



# Limit cycles of a second-order differential equation

Ting Chen<sup>a,b</sup>, Jaume Llibre<sup>b,\*</sup>

<sup>a</sup> College of Mathematics and Econometrics, Hunan University, Changsha, 410082, PR China

<sup>b</sup> Departament de Matemàtiques, Universitat Autònoma de Barcelona, 08193 Bellaterra, Barcelona, Catalonia, Spain

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## ABSTRACT

We provide an upper bound for the maximum number of limit cycles bifurcating from the periodic solutions of  $\ddot{x} + x = 0$ , when we perturb this system as follows

$$\ddot{x} + \varepsilon(1 + \cos^m \theta)Q(x, y) + x = 0,$$

where  $\varepsilon > 0$  is a small parameter,  $m$  is an arbitrary non-negative integer,  $Q(x, y)$  is a polynomial of degree  $n$  and  $\theta = \arctan(y/x)$ . The main tool used for proving our results is the averaging theory.

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## 1. Introduction

To determine the number of limit cycles of a differential equation is one of the main problems in the qualitative theory of planar differential system. In 1881 Poincaré [1] defined the notion of *limit cycle* of a planar differential system as a periodic orbit isolated in the set of all periodic orbits of the differential system. And he defined the notion of a *center* of a real planar differential system, i.e. of an isolated equilibrium point having a neighborhood filled with periodic orbits. Later on one way to produce limit cycles is by perturbing the periodic orbits of a center, see for instance the papers [2–5] and the references quoted there.

In [6] Mathieu considered the second order differential equation

$$\ddot{x} + b(1 + \cos t)x = 0, \quad (1)$$

where  $b$  is a real constant. It is called Mathieu equation, which is the simplest mathematical model of an excited system depending on a parameter. The more general Ermakov–Pinney equation is the Mathieu–Duffing type equation

$$\ddot{x} + b(1 + \cos t)x - x^\beta = 0, \quad (2)$$

\* Corresponding author.

E-mail addresses: [chenting0715@126.com](mailto:chenting0715@126.com) (T. Chen), [jllibre@mat.uab.cat](mailto:jllibre@mat.uab.cat) (J. Llibre).

where  $\beta$  is an integer and  $b > 0$ . These equations describe the dynamics of a system with harmonic parametric excitation and a nonlinear term corresponding to a restoring force, see the papers [7–10].

We shall study the limit cycles of a kind of generalization of the second-order differential equations (1) and (2). More precisely, the objective of this paper is to consider the second-order differential equations

$$\ddot{x} + \varepsilon(1 + \cos^m \theta)Q(x, y) + x = 0,$$

where  $Q(x, y)$  is an arbitrary polynomial of degree  $n$ . Eq. (1) is equivalent to the differential system of first order

$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= -x - \varepsilon(1 + \cos^m \theta)Q(x, y). \end{aligned} \quad (3)$$

Many authors are interested in studying the dependence of the number of limit cycles of a differential system with respect to its parameters, and specially on the degree of the polynomials which appear in the system, as for instance in the Hilbert 16th problem see [11–13]. Here our parameters are  $m$  and  $n$ .

We study the maximum number of limit cycles which can bifurcate from the center of system (3) with  $\varepsilon = 0$ , where  $\varepsilon$  is sufficiently small and  $\theta = \arctan(y/x)$ . More precisely, we consider the planar vector field

$$\chi = \chi(x, y) = (y, -x),$$

and we perturb this vector field  $\chi$  as follows

$$\chi_\varepsilon = \chi(x, y) + \varepsilon(1 + \cos^m \theta)(0, Q(x, y)).$$

The main result of this paper is the following. For a definition of averaged function of first order see Section 2 and [4].

**Theorem 1.** *Assume that the average function  $f(r)$  of first order associated to the vector field  $\chi_\varepsilon$  is non-zero and  $\varepsilon > 0$  sufficiently small.*

- (a) *If  $m$  is odd the maximum number of limit cycles of  $\chi_\varepsilon$  bifurcating from the periodic solutions of the center  $\chi$  is at most  $n - 1$  using the averaging theory of first order.*
- (b) *If  $m$  is even the maximum number of limit cycles of  $\chi_\varepsilon$  bifurcating from the periodic solutions of center  $\chi$  is at most  $(n - 1)/2$  or  $(n - 2)/2$ , when  $n$  is odd or even, respectively.*

*Moreover these upper bounds are reached.*

**Theorem 1** is proved in Section 3. Note that the maximum number of limit cycles stated in **Theorem 1** depends on the numbers  $m$  and  $n$ .

We provide a summary about the averaging theory for computing periodic solutions of vector fields that we shall use for proving **Theorem 1** in Section 2.

## 2. Averaging theory for differential systems

In this section we recall some known results of the averaging theory that we shall need for proving **Theorem 1**. For more details on the averaging theory see [4].

Consider a non-autonomous differential equation of the form

$$\frac{dr}{d\theta} = \chi(r, \theta) = \varepsilon F(r, \theta) + \varepsilon^2 R(r, \theta, \varepsilon), \quad (4)$$

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