

# Dynamical behaviors of a discrete two-dimensional competitive system exactly driven by the large centre

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## Abstract

In this paper, a new discrete large-sub-center system is obtained by using the Euler and nonstandard discretization methods for the corresponding continuous system. It is surprised that all dynamic behaviors of the discrete system are exactly driven by the large-center equation, for example, the stabilities, the bifurcations, the period-doubling orbits, and the chaotic dynamics, etc. Additionally, the global asymptotical stability, the existence of exact 2-periodic solutions, the flip bifurcation theorem, and the invariant set of the sub-center equation is also given. These results reveal far richer dynamics of the discrete model compared with the continuous model. Through numerical simulation, we can observe some complex dynamic behaviors, such as period-doubling cascade, periodic windows, chaotic dynamics, etc. Especially, our theoretical results are also showed by those numerical simulations.

**Keywords:** large-sub-center, discrete system, flip bifurcation, center manifold method, chaos.

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# 1 Introduction

In recent years, the discrete dynamical models described by the difference equations have been extensively investigated by a number of authors, for example, many species of insect have no overlap between successive generations, and thus their population evolves in discrete-time steps, see [1-12] for the predator-prey system, [13-18] for the competitive system, and [19-22] for the cooperative system. At the same time, such system is often used in the analysis of dynamic economic systems, for example, economic growth, structural economic change, innovation, economic competition, regional sciences, see Cafagna and Coccoresse [20], Ding and Shi [22], Nijkamp and Reggiani [23-25], Askar [26], and Dawid et. al. [27], etc.

The hierarchical structure in the spatial system has been characterized by a discrete system. Especially, Nijkamp and Reggiani [23-25] considered the discrete system of the form

$$\begin{cases} u_{t+1} = au_t(1 - u_t), \\ v_{t+1} = rv_t(1 - bu_t - v_t), \end{cases} \quad (1)$$

where  $u$  represents the size of the large centre and  $v$  the size of the sub-centre,

$t \in \{0, 1, 2, \dots\} \triangleq \mathbb{Z}^+$ ,  $0 < a \leq 4$ ,  $r > 0$  and  $0 < b < 1$ . The dynamical behavior of system (1) has been numerically investigated by Nijkamp and Reggiani [23-25].

System (1) can be obtained by using the Euler's method from the continuous system

$$\begin{cases} \frac{dx}{dt} = ax(m - x), \\ \frac{dy}{dt} = dy(n - ex - y), \end{cases} \quad (2)$$

where  $a$ ,  $m$ ,  $d$ ,  $n$  and  $e$  are positive constants. System (2) can be rewritten as

$$\begin{cases} \frac{du_1}{d\tau} = \gamma u_1(1 - u_1), \\ \frac{du_2}{d\tau} = u_2(1 - u_2 - \varepsilon_2 u_1), \end{cases} \quad (3)$$

by using a simpler transformation, see [28] or [29], also see (1.2) in [30]. When  $0 < \varepsilon_2 < 1$ , system (3) has a unique positive steady state  $(1, 1 - \varepsilon_2)$  which is globally asymptotically stable ([28] or [29]). In this case, we can say that  $u_1$  is the size of the large centre and that  $u_2$  is the size of the sub-centre because the species  $u_2$  has no impact on the evolution of species  $u_1$ .

However, we find that the central position of the large centre  $u$  is not clear for system (1). Specifically, we do not know the contributions of  $u$  and  $v$  for the complex behavior of (1). Indeed, the species  $v$  has no impact on the evolution of species  $u$  in system (1). However, we can see that the species  $v$  exists some distinctive dynamical behaviors which can not be driven by the species  $u$ . In the following, we will give some explanations.

It is well known that the first equation of system (1)

$$u_{t+1} = au_t(1 - u_t) \quad (4)$$

has been extensively discussed by May [31] and subsequently by many other authors, for instance, Baker and Gollub [32], Baumol and Benhabib [33], Frank and Stengos [34], Kelsey [35] and Sharkovsky et. al. [36], so we will not discuss here in any detail the possible evolutionary patterns of  $u$ . We will just emphasize that for  $a > a^*$  (for example, see Zhang, Jiang and Cheng [37]) a cycle of period 3 appears, beyond which there are cycles in every integer period, as well as an uncountable number of aperiodic trajectories. In view of Li and Yorke [38], this is a typical example of a chaotic region. For example, let  $a = 0.5, 1.5, 3.5$  and  $4$ , we can simulate the phase diagrams of (4), see Figure 1.

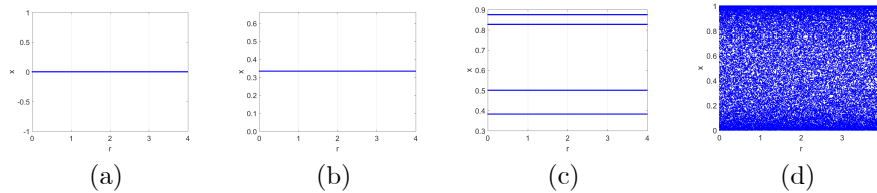


Figure 1. The phase diagrams of (4) for  $a = 0.5, 1.5, 3.5$  and  $4$

We observe that the zero solution of (4) is stable for  $a = 0.5$ , the positive fixed point  $\frac{1}{3}$  of (4) is stable for  $a = 1.5$ , (4) has a stable 4-periodic solution for  $a = 3.5$ , and (4) is chaos for  $a = 4$ . We also obtain the bifurcation diagrams of the second equation of (1) for  $b = 0.01$  and  $a = 0.5, 1.5, 3.5$  and  $4$ , where  $r$  is the bifurcation parameter, see Figure 2.

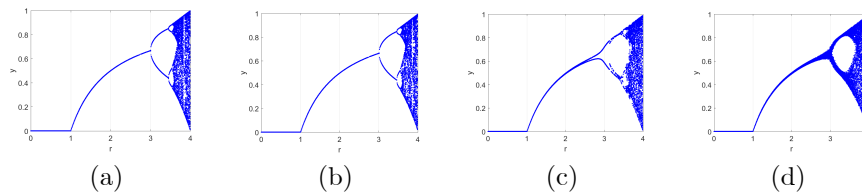


Figure 2. The bifurcation diagrams of the second equation of (1) for  $b = 0.01$  and  $a = 0.5, 1.5, 3.5$  and  $4$ .

From Figure 2, we can observe and find the following facts:

- (i) When  $0 < r < 1$ , the zero solution of the second equation of (1) is stable for  $a = 0.5, 1.5, 3.5$  and  $4$ ;
- (ii) For  $a = 0.5$  or  $1.5$ , the second equation of (1) undergoes the stability of the zero solution, the stability of the positive fixed points, the period-doubling, and the chaos;
- (iii) For  $a = 3.5$ , the second equation of (1) undergoes the stability of the zero solution, the stability of the positive fixed points, the quasi-fixed point, the quasi-binary period-doubling, and the chaos;
- (iv) For  $a = 4$ , the second equation of (1) undergoes the stability of the zero solution, the stability of the positive fixed points, the quasi-fixed point, the quasi-binary periods, and the chaos.

From the above observations of (i)-(iv), for any  $a \in (0, 4]$ , the second equation of (1) may show the chaotic behaviors when the parameter  $r$  is larger. In particular, the second equation of (1) can also cause chaos when  $a \in (1, 3)$ . But, the positive fixed point of the second equation of (1) is also stable when  $r \in (0, 1)$ , even if the large centre equation is chaos for  $a = 4$ . In this case, the dominance of "the large centre  $u$ " has disappeared in fact.

Clearly, the dynamics of (4) can become "chaotic" for certain parameter values while their "mother-version"

$$\frac{dx}{dt} = rx(1-x)$$

has very simple dynamics. This can be interpreted as "numerical chaos" and such dynamical characteristics have also been called "numerically unstable" [39]. However, there are many situations for which continuous models, i.e., differential equations are the best fit. Thus, we need to be dynamically consistent for the discrete versions of the corresponding differential equations ([39], [40] and [41], and the references therein), such as, stability, bifurcation, and chaos. In the present paper, we will not discuss here in any detail for the dynamical consistency of the discrete versions, and only choose a mixed discretizing method so as to manifest the predominance of the large centre  $x$ .

In view of Liu and Elaydi [40], we can obtain a nonstandard discrete system of (3) as

$$\begin{cases} x_{t+1} = \frac{(1+\varphi_1(h))x_t}{1+\varphi_1(h)x_t}, \\ y_{t+1} = \frac{(1+\varphi_2(h))y_t}{1+\varphi_2(h)(\varepsilon_2x_t+y_t)}, \end{cases} \quad (5)$$

where  $t \in \mathbb{Z}^+$ ,

$$\varphi_1(h) = \frac{e^{\gamma h} - 1}{\gamma} \text{ and } \varphi_2(h) = e^h - 1.$$

The unique positive equilibrium  $(1, 1 - \varepsilon_2)$  of system (5) is globally asymptotically stable, see Theorems 4 in [40]. In this case, the dynamical behaviors of (3) and (5) are clearly consistent.

On the other hand, our work is also motivated by Kang and Smith [42] and Kang [43]. In [42] and [43], Kang and Smith investigated the global dynamics of a discrete two-dimensional competition model of the form

$$\begin{cases} x_{t+1} = \frac{r_1x_t}{a+x_t+y_t}, \\ y_{t+1} = y_t \exp(r_2 - x_t - y_t), \end{cases} \quad (6)$$

where  $r_1$  and  $r_2$  are positive and  $a$  is nonnegative. System (6) is called a discrete two-species Lottery-Ricker competition model, where the first equation of (6) is the lottery model and the second equation of (6) is the Ricker model, see Kang and Smith [42] or Kang [43].

The dynamical behaviors for the discrete system of the form

$$\begin{cases} x_{t+1} = ax_t(1-x_t), \\ y_{t+1} = \frac{(1+b)y_t}{1+b(x_t+cy_t)}, \end{cases} \quad (7)$$

will be considered in this paper, where  $b = e^h - 1 > 0$  and  $1 < a \leq 4$ . Note that  $\varepsilon_2, x_t, \varepsilon_2 x_t \in (0, 1)$ , thus,  $\varepsilon_2 x_t$  is replaced by  $x_t$ . For more general applications, we add the coefficient  $c > 0$  before  $y_t$ . Certainly,  $c$  can also be interpreted as the intraspecific acting coefficient. System (7) is also a hybrid discrete system with the logistic model and the lottery model. We will demonstrate that the dynamical behaviors of system (7) is exactly driven by the large centre  $x$ .

We have known that the chaos for difference schemes governing discrete population growth is by no means restricted to single-species models, for example, Guckenheomer, Oster and Ipaktchi [47] considered the two-dimensional Leslie model:

$$\begin{cases} x_{t+1} = (b_1 x_t + b_2 y_t) \exp(-a(x_t + y_t)), \\ y_{t+1} = s x_t, \end{cases} \quad (8)$$

where  $b_1, b_2, a$  and  $s$  are positive constants. System (8) possesses for certain choices of the parameters 3-cycles which appear numerically to be globally stable, see Guckenheomer, Oster and Ipaktchi [47]. Thus, Marotto [48] gave an extended version of Li-Yorke's theorem, that is, "Snap-back repellers imply chaos in  $\mathbb{R}^n$ ". Unfortunately, there is a minor technical flaw, see Marotto [49] and the references therein. In [49], Marotto has corrected the flaw, however, the Marotto's theorem is invalid for our system (7) because its positive fixed point is not a repeller. In particular, Liang and Jiang [50] and Huang [51] also investigated the extended versions of Li-Yorke's theorem for the planar monotone or competitive maps. The results in [50] and [51] are also invalid for our system, see Corollary 3 in Huang [51].

**Remark 1.** We notice that (6) and (8) are coupled systems.

The paper is organized as follows. In Section 2, we will give the local dynamical behaviors of system (7) for its four fixed points

$$E_0 = (0, 0), E_1 = \left(\frac{a-1}{a}, 0\right), E_2 = \left(0, \frac{1}{c}\right) \text{ and } E_3 = \left(\frac{a-1}{a}, \frac{1}{ac}\right).$$

By the local analysis of those fixed points, we conjecture that the fixed point  $E_3$  should be globally attractive. Indeed, we prove that any solution  $\{(x_t, y_t)\}$  with the initial values  $x_0 \in (0, 1)$  and  $y_0 > 0$  of system (7) satisfies

$$\lim_{t \rightarrow \infty} x_t = \frac{a-1}{a} \text{ and } \lim_{t \rightarrow \infty} y_t = \frac{1}{ac},$$

when  $1 < a < 3$ . We observe that such result only require the conditions  $b > 0$  and  $c > 0$ . That is, there is no additional limitation for the time stepsize and the competitive intensity of the sub-centre. In Section 3, we will investigate the bifurcation and the center manifold for  $a = 3$ . Furthermore, the exact 2-periodic positive solutions of (7) will be considered in Section 4. Some numerical simulations will be given in Section 5. For the convenience of simulation, the invariant set of the sub-center equation is also given in this section. In the final section, some conclusions and discussions will be given.

## 2 The dynamics about fixed points of (7)

In this section, we will discuss the local dynamical behaviors of system (7) for its four fixed points

$$E_0 = (0, 0), E_1 = \left( \frac{a-1}{a}, 0 \right), E_2 = \left( 0, \frac{1}{c} \right) \text{ and } E_3 = \left( \frac{a-1}{a}, \frac{1}{ac} \right),$$

where  $b, c > 0$ , and  $1 < a \leq 4$ . Specially, the global attractivity of the fixed point  $E_3$  will also be investigated.

The Jacobian matrix of system (7) at  $(x, y)$  is given by

$$J(x, y) = \begin{pmatrix} a - 2ax & 0 \\ \frac{-b(1+b)y}{[1+b(x+cy)]^2} & \frac{(1+b)(1+bx)}{[1+b(x+cy)]^2} \end{pmatrix}. \quad (9)$$

The characteristic equation of Jacobian matrix can be written as

$$\lambda^2 + p(x, y)\lambda + q(x, y) = 0, \quad (10)$$

where

$$p(x, y) = a(2x - 1) - \frac{(1+b)(1+bx)}{[1+b(x+cy)]^2}$$

and

$$q(x, y) = \frac{2(1+b)(1+bx)(1-2x)}{[1+b(x+cy)]^2}.$$

Let  $\lambda_1, \lambda_2$  be two roots of (10), we recall some definitions of topological types for a fixed point  $(x, y)$ . A fixed point  $(x, y)$  of a two-dimension discrete system is called a sink if  $|\lambda_1| < 1$  and  $|\lambda_2| < 1$ , a sink is locally asymptotic stable. The fixed point  $(x, y)$  is called a source when  $|\lambda_1| > 1$  and  $|\lambda_2| > 1$ , a source is locally unstable.  $(x, y)$  is called a saddle if  $|\lambda_1| < 1$  and  $|\lambda_2| > 1$  (or  $|\lambda_1| > 1$  and  $|\lambda_2| < 1$ ). And  $(x, y)$  is called non-hyperbolic if either  $|\lambda_1| = 1$  or  $|\lambda_2| = 1$ .

In the following, we will discuss the local dynamics for the fixed points  $E_i$  for  $i = 0, 1, 2, 3$ . For the fixed point  $E_0$ , we have

$$J(E_0) = \begin{pmatrix} a & 0 \\ 0 & 1+b \end{pmatrix}$$

which has the eigenvalues  $\lambda_1(E_0) = a > 1$  and  $\lambda_2(E_0) = 1+b > 1$ , thus,  $E_0$  is unstable and a source or a repelling node.

For  $E_1$ , the Jacobian matrix of system (7) is

$$J(E_1) = \begin{pmatrix} 2-a & 0 \\ 0 & 1 + \frac{b}{a(1+b)-b} \end{pmatrix}$$

which has the eigenvalues  $\lambda_1(E_1) = 2-a$  and  $|\lambda_1(E_1)| = |2-a| < 1$  if and only if  $1 < a < 3$ , and

$$\lambda_2(E_1) = 1 + \frac{b}{a(1+b)-b} > 1.$$

Thus, the fixed point  $E_1$  is a saddle.

Note that

$$y = \frac{(1+b)y}{1+b(x+cy)}$$

or

$$1 = \frac{1+b}{1+b(x+cy)}$$

if  $y \neq 0$ . In this case, we have

$$J(x, y) = \begin{pmatrix} a - 2ax & 0 \\ -\frac{by}{1+b} & \frac{1+bx}{1+b} \end{pmatrix}.$$

Thus, the Jacobian matrix of  $E_2$  is

$$J(E_2) = \begin{pmatrix} a & 0 \\ \frac{-b}{c(1+b)} & \frac{1}{1+b} \end{pmatrix},$$

which has the eigenvalues  $\lambda_1(E_2) = a > 1$  and  $\lambda_2(E_2) = 1/(1+b) < 1$ . In this case, the fixed point  $E_2$  is also a saddle.

For the fixed point  $E_3$ , similarly, we have

$$J(E_3) = \begin{pmatrix} 2-a & 0 \\ \frac{-b}{ac(1+b)} & 1 - \frac{b}{a(1+b)} \end{pmatrix}$$

which has two eigenvalues

$$\lambda_1 = 2 - a \text{ and } \lambda_2 = 1 - \frac{b}{a(1+b)}.$$

We find that

$$0 < 1 - \frac{b}{a(1+b)} < 1$$

for any  $a > 1$  and  $b > 0$ , and that  $|\lambda_1(E_3)| = |2 - a| < 1$  if and only if  $1 < a < 3$ .

**Proposition 1.** For any  $b, c > 0$  and  $1 < a \leq 4$ ,  $E_0$  is a source and  $E_1$  is a saddle. Additionally,  $E_2$  is also saddle when  $a > 1$ , and  $E_3$  is local attractive if  $1 < a < 3$ .

In view of Proposition 1, we can give a simple phase diagram, see Figure 3.

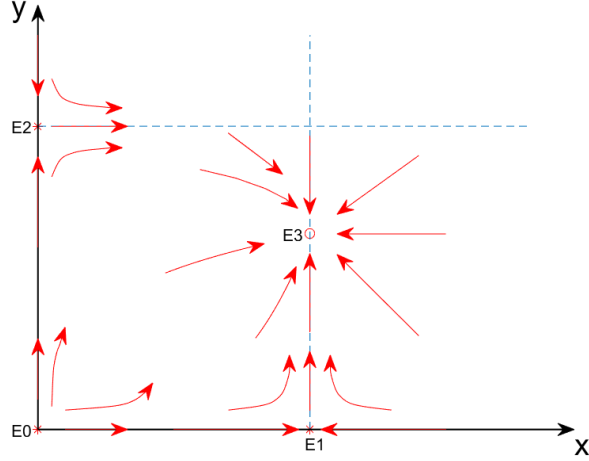


Figure 3. The local phase diagrams of (7) for  $1 < a < 3$ .

From Figure 3, we can naturally obtain a conjecture that the fixed point  $E_3$  should be globally asymptotically stable for  $1 < a < 3$ . Thus, we have the following theorem.

**Theorem 1.** Assume that  $b, c > 0$ , and  $1 < a < 3$ . For any  $x_0 \in (0, 1)$  and  $y_0 > 0$ , the solution  $\{(x_t, y_t)\}$  of system (7) satisfies

$$\lim_{t \rightarrow \infty} x_t = \frac{a-1}{a} \text{ and } \lim_{t \rightarrow \infty} y_t = \frac{1}{ac}.$$

**Proof.** For any  $x_0 \in (0, 1)$  and  $y_0 > 0$ , clearly, we have  $x_t \in (0, 1)$  and  $y_t > 0$  for  $t = 1, 2, \dots$ , and

$$\lim_{t \rightarrow \infty} x_t = \frac{a-1}{a}.$$

Since  $y_t > 0$ , so

$$\begin{aligned} \frac{1}{y_{t+1}} &= \frac{1+b(x_t+cy_t)}{(1+b)y_t} = \frac{1}{1+b} \left( \frac{1}{y_t} + \frac{bx_t}{y_t} + bc \right) \\ &= \frac{1}{1+b} \left[ \left( b \left( x_t - \frac{a-1}{a} \right) + 1 + \frac{b(a-1)}{a} \right) \frac{1}{y_t} + bc \right], \end{aligned}$$

and

$$\begin{aligned} \frac{1}{y_{t+1}} - ac &= \frac{1}{1+b} \left[ \left( b \left( x_t - \frac{a-1}{a} \right) + 1 + \frac{b(a-1)}{a} \right) \frac{1}{y_t} + bc \right] - ac \\ &= \frac{1}{1+b} \left( b \left( x_t - \frac{a-1}{a} \right) + 1 + \frac{b(a-1)}{a} \right) \left( \frac{1}{y_t} - ac \right) \\ &\quad + \frac{abc}{1+b} \left( x_t - \frac{a-1}{a} \right). \end{aligned}$$



Let

$$X_t = x_t - \frac{a-1}{a}, Y_t = \frac{1}{y_t} - ac,$$

then we have

$$\begin{aligned} Y_{t+1} &= \frac{1}{1+b} \left( bX_t + 1 + \frac{b(a-1)}{a} \right) Y_t + \frac{abc}{1+b} X_t \\ &= \left( \frac{b}{1+b} X_t + 1 - \frac{b}{a(1+b)} \right) Y_t + \frac{abc}{1+b} X_t. \end{aligned}$$

Let

$$q = 1 - \frac{b}{2a(1+b)}.$$

Clearly,  $0 < q < 1$ . Note that  $\lim_{t \rightarrow \infty} X_t = 0$ , thus, for any  $\varepsilon > 0$ , there exists  $N_1 > 0$  such that

$$|X_t| < \min \left( \varepsilon, \frac{1}{2a} \right),$$

and

$$\left| \frac{b}{1+b} X_t \right| < \frac{b}{2a(1+b)} \text{ for all } t > N_1.$$

Hence

$$0 < \left| \frac{b}{1+b} X_t \right| + 1 - \frac{b}{a(1+b)} < q < 1 \text{ for all } t > N_1. \quad (11)$$

In view of (11), for  $t > N_1$ , we get that

$$\begin{aligned} |Y_{t+1}| &= \left| \left( \frac{b}{1+b} X_t + 1 - \frac{b}{a(1+b)} \right) Y_t + \frac{abcX_t}{1+b} \right| \\ &\leq \left| \frac{b}{1+b} X_t + 1 - \frac{b}{a(1+b)} \right| |Y_t| + \frac{abc}{1+b} |X_t| \\ &\leq \left[ 1 - \frac{b}{2a(1+b)} \right] |Y_t| + \frac{abc}{1+b} \varepsilon = q |Y_t| + \frac{abc}{1+b} \varepsilon, \end{aligned}$$

and

$$\begin{aligned} |Y_{N_1+1+t}| &\leq q^t |Y_{N_1+1}| + \frac{abc}{1+b} (1 + q + \cdots + q^{t-1}) \varepsilon \\ &\leq q^t |Y_{N_1+1}| + \frac{abc}{(1+b)(1-q)} \varepsilon. \end{aligned}$$

Note that  $0 < q < 1$ , for any  $\varepsilon > 0$ , there exists  $N_2 > 0$  such that  $q^t < \varepsilon$  for  $t > N_2$ . In particular, for  $t > N_1 + N_2 + 1$ , we have

$$|Y_t| \leq \left[ |Y_{N_1+1}| + \frac{abc}{(1+b)(1-q)} \right] \varepsilon,$$

which implies that  $\lim_{t \rightarrow \infty} Y_t = 0$ , that is

$$\lim_{t \rightarrow \infty} y_t = \frac{1}{ac}.$$

The proof is complete.

**Remark 2.** We note that the fixed point  $E_0$  is a repeller, however, it is not a snap-back fixed point in view of Theorem 1. Thus, the Marotto's theorem is invalid.

### 3 Center manifolds and flip bifurcation theorem

Based on the analysis in Section 2, we will discuss the flip bifurcation of the fixed points by using center manifold theorem and bifurcation theory in [44]. To this end, we firstly consider the case  $a = 3$ , at this time, the fixed points  $E_1$  and  $E_3$  are reduced to

$$E_1 = \left( \frac{2}{3}, 0 \right), E_3 = \left( \frac{2}{3}, \frac{1}{3c} \right),$$

respectively. For the fixed  $E_1$ , we have

$$J(E_1) = \begin{pmatrix} -1 & 0 \\ 0 & 1 + \frac{b}{3+2b} \end{pmatrix},$$

which has two eigenvalues

$$\lambda_1(E_1) = -1 \text{ and } \lambda_2(E_1) = 1 + \frac{b}{3+2b} > 1.$$

Thus, the fixed point  $E_1$  is non-hyperbolic and unstable .

For the fixed  $E_3$ , we have

$$J(E_3) = \begin{pmatrix} -1 & 0 \\ \frac{-b}{3c(1+b)} & 1 - \frac{b}{3(1+b)} \end{pmatrix}$$

and

$$\lambda_1(E_3) = -1 \text{ and } \lambda_2(E_3) = 1 - \frac{b}{3(1+b)} < 1.$$

Let

$$u_t = x_t - \frac{2}{3} \text{ or } x_t = u_t + \frac{2}{3}.$$

From the first equation of (7), we directly get that the center manifold of the form

$$u_{t+1} = -u_t - 3u_t^2. \tag{12}$$

The zero solution of (12) is locally asymptotically stable. In view of the center manifold theorem (see Theorem 3.2.2 in Guckenheimer and Holmes [44]), the fixed point

$$E_3 = \left( \frac{2}{3}, \frac{1}{3c} \right)$$

of (7) is also locally asymptotically stable.

The generic one-parameter family has a two-dimensional center manifold (including the parameter direction) on which it is topologically equivalent to the saddle-node family defined by the first equation of (7), see Guckenheimer and Holmes [44]. Now, we assume that  $a$  is a parameter and rewrite (7) as

$$\begin{pmatrix} x \\ y \\ \eta \end{pmatrix} \rightarrow \begin{pmatrix} ax(1-x) \\ \frac{(1+b)y}{1+b(x+cy)} \\ \eta \end{pmatrix}$$

Let  $\eta = a - 3$ ,  $u = x - \frac{2}{3}$  and  $v = y - \frac{1}{3c}$ . We have

$$\begin{aligned} u' &= (\eta + 3) \left( u + \frac{2}{3} \right) \left( 1 - u - \frac{2}{3} \right) - \frac{2}{3} \\ &= -u + \frac{2}{9}\eta - 3u^2 - \frac{1}{3}u\eta - u^2\eta \triangleq -u + \frac{2}{9}\eta + f_\eta(u, v). \end{aligned} \quad (13)$$

Similarly, we can obtain that

$$\begin{pmatrix} u \\ v \\ \eta \end{pmatrix} \rightarrow \begin{pmatrix} -1 & 0 & \frac{2}{9} \\ \frac{-b}{3c(1+b)} & \frac{3+2b}{3+3b} & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} u \\ v \\ \eta \end{pmatrix} + \begin{pmatrix} f_\eta(u, v) \\ g_\eta(u, v) \\ 0 \end{pmatrix}.$$

The coefficient matrix

$$\begin{pmatrix} -1 & 0 & \frac{2}{9} \\ \frac{-b}{3c(1+b)} & \frac{3+2b}{3+3b} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

has the eigenvalues

$$-1, \frac{2b+3}{3b+3} \text{ and } 1$$

and the corresponding eigenvectors

$$\text{col} \left( \frac{1}{b}(6c+5bc), 1, 0 \right), \text{col}(0, 1, 0), \text{ and } \text{col} \left( \frac{1}{9}, -\frac{1}{9c}, 1 \right).$$

Let

$$T = \begin{pmatrix} \frac{1}{b}(6c+5bc) & 0 & \frac{1}{9} \\ 1 & 1 & -\frac{1}{9c} \\ 0 & 0 & 1 \end{pmatrix},$$

which implies that

$$T^{-1} = \begin{pmatrix} \frac{b}{6c+5bc} & 0 & -\frac{b}{54c+45bc} \\ -\frac{b}{6c+5bc} & 1 & \frac{2b+2}{18c+15bc} \\ 0 & 0 & 1 \end{pmatrix}.$$

We assume that

$$\begin{pmatrix} u \\ v \\ \eta \end{pmatrix} = T \begin{pmatrix} w \\ z \\ \delta \end{pmatrix},$$

or

$$\begin{pmatrix} w \\ z \\ \delta \end{pmatrix} = T^{-1} \begin{pmatrix} u \\ v \\ \eta \end{pmatrix}.$$

Thus, we have

$$T \begin{pmatrix} w \\ z \\ \delta \end{pmatrix} \rightarrow \begin{pmatrix} -1 & 0 & \frac{2}{9} \\ \frac{-b}{3c(1+b)} & \frac{3+2b}{3+3b} & 0 \\ 0 & 0 & 1 \end{pmatrix} T \begin{pmatrix} w \\ z \\ \delta \end{pmatrix} + \begin{pmatrix} F(w, z, \delta) \\ G(w, z, \delta) \\ 0 \end{pmatrix},$$

$$\begin{pmatrix} w \\ z \\ \delta \end{pmatrix} \rightarrow T^{-1} \begin{pmatrix} -1 & 0 & \frac{2}{9} \\ \frac{-b}{3c(1+b)} & \frac{3+2b}{3+3b} & 0 \\ 0 & 0 & 1 \end{pmatrix} T \begin{pmatrix} w \\ z \\ \delta \end{pmatrix} + T^{-1} \begin{pmatrix} F(w, z, \delta) \\ G(w, z, \delta) \\ 0 \end{pmatrix},$$

or

$$\begin{pmatrix} w \\ z \\ \delta \end{pmatrix} \rightarrow \begin{pmatrix} -1 & 0 & 0 \\ 0 & \frac{2b+1}{3b+3} & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} w \\ z \\ \delta \end{pmatrix} + T^{-1} \begin{pmatrix} F(w, z, \delta) \\ G(w, z, \delta) \\ 0 \end{pmatrix},$$

where

$$\begin{aligned} F(w, z, \delta) &= -(3 + \delta) \left( \frac{c(6 + 5b)}{b} w + \frac{1}{9} \delta \right)^2 - \frac{1}{3} \left( \frac{c(6 + 5b)}{b} w + \frac{1}{9} \delta \right) \delta \\ &= -c^2 \left( 75 + \frac{180}{b} + \frac{108}{b^2} \right) w^2 - \frac{2}{27} \delta^2 - c \left( 5 - \frac{6}{b} \right) w \delta \\ &\quad - c \left( \frac{10}{9} + \frac{4}{3b} \right) w \delta^2 - c^2 \left( 25 + \frac{60}{b} + \frac{36}{b^2} \right) w^2 \delta - \frac{1}{81} \delta^3. \end{aligned}$$

In the following, we give the flip bifurcation theorem which can be seen in [44].

**Lemma 1.** Let  $f_\mu : \mathbb{R} \rightarrow \mathbb{R}$  be a one-parameter family of mappings such that  $f_{\mu_0}$  has a fixed point  $x_0$  with eigenvalue  $-1$ . Assume

$$\frac{\partial f}{\partial \mu} \frac{\partial^2 f}{\partial x^2} + 2 \frac{\partial^2 f}{\partial x \partial \mu} = \frac{\partial f}{\partial \mu} \frac{\partial^2 f}{\partial x^2} - \left( \frac{\partial f}{\partial x} - 1 \right) \frac{\partial^2 f}{\partial x \partial \mu} \neq 0 \quad (14)$$

and

$$\frac{1}{2} \left( \frac{\partial^2 f}{\partial x^2} \right)^2 + \frac{1}{3} \left( \frac{\partial^3 f}{\partial x^3} \right) \neq 0 \quad (15)$$

at  $(x_0, \mu_0)$ . Then there is a smooth curve of fixed points of  $f_\mu$ , passing through  $(x_0, \mu_0)$ , the stability of which changes at  $(x_0, \mu_0)$ . There is also a smooth curve  $\gamma$  passing through  $(x_0, \mu_0)$  so that  $\gamma - \{(x_0, \mu_0)\}$  is a union of hyperbolic period 2 orbits. The curve  $\gamma$  has quadratic tangency with the line  $\mathbb{R} \times \{\mu_0\}$  at  $(x_0, \mu_0)$ .

**Theorem 2.** For  $a = 3$ , system (7) undergoes a flip bifurcation and the bifurcated 2-periodic points are stable.

**Proof.** Note that

$$f(w, \delta) = -w + \frac{b}{6c + 5bc} F(w, z, \delta).$$

Thus, we have

$$\begin{aligned} \frac{\partial f}{\partial \delta} \Big|_{(0,0)} &= 0, \quad \frac{\partial f}{\partial w} \Big|_{(0,0)} = -1, \\ \frac{\partial^2 f}{\partial \delta \partial w} \Big|_{(0,0)} &= -\frac{c(5b-6)}{b} \frac{b}{6c+5bc} = -\frac{5b-6}{5b+6}, \\ \frac{\partial^2 f}{\partial w^2} \Big|_{(0,0)} &= \frac{-2c^2b}{6c+5bc} \quad \text{and} \quad \frac{\partial^3 f}{\partial w^3} \Big|_{(0,0)} = 0. \end{aligned}$$

$$\begin{aligned} \frac{\partial f}{\partial \mu} \frac{\partial^2 f}{\partial x^2} + 2 \frac{\partial^2 f}{\partial x \partial \mu} &= -2 \frac{5b-6}{5b+6}, \\ \frac{\partial f}{\partial \mu} \frac{\partial^2 f}{\partial x^2} - \left( \frac{\partial f}{\partial x} - 1 \right) \frac{\partial^2 f}{\partial x \partial \mu} &= -2 \frac{5b-6}{5b+6} \end{aligned}$$

and

$$\frac{1}{2} \left( \frac{\partial^2 f}{\partial x^2} \right)^2 + \frac{1}{3} \left( \frac{\partial^3 f}{\partial x^3} \right) = \frac{1}{2} \times \left( \frac{-2c^2b}{6c+5bc} \right)^2 = \frac{2c^4b^2}{(6c+5bc)^2}.$$

In view of Lemma 1, we finish the proof of theorem.

**Remark 3.** In view of Theorems 1 and 2, we can see that the Marotto's theorem is invalid, see Marotto [48] and [49]. On the other hand, when the parameter condition  $a = 3$  hold, a flip bifurcation occurs at fixed point  $E_3$ . This reflects in the market competition that there will be a stable 2-period cycle between two firms when  $a > 3$  and  $a - 3$  is enough small. As  $a$  approaches 3 from above, the period-two cycle “shrinks” and disappears. A flip corresponds to a pitchfork bifurcation of the second iterate. Please see Figure 4a and Figure 4c in Section 5.

## 4 Two periodic positive solutions

In view of Theorem 2, we have known that system (7) has a stable 2-periodic solution when  $a > 3$  is near 3. In the present section, we will consider its exact 2-periodic solutions. A real sequence  $\{x_t\}$  is 2-periodic if and only if

$$x_t = a_0 + a_1 (-1)^t, \quad (16)$$

where  $a_0, a_1 \in \mathbb{R}$  and  $a_1 \neq 0$ , see Zhang, Jiang and Cheng [37]. To find our desired solutions, we substitute (16) into the first equation of (7) and obtain

$$\begin{aligned} & a_0 - a_1 (-1)^t - a \left( a_0 + a_1 (-1)^t \right) + a \left( a_0 + a_1 (-1)^t \right)^2 \\ = & a_0 - aa_0 + aa_0^2 + aa_1^2 + (-a_1 - aa_1 + 2aa_0a_1) (-1)^t = 0 \end{aligned}$$

which implies that

$$\begin{cases} a_0 - aa_0 + aa_0^2 + aa_1^2 = 0, \\ -a_1 - aa_1 + 2aa_0a_1 = 0. \end{cases} \quad (17)$$

By solving (17), we obtain the non-trivial roots

$$a_0 = \frac{a+1}{2a} \text{ and } a_1^{(\pm)} = \pm \frac{1}{2a} \sqrt{a^2 - 2a - 3}. \quad (18)$$

In order that  $a_1$  is a nonzero real number, we need

$$a^2 - 2a - 3 > 0$$

which implies that  $a > 3$ .

Let  $y_t = b_0 + b_1 (-1)^t$ . Similarly, we also have

$$\begin{aligned} 0 &= \left( b_0 - b_1 (-1)^t \right) \left( 1 + b \left( a_0 + a_1 (-1)^t + c \left( b_0 + b_1 (-1)^t \right) \right) \right) \\ &\quad - (b+1) \left( b_0 + b_1 (-1)^t \right) \\ &= ba_0b_0 - bb_0 + bcb_0^2 + ba_1b_1 + bcb_1^2 \\ &\quad + (-bb_1 + ba_0b_1 + ba_1b_0 + 2bcb_0b_1) (-1)^t. \end{aligned}$$

Let

$$\begin{cases} ba_0b_0 - bb_0 + bcb_0^2 + ba_1b_1 + bcb_1^2 = 0, \\ -bb_1 + ba_0b_1 + ba_1b_0 + 2bcb_0b_1 = 0. \end{cases} \quad (19)$$

By solving (19), we obtain the non-trivial roots

$$\begin{aligned} b_0 &= -\frac{1}{2c} (1 - a_0 + a_1) \text{ and } b_1 = -\frac{1}{2c} (1 - a_0 + a_1), \\ b_0 &= \frac{1}{2c} (1 - a_0 + a_1) \text{ and } b_1 = -\frac{1}{2c} (1 - a_0 + a_1), \end{aligned}$$

or

$$b_0 = \frac{1 - a_0}{c}, b_1 = -\frac{a_1}{c}.$$

We easily prove that

$$b_0 = -\frac{1}{2c}(1 - a_0 + a_1) \text{ and } b_1 = -\frac{1}{2c}(1 - a_0 + a_1)$$

and

$$b_0 = \frac{1}{2c}(1 - a_0 + a_1) \text{ and } b_1 = -\frac{1}{2c}(1 - a_0 + a_1)$$

are invalid and they will be omitted.

In the following, we will discuss

$$b_0 = \frac{1 - a_0}{c} \text{ and } b_1 = -\frac{a_1}{c}.$$

To this end, we assume that

$$\begin{cases} x_t = a_0 + a_1(-1)^t, \\ y_t = b_0 + b_1(-1)^t, \end{cases}$$

is a 2-periodic positive solution of (7), where

$$a_0 = \frac{a + 1}{2a}, a_1^{(\pm)} = \pm \frac{1}{2a} \sqrt{a^2 - 2a - 3},$$

$$b_0 = \frac{1 - a_0}{c} \text{ and } b_1 = -\frac{a_1}{c}.$$

In fact, we have

$$1 - a_0 = 1 - \frac{a + 1}{2a} = \frac{a - 1}{2a},$$

$$\frac{a - 1}{2ac} - \frac{1}{2a} \sqrt{a^2 - 2a - 3} = \frac{1}{2a} \left( \frac{a - 1}{c} - \sqrt{a^2 - 2a - 3} \right),$$

$$\begin{aligned} \frac{a - 1}{c} - \sqrt{a^2 - 2a - 3} &= \frac{\left(\frac{a-1}{c}\right)^2 - (a^2 - 2a - 3)}{\frac{a-1}{c} + \sqrt{a^2 - 2a - 3}} \\ &= \frac{(1 - c^2)(a - 1)^2 + 4c^2}{c(a - 1) + c^2 \sqrt{a^2 - 2a - 3}}, \end{aligned}$$

thus, we need to discuss

$$(1 - c^2)(a - 1)^2 + 4c^2 > 0. \quad (20)$$

When  $0 < c \leq 1$ , clearly, (20) is true. In the following, we assume that  $c > 1$ . In this case, (20) can be rewritten by

$$(a - 1)^2 - c^2 \left[ (a - 1)^2 - 4 \right] > 0$$

or

$$c < \sqrt{\frac{a^2 - 2a + 1}{a^2 - 2a - 3}}.$$

To sum up, we obtain the following result.

**Theorem 3.** Assume that  $b > 0$ ,  $3 < a \leq 4$  and

$$c < \sqrt{\frac{a^2 - 2a + 1}{a^2 - 2a - 3}},$$

then system (7) has a positive 2-periodic solution of the form

$$\begin{cases} x_t = a_0 + a_1 (-1)^t, \\ y_t = b_0 + b_1 (-1)^t, \end{cases}$$

where

$$a_0 = \frac{a+1}{2a}, a_1^{(\pm)} = \pm \frac{1}{2a} \sqrt{a^2 - 2a - 3},$$

$$b_0 = \frac{1-a_0}{c} \text{ and } b_1 = -\frac{a_1}{c}.$$

**Remark 4.** For  $3 < a \leq 4$ , we have

$$\frac{a^2 - 2a + 1}{a^2 - 2a - 3} = 1 + \frac{4}{(a-1)^2 - 4} \geq \frac{9}{5},$$

and

$$\lim_{a \rightarrow 3^+} \frac{a^2 - 2a + 1}{a^2 - 2a - 3} = +\infty.$$

Thus, the parameters  $b$  and  $c$  can be chosen for any positive numbers.

## 5 Numerical simulation

In this section, we will present some numerical simulations to support and extend the theoretical results obtained in the former sections. For  $1 < a \leq 4$ , we see that the interval  $(0, 1)$  is an invariant set of  $x_{t+1} = ax_t(1-x_t)$ . For the convenience of simulation, we will seek an invariant set of  $y$ . Note that

$$\frac{1}{y_{t+1}} = \frac{1+b(x_t+cy_t)}{(1+b)y_t} \geq \frac{bc}{1+b},$$

or

$$y_{t+1} \leq \frac{1+b}{bc}.$$

We therefore obtain the following result.



**Proposition 2.** The set

$$(0, 1) \times \left(0, \frac{1+b}{bc}\right]$$

is an invariant set of system (7) when  $b, c > 0$  and  $1 < a \leq 4$ .

In view of Proposition 2, for fixed  $a, b$  and  $c$ , the initial value  $(x_0, y_0)$  can be immediately chosen by

$$(x_0, y_0) \in (0, 1) \times \left(0, \frac{1+b}{bc}\right].$$

In the following, we will present the bifurcation diagrams and the maximum Lyapunov exponents for system (7) to confirm the above theoretical analysis and show some new interesting complex dynamical behaviors by using numerical simulations. Here, the parameters  $b$  and  $c$  are fixed at  $b = c = 0.5$ , and  $a \in (1, 4)$  is the bifurcation parameter, see Figure 4.

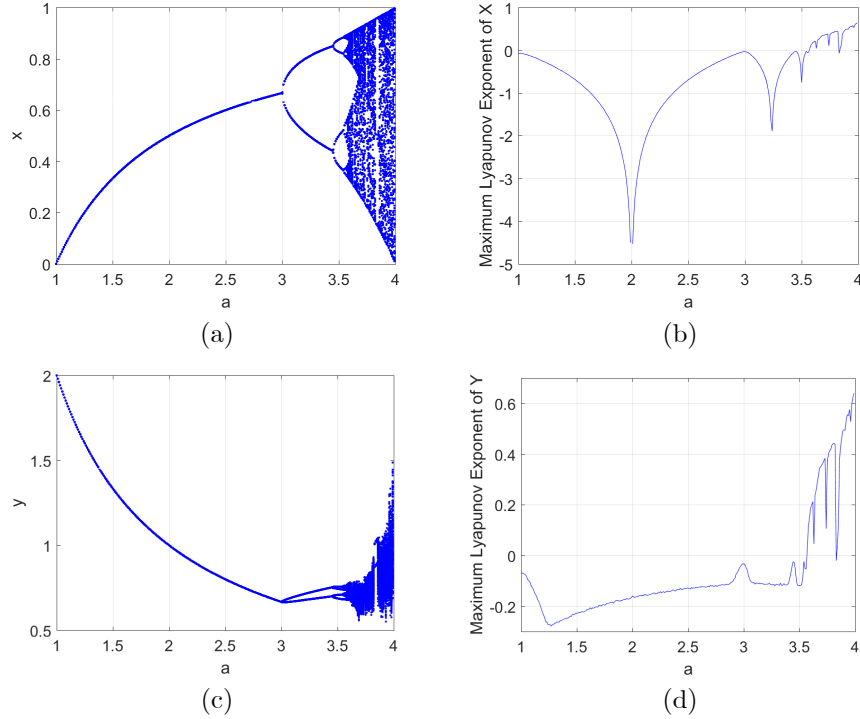


Figure 4.  $b = c = 0.5$ , and  $a \in (1, 4)$  is the bifurcation parameter.

Figure 4a is the bifurcation diagram about  $x$  for system (7), Figure 4b is the corresponding Lyapunov exponent diagram, and Figure 4c and Figure 4d are similar for the variable  $y$ . The bifurcation diagrams and the Lyapunov exponent

diagrams may describe the dynamical behaviors of  $x$  and  $y$  in different ways, for example, the stabilities, the bifurcations, the period-doubling orbits, the chaos, and the periodic windows.

From Figure 4, we observe the following:

(i)  $1 < a < 3$ : The unique positive fixed  $E_3$  is stable, therefore, Theorem 1 is true.

(ii)  $3 < a < 3.57$ : A cascade of sudden changes provokes the oscillation of the population in cycles of stable period  $2^n$ , where  $n$  increases from 1. When  $a$  is close to 3, system (7) exists a stable 2-periodic solution, Theorems 2 and 3 are showed by the numerical simulations. In the following, the period-doubling cascade is appeared. On the other hand, denote  $f(x) = ax(1-x)$ , we can obtain the Schwarzian of  $f(x)$  as

$$Sf = \frac{f'''}{f'} - \frac{3}{2} \left[ \frac{f''}{f'} \right]^2 < 0$$

when  $3 < a < 3.57$  and  $x \in [0, 1]$  with  $x \neq 1/2$ . If  $a_n$  is the bifurcation value of the parameter corresponding to the appearance of a cycle  $B$  of period  $2^n$ , then the cycle  $B$  is attracting for  $a_n < a < a_{n+1}$ , see Sharkovsky, Kolyada, Sivak and Fedorenko [36].

(iii)  $3.57 < a < 3.828$ : When the parameter moves, the system alternates between periodic behaviors with high periods on parameter interval windows and chaotic regimes for parameter values not located in intervals. The population can not be predictable although the system is deterministic.

(iv)  $3.828 < a < 3.85$ : The orbit of period 3 appears for  $a = 3.828$  after a regime where unpredictable bursts, named intermittences, have become rarer until their disappearance in the three-periodic time signal. It is well known that "Period three implies chaos", see Li and Yorke [38], also see Sharkovskii [45] or [46]. In [37], Zhang, Jiang and Cheng obtained a necessary and sufficient condition of existence of 3-periodic solution for the first equation of system (7), see Theorem 2 ( $a > 1 + 2\sqrt{2} \approx 3.828$ ) in Zhang, Jiang and Cheng [37]. Hence, any periodic cycles which include period  $2^n$  are instable.

(v)  $3.85 < a \leq 4$ : Chaotic behavior with periodic windows is observed in this interval. At this time, their maximum Lyapunov exponents are positive.

In the following, we will give some phase diagrams of (7). Here, the parameters  $b$  and  $c$  are still fixed at  $b = c = 0.5$ , and  $a \in (1, 4)$  is chose the different values, see Figures 5 and 6.

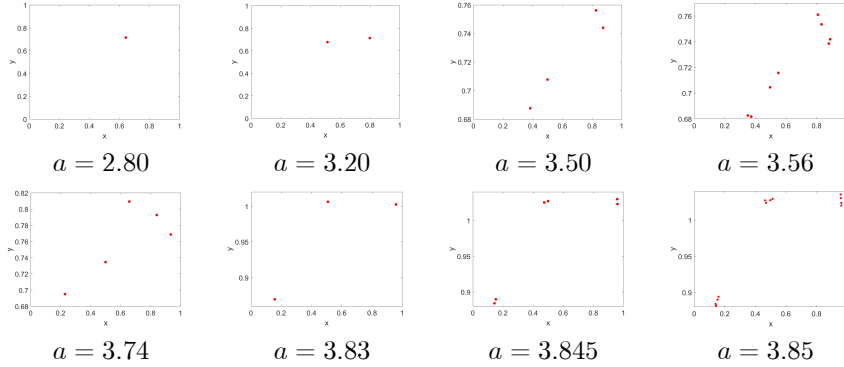


Figure 5. Different choices at  $a \in (1, 4)$ .

In Figure 5, we can observe the fixed point and the period-doubling orbits of 2, 4 and 8 for  $a = 2.80, 3.20, 3.50$  and  $3.56$ , respectively. Furthermore, we also observe another periodic orbits of 5, 3, 6 and 12 for  $a = 3.74, 3.83, 3.845$  and  $3.85$ , respectively. To emerge the change process of (7) from a fixed point to chaos, in the final of this section, we again add Figure 6 for  $a$  varying from 3.58 to 3.9.

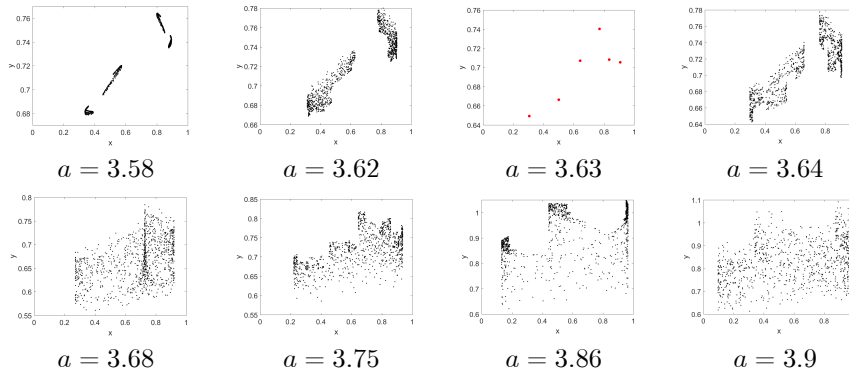


Figure 6. Different choices at  $a \in (1, 4)$ .

When  $a$  is varying from 3.58 to 3.62, we observe that two point clouds are gradually formed. When  $a = 3.63$ , two point clouds disappear and a period-6 orbit appears. When  $a = 3.64$ , two point clouds reappear and have a larger scope. When  $a$  is varying from 3.68 to 3.73, there is one point cloud. When  $a = 3.74$ , the point cloud disappear and a period-5 orbit appears (see Figure 5). When  $a$  is varying from 3.75 to 3.82, we observe one point cloud. When  $a = 3.83, 3.845$  and  $3.85$ , we observe periodic orbits of 3, 6 and 12 (see Figure 5). Period three implies chaos, when  $a = 3.86$ , we observe that a larger range

of point cloud reappears and a clear outline emerges above the point clouds. When  $a = 3.9$ , the range of point clouds is larger and the boundaries become blurry.

## 6 Conclusions and discussions

In this final section, we will induce the obtained conclusions in this paper, at the same time, we also hope to explain the responses of the sub-centre by using the numerical simulations when the sub-centre attends in the logistic equation.

In this paper, we obtain a new discrete large-sub-center system by using the Euler and nonstandard discretization method for the corresponding continuous system. The theoretical analysis and the numerical simulations exhibit that all dynamic behaviors of the discrete system are exactly driven by the large-center equation, for example, the stabilities, the bifurcations, the period-doubling orbits, and the chaotic dynamics, etc. Thus, such system may better describe the hierarchical structure in the spatial systems. According to the studies, we draw the following conclusions:

(i) By using the characteristic roots of Jacobian matrix, the local dynamics of fixed points for the system are given, see Proposition 1.

(ii) When  $1 < a < 3$ , a global stability result is obtained, see Theorem 1. At the same time, the invariant set of system is also sought out when  $1 < a \leq 4$ , see Proposition 2.

(iii) A flip bifurcation theorem is proved, see Theorem 2. It ensures that the period-doubling orbits and the chaotic dynamics are facts. By observing Figures. 4-6, the flip bifurcation will present orbits with periods of 2, 4 and 8. These periodic points are stable, see Sharkovsky, Kolyada, Sivak and Fedorenko [36].

(iv) The exact 2-periodic orbits are also solved, see Theorem 3.

(v) The chaotic dynamics are observed in Figures 4, 5 and 6. At this time, any periodic cycles which include period  $2^n$  are also instable, see Li and Yorke [38].

(vi) All dynamic behaviors of system (7) are exactly driven by its first equation.

**Remark 5.** In this paper, the main purpose is to study the dynamical consistency of the second equation for system (7). The other additional informations of the first equation for (7) can be seen in May [31], Baker and Gollub [32], Baumol and Benhabib [33], Frank and Stengos [34] and Kelsey [35], and the references therein.

We still have a question, can the sub-centre change the dynamical behaviors of the large centre when the sub-centre attends in the logistic equation? For example, we consider the system of the form

$$\begin{cases} x_{t+1} = ax_t(1 - x_t - \varepsilon y_t), \\ y_{t+1} = \frac{(1+b)y_t}{1+b(x_t+cy_t)}. \end{cases} \quad (21)$$

For the fixed  $b = c = 0.5$ , we give the following bifurcation diagrams of  $x$  and  $y$  for  $\varepsilon = 0.05, 0.1$  and  $0.15$ , see Figure 7, where  $a \in [1, 4.5]$  is the bifurcation parameter.

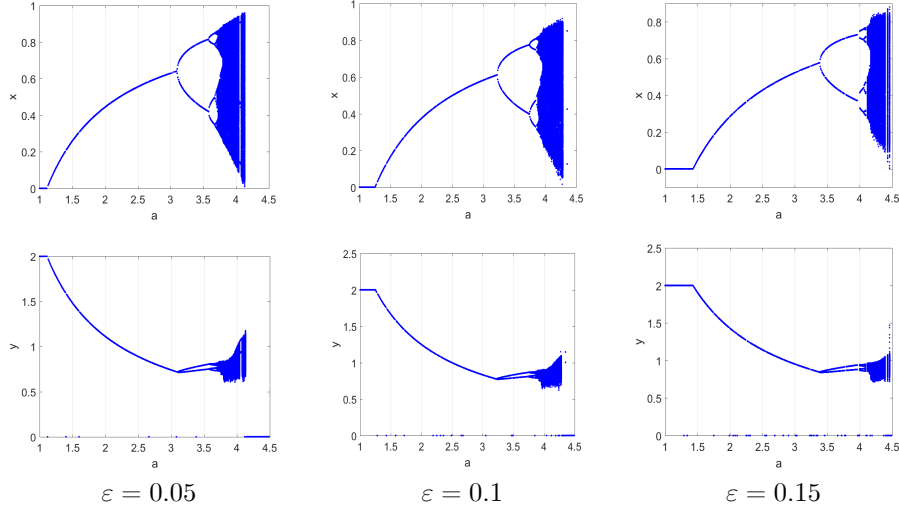


Figure 7.  $b = c = 0.5$  and  $a \in [1, 4.5]$  is the bifurcation parameter.

From Figure 7, we can see that the competition of the sub-centre can indeed change the dynamical behaviors of the large centre. We will consider this in another paper.

#### **CRedit authorship contribution statement**

**Binbin Du:** Conceptualization, Methodology, Formal analysis, Investigation, Supervision, Writing-review & editing, Visualization. **Changjian Wu:** Conceptualization, Methodology, Software, Investigation, Writing-original draft, Writing-review & editing, Visualization. **Guang Zhang:** Conceptualization, Methodology, Formal analysis, Investigation, Writing-original draft, Writing-review & editing, Visualization. **Xiaoliang Zhou:** Conceptualization, Methodology, Investigation, Writing-original draft, Writing-review & editing, Visualization.

#### **Declaration of competing interest**

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

#### **Data availability**

No data was used for the research described in the article.

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