

Research Article

Limit Cycles of a Class of Perturbed Differential Systems via the First-Order Averaging Method

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By means of the averaging method of the first order, we introduce the maximum number of limit cycles which can be bifurcated from the periodic orbits of a Hamiltonian system. Besides, the perturbation has been used for a particular class of the polynomial differential systems.

1. Introduction

As we know that the second part of the 16 Hilbert problem ([1, 2]) wants to find a uniform upper bound for the number of limit cycles of all polynomial differential systems of a given degree, we refer the readers to see [3, 4]. The limit cycles problem and the center problem are fastened on specified classes of systems. For instance, we refer to Kukles systems (see, for example, [5–9]) and Liénard systems given by

$$\begin{cases} \dot{u} = v, \\ \dot{v} = -u - f(u), \end{cases}$$
(1)

where f(u) is a polynomial in the variable u of degree m. For these systems, in 1977, Lins et al. [10] presented the conjecture that if f(u) has degree $m \ge 1$, then system (1) has at most [m/2] limit cycles where $[\cdot]$ denotes the integer part function. They prove this conjecture for m = 1, 2. The conjecture for m = 3 has been proved recently by Chengzi and Llibre in [11].

Suppose that polynomials f(u) and g(u) are in the variable u of degrees n and m, respectively; then, Llibre et al. [12] established the following generalized Liénard polynomial differential system:

$$\begin{cases} \dot{u} = v, \\ \dot{v} = -g(u) - f(u)v, \end{cases}$$
(2)

where [n + m - 1/2] is limit cycles.

Llibre and Makhlouf [13] studied the number of limit cycles of the following generalized Liénard polynomial differential system:

$$\begin{cases} \dot{u} = -v^{2p-1}, \\ \dot{v} = u^{2q-1} - \epsilon f(u)v^{2n-1}, \end{cases}$$
(3)

where f(u) is a polynomial of degree *m*, *p*, *q*, and *n* are positive integers, and ϵ is a small parameter.

They introduced the following theorem.

Theorem 1 (see [13]). Let *m* be the degree of the polynomial f(u), and $\epsilon \neq 0$; then, the polynomial differential system (3) can have at least [m/2] limit cycles.

Also, Jianyuan and Shuliang [14] investigated the maximum number of limit cycles of the following polynomial differential system:

$$\begin{cases} \dot{u} = -v^{2p-1}, \\ \dot{v} = u^{2mp-1} + \epsilon \left(pu^{2mp} + mpv^{2p} \right) (g(u, v) - A), \end{cases}$$
(4)

where ϵ is a small parameter, A > 0, $p, m \in \mathbb{N}$, and g(u, v) is a polynomial of degree n with g(0, 0) = 0.

In this manuscript, we discuss the maximum number of limit cycles of the following polynomial differential system:

$$\begin{cases} \dot{u} = -v^{2p-1} - \epsilon p u f(u, v), \\ \dot{v} = u^{2q-1} - \epsilon q v f(u, v), \end{cases}$$
(5)

where f(u, v) is a polynomial of degree m, ϵ is a small parameter, and $p, q \in \mathbb{N}$. Clearly, system (5) with $\epsilon = 0$ is a Hamiltonian system with Hamiltonian

$$H(u,v) = \frac{1}{2q}u^{2q} + \frac{1}{2p}v^{2p}.$$
 (6)

More precisely, our main results are the following.

Theorem 2. For the sufficiently small $|\varepsilon|$, system (5) has at most

$$\lambda = \left[\frac{m}{2}\right] \max\{p, q\} \tag{7}$$

limit cycles bifurcating from the periodic orbits of the center $\dot{u} = -v^{2p-1}$, $\dot{v} = u^{2q-1}$, by using the averaging theory of first order.

The proof of Theorem 2 is given in Section 3.

Theorem 3. Consider system (5) with q = np, where *n* is a positive integer; then, for $|\varepsilon|$ sufficiently small, the maximum number of limit cycles of the polynomial differential system (5) bifurcating from the periodic orbits of the center $\dot{u} = -v^{2p-1}$, $\dot{v} = u^{2np-1}$ using the averaging theory of first order is

$$(\mathbf{a}).\mu_1 = \frac{1}{2} \left(\left[\frac{m}{2} \right] \left(\left[\frac{m}{2} \right] + 3 \right) \right), \quad \text{if} \left[\frac{m}{2} \right] \le n - 1,$$

$$(\mathbf{b}).\mu_2 = n \left[\frac{m}{2} \right] - \frac{n(n-3)+2}{2}, \quad \text{if} \left[\frac{m}{2} \right] \ge n.$$

$$(8)$$

The proof of Theorem 3 is given in Section 4. Also, an example is given with its limit cycles (see Figure 1).

2. First-Order Averaging Method

Here, we state the basic outcomes from the averaging theory of first order, which will be used to prove the main outcomes.



FIGURE 1: Limit cycles for the system in Example 1 with $\epsilon = 0.01$.

Theorem 4. *Consider the following two initial-value problems:*

$$\dot{u} = \epsilon R(t, u) + \epsilon^2 G(t, u, \epsilon),$$

$$u(0) = u_0,$$
(9)

$$\dot{v} = \epsilon f^0(v),$$

$$v(0) = u_0,$$
(10)

where u, v and $u_0 \in D$ which is an open domain of \mathbb{R} , $t \in [0, \infty)$, $\epsilon \in (0, \epsilon_0]$, R and G are periodic functions with their period T with its variable t, and $f^0(v)$ is the average function of R(t, v) with respect to t, that is,

$$f^{0}(v) = \frac{1}{T} \int_{0}^{T} R(t, v) dt.$$
(11)

Assume that

- (i) R, ∂R/∂u, ∂²R/∂u², G, and ∂G/∂u are well defined, continuous, and bounded by a constant independent by ε ∈ (0, ε₀] in [0, ∞) × D.
- (ii) T is a constant independent of ϵ .
- (iii) v(t) belongs to *D* on the time scale $1/\epsilon$. Then, the following statements hold:

(a) On the time scale $1/\epsilon$, we have

$$u(t) - v(t) = O(\varepsilon), \text{ as } \varepsilon \longrightarrow 0$$
 (12)

(b) If *p* is an equilibrium point of the averaged system (10) such that

$$\frac{\partial f^0}{\partial v}|_{v=p} \neq 0, \tag{13}$$

then system (9) has a *T*-periodic solution $\phi(t, \epsilon) \longrightarrow p$ as $\epsilon \longrightarrow 0$

(c) If (13) is negative, the corresponding periodic solution φ(t, ε) of equation (9) according to (t, u) is asymptotically stable for all ε sufficiently small; if (13) is positive, then it is unstable

For more information about the averaging theory, see, e. g., [15–17].

3. Proof of Theorem 2

The (p.q)-trigonometrical functions were defined by Liapunov [18]. Let $u(\theta) = Cs\theta$ and $v(\theta) = Sn\theta$ be the solution of the following initial value problem:

$$\dot{u} = -v^{2p-1},$$

$$\dot{v} = u^{2q-1},$$

$$u(0) = \sqrt[2]{q} \frac{1}{p} \text{ and } v(0) = 0.$$
(14)

Furthermore, the following properties are satisfied:

(a) The functions $Cs\theta$ and $Sn\theta$ are T-periodic with

$$T = 2p^{(-1/2q)}q^{(-1/2p)}\frac{\Gamma(1/2p)\Gamma(1/2q)}{\Gamma((1/2p) + (1/2q))},$$
(15)

where Γ is the gamma function.

- (b) For p = q = 1, we have $Cs\theta = \cos \theta$ and $Sn\theta = \sin \theta$ (c) $pCs^{2p}\theta + qSn^{2q}\theta = 1$
- (d) Let $Cs\theta$ and $Sn\theta$ be the (1.*q*)-trigonometrical functions, when *i* and *j* are both even (see [19])

$$\int_{0}^{T} Cs^{i}\theta Sn^{j}\theta d\theta = 2q^{-(j+1/2)} \frac{\Gamma(i+1/2q)\Gamma(j+1/2)}{\Gamma((i+1/2q)+(j+1/2))}.$$
(16)

We shall need the first-order averaging theory to prove Theorem 2. We write system (5) in (p, q)-polar coordinates (r, θ) , where $u = r^p Cs\theta$ and $v = r^q Sn\theta$. In this way, system (5) will become written in the standard form for applying the averaging theory. If we write $f(u, v) = \sum_{i+j=0}^{m} a_{i,j} u^i v^j$, then system (5) becomes

$$\left\{ \dot{r} = -\epsilon r \sum_{i+j=0}^{m} \left(a_{i,j} r^{pi+qj} C s^i \theta S n^j \theta \right) \right), \dot{\theta} = r^{2pq-p-q}.$$
(17)

Treating θ as the independent variable, we get from system (17) the following:

$$\frac{\mathrm{d}r}{\mathrm{d}\theta} = \epsilon R\left(r,\theta\right),\tag{18}$$

where

$$R(r,\theta) = -r^{-2pq+p+q+1} \sum_{i+j=0}^{m} \left(a_{i,j} r^{pi+qj} C s^i \theta S n^j \theta \right).$$
(19)

By using the notation which is introduced in Section 2, we get

$$f^{0}(r) = -\frac{r^{-2pq+p+q+1}}{T} \sum_{i+j=0}^{m} \left(a_{i,j} r^{pi+qj} \int_{0}^{T} C s^{i} \theta S n^{j} \theta d\theta \right),$$
(20)

and we write

$$f^{0}(r) = -\frac{r^{-2pq+p+q+1}}{T} \sum_{i+j=0}^{m} a_{i,j} \alpha_{i,j} r^{pi+qj}, \qquad (21)$$

where

$$\alpha_{i,j} = \int_0^T C s^i \theta S n^j \theta d\theta.$$
 (22)

It is known that

$$\begin{aligned} \alpha_{i,j} &= 0, \text{ if } i \text{ or } j \text{ is odd,} \\ \alpha_{i,j} &> 0, \text{ if } i \text{ and } j \text{ are even.} \end{aligned}$$

Hence,

$$f^{0}(r) = -\frac{r^{-2pq+p+q+1}}{T} \sum_{s+k=0}^{[m/2]} a_{2s,2k} \alpha_{2s,2k} r^{2(ps+qk)}.$$
 (24)

For the simplicity of calculation, let $A_{s,k} = a_{2s,2k}\alpha_{2s,2k}$; therefore, (24) can be reduced to

$$f^{0}(r) = -\frac{r^{-2pq+p+q+1}}{T} \sum_{s+k=0}^{[m/2]} A_{s,k} r^{2(ps+qk)}.$$
 (25)

The positive zeros number of $f^0(r)$, as we know, is equal to the following:

$$K(r) = \sum_{s+k=0}^{[m/2]} A_{s,k} r^{2(ps+qk)},$$
(26)

and then, to find the real positive roots of K(r), we must find the zeros of a polynomial in the variable $t = r^2$:

$$H(t) = \sum_{s+k=0}^{[m/2]} A_{s,k} t^{ps+qk}.$$
 (27)

Now, we stretch the polynomial (27) as follows:

$$\begin{split} H(t) &= A_{0,0} + A_{1,0}t^{p} + A_{0,1}t^{q} + A_{2,0}t^{2p} + A_{1,1}t^{p+q} + A_{0,2}t^{2q} + \dots + A_{l,0}t^{lp} + A_{l-1,1}t^{(l-1)p+q} + A_{l-2,2}t^{(l-2)p+2q} \\ &+ \dots + A_{2,l-2}t^{2p+(l-2)q} + A_{1,l-1}t^{p+(l-1)q} + A_{0,l}t^{ql} + \dots + A_{[m/2],0}t^{[m/2]p} + A_{[m/2]-1,1}t^{([m/2]-1)p+q} + A_{[m/2]-2,2}t^{([m/2]-2)p+2q} \\ &+ \dots + A_{2,[m/2]-2}t^{2p+([m/2]-2)q} + A_{1,[m/2]-1}t^{p+([m/2]-1)q} + A_{0,[m/2]}t^{[m/2]q}. \end{split}$$

(28)

So, the degree of H(t) is bounded by $\lambda = [m/2]\max\{p,q\}$, and we conclude that $f^0(r)$ has at most λ positive root r. Hence, Theorem 2 is proved.

4. Proof of Theorem 3

Consider the polynomial differential system (5) with q = np. From equation (25), we obtain

$$f^{0}(r) = -\frac{r^{np(-2p+1)+p+1}}{T} \sum_{s+k=0}^{[m/2]} A_{s,k} r^{2p(s+nk)}.$$
 (29)

The zeros positive number of $f^0(r)$ is equal to the following:

$$S(r) = \sum_{s+k=0}^{[m/2]} A_{s,k} r^{2p(s+nk)}.$$
 (30)

We write (30) as follows:

$$S(r) = A_{0,0} + (A_{1,0}r^{2p} + A_{0,1}r^{2pn}) + (A_{2,0}r^{4p} + A_{1,1}r^{(n+1)2p} + A_{0,2}r^{4np}) + (A_{3,0}r^{6p} + A_{2,1}r^{(n+2)2p} + A_{1,2}r^{(1+2n)2p} + A_{0,3}r^{6np}) \\ \cdot ((A_{4,0}r^{8p} + A_{3,1}r^{(n+3)2p} + A_{2,2}r^{(2+2n)2p} + A_{1,3}r^{(1+3n)2p} + A_{0,4}r^{8np}) + \cdots \\ + \begin{bmatrix} A_{[m/2]-2,0}r^{([m/2]-2)2p} + A_{[m/2]-3,1}r^{([m/2]+n-3)2p} + A_{[m/2]-4,2}r^{([m/2]+2n-4)2p} + \cdots + A_{2,[m/2]-4}r^{(2+([m/2]-4)n)2p} \\ + A_{1,[m/2]-3}r^{(1+([m/2]-3)n)2p} + A_{0,([m/2]-2)}r^{([m/2]-2)2np} \end{bmatrix} \\ + \begin{bmatrix} A_{[m/2]-1,0}r^{([m/2]-1)2p} + A_{[m/2]-2,1}r^{([m/2]+n-2)2p} + A_{[m/2]-3,2}r^{([m/2]+2n-3)2p} + \cdots + A_{2,[m/2]-3}r^{(2+([m/2]-3)n)2p} \\ + A_{1,[m/2]-2}r^{(1+([m/2]-2)n)2p} + A_{0,[m/2]-1}r^{([m/2]-1)2np} \end{bmatrix} \\ + \begin{bmatrix} A_{[m/2],0}r^{[m/2]2p} + A_{[m/2]-1,1}r^{([m/2]+n-1)2p} + A_{[m/2]-2,2}r^{([m/2]+2n-2)2p} + \cdots + A_{2,[m/2]-2}r^{(2+([m/2]-2)n)2p} \\ + A_{1,[m/2]-1}r^{(1+([m/2]-1)n)2p} + A_{0,[m/2]}r^{[m/2]2np} \end{bmatrix} \end{bmatrix}.$$
(31)

Let us write (31) as

$$S(r) = \left[A_{0,0} + A_{1,0}r^{2p} + A_{2,0}r^{4p} + \dots + A_{[m/2]-2,0}r^{([m/2]-2)2p} + A_{[m/2]-1,0}r^{([m/2]-1)2p} + A_{[m/2],0}r^{[m/2]2p}\right] + \\ \cdot \left[A_{0,1}r^{2np} + A_{1,1}r^{(n+1)2p} + A_{2,1}r^{(n+2)2p} + \dots + A_{[m/2]-3,1}r^{(n+[m/2]-3)2p} + A_{[m/2]-2,1}r^{(n+[m/2]-2)2p} + A_{[m/2]-1,1}r^{(n+[m/2]-1)2p}\right] \\ + A_{[m/2]-2,1}r^{(n+[m/2]-2)2p} + A_{2,2}r^{(2n+2)2p} + \dots + A_{[m/2]-4,2}r^{(2n+[m/2]-4)2p} + A_{[m/2]-3,2}r^{(2n+[m/2]-3)2p} + A_{[m/2]-3,2}r^{(2n+[m/2]-3)2p} + A_{[m/2]-2,2}r^{(2n+[m/2]-2)2p}\right] \\ + A_{[m/2]-2,2}r^{(2n+[m/2]-2)2p}\right] \\ + \dots + \left[A_{0,([m/2]-2)}r^{(([m/2]-2)n)2p} + A_{1,[m/2]-2}r^{(1+([m/2]-2)n)2p} + A_{2,[m/2]-2}r^{(2+([m/2]-2)n)2p}\right] \\ + \left[A_{0,[m/2]-1}r^{([m/2]-1)2np} + A_{1,[m/2]-1}r^{(1+([m/2]-1)n)2p}\right] \\ + A_{0,[m/2]}r^{[m/2]n}.$$

To find the number of positive roots of polynomials S(r), we distinguish two cases.

Case 1. For $[m/2] \le n - 1$, the number term in polynomial (32) is

$$\left(\left[\frac{m}{2}\right]+1\right)+\left[\frac{m}{2}\right]+\left(\left[\frac{m}{2}\right]-1\right)$$

$$+\dots+2+1=\frac{1}{2}\left(\left[\frac{m}{2}\right]+2\right)\left(\left[\frac{m}{2}\right]+1\right).$$
(33)

Now, the Descartes theorem of the Appendix will be applied, and the appropriate coefficients $A_{i,j}$ can be selected for the simple positive zeros number of S(r) as at most

$$\mu_1 = \frac{1}{2} \left(\left[\frac{m}{2} \right] + 2 \right) \left(\left[\frac{m}{2} \right] + 1 \right) - 1 = \frac{1}{2} \left(\left[\frac{m}{2} \right] \left(\left[\frac{m}{2} \right] + 3 \right) \right).$$
(34)

Hence, (a) of Theorem 3 is proved.

Case 2. For $[m/2] \ge n$, the number term in polynomial (32) is

$$\left(\left[\frac{m}{2} \right] + 1 \right) + \left[\frac{m}{2} \right] + \left(\left[\frac{m}{2} \right] - 1 \right) + \dots + 2 + 1 - \left(\left[\frac{m}{2} \right] - n + 1 \right) - \left(\left[\frac{m}{2} \right] - n \right) - \left(\left[\frac{m}{2} \right] - n - 1 \right) - \dots - 2 - 1$$

$$= \frac{1}{2} \left[\left(\left[\frac{m}{2} \right] + 2 \right) \left(\left[\frac{m}{2} \right] + 1 \right) - \left(\left[\frac{m}{2} \right] - n + 1 \right) \left(\left[\frac{m}{2} \right] - n + 2 \right) \right] = n \left[\frac{m}{2} \right] - \frac{n(n-3)}{2},$$

$$(35)$$

by Descartes theorem of the Appendix, and we can choose the appropriate coefficients $A_{i,j}$ in order that the simple positive roots number of S(r) is at most

$$\mu_2 = n \left[\frac{m}{2} \right] - \frac{n(n-3)}{2} - 1 = n \left[\frac{m}{2} \right] - \frac{n(n-3) + 2}{2}.$$
 (36)

Hence, (b) of Theorem 3 is proved.

Example 1. We consider system (5), where p = 1, q = 3, and

$$f(u, v) = 2u^{3} + u^{2}v - 7.2365u^{2} + 5v^{2} - 0.5u + 0.7605.$$
(37)

In this case, m = 3, n = 3 and $Cs\theta$ and $Sn\theta$ are T-periodic functions with period T = 8.4131. From equation (5), we obtain

$$f^{0}(r) = -\frac{1}{Tr} \Big(A_{0.0} + A_{1.0}r^{2} + A_{0.1}r^{6} \Big).$$
(38)

Upon using (16), we get

$$\alpha_{0,0} = 8.4131,$$

 $\alpha_{2,0} = 3.6276 \text{ and } \alpha_{0,2} = 2.1033.$
(39)

So,

$$f^{0}(r) = -\frac{1}{8.4131r} \left(6.3982 - 26.251r^{2} + 10.517r^{6} \right).$$
(40)

This polynomial has two positive real roots, $r_1 = 0.5$ and $r_2 = 1.2$. According to statement (a) of Theorem 3, that system has exactly two limit cycles bifurcating from the periodic orbits of the center $\dot{u} = -v$, $\dot{u} = v^5$, using the averaging theory of first order. Figure 1 shows the limit cycles for Example 1.

Appendix

We remember Descartes' theorem regarding the real roots number of a real polynomial (for a proof, see, for example, [20]). Descartes theorem: consider the following real polynomial:

$$p(u) = a_{l_1}u_{l_1} + a_{l_2}u_{l_2} + \dots + a_{l_k}u_{l_k},$$
(A.1)

with $0 \le l_1 < l_2 < \cdots < l_k$ and $a_{l_i} \ne 0$ real constants for $i \in \{1, 2, 3, \dots, k\}$. Since $a_{l_i}a_{l_{i+1}} < 0$, it can said that a_{l_i} and $a_{l_{i+1}}$ admit a variation of sign. If the signs variations number of is n, then p(u) admits at most m positive real zeros. In additios, it is always possible to pick out the coefficients of p(u), where p(u) admits exactly k - 1 positive real zero.

Data Availability

No data were used to support this study.

Conflicts of Interest

This work does not have any conflicts of interest.

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