

# Qualitative studies of some biochemical models

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## Outlines:

- Introduction
- Some basics from the elimination theory
- Applications of the elimination theory to detecting Hopf bifurcations
- Invariant surfaces
- Limit cycles in a three dimensional model

## References:

- Y. Li, V.G. Romanovski, Hopf bifurcations in a Predator-Prey Model with an Omnivore, preprint, 2019.
- Y. Xia, M. Grašič, W. Huang and V. G. Romanovski, Limit Cycles in a Model of Olfactory Sensory Neurons, *International Journal of Bifurcation and Chaos*, Vol. 29, No. 3 (2019) 1950038.
- V. Antonov, W. Fernandes, V. G. Romanovski and N. L. Shcheglova, First integrals of the May-Leonard asymmetric system, *Mathematics*, vol. 7, no. 3 (2019) 1-15.

## Predator-prey model

$$\frac{dx}{dt} = x(\alpha - \beta y), \quad \frac{dy}{dt} = -y(\gamma - \delta x) \quad (1)$$

- $y$  is the number of some predator;
- $x$  is the number of its prey;
- $\frac{dx}{dt} = \dot{x}$  and  $\frac{dy}{dt} = \dot{y}$  represent the growth of the two populations against time  $t$ .

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- System (1) is called Lotka-Volterra system

## May-Leonard model

May and Leonard (SIAM J. Appl. Math., 1975):

$$\begin{aligned}\dot{x} &= x(1 - x - \alpha y - \beta z), \\ \dot{y} &= y(1 - \beta x - y - \alpha z), \\ \dot{z} &= z(1 - \alpha x - \beta y - z).\end{aligned}\tag{2}$$

where  $\alpha, \beta$  are non-negative parameters.

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Some studies on classical May-Leonard system:

- May and Leonard (1975), dynamic aspects;
- Schuster, Sigmund and Wolf (1979), dynamic aspects;
- Leach and Miritzis (2006), first integrals;
- Blé, Castellanos, Llibre and Quilantán (2013), integrability.

## May-Leonard asymmetric model

$$\begin{aligned}\dot{x} &= x(1 - x - \alpha_1 y - \beta_1 z), \\ \dot{y} &= y(1 - \beta_2 x - y - \alpha_2 z), \\ \dot{z} &= z(1 - \alpha_3 x - \beta_3 y - z).\end{aligned}\tag{3}$$

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Some studies on May-Leonard asymmetric system:

- Chi, Hsu and Wu (1998), dynamic aspects;
- van der Hoff, Greeff and Fay (2009), dynamic aspects;
- Antonov, Dolićanin, R. and Tóth (2016), periodic solutions, first integrals.

Chi, Hsu and Wu (SIAM J. Appl. Math. 1998) studied (3) under assumptions

$$0 < \alpha_i < 1 < \beta_i \quad (1 \leq i \leq 3). \quad (4)$$

$$A_i = 1 - \alpha_i, \quad B_i = \beta_i - 1, \quad (1 \leq i \leq 3).$$

Chi, Hsu and Wu showed:

under (4) system (3) has a unique interior equilibrium  $P$ , which is locally asymptotically stable if  $A_1A_2A_3 > B_1B_2B_3$ , and if  $A_1A_2A_3 < B_1B_2B_3$ , then  $P$  is a saddle point with a one-dimensional stable manifold. They also have shown that if  $A_1A_2A_3 \neq B_1B_2B_3$ , then the system does not have periodic solutions, and if

$$A_1A_2A_3 = B_1B_2B_3, \quad (5)$$

then there is a family of periodic solutions.

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$$\dot{x} = x(1 - bx - y - z), \quad \dot{y} = y(-c + x), \quad \dot{z} = z(-e + fx + gy - \beta z). \quad (6)$$

$x$  – the density of prey,  $y$  – the density of its predator,  $z$  – of the scavenger population.  $b$  is the carrying capacity of the prey,  $\beta$  is of the scavenger,  $c$  is the death rate of the predator in the absence of prey,  $e$  is the death rate of the scavenger in the absence of its food ( $y$  and  $x$ ),  $f$  is the efficiency that  $z$  preys upon  $x$ ,  $g$  is the degree of efficiency that the scavenger benefits from carcasses of predator  $y$ .

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In all models:

- Right hand sides are polynomial or rational functions
- Depend on many parameters

## Elimination of variables

- How to eliminate some variables from the system:

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# Elimination of variables

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- Gröbner bases

The variety of the ideal  $I = \langle f_1, \dots, f_m \rangle \subset k[x_1, \dots, x_n]$  in  $k^n$ , denoted  $\mathbf{V}(I)$ , is the zero set of all polynomials of  $I$ ,

$$\mathbf{V}(I) = \{A = (a_1, \dots, a_n) \in k^n \mid f(A) = 0 \text{ for all } f \in I\},$$

where  $k$  is a field, e.g.  $= \mathbb{Q}, \mathbb{R}, \mathbb{C}$ .

We want to eliminate  $x_1, \dots, x_\ell$  ( $\ell < n$ ) from

$$f_1(x_1, \dots, x_n) = \dots = f_m(x_1, \dots, x_n) = 0.$$

For an ideal  $I$  in  $k[x_1, \dots, x_n]$  we denote by  $\mathbf{V}(I)$  its variety. Let us fix  $\ell \in \{0, 1, \dots, n-1\}$ . The  $\ell$ -th *elimination ideal* of  $I$  is the ideal  $I_\ell = I \cap k[x_{\ell+1}, \dots, x_n]$ . Any point  $(a_{\ell+1}, \dots, a_n) \in \mathbf{V}(I_\ell)$  is called a *partial solution* of the system  $\{f = 0 : f \in I\}$ .

The projection of a variety in  $k^n$  onto  $k^{n-\ell}$  is not necessarily a variety.

### Theorem (Closure Theorem)

*Let  $V = \mathbf{V}(f_1, \dots, f_s)$  be an affine variety in  $\mathbb{C}^n$  and let  $I_\ell$  be the  $\ell$ -th elimination ideal for the ideal  $I = \langle f_1, \dots, f_s \rangle$ . Then  $\mathbf{V}(I_\ell)$  is the smallest affine variety containing  $\pi_\ell(V) \subset \mathbb{C}^{n-\ell}$  (that is,  $\mathbf{V}(I_\ell)$  is the Zariski closure of  $\pi_\ell(V)$ ).*



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Elimination "by hand":

$$x = 1/y, \quad x = 1/z, \quad y \neq 0, \quad z \neq 0 \implies x = 1/a, \quad y = a, \quad z = a, \quad a \neq 0.$$

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Elimination using the Elimination theorem:

The reduced GB of  $I = \langle xy - 1, xz - 1 \rangle$  with  $\text{lex } x > y > z$  is

$\{xz - 1, y - z\}$ .  $\implies I_1 = \langle y - z \rangle$ .  $\implies \mathbf{V}(I_1)$  is the line  $y = z$ . Partial solutions are  $\{(a, a) : a \in \mathbb{C}\}$ .  $(a, a)$  for which  $a \neq 0$  can be extended to  $(1/a, a, a)$ , except of  $(0, 0)$ .

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### Theorem (Extension Theorem)

*Let  $I = \langle f_1, \dots, f_s \rangle$  be a nonzero ideal in the ring  $\mathbb{C}[x_1, \dots, x_n]$  and let  $I_1$  be the first elimination ideal for  $I$ . Write the generators of  $I$  in the form  $f_j = g_j(x_2, \dots, x_n)x_1^{N_j} + \tilde{g}_j$ , where  $N_j \in \{\mathbb{N} \cup 0\}$ ,  $g_j \in \mathbb{C}[x_2, \dots, x_n]$  are nonzero polynomials, and  $\tilde{g}_j$  are the sums of terms of  $f_j$  of degree less than  $N_j$  in  $x_1$ . Consider a partial solution  $(a_2, \dots, a_n) \in \mathbf{V}(I_1)$ . If  $(a_2, \dots, a_n) \notin \mathbf{V}(g_1, \dots, g_s)$ , then there exists  $a_1$  such that  $(a_1, a_2, \dots, a_n) \in \mathbf{V}(I)$ .*

## Conditions for existence of Hopf bifurcations

$$\dot{x} = x(1 - bx - y - z), \quad \dot{y} = y(-c + x), \quad \dot{z} = z(-e + fx + gy - \beta z). \quad (6)$$

System (6) has 6 equilibrium points, but all coordinates are positive only at  $A(x_0, y_0, z_0)$ ,

$$x_0 = c, \quad y_0 = -\frac{b\beta c - \beta + cf - e}{\beta + g}, \quad z_0 = \frac{c(f - bg) - e + g}{bet + g}. \quad (7)$$

The Jacobian at  $A$  is

$$J = \begin{pmatrix} -bc & -c & -c \\ \frac{-bc\beta + \beta + e - cf}{\beta + g} & 0 & 0 \\ \frac{f(-e + g + c(f - bg))}{\beta + g} & \frac{g(-e + g + c(f - bg))}{\beta + g} & \frac{\beta(e - cf + bcg - g)}{\beta + g} \end{pmatrix}. \quad (8)$$

The eigenvalues of  $J$  are complicated. The characteristic polynomial of  $J$ :

$$p(u) = \frac{1}{\beta + g} ((-\beta - g)u^3 + (\beta(e - cf - g) + bc(\beta(-1 + g) - g))u^2 + (c(e(-1 + f) + f(c - cf - g + bcg) + \beta(-1 + b(c + e - cf - g) + b^2cg)))u - c(\beta(bc - 1) - e + cf)(e - cf - g + bcg)). \quad (9)$$

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Thus,  $p(u)$  can be written in the form

$$\tilde{p}(u) = -(u + b_0)(u^2 + w^2) \quad (10)$$

if two eigenvalues of  $J$  are pure imaginary ( $u_{1,2} = \pm iw$ ). Equating the coefficients of  $u$  on both sides of  $p(u) = \tilde{p}(u)$ :

$$\begin{aligned}
 &bc(\beta(-g) + \beta + g) + b_0(\beta + g) + \beta(cf - e + g) = 0, \\
 &\beta(bc^3(bg - f) + c^2(be - 2bg + f) + b_0w^2 + c(g - e)) + \\
 &c^3f(bg - f) + c^2(-beg + 2ef - fg) + b_0gw^2 + ce(g - e) = 0, \quad (11) \\
 &\beta(bc^2(bg - f + 1) + c(be - bg - 1) + w^2) + \\
 &c^2f(bg - f + 1) + gw^2 + c(e(f - 1) - fg) = 0.
 \end{aligned}$$

$p(u)$  can be represented as  $\tilde{p}(u) = -(u + b_0)(u^2 + w^2)$  only for those values of parameters of (6) for which system (11) has a solution. To find such values of parameters we eliminate from (9)  $b_0, w$ .

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- $w$  should be different from zero.

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- $w$  should be different from zero.

We add to (11) the equation  $1 - vw = 0$ , where  $v$  is a new variable, and then eliminate  $b_0, w, v$ .

We compute in  $\mathbb{Q}[v, w, b_0, b, f, g, \beta, e, c]$  a Gröbner basis  $\tilde{G}$  (consists of 30 polynomials) of the ideal with respect to the lexicographic term order with  $v \succ w \succ b_0 \succ b \succ f \succ g \succ \beta \succ e \succ c$  and find that the third elimination ideal is  $\langle F \rangle$  generated by

$$\begin{aligned}
 F = & b^3 \beta c^2 (\beta(-1+g)-g)g + (e-cf-g)(\beta f(e-cf) + (\beta+e-(\beta+c)f)g) \\
 & b(cg(e(1-f+g)+f(c(-1+f-g)+g)) + \beta^2(c^2 f^2 + (e-g)^2 + c(1-2ef+2fg \\
 & \beta c(cf(-1+f+g-2fg)+g(1+f+2g-2fg)+e(1-g+f(-1+2g)))) - \\
 & (b^2 c(cfg^2 + \beta^2(c+e-cf-g-2eg+2cfg+2g^2) + \beta g(e-g+c(1+g-fg)))).
 \end{aligned}$$

(12)

Denote by  $D$  the discriminant  $p(u)$ .

### Theorem

*If all the coefficients of (6) and the coordinates of  $A$  are positive, then  $J$  has a pair of pure imaginary eigenvalues if and only if  $F = 0$  and  $D < 0$ .*

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Proof. By the Closure Theorem for “almost all” values of parameters  $b, f, g, \beta, e, c$  satisfying the condition  $F(b, f, g, \beta, e, c) = 0$  our system has a solution. However it can happen that for some values of parameters it does not hold.

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The Gröbner basis  $\tilde{G}$  contains the polynomials

$$\tilde{g}_1 = (g + \beta)b_0 - bg\beta c + bgc + b\beta c + f\beta c + g\beta - \beta e$$

$$\tilde{g}_2 = (g + \beta)w^2 + b^2g\beta c^2 + bfgc^2 - bf\beta c^2 - bg\beta c + b\beta ec + b\beta c^2 - f^2c^2 - fgc + fec + fc^2 - \beta c - ec,$$

$$\tilde{g}_3 = c(-\beta c + b\beta c^2 + \beta e - ce + e^2 - \beta cf + c^2 f - cef - \beta g + b\beta cg - eg + bceg)v + \beta cw + b\beta cw - \beta ew + \beta cfw + \beta gw + cgw + bcbgw - b\beta cgw$$

$$\tilde{g}_4 = (c(\beta + e)(-e + cf)^2(\beta + g)^2)v + h_4(\beta, c, e, f, g, b, w),$$

where  $h_4$  has a long expression.

### Theorem (Extension Theorem)

Let  $I = \langle f_1, \dots, f_s \rangle$  be a nonzero ideal in the ring  $\mathbb{C}[x_1, \dots, x_n]$  and let  $I_1$  be the first elimination ideal for  $I$ . Write the generators of  $I$  in the form  $f_j = g_j(x_2, \dots, x_n)x_1^{N_j} + \tilde{g}_j$ , where  $N_j \in \{\mathbb{N} \cup 0\}$ ,  $g_j \in \mathbb{C}[x_2, \dots, x_n]$  are nonzero polynomials, and  $\tilde{g}_j$  are the sums of terms of  $f_j$  of degree less than  $N_j$  in  $x_1$ . Consider a partial solution  $(a_2, \dots, a_n) \in \mathbf{V}(I_1)$ . If  $(a_2, \dots, a_n) \notin \mathbf{V}(g_1, \dots, g_s)$ , then there exists  $a_1$  such that  $(a_1, a_2, \dots, a_n) \in \mathbf{V}(I)$ .

- The coefficient of  $b_0$  in  $\tilde{g}_1$  does not vanish for the positive values of parameters, by the Extension Theorem (ET) every positive solution  $(\hat{b}, \hat{f}, \hat{g}, \hat{\beta}, \hat{e}, \hat{c})$  of  $F = 0$  can be extended to  $(\hat{b}_0, \hat{b}, \hat{f}, \hat{g}, \hat{\beta}, \hat{e}, \hat{c})$  in the variety of  $J_2$ . From the form of  $\tilde{g}_1 \implies \hat{b}_0$  is real.

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- $(\tilde{g}_2$  and the ET)  $\implies$  the partial solution  $(\hat{b}_0, \hat{b}, \hat{f}, \hat{g}, \hat{\beta}, \hat{e}, \hat{c})$  can be extended to a point  $(\hat{w}, \hat{b}_0, \hat{b}, \hat{f}, \hat{g}, \hat{\beta}, \hat{e}, \hat{c})$  in the variety of  $J_1$ .

$$\tilde{g}_3 = c(-\beta c + b\beta c^2 + \beta e - ce + e^2 - \beta cf + c^2 f - cef - \beta g + b\beta cg - eg + bceg)v + \beta cw + b\beta cw - \beta ew + \beta cfw + \beta gw + cgw + bcbgw - b\beta cgw$$

$$\tilde{g}_4 = (c(\beta + e)(-e + cf)^2(\beta + g)^2)v + h_4(\beta, c, e, f, g, b, w).$$

$(\tilde{g}_3, \tilde{g}_4$  and the ET)  $\implies$  the partial solution  $(\hat{w}, \hat{b}_0, \hat{b}, \hat{f}, \hat{g}, \hat{\beta}, \hat{e}, \hat{c})$  can be extended to a complete solution unless  $e - cf = bc - 1 = 0$ . However in such case  $A$  has coordinates  $(c, 0, 0)$ , which contradicts our assumption that all coordinates of  $A$  are positive.

Thus, if the parameters of (6) satisfy  $F = 0$ , then

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*Remark.* Elimination ideals for studying such problem were used recently in N. Kruff, S. Walcher. Coordinate-independent criteria for Hopf bifurcations. *Discrete & Continuous Dynamical Systems*, doi: 10.3934/dcdss.2020075



The condition  $F = 0$ ,  $D < 0$  is rather general. We can use Reduce. of MATHEMATICA for some simplification.

*Example.* In (6) let us set  $e = 5$ ,  $g = 3$ ,  $\beta = 2$  and  $c = 4$ . Then

Reduce[F == 0 && D < 0 && b > 0 && f > 0 && y0 > 0 && z0 > 0, -

yields

$$\frac{1}{2} < f < \frac{1}{4} (\sqrt{46} - 2)$$

and  $b$  is a root of the cubic equation, with respect to  $\alpha$ ,  
 $21 - 50f + 8f^2 + 16f^3 + (180 - 68f - 24f^2)\alpha + (-168 - 88f)\alpha^2 + 48\alpha^3 = 0$ . If these conditions are fulfilled then the corresponding system (6) has a center manifold passing through the point  $A$  and the Jacobian at  $A$  has a pair of pure imaginary eigenvalues.

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- Problem of existence of two integrals, bifurcation of invariant tori etc.

$$\tilde{p}(u) = a(p_k u^k + \dots + p_1 u + p_0)(u^2 + w_1^2)(u_2 + w_2^2)$$

Eliminate  $p_k, \dots, p_1, p_0, w_1, w_2$ .

To understand the dynamics of a model described by systems of ODEs it is important to know:

- Singular points
- First integrals
- Invariant surfaces

# Invariant surfaces in polynomial systems

$$\dot{x} = P(x, y, z), \quad \dot{y} = Q(x, y, z), \quad \dot{z} = R(x, y, z), \quad (13)$$

the maximal degree of polynomials  $P, Q, R$  is  $m$ .

## Definition

A surface  $H = 0$  ( $H$  is a polynomial) is an invariant surface of (13) iff

$$\mathcal{X}(H) := \frac{\partial H}{\partial x} P + \frac{\partial H}{\partial y} Q + \frac{\partial H}{\partial z} R = K H \quad (14)$$

$K$  – a polynomial of degree at most  $m - 1$ .

$H$  – a Darboux polynomial of (13)

$K$  – a cofactor.

## Invariant planes in May-Leonard system

- Problem: find all invariant planes of May-Leonard system

$$\dot{x} = x(1-x-\alpha_1y-\beta_1z), \quad \dot{y} = y(1-\beta_2x-y-\alpha_2z), \quad \dot{z} = z(1-\alpha_3x-\beta_3y-z).$$

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## Theorem

System (3) has an invariant plane passing through the origin and different from the planes  $x = 0$ ,  $y = 0$ , and  $z = 0$  if one of the following conditions holds:

- 1)  $\alpha_2 = \beta_1$ ,  $\beta_2 \neq 1$ ,
- 2)  $\alpha_1 = \beta_3$ ,  $\alpha_3 \neq 1$ ,
- 3)  $\alpha_3 = \beta_2$ ,  $\beta_3 \neq 1$ ,
- 4)  $\beta_3 = \frac{2-\alpha_1-\alpha_2+\alpha_1\alpha_2-\alpha_3+\alpha_1\alpha_3+\alpha_2\alpha_3-\alpha_1\alpha_2\alpha_3-\beta_1-\beta_2+\beta_1\beta_2}{(\beta_1-1)(\beta_2-1)}$ ,
- 5)  $\beta_1 = \alpha_3 = 1$ ,  $(-1 + \alpha_1)(-1 + \beta_3) \neq 0$ ,
- 6)  $\beta_2 = 1$ ,  $\alpha_1(-1 + \alpha_2)(-1 + \beta_1) \neq 0$ .

Proof. We look for an invariant plane in the form

$$H(x, y, z) = h_{100}x + h_{010}y + h_{001}z. \quad (15)$$

with the corresponding cofactor

$$K(x, y, z) = c_0 + c_1x + c_2y + c_3z. \quad (16)$$

Substituting  $H(x, y, z)$  and  $K(x, y, z)$  into

$$\mathcal{X}(H) = KH$$

and comparing the coefficients of similar terms:

$$g_1 = g_2 = \dots = g_9 = 0 \quad (17)$$

where

$$\begin{aligned} g_1 &= h_{001} - c_0 h_{001}, \\ g_2 &= -h_{001} - c_3 h_{001}, \quad g_3 = h_{010} - c_0 h_{010}, \\ g_4 &= -h_{010} - c_2 h_{010}, \quad g_5 = -\beta_3 h_{001} - c_2 h_{001} - \alpha_2 h_{010} - c_3 h_{010}, \\ g_6 &= h_{100} - c_0 h_{100}, \quad g_7 = -h_{100} - c_1 h_{100}, \\ g_8 &= -\beta_2 h_{010} - c_1 h_{010} - \alpha_1 h_{100} - c_2 h_{100}, \end{aligned} \quad (18)$$

We are looking for planes passing through the origin  $\Rightarrow h_0 = 0$ .  
Denote by  $J = \langle g_1, g_2, \dots, g_9 \rangle$  the ideal generated by polynomials of system (18). To obtain the conditions for existence of invariant planes we have to eliminate from (18) the variables  $h_i$  and  $c_i$ , that is, to compute the 7-th elimination ideal of  $J$  in the ring

$$\mathbb{Q}[h, c, \alpha, \beta] := \mathbb{Q}[h_{100}, h_{010}, h_{001}, c_0, c_1, c_2, c_3, \alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_3].$$

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$$H(x, y, z) = h_{100}x + h_{010}y + h_{001}z$$

defines a plane different from  $x = 0, y = 0, z = 0$  if at least two from the coefficients  $h_{100}, h_{010}, h_{001}$  are different from zero.

In the polynomial form:

- $1 - wh_{100}h_{010} = 0,$
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with  $w$  being a new variable.



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Denote

- this elimination ideal by  $J_7^{(1)}$ ;
- its variety by  $V_1 = \mathbf{V}(J_7^{(1)})$ .

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The output gives the 6 conditions of the theorem.

Invariant surfaces of degree 2:  $H(x, y, z) =$   
 $1 + h_{100}x + h_{010}y + h_{001}z + h_{200}x^2 + h_{110}xy + h_{101}xz + h_{020}y^2 + h_{011}yz + h_{002}z^2.$

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We say, that two conditions for existence of invariant surfaces are *conjugate* if one can be obtained from another by means of one of transformations:

$$\begin{aligned} \alpha_1 &\rightarrow \alpha_3, \beta_1 \rightarrow \beta_3, \alpha_2 \rightarrow \alpha_1, \beta_2 \rightarrow \beta_1, \alpha_3 \rightarrow \alpha_2, \beta_3 \rightarrow \beta_2, \\ \alpha_1 &\rightarrow \alpha_2, \beta_1 \rightarrow \beta_2, \alpha_2 \rightarrow \alpha_3, \beta_2 \rightarrow \beta_3, \alpha_3 \rightarrow \alpha_1, \beta_3 \rightarrow \beta_1, \\ \alpha_1 &\rightarrow \beta_2, \beta_1 \rightarrow \alpha_2, \alpha_2 \rightarrow \beta_1, \beta_2 \rightarrow \alpha_1, \alpha_3 \rightarrow \beta_3, \beta_3 \rightarrow \alpha_3, \\ \alpha_1 &\rightarrow \beta_3, \beta_1 \rightarrow \alpha_3, \alpha_2 \rightarrow \beta_2, \beta_2 \rightarrow \alpha_2, \alpha_3 \rightarrow \beta_1, \beta_3 \rightarrow \alpha_1, \\ \alpha_1 &\rightarrow \beta_1, \beta_1 \rightarrow \alpha_1, \alpha_2 \rightarrow \beta_3, \beta_2 \rightarrow \alpha_3, \alpha_3 \rightarrow \beta_2, \beta_3 \rightarrow \alpha_2, \end{aligned}$$

## Theorem

*System (3) has an irreducible invariant surface not passing through the origin if one of the following conditions or conjugated to it holds:*

- 1  $\alpha_2 = \beta_1 = \beta_2 - 1/2 = \alpha_1 - 3 = 0$
- 2  $\alpha_2 = \beta_1 = \beta_2 - 3 = \alpha_1 - 3 = 0$
- 3  $\beta_3 = \beta_1 = \alpha_3 + \beta_2 - 1 = \alpha_2 + 1 = \alpha_1 - \alpha_3 - 1 = 0$
- 4  $\beta_3 = \beta_1 = \alpha_3 + 1 = \beta_2 - 3 = \alpha_2 + 1 = \alpha_1 - 1/2 = 0$
- 5  $\beta_3 = \beta_1 = \alpha_3 - 3 = \beta_2 - 3 = \alpha_2 - 3/2 = \alpha_1 + 1 = 0$
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- 10  $\beta_1 = \beta_3 - 1/2 = \alpha_3 - 2 = \beta_2 - 3 = \alpha_2 - 3/2 = \alpha_1 - 1/2 = 0$
- 11  $\beta_1 = \alpha_3 = \beta_2 - \beta_3 - 1 = \alpha_2 + \beta_3 - 2 = \alpha_1 + \beta_3 - 1 = 0$
- 12  $\beta_1 = \beta_3 - 3 = \alpha_3 + \beta_2 - 4 = \alpha_2 + 1 = \alpha_1 - \alpha_3 + 2 = 0$
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# Modular computations

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For finding the surfaces of the second degree the computations over the field  $\mathbb{Z}_p$  were used.

$$H(x, y, z) = 1 + h_{100}x + h_{010}y + h_{001}z + h_{200}x^2 + h_{110}xy + h_{101}xz + h_{020}y^2 + h_{011}yz + h_{002}z^2.$$



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- Modular computations:

Choose a prime number  $p$  and do all calculations modulo  $p$ , that is, in  $\mathbb{Z}_p = \mathbb{Z}/p$ .

Reconstruct (lift)  $r/s \in \mathbb{Q}$  given its image  $t \in \mathbb{Z}_p$ .

Algorithm by P. Wang ( $\lfloor \cdot \rfloor$  stands for the floor function):

Step 1.  $u = (u_1, u_2, u_3) := (1, 0, m)$ ,  $v = (v_1, v_2, v_3) := (1, 0, c)$

Step 2. While  $\sqrt{m/2} \leq v_3$  do

$\{q := \lfloor u_3/v_3 \rfloor, r := u - qv, u := v, v := r\}$

Step 3. If  $|v_2| \geq \sqrt{m/2}$  then error()

Step 4. Return  $v_3, v_2$

Given an integer  $c$  and a prime number  $p$  the algorithm produces integers  $v_3$  and  $v_2$  such that  $v_3/v_2 \equiv c \pmod{p}$ , that is,  $v_3 = v_2c + pt$  with some  $t$ . If such a number  $v_3/v_2$  does not exist. If this is the case, then the algorithm returns "error()".

## Example

$$\begin{aligned}f_1 &= 8x^2y^2 + 5xy^3 + 3x^3z + x^2yz, \\f_2 &= x^5 + 2y^3z^2 + 13y^2z^3 + 5yz^4, \\f_3 &= 8x^3 + 12y^3 + xz^2 + 3, \\f_4 &= 7x^2y^4 + 18xy^3z^2 + y^3z^3.\end{aligned}\tag{19}$$

Under the lexicographic ordering with  $x > y > z$  a Groebner basis for  $I$  is

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Rational reconstruction yields (20).

Calculations for the case

$$H(x, y, z) = h_{100}x + h_{010}y + h_{001}z + h_{200}x^2 + h_{110}xy + h_{101}xz + h_{020}y^2 + h_{011}y$$

turned out computationally unfeasible even over  $\mathbb{Z}_p$ .

## Darboux first integral

Let  $n$  be an arbitrary natural number,  $H_i$  be algebraic invariant surfaces of

$$\dot{x} = P(x, y, z), \quad \dot{y} = Q(x, y, z), \quad \dot{z} = R(x, y, z), \quad (22)$$

with the corresponding cofactors  $K_i$  ( $i = 1, 2, \dots, n$ ).

A *Darboux first integral* of system (22) is a function of the form

$$\Psi(x, y, z) = \prod_{i=1}^n H_i(x, y, z)^{\lambda_i},$$

where

$$\sum_{i=1}^n \lambda_i K_i = 0 \quad (23)$$

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Using the obtained invariant surface a number of Darboux first integrals of the May-Leonard system was constructed.



## Periodic solutions in the May-Leonard system

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- In fact there is another mechanism for existence of the family.

Under condition 4) of Theorem 2 we have:

$$\beta_3 = \frac{2 - \alpha_1 - \alpha_2 + \alpha_1 \alpha_2 - \alpha_3 + \alpha_1 \alpha_3 + \alpha_2 \alpha_3 - \alpha_1 \alpha_2 \alpha_3 - \beta_1 - \beta_2 + \beta_1 \beta_2}{(\beta_1 - 1)(\beta_2 - 1)},$$

$$H_4 = -x + \alpha_3 x + \beta_2 x - \alpha_3 \beta_2 x + y - \alpha_1 y - \alpha_3 y + \alpha_1 \alpha_3 y + z - \beta_1 z - \beta_2 z + \beta_1 \beta_2 z \quad (24)$$

$$x = 0, \quad y = 0, \quad z = 0$$

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$$x = 0, \quad y = 0, \quad z = 0$$

The Darboux first integral

$$\Psi = x^{\alpha_1} y^{\alpha_2} z^{\alpha_3} H_4^{\alpha_4} \quad (25)$$

For simplicity we take the parameters

$$\beta_1 = 1/4, \beta_2 = 11/10, \alpha_1 = 5/4, \alpha_2 = 4/5, \alpha_3 = 3/2, \beta_3 = 2/3.$$

In this case system (3)

$$\dot{x} = x\left(-x - \frac{5y}{4} - \frac{z}{4} + 1\right), \dot{y} = y\left(-\frac{11x}{10} - y - \frac{4z}{5} + 1\right), \dot{z} = z\left(\frac{3x}{2} + \frac{2y}{3} + z - 1\right). \quad (26)$$

and the singular point  $P$  has the coordinates

$$x_0 = 1/3, y_0 = 1/2, z_0 = 1/6.$$

### Proposition

System (26) has a family of periodic solutions in a neighborhood of the singular point  $P(1/3, 1/2, 1/6)$ .

## Proof:

Moving the origin to the singular point by the substitution

$$u = x - x_0, v = y - y_0, w = z - z_0$$

and then performing the linear change of coordinates

$$u = 2X + 370Y/249,$$

$$v = 3X - Y - 15\sqrt{10}Z/83,$$

$$w = X + 1/249(-235Y + 77\sqrt{10}Z)$$

we obtain from (26)

$$\dot{X} = -X - 6X^2 + \frac{10450Y^2}{268671} + \frac{38048\sqrt{10}YZ}{806013} - \frac{10450Z^2}{268671},$$

$$\dot{Y} = \frac{Z}{3\sqrt{10}} - 6XY + \sqrt{\frac{2}{5}}XZ - \frac{2090Y^2}{39923} + \frac{16979\sqrt{\frac{2}{5}}YZ}{39923} + \frac{2090Z^2}{39923},$$

$$\dot{Z} = -\frac{Y}{3\sqrt{10}} - \sqrt{\frac{2}{5}}XY - 6XZ + \frac{19187\sqrt{10}Y^2}{119769} + \frac{7730YZ}{119769} - \frac{19187\sqrt{10}Z^2}{119769}.$$

- By the Center Manifold Theorem  $\exists$  an analytic center manifold  $X = h(Y, Z)$  passing through  $X = Y = Z = 0$ .
- Expanding the first integral (25) into power series

$$\Psi(X, Y, Z) = Y^2 + Z^2 + h.o.t.$$

- $\Rightarrow$  in a neighborhood of the origin there exists a family of periodic orbits formed by the intersection of the graphs of  $X = h(Y, Z)$  and  $\Psi = c$  ( $0 < c < c_0$ ).

## Lyapunov functions on the center manifold

$$\dot{\mathbf{x}} = A\mathbf{x} + F(\mathbf{x}) = G(\mathbf{x}), \quad (27)$$

$\mathbf{x} = (x, y, z)$ , the matrix  $A$  has the eigenvalues  $\lambda_1, \lambda_2, \lambda_3$  and  $\lambda_1 < 0, \lambda_2 = i\omega, \lambda_3 = -i\omega$ ,  $F$  is a vector-function, which is analytic in a neighborhood of the origin and such that its series expansion starts from quadratic or higher terms, and  $G(x) = (G_1(x), G_2(x), G_3(x))^T$ .

By the Center Manifold Theorem the system has a center manifold defined by a function  $x = f(y, z)$ . After a linear transformation and rescaling of time system:

$$\begin{aligned} \dot{u} &= -v + P(u, v, w) = \tilde{P}(u, v, w) \\ \dot{v} &= u + Q(u, v, w) = \tilde{Q}(u, v, w) \\ \dot{w} &= -\lambda w + R(u, v, w) = \tilde{R}(u, v, w). \end{aligned} \quad (28)$$



## Theorem

Suppose that for (27) there exists a function

$$\Psi(\mathbf{x}) = \sum_{k+l+m=2}^{\infty} a_{klm} x^k y^l z^m \quad (29)$$

$$\begin{aligned} \mathcal{X}(\Psi) &:= \frac{\partial \Psi(\mathbf{x})}{\partial x} G_1(\mathbf{x}) + \frac{\partial \Psi(\mathbf{x})}{\partial y} G_2(\mathbf{x}) + \frac{\partial \Psi(\mathbf{x})}{\partial z} G_3 = \\ &g_1(y^2 + z^2)^2 + g_2(y^2 + z^2)^3 + \dots \end{aligned} \quad (30)$$

Let

$$x = f(y, z, \alpha^*) \quad (31)$$

be the center manifold of system (27) corresponding to the value  $\alpha^*$  of parameters of the system and

$$q(\mathbf{x}, \alpha^*) = \sum_{k+l+m=2} a_{klm} x^k y^l z^m \quad (32)$$

Let  $q_1(y, z, \alpha^*)$  be  $q(\mathbf{x}, \alpha^*)$  evaluated on (31). Assume that  $q_1(y, z, \alpha^*)$  is positively defined quadratic form and

$$g_1(\alpha^*) = g_2(\alpha^*) = \dots = g_k(\alpha^*) = 0, \quad g_{k+1}(\alpha^*) \neq 0. \quad (33)$$

Then,

1) if  $g_{k+1}(\alpha^*) < 0$ , the corresponding system (27) has a stable focus at the origin on the center manifold, and if  $g_{k+1}(\alpha^*) > 0$  then the focus is unstable.

2) if it is possible to choose perturbations of the parameters  $\alpha$  in system (27) such that

$$|g_1(\alpha_k)| \ll |g_2(\alpha_{k-1})| \ll \dots \ll |g_k(\alpha_1)| \ll |g_{k+1}(\alpha^*)|, \quad (34)$$

$\alpha_{j+1}$  is arbitrary close to  $\alpha_j$  and the signs of  $g_s(\alpha_m)$  in (34) alternate, then system (27) corresponding to the parameter  $\alpha_k$  has at least  $k$  limit cycles on the center manifold.

Proof. 1) Since  $q_1$  is positively defined the function  $\Psi$  restricted to the center manifold is positively defined in a small neighborhood of the origin. The derivative of  $\Psi$  with respect to the vector field on the center manifold has the same sign as  $g_{k+1}(\alpha^*)$ . Thus, by the Lyapunov theorem the origin is a stable focus on the center manifold if  $g_{k+1}(\alpha^*) < 0$  and unstable focus if  $g_{k+1}(\alpha^*) > 0$ .

2) Assume for determinacy that  $g_{k+1}(\alpha^*) < 0$ . Under the condition of the theorem the equality  $\Psi(\mathbf{x}, \alpha^*) = c$  ( $c \in (0, c_1]$ ) defines in a small neighborhood of the origin near the center manifold (31) a family of cylinders which are transversal to the center manifold. Let  $C_1$  be the curve formed by the intersection of the cylinder  $\Psi(\mathbf{x}, \alpha^*) = c_1$  and the center manifold  $M(\alpha^*)$  of system (27) defined by (31). If  $c_1$  is sufficiently small then  $C_1$  is an oval on  $M(\alpha^*)$  and the vector field is directed inside  $C_1$ , since

$$\mathcal{X}(\Psi(\mathbf{x}, \alpha^*)) = g_{k+1}(\alpha^*)(y^2 + z^2)^{k+2} + h.o.t$$

and  $g_{k+1}(\alpha^*) < 0$ .

By the assumption of the theorem there is  $\alpha_1$  arbitrary close to  $\alpha^*$  and such that  $g_k(\alpha_1) > 0$ . Then for some  $c_2 < c_1$  the intersection of the cylinder  $\Phi(\mathbf{x}, \alpha_1) = c_2$  ( $c_2 \in (0, c_1]$ ) defines a curve  $C_2$  on the center manifold  $x = f(y, z, \alpha_1)$  such that the vector field of system (27) is directed outside of  $C_2$  (since  $g_k(\alpha_1) > 0$ ). Since the perturbation is arbitrary small the curve  $C_1$  is transformed to a curve  $C_1^{(1)}$  such that the vector field on  $C_1^{(1)}$  still is directed inside the curve. Then by the Poincaré-Bendixon theorem there is a limit cycle on the center manifold  $x = f(y, z, \alpha_1)$  in the ring bounded by  $C_2$  and  $C_1^{(1)}$ . Continuing the procedure on the center manifold corresponding to a parameter  $\alpha_k$  we obtain  $k$  curves  $C_1^{(k)}, C_2^{(k-1)}, \dots, C_k$ , such that the the vector field on  $C_1^{(k)}$  is directed inside the curve, the vector field on  $C_2^{(k-1)}$  is directed outside of the curve, the vector field on  $C_3^{(k-2)}$  is directed inside the curve and so on. Then, in each ring bounded by the curves  $C_i^{(j)}$  system (27) corresponding to the parameter  $\alpha_k$  has at least one limit cycle on the center manifold  $x = f(y, z, \alpha_k)$ .  $\square$

We now investigate Hopf and degenerate Hopf bifurcations near the singular point  $A$  of (6). We limit consideration to the case when one of the eigenvalues is equal to  $-1$ . For the characteristic polynomial  $p(u)$  we have that  $p(-1) = 0$  if

$$g = \frac{\beta(1+c)(-1+bc)(-1-e+cf) + c(e-cf)(1+e-(1+c)f)}{(-1+bc)(1+\beta(1+c)(-1+bc) - ce + c(1+c)f)} \quad (35)$$

and the two other eigenvalues are

$$\lambda_{2,3} = \mu \pm \sqrt{\nu}, \quad (36)$$

where

$$\mu = -\frac{c(bc-1)(b\beta(c+1) + cf - e + f - 1)}{2(\beta(c+1)(bc-1) + c(cf - e + f - 1))} \quad (37)$$

$$\nu^2 = \frac{\nu_1}{\nu_2}, \quad (38)$$

$$\nu_1 = c(bc-1)(\beta^2(c+1)^2(bc-1)(b(b+4)c-4) + 2\beta(c+1)(bc-1)(-c((b+4)e + (b+4)c(c+1)f - 2e) + c(-(c+1)f + e + 1)(c(-f((b+4)c + b + 3) + be + b + 4e) + 3e -$$

From (37) we see that  $\lambda_{2,3}$  can be pure imaginary if  $\mu = 0$ , that is, if

$$f = \frac{-b\beta(c+1) + e + 1}{c+1}. \quad (39)$$

### Theorem

*Assume that for system (6) conditions (35) and (39) are fulfilled. Then the system has a center manifold  $W$  passing through the equilibrium point  $A$ , and  $A$  is a center or a focus for the flow of (6) restricted to  $W$ , if and only if*

$$\beta > 1 \wedge b > 0 \wedge \left( \left( b < \frac{e+1}{\beta c + \beta} \wedge c > 0 \wedge ((e > 0 \wedge e+1 \leq \beta) \vee (\beta < e+1 \wedge e+1 < \beta)) \right) \vee \left( c > \frac{\beta}{-\beta + e + 1} \wedge e+1 > \beta \wedge b < \frac{1}{c} \right) \right). \quad (40)$$

## Proof.

When conditions (35) and (39) hold, the eigenvalues of the Jacobian at  $A$  are  $-1$  and  $\pm\sqrt{\nu}$ .

The Jacobian has a pair of purely imaginary eigenvalues if  $\nu < 0$ . To find such conditions we solve the the semialgebraic system

$$x_0 > 0 \wedge y_0 > 0 \wedge z_0 > 0 \wedge \beta > 0 \wedge g > 0 \wedge e > 0 \wedge c > 0 \wedge f > 0 \wedge b > 0 \wedge \nu < 0$$

where  $\nu$  is defined by (38) and  $x_0, y_0, z_0$  are the coordinates of the point  $A$  defined by (7), with respect to the variables  $\beta, e, c$  and  $b$ . Solving the system with Reduce of MATHEMATICA, we obtain the condition given in the statement of the theorem. Thus, under the condition the system has a center manifold passing through  $A$  and  $A$  is either a center or a focus on the center manifold.  $\square$



We move the origin to  $A$  this point by performing the substitution  $X = x - x_0$ ,  $Y = y - y_0$ ,  $Z = z - z_0$ . Then, writing in the transformed system  $x, y, z$  instead of  $X, Y, Z$ , we obtain

$$\dot{x} = -(c + x)(bx + y + z) = X(x, y, z),$$

$$\dot{y} = -\frac{x(b\beta c - bc - \beta y - \beta + 1)}{\beta} = Y(x, y, z),$$

$$\dot{z} = ((bc - \beta z - 1)((\beta - 1)x(bc - 1)(b\beta(c + 1) - e - 1) + \beta(y(b(\beta - 1)c(c + e + 1) + e + 1) + (\beta - 1)(c + 1)z(bc - 1)))) / ((\beta - 1)\beta(c + 1)(bc - 1)) = Z(x, y, z) \quad (41)$$

We look for

$$\Phi(\mathbf{x}) = \sum_{j+l+m=2}^3 a_{jlm} x^j y^l z^m \quad (42)$$

such that

$$\mathcal{X}(\Phi) := \frac{\partial \Phi(\mathbf{x})}{\partial x} X(x, y, z) + \frac{\partial \Phi(\mathbf{x})}{\partial y} Y(x, y, z) + \frac{\partial \Phi(\mathbf{x})}{\partial z} Z(x, y, z) = g_1(y^2 + z^2)^2 + O(\|\mathbf{x}\|^5). \quad (43)$$

The quadratic part of (42) is

$$\Phi_2 = \frac{1}{2} a_{101} (\gamma_1 y^2 + \gamma_2 x^2 + \gamma_3 xy + \gamma_4 yz + \gamma_5 z^2 + \gamma_6 xz), \quad (44)$$

where

$$\gamma_1 = \frac{(\beta^2(c+1)(c(bc-1)-1) - \beta(c(2c(bc+b-1)-3) + e) + c(c+1)(bc - 1))}{(\beta-1)^2(c+1)(bc-1)^2}$$

$$\gamma_2 = \frac{\beta(c+1)((b-1)c-1) + c(c-e)}{\beta c(c+1)}$$

$$\gamma_3 = \frac{2(b(\beta-1)c(c+1) + e + 1)}{(\beta-1)(c+1)(bc-1)}$$

$$\gamma_4 = \frac{2cyz}{bc-1}, \quad \gamma_5 = \frac{c}{bc-1}, \quad \gamma_6 = 2.$$

$a_{101}$  in (44) can be chosen any,

$$g_1 = \frac{h_1(x,y,z)a_{101}}{h_2(x,y,z)}, \text{ where } h_1 \text{ and } h_2 \text{ are long polynomials.}$$

We now look for a series expansion of the center manifold of system (41)

$$x = \sum_{i+j=1}^{\infty} \alpha_{ij} y^i z^j = H(y, z) \quad (45)$$

$$\dot{x} - \dot{y} \frac{\partial H}{\partial y} - \dot{z} \frac{\partial H}{\partial z} = 0,$$

where the left-hand side is evaluated for  $x$  as given by (45).

Computing the first two terms of the series expansion (45) we obtain

$$x = \frac{(e+1)y}{b(\beta-1)(c+1)} - \frac{z}{b} + h.o.t. \quad (46)$$

We substitute this expression into (44) obtaining

$$Q(y, z) = \frac{a_{101} (b\beta c^3 + b\beta c^2 - bc^3 + bc^2 e - \beta c^2 - 2\beta c - \beta + c^2 - ce)}{2b^2(\beta-1)^2\beta c(c+1)^3(bc-1)^2} q(x, y) \quad (47)$$

where

$$q = ((1+e)^2 - bc(1+e)^2 + b^2\beta c(1+c)(\beta - c + \beta c + e))y^2 + 2(-1 + \beta)(1+c)(-1+bc)(1+e)yz + (-1+\beta)^2(1+c)^2(1-bc)z^2.$$

## Theorem

*If for some  $a_{101} \neq 0$  and some chosen values  $\beta^*, b^*, c^*, e^*$  of parameters  $\beta, b, c, e$  of system (41) at least one of partial derivative of  $\mu$  (defined by (37)) is not equal to zero, then:*

*(a) if the quadratic form  $Q(y, z)$  is positive definite and  $g_1 < 0$ , then the corresponding system (41) admits a supercritical Hopf bifurcation,*

*(b) if  $Q(y, z)$  is positive definite and  $g_1 > 0$  then the system admits a subcritical Hopf bifurcation,*

*(c) if  $Q(y, z)$  is negative definite and  $g_1 > 0$  then the system admits a supercritical Hopf bifurcation,*

*(d) if  $Q(y, z)$  is negative definite and  $g_1 < 0$  then the system admits a subcritical Hopf bifurcation.*

To study the degenerate Hopf bifurcations of system (41) we need to compute the second focus quantity  $g_2$ .

We have to compute  $g_2$  only for some particular values of the parameters. In order to perform symbolic computations we need to find rational values of parameters for which  $g_1$  vanishes. After some computational experiments we found that if

$$\beta = c = 2, \quad e = 3 \quad (48)$$

the polynomial  $h_1$  factors as

$$h_1 = (-4 + 21b)(15 + 26b + 56b^2). \quad (49)$$

### Theorem

*There are systems (6) with two limit cycles in a neighborhood of the singular point at the origin.*

Proof. When  $\beta = c = 2$ , (47) takes the form

$$Q = \frac{a_{101}(2b(e+4) - e - 7)s(y, z)}{108(1-2b)^2 b^2}. \quad (50)$$

$$s(y, z) = (y^2 (12b^2(e+4) - 2b(e+1)^2 + (e+1)^2) + 6(2b-1)(e+1)yz + 9(1-2b)z^2).$$

Computing the leading principal minors of the quadratic form in the numerator of (50) we obtain

$$\Delta_1 = -(8b - e + 2be - 7)(2b - 48b^2 - 2e + 4be - 12b^2e - e^2 + 2be^2 - 1)a_{101}$$

and  $\Delta_2 = -108b^2(-1 + 2b)(4 + e)(-7 + 8b - e + 2be)^2 a_{101}^2$ . By Sylvester's criterion the quadratic form (50) is positive definite if  $\Delta_1 > 0$  and  $\Delta_2 > 0$ . Solving with Reduce of MATHEMATICA the semi-algebraic system  $\Delta_1 > 0, \Delta_2 > 0, b > 0, e > 0$  with respect to  $b, e$  and  $a_{101}$  we find that the solution is  $0 < b < \frac{1}{2} \wedge e > 0 \wedge a_{101} < 0$ . Thus, setting  $a_{101} = -1$  we have that the quadric form (50) is positive definite for any  $e > 0$  and  $0 < b < \frac{1}{2}$ .

When condition (48) is satisfied and  $b = \frac{4}{21}$ , from (49) we have that  $g_1 = 0$  and the computations yield

$$g_2 = -\frac{93395925504}{205676731273}.$$

Thus the singular point at the origin is a stable focus on the center manifold.

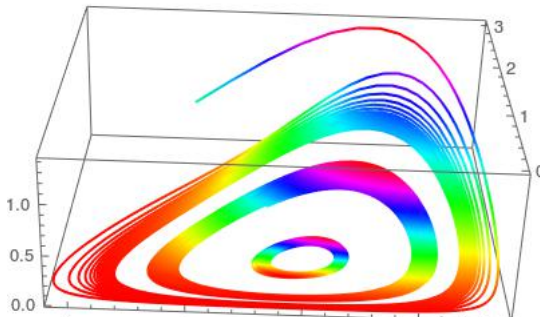
For  $\beta = c = 2$  and  $b = \frac{4}{21}$  we have

$$g_1 = \frac{37044(e-3)(e+4)(4277e^2 + 14776e + 20156)}{13(52e + 271)(8281e^4 + 44772e^3 + 272728e^2 + 503784e + 1080004)}.$$

Then for  $e > 3$  but sufficiently close to 3,  $|g_1| \ll |g_2|$  and  $g_1$  is negative, so a stable limit cycle bifurcates from the origin.

Under the perturbation the matrix of the linear approximation still has a pair of pure imaginary eigenvalues.

Computing  $\frac{\partial \mu}{\partial f}$  (where  $\mu$  is defined by (37)) we see that it is non-zero if  $\beta = c = 2$  and  $b = \frac{4}{21}$ . Therefore, an unstable limit cycle bifurcates from the origin as the result of a Hopf bifurcation. Since we can choose the perturbation to be arbitrary small, the limit cycle  $L$  is preserved, so the perturbed system has two limit cycles.





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Thank you for your attention!