

Bifurcation Analysis of a Multi-Parameter Liénard Polynomial System

Gaiko, Valery; Vuik, Cornelis; Reijm, Huibert A.J.

DOI

[10.1016/j.ifacol.2018.12.108](https://doi.org/10.1016/j.ifacol.2018.12.108)

Publication date

2018

Document Version

Final published version

Published in

IFAC-PapersOnLine

Citation (APA)

Gaiko, V., Vuik, C., & Reijm, H. A. J. (2018). Bifurcation Analysis of a Multi-Parameter Liénard Polynomial System. *IFAC-PapersOnLine*, 51(33), 144-149. <https://doi.org/10.1016/j.ifacol.2018.12.108>

Important note

To cite this publication, please use the final published version (if applicable).
Please check the document version above.

Copyright

Other than for strictly personal use, it is not permitted to download, forward or distribute the text or part of it, without the consent of the author(s) and/or copyright holder(s), unless the work is under an open content license such as Creative Commons.

Takedown policy

Please contact us and provide details if you believe this document breaches copyrights.
We will remove access to the work immediately and investigate your claim.

Bifurcation Analysis of a Multi-Parameter Liénard Polynomial System[★]

Valery Gaiko^{*} Cornelis Vuiik^{**} Huibert Reijm^{***}

^{*} *United Institute of Informatics Problems, National Academy of Sciences of Belarus, Minsk 220012, Belarus*
(e-mail: valery.gaiko@gmail.com)

^{**} *Institute of Applied Mathematics, Delft University of Technology, 2600 GA Delft, The Netherlands* (e-mail: c.vuik@tudelft.nl)

^{***} *Institute of Applied Mathematics, Delft University of Technology, 2600 GA Delft, The Netherlands* (e-mail: hugoreijm@yahoo.com)

Abstract: In this paper, we study a multi-parameter Liénard polynomial system carrying out its global bifurcation analysis. To control the global bifurcations of limit cycle in this systems, it is necessary to know the properties and combine the effects of all its field rotation parameters. It can be done by means of the development of our bifurcational geometric method based on the application of a canonical system with field rotation parameters. Using this method, we present a solution of Hilbert's Sixteenth Problem on the maximum number of limit cycles and their distribution for the Liénard polynomial system. We also conduct some numerical experiments to illustrate the obtained results.

© 2018, IFAC (International Federation of Automatic Control) Hosting by Elsevier Ltd. All rights reserved.

Keywords: multi-parameter Liénard polynomial system, global bifurcation analysis, field rotation parameter, limit cycle.

1. INTRODUCTION

We develop geometric aspects of bifurcation theory for studying multi-parameter planar polynomial dynamical systems. It gives a global approach to the qualitative analysis of such systems and helps to combine all other approaches, their methods and results. First of all, the two-isocline method which was developed by N. P. Erugin is used; see Gaiko (2003). The isocline portrait is the most natural construction in the corresponding polynomial equation. It is sufficient to have only two isoclines (of zero and infinity) to obtain principal information on the original system, because these two isoclines are the right-hand sides of the system. Geometric properties of isoclines (conics, cubics, quartics, etc.) are well-known, and all isocline portraits can be easily constructed. By means of them, all topologically different qualitative pictures of integral curves to within a number of limit cycles and distinguishing center and focus can be obtained. Thus it is possible to carry out a rough topological classification of the phase portraits for the polynomial systems. It is the first application of Erugin's method. After studying contact and rotation properties of isoclines, the simplest (canonical) systems containing limit cycles can be also constructed. Two groups of parameters can be distinguished in such systems: static and dynamic. Static parameters determine the behavior of the phase trajectories in principle, since they control the number, position and character of singular points in a finite part of the plane (finite singularities). Parameters from the first group determine also a possible

behavior of separatrices and singular points at infinity (infinite singularities) under the variation of the parameters from the second group. Dynamic parameters are rotation parameters. They do not change the number, position and index of finite singularities and involve the vector field into directional rotation. The rotation parameters allow to control infinite singularities, the behavior of limit cycles and separatrices. The cyclicity of singular points and separatrix cycles, the behavior of semi-stable and other multiple limit cycles are controlled by these parameters as well. Therefore, by means of the rotation parameters, it is possible to control all limit cycle bifurcations and to solve the most complicated problems of the qualitative theory of polynomial systems; see Gaiko (2003).

We have already presented a solution of Hilbert's Sixteenth Problem in the quadratic case of polynomial systems proving that for quadratic systems four is really the maximum number of limit cycles and $(3 : 1)$ is their only possible distribution. The proof is carried out by contradiction applying catastrophe theory. On the first step, the non-existence of four limit cycles surrounding a singular point is proved. A canonical system containing three field-rotation parameters is considered and it is supposed that this system has four limit cycles around the origin. Thus we get into some three-dimensional domain of the field rotation parameters being restricted by some conditions on the rest two parameters corresponding to definite cases of singular points in the phase plane. This three-parameter domain of four limit cycles is bounded by three fold bifurcation surfaces forming a swallow-tail bifurcation surface of multiplicity-four limit cycles. Since the corresponding maximal one-parameter family of multiplicity-four limit cycles generated by a field rotation

[★] The first author was supported by the Netherlands Organization for Scientific Research (NWO) and the Institute of Advanced Scientific Studies (IHÉS, France)

is monotonic, it is proved that it cannot be cyclic and terminates either at the origin or on some separatrix cycle surrounding the origin. Besides, we know absolutely precisely the cyclicity of the singular point which is equal to three and therefore we have got a contradiction with the termination principle stating that the multiplicity of limit cycles cannot be higher than the multiplicity (cyclicity) of the singular point in which they terminate. Since we know the concrete properties of all three field rotation parameters in the canonical system and can control simultaneously bifurcations of limit cycles around different singular points, we are able to complete the proof of the theorem; see Gaiko (2003). The same result can be obtained by purely geometric methods as well; see Gaiko (2008).

We have also established some preliminary results on generalizing our ideas and methods to special planar cubic, quartic and other polynomial dynamical systems. In Gaiko et al. (2004), we have constructed a canonical cubic dynamical system of Kukles type and have carried out the global qualitative analysis of its special case corresponding to a generalized Liénard equation. In Gaiko et al. (2017), using the Wintner–Perko termination principle of multiple limit cycles and our bifurcational geometric approach, we have solved the problem on the maximum number and distribution of limit cycles in the general Kukles cubic-linear system. In Botelho et al. (2006), we have established the global qualitative analysis of centrally symmetric cubic systems which are used as learning models of planar neural networks. In Broer et al. (2010), we have carried out the global bifurcation analysis of a quartic dynamical system which models the dynamics of the populations of predators and their prey in a given ecological system. We have also completed the study of multiple limit cycle bifurcations in the well-known FitzHugh–Nagumo neuronal model; see Gaiko (2011). Besides, we have presented a solution of Smale’s Thirteenth Problem; see Smale (1998), proving that the Liénard system with a polynomial of degree $2k+1$ can have at most k limit cycles; see Gaiko (2012a). Generalizing the obtained results, we have presented a solution of Hilbert’s Sixteenth Problem on the maximum number of limit cycles surrounding a singular point for an arbitrary polynomial system; see Gaiko (2012a).

In Section 2 of this paper, applying a canonical system with field rotation parameters and using geometric properties of the spirals filling the interior and exterior domains of limit cycles, we solve the limit cycle problem for the general Liénard polynomial system with an arbitrary (but finite) number of singular points generalizing our previous results which we obtained in Gaiko (2012b) and Gaiko (2012c) under some assumptions on the parameters of the Liénard system. There are many examples in the natural sciences and technology in which this and related systems are applied. Such systems are often used to model either mechanical or electrical, or biomedical systems, and in the literature, many systems are transformed into Liénard type to aid in the investigations. They can be used, e.g., in certain mechanical systems with damping and restoring forces, when modeling wind rock phenomena and surge in jet engines. Such systems can be also used to model resistor-inductor-capacitor circuits with non-linear circuit elements. Recently, e.g., a Liénard system has been shown

to describe the operation of an optoelectronics circuit that uses a resonant tunnelling diode to drive a laser diode to make an optoelectronic voltage controlled oscillator. There are also some examples of using Liénard type systems in ecology and epidemiology. See Gaiko (2012b) and Gaiko (2012c) for the references. In this paper, we conduct some numerical experiments to illustrate the obtained results; see Vuik et al. (2015).

2. LIÉNARD’S POLYNOMIAL SYSTEM

In this Section, we continue studying the Liénard equation

$$\ddot{x} + f(x)\dot{x} + g(x) = 0 \quad (1)$$

and the corresponding dynamical system

$$\dot{x} = y, \quad \dot{y} = -g(x) - f(x)y \quad (2)$$

which we have done in Gaiko (2012b) and Gaiko (2012c).

We suppose that system (2), where $g(x)$ and $f(x)$ are arbitrary polynomial, has an anti-saddle (a node or a focus, or a center) at the origin and write it in the form

$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= -x(1 + a_1x + \dots + a_{2l}x^{2l}) \\ &\quad + y(\alpha_0 + \alpha_1x + \dots + \alpha_{2k}x^{2k}). \end{aligned} \quad (3)$$

Suppose that $a_1^2 + \dots + a_{2l}^2 \neq 0$ in system (3). The finite singularities of (3) are determined by the algebraic system

$$x(1 + a_1x + \dots + a_{2l}x^{2l}) = 0, \quad y = 0. \quad (4)$$

This system always has an anti-saddle at the origin and, in general, can have at most $2l+1$ finite singularities which lie on the x -axis and are distributed so that a saddle (or saddle-node) is followed by a node or a focus, or a center and vice versa; see Bautin et al. (1990). For studying the infinite singularities, the methods applied in Bautin et al. (1990) for Rayleigh’s and van der Pol’s equations and also Erugin’s two-isocline method developed in Gaiko (2003) can be used.

Following Gaiko (2003), we will study limit cycle bifurcations of (3) by means of canonical systems containing field rotation parameters of (3); see Bautin et al. (1990) and Gaiko (2003).

Theorem 1. The Liénard polynomial system (3) with limit cycles can be reduced to one of the canonical forms:

$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= -x(1 + a_1x + \dots + a_{2l}x^{2l}) \\ &\quad + y(\alpha_0 - \beta_1 - \dots - \beta_{2k-1} + \beta_1x + \alpha_2x^2 + \dots \\ &\quad + \beta_{2k-1}x^{2k-1} + \alpha_{2k}x^{2k}) \end{aligned} \quad (5)$$

or

$$\begin{aligned} \dot{x} &= y \equiv P(x, y), \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(\alpha_0 - \beta_1 - \dots - \beta_{2k-1} + \beta_1x + \alpha_2x^2 + \dots \\ &\quad + \beta_{2k-1}x^{2k-1} + \alpha_{2k}x^{2k}) \equiv Q(x, y), \end{aligned} \quad (6)$$

where $1 + a_1x + \dots + a_{2l}x^{2l} \neq 0$, $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ are field rotation parameters and $\beta_1, \beta_3, \dots, \beta_{2k-1}$ are semi-rotation parameters.

Proof. Let us compare system (3) with (5) and (6). It is easy to see that system (5) has the only finite singular point: an anti-saddle at the origin. System (6) has at list two singular points including an anti-saddle at the origin and a saddle which, without loss of generality, can be always putted into the point $(1, 0)$. Instead of the odd parameters $\alpha_1, \alpha_3, \dots, \alpha_{2k-1}$ in system (3), also without loss of generality, we have introduced new parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$ into (5) and (6).

We will study now system (6) (system (5) can be studied absolutely similarly). Let all of the parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ and $\beta_1, \beta_3, \dots, \beta_{2k-1}$ vanish in this system,

$$\dot{x} = y, \quad \dot{y} = x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}), \quad (7)$$

and consider the corresponding equation

$$\frac{dy}{dx} = \frac{x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1})}{y} \equiv F(x, y). \quad (8)$$

Since $F(x, -y) = -F(x, y)$, the direction field of (8) (and the vector field of (7) as well) is symmetric with respect to the x -axis. It follows that for arbitrary values of the parameters $b_1, \dots, b_{2l-1}$ system (7) has centers as anti-saddles and cannot have limit cycles surrounding these points. Therefore, we can fix the parameters $b_1, \dots, b_{2l-1}$ in system (6), fixing the position of its finite singularities on the x -axis.

To prove that the even parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ rotate the vector field of (6), let us calculate the following determinants:

$$\begin{aligned} \Delta_{\alpha_0} &= PQ'_{\alpha_0} - QP'_{\alpha_0} = y^2 \geq 0, \\ \Delta_{\alpha_2} &= PQ'_{\alpha_2} - QP'_{\alpha_2} = x^2y^2 \geq 0, \\ &\dots\dots\dots \\ \Delta_{\alpha_{2k}} &= PQ'_{\alpha_{2k}} - QP'_{\alpha_{2k}} = x^{2k}y^2 \geq 0. \end{aligned}$$

By definition of a field rotation parameter; see Bautin et al. (1990), Gaiko (2003), and Perko (2002), for increasing each of the parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$, under the fixed others, the vector field of system (6) is rotated in the positive direction (counterclockwise) in the whole phase plane; and, conversely, for decreasing each of these parameters, the vector field of (6) is rotated in the negative direction (clockwise).

Calculating the corresponding determinants for the parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$, we can see that

$$\begin{aligned} \Delta_{\beta_1} &= PQ'_{\beta_1} - QP'_{\beta_1} = (x-1)y^2, \\ \Delta_{\beta_3} &= PQ'_{\beta_3} - QP'_{\beta_3} = (x^3-1)y^2, \\ &\dots\dots\dots \\ \Delta_{\beta_{2k-1}} &= PQ'_{\beta_{2k-1}} - QP'_{\beta_{2k-1}} = (x^{2k-1}-1)y^2. \end{aligned}$$

It follows from Bautin et al. (1990) and Gaiko (2003) that, for increasing each of the parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$, under the fixed others, the vector field of system (6) is rotated in the positive direction (counterclockwise) in the half-plane $x > 1$ and in the negative direction (clockwise) in the half-plane $x < 1$ and vice versa for decreasing each of these parameters. We will call these parameters as semi-rotation ones.

Thus, for studying limit cycle bifurcations of (3), it is sufficient to consider the canonical systems (5) and (6) containing the field rotation parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ and the semi-rotation parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$. The theorem is proved.

By means of the canonical systems (5) and (6), we will prove the following theorem.

Theorem 2. The Liénard polynomial system (3) can have at most $k + l + 1$ limit cycles, $k + 1$ surrounding the origin and l surrounding one by one the other singularities of (3).

Proof. According to Theorem 1, for the study of limit cycle bifurcations of system (3), it is sufficient to consider the canonical systems (5) and (6) containing the field rotation parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ and the semi-rotation parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$. We will work with (6) again (system (5) can be considered in a similar way).

Vanishing all of the parameters $\alpha_0, \alpha_2, \dots, \alpha_{2k}$ and $\beta_1, \beta_3, \dots, \beta_{2k-1}$ in (6), we will have system (7) which is symmetric with respect to the x -axis and has centers as anti-saddles. Its center domains are bounded by either separatrix loops or digons of the saddles or saddle-nodes of (7) lying on the x -axis.

Let us input successively the semi-rotation parameters $\beta_1, \beta_3, \dots, \beta_{2k-1}$ into system (7) beginning with the parameters at the highest degrees of x and alternating with their signs. So, begin with the parameter β_{2k-1} and let, for definiteness, $\beta_{2k-1} > 0$:

$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(-\beta_{2k-1} + \beta_{2k-1}x^{2k-1}). \end{aligned} \quad (9)$$

In this case, the vector field of (9) is rotated in the negative direction (clockwise) in the half-plane $x < 1$ turning the center at the origin into a rough stable focus. All of the other centers lying in the half-plane $x > 1$ become rough unstable foci, since the vector field of (9) is rotated in the positive direction (counterclockwise) in this half-plane; see Bautin et al. (1990) and Gaiko (2003).

Fix β_{2k-1} and input the parameter $\beta_{2k-3} < 0$ into (9):

$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(-\beta_{2k-3} - \beta_{2k-1} + \beta_{2k-3}x^{2k-3} + \beta_{2k-1}x^{2k-1}). \end{aligned} \quad (10)$$

Then the vector field of (10) is rotated in the opposite directions in each of the half-planes $x < 1$ and $x > 1$. Under decreasing β_{2k-3} , when $\beta_{2k-3} = -\beta_{2k-1}$, the focus at the origin becomes nonrough (weak), changes the character of its stability and generates a stable limit cycle. All of the other foci in the half-plane $x > 1$ will also generate unstable limit cycles for some values of β_{2k-3} after changing the character of their stability. Under further decreasing β_{2k-3} , all of the limit cycles will expand disappearing on separatrix cycles of (10); see Bautin et al. (1990) and Gaiko (2003).

Denote the limit cycle surrounding the origin by Γ_0 , the domain outside the cycle by D_{01} , the domain inside the cycle by D_{02} and consider logical possibilities of

the appearance of other (semi-stable) limit cycles from a “trajectory concentration” surrounding this singular point. It is clear that, under decreasing the parameter β_{2k-3} , a semi-stable limit cycle cannot appear in the domain D_{02} , since the focus spirals filling this domain will untwist and the distance between their coils will increase because of the vector field rotation; see Gaiko (2003).

By contradiction, we can also prove that a semi-stable limit cycle cannot appear in the domain D_{01} . Suppose it appears in this domain for some values of the parameters $\beta_{2k-1}^* > 0$ and $\beta_{2k-3}^* < 0$. Return to system (7) and change the inputting order for the semi-rotation parameters. Input first the parameter $\beta_{2k-3} < 0$:

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(-\beta_{2k-3} + \beta_{2k-3}x^{2k-3}).\end{aligned}\quad (11)$$

Fix it under $\beta_{2k-3} = \beta_{2k-3}^*$. The vector field of (11) is rotated counterclockwise and the origin turns into a rough unstable focus. Inputting the parameter $\beta_{2k-1} > 0$ into (11), we get again system (10) the vector field of which is rotated clockwise. Under this rotation, a stable limit cycle Γ_0 will appear from a separatrix cycle for some value of β_{2k-1} . This cycle will contract, the outside spirals winding onto the cycle will untwist and the distance between their coils will increase under increasing β_{2k-1} to the value β_{2k-1}^* . It follows that there are no values of $\beta_{2k-3} < 0$ and $\beta_{2k-1}^* > 0$ for which a semi-stable limit cycle could appear in the domain D_{01} .

This contradiction proves the uniqueness of a limit cycle surrounding the origin in system (10) for any values of the parameters β_{2k-3} and β_{2k-1} of different signs. Obviously, if these parameters have the same sign, system (10) has no limit cycles surrounding the origin at all. On the same reason, this system cannot have more than l limit cycles surrounding the other singularities (foci or nodes) of (10) one by one.

It is clear that inputting the other semi-rotation parameters $\beta_{2k-5}, \dots, \beta_1$ into system (10) will not give us more limit cycles, since all of these parameters are rough with respect to the origin and the other anti-saddles lying in the half-plane $x > 1$. Therefore, the maximum number of limit cycles for the system

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(-\beta_1 - \dots - \beta_{2k-3} - \beta_{2k-1} + \beta_1x + \dots \\ &\quad + \beta_{2k-3}x^{2k-3} + \beta_{2k-1}x^{2k-1})\end{aligned}\quad (12)$$

is equal to $l + 1$ and they surround the anti-saddles (foci or nodes) of (12) one by one.

Suppose that $\beta_1 + \dots + \beta_{2k-3} + \beta_{2k-1} > 0$ and input the last rough parameter $\alpha_0 > 0$ into system (12):

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(\alpha_0 - \beta_1 - \dots - \beta_{2k-1} + \beta_1x + \dots + \beta_{2k-1}x^{2k-1}).\end{aligned}\quad (13)$$

This parameter rotating the vector field of (13) counterclockwise in the whole phase plane also will not give us

more limit cycles, but under increasing α_0 , when $\alpha_0 = \beta_1 + \dots + \beta_{2k-1}$, we can make the focus at the origin nonrough (weak), after the disappearance of the limit cycle Γ_0 in it. Fix this value of the parameter α_0 ($\alpha_0 = \alpha_0^*$):

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1}).\end{aligned}\quad (14)$$

Let us input now successively the other field rotation parameters $\alpha_2, \dots, \alpha_{2k}$ into system (14) beginning again with the parameters at the highest degrees of x and alternating with their signs. So, begin with the parameter α_{2k} and let $\alpha_{2k} < 0$:

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_{2k}x^{2k}).\end{aligned}\quad (15)$$

In this case, the vector field of (15) is rotated clockwise in the whole phase plane and the focus at the origin changes the character of its stability generating again a stable limit cycle. The limit cycles surrounding the other singularities of (15) can also still exist. Denote the limit cycle surrounding the origin by Γ_1 , the domain outside the cycle by D_1 and the domain inside the cycle by D_2 . The uniqueness of a limit cycle surrounding the origin (and limit cycles surrounding the other singularities) for system (15) can be proved by contradiction like we have done above for (10).

Let system (15) have the unique limit cycle Γ_1 surrounding the origin and l limit cycles surrounding the other anti-saddles of (15). Fix the parameter $\alpha_{2k} < 0$ and input the parameter $\alpha_{2k-2} > 0$ into (15):

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &\quad + y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_{2k-2}x^{2k-2} + \alpha_{2k}x^{2k}).\end{aligned}\quad (16)$$

Then the vector field of (16) is rotated in the opposite direction (counterclockwise) and the focus at the origin immediately changes the character of its stability (since its degree of nonroughness decreases and the sign of the field rotation parameter at the lower degree of x changes) generating the second (unstable) limit cycle Γ_2 . The limit cycles surrounding the other singularities of (16) can only disappear in the corresponding foci (because of their roughness) under increasing the parameter α_{2k-2} . Under further increasing α_{2k-2} , the limit cycle Γ_2 will join with Γ_1 forming a semi-stable limit cycle, Γ_{12} , which will disappear in a “trajectory concentration” surrounding the origin. Can another semi-stable limit cycle appear around the origin in addition to Γ_{12} ? It is clear that such a limit cycle cannot appear either in the domain D_1 bounded on the inside by the cycle Γ_1 or in the domain D_3 bounded by the origin and Γ_2 because of the increasing distance between the spiral coils filling these domains under increasing the parameter.

To prove the impossibility of the appearance of a semi-stable limit cycle in the domain D_2 bounded by the cycles Γ_1 and Γ_2 (before their joining), suppose the contrary, i.e., that for some values of these parameters, $\alpha_{2k}^* < 0$

and $\alpha_{2k-2}^* > 0$, such a semi-stable cycle exists. Return to system (14) again and input first the parameter $\alpha_{2k-2} > 0$:

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &+ y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_{2k-2}x^{2k-2}).\end{aligned}\quad (17)$$

This parameter rotates the vector field of (17) counter-clockwise preserving the origin as a nonrough stable focus.

Fix this parameter under $\alpha_{2k-2} = \alpha_{2k-2}^*$ and input the parameter $\alpha_{2k} < 0$ into (17) getting again system (16). Since, by our assumption, this system has two limit cycles surrounding the origin for $\alpha_{2k} > \alpha_{2k}^*$, there exists some value of the parameter, α_{2k}^{12} ($\alpha_{2k}^{12} < \alpha_{2k}^* < 0$), for which a semi-stable limit cycle, Γ_{12} , appears in system (16) and then splits into a stable cycle Γ_1 and an unstable cycle Γ_2 under further decreasing α_{2k} . The formed domain D_2 bounded by the limit cycles Γ_1 , Γ_2 and filled by the spirals will enlarge since, on the properties of a field rotation parameter, the interior unstable limit cycle Γ_2 will contract and the exterior stable limit cycle Γ_1 will expand under decreasing α_{2k} . The distance between the spirals of the domain D_2 will naturally increase, which will prevent the appearance of a semi-stable limit cycle in this domain for $\alpha_{2k} < \alpha_{2k}^{12}$.

Thus, there are no such values of the parameters, $\alpha_{2k}^* < 0$ and $\alpha_{2k-2}^* > 0$, for which system (16) would have an additional semi-stable limit cycle surrounding the origin. Obviously, there are no other values of the parameters α_{2k} and α_{2k-2} for which system (16) would have more than two limit cycles surrounding this singular point. On the same reason, additional semi-stable limit cycles cannot appear around the other singularities (foci or nodes) of (16). Therefore, $l + 2$ is the maximum number of limit cycles in system (16).

Suppose that system (16) has two limit cycles, Γ_1 and Γ_2 , surrounding the origin and l limit cycles surrounding the other antisaddles of (16) (this is always possible if $-\alpha_{2k} \gg \alpha_{2k-2} > 0$). Fix the parameters α_{2k} , α_{2k-2} and consider a more general system inputting the third parameter, $\alpha_{2k-4} < 0$, into (16):

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &+ y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_{2k-4}x^{2k-4} \\ &+ \alpha_{2k-2}x^{2k-2} + \alpha_{2k}x^{2k}).\end{aligned}\quad (18)$$

For decreasing α_{2k-4} , the vector field of (18) will be rotated clockwise and the focus at the origin will immediately change the character of its stability generating a third (stable) limit cycle, Γ_3 . With further decreasing α_{2k-4} , Γ_3 will join with Γ_2 forming a semi-stable limit cycle, Γ_{23} , which will disappear in a “trajectory concentration” surrounding the origin; the cycle Γ_1 will expand disappearing on a separatrix cycle of (18).

Let system (18) have three limit cycles surrounding the origin: Γ_1 , Γ_2 , Γ_3 . Could an additional semi-stable limit cycle appear with decreasing α_{2k-4} after splitting of which system (18) would have five limit cycles around the origin? It is clear that such a limit cycle cannot appear either in the domain D_2 bounded by the cycles Γ_1 and Γ_2 or in

the domain D_4 bounded by the origin and Γ_3 because of the increasing distance between the spiral coils filling these domains after decreasing α_{2k-4} . Consider two other domains: D_1 bounded on the inside by the cycle Γ_1 and D_3 bounded by the cycles Γ_2 and Γ_3 . As before, we will prove the impossibility of the appearance of a semi-stable limit cycle in these domains by contradiction.

Suppose that for some set of values of the parameters $\alpha_{2k}^* < 0$, $\alpha_{2k-2}^* > 0$ and $\alpha_{2k-4}^* < 0$ such a semi-stable cycle exists. Return to system (14) again inputting first the parameters $\alpha_{2k-2} > 0$ and $\alpha_{2k-4} < 0$:

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &+ y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_{2k-4}x^{2k-4} + \alpha_{2k}x^{2k}).\end{aligned}\quad (19)$$

Fix the parameter α_{2k-2} under the value α_{2k-2}^* . With decreasing α_{2k-4} , a separatrix cycle formed around the origin will generate a stable limit cycle Γ_1 . Fix α_{2k-4} under the value α_{2k-4}^* and input the parameter $\alpha_{2k} > 0$ into (19) getting system (18).

Since, by our assumption, (18) has three limit cycles for $\alpha_{2k} > \alpha_{2k}^*$, there exists some value of the parameter α_{2k}^{23} ($\alpha_{2k}^{23} < \alpha_{2k}^* < 0$) for which a semi-stable limit cycle, Γ_{23} , appears in this system and then splits into an unstable cycle Γ_2 and a stable cycle Γ_3 with further decreasing α_{2k} . The formed domain D_3 bounded by the limit cycles Γ_2 , Γ_3 and also the domain D_1 bounded on the inside by the limit cycle Γ_1 will enlarge and the spirals filling these domains will untwist excluding a possibility of the appearance of a semi-stable limit cycle there.

All other combinations of the parameters α_{2k} , α_{2k-2} , and α_{2k-4} are considered in a similar way. It follows that system (18) can have at most $l + 3$ limit cycles.

If we continue the procedure of successive inputting the field rotation parameters, $\alpha_{2k}, \dots, \alpha_2$, into system (14),

$$\begin{aligned}\dot{x} &= y, \\ \dot{y} &= x(x-1)(1 + b_1x + \dots + b_{2l-1}x^{2l-1}) \\ &+ y(\beta_1x + \dots + \beta_{2k-1}x^{2k-1} + \alpha_2x^2 + \dots + \alpha_{2k}x^{2k}),\end{aligned}\quad (20)$$

it is possible to obtain k limit cycles surrounding the origin and l surrounding one by one the other singularities (foci or nodes) ($-\alpha_{2k} \gg \alpha_{2k-2} \gg -\alpha_{2k-4} \gg \alpha_{2k-6} \gg \dots$).

Then, by means of the parameter $\alpha_0 \neq \beta_1 + \dots + \beta_{2k-1}$ ($\alpha_0 > \alpha_0^*$, if $\alpha_2 < 0$, and $\alpha_0 < \alpha_0^*$, if $\alpha_2 > 0$), we will have the canonical system (6) with an additional limit cycle surrounding the origin and can conclude that this system (i.e., the Liénard polynomial system (3) as well) has at most $k + l + 1$ limit cycles, $k + 1$ surrounding the origin and l surrounding one by one the antisaddles (foci or nodes) of (6) (and (3) as well). The theorem is proved.

REFERENCES

- N.N. Bautin and E.A. Leontovich. *Methods and Examples of the Qualitative Analysis of Dynamical Systems in a Plane*. Nauka, Moscow, 1990 (in Russian).
- F. Botelho and V.A. Gaiko. Global analysis of planar neural networks. *Nonlinear Anal.*, 64, 1002–1011, 2006.

- H.W. Broer and V.A. Gaiko. Global qualitative analysis of a quartic ecological model. *Nonlinear Anal.*, 72, 628–634, 2010.
- V.A. Gaiko. *Global Bifurcation Theory and Hilbert's Sixteenth Problem*. Kluwer Academic Publishers, Boston, 2003.
- V.A. Gaiko and W.T. van Horssen. Global bifurcations of limit and separatrix cycles in a generalized Liénard system. *Nonlinear Anal.*, 59, 189–198, 2004.
- V.A. Gaiko. Limit cycles of quadratic systems. *Nonlinear Anal.*, 69, 2150–2157, 2008.
- V.A. Gaiko. Multiple limit cycle bifurcations of the FitzHugh–Nagumo neuronal model. *Nonlinear Anal.*, 74, 7532–7542, 2011.
- V.A. Gaiko. On limit cycles surrounding a singular point. *Differ. Equ. Dyn. Syst.*, 20, 329–337, 2012.
- V.A. Gaiko. The applied geometry of a general Liénard polynomial system. *Appl. Math. Letters*, 25, 2327–2331, 2012.
- V.A. Gaiko. Limit cycle bifurcations of a general Liénard system with polynomial restoring and damping functions. *Int. J. Dyn. Syst. Differ. Equ.*, 4, 242–254, 2012.
- V.A. Gaiko, J.-M. Ginoux, and C. Vuik. The termination principle of multiple limit cycles for the Kukles cubic system. *Cyber. Phys.*, 6, 195–200, 2017.
- L. Perko. *Differential Equations and Dynamical Systems*. Springer–Verlag, New York, 2002.
- S. Smale. Mathematical problems for the next century. *Math. Intellig.*, 20, 7–15, 1998.
- C. Vuik, F.J. Vermolen, M.B. van Gijzen, and M.J. Vuik. *Numerical Methods for Ordinary Differential Equations*. Delft Academic Press, Delft, 2015.