

Dynamics of a flow with constant slope on the torus and the Klein bottle

JAUME LLIBRE

Universitat Autònoma de Barcelona

Work with L. Barreira, C. Valls and A. Bakhshalizadeh

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- 1 Flow on a manifold
- 2 The 2-dimensional torus \mathbb{T}^2
- 3 The Klein bottle
- 4 Linear and quadratic systems on \mathbb{T}^2

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for all $s, t \in \mathbb{R}$.

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for all $s, t \in \mathbb{R}$.

We recall that the **orbit** of a point $x \in M$ is the set of points $\varphi_t(x)$ for $t \in \mathbb{R}$.

An orbit is **periodic of period** $T > 0$ if $\varphi_T(x) = x$ and $\varphi_t(x) \neq x$ for $t \in (0, T)$.

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The orbit of x is **dense** if for each $\varepsilon > 0$ and $\bar{x} \in \mathbf{M}$ there exists $t \in \mathbb{R}$ such that

$$d(\varphi_t(x), \bar{x}) < \varepsilon,$$

where d is the distance on \mathbf{M} .

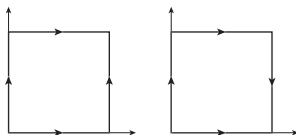


Figure: Identifications for the **2-dimensional torus** (on the left) and for the **Klein bottle** (on the right).

Let \mathbf{Q} be the **closed square** formed by the points (x, y) with $(x, y) \in [0, 1]$.

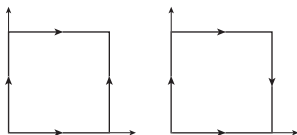


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Let \mathcal{Q} be the **closed square** formed by the points (x, y) with $(x, y) \in [0, 1]$.

We obtain the **2-dimensional torus** \mathbb{T}^2 identifying the point $(x, 0)$ with the point $(x, 1)$ for all $x \in [0, 1]$, and the point $(0, y)$ with the point $(1, y)$ for all $y \in [0, 1]$ (see the image on the left of the figure).

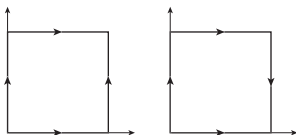


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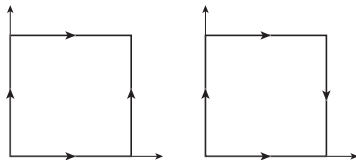


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We obtain the **Klein bottle** \mathbb{K} identifying the point $(x, 0)$ with the point $(x, 1)$ for all $x \in [0, 1]$, and the point $(0, y)$ with the point $(1, 1 - y)$ for all $y \in [0, 1]$ (see the image on the right of the figure).

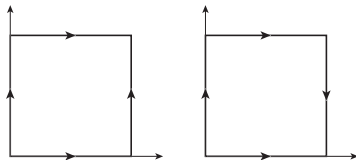


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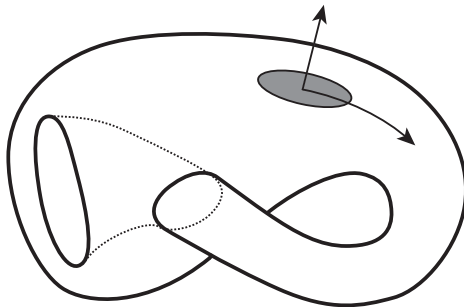
Outline

Flow on a manifold

The 2-dimensional torus \mathbb{T}^2

The Klein bottle

Linear and quadratic systems on \mathbb{T}^2



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The **flow on the torus** \mathbb{T}^2 with direction (u, v) is defined as follows. Take a point $(x_0, y_0) \in \mathbb{T}^2$ in the interior of the square \mathbf{Q} . Then the flow through the point (x_0, y_0) is defined by

$$\varphi_t(x_0, y_0) = (x_0 + ut, y_0 + vt)$$

for t in a neighborhood of $t = 0$ such that $\varphi_t(x_0, y_0)$ remains in the interior of the square \mathbf{Q} .

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This means that the orbit travels on the straight line

$$v(x - x_0) - u(y - y_0) = 0$$

through the point (x_0, y_0) .

If at time t (either with $t > 0$ or $t < 0$) the point $(x_1, y_1) = \varphi_t(x_0, y_0)$ is at the boundary of the square \mathbf{Q} for the first time, we consider a point (x_2, y_2) identified with the point (x_1, y_1) .

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For a point $(x_0, y_0) \in \mathbb{T}^2$ at the boundary of \mathbf{Q} the flow is defined as above for (x_1, y_1) .

Any flow on the torus \mathbb{T}^2 with direction (u, v) for some vector $(u, v) \in \mathbb{R}^2$ with $u^2 + v^2 = 1$ is called a **flow with constant slope on the torus \mathbb{T}^2** .

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Recall that u and v are said to be **rationally dependent** if there exist $p, q \in \mathbb{Z}$ not both zero such that $pu + qv = 0$, otherwise they are **rationally independent**.

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The following result is well known.

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(b) If u and v are rationally independent, then all orbits are dense.

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In fact **Poincaré** in

H. Poincaré, *Oeuvres Complètes*, vol. 1, 137–158.

was the first to describe these results without a rigorous proof for statement (b).

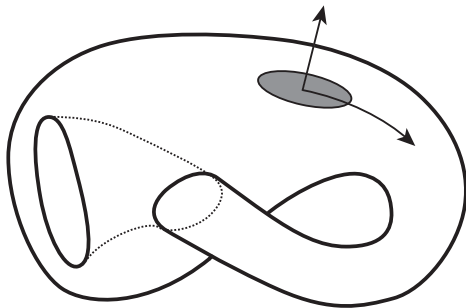
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Now take a point $(x_0, y_0) \in \mathbb{K}$ in the interior of the square \mathbb{Q} and a unit normal vector $w \in \{-1, 1\}$ (the sign of w depends on whether it points to one or the other side of the surface).

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$$\varphi_t(x_0, y_0, w) = (x_0 + ut, y_0 + vt, w)$$

for t in a neighborhood of $t = 0$ such that $(x_0 + ut, y_0 + vt)$ remains in the interior of the square \mathbf{Q} , taking always the same normal vector w .

If at time t (either with $t > 0$ or $t < 0$) the point (x_1, y_1) with $(x_1, y_1, w) = \varphi_t(x_0, y_0, w)$ is at the boundary of the square \mathbf{Q} for the first time, we consider a point (x_2, y_2) identified with (x_1, y_1) .

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If these two points are on the horizontal sides of \mathbf{Q} (but not at vertices), then the flow continues as

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while if they are on the vertical sides of \mathbf{Q} , then the flow continues as

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so that $(x_2 + ut, y_2 + vt)$ and $(x_2 + ut, y_2 - vt)$, respectively, are inside the square for small values of t , until they reach again the boundary of \mathbf{Q} , and so on.

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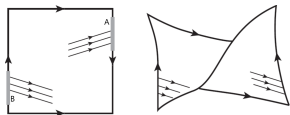


Figure: Change of slope after reaching the boundary $x = 1$.

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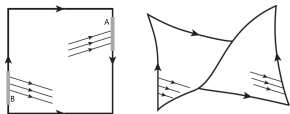


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When the orbits reach the boundary $x = 1$ we need to identify the sets A and B in the figure, but with opposite orientation.

In other words, when we flip the boundary $x = 1$ the order of the orbits as well as their slopes change, which causes that unless v vanishes we need to change the sign of the slope.

We note that our constant flows on the Klein bottle \mathbb{K} really are defined on $\mathbb{K}^* = \mathbb{K} \times \{-1, 1\}$, i.e. are defined on the **unit normal bundle of the Klein bottle**, but simply we call such a flow as a **flow with constant slope on the Klein bottle \mathbb{K}** .

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The following result is a version of **THEOREM 1** for the Klein bottle.

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- (a) If u and v are rationally dependent, then all orbits are periodic of period
- (a.1) 1 if $u = 0$;
 - (a.2) 2 if $v = 0$;
 - (a.3) $2|q/u|$ if $pu + qv = 0$ with p and q relatively prime and q is odd;
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THEOREM 2 Consider a flow φ_t with constant slope on the Klein bottle \mathbb{K} with direction $(u, v) \in \mathbb{R}^2$ of norm 1. Then the following statements hold.

- (a) If u and v are **rationally dependent**, then all orbits are **periodic of period**
- (a.1) 1 if $u = 0$;
 - (a.2) 2 if $v = 0$;
 - (a.3) $2|q/u|$ if $pu + qv = 0$ with p and q relatively prime and q is odd;
 - (a.4) $|q/u|$ if $pu + qv = 0$ with p and q relatively prime and q is even.
- (b) If u and v are **rationally independent**, then all orbits are **dense**.

We note that in the proof of **THEOREM 2**, with the exception of the constant flows with vector $(0, v)$, it suffices to consider the orbits which pass through the points $(0, y, w)$ with $y \in [0, 1]$ and $w \in \{-1, 1\}$ because all the orbits contain at least one of these points.

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For the case $u = 0$ and consequently $v = \pm 1$ we have $\varphi_t(0, y, w) = (0, y + vt, w)$ for all $t \in \mathbb{R}$.

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The proof of statement (a.1) is easy. Indeed,

For the case $u = 0$ and consequently $v = \pm 1$ we have $\varphi_t(0, y, w) = (0, y + vt, w)$ for all $t \in \mathbb{R}$. Hence, the orbit of any point $(0, y, w)$ has period 1.

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$$\varphi_{1/u}(0, y, w) = (1, y, w) \equiv (0, 1 - y, -w).$$

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Similarly, for t between 0 and $1/u$ we have

$$\varphi_{t+1/u}(0, y, w) = \varphi_t(0, 1 - y, -w) = (ut, 1 - y, -w),$$

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Similarly, for t between 0 and $1/u$ we have

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and so to look for periodic orbits again we need to take $|t| \geq 1$.

Since

$$\varphi_{2/u}(0, y, w) = (1, 1 - y, -w) \equiv (0, y, w),$$

the orbit of any point $(0, y, w)$ has **period 2**.

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$$\begin{aligned}\varphi_{2/u}(0, y, w) &= \varphi_{1/u}(1, y + v/u, w) \equiv \varphi_{1/u}(0, 1 - y - v/u, -w) \\ &= (1, 1 - y - 2v/u, -w) \equiv (0, y + 2v/u, w).\end{aligned}$$

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Writing $v/u = -p/q$, it follows from the former identity that the orbit of any point $(0, y, w)$ is periodic of period $2|q/u|$ when q is odd, and is periodic of period $|q/u|$ when q is even.

Now we assume that $uv \neq 0$, and that u and v are **rationally dependent**, i.e. $pu + qv = 0$ with p and q relatively prime nonzero integer numbers, we have

$$\begin{aligned}\varphi_{2/u}(0, y, w) &= \varphi_{1/u}(1, y + v/u, w) \equiv \varphi_{1/u}(0, 1 - y - v/u, -w) \\ &= (1, 1 - y - 2v/u, -w) \equiv (0, y + 2v/u, w).\end{aligned}$$

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$$\varphi_{t+2n/u}(0, y, w) \equiv (0, y + 2nv/u, w) + (u, v, 0)t$$

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Until now we have studied constant flows on the Klein bottle \mathbb{K} which are defined on $\mathbb{K}^* = \mathbb{K} \times \{-1, 1\}$, i.e. are defined on the **unit normal bundle of the Klein bottle**.

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Now we shall study a continuous constant flow on the Klein bottle \mathbb{K} but **not** in unit normal bundle of the Klein bottle.

Take a vector $(u, v) \in \mathbb{R}^2$ with $u^2 + v^2 = 1$, and take a point $(x_0, y_0) \in \mathbb{K}$ in the interior of the square \mathbb{Q} ,

Take a vector $(u, v) \in \mathbb{R}^2$ with $u^2 + v^2 = 1$, and take a point $(x_0, y_0) \in \mathbb{K}$ in the interior of the square \mathbb{Q} , then **the flow on \mathbb{K} with direction (u, v)** through the point (x_0, y_0) is defined by

$$\varphi((x_0, y_0), t) = (x_0 + ut, y_0 + vt)$$

for t in a neighborhood of $t = 0$ such that $(x_0 + ut, y_0 + vt)$ remains in the interior of the square \mathbb{Q} .

If at time t (either with $t > 0$ or $t < 0$) the point (x_1, y_1) with $(x_1, y_1) = \varphi((x_0, y_0), t)$ is at the boundary of the square \mathbf{Q} for the first time, we consider a point (x_2, y_2) identified with (x_1, y_1) .

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Then the flow continues as

$$\varphi((x_2, y_2), t) = (x_2 + ut, y_2 + vt),$$

so that $(x_2 + ut, y_2 + vt)$ is inside the square for small values of t , until they reach again the boundary of \mathbf{Q} , and so on.

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For a point (x_0, y_0) in \mathbb{K} at the boundary of \mathbf{Q} the flow is defined as above for (x_1, y_1) .

Note that the flow is **smooth** in the whole square \mathbf{Q} , except on the vertical sides of \mathbf{Q} the flow is only **continuous** if $v \neq 0$.

THEOREM 3 Consider the **discontinuous flow with constant slope on the Klein bottle** \mathbb{K} with direction $(u, v) \in \mathbb{R}^2$ of norm 1 previously defined.

THEOREM 3 Consider the discontinuous flow with constant slope on the Klein bottle \mathbb{K} with direction $(u, v) \in \mathbb{R}^2$ of norm 1 previously defined. Then all its orbits are periodic of period

- (a) 1 if $u = 0$;
- (b) $2/u$ if $u \neq 0$, except the orbits of the points $(0, 1/2 - v/(2u))$ and $(0, -v/(2u))$ which have period $1/u$.

We note that in the proof of **THEOREM 3** with the exception of the constant flows with vector $(0, \pm 1)$, it suffices to consider the orbits which pass through the points $(0, y_0)$ with $y_0 \in [0, 1]$, because all the orbits contain at least one of these points.

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Assume that $u = 0$ and $v = \pm 1$. Then flow $\varphi((x_0, y_0), t) = (x_0, y_0 \pm t)$ satisfies that $\varphi_1((x_0, y_0)) = (x_0, y_0 \pm 1) = (x_0, y_0)$ and that $\varphi_t((x_0, y_0)) = (x_0, y_0 \pm t) \neq (x_0, y_0)$ for all $t \in (0, 1)$.

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Therefore the orbit through the point (x_0, y_0) is **periodic of period 1**. Hence statement (a) of **THEOREM 3** is proved.

Now we assume that $u \neq 0$, then we have

$$\varphi_{1/u}(0, y_0) = \left(1, y_0 + \frac{v}{u}\right) \equiv \left(0, 1 - y_0 - \frac{v}{u}\right).$$

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Also we have

$$\varphi_{1/u}\left(0, -\frac{v}{2u}\right) = \left(1, \frac{v}{2u}\right) \equiv \left(0, 1 - \frac{v}{2u}\right) = \left(0, -\frac{v}{2u}\right).$$

Recall that $\varphi_{1/u}(0, y_0) = \left(0, 1 - y_0 - \frac{v}{u}\right)$. If y_0 does not satisfy $y_0 = 1 - y_0 - v/u \pmod{1}$ and $y_0 \neq -v/(2u)$, then

Recall that $\varphi_{1/u}(0, y_0) = \left(0, 1 - y_0 - \frac{v}{u}\right)$. If y_0 does not satisfy $y_0 = 1 - y_0 - v/u \pmod{1}$ and $y_0 \neq -v/(2u)$, then

$$\psi_{2/u}(0, y_0) \equiv \psi_{1/u}\left(0, 1 - y_0 - \frac{v}{u}\right) = (1, 1 - y_0) \equiv (0, y_0).$$

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$$\psi_{2/u}(0, y_0) \equiv \psi_{1/u}\left(0, 1 - y_0 - \frac{v}{u}\right) = (1, 1 - y_0) \equiv (0, y_0).$$

So the orbit of the point $(0, y_0)$ has period $2/u$. This proves statement (b) of **THEOREM 3**.

A **continuous** linear differential system on the torus \mathbb{T}^2 is of the form $\dot{x} = a + bx + cy$, $\dot{y} = A + Bx + Cy$, satisfying

$$\begin{aligned}\dot{x}|_{x=0} - \dot{x}|_{x=1} &= -b = 0, & \dot{y}|_{x=0} - \dot{y}|_{x=1} &= -B = 0, \\ \dot{x}|_{y=0} - \dot{x}|_{y=1} &= -c = 0, & \dot{y}|_{y=0} - \dot{y}|_{y=1} &= -C = 0.\end{aligned}$$

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Then the **continuous linear differential systems on the torus** \mathbb{T}^2 are

$$\dot{x} = a, \quad \dot{y} = A,$$

In fact these differential systems define a flow with constant slow on the torus \mathbb{T}^2 .

A **continuous** quadratic differential system on the torus \mathbb{T}^2 is of the form

$$\begin{aligned}\dot{x} &= a_0 + a_1x + a_2y + a_3x^2 + a_4xy + a_5y^2, \\ \dot{y} &= b_0 + b_1x + b_2y + b_3x^2 + b_4xy + b_5y^2,\end{aligned}$$

satisfying

$$\begin{aligned}\dot{x}|_{x=0} - \dot{x}|_{x=1} &= -a_1 - a_3 - a_4y = 0, & \dot{y}|_{x=0} - \dot{y}|_{x=1} &= -b_1 - b_3 - b_4y = 0, \\ \dot{x}|_{y=0} - \dot{x}|_{y=1} &= -a_2 - a_5 - a_4x = 0, & \dot{y}|_{y=0} - \dot{y}|_{y=1} &= -b_2 - b_5 - b_4x = 0.\end{aligned}$$

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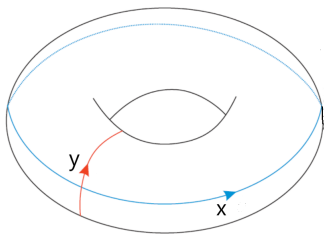
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Then the **continuous quadratic differential systems on the torus** \mathbb{T}^2 are

$$\begin{aligned}\dot{x} &= a_0 + a_3x(x - 1) + a_5y(y - 1), \\ \dot{y} &= b_0 + b_3x(x - 1) + b_5y(y - 1).\end{aligned}$$

In summary on the **red** and **blue** circles in the torus the quadratic system is only **continuous** in the rest it is **analytic**.



Renaming the parameters the **continuous quadratic differential systems on the torus** \mathbb{T}^2 are

$$\begin{aligned}\dot{x} &= a + bx(x - 1) + cy(y - 1), \\ \dot{y} &= A + Bx(x - 1) + Cy(y - 1).\end{aligned}$$

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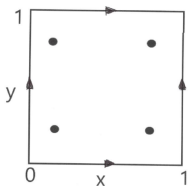
We do not consider **QS** in the torus \mathbb{T}^2 with infinitely many equilibria.

Assume that $Bc - bC \neq 0$ and that

$$(aC - Ac)(Ab - aB)\left(1 + 4\frac{aC - Ac}{Bc - bC}\right)\left(1 + 4\frac{Ab - aB}{Bc - bC}\right) \neq 0.$$

Then the QS have the following 4 equilibria

$$\left(\frac{1}{2} \pm \frac{1}{2}\sqrt{1 + 4\frac{aC - Ac}{Bc - bC}}, \frac{1}{2} \pm \frac{1}{2}\sqrt{1 + 4\frac{Ab - aB}{Bc - bC}}\right),$$



BERLINSKII THEOREM. Assume that a quadratic system

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A. N. BERLINSKII, [On the behavior of the integral curves of a differential equation](#), *Izv. Vyssh. Uchebn. Zaved. Mat.* **2** (1960), 3–18.

Berlinskii Theorem for quadratic systems on the torus can be improved as follows.

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in the torus \mathbb{T}^2 has four equilibria. Then they are localized at the vertices of a rectangle with center at the point $(1/2, 1/2)$. Two opposite equilibria are **saddles** (index -1) and the other two are **antisaddles** (index 1). The two antisaddles are **both** either **nodes**, or **foci**, or **centers**, these three possibilities are realizable.

The four equilibria are

$$\left(\frac{1}{2} \pm \frac{1}{2} \sqrt{1 + 4 \frac{aC - Ac}{Bc - bC}}, \frac{1}{2} \pm \frac{1}{2} \sqrt{1 + 4 \frac{Ab - aB}{Bc - bC}} \right) = \left(\frac{1}{2} \pm K, \frac{1}{2} \pm L \right)$$

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They exist if $K > 0$, $L > 0$ and $(aC - Ac)(Ab - aB) \neq 0$.

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If $(bC - Bc)KL > 0$, $4(Bc - bC)KL + (bK + CL)^2 < 0$, $bK + CL = 0$ and $b^3c - BC^3 = 0$ the equilibrium point is a **center**.

A QS has 2 equilibria in the following four cases:

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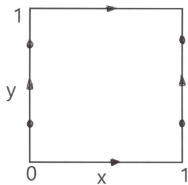
1) If $bC - Bc \neq 0$, $aC - Ac = 0$ and $(aB - Ab)L \neq 0$, then the two equilibria are $(0, 1/2 + L) = (1, 1/2 + L)$ and $(0, 1/2 - L) = (1, 1/2 - L)$.

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A **QS** has **2** equilibria in the following four cases:

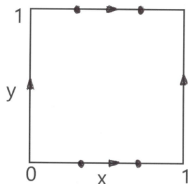
1) If $bC - Bc \neq 0$, $aC - Ac = 0$ and $(aB - Ab)L \neq 0$, then the two equilibria are $(0, 1/2 + L) = (1, 1/2 + L)$ and $(0, 1/2 - L) = (1, 1/2 - L)$. In these two equilibria the system is not C^1 . The local phase portraits at the four points in the plane $(0, 1/2 + L)$, $(1, 1/2 + L)$, $(0, 1/2 - L)$ and $(1, 1/2 - L)$ satisfy the **Berlinskii Theorem**.



2) If $bC - Bc \neq 0$, $Ab - aB = 0$ and $(aC - Ac)K \neq 0$, then the two equilibria are $(1/2 + K, 0) = (1/2 + K, 1)$ and $(1/2 - K, 0) = (1/2 - K, 1)$.

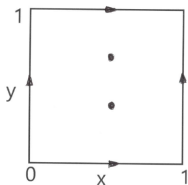
2) If $bC - Bc \neq 0$, $Ab - aB = 0$ and $(aC - Ac)K \neq 0$, then the two equilibria are $(1/2 + K, 0) = (1/2 + K, 1)$ and $(1/2 - K, 0) = (1/2 - K, 1)$. In these two equilibria the system is not C^1 .

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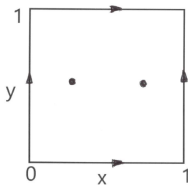
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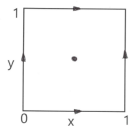
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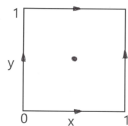


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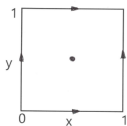


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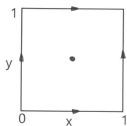
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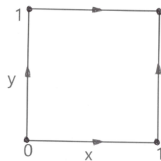
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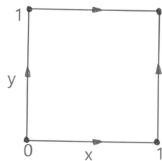


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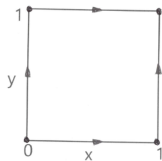


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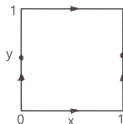
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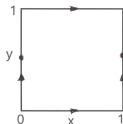
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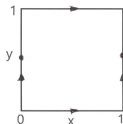


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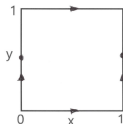
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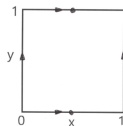


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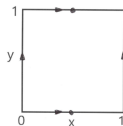
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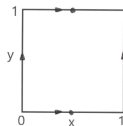


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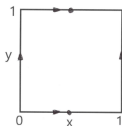
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- 2) Two periodic orbits are **oppositely oriented** if the regions homeomorphic to a disc limited by them have no common point.

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For a proof of all these properties see the paper:

W.A. Coppel, [A Survey of Quadratic Systems](#), J. Differential Equations **2** (1966), 293–304.

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(B) The next configurations of contractible limit cycles to a point are the **unique** that the continuous QS on the 2-dimensional torus can exhibit.

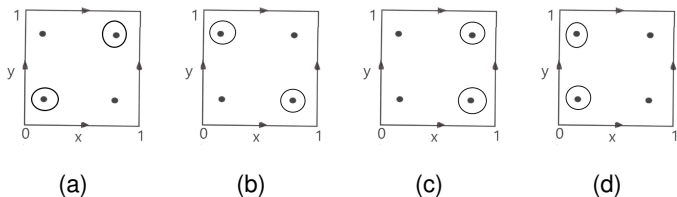


Figure: All the configurations of the contractible limit cycles of the continuous quadratic differential systems. If $[x]$ denotes the integer part function, then figure (a) takes place when $[K] < 1/2$ and $[L] < 1/2$, figure (b) takes place when $1/2 < [K]$ and $1/2 < [L]$, figure (c) takes place when $[K] < 1/2$ and $1/2 < [L]$, and figure (d) takes place when $1/2 < [K]$ and $[L] < 1/2$.

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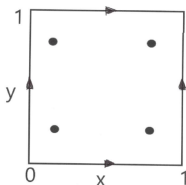
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A. Zegeling and R.E. Kooij, [The Distribution of limit cycles in quadratic systems with four finite singularities](#), J. Differential Equations **151** (1999), 373–385.

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$$\dot{x} = bx(x-1), \quad \dot{y} = A+Bx(x-1)+Cy(y-1), \quad \text{with } Ab \neq 0,$$

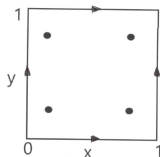
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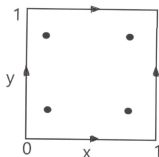
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We **conjecture** that these configurations are all the configurations of the limit cycles for the **continuous quadratic differential systems on the torus** \mathbb{T}^2

Outline

Flow on a manifold

The 2-dimensional torus \mathbb{T}^2

The Klein bottle

Linear and quadratic systems on \mathbb{T}^2

Linear differential systems

Quadratic differential systems

The end

THANK YOU VERY MUCH FOR YOUR ATTENTION