

Univariate linear discrete-time

model $x(t + 1) = Rx(t)$
fixed points $x_\star = 0$, if $R \neq 1$,
otherwise x_\star can be any number
stability $x_\star = 0$ stable if $|R| < 1$
solution $x(t) = R^t x(0)$

Univariate affine discrete-time

model $x(t + 1) = a + bx(t)$
fixed points $x_\star = \frac{a}{1-b}$, if $b \neq 1$,
 x_\star is any real if $b = 1$, $a = 0$,
otherwise x_\star doesn't exist
stability x_\star stable if $|b| < 1$
solution $x(t) = b^t x(0) + (1 - b^t) \frac{a}{1-b}$,
or $x(t) = x(0) + at$, if $b = 1$

Univariate nonlinear discrete-time

model $x(t + 1) = f(x(t))$
fixed points $x_\star = f(x_\star)$, no general sol'n
stability x_\star stable if $|f'(x_\star)| < 1$
solution use a computer

Bivariate linear discrete-time

- model $\begin{bmatrix} x(t+1) \\ y(t+1) \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$
- fixed points $\begin{bmatrix} x^\star \\ y^\star \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$, if $\tau \neq \Delta + 1$, otherwise $\begin{bmatrix} x^\star \\ y^\star \end{bmatrix}$ any vector in a $(2 - r)$ -dimensional space
- stability $\begin{bmatrix} x^\star \\ y^\star \end{bmatrix}$ is stable if $|\tau| < \Delta + 1$ and $\Delta < 1$
- solution See general multivariate affine case below
- notation $\tau = a + d, \Delta = ad - bc$

Multivariate affine discrete-time

- model $\mathbf{x}(t+1) = \mathbf{Ax}(t) + \mathbf{b}$
- fixed points $\mathbf{x}^\star = (\mathbf{I} - \mathbf{A})^{-1}\mathbf{b}$, if $r = n$, otherwise \mathbf{x}^\star can be any vector in an $(n - r)$ -dimensional space spanned by the \mathbf{v}_i associated with $\lambda_i = 1$
- stability \mathbf{x}^\star is stable if $|\lambda_i| < 1 \ \forall i$
- solution If the \mathbf{v}_i are linearly independent, $\mathbf{x}(t) = \sum_i \phi_i \lambda_i^t \mathbf{v}_i + (\mathbf{I} - \mathbf{A})^{-1}\mathbf{b}$, otherwise use a computer
- notation \mathbf{v}_i and λ_i the i th eigenvector and eigenvalue of \mathbf{A} .
 ϕ_i are components of $\mathbf{V}^{-1}(\mathbf{x}(0) - (\mathbf{I} - \mathbf{A})^{-1}\mathbf{b})$ if it exists, where \mathbf{V} has the \mathbf{v}_i as columns
 n and r are the size and rank of $\mathbf{I} - \mathbf{A}$, for identity matrix, \mathbf{I} .

Multivariate nonlinear discrete-time

- model $\mathbf{x}(t+1) = \mathbf{f}(\mathbf{x}(t))$
- fixed points $\mathbf{x}^\star = \mathbf{f}(\mathbf{x}^\star)$, no general sol'n
- stability \mathbf{x}^\star stable if $|\lambda_i| < 1 \ \forall i$
- solution use a computer
- notation λ_i is the i th eigenvalue of the Jaccobian matrix of partial derivatives of $\mathbf{f}(\mathbf{x})$ with respect to \mathbf{x} at \mathbf{x}^\star