $y_1(x), y_2(x), y_3(x), y_4(x)$ a fundamental system of solution of Eq.(15).

Proof. To find the general solution of (14) supposing

$$\begin{aligned} z_1(x) &= y(x), \\ z_2(x) &= D_{q^{-1}} y(x), \\ z_3(x) &= D_{q^{-1}}^2 y(x), \end{aligned}$$

and

$$z_4(x) = D_{q^{-1}}^3 y(x).$$

We obtain the system

$$\begin{aligned} D_{q^{-1}} z_1(x) &= z_2(x), \\ D_{q^{-1}} z_2(x) &= z_3(x), \\ D_{q^{-1}} z_3(x) &= z_4(x), \end{aligned}$$

and

$$D_{q^{-1}} z_4(x) = -(a_1(x)z_4(x) + a_2(x)z_3(x) + a_3(x)z_2(x) + a_4(x)z_1(x)) + f(x). \quad (16)$$

In matrices terms we have

$$D_q z(x) = A(x)z(qx) + F(x), \quad (17)$$

where $z(x) = (z_1(x) \ z_2(x) \ z_3(x) \ z_4(x))^t$,

$$A = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -a_4(qx) & -a_3(qx) & -a_2(qx) & -a_1(qx) \end{pmatrix},$$

and $F(x) = (0 \ 0 \ 0 \ f(qx))^t$. So it follows from Eq.(16) that the existence of a unique solution of Eq.(14) under the initial constraints

$$y(x_0) = y_0, \quad D_{q^{-1}} y(x_0) = y_1, \quad D_{q^{-1}}^2 y(x_0) = y_2, \quad D_{q^{-1}}^3 y(x_0) = y_3,$$

is equivalent to the existence of a unique solution of Eq.(17) under the constraints

$$(z_1(x_0) \ z_2(x_0) \ z_3(x_0) \ z_4(x_0))^t = (y_0 \ y_1 \ y_2 \ y_3)^t.$$

As a consequence the existence of a fundamental system of solution $y_1(x), y_2(x), y_3(x), y_4(x)$ of Eq.(14) is equivalent to the existence of a fundamental system

$$(y_1(x) \ D_{q^{-1}} y_1(x) \ D_{q^{-1}}^2 y_1(x) \ D_{q^{-1}}^3 y_1(x))^t, \dots, (y_4(x) \ D_{q^{-1}} y_4(x) \ D_{q^{-1}}^2 y_4(x) \ D_{q^{-1}}^3 y_4(x))^t,$$

of the homogeneous part of Eq.(17)

$$D_q z(x) = A(x)z(qx),$$

with the fundamental matrix

$$\Phi(x) = \begin{pmatrix} y_1(x) & y_2(x) & y_3(x) & y_4(x) \\ D_{q^{-1}}y_1(x) & D_{q^{-1}}y_2(x) & D_{q^{-1}}y_3(x) & D_{q^{-1}}y_4(x) \\ D_{q^{-1}}^2y_1(x) & D_{q^{-1}}^2y_2(x) & D_{q^{-1}}^2y_3(x) & D_{q^{-1}}^2y_4(x) \\ D_{q^{-1}}^3y_1(x) & D_{q^{-1}}^3y_2(x) & D_{q^{-1}}^3y_3(x) & D_{q^{-1}}^3y_4(x) \end{pmatrix}. \tag{18}$$

Indeed if

$$\alpha_1y_1(x) + \alpha_2y_2(x) + \alpha_3y_3(x) + \alpha_4y_4(x) = 0,$$

then

$$\begin{aligned} \alpha_1D_{q^{-1}}y_1(x) + \alpha_2D_{q^{-1}}y_2(x) + \alpha_3D_{q^{-1}}y_3(x) + \alpha_4D_{q^{-1}}y_4(x) &= 0, \\ D_{q^{-1}}^2\alpha_1y_1(x) + \alpha_2D_{q^{-1}}^2y_2(x) + \alpha_3D_{q^{-1}}^2y_3(x) + \alpha_4D_{q^{-1}}^2y_4(x) &= 0, \end{aligned}$$

and

$$\alpha_1D_{q^{-1}}^3y_1(x) + \alpha_2D_{q^{-1}}^3y_2(x) + \alpha_3D_{q^{-1}}^3y_3(x) + \alpha_4D_{q^{-1}}^3y_4(x) = 0,$$

or

$$\Phi(x)\alpha = 0.$$

where $\Phi(x)$ is in Eq.(18) and $\alpha = (\alpha_1 \ \alpha_2 \ \alpha_3 \ \alpha_4)^t$. Hence the system $y_i; i = 1, 2, 3, 4$ is linear independent if the matrix $\Phi(x)$ in Eq.(18) is nonsingular. The matrix $\Phi(x)$ can naturally be called the q -Wronskian or q -Casoratian of the equation Eq.(15) corresponding to the continuous or discrete cases. Consider now the equation of deriving the solution of the non homogenous Eq.(4). If $y_1(x), y_2(x), y_3(x), y_4(x)$ is a fundamental system of solution of the homogenous equation Eq.(15) corresponding to the fundamental matrix $\Phi(x)$, then according to the general theory of q -difference systems, the general solution of Eq.(17) is found as

$$z(x) = \Phi(x)C(x),$$

where $C(x) = (C_1(x) \ C_2(x) \ C_3(x) \ C_4(x))^t$, is the solution of the system

$$\Phi(qx)D_qC(x) = F(x),$$

and reads

$$C(x) = C + (1 - q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^i x) F(q^i x),$$

and the general solution of Eq.(14) reads

$$y(x) = z_1(x) = C_1(x)y_1(x) + C_2(x)y_2(x) + C_3(x)y_3(x) + C_4(x)y_4(x).$$

□

Remark 2. Note that for the q -difference equation

$$[D_q^4 + a_1(x)D_q + a_2(x)D_q + a_3(x)D_q + a_4(x)]y(x) = f(x).$$

the solution of the corresponding system reads

$$z(x) = \Phi(x)C(x),$$

where

$$\Phi(x) = \begin{pmatrix} y_1(x) & y_2(x) & y_3(x) & y_4(x) \\ D_q y_1(x) & D_q y_2(x) & D_q y_3(x) & D_q y_4(x) \\ D_q^2 y_1(x) & D_q^2 y_2(x) & D_q^2 y_3(x) & D_q^2 y_4(x) \\ D_q^3 y_1(x) & D_q^3 y_2(x) & D_q^3 y_3(x) & D_q^3 y_4(x) \end{pmatrix},$$

and $C(x)$ is the solution of the system

$$\Phi(qx)D_q C(x) = F(x),$$

with $F(x) = (0 \ 0 \ 0 \ f(x))^t$, giving

$$C(x) = C + (1-q)x \sum_{i=0}^{\infty} q^i \Phi^{-1}(q^{i+1}x) F(q^i x).$$

3. Studying of Eq.(1)

We will need to the following lemma to prove Theorem (5) below.

Lemma 4. ([2],[3])

$$\int_0^t \int_0^v f(s, u(s)) d_q s d_q v = \int_0^t \int_{qs}^t f(s, u(s)) d_q v d_q s.$$

Theorem 5. Let $u \in \mathbb{C}[0, 1]$ then the boundary value problems Eq.(1) has a unique solution is given by:

$$u(t) = \int_0^1 G(t, s; q) f(s, u(s)) d_q s, \quad (19)$$

where

$$G(t, s; q) = \frac{1}{1+q} \begin{cases} qs(t-1) \left[\frac{q^5 s^2(1+t+t^2)}{1+q+q^2} + t^2 - q^2 st(t+1) \right], & 0 \leq s \leq t \leq 1, \\ t^3 \left[\frac{-1+q^6 s^3}{1+q+q^2} - q^3 s^2 + qs \right], & 0 \leq t \leq s \leq 1. \end{cases}$$

Proof. Integrating Eq.(1) gives

$$D_q^3 u(t) = \int_0^t f(s, u(s)) d_q s + a_1$$

$$\begin{aligned} D_q^2 u(t) &= \int_0^t \int_0^v f(s, u(s)) d_q s d_q v = \int_0^t \int_{qs}^t f(s, u(s)) d_q v d_q s \\ &= \int_0^t (t-qs) f(s, u(s)) d_q s + a_1 t + a_2. \end{aligned}$$

Similarly we have

$$\begin{aligned}
 D_q u(t) &= \int_0^t \left(\int_0^v (v - qs) f(s, u(s)) d_qs \right) d_q v + a_1 t^2 + a_2 t + a_3 \\
 &= \int_0^t \left(\int_{qs}^t (v - qs) f(s, u(s)) d_q v \right) d_qs + a_1 t^2 + a_2 t + a_3 \\
 &= \int_0^t \left[\left(\frac{v^2}{1+q} - qvs \right) f(s, u(s)) \right]_{qs}^t d_qs + a_1 t^2 + a_2 t + a_3 \\
 &= \int_0^t \left(\frac{t^2}{1+q} - qts - \frac{q^2 s^2}{1+q} + q^2 s^2 \right) f(s, u(s)) d_qs + a_1 t^2 + a_2 t + a_3 \\
 &= \int_0^t \left(\frac{t^2 - q^2 s^2 + q^2 s^2 + q^3 s^2}{1+q} - qts \right) f(s, u(s)) d_qs + a_1 t^2 + a_2 t + a_3 \\
 &= \int_0^t \left(\frac{t^2 + q^3 s^2}{1+q} - qts \right) f(s, u(s)) d_qs + a_1 t^2 + a_2 t + a_3,
 \end{aligned}$$

then

$$D_q u(t) = \int_0^t \left(\frac{t^2 + q^3 s^2}{1+q} - qts \right) f(s, u(s)) d_qs + a_1 t^2 + a_2 t + a_3.$$

Therefore

$$\begin{aligned}
 u(t) &= \int_0^t \left[\int_0^v \left(\frac{v^2 + q^3 s^2}{1+q} - qvs \right) f(s, u(s)) d_qs \right] d_q v + a_1 t^3 + a_2 t^2 + a_3 t + a_4 \\
 &= \int_0^t \left[\int_{qs}^t \left(\frac{v^2 + q^3 s^2}{1+q} - qvs \right) f(s, u(s)) d_q v \right] d_qs + a_1 t^3 + a_2 t^2 + a_3 t + a_4 \\
 &= \int_0^t \left[\left(\frac{v^3}{(1+q)(1+q+q^2)} + \frac{q^3 s^2 v}{1+q} - \frac{qsv^2}{1+q} \right) f(s, u(s)) \right]_{qs}^t d_qs + a_1 t^3 + a_2 t^2 + a_3 t + a_4 \\
 &= \frac{1}{1+q} \int_0^t \left[\frac{t^3}{1+q+q^2} + q^3 s^2 t - qst^2 - \frac{q^3 s^3}{1+q+q^2} - q^4 s^3 + q^3 s^3 \right] f(s, u(s)) d_qs \\
 &\quad + a_1 t^3 + a_2 t^2 + a_3 t + a_4 \\
 &= \frac{1}{1+q} \int_0^t \left[\frac{t^3 - q^3 s^3 - q^4 s^3 - q^5 s^3 - q^6 s^3 + q^3 s^3 + q^4 s^3 + q^5 s^3}{1+q+q^2} - qt^2 s + q^3 ts^2 \right] f(s, u(s)) d_qs \\
 &\quad + a_1 t^3 + a_2 t^2 + a_3 t + a_4.
 \end{aligned}$$

Thus

$$u(t) = \frac{1}{1+q} \int_0^t \left[\frac{t^3 - q^6 s^3}{1+q+q^2} - qt^2 s + q^3 ts^2 \right] f(s, u(s)) d_q s + a_1 t^3 + a_2 t^2 + a_3 t + a_4, \quad (20)$$

where a_1, a_2, a_3 and a_4 are arbitrary constants. Now using the boundary conditions of Eq.(1) we have $a_2 = a_3 = a_4 = 0$ and

$$a_1 = \frac{-1}{1+q} \int_0^1 \left[\frac{1 - q^6 s^3}{1+q+q^2} - qs + q^3 s^2 \right] f(s, u(s)) d_q s.$$

then

$$\begin{aligned} u(t) &= \frac{1}{1+q} \int_0^t \left[\frac{t^3 - q^6 s^3}{1+q+q^2} - qt^2 s + q^3 ts^2 \right] f(s, u(s)) d_q s \\ &\quad - \frac{t^3}{1+q} \int_0^1 \left[\frac{1 - q^6 s^3}{1+q+q^2} - qs + q^3 s^2 \right] f(s, u(s)) d_q s, \end{aligned}$$

or

$$\begin{aligned} u(t) &= \frac{1}{[2]_q} \int_0^t \left[\frac{t^3 - q^6 s^3}{[3]_q} - qt^2 s + q^3 ts^2 \right] f(s, u(s)) d_q s \\ &\quad - \frac{t^3}{[2]_q} \int_0^1 \left[\frac{1 - q^6 s^3}{[3]_q} - qs + q^3 s^2 \right] f(s, u(s)) d_q s \\ &= \int_0^1 G(t, s; q) f(s, u(s)) d_q s; [2]_q = 1+q, [3]_q = 1+q+q^2. \quad (21) \end{aligned}$$

□

Example 2. Find the general solution of the following Boundary Value Problem

$$\begin{aligned} D_q^4 u(t) &= t^2, \quad 0 \leq t \leq 1, \\ u(0) &= 0, \quad D_q u(0) = 0, \quad D_q^2 u(0) = 0, \quad u(1) = 1. \end{aligned} \quad (22)$$

Solution Let $f(t, u(t)) = t^2 \rightarrow f(s, u(s)) = s^2$, it follows from Eq.(21) that

$$\begin{aligned} u(t) &= \frac{1}{[2]_q} \int_0^t \left[\frac{t^3 - q^6 s^3}{[3]_q} - qt^2 s + q^3 ts^2 \right] s^2 d_q s - \frac{t^3}{[2]_q} \int_0^1 \left[\frac{1 - q^6 s^3}{[3]_q} - qs + q^3 s^2 \right] s^2 d_q s \\ &= \frac{1}{[2]_q} \int_0^t \left[\frac{t^3 s^2}{[3]_q} - \frac{q^6 s^5}{[3]_q} - qt^2 s^3 + q^3 ts^4 \right] d_q s - \frac{t^3}{[2]_q} \int_0^1 \left[\frac{s^2}{[3]_q} - \frac{q^6 s^5}{[3]_q} - qs^3 + q^3 s^4 \right] d_q s \\ &= \frac{1}{[2]_q} \left[\frac{t^6}{[3]_q [3]_q} - \frac{q^6 t^6}{[3]_q [6]_q} - \frac{q}{[4]_q} t^6 + \frac{q^3}{[5]_q} t^6 \right] - \frac{t^3}{[2]_q} \left[\frac{1}{[3]_q [3]_q} - \frac{q^6}{[3]_q [6]_q} - \frac{q}{[4]_q} + \frac{q^3}{[5]_q} \right] \\ &= \frac{1}{[2]_q} \left[\frac{1}{[3]_q [3]_q} - \frac{q^6}{[3]_q [6]_q} - \frac{q}{[4]_q} + \frac{q^3}{[5]_q} \right] (t^6 - t^3), \end{aligned}$$

then

$$u(t) = \frac{1}{[2]_q} \left[\frac{1}{[3]_q[3]_q} - \frac{q^6}{[3]_q[6]_q} - \frac{q}{[4]_q} + \frac{q^3}{[5]_q} \right] (t^6 - t^3). \quad (23)$$

Clearly when $q \rightarrow 1$, the solution of Eq.(23) will be as follows

$$u(t) = \frac{1}{360} (t^6 - t^3),$$

which represents the solution of the equation

$$\begin{aligned} D^4 u(t) &= t^2; & 0 \leq t \leq 1, \\ u(0) &= 0, & Du(0) = 0, & D^2 u(0) = 0, & u(1) = 1. \end{aligned}$$

REFERENCES

- [1] C. R. Adams, On the linear ordinary q -difference equation, Am. Math.Ser. II, 30 (1929) 195-205.
- [2] Ahmad, Bashir, Ahmed Alsaedi, and Sotiris K. Ntouyas. "A study of second-order q -difference equations with boundary conditions." *Advances in Difference Equations* 2012.1 (2012) 35.
- [3] Ahmad, Bashir. "Boundary-value problems for nonlinear third-order q -difference equations." *Electron. J. Differ. Equ* 94 (2011) 1-7.
- [4] G. Bangerezako, An introduction to q -difference equations, preprint, University of Burundi, Bujumbura (2007).
- [5] R. D. Carmichael, The general theory of linear q -difference equations, Am. J. Math. 34 (1912) 147-168.
- [6] M. El-Shahed and M. Gaber, Two-dimensional q -differential transformation and its application, *Appl. Math. Comp.*, 217 (22) (2011) 9165–9172.
- [7] T. Ernst, The History of q -Calculus and a New Method, U. U. D. M. Report 2000:16, 1101-3591, Department of Mathematics, Uppsala University, 2000.
- [8] A. Erzan, Finite q -differences and the discrete renormalization group *Phys. Lett. A* , 225(4-6) (1997) 235-238.
- [9] A. Erzan and J.P. Eckmann, q -analysis of Fractal Sets, *Phys. Rev. Lett.* 17 (1997).3245-3248.
- [10] G. Gasper, M. Rahman, *Basic Hypergeometric Series*, Cambridge University Press, Cambridge, 1990.
- [11] M.E.H. Ismail, *Classical and quantum orthogonal polynomials in one variable*, Cambridge University Press, Cambridge, UK, (2005).
- [12] H. F. Jackson, q -Difference equations, Am. J. Math. 32 (1910) 305-314.
- [13] V. Kac, P. Cheung, *Quantum Calculus*, Springer, New York, 2002.
- [14] T. E. Mason, On properties of the solution of linear q -difference equations with entire function coefficients, Am. J. Math. 37 (1915) 439-444.
- [15] C. Tsallis, Possible generalization of Boltzmann-Gibbs statistics, *J. Statist. Phys.* 52 (1988).479-487.
- [16] W. J. Trjitzinsky, Analytic theory of linear q -difference equations, *Acta Mathematica*, 62 (1) (1933) 227-237.

(Hamdy El-Metwally) DEPARTMENT OF MATHEMATICS, FACULTY OF SCIENCE, MANSOURA UNIVERSITY, 35516 MANSOURA, EGYPT.

E-mail address: eaash69@yahoo.com, helmetwally@mans.edu.eg

(Fahd Mohammed Masoud) DEPARTMENT OF MATHEMATICS, SANA'A UNIVERSITY, YEMEN.

E-mail address: Fahdmasoud22@gmail.com