

# PHASE PORTRAITS OF A CLASS OF CONTINUOUS PIECEWISE LINEAR DIFFERENTIAL SYSTEMS

JIE LI<sup>1</sup> AND JAUME LLIBRE<sup>2</sup>

ABSTRACT. In this paper we classify the phase portraits of the class of planar continuous piecewise linear differential systems of the form

$$\dot{x} = a|x| + by + c, \quad \dot{y} = \alpha|x| + \beta y + \gamma,$$

in the Poincaré disc when  $a\beta - b\alpha \neq 0$ .

## 1. INTRODUCTION AND STATEMENT OF THE MAIN RESULT

Andronov, Vitt and Khaikin [1] started to study the piecewise linear differential systems in the 1920s for modeling some mechanical systems, but the interest on these kind of differential systems persists up to nowadays. These last twenty years a renewed interest appeared in the mathematical community working in differential systems for understanding the rich dynamics of the piecewise linear differential systems, mainly due to the fact these systems modelize very well many problems coming from mechanics, electronics, economy, ..., look at the survey of Makarenkov and Lamb [10], the books of di Bernardo, Budd, Champneys and Kowalczyk [2], and of Simpson [15], and at the hundreds of references cited in such works. While the phase portraits of the linear differential systems

$$\dot{x} = ax + by + c, \quad \dot{y} = \alpha x + \beta y + \gamma,$$

are very well known, the phase portrait of the most easiest class of continuous piecewise linear differential systems separated by one straight line (that without loss of generality we can assume that the straight line is  $x = 0$ )

$$(1) \quad \dot{x} = a|x| + by + c, \quad \dot{y} = \alpha|x| + \beta y + \gamma,$$

with  $a\beta - b\alpha \neq 0$  are unknown. As usual the dot denotes derivative with respect to the independent variable of the differential system, here called the time  $t$ . Note that these piecewise linear differential systems are analytic in  $\mathbb{R}^2 \setminus \{x = 0\}$  and only continuous on the straight line  $x = 0$ . Of course the domain of definition of the piecewise linear differential systems (1) is the whole plane  $\mathbb{R}^2$ .

The objective of this paper is to classify all the topologically distinct phase portraits of the differential systems (1) in the Poincaré disc.

Recall that the *phase portrait* of a differential system is the description of the domain of definition of the differential system as union of all their orbits, in this way we know where born the orbits (i.e. their  $\alpha$ -limits), or where they die (i.e. their  $\omega$ -limits), where are their equilibria, periodic orbits, homoclinic orbits, ..., of course if such kind of orbits exists. In other words the phase portrait of a differential system provides all the qualitative information about the dynamics of a differential system.

A phase portrait in the Poincaré disc has the advantage with respect to a phase portrait in the plane  $\mathbb{R}^2$  that it controls the orbits which come from or escape to infinity. Roughly speaking the Poincaré disc  $\mathbb{D}$  is the closed disc of radius one centered at the origin of coordinates whose interior has been identified with  $\mathbb{R}^2$  and its boundary, the circle  $\mathbb{S}^1$ , with the infinity of  $\mathbb{R}^2$ . For more details on the Poincaré disc see subsection 2.2.

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Our main result is the following one.

**Theorem 1.** *The phase portrait in the Poincaré disc of a continuous piecewise linear differential system (1) is topologically equivalent to one of the 18 phase portraits described in Figures 7, 8, 9, 10, 12, 14, 16, 17, 18, 21, 22, 23, 28, 30, 38, 40, 48, 50. Moreover, system (1) do not have limit cycles.*

Theorem 1 is proved in sections 3 and 4.

## 2. PRELIMINARIES

**2.1. The normal forms of the differential systems (1).** The piecewise linear differential system (1) depends on six parameters, but we will see that only two parameters are essential.

Since  $b$  and  $\beta$  cannot be zero simultaneously, we can assume that  $b \neq 0$  first. Inspired in the Proposition 3.1 of the paper [5] we do the diffeomorphism  $h : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined by  $h(x, y) = (x, \beta x - by - c) = (X, Y)$ , which transforms system (1) into the piecewise linear differential system

$$(2) \quad \dot{X} = (\beta + a)X - Y, \quad \dot{Y} = (a\beta - b\alpha)X + (c\beta - b\gamma), \quad \text{if } X \geq 0, \text{ and}$$

$$(3) \quad \dot{X} = (\beta - a)X - Y, \quad \dot{Y} = (b\alpha - a\beta)X + (c\beta - b\gamma), \quad \text{if } X \leq 0.$$

Clearly we can rename the parameters of systems (2) and (3) as follows

$$(4) \quad \dot{X} = \bar{a}X - Y, \quad \dot{Y} = \bar{d}X + \bar{c}, \quad \text{if } X \geq 0, \text{ and}$$

$$(5) \quad \dot{X} = \bar{b}X - Y, \quad \dot{Y} = -\bar{d}X + \bar{c}, \quad \text{if } X \leq 0,$$

where  $\bar{a} = \beta + a$ ,  $\bar{b} = \beta - a$ ,  $\bar{c} = c\beta - b\gamma$  and  $\bar{d} = a\beta - b\alpha \neq 0$ .

If  $\bar{c} = 0$ , then doing the rescaling  $(X, Y, t) = (x/|\bar{d}|, y, \bar{t}/|\bar{d}|)$  systems (4) and (5) become

$$\dot{x} = \hat{a}x - y, \quad \dot{y} = \pm x, \quad \text{if } x \geq 0, \text{ and}$$

$$\dot{x} = \hat{b}x - y, \quad \dot{y} = \mp x, \quad \text{if } x \leq 0,$$

where  $\hat{a} = \bar{a}/|\bar{d}|$ ,  $\hat{b} = \bar{b}/|\bar{d}|$ , now the dot denotes derivative with respect to the new time  $\bar{t}$ , the upper sign takes place when  $\bar{d} > 0$ , and the lower sign takes place when  $\bar{d} < 0$ .

Now we further do the rescaling  $(X, Y, t) = (\bar{c}\bar{x}/\bar{d}, \bar{c}\bar{y}/\sqrt{|\bar{d}|}, \bar{t}/\sqrt{|\bar{d}|})$  if  $\bar{c}\bar{d} > 0$  and systems (4) and (5) become

$$(6) \quad \dot{\bar{x}} = \tilde{a}\bar{x} \pm \bar{y}, \quad \dot{\bar{y}} = \bar{x} + 1, \quad \text{if } \bar{x} \geq 0, \text{ and}$$

$$(7) \quad \dot{\bar{x}} = \tilde{b}\bar{x} \pm \bar{y}, \quad \dot{\bar{y}} = -\bar{x} + 1, \quad \text{if } \bar{x} \leq 0,$$

where  $\tilde{a} = \bar{a}/\sqrt{|\bar{d}|}$ ,  $\tilde{b} = \bar{b}/\sqrt{|\bar{d}|}$ , and now the dot denotes derivative with respect to the new time  $\bar{t}$ . Moreover, if  $\bar{d} > 0$  then the signs in (6) and (7) are negative, otherwise they are positive. When  $\bar{c}\bar{d} < 0$ , using the rescaling  $(X, Y, t) = (-\bar{c}\bar{x}/\bar{d}, \bar{c}\bar{y}/\sqrt{|\bar{d}|}, \bar{t}/\sqrt{|\bar{d}|})$ , we change systems (4) and (5) to the following

$$(8) \quad \dot{\bar{x}} = \tilde{a}\bar{x} \pm \bar{y}, \quad \dot{\bar{y}} = -\bar{x} + 1, \quad \text{if } \bar{x} \geq 0, \text{ and}$$

$$(9) \quad \dot{\bar{x}} = \tilde{b}\bar{x} \pm \bar{y}, \quad \dot{\bar{y}} = \bar{x} + 1, \quad \text{if } \bar{x} \leq 0.$$

Similarly, if  $\bar{d} > 0$  then the signs in (8) and (9) are negative, otherwise they are positive.

Assuming that  $b = 0$ , we similarly do the diffeomorphism  $h : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined as  $h(x, y) = (x, \beta y + \gamma) = (X, Y)$ , which transforms system (1) into the piecewise linear differential system

$$(10) \quad \dot{X} = aX + c, \quad \dot{Y} = \beta(\alpha X + Y), \quad \text{if } X \geq 0, \text{ and}$$

$$(11) \quad \dot{X} = -aX + c, \quad \dot{Y} = \beta(-\alpha X + Y), \quad \text{if } X \leq 0.$$

If  $c = 0$ , then doing the rescaling  $(X, Y, t) = (x, y, \bar{t}/|a|)$  systems (10) and (11) become

$$\dot{x} = \pm x, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0, \text{ and}$$

$$\dot{x} = \mp x, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$$

where  $\check{a} = \alpha\beta/|a|$ ,  $\check{b} = \beta/|a|$ , now the dot denotes derivative with respect to the new time  $\bar{t}$ , the upper sign takes place when  $a > 0$ , and the lower sign takes place when  $a < 0$ . Note that  $a \neq 0$ , otherwise  $a\beta - \alpha b = 0$ .

If  $c \neq 0$ , doing the rescaling  $(X, Y, t) = (|c|x/|a|, y, \bar{t}/|a|)$  systems (10) and (11) become

$$\begin{aligned} \dot{x} &= \pm x \pm 1, & \dot{y} &= \check{a}x + \check{b}y, & \text{if } x \geq 0, \text{ and} \\ \dot{x} &= \mp x \pm 1, & \dot{y} &= -\check{a}x + \check{b}y, & \text{if } x \leq 0, \end{aligned}$$

where  $\check{a} = \alpha\beta|c|/|a|^2$ ,  $\check{b} = \beta/|a|$  and now the dot denotes derivative with respect to the new time  $\bar{t}$ . Note that the signs of  $a$  and  $c$  determine the signs in front of  $x$  and 1 respectively. More precisely, the upper signs takes place when  $a > 0$  and  $c > 0$  respectively, and the lower signs takes place when  $a < 0$  and  $c < 0$  respectively. This completes the proof of Table 1.

As we shall see in subsection 2.1 to classify the phase portraits of the piecewise differential systems (1) is equivalent to classify the phase portraits of the piecewise linear differential systems of Table 1. Note that piecewise linear differential systems of Table 1 only depend on two parameters.

**2.2. Poincaré compactification.** In the proof of Theorem 1 we will use the Poincaré compactification of a planar polynomial vector field  $\mathcal{X}(x, y) = (P(x, y), Q(x, y))$  of degree  $d$ . The *Poincaré compactification* of  $\mathcal{X}$ , denoted by  $p(\mathcal{X})$ , is an induced vector field on  $\mathbb{S}^2 = \{y = (y_1, y_2, y_3) \in \mathbb{R}^3 : y_1^2 + y_2^2 + y_3^2 = 1\}$ . We call  $\mathbb{S}^2$  the *Poincaré sphere*. For more details on the Poincaré compactification see [3, Chapter 5]. Here we just introduce what will be needed.

Denote by  $T_p\mathbb{S}^2$  be the tangent space to  $\mathbb{S}^2$  at the point  $p$ . Assume that  $\mathcal{X}$  is defined in the plane  $T_{(0,0,1)}\mathbb{S}^2 = \mathbb{R}^2$ . Consider the central projection  $f: T_{(0,0,1)}\mathbb{S}^2 \rightarrow \mathbb{S}^2$ . This map defines two copies of  $\mathcal{X}$ , one in the open northern hemisphere  $\mathcal{H}^+$  and the other in the open southern hemisphere  $\mathcal{H}^-$ . Denote by  $\mathcal{X}^1$  the vector field  $Df \circ \mathcal{X}$  defined on  $\mathbb{S}^2$  except on its equator  $\mathbb{S}^1 = \{y \in \mathbb{S}^2 : y_3 = 0\}$ . Clearly  $\mathbb{S}^1$  is identified to the infinity of  $\mathbb{R}^2$ . In order to extend  $\mathcal{X}^1$  to a vector field on  $\mathbb{S}^2$  (including  $\mathbb{S}^1$ ) it is necessary that  $\mathcal{X}$  satisfies suitable conditions. In the case that  $\mathcal{X}$  is a planar polynomial vector field of degree  $n$  then  $p(\mathcal{X})$  is the only analytic extension of  $y_3^{d-1}\mathcal{X}'$  to  $\mathbb{S}^2$ . On  $\mathbb{S}^2 \setminus \mathbb{S}^1 = \mathcal{H}^+ \cup \mathcal{H}^-$  there are two symmetric copies of  $p(\mathcal{X})$ , one in  $\mathcal{H}^+$  and the other in  $\mathcal{H}^-$ , and knowing the behaviour of  $p(\mathcal{X})$  around  $\mathbb{S}^1$ , we know the behaviour of  $\mathcal{X}$  at infinity. The Poincaré compactification has the property that  $\mathbb{S}^1$  is invariant under the flow of  $p(\mathcal{X})$ . The equilibria of  $\mathcal{X}$  are called the *finite equilibria* of  $\mathcal{X}$  or of  $p(\mathcal{X})$ , while the equilibria of  $p(\mathcal{X})$  contained in  $\mathbb{S}^1$ , i.e. at infinity, are called the *infinite equilibria* of  $\mathcal{X}$  or of  $p(\mathcal{X})$ . It is known that the infinity equilibria appear in pairs diametrically opposed.

To study the vector field  $p(\mathcal{X})$  we use six local charts on  $\mathbb{S}^2$  given by  $U_k = \{y \in \mathbb{S}^2 : y_k > 0\}$ ,  $V_k = \{y \in \mathbb{S}^2 : y_k < 0\}$  for  $k = 1, 2, 3$ . The corresponding local maps  $\phi_k : U_k \rightarrow \mathbb{R}^2$  and  $\psi_k : V_k \rightarrow \mathbb{R}^2$  are defined as  $\phi_k(y) = -\psi_k(y) = (y_m/y_k, y_n/y_k)$  for  $m < n$  and  $m, n \neq k$ . We denote by  $z = (u, v)$  the value of  $\phi_k(y)$  or  $\psi_k(y)$  for any  $k$ , such that  $(u, v)$  will play different roles depending on the local chart we are considering. The points of the infinity  $\mathbb{S}^1$  in any chart have  $v = 0$ . The expression for  $p(\mathcal{X})$  in local chart  $(U_1, \phi_1)$  is

$$\dot{u} = v^d \left[ -uP\left(\frac{1}{v}, \frac{u}{v}\right) + Q\left(\frac{1}{v}, \frac{u}{v}\right) \right], \quad \dot{v} = -v^{d+1}P\left(\frac{1}{v}, \frac{u}{v}\right),$$

in the local chart  $(U_2, \phi_2)$  is

$$\dot{u} = v^d \left[ -uQ\left(\frac{u}{v}, \frac{1}{v}\right) + P\left(\frac{u}{v}, \frac{1}{v}\right) \right], \quad \dot{v} = -v^{d+1}Q\left(\frac{u}{v}, \frac{1}{v}\right),$$

and in the local chart  $(U_3, \phi_3)$  is  $\dot{u} = P(u, v)$ ,  $\dot{v} = Q(u, v)$ .

We note that the expression of the vector field  $p(\mathbf{X})$  in the local chart  $(V_i, \psi_i)$  is equal to the expression in the local chart  $(U_i, \phi_i)$  multiplied by  $(-1)^{d-1}$  for  $i = 1, 2, 3$ . Observe that the points  $(u, v)$  of  $\mathbb{S}^1$ , i.e. the points identified with the infinity of the plane  $\mathbb{R}^2$ , in any local chart have its coordinate  $v = 0$ .

$b \neq 0$	$\bar{c} < 0$	$\bar{d} > 0$ (I):	$S_+ : \dot{x} = \tilde{a}x + y, \quad \dot{y} = -x + 1, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \tilde{b}x + y, \quad \dot{y} = x + 1, \quad \text{if } x \leq 0$
		$\bar{d} < 0$ (II):	$S_+ : \dot{x} = \tilde{a}x - y, \quad \dot{y} = -x + 1, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \tilde{b}x - y, \quad \dot{y} = x + 1, \quad \text{if } x \leq 0$
	$\bar{c} = 0$	$\bar{d} > 0$ (III):	$S_+ : \dot{x} = \hat{a}x - y, \quad \dot{y} = x, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \hat{b}x - y, \quad \dot{y} = -x, \quad \text{if } x \leq 0$
		$\bar{d} < 0$ (IV):	$S_+ : \dot{x} = \hat{a}x - y, \quad \dot{y} = -x, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \hat{b}x - y, \quad \dot{y} = x, \quad \text{if } x \leq 0$
	$\bar{c} > 0$	$\bar{d} > 0$ (V):	$S_+ : \dot{x} = \tilde{a}x - y, \quad \dot{y} = x + 1, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \tilde{b}x - y, \quad \dot{y} = -x + 1, \quad \text{if } x \leq 0$
		$\bar{d} < 0$ (VI):	$S_+ : \dot{x} = \tilde{a}x + y, \quad \dot{y} = x + 1, \quad \text{if } x \geq 0$ $S_- : \dot{x} = \tilde{b}x + y, \quad \dot{y} = -x + 1, \quad \text{if } x \leq 0$
$b = 0$	$c < 0$	$a > 0$ (VII):	$S_+ : \dot{x} = x - 1, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = -x - 1, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$
		$a < 0$ (VIII):	$S_+ : \dot{x} = -x - 1, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = x - 1, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$
	$c = 0$	$a > 0$ (IX):	$S_+ : \dot{x} = x, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = -x, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$
		$a < 0$ (X):	$S_+ : \dot{x} = -x, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = x, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$
	$c > 0$	$a > 0$ (XI):	$S_+ : \dot{x} = x + 1, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = -x + 1, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$
		$a < 0$ (XII):	$S_+ : \dot{x} = -x + 1, \quad \dot{y} = \check{a}x + \check{b}y, \quad \text{if } x \geq 0$ $S_- : \dot{x} = x + 1, \quad \dot{y} = -\check{a}x + \check{b}y, \quad \text{if } x \leq 0,$

TABLE 1. The 12 normal forms with only two parameters of the piecewise differential systems (1).

The orthogonal projection under  $\pi(y_1, y_2, y_3) = (y_1, y_2)$  of the closed northern hemisphere of  $\mathbb{S}^2$  onto the plane  $y_3 = 0$  is a closed disc  $\mathbb{D}$  of radius one centered at the origin of coordinates called the *Poincaré disc*. Since a copy of the vector field  $\mathbf{X}$  on the plane  $\mathbb{R}^2$  is in the open northern hemisphere of  $\mathbb{S}^2$ , the interior of the Poincaré disc  $\mathbb{D}$  is identified with  $\mathbb{R}^2$  and the boundary of  $\mathbb{D}$ , the equator of  $\mathbb{S}^2$ , is identified with the infinity of  $\mathbb{R}^2$ . Consequently the phase portrait of the vector field  $\mathbf{X}$  extended to the infinity corresponds to the projection of the phase portrait of the vector field  $p(\mathbf{X})$  on the Poincaré disc  $\mathbb{D}$ .

By definition the *infinite equilibria* of the polynomial vector field  $\mathbf{X}$  are the equilibria of  $p(\mathbf{X})$  contained in the boundary of the Poincaré disc, i.e. in  $\mathbb{S}^1$ , and the *finite equilibria* of  $\mathbf{X}$  are the equilibria of  $p(\mathbf{X})$  contained in the interior of the Poincaré disc, which of course coincide with the equilibria of  $X$  in  $\mathbb{R}^2$ .

We remark that the infinite equilibria appear in pairs diametrically opposite on the boundary of the Poincaré disc.

Note that for studying the infinite equilibria of the piecewise differential system (1) in  $x \geq 0$  we only need to study the infinite equilibria which are in the local chart  $U_1$  and to determine if the origin of the local chart  $U_2$  is or not an equilibrium. While for studying the infinite equilibria of the piecewise differential system (1) in  $x \leq 0$  we only need to study the infinite equilibria which are in the local chart  $V_1$  and to determine if the origin of the local chart  $U_2$  is or not an equilibrium.

**2.3. Topological equivalence of two polynomial vector fields.** Let  $\mathbf{X}_1$  and  $\mathbf{X}_2$  be two polynomial vector fields on  $\mathbb{R}^2$ . We say that they are *topologically equivalent* if there exists a homeomorphism on the Poincaré disc  $\mathbb{D}$  which preserves the infinity  $\mathbb{S}^1$  and sends the orbits of  $\pi(p(\mathbf{X}_1))$  to orbits of  $\pi(p(\mathbf{X}_2))$ , preserving or reversing the orientation of all the orbits.

A *separatrix* of the Poincaré compactification  $\pi(p(\mathbf{X}))$  is one of following orbits: all the orbits at the infinity  $\mathbb{S}^1$ , the finite equilibria, periodic orbits which are isolated in the set of periodic orbits at least by one side, when a periodic orbit is isolated in the set of periodic orbits by both sides it is a limit cycle, and the two orbits at the boundary of a hyperbolic sector at a finite or an infinite equilibria, see for more details on the separatrices [11, 12].

The set of all separatrices of  $\pi(p(\mathbf{X}))$ , which we denote by  $\Sigma_{\mathbf{X}}$ , is a closed set (see [12]).

A *canonical region* of  $\pi(p(\mathbf{X}))$  is an open connected component of  $\mathbb{D} \setminus \Sigma_{\mathbf{X}}$ . The union of the set  $\Sigma_{\mathbf{X}}$  with an orbit of each canonical region form the *separatrix configuration* of  $\pi(p(\mathbf{X}))$  and is denoted by  $\Sigma'_{\mathbf{X}}$ . We denote the number of separatrices of a phase portrait in the Poincaré disc by  $S$ , and its number of canonical regions by  $R$ .

Two separatrix configurations  $\Sigma'_{\mathbf{X}_1}$  and  $\Sigma'_{\mathbf{X}_2}$  are *topologically equivalent* if there is a homeomorphism  $h : \mathbb{D} \rightarrow \mathbb{D}$  such that  $h(\Sigma'_{\mathbf{X}_1}) = \Sigma'_{\mathbf{X}_2}$ .

According to the following theorem which was proved by Markus [11], Neumann [12] and Peixoto [13], it is sufficient to investigate the separatrix configuration of a polynomial differential system, for determining its global phase portrait.

**Theorem 2.** *Two Poincaré compactified polynomial vector fields  $\pi(p(\mathbf{X}_1))$  and  $\pi(p(\mathbf{X}_2))$  with finitely many separatrices are topologically equivalent if and only if their separatrix configurations  $\Sigma'_{\mathbf{X}_1}$  and  $\Sigma'_{\mathbf{X}_2}$  are topologically equivalent.*

**2.4. Limit cycles.** In 1991-1992 Lum and Chua in [8, 9] conjectured that a continuous piecewise linear differential system in the plane with two pieces separated by one straight line has at most one limit cycle. We note that even in this apparent simple case, only after a difficult analysis it was possible to prove the existence of at most one limit cycle, thus in 1998 this conjecture was proved by Freire, Ponce, Rodrigo and Torres in [4]. Recently, a new and easier proof that at most one limit cycle exists for the continuous piecewise linear differential systems with two pieces separated by one straight line has been done by Llibre, Ordóñez and Ponce in [7].

## 3. PROOF OF THEOREM 1

The piecewise differential systems (1) with  $a_i\beta - b\alpha \neq 0$  are topologically equivalent to some of the 12 piecewise differential systems of Table 1.

If the  $x$ -coordinate of an equilibrium is positive (respectively negative), this equilibrium is *real* (respectively *virtual*) for the differential system  $S_+$ . If the  $x$ -coordinate of an equilibrium is negative (respectively positive), this equilibrium is *real* (respectively *virtual*) for the differential system  $S_-$ . Of course if the  $x$ -coordinate of an equilibrium is zero, then this equilibrium is real for both differential systems  $S_+$  and  $S_-$ .

## 3.1. Phase portraits in the Poincaré disc of system (I).

System	Conditions	Finite Equilibria	Infinite Equilibria
(I)	(I-1): $\tilde{a} < -2$	$P_+$ (stable node)	$p_+$ (saddle), $p_-$ (unstable node)
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-2): $\tilde{a} = -2$	$P_+$ (stable node)	$p$ (semi-hyperbolic saddle-node),
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-3): $-2 < \tilde{a} < 0$	$P_+$ (stable focus)	
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-4): $\tilde{a} = 0$	$P_+$ (center)	
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-5): $0 < \tilde{a} < 2$	$P_+$ (unstable focus)	
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-6): $\tilde{a} = 2$	$P_+$ (unstable node)	$p$ (semi-hyperbolic saddle-node),
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)
	(I-7): $\tilde{a} > 2$	$P_+$ (unstable node)	$p_+$ (stable node), $p_-$ (saddle)
		$P_-$ (saddle)	$q_+$ (stable node) $q_-$ (unstable node)

TABLE 2. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (I).

3.1.1. *The finite equilibria.* Note that the differential system  $S_+$  has the equilibrium  $P_+ = (1, -\tilde{a})$ . While the differential system  $S_-$  has the equilibrium  $P_- = (-1, \tilde{b})$ . Then the equilibrium point  $P_+$  (respectively  $P_-$ ) is real for the differential system  $S_+$  (respectively  $S_-$ ).

The eigenvalues of the equilibrium  $P_+$  are  $\lambda_- := (\tilde{a} - \sqrt{\tilde{a}^2 - 4})/2$  and  $\lambda_+ := (\tilde{a} + \sqrt{\tilde{a}^2 - 4})/2$ . So if  $\tilde{a} \leq -2$  (respectively  $\tilde{a} \geq 2$ ) then  $\lambda_- < \lambda_+ < 0$  (respectively  $\lambda_+ > \lambda_- > 0$ ), implying that  $P_+$  is a stable (respectively an unstable) node. If  $-2 < \tilde{a} < 0$  (respectively  $0 < \tilde{a} < 2$ ) then  $\lambda_{\pm}$  are a pair of imaginary eigenvalues with negative (respectively positive) real part, implying

that  $P_+$  is a stable (respectively an unstable) focus. If  $\tilde{a} = 0$  then  $\lambda_{\pm}$  are a pair of purely imaginary eigenvalues, implying that  $P_+$  is a center.

The eigenvalues of the equilibrium  $P_-$  are  $\mu_- := (\tilde{b} - \sqrt{\tilde{b}^2 + 4})/2$  and  $\mu_+ := (\tilde{b} + \sqrt{\tilde{b}^2 + 4})/2$ . Clearly,  $\mu_- < 0 < \mu_+$ , implying that  $P_-$  is a saddle.

3.1.2. *The infinite equilibria.* We write the differential system  $S_+$  in the local charts  $U_1$  and  $U_2$ . Then in the local chart  $U_1$  system  $S_+$  writes

$$(12) \quad \dot{u} = -1 - \tilde{a}u + v - u^2, \quad \dot{v} = -\tilde{a}v - uv;$$

and in the local chart  $U_2$  becomes

$$(13) \quad \dot{u} = 1 + \tilde{a}u + u^2 - uv, \quad \dot{v} = uv - v^2.$$

We separate the study of the infinite equilibria of system  $S_+$  in three cases.

*Case (I1<sub>+</sub>):*  $\tilde{a} > 2$  or  $\tilde{a} < -2$ . Then there are only two infinite equilibria of system  $S_+$  in the local chart  $U_1$ , namely  $p_{\pm} = ((-\tilde{a} \pm \sqrt{\tilde{a}^2 - 4})/2, 0)$  and the origin of the local chart  $U_2$  is not an infinite equilibrium.

The eigenvalues of the equilibrium  $p_+$  are  $-\sqrt{\tilde{a}^2 - 4}$  and  $\lambda_p = -(\tilde{a} + \sqrt{\tilde{a}^2 - 4})/2$ . If  $\tilde{a} > 2$  then  $\lambda_p < 0$ , implying that  $p_+$  is a stable node, and if  $\tilde{a} < -2$  then  $\lambda_p > 0$ , implying that  $p_+$  is a saddle.

The eigenvalues of the equilibrium  $p_-$  are  $\sqrt{\tilde{a}^2 - 4}$  and  $\mu_p = -(\tilde{a} - \sqrt{\tilde{a}^2 - 4})/2$ . If  $\tilde{a} > 2$  then  $\mu_p < 0$ , implying that  $p_-$  is a saddle, and if  $\tilde{a} < -2$  then  $\mu_p > 0$ , implying that  $p_-$  is an unstable node.

*Case (I2<sub>+</sub>):*  $\tilde{a} = -2$  and  $\tilde{a} = 2$ . Then there is only one infinite equilibrium of system  $S_+$  in the local chart  $U_1$ , namely  $p = (-\tilde{a}/2, 0)$ , and the origin  $O$  of the local chart  $U_2$  is not an infinite equilibrium. The eigenvalues of the equilibrium  $p$  are 0 and  $-\tilde{a}/2 \neq 0$ . Therefore by [3, Theorem 2.19] the infinite equilibrium  $p$  is a semi-hyperbolic saddle-node.

*Case (I3<sub>+</sub>):*  $-2 < \tilde{a} < 2$ . Then system  $S_+$  has no infinite equilibria in the local chart  $U_1$  and at the origin of the local chart  $U_2$ .

Again we write the differential system  $S_-$  in the local charts  $V_1$  and  $U_2$ . Then in the local chart  $V_1$  system  $S_-$  writes

$$(14) \quad \dot{u} = 1 - \tilde{b}u + v - u^2, \quad \dot{v} = -\tilde{b}v - uv;$$

and in the local chart  $U_2$  becomes

$$(15) \quad \dot{u} = 1 + \tilde{b}u - u^2 - uv, \quad \dot{v} = -uv - v^2.$$

As we did for the system  $S_+$ , there are only two infinite equilibria of system  $S_-$  in the local chart  $V_1$ , namely  $q_{\pm} = ((-\tilde{b} \pm \sqrt{\tilde{b}^2 + 4})/2, 0)$  and the origin of the local chart  $U_2$  is not an infinite equilibrium.

The eigenvalues of the equilibrium  $q_+$  are  $-\sqrt{\tilde{b}^2 + 4}$  and  $\lambda_q = -(\tilde{b} + \sqrt{\tilde{b}^2 + 4})/2$ . Clearly,  $\lambda_q < 0$ , implying that  $q_+$  is a stable node. The eigenvalues of the equilibrium  $q_-$  are  $\sqrt{\tilde{b}^2 + 4}$  and  $\mu_q = -(\tilde{b} - \sqrt{\tilde{b}^2 + 4})/2$ . And therefore  $q_-$  is an unstable node since  $\mu_q > 0$ .

In summary from the above discussion, we obtain the results of Table 2.

3.1.3. *The global phase portraits in the Poincaré disc.* We below give a discussion for passing from the local phase portraits from all the finite and infinite equilibria to the global phase portraits in the Poincaré disc.

Note by (12)-(15) that the right hand sides of the equation  $\dot{v}$  both have a common factor  $v$ , implying that the infinity is invariant, i.e, formed by orbits. Besides, we observe that  $\dot{x} = y$  and  $\dot{y} = 1$  on the  $y$ -axis. Then initiating at points lying on the positive  $y$ -axis, all orbits go into the half plane  $x \geq 0$  while initiating at points lying in the negative  $y$ -axis, all orbits go

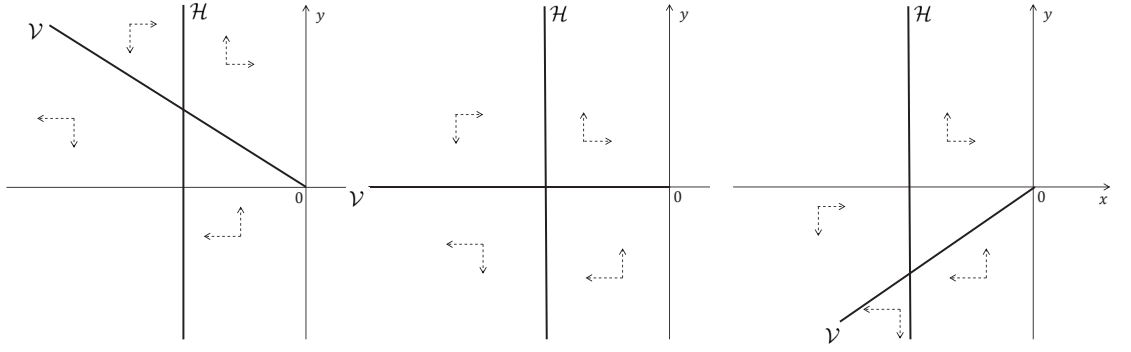


FIGURE  
1.  $\tilde{b} > 0$

FIGURE  
2.  $\tilde{b} = 0$

FIGURE  
3.  $\tilde{b} < 0$

into the half plane  $x \leq 0$ . On the other hand for system  $S_-$  there are the horizontal isocline  $\mathcal{H} : x = -1$  and the vertical isocline  $\mathcal{V} : y = -\tilde{b}x$ . More concretely, we see  $\dot{y} > 0$  on the right hand side of  $\mathcal{H}$ , and  $\dot{y} < 0$  on the left hand side of  $\mathcal{H}$ . And we get  $\dot{x} > 0$  in the upper of  $\mathcal{V}$ , and  $\dot{x} < 0$  in the lower of  $\mathcal{V}$ . So in the four regions divided by  $\mathcal{H}$  and  $\mathcal{V}$ , the vector fields are shown in Figures 1, 2, and 3. According to Table 2, we below discuss the global phase portraits in the following several cases.

In the case (I-1) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $p_-$  and the second stable separatrix of  $P_-$  comes from the unstable node  $q_-$ . One unstable separatrix of  $P_-$  goes to the stable node  $q_+$  and the second unstable separatrix of  $P_-$  goes to the stable node  $P_+$ . A stable separatrix of the stable node  $P_+$  comes from the saddle  $p_+$ . The remaining orbits of the phase portrait are determined where they start and where they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem (see for instance theorem 1.25 of [1]). Thus the global phase portrait is given in Figure 7.

In the case (I-2) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q_-$  and the second separatrix of  $P_-$  comes from the semi-hyperbolic saddle-node  $p$ . One unstable separatrix of  $P_-$  goes to the stable node  $q_+$  and the second unstable separatrix of  $P_-$  goes to the stable node  $P_+$ . A stable separatrix of  $P_+$  comes from  $p$ . The remaining orbits of the phase portrait are determined where they start and where they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is given in Figure 8.

In the case (I-3) two stable separatrices of the saddle  $P_-$  come from the unstable node  $q_-$ . One unstable separatrix of  $P_-$  goes to the stable node  $q_+$  and the second unstable separatrix of  $P_-$  goes to the stable node  $P_+$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is given in Figure 9,

In the case (I-4) one unstable separatrix of the saddle  $P_-$  goes to the stable node  $q_+$  while the other intersects the positive  $y$ -axis at  $A : (0, y_1)$ . On the other hand one stable separatrix of  $P_-$  comes from the unstable node  $q_-$  while the other intersects the negative  $y$ -axis at  $A' : (0, y'_1)$ . Further in the half plane  $x \geq 0$ , initiating from  $A$ , we get an arc intersecting the negative  $y$ -axis at  $B : (0, y_2)$ . Thus there are three situations for position of  $A'$ :  $y'_1 > y_2$ ,  $y'_1 < y_2$  and  $y'_1 = y_2$ , as shown in Figures 4, 5, and 6. Further we define the two functions

$$H_1(x, y) := (x - 1)^2 + y^2,$$

$$H_2(x, y) := \left( -\frac{(x+1)\sqrt{4+\tilde{b}^2} - \tilde{b} + \tilde{b}x + 2y}{(x+1)\sqrt{4+\tilde{b}^2} + \tilde{b} - \tilde{b}x - 2y} \right)^{\tilde{b}} (y^2 - (1+x)^2 + \tilde{b}(xy - \tilde{b}x - y))^{-\sqrt{4+\tilde{b}^2}}.$$

We check  $H_1$  (respectively  $H_2$ ) is a first integral for system  $S_+$  (respectively  $S_-$ ), i.e.,

$$(\partial H_1(x, y)/\partial x)y - (\partial H_1(x, y)/\partial y)(1-x) = 0$$



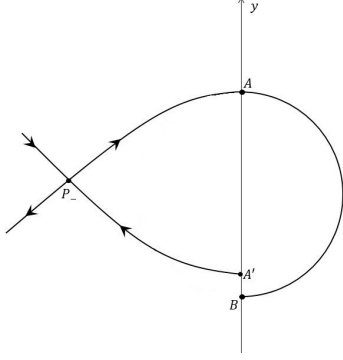


FIGURE  
4.  $y'_1 > y_2$

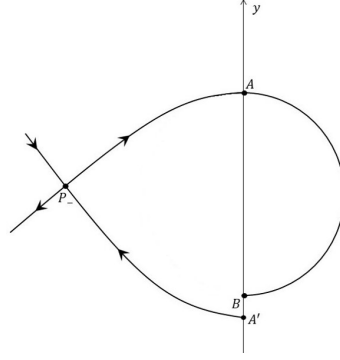


FIGURE  
5.  $y'_1 < y_2$

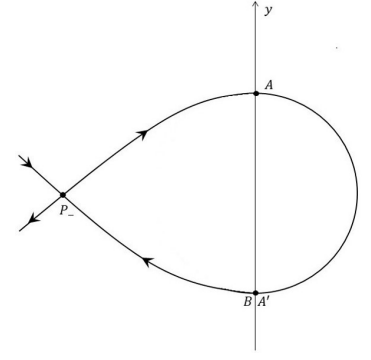


FIGURE  
6.  $y'_1 = y_2$

(respectively  $(\partial H_2(x, y)/\partial x)(\tilde{b}x + y) - (\partial H_2(x, y)/\partial y)(x + 1) = 0$ ). Compute

$$H_2(0, 0) = (-1)^{-\sqrt{\tilde{b}^2+4}} \left( \frac{\tilde{b} - \sqrt{\tilde{b}^2+4}}{\tilde{b} + \sqrt{\tilde{b}^2+4}} \right)^{\tilde{b}}, \quad \lim_{x \rightarrow -1, y \rightarrow \tilde{b}} H_2(x, y) = (-1)^{-\sqrt{\tilde{b}^2+4}} \left( \frac{\tilde{b} + \sqrt{\tilde{b}^2+4}}{\tilde{b} - \sqrt{\tilde{b}^2+4}} \right)^{\tilde{b}} \infty.$$

Thus if  $y'_1 > y_2$  then the unstable separatrix goes through the negative  $y$ -axis to the stable node  $q_+$  and the stable separatrix goes around the periodic orbit  $\mathcal{C} : (x-1)^2 + y^2 = H_1(0, 0) = 1$ . If  $y'_1 < y_2$  then the unstable separatrix goes around  $\mathcal{C}$  and the stable separatrix goes through the positive  $y$ -axis to the unstable node  $q_-$ . On the other hand  $\mathcal{C}$  is also a separatrix of the phase portraits for the both situations. The remaining orbits are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portraits are shown in Figures 10 and 11 respectively. If  $y'_1 = y_2$  then the two separatrices coincide, which means that there is a homoclinic orbit linking with the saddle  $P_-$ . Clearly some orbits of  $S_+$  intersects  $y$ -axis and are symmetric with respect to the  $x$ -axis. Thus on the  $y$ -axis we look for the values of  $y$  such that  $H_2(0, y) = H_2(0, -y)$ , i.e.,

$$\left( -\frac{\sqrt{4+b^2}-b+2y}{\sqrt{4+b^2}+b-2y} \right)^b (y^2 - by - 1)^{-\sqrt{4+b^2}} = \left( -\frac{\sqrt{4+b^2}-b-2y}{\sqrt{4+b^2}+b+2y} \right)^b (y^2 + by - 1)^{-\sqrt{4+b^2}}.$$

The equality holds for any  $y$  if  $b = 0$ . It implies that there are filled with periodic orbits inside the homoclinic orbit. Thus the periodic orbit close to the homoclinic orbit is a separatrix of the phase portrait. The remaining orbits are determined by the Poincaré-Bendixson theorem and by the type of stability of the equilibria. Thus the global phase portrait is shown in Figure 12.

In the case (I-5) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q_-$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . Two unstable separatrices of  $P_-$  goes to the stable node  $q_+$ . By the Poincaré-Bendixson theorem and by the type of stability of the equilibria we see the remaining orbits of the phase portrait where they start and where they end. Thus the global phase portrait is given in Figure 13.

In the case (I-6), one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q_-$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the stable node  $q_+$  and the second unstable separatrix of  $P_-$  goes to the semi-hyperbolic saddle-node  $p$ . An unstable separatrix of  $P_+$  goes to  $p$ . We see the remaining orbits of the phase portrait by the Poincaré-Bendixson theorem and by the type of stability of the equilibria. Thus the global phase portrait is shown in Figure 14.

In the case (I-7) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q_-$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the stable node  $q_+$  and the second unstable separatrix of  $P_-$  goes to the stable node  $p_+$ . An unstable separatrix of  $P_+$  goes to the saddle  $p_-$ . By the Poincaré-Bendixson

theorem and by the type of stability of the equilibria we get the remaining orbits of the phase portrait. Thus the global phase portrait is given in Figure 15.

**3.2. Phase portraits in the Poincaré disc of system (II).** By  $(x, y, t) \rightarrow (-x, y, t)$ , the system (II) becomes

$$\begin{aligned} S_+ : \quad \dot{x} &= \tilde{b}x + y, & \dot{y} &= -x + 1, & \text{if } x \geq 0, \text{ and} \\ S_- : \quad \dot{x} &= \tilde{a}x + y, & \dot{y} &= x + 1, & \text{if } x \leq 0. \end{aligned}$$

This is similar to system (I) by exchanging the position of  $\tilde{a}$  and  $\tilde{b}$ . So we obtain the phase portraits in the Poincaré disc for system (II) by reversing the half plane  $x \geq 0$  and  $x \leq 0$  for system (I).

**3.3. Phase portraits in the Poincaré disc of system (III).**

**3.3.1. The finite equilibria.** Note that the differential system  $S_+$  (respectively  $S_-$ ) has the equilibrium  $P_+ = (0, 0)$  (respectively  $P_- = (0, 0)$ ). Namely  $P_- = P_+ =: P$ . Then the equilibrium  $P$  is real for both systems  $S_+$  and  $S_-$ .

The eigenvalues of the equilibrium  $P_+$  are  $\lambda_- := (\hat{a} - \sqrt{\hat{a}^2 - 4})/2$  and  $\lambda_+ := (\hat{a} + \sqrt{\hat{a}^2 - 4})/2$ . So if  $\hat{a} \leq -2$  (respectively  $\hat{a} \geq 2$ ) then  $\lambda_- < \lambda_+ < 0$  (respectively  $\lambda_+ > \lambda_- > 0$ ), implying that  $P_+$  is a stable (respectively an unstable) node. If  $-2 < \hat{a} < 0$  (respectively  $0 < \hat{a} < 2$ ) then  $\lambda_{\pm}$  are a pair of imaginary eigenvalues with negative (respectively positive) real part, implying that  $P_+$  is a stable (respectively an unstable) focus. If  $\hat{a} = 0$  then  $\lambda_{\pm}$  are a pair of purely imaginary eigenvalues, implying that  $P_+$  is a center.

The eigenvalues of the equilibrium  $P_-$  are  $\mu_- := (\hat{b} - \sqrt{\hat{b}^2 + 4})/2$  and  $\mu_+ := (\hat{b} + \sqrt{\hat{b}^2 + 4})/2$ . Clearly,  $\mu_- < 0 < \mu_+$ , implying that  $P_-$  is a saddle.

**3.3.2. The infinite equilibria.** We write the differential system  $S_+$  in the local charts  $U_1$  and  $U_2$ . Then in the local chart  $U_1$  system  $S_+$  writes

$$(16) \quad \dot{u} = 1 - \hat{a}u + u^2, \quad \dot{v} = -\hat{a}v + uv;$$

and in the local chart  $U_2$  becomes

$$(17) \quad \dot{u} = -1 + \hat{a}u - u^2, \quad \dot{v} = -uv.$$

We separate the study of the infinite equilibria of system  $S_+$  in three cases.

*Case (III1<sub>+</sub>):*  $\hat{a} > 2$  or  $\hat{a} < -2$ . Then there are only two infinite equilibria of system  $S_+$  in the local chart  $U_1$ , namely  $p_{\pm} = ((\hat{a} \pm \sqrt{\hat{a}^2 - 4})/2, 0)$  and the origin of the local chart  $U_2$  is not an infinite equilibrium.

The eigenvalues of the equilibrium  $p_+$  are  $\sqrt{\hat{a}^2 - 4}$  and  $\lambda_p = -(\hat{a} - \sqrt{\hat{a}^2 - 4})/2$ . If  $\hat{a} > 2$  then  $\lambda_p < 0$ , implying that  $p_+$  is a saddle, and if  $\hat{a} < -2$  then  $\lambda_p > 0$ , implying that  $p_+$  is an unstable node.

The eigenvalues of the equilibrium  $p_-$  are  $-\sqrt{\hat{a}^2 - 4}$  and  $\mu_p = -(\hat{a} + \sqrt{\hat{a}^2 - 4})/2$ . If  $\hat{a} > 2$  then  $\mu_p < 0$ , implying that  $p_-$  is a stable node, and if  $\hat{a} < -2$  then  $\mu_p > 0$ , implying that  $p_-$  is a saddle.

*Case (III2<sub>+</sub>):*  $\hat{a} = -2$  and  $\hat{a} = 2$ . Then there is only one infinite equilibrium of system  $S_+$  in the local chart  $U_1$ , namely  $p = (\hat{a}/2, 0)$ , and the origin  $O$  of the local chart  $U_2$  is not an infinite equilibrium. The eigenvalues of the equilibrium  $p$  are 0 and  $-\hat{a}/2 \neq 0$ . Therefore by [3, Theorem 2.19] the infinite equilibrium  $p$  is a semi-hyperbolic saddle-node.

*Case (III3<sub>+</sub>):*  $-2 < \hat{a} < 2$ . Then system  $S_+$  has no infinite equilibria in the local chart  $U_1$  and at the origin of the local chart  $U_2$ .

Again we write the differential system  $S_-$  in the local charts  $V_1$  and  $U_2$ . Then in the local chart  $V_1$  system  $S_-$  writes

$$(18) \quad \dot{u} = -1 - \hat{b}u + u^2, \quad \dot{v} = -\hat{b}v + uv;$$

and in the local chart  $U_2$  becomes

$$(19) \quad \dot{u} = -1 + \hat{b}u + u^2, \quad \dot{v} = uv.$$

As we did for the system  $S_+$ , there are only two infinite equilibria of system  $S_-$  in the local chart  $V_1$ , namely  $q_{\pm} = \left( (\hat{b} \pm \sqrt{\hat{b}^2 + 4})/2, 0 \right)$  and the origin of the local chart  $U_2$  is not an infinite equilibrium.

The eigenvalues of the equilibrium  $q_+$  are  $\sqrt{\hat{b}^2 + 4}$  and  $\lambda_q = -(\hat{b} - \sqrt{\hat{b}^2 + 4})/2$ . Clearly,  $\lambda_q > 0$ , implying that  $q_+$  is an unstable node. The eigenvalues of the equilibrium  $q_-$  are  $-\sqrt{\hat{b}^2 + 4}$  and  $\mu_q = -(\hat{b} + \sqrt{\hat{b}^2 + 4})/2$ . And therefore  $q_-$  is a stable node since  $\mu_q < 0$ .

In summary from the above discussion, we obtain the results of Table 3.

System	Conditions	Finite Equilibria	Infinite Equilibria
(III)	(III-1): $\hat{a} < -2$	$P$ (stable node)	$p_+$ (unstable node), $p_-$ (saddle)
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-2): $\hat{a} = -2$	$P$ (stable node)	$p$ (semi-hyperbolic saddle-node),
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-3): $-2 < \hat{a} < 0$	$P$ (stable focus)	
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-4): $\hat{a} = 0$	$P$ (center)	
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-5): $0 < \hat{a} < 2$	$P$ (unstable focus)	
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-6): $\hat{a} = 2$	$P$ (unstable node)	$p$ (semi-hyperbolic saddle-node),
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(III-7): $\hat{a} > 2$	$P$ (unstable node)	$p_+$ (saddle), $p_-$ (stable node)
		$P$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)

TABLE 3. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (III).

3.3.3. *The global phase portraits in the Poincaré disc.* Similar to system (I), by (16)-(19) we see that the right hand sides of the equation  $\dot{v}$  both have a common factor  $v$ , implying that the infinity is formed by orbits. Further check  $\dot{x} = -y$  and  $\dot{y} = 0$  on the  $y$ -axis. Then initiating at points lying on the positive  $y$ -axis, all orbits go into the half plane  $x \leq 0$  while initiating at points lying in the negative  $y$ -axis, all orbits go into the half plane  $x \geq 0$ . On the other hand

for system  $S_-$  there are the horizontal isocline  $\mathcal{H} : x = 0$  and the vertical isocline  $\mathcal{V} : y = \hat{b}x$ . Also for system (16) there are two invariant lines  $u = (\hat{a} \pm \sqrt{\hat{a}^2 - 4})/2$  and for system (18) there are two invariant lines  $u = (\hat{b} \pm \sqrt{\hat{b}^2 + 4})/2$ . According to Table 3, we below discuss the global phase portraits in the following several cases.

In the case (III-1) one stable separatrix of the stable node  $P$  in the half plane  $x \geq 0$  comes from the unstable node  $p_+$  lying on the line  $y = ((\hat{a} + \sqrt{\hat{a}^2 - 4})/2)x$  and the second stable separatrix of the stable node  $P$  in the half plane  $x \geq 0$  comes from the saddle  $p_-$  lying on the line  $y = ((\hat{a} - \sqrt{\hat{a}^2 - 4})/2)x$ . One stable separatrix of the saddle  $P$  in the half plane  $x \leq 0$  comes from the unstable node  $q_+$  lying on the line  $y = ((\hat{b} + \sqrt{\hat{b}^2 + 4})/2)x$  and one unstable separatrix of  $P$  goes to the stable node  $q_-$  lying on the line  $y = ((\hat{b} - \sqrt{\hat{b}^2 + 4})/2)x$ . The remaining orbits of the phase portrait are determined where they start and where they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 16.

Note that for the remain cases (III-2)-(III-7) the phase portrait is the same as the case (III-1) in the half plane  $x \leq 0$ . For the half plane  $x \geq 0$  the phase portrait is studied in what follows.

In the case (III-2) one stable separatrix of the stable node  $P$  in the half plane  $x \geq 0$  comes from the semi-hyperbolic saddle-node  $p$  lying on the line  $y = (\hat{a}/2)x$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 17.

In cases (III-3)-(III-5) there is no separatrix in the half plane  $x \geq 0$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portraits of these three cases are given in Figures 18.

In the case (III-6) an unstable separatrix of the unstable node  $P$  in the half plane  $x \geq 0$  goes to the semi-hyperbolic saddle-node  $p$  lying on the line  $y = \hat{a}/2x$ . We get the remaining orbits of the phase portrait by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 19.

In the case (III-7) one unstable separatrix of the unstable node  $P$  in the half plane  $x \geq 0$  goes to the saddle  $p_+$  lying on the line  $y = ((\hat{a} + \sqrt{\hat{a}^2 - 4})/2)x$  and the second unstable separatrix of  $P$  in the half plane  $x \geq 0$  goes to the stable node  $p_-$  lying on the line  $y = ((\hat{a} - \sqrt{\hat{a}^2 - 4})/2)x$ . We get the remaining orbits of the phase portrait by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 20.

**3.4. Phase portraits in the Poincaré disc of system (IV).** Note that by exchanging the position of  $\hat{a}$  and  $\hat{b}$  then  $S_+$  of system (III) is the same that  $S_-$  of system (IV), while  $S_-$  of system (III) is the same that  $S_+$  of system (IV). So we obtain the phase portraits in the Poincaré disc for system (IV) by exchanging the half planes  $x \geq 0$  and  $x \leq 0$  of system (III).

**3.5. Phase portraits in the Poincaré disc of system (V).**

**3.5.1. The finite and infinite equilibria.** Note that the differential system  $S_+$  has the equilibrium  $P_+ = (-1, -a)$ , while the differential system  $S_-$  has the equilibrium  $P_- = (1, b)$ . Then the equilibrium  $P_+$  (respectively  $P_-$ ) is virtual for the differential systems  $S_+$  (respectively  $S_-$ ).

Doing the change  $(x, y, t) \rightarrow (-x, y, t)$ , the system (V) becomes

$$\begin{aligned} S_+ : \quad \dot{x} &= \tilde{b}x + y, & \dot{y} &= x + 1, & \text{if } x \geq 0, \text{ and} \\ S_- : \quad \dot{x} &= \tilde{a}x + y, & \dot{y} &= -x + 1, & \text{if } x \leq 0, \text{ and.} \end{aligned}$$

The system  $S_+$  is the same that  $S_-$  of system (I) while the system  $S_-$  is the same that  $S_+$  of system (I). So from the results of system (I) for the finite and infinite equilibria of system (V) we get the Table 4.

System	Conditions	Finite Equilibria	Infinite Equilibria
(V)	(V-1): $\tilde{a} < -2$	$P_+$ (stable node)	$p_+$ (unstable node), $p_-$ (saddle)
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-2): $\tilde{a} = -2$	$P_+$ (stable node)	$p$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-3): $-2 < \tilde{a} < 0$	$P_+$ (stable focus)	
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-4): $\tilde{a} = 0$	$P_+$ (center)	
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-5): $0 < \tilde{a} < 2$	$P_+$ (unstable focus)	
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-6): $\tilde{a} = 2$	$P_+$ (unstable node)	$p$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)
	(V-7): $\tilde{a} > 2$	$P_+$ (unstable node)	$p_+$ (saddle) $p_-$ (stable node)
		$P_-$ (saddle)	$q_+$ (unstable node) $q_-$ (stable node)

TABLE 4. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (V).

3.5.2. *The global phase portraits in the Poincaré disc.* Similar to system (I), we check  $\dot{x} = -y$  and  $\dot{y} = 1$  on the  $y$ -axis. Then initiating at points lying on the positive  $y$ -axis all orbits go into the half plane  $x \leq 0$ , while initiating at points lying in the negative  $y$ -axis all orbits go into the half plane  $x \geq 0$ . On the other hand the infinity is formed by orbits. According to Table 4, we below discuss the global phase portraits in the following several cases.

In the case (V-1) a separatrix comes from the saddle  $p_-$  going to the stable node  $q_-$ . The remaining orbits of the phase portrait are determined where they start and where they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is given in Figure 21.

In the case (V-2) a separatrix comes from the semi-hyperbolic saddle-node  $p$  going to the stable node  $q_-$ . By the type of stability of the equilibria and by the Poincaré-Bendixson theorem we get the remaining orbits of the phase portrait. Thus the global phase portrait is given in Figure 22.

In the case (V-3)-(V-5), there is no separatrix in the phase portrait. All orbits leave  $q_+$  for  $q_-$ . Thus the global phase portrait is shown in Figure 23.

In the case (V-6) a separatrix comes from the unstable node  $q_+$  going to the semi-hyperbolic saddle-node  $p$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 24.

In the case (V-7) a separatrix comes from the unstable node  $q_+$  going to the saddle  $p_+$ . Similarly we get the remaining orbits of the phase portrait. Thus the global phase portrait is shown in Figure 25.

**3.6. Phase portraits in the Poincaré disc of system (VI).** Note that by exchanging the position of  $\hat{a}$  and  $\hat{b}$  then  $S_+$  of system (VI) is the same that  $S_-$  of system (I), while  $S_-$  of system (VI) is the same that  $S_+$  of system (I). So we obtain the phase portraits in the Poincaré disc for system (VI) by exchanging the half planes  $x \geq 0$  and  $x \leq 0$  of system (I).

System	Conditions	Finite Equilibria	Infinite Equilibria
(VII)	(VII-1): $\check{b} < -1$	$P_+$ (saddle)	$p$ (stable node), $O$ (unstable node)
		$P_-$ (stable node)	$q$ (saddle) $O$ (unstable node)
	(VII-2): $\check{b} = -1, \check{a} < 0$	$P_+$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P_-$ (stable node)	$O$ (semi-hyperbolic saddle-node)
	(VII-3): $\check{b} = -1, \check{a} = 0$	$P_+$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P_-$ (stable node)	$u$ -axis (starts an orbit) $O$ (starts an orbit)
	(VII-4): $\check{b} = -1, \check{a} > 0$	$P_+$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P_-$ (stable node)	$O$ (semi-hyperbolic saddle-node)
	(VII-5): $-1 < \check{b} < 0$	$P_+$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P_-$ (stable node)	$q$ (unstable node) $O$ (saddle)
	(VII-6): $0 < \check{b} < 1$	$P_+$ (unstable node)	$p$ (stable node) $O$ (saddle)
		$P_-$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(VII-7): $\check{b} = 1, \check{a} < 0$	$P_+$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(VII-8): $\check{b} = 1, \check{a} = 0$	$P_+$ (unstable node)	$u$ -axis (ends an orbit) $O$ (ends an orbit)
		$P_-$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(VII-9): $\check{b} = 1, \check{a} > 0$	$P_+$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(VII-10): (VII-10): $\check{b} = 1, \check{b} > 1$	$P_+$ (unstable node)	$p$ (saddle) $O$ (stable node)
		$P_-$ (saddle)	$q$ (unstable node) $O$ (stable node)

TABLE 5. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (VII).

### 3.7. Phase portraits in the Poincaré disc of system (VII).

3.7.1. *The finite equilibria.* Note that  $\check{b} = \beta/|a| \neq 0$ , otherwise  $a\beta - \alpha b = 0$  because  $b = 0$  in the case. Then the differential system  $S_+$  has the equilibrium  $P_+ = (1, -\check{a}/\check{b})$ . While the differential system  $S_-$  has the equilibrium  $P_- = (-1, -\check{a}/\check{b})$ . Moreover the equilibrium  $P_+$  (respectively  $P_-$ ) is real for the differential system  $S_+$  (respectively  $S_-$ ).

The eigenvalues of the equilibrium  $P_+$  are 1 and  $\check{b}$ . So if  $\check{b} > 0$  (respectively  $\check{b} < 0$ ) then  $P_+$  is an unstable node (respectively a saddle). The eigenvalues of the equilibrium  $P_-$  are  $-1$  and  $\check{b}$ . Then  $P_-$  is a saddle if  $\check{b} > 0$  and a stable node if  $\check{b} < 0$ .

3.7.2. *The infinite equilibria.* We write the differential system  $S_+$  in the local charts  $U_1$  and becomes

$$(20) \quad \dot{u} = \check{a} + (\check{b} - 1)u + uv, \quad \dot{v} = -v + v^2;$$

and in the local chart  $U_2$  becomes

$$(21) \quad \dot{u} = (1 - \check{b})u - v - \check{a}u^2, \quad \dot{v} = -\check{b}v - \check{a}uv.$$

We separate the study of the infinite equilibria of system  $S_+$  in two cases.

*Case (VIII<sub>+</sub>):*  $\check{b} \neq 1$ . Then there is only one infinite equilibrium of system  $S_+$  in the local chart  $U_1$ , namely  $p = (-\check{a}/(\check{b} - 1), 0)$  and the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. The eigenvalues of the equilibrium  $p$  are  $-1$  and  $\check{b} - 1$ . Thus  $p$  is a stable node if  $\check{b} < 1$  and a saddle if  $\check{b} > 1$ . The eigenvalues of the equilibrium  $O$  are  $1 - \check{b}$  and  $-b$ . Then  $O$  is an unstable node if  $\check{b} < 0$ , a semi-hyperbolic saddle-node if  $\check{b} = 0$ , a saddle if  $0 < \check{b} < 1$  and a stable node if  $\check{b} > 1$ .

*Case (VII<sub>2+</sub>):*  $\check{b} = 1$ . We consider two subcases:  $\check{a} \neq 0$  and  $\check{a} = 0$ . In the first subcase there is no infinite equilibrium in the local chart  $U_1$  but the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. Moreover the eigenvalues of  $O$  are 0 and  $-1$ , implying that it is a semi-hyperbolic saddle-node. In the second subcase all points on the  $u$ -axis are infinite equilibria in the local chart  $V_1$  for system  $S_+$ . Since the eigenvalues at each one of these equilibria are 0 and  $-1 \neq 0$ , by the normally hyperbolic equilibria theorem (see [6]) it follows that at each one of these equilibria ends an orbit. The origin of the local chart  $U_2$  is also an equilibrium inside the continuum of equilibria at infinity with eigenvalues 0 and  $-1$ , so the same conclusion for it.

Again we write the differential system  $S_-$  in the local charts  $V_1$  and  $U_2$ . Then in the local chart  $V_1$  system  $S_-$  writes

$$(22) \quad \dot{u} = -\check{a} + (\check{b} + 1)u + uv, \quad \dot{v} = v + v^2;$$

and in the local chart  $U_2$  becomes

$$(23) \quad \dot{u} = -(1 + \check{b})u - v + \check{a}u^2, \quad \dot{v} = -\check{b}v + \check{a}uv.$$

As we did for the system  $S_+$ , We separate the study of the infinite equilibria of system  $S_-$  in two cases.

*Case (VIII<sub>-</sub>):*  $\check{b} \neq -1$ . Then there is only one infinite equilibrium of system  $S_-$  in the local chart  $V_1$ , namely  $q = (\check{a}/(\check{b} + 1), 0)$  and the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. The eigenvalues of the equilibrium  $q$  are 1 and  $\check{b} + 1$ . Then  $q$  is a saddle if  $\check{b} < -1$  and an unstable node if  $\check{b} > -1$ . The eigenvalues of the equilibrium  $O$  are  $-1 - \check{b}$  and  $-b$ . Then  $O$  is an unstable node if  $\check{b} < -1$ , a saddle if  $-1 < \check{b} < 0$ , a semi-hyperbolic saddle-node if  $\check{b} = 0$  and a stable node if  $\check{b} > 0$ .

*Case (VII<sub>2-</sub>):*  $\check{b} = -1$ . Again we consider two subcases:  $\check{a} \neq 0$  and  $\check{a} = 0$ . In the first subcase there is no infinite equilibrium in the local chart  $U_1$  but the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. Moreover the eigenvalues of  $O$  are 0 and 1, implying that it is a semi-hyperbolic saddle-node. In the second subcase all points on the  $u$ -axis are infinite equilibria in the local chart  $V_1$  for system  $S_-$ . Since the eigenvalues at each one of these equilibria are

0 and  $1 \neq 0$ , by the normally hyperbolic equilibria theorem each one of these equilibria starts an orbit. At the origin of the local chart  $U_2$  we also have a semi-hyperbolic saddle-node.

In summary from the above discussion, we obtain the results of Table 5.

*3.7.3. The global phase portraits in the Poincaré disc.* First we see  $\dot{x} = -1$  on the  $y$ -axis. Then initiating at points lying on the positive  $y$ -axis all orbits go into the half plane  $x < 0$ . On the other hand the infinity as always is formed by orbits because the equation  $\dot{v}$  of equations (20)-(23) has a common factor  $v$ . According to Table 5, we divide the study of the global phase portraits in the following cases.

In the case (VII-1) one stable separatrix of the saddle  $P_+$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_+$  comes from the unstable node  $O$  in the negative  $y$ -direction. One unstable separatrix of  $P_+$  goes to the stable node  $p$  and the second unstable separatrix of  $P_+$  goes to the stable node  $P_-$ . A stable separatrix of  $P_-$  comes from the saddle  $q$ . The remaining orbits of the phase portrait are determined where they start and they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 26.

In the case (VII-2) one stable separatrix of the saddle  $P_+$  comes from the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_+$  comes from the unstable node  $O$  in the negative  $y$ -direction. One unstable separatrix of  $P_+$  goes to the stable node  $p$  and the second unstable separatrix of  $P_+$  goes to the stable node  $P_-$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 27.

In the case (VII-3) one stable separatrix of the saddle  $P_+$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_+$  comes from the equilibrium  $O$  in the negative  $y$ -direction. One unstable separatrix of  $P_+$  goes to the stable node  $p$  and the second unstable separatrix of  $P_+$  goes to the stable node  $P_-$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 28.

In the case (VII-4) one stable separatrix of the saddle  $P_+$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_+$  comes from the semi-hyperbolic saddle node  $O$  in the negative  $y$ -direction. One unstable separatrix of  $P_+$  goes to the stable node  $p$  and the second unstable separatrix of  $P_+$  goes to the stable node  $P_-$ . A stable separatrix of  $P_-$  comes from the unstable node  $O$  in the positive  $y$ -direction. The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 29.

In the case (VII-5) one stable separatrix of the saddle  $P_+$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_+$  comes from the saddle  $O$  in the negative  $y$ -direction. One unstable separatrix of  $P_+$  goes to the stable node  $p$  and the second unstable separatrix of  $P_+$  goes to the stable node  $P_-$ . One stable separatrix of the saddle  $P_-$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_-$  comes from the saddle  $O$  in the negative  $y$ -direction. By the type of stability of the equilibria and by the Poincaré-Bendixson theorem we get the remaining orbits of the phase portrait. Thus the global phase portrait is shown in Figure 30.

In the case (VII-6) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  comes from the saddle  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P_-$  comes from the stable node  $O$  in the negative  $y$ -direction. One unstable separatrix of the unstable node  $P_+$  goes to the saddle  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P_+$  goes to the stable node  $O$  in the negative  $y$ -direction. Similarly we get the remaining orbits of the phase portrait by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 31.



In the case (VII-7) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P_-$  goes to the stable node  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P_+$  goes to the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction. The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 32.

In the case (VII-8) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the equilibrium  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P_-$  goes to the stable node  $O$  in the negative  $y$ -direction. The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 33.

In the case (VII-9) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P_-$  goes to the stable node  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P_+$  goes to the stable node  $O$  in the negative  $y$ -direction. Similar to the above, we get the remaining orbits of phase portrait. Thus the global phase portrait is shown in Figure 34.

In the case (VII-10) one stable separatrix of the saddle  $P_-$  comes from the unstable node  $q$  and the second stable separatrix of  $P_-$  comes from the unstable node  $P_+$ . One unstable separatrix of  $P_-$  goes to the stable node  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P_-$  goes to the stable node  $O$  in the positive  $y$ -direction. An unstable separatrix of  $P_+$  goes to the saddle  $p$ . Similarly we get the remaining orbits of the phase portrait by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 35.

### 3.8. Phase portraits in the Poincaré disc of system (VIII).

3.8.1. *The finite and infinite equilibria.* Note that  $S_+$  of system (VIII) is the same that  $S_-$  of system (VII) if we regard  $\check{a}$  as  $-\check{a}$ . While  $S_-$  of system (VIII) is also the same that  $S_+$  of system (VII). So from the results of system (VII) for the finite and infinite equilibria of system (VIII) we get the Table 6. Note that the equilibria  $P_+ = (-1, \check{a}/\check{b})$  and  $P_- = (1, \check{a}/\check{b})$  are virtual.

3.8.2. *The global phase portraits in the Poincaré disc.* According to Table 6, we below discuss the global phase portraits in the following several cases.

In the case (VIII-1) a separatrix comes from the saddle  $p$ , then goes to the stable node  $q$ . The remaining orbits of the phase portrait are determined where they start and they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 36.

In the case (VIII-2) a separatrix comes from the unstable node  $O$  in the negative  $y$ -direction, then goes to the stable node  $q$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 37.

In the case (VIII-3) all orbits start from the infinity in the half plane  $x \geq 0$ , then go to the stable node  $q$ . Thus the global phase portrait is shown in Figure 38.

In the case (VIII-4) a separatrix starts from the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction, then goes to the stable node  $q$ . We similarly get the remaining orbits of the phase portrait by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 39.

In the case (VIII-5) one separatrix starts from the saddle  $O$  in the positive  $y$ -direction, then goes to the stable node  $q$ . The second separatrix starts from the unstable node  $O$  in the negative  $y$ -direction, then goes to  $q$ . The remaining orbits in the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 40.

In the case (VIII-6) one separatrix starts from the saddle  $O$  in the positive  $y$ -direction, then goes to the stable node  $q$ . The second separatrix starts from the unstable node  $O$  in the negative  $y$ -direction, then goes to  $q$ . The remaining orbits in the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 41.

In the case (VIII-7) a separatrix comes from the unstable node  $p$ , then goes to the stable node  $O$  in the positive  $y$ -direction. We get the remaining orbits by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 42.

In the case (VIII-8) all orbits come from the unstable node  $p$ , then go to the infinity of the half plane  $x \leq 0$ . Thus the global phase portrait is shown in Figure 43.

In the case (VIII-9) a separatrix comes from the unstable node  $p$ , then goes to the semi-hyperbolic saddle node  $O$  in the negative  $y$ -direction. We obtain the remaining orbits by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 44.

In the case (VIII-10) a separatrix comes from the unstable node  $p$ , then goes to the saddle  $q$ . We similarly get the remaining orbits by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 45.

### 3.9. Phase portraits in the Poincaré disc of system (IX).

3.9.1. *The finite equilibria.* Note that the differential system  $S_+$  (respectively  $S_-$ ) has the equilibrium  $P_+ = (0, 0)$  (respectively  $P_- = (0, 0)$ ). Namely  $P_- = P_+ =: P$ . Then the equilibrium  $P$  is real for both systems  $S_+$  and  $S_-$ .

The eigenvalues of the equilibrium  $P_+$  are 1 and  $\check{b}$ . So if  $\check{b} > 0$  (respectively  $\check{b} < 0$ ) then  $P_+$  is an unstable node (respectively a saddle). The eigenvalues of the equilibrium  $P_-$  are  $-1$  and  $\check{b}$ . Then  $P_-$  is a saddle if  $\check{b} > 0$  and a stable node if  $\check{b} < 0$ .

3.9.2. *The infinite equilibria.* We write the differential system  $S_+$  in the local charts  $U_1$  and becomes

$$\dot{u} = \check{a} + (\check{b} - 1)u, \quad \dot{v} = -v;$$

and in the local chart  $U_2$  becomes

$$\dot{u} = (1 - \check{b})u - \check{a}u^2, \quad \dot{v} = -\check{b}v - \check{a}uv.$$

We separate the study of the infinite equilibria of system  $S_+$  in two cases.

*Case (IX1<sub>+</sub>):*  $\check{b} \neq 1$ . Then there is only one infinite equilibrium of system  $S_+$  in the local chart  $U_1$ , namely  $p = (-\check{a}/(\check{b} - 1), 0)$  and the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. The eigenvalues of the equilibrium  $p$  are  $-1$  and  $\check{b} - 1$ . Thus  $p$  is a stable node if  $\check{b} < 1$  and a saddle if  $\check{b} > 1$ . The eigenvalues of the equilibrium  $O$  are  $1 - \check{b}$  and  $-b$ . Then  $O$  is an unstable node if  $\check{b} < 0$ , a semi-hyperbolic saddle-node if  $\check{b} = 0$ , a saddle if  $0 < \check{b} < 1$  and a stable node  $\check{b} > 1$ .

*Case (IX2<sub>+</sub>):*  $\check{b} = 1$ . We consider two subcases:  $\check{a} \neq 0$  and  $\check{a} = 0$ . In the first subcase there is no infinite equilibrium in the local chart  $U_1$  but the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. Moreover the eigenvalues of  $O$  are 0 and  $-1$ , implying that it is a semi-hyperbolic saddle-node. In the second subcase all points on the  $u$ -axis are infinite equilibria in the local chart  $V_1$  for system  $S_+$ . Since the eigenvalues at each one of these equilibria are 0 and  $-1 \neq 0$ ,

System	Conditions	Finite Equilibria	Infinite Equilibria
(VIII)	(VIII-1): $\check{b} < -1$	$P_+$ (stable node)	$p$ (saddle) $O$ (unstable node)
		$P_-$ (saddle)	$q$ (stable node) $O$ (unstable node)
	(VIII-2): $\check{b} = -1, \check{a} < 0$	$P_+$ (stable node)	$O$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q$ (stable node) $O$ (unstable node)
	(VIII-3): $\check{b} = -1, \check{a} = 0$	$P_+$ (stable node)	$u$ -axis (starts an orbit) $O$ (starts an orbit)
		$P_-$ (saddle)	$q$ (stable node) $O$ (unstable node)
	(VIII-4): $\check{b} = -1, \check{a} > 0$	$P_+$ (stable node)	$O$ (semi-hyperbolic saddle-node)
		$P_-$ (saddle)	$q$ (stable node) $O$ (unstable node)
	(VIII-5): $-1 < \check{b} < 0$	$P_+$ (stable node)	$p$ (unstable node) $O$ (saddle)
		$P_-$ (saddle)	$q$ (stable node) $O$ (unstable node)
	(VIII-6): $0 < \check{b} < 1$	$P_+$ (saddle)	$p$ (unstable node) $O$ (stable node)
		$P_-$ (unstable node)	$q$ (stable node) $O$ (saddle)
	(VIII-7): $\check{b} = 1, \check{a} < 0$	$P_+$ (saddle)	$p$ (unstable node) $O$ (stable node)
		$P_-$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
	(VIII-8): $\check{b} = 1, \check{a} = 0$	$P_+$ (saddle)	$p$ (unstable node) $O$ (stable node)
		$P_-$ (unstable node)	$u$ -axis (ends an orbit) $O$ (ends an orbit)
	(VIII-9): $\check{b} = 1, \check{a} > 0$	$P_+$ (saddle)	$p$ (unstable node) $O$ (stable node)
		$P_-$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
	(VIII-10): $\check{b} > 1$	$P_-$ (saddle)	$p$ (unstable node) $O$ (stable node)
		$P_+$ (unstable node)	$q$ (saddle) $O$ (stable node)

TABLE 6. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (VIII).

it follows that at each one of these equilibria ends an orbit. The origin of the local chart  $U_2$  is also an equilibrium inside the continuum of equilibria at infinity with eigenvalues 0 and  $-1$ , so the same conclusion for it.

Again we write the differential system  $S_-$  in the local charts  $V_1$  and  $U_2$ . Then in the local chart  $V_1$  system  $S_-$  writes

$$\dot{u} = -\check{a} + (\check{b} + 1)u, \quad \dot{v} = v;$$

and in the local chart  $U_2$  becomes

$$\dot{u} = -(1 + \check{b})u + \check{a}u^2, \quad \dot{v} = -\check{b}v + \check{a}uv.$$

As we did for the system  $S_+$ , We separate the study of the infinite equilibria of system  $S_-$  in two cases.

*Case (IX1 $_-$ ):*  $\check{b} \neq -1$ . Then there is only one infinite equilibrium of system  $S_-$  in the local chart  $V_1$ , namely  $q = (\check{a}/(\check{b} + 1), 0)$  and the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. The eigenvalues of the equilibrium  $q$  are 1 and  $\check{b} + 1$ . Then  $q$  is a saddle if  $\check{b} < -1$  and an unstable node if  $\check{b} > -1$ . The eigenvalues of the equilibrium  $O$  are  $-1 - \check{b}$  and  $-b$ . Then  $O$  is an unstable node if  $\check{b} < -1$ , a saddle if  $-1 < \check{b} < 0$ , a semi-hyperbolic saddle-node if  $\check{b} = 0$  and a stable node  $\check{b} > 0$ .

*Case (IX2 $_-$ ):*  $\check{b} = -1$ . Again we consider two subcases:  $\check{a} \neq 0$  and  $\check{a} = 0$ . In the first subcase there is no infinite equilibrium in the local chart  $U_1$  but the origin  $O$  of the local chart  $U_2$  is an infinite equilibrium. Moreover the eigenvalues of  $O$  are 0 and 1, implying that it is a semi-hyperbolic saddle-node. In the second subcase all points on the  $u$ -axis are infinite equilibria in the local chart  $V_1$  for system  $S_-$ . Since the eigenvalues at each one of these equilibria are 0 and  $1 \neq 0$ , each one of these equilibria starts an orbit. At the origin of the local chart  $U_2$  we also have a semi-hyperbolic saddle-node.

In summary from the above discussion, we obtain the results of Table 7.

**3.9.3. The global phase portraits in the Poincaré disc.** Note that  $\dot{x} = 0$  and  $\dot{y} = \check{b}y$  when  $x = 0$ . This implies that the  $y$ -axis is invariant, i.e., the  $y$ -axis is formed by orbits. According to Table 7, we divide the study of the global phase portraits in the following cases.

In the case (IX-1) one stable separatrix of  $P$  comes from the unstable node  $O$  in the positive  $y$ -direction, the second stable separatrix of  $P$  comes from the unstable node  $O$  in the negative  $y$ -direction, and the third stable separatrix of  $P$  comes from the saddle  $q$ . An unstable separatrix of  $P$  goes to the stable node  $p$ . The remaining orbits of the phase portrait are determined where they start and they end by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 46.

In the case (IX-2) one stable separatrix of  $P$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P$  comes from the semi-hyperbolic saddle-node  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P$  goes to the stable node  $p$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 47.

In the case (IX-3) one stable separatrix of  $P$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P$  comes from the degenerate equilibrium  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P$  goes to the stable node  $p$ . On the other hand initiating at infinity in the half plane  $x < 0$  all orbits go to  $P$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 48.

In the case (IX-4) one stable separatrix of  $P$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P$  comes from the semi-hyperbolic saddle-node  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P$  goes to the stable node  $p$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 49.

In the case (IX-5) one stable separatrix of  $P$  comes from the unstable node  $O$  in the positive  $y$ -direction and the second stable separatrix of  $P$  comes from the saddle  $O$  in the negative  $y$ -direction. An unstable separatrix of  $P$  goes to the stable node  $p$ . The remaining orbits of the phase portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 50.

In the case (IX-6) one unstable separatrix of  $P$  goes to the saddle  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P$  goes to the stable node  $O$  in the negative  $y$ -direction. A stable separatrix of  $P$  comes from the unstable node  $q$ . The remaining orbits of the phase

System	Conditions	Finite Equilibria	Infinite Equilibria
(IX)	(IX-1): $\check{b} < -1$	$P$ (saddle)	$p$ (stable node), $O$ (unstable node)
		$P$ (stable node)	$q$ (saddle) $O$ (unstable node)
	(IX-2): $\check{b} = -1, \check{a} < 0$	$P$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P$ (stable node)	$O$ (semi-hyperbolic saddle-node)
	(IX-3): $\check{b} = -1, \check{a} = 0$	$P$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P$ (stable node)	$u$ -axis(starts an orbit) $O$ (starts an orbit)
	(IX-4): $\check{b} = -1, \check{a} > 0$	$P$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P$ (stable node)	$O$ (semi-hyperbolic saddle-node)
	(IX-5): $-1 < \check{b} < 0$	$P$ (saddle)	$p$ (stable node) $O$ (unstable node)
		$P$ (stable node)	$q$ (unstable node) $O$ (saddle)
	(IX-6): $0 < \check{b} < 1$	$P$ (unstable node)	$p$ (stable node) $O$ (saddle)
		$P$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(IX-7): $\check{b} = 1, \check{a} < 0$	$P$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
		$P$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(IX-8): $\check{b} = 1, \check{a} = 0$	$P$ (unstable node)	$u$ -axis(ends an orbit) $O$ (ends an orbit)
		$P$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(IX-9): $\check{b} = 1, \check{a} > 0$	$P$ (unstable node)	$O$ (semi-hyperbolic saddle-node)
		$P$ (saddle)	$q$ (unstable node) $O$ (stable node)
	(IX-10): $\check{b} > 1$	$P$ (unstable node)	$p$ (saddle) $O$ (stable node)
		$P$ (saddle)	$q$ (unstable node) $O$ (stable node)

TABLE 7. The local phase portraits at the finite and infinite equilibria of the piecewise differential system (IX).

portrait are determined by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 51.

In the case (IX-7) one unstable separatrix of  $P$  goes to the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P$  goes to the stable node  $O$  in the negative  $y$ -direction. A stable separatrix of  $P$  comes from the unstable node  $q$ . On the other hand by the type of stability of the equilibria and by the Poincaré-Bendixson theorem we get the remaining orbits of the phase portrait. Thus the global phase portrait is shown in Figure 52.

In the case (IX-8) one unstable separatrix of  $P$  goes to the degenerate equilibrium  $O$  in the positive  $y$ -direction and the second unstable separatrix of  $P$  goes to the stable node  $O$  in the negative  $y$ -direction. A stable separatrix of  $P$  comes from the unstable node  $q$ . On the other hand all orbits start from  $P$  going to the infinity in the half plane  $x > 0$ . By the type of stability of the equilibria and by the Poincaré-Bendixson theorem we get the remaining orbits of the phase portrait. Thus the global phase portrait is shown in Figure 53.

In the case (IX-9) a stable separatrix of  $P$  comes from the unstable node  $q$ . One unstable separatrix of  $P$  goes to the semi-hyperbolic saddle-node  $O$  in the positive  $y$ -direction. The second unstable separatrix of  $P$  goes to the stable node  $O$  in the negative  $y$ -direction. By the type of stability of the equilibria and by the Poincaré-Bendixson theorem we get the remaining orbits of the phase portrait. Thus the global phase portrait is shown in Figure 54.

In the case (IX-910) a stable separatrix of  $P$  comes from the unstable node  $q$ . One unstable separatrix of  $P$  goes to the stable node  $O$  in the positive  $y$ -direction, the second unstable separatrix of  $P$  goes to the stable node  $O$  in the negative  $y$ -direction, and the third unstable separatrix of  $P$  goes to the saddle  $p$ . We obtain the remaining orbits of the phase portraits by the type of stability of the equilibria and by the Poincaré-Bendixson theorem. Thus the global phase portrait is shown in Figure 55.

**3.10. Phase portraits in the Poincaré disc of system (X).** Note that  $S_+$  of system (X) is the same that  $S_-$  of system (IX) if we regard  $\check{a}$  as  $-\check{a}$ . While  $S_-$  of system (X) is also the same that  $S_+$  of system (IX). Thus we obtain the result of Table 7 for finite and infinite equilibria. So we obtain the phase portraits in the Poincaré disc for system (X) by exchanging the half planes  $x \geq 0$  and  $x \leq 0$  of system (IX).

**3.11. Phase portraits in the Poincaré disc of system (XI).** By  $(x, y, \check{a}, \check{b}, t) \rightarrow (x, y, -\check{a}, -\check{b}, -t)$ , system (XI) is changed to system (VIII). Then we obtain the global phase portraits of system (XI) with parameters  $(\check{a}, \check{b})$  by changing the direction of orbits for system (VIII) with parameters  $(-\check{a}, -\check{b})$ .

**3.12. Phase portraits in the Poincaré disc of system (XII).** By  $(x, y, \check{a}, \check{b}, t) \rightarrow (x, y, -\check{a}, -\check{b}, -t)$ , system (XII) is changed to system (VII). Then we obtain the global phase portraits of system (XII) with parameters  $(\check{a}, \check{b})$  by changing the direction of orbits for system (VII) with parameters  $(-\check{a}, -\check{b})$ .

#### 4. THE DISTINCT TOPOLOGICALLY EQUIVALENT PHASE PORTRAITS

In this section we summarize results on distinct topological equivalent phase portraits in Figures 7 and 55. By the separatrix configuration of the phase portrait in Theorem 2 we have the following 18 categories

- 1: Figures 7, 15, 26 and 35 are topologically equivalent;
- 2: Figures 8 and 27 are topologically equivalent;
- 3: Figures 9 and 13 are topologically equivalent;
- 4: Figures 10 and 11 are topologically equivalent;
- 5: Figure 12;
- 6: Figures 14, 29, 32 and 34 are topologically equivalent;
- 7: Figures 16, 20, 46 and 55 are topologically equivalent;
- 8: Figures 17, 19, 47, 49, 52 and 54 are topologically equivalent;
- 9: Figure 18;
- 10: Figures 21, 25, 36 and 45 are topologically equivalent;
- 11: Figures 22, 24, 37, 39, 42 and 44 are topologically equivalent;
- 12: Figure 23;
- 13: Figures 28 and 33 are topologically equivalent;
- 14: Figures 30 and 31 are topologically equivalent;
- 15: Figures 38 and 43 are topologically equivalent;

- 16:** Figures 40 and 41 are topologically equivalent;  
**17:** Figures 48 and 53 are topologically equivalent;  
**18:** Figures 50 and 51 are topologically equivalent.

This completes the proof of Theorem 1.

#### ACKNOWLEDGEMENTS

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<sup>1</sup> DEPARTMENT OF MATHEMATICS, SICHUAN UNIVERSITY, 610064 CHENGDU, SICHUAN, P.R. CHINA

*E-mail address:* li\_jie\_math@sina.cn, li\_jie\_math@126.com

<sup>2</sup> DEPARTAMENT DE MATEMÀTIQUES, UNIVERSITAT AUTÒNOMA DE BARCELONA, 08193 BELLATERRA, BARCELONA, CATALONIA, SPAIN

*E-mail address:* jllibre@mat.uab.cat

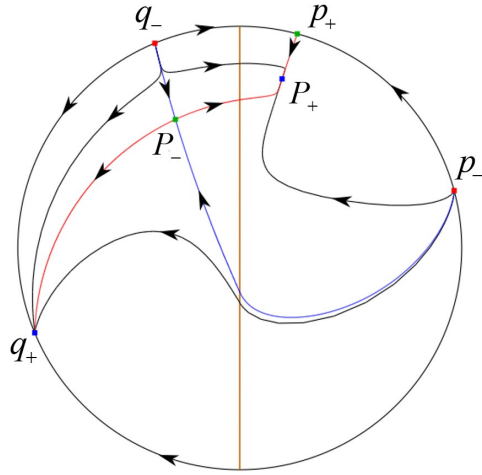


FIGURE 7.  $S = 15, R = 4$ .

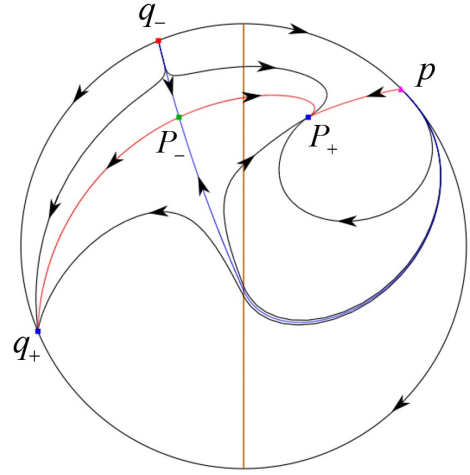


FIGURE 8.  $S = 13, R = 4$ .

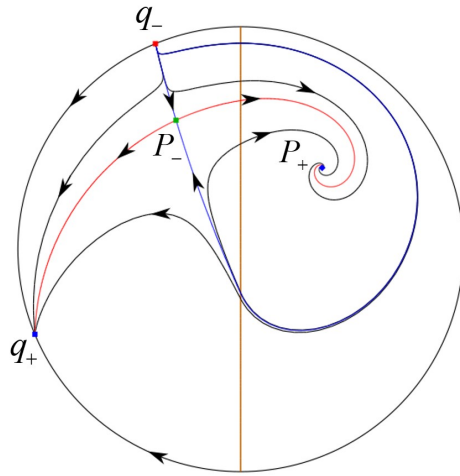


FIGURE 9.  $S = 10, R = 3$ .

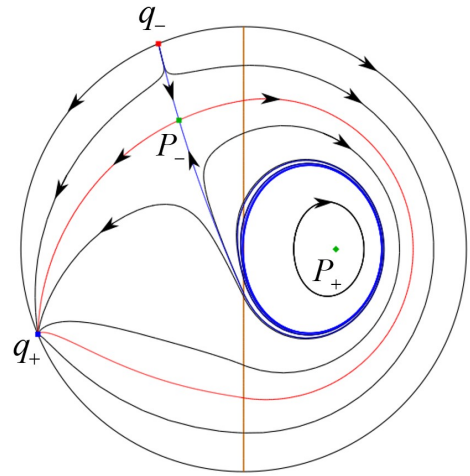


FIGURE 10.  $S = 11, R = 4$ .

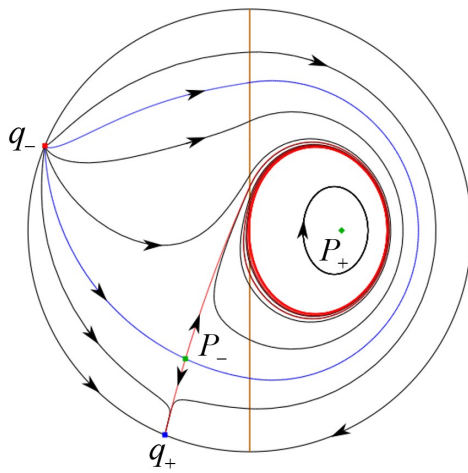


FIGURE 11.  $S = 11, R = 4$ .

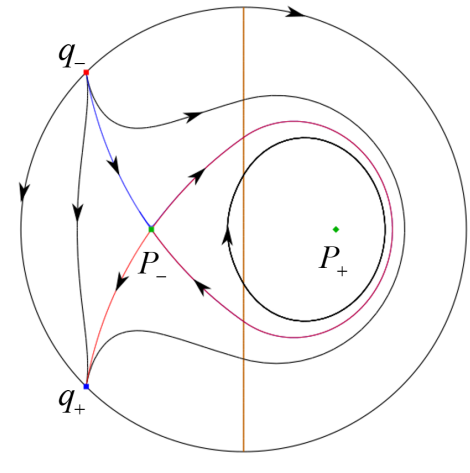


FIGURE 12.  $S = 10, R = 3$ .



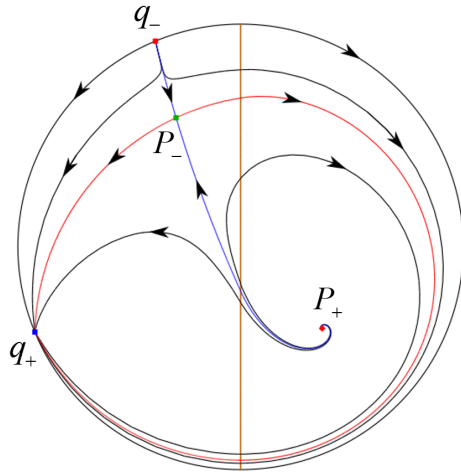


FIGURE 13.  $S = 10, R = 3$ .

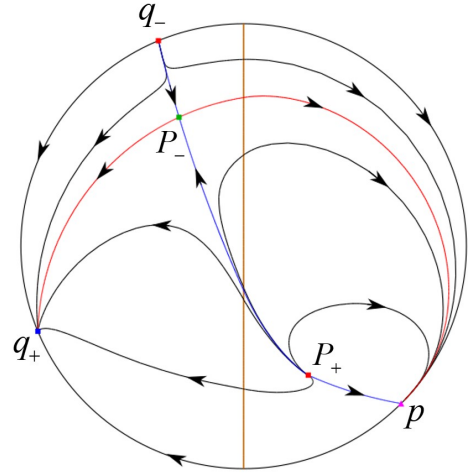


FIGURE 14.  $S = 13, R = 4$ .

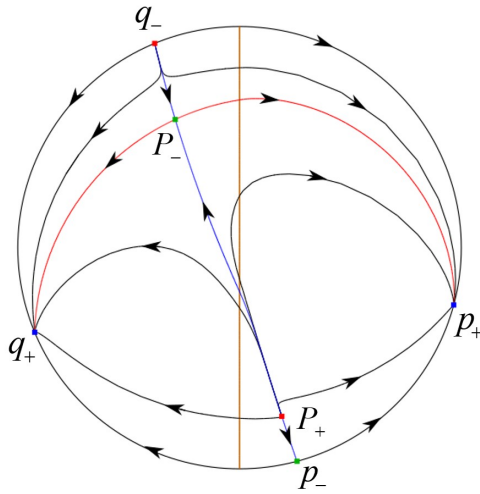


FIGURE 15.  $S = 15, R = 4$ .

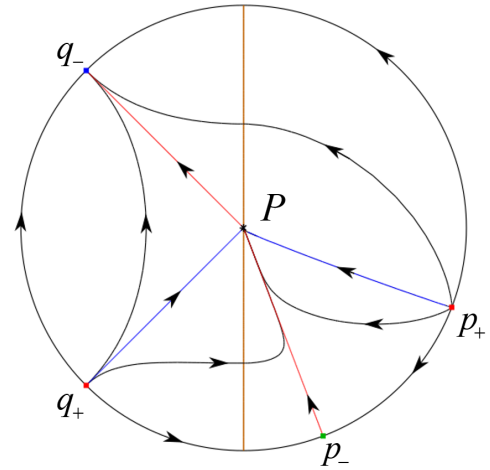


FIGURE 16.  $S = 13, R = 4$ .

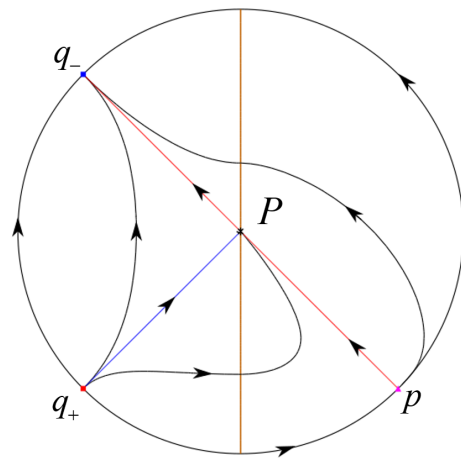


FIGURE 17.  $S = 10, R = 3$ .

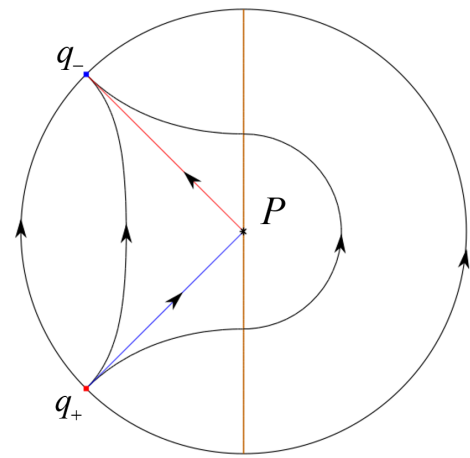
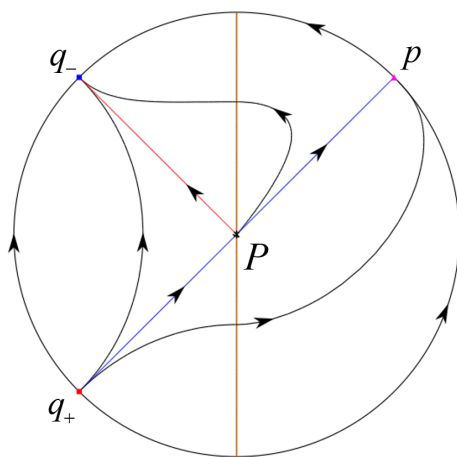
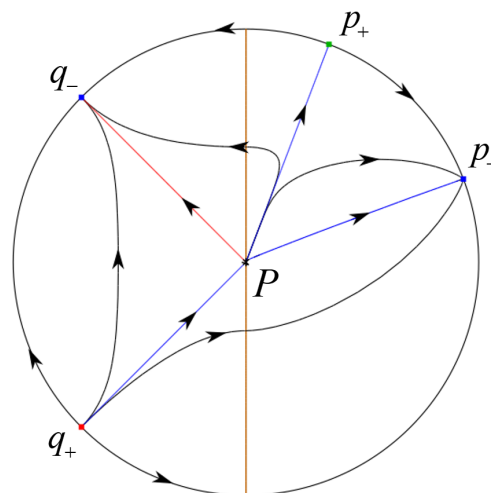


FIGURE 18.  $S = 7, R = 2$ .

FIGURE 19.  $S = 10, R = 3$ .FIGURE 20.  $S = 13, R = 4$ .

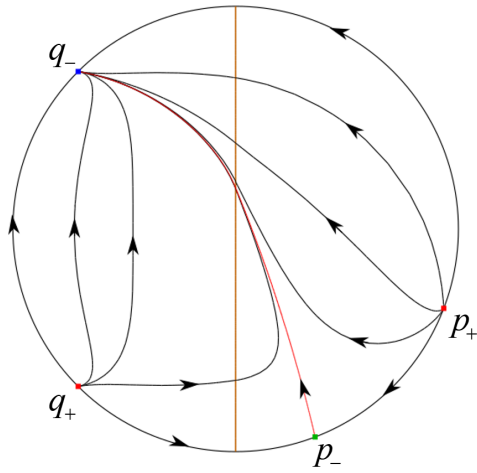


FIGURE 21.  $S = 9, R = 2$ .

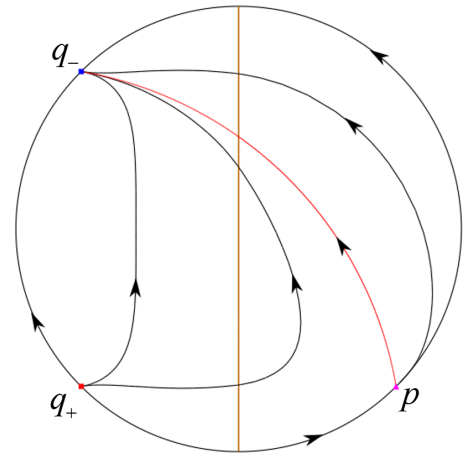


FIGURE 22.  $S = 7, R = 2$ .

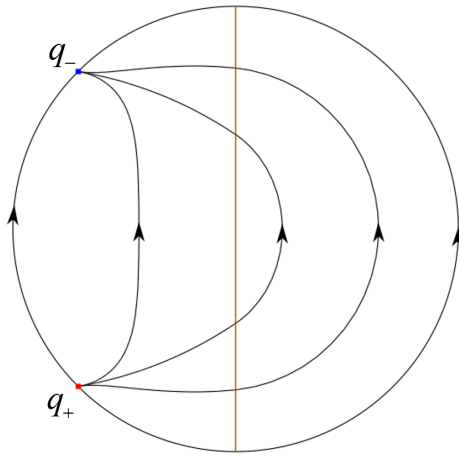


FIGURE 23.  $S = 9, R = 1$ .

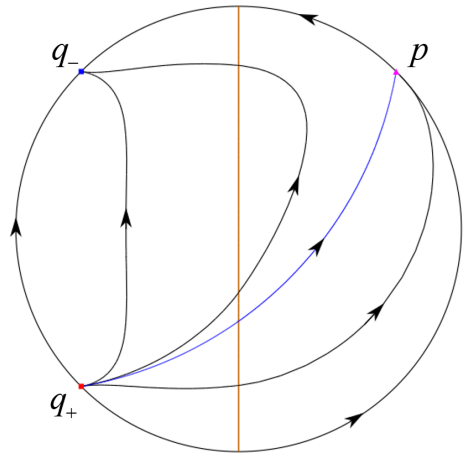


FIGURE 24.  $S = 7, R = 2$ .

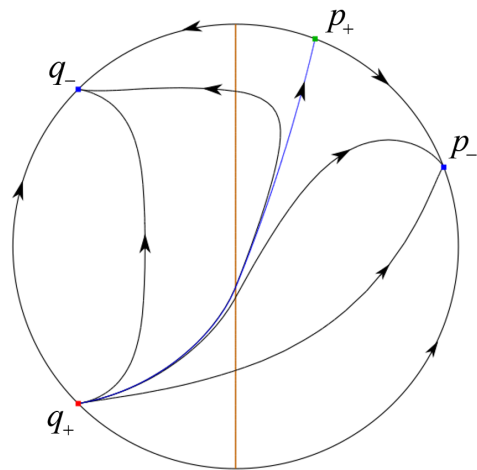


FIGURE 25.  $S = 9, R = 2$ .

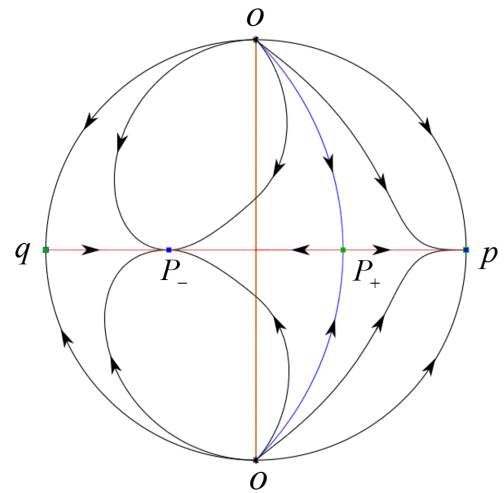


FIGURE 26.  $S = 15, R = 4$ .

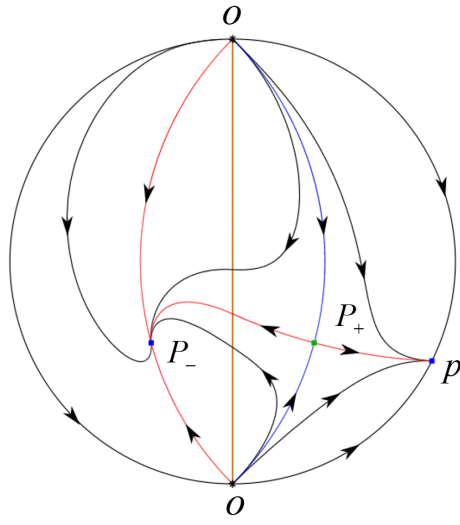


FIGURE 27.  $S = 13, R = 4$

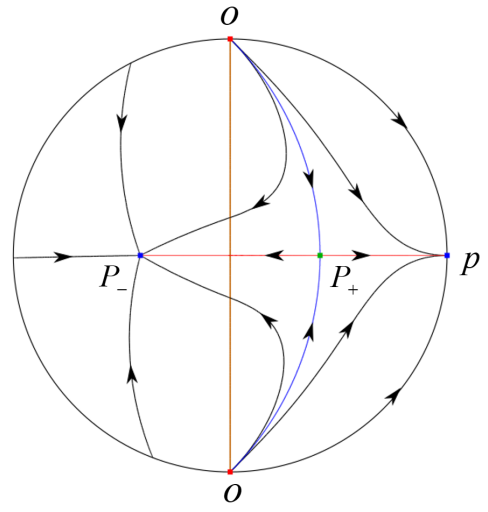


FIGURE 28.  $S = \infty$ .

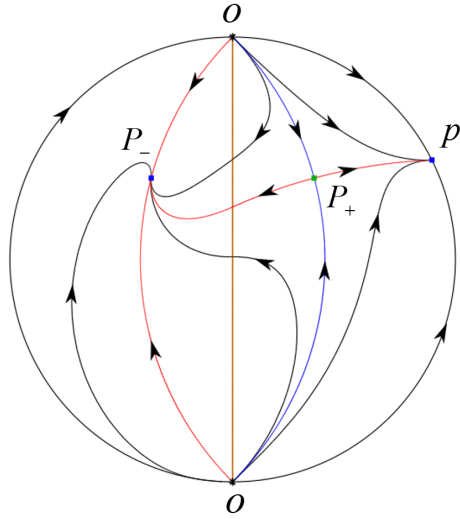


FIGURE 29.  $S = 13, R = 4$ .

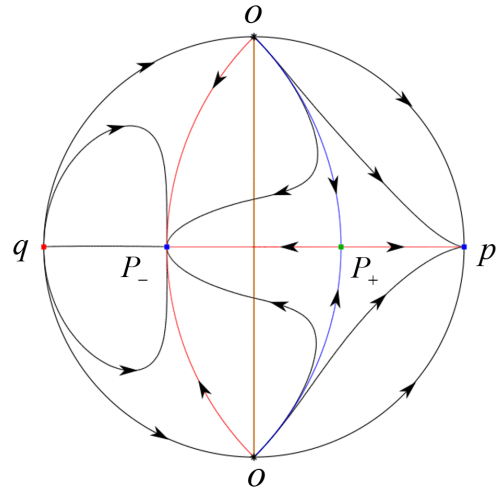


FIGURE 30.  $S = 16, R = 5$ .

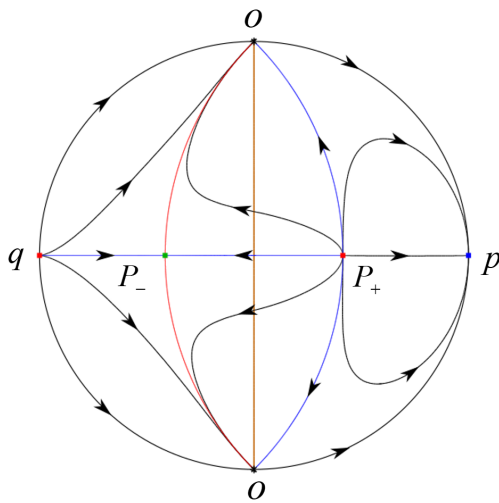


FIGURE 31.  $S = 16, R = 5$ .

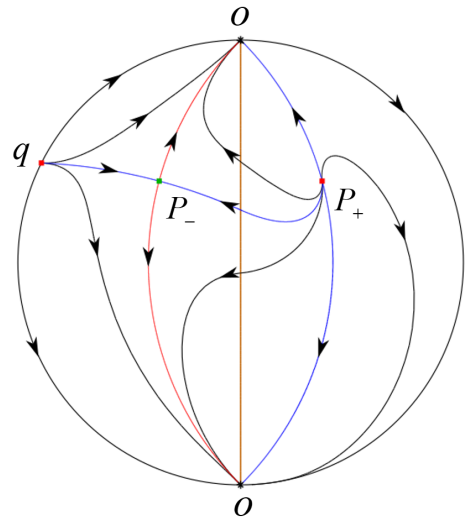


FIGURE 32.  $S = 13, R = 4$ .

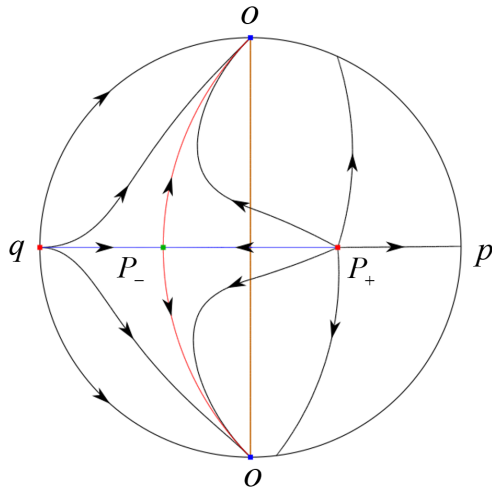


FIGURE 33.  $S = \infty$ .

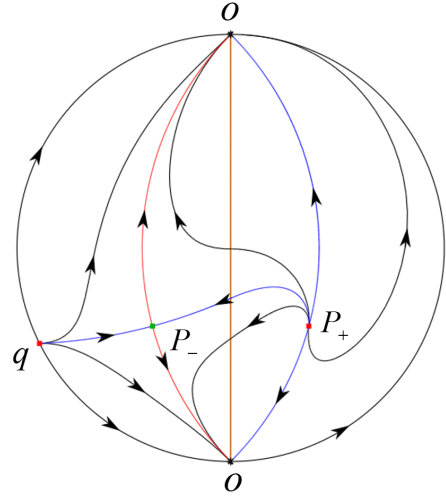


FIGURE 34.  $S = 13, R = 4$ .

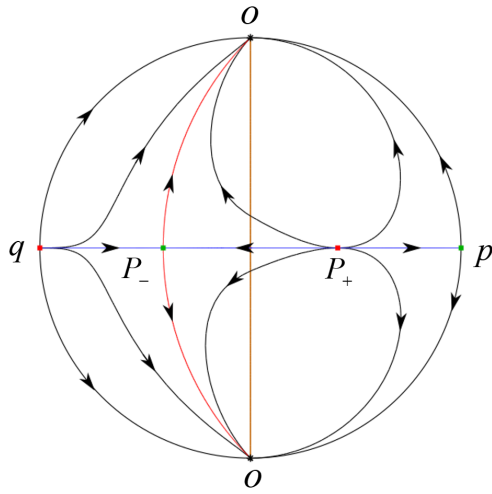


FIGURE 35.  $S = 15, R = 4$ .

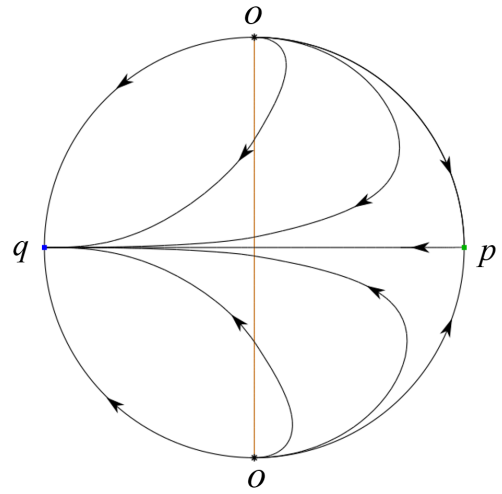


FIGURE 36.  $S = 9, R = 2$ .

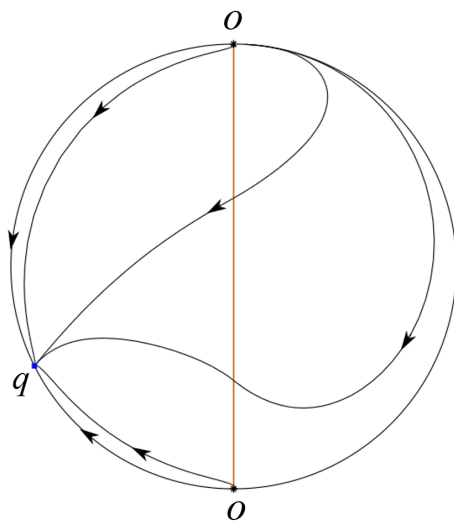


FIGURE 37.  $S = 7, R = 2$ .

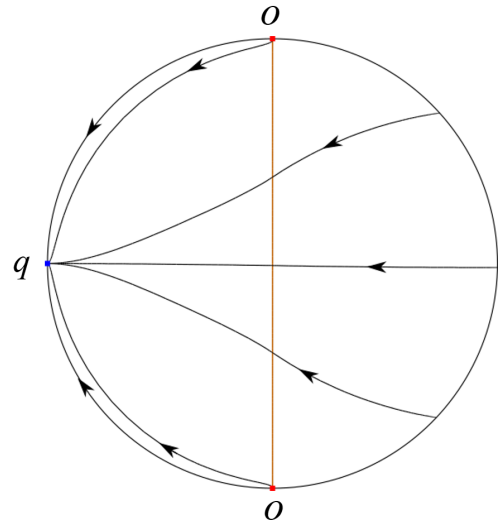


FIGURE 38.  $S = \infty$ .

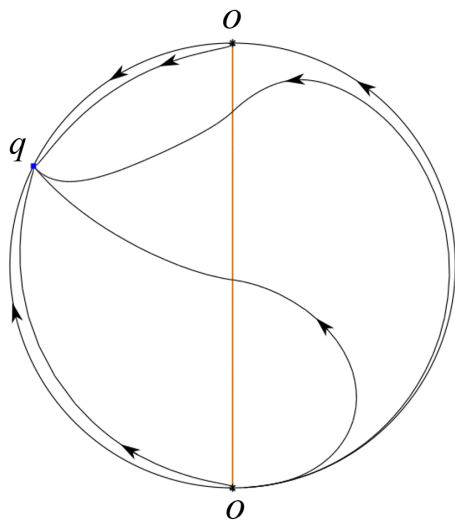


FIGURE 39.  $S = 7, R = 2$ .

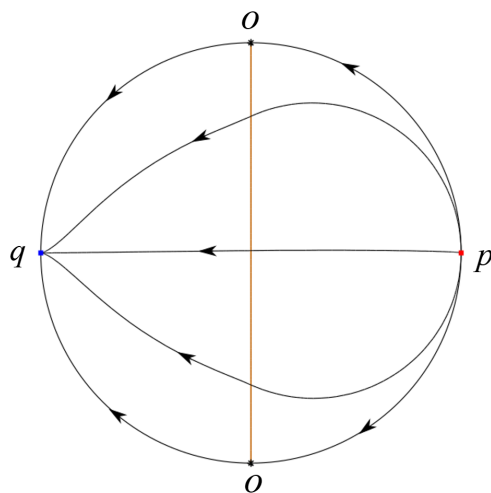


FIGURE 40.  $S = 10, R = 3$ .

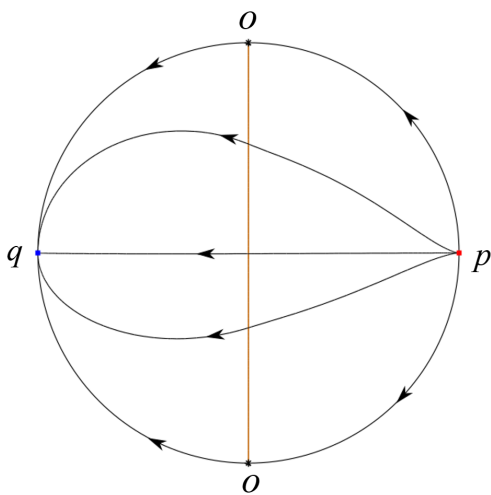


FIGURE 41.  $S = 10, R = 3$ .

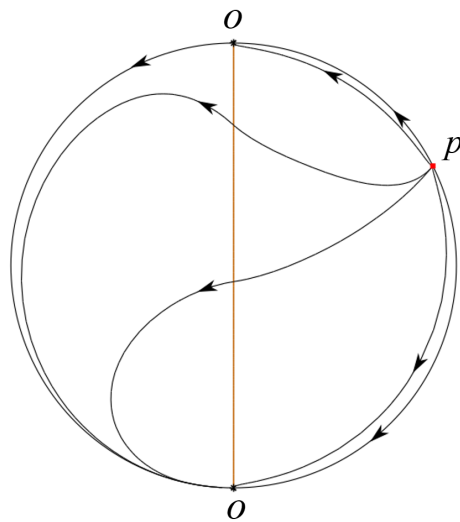


FIGURE 42.  $S = 7, R = 2$ .

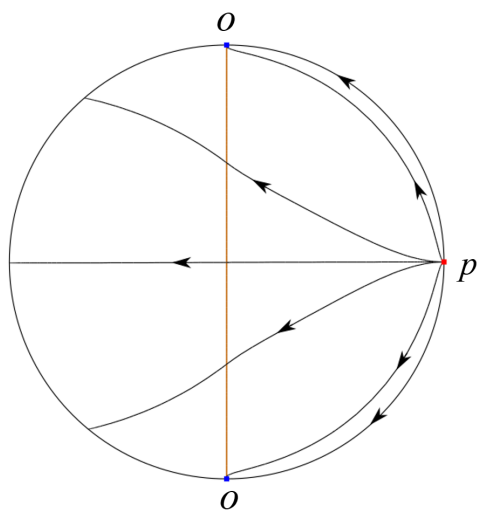


FIGURE 43.  $S = \infty$ .

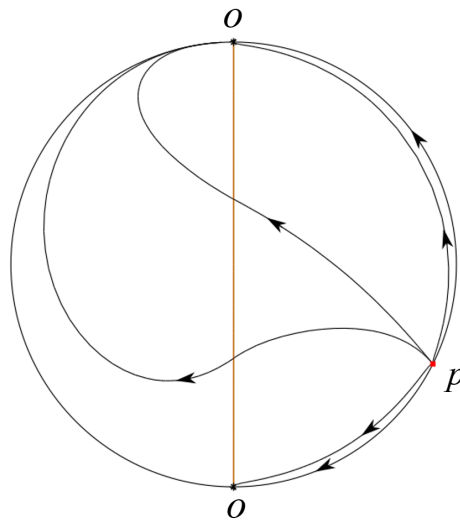


FIGURE 44.  $S = 7, R = 2$ .

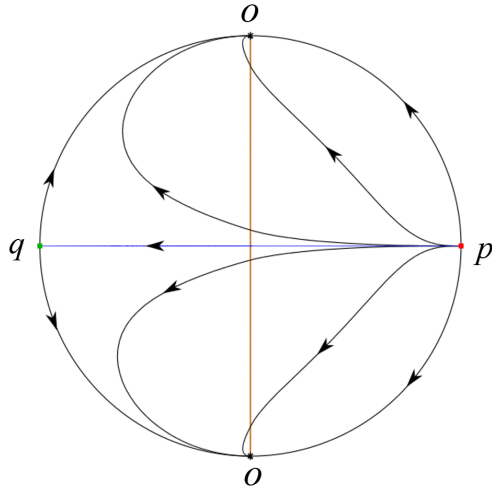


FIGURE 45.  $S = 9, R = 2$ .

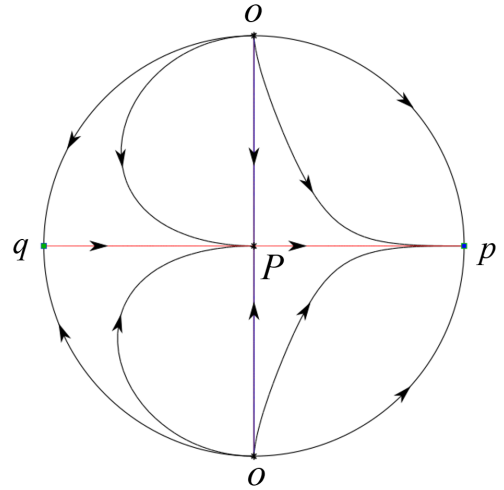


FIGURE 46.  $S = 13, R = 4$ .

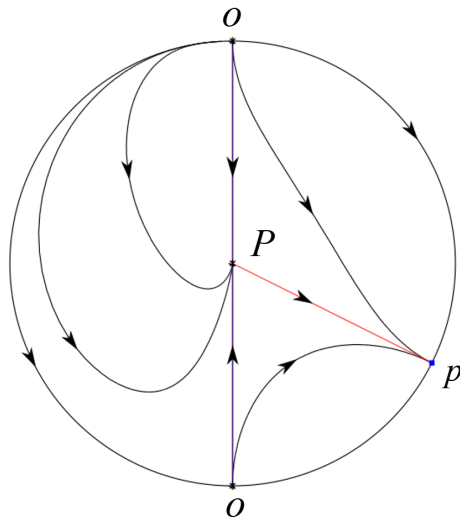


FIGURE 47.  $S = 10, R = 3$ .

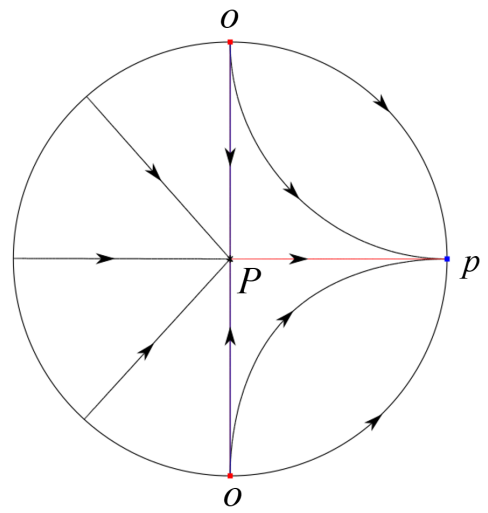


FIGURE 48.  $S = \infty$ .

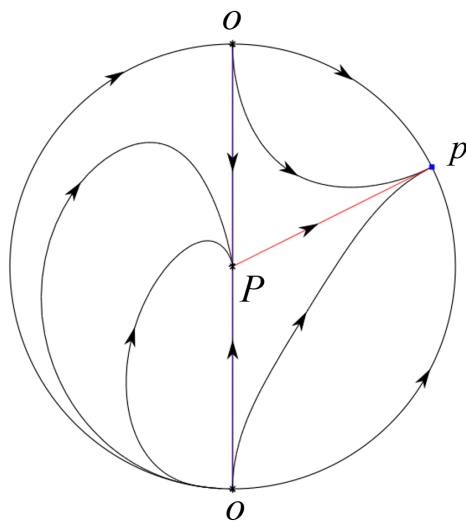


FIGURE 49.  $S = 10, R = 3$ .

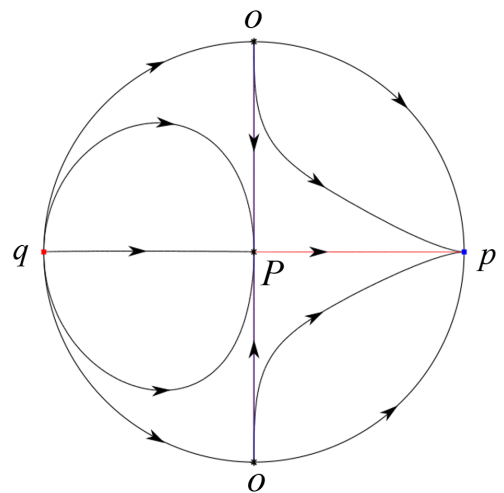


FIGURE 50.  $S = 12, R = 3$ .

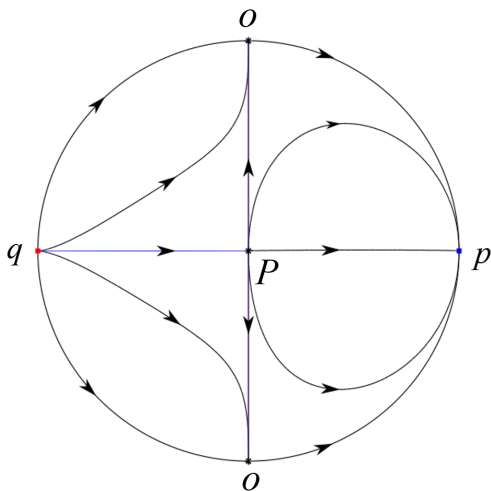


FIGURE 51.  $S = 12, R = 3$ .

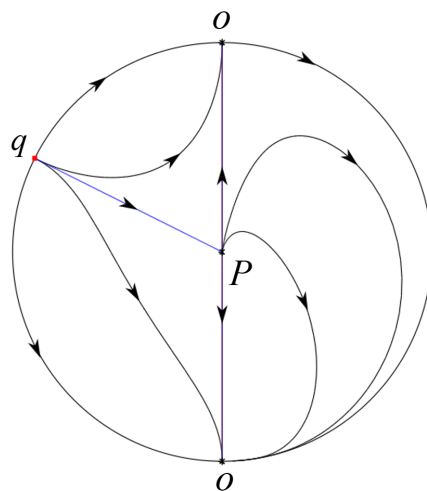


FIGURE 52.  $S = 10, R = 3$ .

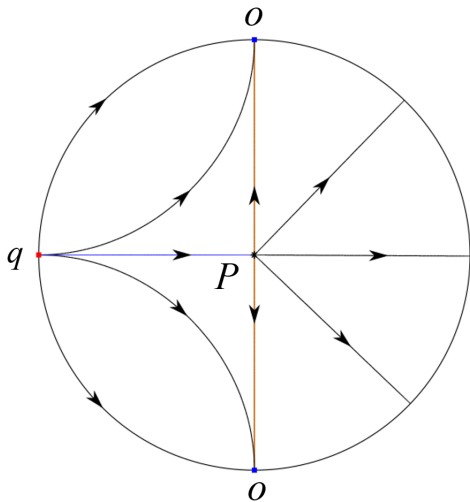


FIGURE 53.  $S = \infty$ .

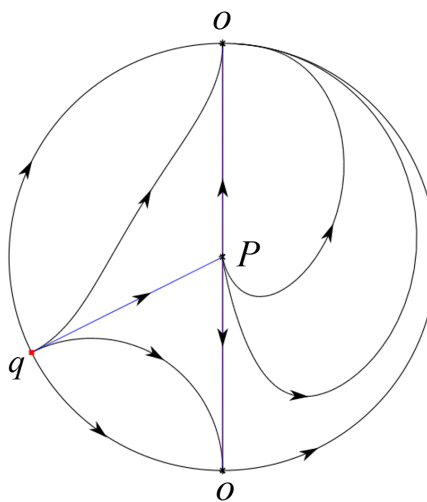


FIGURE 54.  $S = 10, R = 3$ .

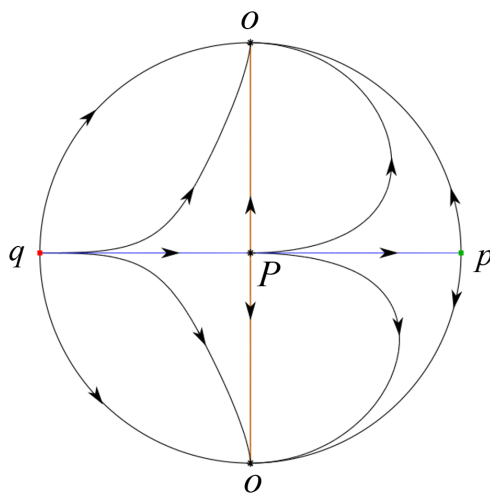


FIGURE 55.  $S = 13, R = 4$ .