

8-15-2021

## Solving Riccati Type $q$ -Difference Equations via Difference Transform Method

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### Recommended Citation

Abdulmajeed, Ahmed Y. and Khudair, Ayad R. (2021) "Solving Riccati Type  $q$ -Difference Equations via Difference Transform Method," *Al-Qadisiyah Journal of Pure Science*: Vol. 26: No. 4, Article 21.

DOI: 10.29350/qjps.2021.26.4.1318

Available at: <https://qjps.researchcommons.org/home/vol26/iss4/21>

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## Solving Riccati type $qq$ –Difference Equations via Difference Transform Method

<p><b>Authors Names</b> a: Ahmed Y. Abdulmajeed b: Ayad R. Khudair</p> <p><b>Article History</b> Received on: 2/6/2021 Revised on: 15/7/2021 Accepted on: 25/7/2021</p> <p><b>Keywords:</b> <i>Time scales calculus; Differential transform method; Riccati type <math>q</math> –difference equations</i></p> <p><b>DOI:</b> <a href="https://doi.org/10.29350/jops.2021.26.4.1318">https://doi.org/10.29350/jops.2021.26.4.1318</a></p>	<p><b>ABSTRACT</b></p> <p>In this paper, we deal with a time scale that its delta derivative of graininess function is a nonzero positive constant. Based on the Taylor formula for this time scale, we investigate the difference transform method (DTM). This method has been applied successfully to solve Riccati type <math>q</math> –difference equations in quantum calculus. To demonstrate the ability and efficacy of this method, some examples have been provided.</p>
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### 1. Introduction

One of the simplest and more important type of nonlinear differential equations are Riccati differential equations [32]. Due to their close connection to the Bessel function, these equations have often appeared in many physical problems, likes; static Schrödinger equation [12], Newton's laws of motion [29], 3D-Gross-Pitaevskii equation [26], cosmology problem [33]. Also, it relates to many mathematical subjects, including; projective differential geometry [2], calculus of variations [41], optimal control [30], and dynamic programming [6]. Several techniques have been used to solve constant coefficients Riccati differential equations, such as; operation matrix method [31], variational iteration method [17], polynomial least squares method [9], homotopy perturbation method [1], Legendre wavelet method [3], and Adomian's decomposition method [15].

Riccati difference equations are not different from Riccati differential equations, as they have many applications in various fields. Where it arises in the filtering problem [27], the optimal control problem [5] and it has been studied by numerous scholars [4, 42, 38, 28]. In fact, the first study appeared on the difference Riccati equations was in 1905 by H. Tietze [39].

The  $q$ -difference equation ( $q$ -DEs) is a type of difference equation that is based on  $q$ -calculus. Indeed, the old references refer to the beginning of  $q$ -calculus was in the late 20th century to make links between mathematics and physics [16]. It has a variety of uses in mathematics, engineering and science, including basic hypergeometric functions [10, 11, 36, 35, 34], orthogonal polynomials [25], combinatorics [19], and quantum theory [21]. In recent years, several scholars have attempted to solve many types of  $q$ -DEs by using semi-analytic methods, including; the  $q$ -differential transformation method ( $q$ -DTM)[13, 14], variational iteration method [40], successive approximation method, and homotopy analysis method [37].

In this paper, we deal on time scale  $\mathbb{T}$  that its delta derivative of graininess function is a nonzero positive constant, that is  $\mu^\Delta = \zeta \zeta > 0$ . Based on Taylor formula for this time scale, we introduce some fundamental theorems related to DTM in order to solve the following Riccati type  $q$ -difference equations on the time scale  $\overline{\mathbb{T}} = \overline{q^{\mathbb{N}}} = \{0\} \cup \{q^t | t \in \mathbb{N}, 0 < q < 1\}$ :

$$\Psi^\Delta(t) = g_1(t)\Psi(t) + g_2(t)\Psi(t)^2 + g_3(t), \quad \Psi(t) = A. \quad (1)$$

where  $g_c(t), r = 1, 2, 3$  are analytic function on  $\mathbb{T}$ .

## 2. Preliminaries

This section has provided a brief overview of time scale preliminary information and their relationship to  $q$ -calculus

**Definition 2.1** [18] *A time scale is a non-empty arbitrary closed subset of real numbers denoted by  $\mathbb{T}$ . Time scale examples,  $[0, 1]$ , the natural numbers set  $\mathbb{N}$ , the real numbers set  $\mathbb{R}$ ,  $[0, 1] \cup [2, 3]$  and the cantor set whereas the set of rational numbers  $\mathbb{Q}$ , complex numbers  $\mathbb{C}$ , and  $[0, 1)$ ,  $(0, 1]$ ,  $(0, 1)$ ,  $(0, 1) \cup \{2b - a\}$  are not time scales.*

**Definition 2.2** [8] *Let  $\mathbb{T}$  be any time scale and  $r \in \mathbb{T}$ . Operator of a forward jump  $\sigma: \mathbb{T} \rightarrow \mathbb{T}$  is given as:*

$$\sigma(r) = \inf\{s \in \mathbb{T} : s > r\} \quad (2)$$

while, the Operator of a backward jump  $\rho: \mathbb{T} \rightarrow \mathbb{T}$  at all  $r \in \mathbb{T}$  is given as:

$$\rho(r) = \sup\{s \in \mathbb{T} : s < r\} \quad (3)$$

**Definition 2.3** [7]

For  $s \in \mathbb{T}$ , the function  $\mu: \mathbb{T} \rightarrow [0, \infty)$  defined by

$$\mu(s) = \sigma(s) - s \quad (4)$$

is called graininess function.

assume that

$$\overline{\mathbb{T}} = \overline{q^{\mathbb{N}}} = \{q^t | t \in \mathbb{N}, 0 < q < 1\} \cup \{0\}$$

Let the  $q$ -shift factorial is given by

$$(t; q)_0 = 1 \quad \text{and} \quad (t; q)_m = \prod_{j=0}^{m-1} (1 - aq^{tj}), \quad m = 1, \dots, m$$

such that  $t$  is real number.

**Definition 2.4** [7] For  $t \in \overline{q^{\mathbb{N}}}$ , the delta  $q$  –derivative of a function  $g(t)$  on  $\mathbb{T}\mathbb{T} = \overline{q^{\mathbb{N}}}$  is given by

$$g^{\Delta}(t) = \begin{cases} \frac{g(qt) - g(t)}{(q-1)t}, & \text{iff } t \in \overline{q^{\mathbb{N}}} \\ \lim_{n \rightarrow \infty} \frac{g(q^n) - g(0)}{q^n}, & \text{iff } t = 0 \end{cases} \tag{5}$$

**Definition 2.5** [22] Let  $G: \overline{q^{\mathbb{N}}} \rightarrow \mathbb{R}$  a pre-antiderivative of the function  $g: \overline{q^{\mathbb{N}}} \rightarrow \mathbb{R}$ .such that  $G^{\Delta\Delta}(t) = g(t)$ . The indefinite integral of the function  $g$  is define by

$$\int g(t)\Delta t = G(t) + c, \tag{6}$$

where  $c$  is a constant. Moreover, the definite integral is defined by

$$\int_b^{dd} g(t)\Delta t = G(d) - g(b), \forall b, d \in \overline{q^{\mathbb{N}}} \tag{7}$$

**Definition 2.6** [8] The monomials  $h_n: \mathbb{T}\mathbb{T} \times \mathbb{T}\mathbb{T} \rightarrow \mathbb{R}$ ,  $n \in \mathbb{N}_0$  on a time scale  $\mathbb{T}\mathbb{T}$  are defined by

$$\begin{aligned} h_0(r, s) &= 1 \\ h_{n+1}(r, s) &= \int_s^r h_n(r, s)dr, \quad n \in \mathbb{N}, r, s \in \mathbb{T}\mathbb{T}. \end{aligned} \tag{8}$$

Hence, the  $\Delta$  –derivative of  $h_n(r, s)$  with respect to  $r$  given by

$$h_n^{\Delta}(r, s) = h_{n-1}(r, s), n \geq 1 \tag{9}$$

**Example 2.1** [8]

1. When  $\mathbb{T}\mathbb{T} = \overline{q^{\mathbb{N}}}$ , we get

$$h_n(t, s) = \prod_{\omega=0}^{n-1} \frac{t - sq^{\omega}}{\sum_{n=0}^{\omega} q^n}, \forall n \in \mathbb{N} \tag{10}$$

2. When  $\mathbb{T}\mathbb{T} = \mathbb{R}$ , we get

$$h_n(t, s) = \frac{(t-s)^n}{n!}, \quad \forall n \in \mathbb{N} \tag{11}$$

3. When  $\mathbb{T}\mathbb{T} = \mathbb{Z}$ , we get

$$h_n(t, s) = \begin{matrix} t - s \\ \diamond \quad \diamond \end{matrix} \quad \forall n \in \mathbb{N} \tag{12}$$

**Theorem 2.1** [8] For all  $t, s \in \mathbb{T}\mathbb{T}$  and  $jj \in \mathbb{N}_0$ , we have

$$0 \leq h_{jj}(t, s) \leq \frac{(t-s)^{jj}}{jj!}, \quad \forall r \geq s \tag{13}$$

Let  $m \in \mathbb{N}$  and  $g: \mathbb{T}\mathbb{T} \rightarrow \mathbb{R}$  is  $m$  – times differentiable function on  $\mathbb{T}\mathbb{T}^k{}^m$ ,  $t \in \mathbb{T}\mathbb{T}$ .

Let  $s \in \mathbb{T}\mathbb{T}^k{}^{m-1}$ , then

$$g(t) = \sum_{j=0}^{m-1} h_{jj}(t, s) g^{\Delta^j}(s) + R_m(t) \tag{14}$$

is called Taylors formula and the remainder term  $R_m(t)$  is defined by

$$R_m(t) = \int_s^t g^{\Delta^m}(r) h_{m-1}(t, \sigma(r)) \Delta r$$

and it tends to zero as  $m \rightarrow \infty$ .

**Proposition 2.1** [8] Let  $g: \mathbb{T} \rightarrow \mathbb{R}$  is an analytic function at  $s$  and at all  $t \in (s - \varepsilon, +\infty) \cap \mathbb{T}$  holds that  $g(t) = \sum_{j=0}^{\infty} a_{jj} h_{jj}(t, s)$ . Then  $g(t)$  is infinitely  $jj$  –times differentiable at  $s$  and  $g^{\Delta^j}(s) = a_{jj}$

**Theorem 2.2** [24] For any  $t, s \in \mathbb{T}$  with  $\mu^{\Delta} = \zeta > 0$  a constant. Then the product of monomials  $h_c$  and  $h_{\kappa}$  as follows

$$h_c(t, s) h_{\kappa}(t, s) = \sum_{u=\kappa}^{c+\kappa} F(u, \kappa, r) h_{c+\kappa-u}^{\sigma}(s, s) h_u(t, s), \tag{15}$$

such that

$$F(u, \kappa, r) = \begin{cases} \sum_{l=1}^{\kappa} (-1)^{c-1} \varphi_l(u) u^{l(\omega+1) - \frac{r(r+1)}{2}}, & \text{for } u > r \\ 1, & \text{for } u = \kappa \end{cases} \tag{16}$$

$$\varphi_l(u, r) = \prod_{\substack{s \neq l \\ 1 \leq s \leq r}} \frac{1}{(u^{-u} - u^{-s})}, \varphi_1(u) = 1 \text{ and } u = 1 + \zeta \tag{17}$$

**Remark 2.1**  $F(u, \kappa, r)$  in theorem(2.2) can be computed in another way according to the following formula [24]

$$F(u, \kappa, r) = \sum_{j_1=0}^{u-\kappa} \sum_{j_2=j_1}^{u-\kappa} \sum_{j_3=j_2}^{u-\kappa} \dots \sum_{j_{\kappa-1}=j_{\kappa-2}}^{u-\kappa} \sum_{j_{\kappa}=j_{\kappa-1}}^{u-\kappa} u^{\sum_{j=1}^{\kappa} j_j} \tag{18}$$

### 3. The $q$ –differential transform method

In 1986, Zhou proposed the DTM and applied it to analyze the electric circuit problems [43]. Inspired Zhou’s idea and based on  $q$ -Taylor’s formula, the  $q$ -DTM has been introduced [20]. In 2011, ElShahed has been extended the  $q$ -DTM to two dimensional for solving partial  $q$ -DEs [13]. In the same year, the damped  $q$ -DEs with strongly nonlinear has been used successfully by using the  $q$ -DTM [23]. This section devoted to derive some important formula related to DTM. Now, let  $\psi(t)$  be is  $N$  – times  $q$ -differentiable on  $\overline{q^{\mathbb{N}}}$ , then by using theorem (2.1) with  $t_0$  one can approximate the function  $\psi(t)$  as follows:

$$\Psi(t) = \sum_{u=0}^{\infty} \Psi_q[u] h_u(t, 0) \tag{19}$$

where

$$\Psi_q[u] = \Psi^{\Delta^u}(0), \forall u = 0, 1, 2, \dots \tag{20}$$

The Eq.((20)) is called the DTM, while Eq. ((19)) is called inverse of DTM.

Suppose that the functions  $\Phi(t)$ ,  $\Psi(t)$ , and  $\Xi(t)$  are approximate as  $\Phi(t) = \sum_{\kappa=0}^{\infty} \Phi_q[\kappa] h_{\kappa}(t, 0)$ ,  $\Psi(t) = \sum_{\kappa=0}^{\infty} \Psi_q[\kappa] h_{\kappa}(t, 0)$ , and  $\Xi(t) = \sum_{\kappa=0}^{\infty} \Xi_q[\kappa] h_{\kappa}(t, 0)$  respectively, then the essential mathematical operations achieved by DTM are presented in the next theorems.

**Theorem 3.1** For any real constants  $a$ , and  $b$ , if  $\mathfrak{r}(t) = a \phi(t) \mp b T(t)$ , then  $\mathfrak{r}_q[\kappa] = a \phi_q[\kappa] \mp b T_q[\kappa], \forall \kappa = 0,1,2, \dots$

**Lemma 3.1** If  $0 \in \mathbb{T}$  and  $\mu^{\Delta} = \zeta \zeta$  is nonzero constant, then multiplying any two monomials,  $h_c(t, 0)$  and  $h_{\kappa\kappa}(t, 0)$ , is given as follows:

$$h_c(t, 0)h_{\kappa\kappa}(t, 0) = F(r + \kappa, \kappa, r)h_{c+\kappa\kappa}(t, 0), \quad \kappa, r \neq 0, \quad \forall t \in \mathbb{T} \tag{21}$$

*Proof.* Since  $\sigma^m(0) = 0$  for all  $m = 0,1,2, \dots$ , we have

$$h_c^m(0,0) = \begin{cases} 1, & r = 0 \\ \emptyset, & o.w., \end{cases} \quad \forall m = 0,1,2, \dots \tag{22}$$

Using theorem(2.2), one can get

$$h_c(t, 0)h_{\kappa\kappa}(t, 0) = \sum_{u=\kappa\kappa}^{c+\kappa\kappa} F(u, \kappa, r)h_{c+\kappa\kappa-u}^{\sigma^{\kappa\kappa}}(0,0)h_u(t, 0), \tag{23}$$

The result can be get it by substitute Eq.(22) in Eq.(23).

**Theorem 3.2** If  $T(t) = \mathfrak{r}^{\Delta}(t)$ , then  $T_q[\kappa] = \mathfrak{r}_q[\kappa + 1], \forall \kappa = 0,1,2, \dots$

**Theorem 3.3** If  $T(t) = \mathfrak{r}(t)\phi(t)$ , then

$$\Psi_q[0] = \Xi_q[0] \Phi_q[0]$$

$$\Psi_q[1] = \Xi_q[1] \Phi_q[0] + \Xi_q[0] \Phi_q[1]$$

$$\Psi_q[r] = \Xi_q[r] \Phi_q[0] + \Xi_q[0] \Phi_q[r] + \sum_{\kappa\kappa=1}^{c-1} \Xi_q[r - \kappa] \Phi_q[\kappa]F(r, r - \kappa, \kappa), \quad r = 2,3,4, \dots$$

*Proof.* Let  $\Psi(t) = \Xi(t)\Phi(t)$  so one can have

$$\begin{aligned} \sum_{\kappa\kappa=0}^{\infty} \Psi_q[\kappa]h_{\kappa\kappa}(t, 0) &= \sum_{\kappa\kappa=0}^{\infty} \Xi_q[\kappa]h_{\kappa\kappa}(t, 0) \sum_{\kappa\kappa=0}^{\infty} \Phi_q[\kappa]h_{\kappa\kappa}(t, 0) \\ &= \sum_{\nu\nu=0}^{\infty} \sum_{\kappa\kappa=0}^{\infty} \Xi_q[\nu] \Phi_q[\kappa]h_{\kappa\kappa}(t, 0)h_{\nu\nu}(t, 0) \end{aligned}$$

By using lemma(3.1), one can have

$$\begin{aligned} \sum_{\kappa\kappa=0}^{\infty} \Psi_q[\kappa]h_{\kappa\kappa}(t, 0) &= \sum_{\kappa\kappa=0}^{\infty} \Xi_q[\kappa]\Phi_q[0]h_{\kappa\kappa}(t, 0) + \sum_{\kappa\kappa=1}^{\infty} \Xi_q[0]\Phi_q[\kappa]h_{\kappa\kappa}(t, 0) \\ &+ \sum_{c=1}^{\infty} \sum_{\kappa\kappa=1}^{\infty} \Xi_q[r]\Phi_q[\kappa]F(\kappa + r, r, \kappa)h_{\kappa\kappa+c}(t, 0) \end{aligned} \tag{24}$$

Now, change the index in the third sum of Eq.(24), we have

$$\begin{aligned} \sum_{\kappa\kappa=0}^{\infty} \Psi_q[\kappa]h_{\kappa\kappa}(t, 0) &= \sum_{\kappa\kappa=0}^{\infty} \Xi_q[\kappa]\Phi_q[0]h_{\kappa\kappa}(t, 0) + \sum_{\kappa\kappa=1}^{\infty} \Xi_q[0]\Phi_q[\kappa]h_{\kappa\kappa}(t, 0) \\ &+ \sum_{c=2}^{\infty} \sum_{\kappa\kappa=1}^{c-1} \Xi_q[r - \kappa]\Phi_q[\kappa]F(r, r - \kappa, \kappa)h_c(t, 0) \end{aligned} \tag{25}$$

Finally, the coefficients of  $h_c(t, 0)$  are compared, and the result is obtained directly.

**Theorem 3.4** If  $ff(t)$  is analytic function on time scale  $\mathbb{T} = \overline{q^{\mathbb{N}}}$  and  $T(t) = ff(t)\phi(t)$ , then

$$\Psi_q[0] = ff(0) \Phi_q[0]$$

$$\Psi_q[1] = ff^\Delta(0) \Phi_q[0] + ff(0) \Phi_q[1]$$

$$\Psi_q[r] = ff^{\Delta^r}(0) \Phi_q[0] + ff(0) \Phi_q[r] + \sum_{\kappa\kappa=1}^{c-1} ff^{\Delta^{r-\kappa\kappa}}(0) \Phi_q[\kappa] F(r, r - \kappa, \kappa), \quad r = 2, 3, 4, \dots$$

*Proof.* Since  $ff(t)$  is analytic function on time scale  $\mathbb{T} = \overline{q^{\mathbb{N}}}$ , one can get  $ff(t) = \sum_{\kappa\kappa=0}^{\infty} ff^{\Delta^{\kappa\kappa}}(0) h_{\kappa\kappa}(t, 0)$ . Therefore, the result can be obtained directly using theorem(3.3).

**Theorem 3.5** *If  $ff(t)$  is analytic function on time scale  $\mathbb{T} = \overline{q^{\mathbb{N}}}$  and  $T(t) = ff(t)\Phi^2(t)$ , then*

$$\Psi_q[0] = ff(0) \Phi_q^2[0]$$

$$\Psi_q[1] = ff^\Delta(0) \Phi_q^2[0] + 2ff(0) \Phi_q[1] \Phi_q[0]$$

$$\begin{aligned} \Psi_q[r] = & ff^{\Delta^r}(0) \Phi_q^2[0] + ff(0) \Phi_q[r] \Phi_q[0] + ff(0) \Phi_q[0] \Phi_q[r] + ff(0) \sum_{\kappa\kappa=1}^{c-1} \Phi_q[r - \\ & \kappa] \Phi_q[\kappa] F(r, r - \kappa, \kappa) \\ & + \sum_{\kappa\kappa=1}^{c-1} ff^{\Delta^{r-\kappa\kappa}}(0) \Phi_q[\kappa] \Phi_q[0] F(r, r - \kappa, \kappa) + \sum_{\kappa\kappa=1}^{c-1} ff^{\Delta^{r-\kappa\kappa}}(0) \Phi_q[0] \Phi_q[\kappa] F(r, r - \kappa, \kappa) \\ & + \sum_{\kappa\kappa=1}^{c-1} \sum_{u=1}^{\kappa\kappa-1} ff^{\Delta^{r-\kappa\kappa}}(0) \Phi_q[\kappa - u] \Phi_q[u] F(r, r - \kappa, \kappa), \quad r = 2, 3, 4, \dots \end{aligned}$$

*Proof.* According to theorem (3.3), we find  $\Phi^2(t) = \sum_{c=0}^{\infty} Y_q[r] h_c(t, 0)$

Where  $Y_q[r]$  define as follows:

$$Y_q[0] = \Phi_q^2[0]$$

$$Y_q[1] = 2\Phi_q[1] \Phi_q[0]$$

$$Y_q[r] = \Phi_q[r] \Phi_q[0] + \Phi_q[0] \Phi_q[r] + \sum_{\kappa\kappa=1}^{c-1} \Phi_q[r - \kappa] \Phi_q[\kappa] F(r, r - \kappa, \kappa), \quad r = 2, 3, 4, \dots$$

However, since  $ff(t)$  is analytic function on time scale  $\mathbb{T} = \overline{q^{\mathbb{N}}}$ , we can get  $ff(t) = \sum_{\kappa\kappa=0}^{\infty} ff^{\Delta^{\kappa\kappa}}(0) h_{\kappa\kappa}(t, 0)$ .

Using theorem(3.4), we have

$$\Psi_q[0] = ff(0) Y_q[0]$$

$$\Psi_q[1] = ff^\Delta(0) Y_q[0] + ff(0) Y_q[1]$$

$$\Psi_q[r] = ff^{\Delta^r}(0) Y_q[0] + ff(0) Y_q[r] + \sum_{\kappa\kappa=1}^{c-1} ff^{\Delta^{r-\kappa\kappa}}(0) Y_q[\kappa] F(r, r - \kappa, \kappa), \quad r = 2, 3, 4, \dots$$

Now, replace the values of  $Y_q[r]$  in the above equations by its equivalent values in terms  $\Phi_q[r]$ , we get the result directly.

#### 4. Illustrated Examples

**Example 4.1** *Consider the Riccati  $q$ -difference equation as follows:*

$$\Psi^\Delta(t) = 1 - \Psi(t)^2 \tag{26}$$

$$\Psi(0) = 0 \tag{27}$$

When  $q$  tends to 1, the solution exactly has the form

$$\Psi(t) = \tanh(t) \tag{28}$$

Applying DTM to Eq.(26) , we have

$$\Psi_q[1] + \Psi_q^2[0] - 1 = 0$$

$$\Psi_q[2] + 2\Psi_q[1] \Psi_q[0] = 0$$

$$\Psi_q[r + 1] = -\Psi_q[r] \Psi_q[0] - \Psi_q[0] \Psi_q[r] - \sum_{\kappa=1}^{r-1} \Psi_q[r - \kappa] \Psi_q[\kappa] F(r, r - \kappa, \kappa), \quad r = 2,3,4, \dots \tag{29}$$

Again apply DTM to the initial conditions in Eq.(27) , one can have

$$\Psi_q[0] = 0. \tag{30}$$

Using the Maple software, one can solve the recurrence relation in Eq.(29) with Eq.(30) to have the value of the unknown coefficients as follows:

$$\Psi_q[1] = 1$$

$$\Psi_q[2] = 0$$

$$\Psi_q[3] = -3 + q$$

$$\Psi_q[4] = 0$$

$$\Psi_q[5] = 2(q^2 - 4q + 5)(-3 + q)^2$$

$$\Psi_q[6] = 0$$

$$\Psi_q[7] = (-3 + q)^3(q^2 - 3q + 3)(q^4 - 9q^3 + 35q^2 - 69q + 59)(q^2 - 4q + 5)$$

$$\Psi_q[8] = 0$$

$$\Psi_q[9] = 2(q^2 - 4q + 5)^2(q^2 - 3q + 3)(-3 + q)^4(2q^6 - 26q^5 + 143q^4 - 427q^3 + 737q^2 - 711q + 313)(q^4 - 8q^3 + 24q^2 - 32q + 17)$$

⋮

So,  $\Psi(t) \approx \sum_{c=0}^9 \Psi_q[r] h_c(t, 0)$  is the first ten terms of the solution of this problem. Moreover, when  $q \rightarrow 1$  this solution is given by

$$\lim_{q \rightarrow 1} \Psi(t) = t - \frac{1}{3} t^3 + \frac{2}{15} t^5 - \frac{17}{315} t^7 + \frac{62}{2835} t^9 + \dots \tag{31}$$

When  $q \rightarrow 1$ , the solution in Eq.(31) agrees exactly with the Taylor series of the given solution. Also, Eq.(31) is agreement with the result in, Example(1) [37].

**Example 4.2** Consider the Riccati q-difference equation as follows:

$$\Psi^\Delta(t) = 1 + 2\Psi(t) - \Psi^2(t) \tag{32}$$

$$\Psi(0) = 0 \tag{33}$$



When  $q$  tends to 1, the solution exactly has the form

$$\Psi(t) = \sqrt{2} \tanh(\sqrt{2}t + \frac{1}{2} \log(\frac{\sqrt{2}-1}{\sqrt{2}+1})) + 1 \quad (34)$$

Applying DTM to Eq.(32), we have

$$\Psi_q[1] = 2\Psi_q[0] - \Psi_q^2[0] + 1$$

$$\Psi_q[2] = 2\Psi_q[1] - 2\Psi_q[1]\Psi_q[0]$$

$$\Psi_q[r+1] = 2\Psi_q[r] - 2\Psi_q[r]\Psi_q[0] - \sum_{\kappa=1}^{r-1} \Psi_q[r-\kappa]\Psi_q[\kappa]F(r, r-\kappa, \kappa), \quad \forall r = 2, 3, 4, \dots \quad (35)$$

Again apply DTM to the initial conditions in Eq.(33), one can have

$$\Psi_q[0] = 0. \quad (36)$$

Using the Maple software, one can solve the recurrence relation in Eq.(35) with Eq.(36) to have the value of the unknown coefficients as follows:

$$\Psi_q[1] = 1$$

$$\Psi_q[2] = 2$$

$$\Psi_q[3] = 1 + q$$

$$\Psi_q[4] = -4q^2 + 22q - 26$$

$$\Psi_q[5] = -2(q-3)(q^3 - 9q^2 + 31q - 37)$$

$$\Psi_q[6] = -4q^7 + 56q^6 - 352q^5 + 1276q^4 - 2832q^3 + 3732q^2 - 2536q + 548$$

$$\Psi_q[7] = q^{11} - q^{10} - 239q^9 + 3230q^8 - 21721q^7 + 91686q^6 - 262608q^5 + 524197q^4$$

$$-725540q^3 + 669551q^2 - 373085q + 95377$$

$$\Psi_q[8] = 8q^{15} - 228q^{14} + 2956q^{13} - 22836q^{12} + 114738q^{11} - 375506q^{10} + 685838q^9$$

$$+144320q^8 - 5305474q^7 + 18573384q^6 - 38811708q^5 + 55564898q^4 - 55575960q^3$$

$$+37593290q^2 - 15612662q + 3034030$$

$$\Psi_q[9] = -20q^{20} + 888q^{19} - 18662q^{18} + 247048q^{17} - 2312130q^{16} + 16272346q^{15} -$$

$$89406344q^{14}$$

$$+392904980q^{13} - 1403278564q^{12} + 4115164306q^{11} - 9966897976q^{10} +$$

$$19979418384q^9$$

$$-33100759636q^8 + 45089744554q^7 - 50018425772q^6 + 44494246668q^5 -$$

$$30993249576q^4$$

$$+16286776898q^3 - 6068996878q^2 + 1427426744q - 158832042$$

⋮

Therefore  $\Psi(t) \approx \sum_{c=0}^9 \Psi_q[r]h_c(t, 0)$  is the first ten terms of the solution of the given problem. When  $q \rightarrow 1$  this solution is given by

$$\lim_{q \rightarrow 1} \Psi(t) = t + t^2 + \frac{1}{3}t^3 - \frac{1}{3}t^4 - \frac{7}{15}t^5 - \frac{7}{45}t^6 + \frac{53}{315}t^7 + \frac{71}{315}t^8 + \frac{197}{2835}t^9 + \dots \tag{37}$$

When  $q \rightarrow 1$ , the solution in Eq.((37)) agrees exactly with the Taylor series of the given solution.

**Example 4.3** Consider the Riccati  $q$ -difference equation as follows:

$$\Psi^\Delta(t) = 2\Psi^2(t) - t\Psi(t) + 1 \tag{38}$$

$$\Psi(0) = 0 \tag{39}$$

When  $q$  tends to 1, the solution exactly has the form

$$\Psi(t) = \frac{t}{1-t^2} \tag{40}$$

Applying DTM to Eq.((38)) , we have

$$\begin{aligned} \Psi_q[1] &= 2\Psi_q^2[0] + 1 \\ \Psi_q[2] &= 4\Psi_q[1]\Psi_q[0] + \Psi_q[0] \\ \Psi_q[r + 1] &= 4\Psi_q[r]\Psi_q[0] + \Psi_q[r - 1]F(r, 1, r - 1) \\ &+ 2 \sum_{\kappa=1}^{c-1} \Psi_q[r - \kappa]\Psi_q[\kappa]F(r, r - \kappa, \kappa), \quad \forall r = 2,3,4, \dots \end{aligned} \tag{41}$$

Again apply DTM to the initial conditions in Eq.((39)) , one can have

$$\Psi_q[0] = 0. \tag{42}$$

Using the Maple software, one can solve the recurrence relation in Eq.((41)) with Eq.((42)) to have the value of the unknown coefficients as follows:

$$\begin{aligned} \Psi_q[1] &= 1 \\ \Psi_q[2] &= 0 \\ \Psi_q[3] &= 9 - 3q \\ \Psi_q[4] &= 0 \\ \Psi_q[5] &= 15(q^2 - 4q + 5)(q - 3)^2 \\ \Psi_q[6] &= 0 \\ \Psi_q[7] &= -3(q^2 - 3q + 3)(q^2 - 4q + 5)(6q^4 - 54q^3 + 211q^2 - 419q + 361)(q - 3)^3 \\ &- 725540q^3 + 669551q^2 - 373085q + 95377 \\ \Psi_q[8] &= 0 \end{aligned}$$

$$\begin{aligned} \Psi_q[9] &= 15(12q^6 - 156q^5 + 858q^4 - 2562q^3 + 4423q^2 - 4271q + 1885)(q^2 - 3q + 3) \\ &\times (q^4 - 8q^3 + 24q^2 - 32q + 17)(q^2 - 4q + 5)^2(q - 3)^4 \\ &\vdots \end{aligned}$$

Therefore  $\Psi(t) \simeq \sum_{c=0}^9 \Psi_q[r]h_c(t, 0)$  is the first ten terms of the solution of the given problem. When  $q \rightarrow 1$  this solution is given by

$$\lim_{q \rightarrow 1} \Psi(t) = t + t^3 + t^5 + t^7 + t^9 + \dots \quad (43)$$

When  $q \rightarrow 1$ , the solution in Eq.((43)) agrees exactly with the Taylor series of the given solution.

## 5. Conclusions

In this study, we introduce the difference transform method (DTM) based on Taylor formula for any time scale with its delta derivative of graininess function is a nonzero positive constant. Riccati type  $q$  –difference equations on quantum calculus have been successfully solved and the results coincide exactly with the Taylor series of the exact solution when  $q$  – tends to 1. In fact, this method is applicable to solving any nonlinear difference equations on any time scale with  $\mu^\Delta > 0$ .

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