

[Glossary] [Solution of Difference Equations]

Subject: Business Economics

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Advanced Mathematical

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Difference Equations

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Solution of Difference Equations

Glossary

- ➤ The solution of second order difference equation is sum of homogeneous function and particular solution.
- ➤ The homogeneous function can be obtained by setting RHS of difference equation to be zero.
- \triangleright The particular solution depends on functional form of g_x .
- ➤ General solution of the difference equation is sum of homogeneous function and particular solution.