

Four Algebraic Limit Cycles Surrounding the Same Singular Point in a Planar Polynomial Differential System

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INTRODUCTION & AIM

A polynomial differential system on the plane has the form

$$\begin{cases} \dot{x} = \frac{dx}{dt} = P(x, y), \\ \dot{y} = \frac{dy}{dt} = Q(x, y), \end{cases} \quad (1)$$

where $P, Q \in \mathbb{R}[x, y]$ are coprime. The degree of (1) is $\max(\deg P, \deg Q)$.

The algebraic curve $U(x, y) = 0$ is an *invariant curve* for (1) if there exists a polynomial $K(x, y)$ (the *cofactor*) such that

$$P \partial_x U + Q \partial_y U = KU.$$

A *limit cycle* of (1) is an isolated periodic solution. It is *algebraic* if it lies in the zero set of an invariant curve, otherwise *non-algebraic*.

One of the central open problems in the qualitative theory of planar polynomial systems [5] is the second part of Hilbert's 16th problem: bounding the number $H(n)$ of limit cycles of degree- n systems. Giving explicit expressions for limit cycles is a harder, yet important, companion question; until recently only algebraic cycles were known explicitly [1, 2, 3, 4, 7].

When a system has several algebraic limit cycles, each typically surrounds a *different* singular point. For instance, Bendjeddou and Cheurfa [3] showed that a quartic system can have up to four limit cycles, each encircling a distinct singularity. In this work we exhibit **four algebraic limit cycles surrounding the same singular point** in the system

$$\begin{cases} \dot{x} = -2y(x^2 + y^2) + x\Phi(x, y), \\ \dot{y} = 2x(x^2 + y^2) + y\Phi(x, y), \end{cases} \quad (2)$$

where

$$\Phi = x^8 + 4x^6y^2 - 16x^6 + 6x^4y^4 - 48x^4y^2 + 77x^4 + 4x^2y^6 - 48x^2y^4 + 154x^2y^2 - 134x^2 + y^8 - 16y^6 + 77y^4 - 134y^2 + 72.$$

Proposition 1. *The origin is the only singular point of (2) and it is an unstable node.*

Proof. $yP - xQ = -2(x^2 + y^2)^2 \neq 0$ for $(x, y) \neq (0, 0)$, so the origin is the unique singular point. The unique eigenvalue of the linearisation is $\lambda = 72 > 0$, hence it is an unstable node. □

Theorem 1. *System (2) admits four circles*

$$\begin{aligned} (\Gamma_1) : x^2 + y^2 = 1, & \quad (\Gamma_2) : x^2 + y^2 = 2, \\ (\Gamma_3) : x^2 + y^2 = 4, & \quad (\Gamma_4) : x^2 + y^2 = 9, \end{aligned}$$

as hyperbolic limit cycles. Γ_1 and Γ_3 are stable; Γ_2 and Γ_4 are unstable.

Remark 1. $\Gamma_1 \subset \Gamma_2 \subset \Gamma_3 \subset \Gamma_4$; all four cycles surround the same singular point (the origin).

METHOD

Proof. It is easy to check that the system (2) possesses (Γ_k) , $k = \overline{1,4}$ as invariant algebraic curve. The associated cofactors are respectively given

$$K_1(x, y) = 2(x^2 + y^2)(x^6 + 3x^4y^2 - 15x^4 + 3x^2y^4 - 30x^2y^2 + 62x^2 + y^6 - 15y^4 + 62y^2 - 72),$$

$$K_2(x, y) = 2(x^2 + y^2)(x^6 + 3x^4y^2 - 14x^4 + 3x^2y^4 - 28x^2y^2 + 49x^2 + y^6 - 14y^4 + 49y^2 - 36),$$

$$K_3(x, y) = 2(x^2 + y^2)(x^6 + 3x^4y^2 - 12x^4 + 3x^2y^4 - 24x^2y^2 + 29x^2 + y^6 - 12y^4 + 29y^2 - 18),$$

$$K_4(x, y) = 2(x^2 + y^2)(x^6 + 3x^4y^2 - 7x^4 + 3x^2y^4 - 14x^2y^2 + 14x^2 + y^6 - 7y^4 + 14y^2 - 8).$$

As the all circles (Γ_k) for $k = \overline{1,4}$ do not pass through the origin, thus they are periodic solutions of the system (2).

Let T denotes be the period of (Γ_k) . To show that (Γ_k) is a limit cycle, it is sufficient to check that

$$I(\Gamma_k) = \int_0^T \text{div}(x(t), y(t)) dt \neq 0$$

According to theorem 3 of [7], we have

$$I(\Gamma_k) = \int_0^T \text{div}(x(t), y(t)) dt = \int_0^T K_k(x(t), y(t)) dt$$

Therefore

$$I(\Gamma_1) = \int_0^T K_1(x(t), y(t)) dt = -48$$

which means that (Γ_1) is hyperbolic and stable limit cycle.

$$I(\Gamma_2) = \int_0^T K_2(x(t), y(t)) dt = 56$$

so (Γ_2) is hyperbolic and unstable limit cycle.

$$I(\Gamma_3) = \int_0^T K_3(x(t), y(t)) dt = -240$$

indicating that (Γ_3) is hyperbolic and stable limit cycle.

$$I(\Gamma_4) = \int_0^T K_4(x(t), y(t)) dt = 5040$$

hence (Γ_4) is hyperbolic and unstable limit cycle. □

Moreover, the circle (Γ_1) lies inside (Γ_2) and the circle (Γ_2) lies inside (Γ_3) and the circle (Γ_3) lies inside (Γ_4) as shown on the Poincaré disc in Figure 1.

RESULTS & DISCUSSION

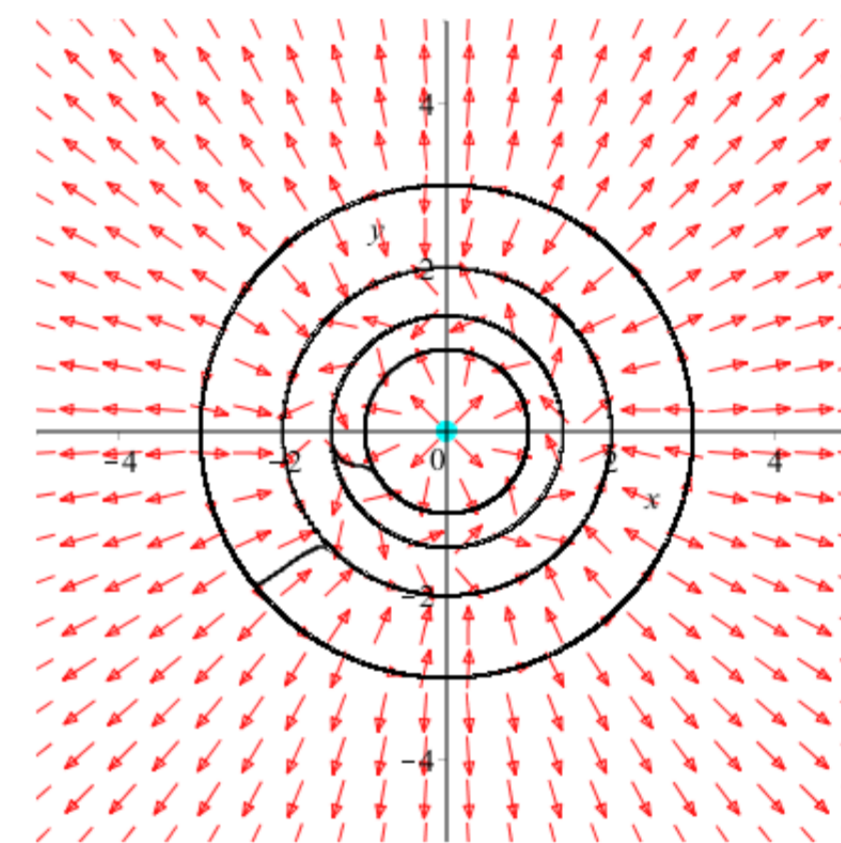


Figure 1 : The phase portrait in the Poincaré disk of the system (2) showing four limit cycles.

CONCLUSION

We have exhibited a planar polynomial differential system possessing four explicit algebraic limit cycles, all surrounding the *same* singular point a configuration not previously reported in the literature. The cycles alternate between stable and unstable. A natural extension is to seek similar coexistence phenomena in classes of Kolmogorov systems.

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