Chapter from the book *Manifolds - Current Research Areas*
Downloaded from: http://www.intechopen.com/books/manifolds-current-research-areas

Interested in publishing with InTechOpen?
Contact us at book.department@intechopen.com
Abstract
In this chapter, by researching the algorithm of the formal series, and deducing the recursion formula of computing the nondegenerate and degenerate singular point quantities on center manifold, we investigate the Hopf bifurcation of high-dimensional nonlinear dynamic systems. And more as applications, the singular point quantities for two classes of typical three- or four-dimensional polynomial systems are obtained, the corresponding multiple limit cycles or Hopf cyclicity restricted to the center manifold are discussed.

Keywords: high-dimensional system, center manifold, Hopf bifurcation, singular point quantities

1. Introduction
This chapter is concerned with Hopf bifurcation restricted to the center manifold from the equilibrium for three-, four-, and more higher-dimensional nonlinear dynamical systems.

Let us first consider the generic real systems which take the form

\[ \dot{x} = Ax + f(x) \]

where \( x = (x_1, x_2, \ldots, x_n) \in \mathbb{R}^n \), \( A \in \mathbb{R}^{n \times n} \), \( n \in \mathbb{N} \), and \( f(x) \) is sufficiently smooth with \( f(0) = 0 \), \( Df(0) = 0 \). Then the origin is an equilibrium. For dynamical analysis of systems (1), it is very important to discuss the asymptotic behavior and the existence of periodic orbits at the origin. When the Jacobi matrix \( A \) has an eigenvalue with zero real part, the phase portraits in the vicinity of the origin is not easy to be determined. In particular, a system (1) has the following form
\[
\begin{align*}
\dot{x}_1 &= A_1 x_1 + f_1(x_1, x_2) \\
\dot{x}_2 &= A_2 x_2 + f_2(x_1, x_2)
\end{align*}
\] (2)

where \( x_1 = (x_1, x_2, \ldots, x_{nc})^T \in \mathbb{R}^{nc} \); \( x_2 = (x_{nc+1}, \ldots, x_n)^T \in \mathbb{R}^{n_s} \) with \( n_c + n_s = n \); \( A_1 \) and \( A_2 \) are constant matrices, and \( f_1(x_1, x_2) \), \( f_2(x_1, x_2) \) are functions with

\[ f_1(0, 0) = 0, \quad f_2(0, 0) = 0, \quad Df_1(0, 0) = 0, \quad Df_2(0, 0) = 0 \]

Suppose that \( A_1 \) has \( n_c \) critical eigenvalues (i.e., eigenvalues with \( \text{Re} \lambda = 0 \)) and all \( n_s \) eigenvalues of \( A_2 \) satisfy \( \text{Re} \lambda < 0 \). According to the Center Manifold Theorem (see, e.g., [1, 2]), there exists a (local) center manifold \( x_2 = h(x_1) \) with \( h(0) = 0 \), \( Dh(0) = 0 \), and system (2) is topologically equivalent near \((0, 0)\) to the system

\[
\begin{align*}
\dot{x}_1 &= A_1 x_1 + f_1(x_1, h(x_1)) \\
\dot{x}_2 &= A_2 x_2.
\end{align*}
\] (3)

The first equation in Eq. (3) is called the restriction of system (2) to its center manifold at the origin. The local center manifold, which is tangent to the \((x_1, x_2, \ldots, x_{ns})\)-plane (hyperplane) at the origin and which contains all the recurrent behavior of system (2) in a neighborhood of the origin, since the second equation in (3) is linear and has exponentially decaying solutions (see, e.g., [3]). Thus, the dynamics of Eq. (2) near a nonhyperbolic equilibrium are determined by this restriction. Generally, the local center manifold is not necessarily unique, but if the origin is a center restricted to a local center manifold for system (2), then the center manifold is unique and analytic, which is presented by the Lyapunov Center Theorem proved in Ref. [4].

If \( A \) has a simple pair of purely imaginary eigenvalues \( \pm \omega i \) \((\omega > 0)\), system (1) undergoes a Hopf bifurcation or multiple Hopf bifurcation in a neighborhood of the origin on the local center manifold under proper perturbations of parameters. The computation of focal values (Lyapunov coefficients) plays an important role in the study of small-amplitude limit cycles appearing in these bifurcations (see [5–14] and references therein). The projection method was used for computing the first and the second focal values (see [2]), and a perturbation technique based on multiple time scales was used for computing focal values (see [15]). For a class of three-dimensional systems, the formal series method was presented with a recursive formula for computing singular point quantities (see [16]), here the theory and methodology described in Refs. [16, 17] can be applied to \( n \)-dimensional systems, where \( n \geq 4 \).

If \( A \) has some zero eigenvalues for system (1), the Hopf bifurcation problem at the origin on the local center manifold becomes generally more difficult in comparison to the nondegenerate case. Take the degenerate singular point with a zero linear part in planar system, for example, the investigation of Hopf bifurcation from the equilibrium has to involve detecting the monodromy and distinguishing between a center and a focus [18, 19]. For that matter, several available approaches and corresponding results can be seen in [18–25], and one can easily find that the results on the bifurcation of limit cycles are very less. Remarkably, the author of reference [26] in 2001 gave the formal series method of calculating the singular point quantities of the degenerate critical point, which made it possible to investigate multiple Hopf bifurcation.
of higher degree polynomial systems [27, 28]. Here we extend its application to the local center manifold of more higher-dimensional system.

2. Case of the nondegenerate singular point

In this section, we consider Hopf bifurcation from the nondegenerate origin of system (1) restricted to the center manifold, in which the Jacobian matrix $A$ has a pair of pure imaginary eigenvalues and its other eigenvalues are all negative. As the particular case, for planar systems there exist some good computer algebra procedure to calculate the focal values (see survey article [29], monograph [30], and references therein), here the formal series method of computing singular point quantities on the local center manifold for high-dimensional system originated from the work of [31–33] in planar systems.

2.1. The formal series method of computing nondegenerate singular point quantities on center manifold

Considering the Jacobian matrix $A$ at the origin of system (1) has a pair of purely imaginary eigenvalues and a negative one, then by certain nondegenerate transformation, the system (1) can be changed into the following system:

$$\begin{align*}
\frac{dx}{dt} &= -y + \sum_{k+j+l=2}^{\infty} A_{kjl} x^k y^j u^l = X(x, y, u), \\
\frac{dy}{dt} &= x + \sum_{k+j+l=2}^{\infty} B_{kjl} x^k y^j u^l = Y(x, y, u), \\
\frac{du}{dt} &= -d_0 u + \sum_{k+j+l=2}^{\infty} \tilde{A}_{kjl} x^k y^j u^l = \tilde{U}(x, y, u)
\end{align*}$$

(4)

where $x, y, u, A_{kjl}, B_{kjl}, \tilde{A}_{kjl} \in \mathbb{R}$ $(k, j, l \in \mathbb{N})$ and $d_0 > 0$.

Here, we recall first the calculation method of the singular point quantities on center manifold for the above real three-dimensional nonlinear dynamical systems. By means of transformation

$$z = x + yi, \quad w = x - yi, \quad u = u, \quad T = it, \quad i = \sqrt{-1}$$

(5)

system (4) is also transformed into the following complex system:

$$\begin{align*}
\frac{dz}{dT} &= z + \sum_{k+j+l=2}^{\infty} a_{kjl} z^k w^j u^l = Z(z, w, u), \\
\frac{dw}{dT} &= -w - \sum_{k+j+l=2}^{\infty} b_{kjl} w^k z^j u^l = -W(z, w, u), \\
\frac{du}{dT} &= id_0 u + \sum_{k+j+l=2}^{\infty} d_{kjl} z^k w^j u^l = U(z, w, u)
\end{align*}$$

(6)

where $z, w, T, a_{kjl}, b_{kjl}, d_{kjl} \in \mathbb{C}$ $(k, j, l \in \mathbb{N})$, the systems (4) and (6) are called concomitant.
Theorem 1 (see [16]). For system (6), using the program of term by term calculations, we can determine a formal power series:

\[ F(z, w, u) = zw + \sum_{\alpha + \beta + \gamma = 3} c_{\alpha \beta \gamma} z^\alpha w^\beta u^\gamma \]  

such that

\[ \frac{dF}{dT} = \frac{\partial F}{\partial z} \frac{dz}{dt} + \frac{\partial F}{\partial w} \frac{dw}{dt} + \frac{\partial F}{\partial u} \frac{du}{dt} = \sum_{m=1}^{\infty} \mu_m(zw)^{m+1} \]  

where \( c_{110} = 1, c_{101} = c_{011} = c_{200} = c_{020} = 0, c_{kk} = 0, k = 2, 3, \ldots \).

Definition 1. The \( \mu_m \) in the expression (8) is called the \( m \)th singular point quantity at the origin on center manifold of system (6) or (4), \( m = 1, 2, \ldots \).

Theorem 2 (see [16, 34]). For the \( m \)th singular point quantity and the \( m \)th focal value at the origin on center manifold of system (4), i.e., \( \mu_m \) and \( v_{2m+1} \), \( m = 1, 2, \ldots \), we have the following relation:

\[ v_{2m+1}(2\pi) = i\pi \mu_m + i\pi \sum_{k=1}^{m-1} \xi_{m}^{(k)} l_k \]  

where \( \xi_m^{(k)} (k = 1, 2, \ldots, m − 1) \) are polynomial functions of coefficients of system (6). Usually, it is called algebraic equivalence and written as \( v_{2m+1} \sim i\pi \mu_m \).

Based on the previous work in Ref. [16], we have developed the calculation method of the focal values on the center manifold for real four-dimensional nonlinear dynamical systems in Ref. [35]. In fact, here Theorem 1 can be generalized in the \( n \)-dimensional real systems as follows:

\[ \begin{align*}
\frac{dx}{dt} &= -y + \text{h.o.t.} = X(x, y, u), \\
\frac{dy}{dt} &= x + \text{h.o.t.} = Y(x, y, u), \\
\frac{du_i}{dt} &= -d_iu_i + \text{h.o.t.} = U_i(x, y, u), \quad i = 1, 2, \ldots, n-2
\end{align*} \]  

where \( u = (u_1, u_2, \ldots, u_{n-2}) \), h.o.t denotes the terms in \( x, y, u_1, u_2, \ldots, u_{n-2} \) with orders greater than or equal to 2, and all \( d_i > 0 \).

By means of transformation of Eq. (5), system (10) can be transformed into the following complex system:

\[ \begin{align*}
\frac{dz}{dt} &= z + \sum_{k+j+l=2} a_{kjl} z^k w^j u^l = Z(z, w, u), \\
\frac{dw}{dt} &= -w + \sum_{k+j+l=2} b_{kjl} w^k z^j u^l = -W(z, w, u), \\
\frac{du_i}{dt} &= i d_i u_i + \sum_{k+j+l=2} d_{kjl} z^k w^j u^l = U_i(z, w, u), \quad i = 1, 2, \ldots, n-2
\end{align*} \]  

where the subscript “\( kjl \)” denotes “\( kjl \) ... \( n-2 \)”, \( u^1 = u_1^l u_2^l \cdots u_{n-2}^l \), and \( l = \sum_{i=1}^{n-2} l_i \); all \( u_i \in \mathbb{R} \), \( z, w, T, a_{kjl}, b_{kjl}, d_{kjl} \in \mathbb{C} \) (\( k, j, l \in \mathbb{N} \)), we call that system (10) and system (11) are concomitant.
Theorem 3. For system (11), using the program of term by term calculations, we can determine a formal power series:

\[ F(z,w,u) = zw + \sum_{a+b+\ell=3}^{\infty} c_{a\beta\ell} z^a w^b u^\ell \]  

(12)

such that

\[ \frac{dF}{dT} = \frac{\partial F}{\partial z} Z - \frac{\partial F}{\partial y} W + \sum_{i=1}^{n-2} \frac{\partial F}{\partial u_i} U_i = \sum_{m=1}^{\infty} \mu_m (zw)^{m+1} \]  

(13)

where the subscript “aβℓ” denotes “aβγ1⋯γn−2”, \( u^\ell = u_{11}^1 u_{12}^2 \cdots u_{n-2}^{n-2} \) and \( \ell = \sum_{i=1}^{n-2} \gamma_i \nu^i \) and more setting \( c_{a\beta\ell} = 0 \) with \( 0 \leq a + b + \ell \leq 2 \) except for \( c_{110} = 1 \), and \( c_{kk0} = 0 \) with \( k \geq 2 \).

Proof. It is very similar to the proving course of Theorem 1.3.1 in [16], by computing carefully and comparing the above power series with the two sides of (13), we can obtain the expression of \( \mu_m \).

Definition 2. The \( \mu_m \) in the expression (13) is called the \( m \)th singular point quantity at the origin on center manifold of system (11) or (10), \( m = 1, 2, \cdots \).

Remark 1. Similar to Theorem 2, there exists an equivalence between \( \mu_m \) and \( v_{2m+1} \), namely, if \( \mu_1 = \mu_2 = \cdots = \mu_{m-1} = 0, \mu_m \neq 0 \), then \( v_1 = v_2 = \cdots = v_{2m-1} = 0, v_{2m+1} = i\pi \mu_m, m = 1, 2, \cdots \), and vice versa.

Corollary 1. The origin of system (10) or (11) is a center restricted to the center manifold if and only if \( \mu_m = 0 \) for all \( m \).

Remark 2. From the relation given by Remark 1 and Corollary 1, the center-focus problem and Hopf bifurcation of equilibrium point restricted to the center manifold can be figured out by the calculation of singular point quantities for system (10).

2.2. An example of four-dimensional system

Recently, the study of chaos has become a hot research topic, and the attention of many researchers is turning to 4D systems from 3D dynamical systems, for example, the authors of Ref. [36] investigated Hopf bifurcation of a 4D-hyperchaotic system by applying the normal form theory in 2012, but its multiple Hopf bifurcation on the center manifold have not been considered. Here, we will investigate the system further by computing the singular point quantities of its equilibrium point, which takes the following form

\[
\begin{align*}
\dot{x}_1 &= a(x_2-x_1) \\
\dot{x}_2 &= cx_1-x_2 + x_4-x_1x_3 \\
\dot{x}_3 &= x_1x_2-bx_3 + cx_1^2 \\
\dot{x}_4 &= -Kx_2
\end{align*}
\]  

(14)

where \( a, b, c, e, K \in \mathbb{R} \). Obviously, system (14) has only one isolated equilibrium: \( O(0,0,0,0) \) when \( K \neq 0 \). Therefore, we only need to consider \( O \). The Jacobian matrix of system (14) at \( O \) is
A = \begin{pmatrix}
-a & a & 0 & 0 \\
-c & 0 & 0 & 1 \\
0 & 0 & -b & 0 \\
0 & -K & 0 & 0 
\end{pmatrix}

with the characteristic equation:
\[(\lambda + b)(\lambda^3 + (a + 1)\lambda^2 + (a - ac + K)\lambda + aK) = 0.\] (15)

To guarantee that A has a pair of purely imaginary eigenvalues $\pm i\omega (\omega > 0)$ and two negative real eigenvalues $\lambda_1, \lambda_2$, we let its characteristic equation take the form
\[(\lambda^2 + \omega^2)(\lambda - \lambda_1)(\lambda - \lambda_2) = 0.\]

Thus, we obtain the critical condition of Hopf bifurcation at $O$:
\[a^2(c-1) = \omega^2, \quad K = a(a + 1)(c-1), \quad \lambda_1 = -b, \quad \lambda_2 = -a-1\] (16)

where $a > -1, b > 0, c > 1$, namely, $c = \frac{a^2 + \omega^2}{a}, \quad K = \frac{(a+1)\omega^2}{a}$. Under the conditions (16), one can find a nondegenerate matrix

\[P = \begin{pmatrix}
\frac{-ia^2}{(a+1)(a+i\omega)\omega} & \frac{ia^2}{(a+1)(a-i\omega)\omega} & 0 & -\frac{a^2}{\omega^2} \\
\frac{-ia}{(a+1)\omega} & \frac{ia}{a\omega + \omega} & 0 & \frac{a}{\omega^2} \\
0 & 0 & 1 & 0 \\
1 & 1 & 0 & 1 
\end{pmatrix}\]

such that

\[P^{-1}AP = \begin{pmatrix}
\omega i & 0 & 0 & 0 \\
0 & -\omega i & 0 & 0 \\
0 & 0 & -b & 0 \\
0 & 0 & 0 & -a-1 
\end{pmatrix}\] (17)

Namely, we can use the nondegenerate transformation and the time rescaling: $T = it\omega$ to make the system (14) become the following same form as the complex system (11) with $n = 4$:

\[
\begin{align*}
\frac{dz}{dT} &= z + \sum_{k\neq n} a_{k,n} z^k w^l u^n v^n = Z(z,w,u,v), \\
\frac{dw}{dT} &= -\omega^2 \sum_{k\neq n} b_{k,n} w^k z^l u^n v^n = -W(z,w,u,v), \\
\frac{du}{dT} &= \frac{bi}{\omega} u + \sum_{k\neq n} d_{k,n} z^k w^l u^n v^n = U(z,w,u,v), \\
\frac{dv}{dT} &= \frac{(a+1)i}{\omega} v + \sum_{k\neq n} e_{k,n} z^k w^l u^n v^n = V(z,w,u,v)
\end{align*}\] (18)

where $u \in \mathbb{R}, z, w, T \in \mathbb{C}$, and all $a_{k,n} = b_{k,n} = d_{k,n} = e_{k,n} = 0$ except the following coefficients
\[ a_{011} = \frac{a^3 + a^2(1 + i\omega) + ia\omega}{2a^2(a + i\omega + 1)}, \quad a_{010} = \frac{a(\omega - i\alpha)}{2\omega(a^2 + a + \omega(\omega - i))}, \]
\[ b_{\bar{k}jln} = \bar{a}_{\bar{k}jln} \quad (i\bar{k}l = 0011, 0110), \]
\[ d_{002} = \frac{ia^3(1 - a)e}{a^5}, \quad d_{0101} = -\frac{a^4(2e + 1) - a^3(1 + i\omega)}{(a + 1)a^4(a - i\omega)}, \]
\[ d_{0200} = \frac{a^3\omega + ia^4(e + 1)}{(a^2 + a + \omega^2)^2}, \quad d_{1001} = \frac{a^4(2e + 1) + a^3(i\omega - 1)}{(a^2 + a + \omega^2)^2}, \]
\[ d_{1100} = -\frac{2ia^4(e + 1)}{(a^2 + a + \omega^2)^2}, \quad d_{2000} = -\frac{a^3\omega - ia^4(e + 1)}{(a^2 + a + \omega^2)^2}, \]
\[ e_{0011} = \frac{-2\omega(a^2 + 2a + a^2 + 1)}{a}, \quad e_{0110} = \frac{-\omega(a^2 + 2a + a^2 + 1)}{a_011(a^2 + 2a + a^2 + 1)}. \]

where \( \bar{a}_{\bar{k}jln} \) denotes the conjugate complex number of \( a_{\bar{k}jln} \).

According to Theorem 3, we obtain the recursive formulas of \( c_{\alpha\beta\gamma} \) and \( \mu_m \).

**Theorem 5.** For system (18), setting \( c_{\alpha\beta\gamma\lambda} = 0 \) with \( 0 \leq \alpha + \gamma + \lambda \leq 2 \) except for \( c_{1100} = 1 \), and \( c_{k000} = 0 \) with \( k \geq 2 \), we can derive successively and uniquely the terms of the following formal series (12) with \( n = 4 \), such that (13) with \( n = 4 \) holds and if \( \alpha \neq \beta \) or \( \alpha = \beta, \lambda^2 + \gamma^2 \neq 0 \), \( c_{\alpha\beta\gamma\lambda} \) is determined by following recursive formula:

\[
\begin{aligned}
\quad c_{\alpha\beta\gamma\lambda} & = \frac{\omega}{\alpha(\alpha - \beta) + i(b\gamma + (a + 1)\lambda)} \\
& \quad \{-d_{2000}(1 + \gamma)c[\alpha - 2, \beta, \gamma + 1, \lambda]\} - d_{1100}(\gamma + 1)c[\alpha - 1, \beta - 1, \gamma + 1, \lambda] \\
& \quad - e_{1010}(\Lambda + 1)c[\alpha - 1, \beta, \gamma - 1, \Lambda + 1] - d_{0200}(\gamma + 1)c[\alpha, \beta - 2, \gamma + 1, \Lambda - 1] \\
& \quad + b_{0110}(\beta + 1)c[\alpha, \beta + 1, \gamma - 1, \Lambda - 1] - d_{0011}(\gamma + 1)c[\alpha, \beta, \gamma + 1, \Lambda - 2] \\
& \quad + e_{0101}(\lambda + 1)c[\alpha, \beta - 1, \gamma - 1, \Lambda - 1] - d_{0020}(\gamma + 1)c[\alpha, \beta, \gamma + 1, \Lambda - 2] \\
& \quad + e_{0011}(\alpha + 1)c[\alpha, \beta, \gamma - 1, \Lambda - 1] - a_{0111}(\alpha + 1)c[\alpha + 1, \beta, \gamma - 1, \Lambda - 1] \\
& \quad + a_{0101}(\alpha + 1)c[\alpha + 1, \beta - 1, \gamma - 1, \Lambda - 1].
\end{aligned}
\]

(19)

and for any positive integer \( m, \mu_m \) is determined by following recursive formula:

\[
\begin{aligned}
\mu_m & = d_{2000}[\gamma + 1, m, 1, 0] \\
& \quad + d_{1100}[\gamma - 1, m - 1, 1, 0] + d_{0200}[\gamma - 2, m, 1, 0].
\end{aligned}
\]

(20)

and when \( \alpha < 0 \) or \( \beta < 0 \) or \( \gamma < 0 \) or \( \lambda < 0 \) or \( \alpha = \beta, \gamma = \lambda = 0 \), we have let \( c_{\alpha\beta\gamma\lambda} = 0 \), and where each \( c[\alpha, \beta, \gamma, \Lambda] \) denotes \( c_{\alpha\beta\gamma\lambda} \).

By applying the above formulas in the Mathematica symbolic computation system, we figure out easily the first two singular point quantities of the origin of system (18):

\[
\begin{aligned}
\mu_1 & = iaf \frac{[d_2(2\xi - 1)]^{-1}}{c^2d_0d_1d_2^2d_3}, \\
\mu_2 & = 108ia^2d_2f_2f_3f_4d_0[\gamma + 1, m, 1, 0].
\end{aligned}
\]

(21)

where
\[ f_1 = 8a^3ce + 8a^3c - 8a^3e - 8a^3 - 2a^2bce + 2a^2be + 8a^2ce + 8a^2c - 8a^2e - 8a^2 + ab^2c + 3ab^2e + 2ab^2 + 2abc - 2ab + 3b^2e + 3b^2; \]
\[ f_2 = (2a + b + 2)^3(2ae + 2a - b)(e + 1), \]
\[ f_3 = 4a^2e + 4a^2 - 3abe - 2ab + 4ae + 4a + b, \]
\[ f_4 = 8a^5c^2 - 16a^4c + 8a^3 - 2a^3bc^2 + 2a^3bc + 8a^4c - 16a^4c + 8a^4 + 2a^3b^2c - 2a^3b^2 - 4a^3bc + 4a^3b - 5a^2b^3c + 4a^2b^3 + 2a^2b^2c - 2a^2b^2 - 2a^2bc + 2a^2b - 2ab^3 - b^3, \]
\[ d_0 = (a^2c + 2a + 1)(4a^2c - 4a^2 + b^2)(c - 1)^{3/2}; \]
\[ d_1 = 8a^5c - 8a^3 - 2a^2bc + 2a^2b + 8a^2c - 8a^2 + 3ab^2 + 3b^2, \]
\[ d_2 = 8a^2e + 8a^2 - 2abe + 8ae + 8a + b^2 + 2b, \]
\[ d_3 = 9a^2c - 8a^2 + 2a + 1, \]

and the above expression of \( \mu_2 \) is obtained under the condition of \( \mu_1 = 0 \).

From Remark 1 and the singular point quantities (21), we have

**Theorem 6.** For the flow on center manifold of the system (14), the first 2 focal values of the origin are as follow

\[ v_3 = i\pi \mu_1, \quad v_5 = i\pi \mu_2 \]  \hspace{1cm} (22)

where the expression of \( v_5 \) is obtained under the condition of \( v_3 = 0 \).

**Remark 3.** In contrast to the result and process in [36], one can easily see that our first quantity is basically consistent with its characteristic exponent of bifurcating periodic solutions, and our algorithm is easy to realize with computer algebra system due to the linear recursion formulas, and more convenient to investigate the multiple Hopf bifurcation on center manifold.

Considering its Hopf bifurcation form of Theorem 6, we have the following:

**Theorem 7.** At least two small limit cycles can be bifurcated from the origin of the 4D-hyperchaotic system (14), which lie in the neighborhood of the origin restricted to the center manifold.

The rigorous proof of the above theorem is very similar to the previous ones in [14, 16], namely, by calculating the Jacobian determinant with respect to the functions \( v_3, v_5 \) and its variables, which will not be given here.

### 3. Case of the degenerate singular point

Up till now, study on bifurcation of limit cycles from the degenerate singularity of higher dimensional nonlinear systems (1) is hardly seen in published references. Here, we will investigate the Hopf bifurcation problem from the high-order critical point on the center manifold.

#### 3.1. The formal series method of computing degenerate singular point quantities on center manifold

Let us consider the real \( n \)-dimensional systems with two zero eigenvalues and zero linear part as follows
\[
\begin{align*}
\frac{dx}{dt} &= (\delta x - y)(x^2 + y^2)^q + \sum_{k+j+1=2q+2}^{\infty} A_{kj} x^k y^j u^1 = X(x,y,u), \\
\frac{dy}{dt} &= (x - \delta y)(x^2 + y^2)^q + \sum_{k+j+1=2q+2}^{\infty} B_{kj} x^k y^j u^1 = Y(x,y,u), \\
\frac{du_i}{dt} &= -d_i u_i + \sum_{k+j+1=2}^{\infty} d_{kj} z^k w^j u^1 = U_i(x,y,u), \quad i = 1, 2, \ldots, n-2
\end{align*}
\]

where the subscript "\(kj\)" denotes "\(kj\cdots l_{n-2}\)", \(u^1 = u^1_1 u^1_2 \cdots u^1_{n-2}\), and \(l = \sum_{i=1}^{n-2} d_i > 0\). For system (25), some significant works have been done in Refs. [26] and [27]. Let us recall the related notions and results.

By means of transformation (5)
\[
z = x + y i, \quad w = x - y i, \quad u = u, \quad T = i t, \quad i = \sqrt{-1},
\]

system (25) is transformed into following system:
\[
\begin{align*}
\frac{dz}{dT} &= (1-\i \delta) z^{i+1} w^j + \sum_{k+j=2q+2}^{\infty} a_{kj} z^k w^j = Z(z,w), \\
\frac{dw}{dT} &= -(1 + \i \delta) z^j w^{i+1} + \sum_{k+j=2q+2}^{\infty} b_{kj} z^k w^j = -W(z,w)
\end{align*}
\]

where \(z, w, T\) are complex variables and for any positive integer \(k, j\), we have \(a_{kj} = \bar{b}_{kj}\), then systems (25) and (26) are called concomitant.

For any positive integer \(k\), we denote

\[\text{http://dx.doi.org/10.5772/65674}\]
\[ f_k(z,w) = \sum_{\alpha + \beta = k} c_{\alpha\beta} z^\alpha w^\beta \]
a homogeneous polynomial of degree \( k \) with \( c_{00} = 1, c_{kk} = 0, k = 1, 2, \ldots \).

**Theorem 8** ([26, 27]). For system (26) with \( \delta = 0 \), we can derive successively the terms of the following formal series:

\[
F(z,w) = zw \left[ 1 + \sum_{m=1}^{\infty} \frac{f_m(2q+3)(z,w)}{z(w)^{m(q+1)}} \right]
\]
such that

\[
\frac{dF}{dT} = \frac{\partial F}{\partial z} Z - \frac{\partial F}{\partial w} W = (zw)^q \sum_{m=1}^{\infty} \mu_m (zw)^{m+1}.
\]

**Definition 3.** If \( \delta = 0 \) holds, \( \mu_m \) in expression (28) is called the \( m \)th singular point quantity at the degenerate singular point for system (26) or (1.3.26) is also called the \( m \)th singular point quantity of the origin on the center manifold of system (23), where \( m = 1, 2, \ldots \).

Similar to Theorem 2, there also exists an equivalence between the \( m \)th singular point quantity and the \( m \)th focal value \( v_{2m+1}(2\pi) \) at the origin on center manifold of system (23).

**Theorem 9.** For system (23) with \( \delta = 0 \), and any positive integer \( m \), the following assertion holds:

\[
v_{2m+1}(2\pi) = i\pi \left( \mu_m + \sum_{k=1}^{m-1} \xi_m^{(k)} \mu_k \right),
\]

where \( \xi_m^{(k)} \) \((k = 1, 2, \ldots, m-1)\) are polynomial functions of coefficients of system (26). Then, the relation between \( v_{2m+1}(2\pi) \) and \( \mu_m \) is called the algebraic equivalence.

**Remark 4.** In fact, from Theorem 2, for any positive integer \( m = 2, 3, \ldots \), if \( \mu_1 = \mu_2 = \cdots = \mu_{m-1} = 0 \) and \( v_1(2\pi) = v_3(2\pi) \cdots = v_{2m-1}(2\pi) = 0 \) hold, and vice versa. And more the stability and bifurcation of the origin of system (23) can be figured out by calculating the singular point quantities.

**Corollary 2.** The origin of system (23) is a center restricted to the center manifold if and only if \( \mu_m = 0 \) for all \( m \).

**3.2. An example of three-dimensional system**

Now we consider an example for system (23) with \( n = 3 \), it can be put in its concomitant form as follows
\[
\begin{align*}
\frac{dz}{dT} &= (1-i\delta)z^2 w + uz (a_{20}z^2 + a_{11}zw + a_{02}w^2) = Z, \\
\frac{dw}{dT} &= -(1 + i\delta)zw^2 - uw (b_{20}w^2 + b_{11}wz + b_{02}z^2) = -W, \\
\frac{du}{dT} &= iu + id_1zw = U,
\end{align*}
\]

where \( d_1 \neq 0 \) and

\[ a_{ij} = A_i + iB_i, b_{ij} = A_i - iB_i, A_i, B_i \in \mathbb{R}, \, i, j = 0, 1, 2, \]

namely, \( a_{ij} = b_{ij} \). Then for the center manifold of system (30), from the transformation (5), we can determine the formal expression (24): \( u = u(x, y) = \tilde{u}(z, w) \), thus obtain

\[
\begin{align*}
\frac{dz}{dT} &= (1-i\delta)z^2 w + \tilde{u}z (a_{20}z^2 + a_{11}zw + a_{02}w^2) = \tilde{Z}, \\
\frac{dw}{dT} &= -(1 + i\delta)zw^2 - \tilde{u}w (b_{20}w^2 + b_{11}wz + b_{02}z^2) = -\tilde{W}.
\end{align*}
\]

**Remark 5.** For system (32), the corresponding \( n = 1 \) in (27) and (28) of Theorem 8, we figure out that each \( \mu_m \) is related to only the coefficients of the first \( 2m + 3 \) order terms of system (32), \( m = 1, 2, \cdots \). Here, we determine the above \( \tilde{u} \) just to the sixth-order term as follows

\[ \tilde{u}(z, w) = \sum_{k=2}^{6} \tilde{u}_k(z, w) \]

where \( \tilde{u}_k \) is a homogeneous polynomial in \( z, w \) of degree \( k \) and

\[
\begin{align*}
\tilde{u}_2 &= -d_1zw, \quad \tilde{u}_4 = 2\delta d_1z^2 w^2, \quad \tilde{u}_3 = \tilde{u}_4 = \tilde{u}_5 = 0, \\
\tilde{u}_6 &= -id_1wz((a_{02}-b_{20})d_1w^3 z + (a_{11}d_1-b_{11}d_1-8i\delta^2)w^2 z^2 + (a_{20}-b_{02})d_1wz^3).
\end{align*}
\]

Hence, \( \tilde{Z} \) and \( \tilde{W} \) in system (32) are two polynomials with degree 9.

**Theorem 10.** For system (32) with \( \delta = 0 \), we can derive successively the terms of the formal series (27), such that (28) holds (\( \epsilon_{op}, \mu_m \) in Appendix A).

Applying the powerful symbolic computation function of the Mathematica system and the recursive formulas in Theorem 10, and from Remark 5, we obtain the first three singular point quantities as follows

\[ \begin{align*}
\mu_1 &= -d_1(a_{11}-b_{11}), \\
\mu_2 &= d_1^2(b_{20}b_{02} - a_{20}a_{02}), \\
\mu_3 &= -2id_1(a_{02}a_{20} + b_{02}b_{20} - a_{02}b_{02} - a_{20}b_{20})
\end{align*} \]  

(35)

In the above expression of each \( \mu_k, k = 2, 3 \), we have already let \( \mu_1 = \cdots = \mu_{k-1} = 0 \).

Thus, from Theorem 9 and Eqs. (35) and (31), we have
Theorem 11. For the flow on center manifold of system (30), \( \delta = 0 \), the first three focal values \( v_{2i+1}(2\pi) \) \( (i = 1, 2, 3) \) of the origin are as follows

\[
\begin{align*}
v_3 &= 2\pi d_1 B_1, \\
v_5 &= 2\pi d_1^2 (A_2 B_0 + A_0 B_2), \\
v_7 &= 2\pi d_1^3 \left[ (A_0 - A_2)^2 + (B_0 + B_2)^2 \right]
\end{align*}
\] (36)

Theorem 12. For the flow on center manifold of system (30), \( \delta = 0 \), the origin is a three-order weak focus, i.e., \( v_3 = v_5 = 0 \), \( v_7 \neq 0 \) if and only if

\[
B_1 = 0, A_2 B_0 + A_0 B_2 = 0 \quad \text{and} \quad (A_0 - A_2)^2 + (B_0 + B_2)^2 \neq 0
\] (37)

Remark 6. For the coefficients of system (30), there exists necessarily a group of critical values: \( A_1 = A_1^*, B_i = B_i^* \) \( (i = 0, 1, 2) \) such that the conditions (37) hold, for example:

\[
A_1^* = B_1^* = 0, \quad A_0^* = B_0^* = 1, \quad B_2^* = -A_2^* = 13
\] (38)

Now we consider Hopf bifurcation of limit cycles from the origin for perturbed system (30).

Theorem 13. At least three limit cycles can be bifurcated from the origin of system (30) restricted to the center manifold, which lie in the neighborhood of the origin.

Proof. From Theorem 11, one can easily calculate the Jacobian determinant with respect to the functions \( v_3, v_5, v_7 \) and variables \( B_1, B_0, A_0 \),

\[
J = \frac{\partial(v_3, v_5, v_7)}{\partial(B_1, B_0, A_0)} = -2\pi^3 d_1^5 \left[ 8(A_0 A_2 - A_2^2 B_0 B_2 - B_2^2) \right]
\] (39)

Considering the conditions (37) of Theorem 12 and substituting the group of critical values of Eq. (38) into Eq. (39), we obtain \( J = 649\pi^3 d_1^5 \neq 0 \). Thus, we take some appropriate perturbations for the coefficients of system (32) to make the following two conditions:

\[
(v_1(2\pi) - 1)v_3 < 0, \quad v_3 v_5 < 0, \quad v_5 v_7 < 0
\] (40)

and

\[
\left| e^{2\pi\delta} - 1 \right| \ll |v_3| \ll |v_5| \ll |v_7|
\] (41)

hold, one must obtain that the succession function on the center manifold has three small real positive roots, just the system (30) has at least three limit cycles in the neighborhood of the origin. We can refer to references [16, 26, 27] for more details about the construction of limit cycles.

Remark 7. In general, in order to find more limit cycles in the neighborhood of the origin of system (30), we should add more higher order terms of \( \tilde{u}(z, w) \) determined in Eq. (33). Here we
propose a conjecture that system (30) has at most three limit cycles through Hopf bifurcation restricted to a center manifold from the origin. However, the center conditions or integrability at the degenerate singularity will need further study.

4. Conclusion and discussion

The two classes of methods for computing the nondegenerate and degenerate singular point quantities on center manifold of the three-, four-, and more higher dimensional polynomial systems are discussed here, and more as the applications of them, the multiple limit cycles or Hopf cyclicity of two typical nonlinear dynamic systems restricted to the corresponding center manifolds are investigated.

Appendix A

\[
c[\alpha, \beta] = \\
\frac{1}{5(\alpha - \beta)} \left[ d_1 c[a-17, \beta-13] + ((a_{11} b_{02} + a_{20} b_{11})(20 - \beta - \alpha) - 2b_{02} b_{11}(5 - 3\beta + 2\alpha) - 2a_{11} a_{20}(15 + 2\beta - 3\alpha)) d_1 c[\alpha - 16, \beta - 14] + ((a_{02} b_{02} + a_{11} b_{11} + a_{20} b_{20})(20 - \beta - \alpha) - (a_{11}^2 + a_{02} a_{20})(10 + 2\beta - 3\alpha) - (b_{11}^2 + 2b_{02} b_{20})(10 - 3\beta + 2\alpha)) d_1 c[\alpha - 15, \beta - 15] + ((a_{02} b_{11} + a_{11} b_{20})(20 - \beta - \alpha) - 2b_{11} b_{20}(15 - 3\beta + 2\alpha) - 2a_{02} a_{11}(5 + 2\beta - 3\alpha)) d_1 c[\alpha - 14, \beta - 16] + (a_{02} b_{20}(20 - \beta - \alpha) - b_{20}^2(20 - 3\beta + 2\alpha) - a_{02}^2(2\beta - 3\alpha)) d_1 c[\alpha - 13, \beta - 17] - b_{02}(5 + 3\beta - 2\alpha) + a_{20}(5 + 2\beta - 3\alpha)) i c[\alpha - 6, \beta - 4] - (b_{11}(3\beta - 2\alpha) + a_{11}(2\beta - 3\alpha)) i c[\alpha - 5, \beta - 5] + (b_{20}(5 - 3\beta + 2\alpha) + a_{02}(5 - 2\beta + 3\alpha)) i c[\alpha - 4, \beta - 6]
\]

\[
\tilde{\mu} [\alpha] = -\frac{d_1}{5} \left[ a_{20}^2(\alpha - 20) + 2a_{20} b_{02}(10 - \alpha) + b_{02}^2(\alpha - 20) \right] d_1 c[\alpha - 17, \alpha - 13] + (2a_{11} a_{20}(\alpha - 15) - 2(a_{11} b_{02} + a_{20} b_{11})(\alpha - 10) + 2b_{02} b_{11}(\alpha - 5)) d_1 c[\alpha - 16, \alpha - 14] + ((a_{11}^2 + a_{02} a_{20} - 2a_{02} b_{02} - 2a_{11} b_{11} + b_{11}^2 - 2a_{20} b_{20} + 2b_{02} b_{20})(\alpha - 10)) d_1 c[\alpha - 15, \alpha - 15] + 2((a_{02} b_{11} + a_{11} b_{20})(10 - \alpha) - b_{11} b_{20}(15 - \alpha) - a_{02} a_{11}(5 - \alpha)) d_1 c[\alpha - 14, \alpha - 16] + (b_{20}^2(\alpha - 20) - 2(a_{02} b_{20})(\alpha - 10) + a_{02}^2(\alpha - 17) + a_{20}(\alpha - 5) - b_{02}(5 + \alpha)) i c[\alpha - 6, \alpha - 4] + (a_{11} - b_{11}) a i c[\alpha - 5, \alpha - 5] - (b_{20}(\alpha - 5) - a_{02}(5 + \alpha)) i c[\alpha - 4, \alpha - 6],
\]

\[
\mu_m = \tilde{\mu}[5m],
\]

where \(c[k, j] = c_{kj}\).
Acknowledgements

This work was supported by Natural Science Foundation of China grants (11461021, 11261013), Nature Science Foundation of Guangxi (2015GXNSFAA139011), Research Foundation of Hezhou University (No.HZUBS201302), and Guangxi Education Department Key Laboratory of Symbolic Computation and Engineering Data Processing.

MR(2000) Subject Classification: 34C05, 37C07

Author details

Qinlong Wang¹*, Bo Sang² and Wentao Huang¹

*Address all correspondence to: wqinlong@163.com

1 School of Science, Hezhou University, Hezhou, P.R. China

2 School of Mathematical Sciences, Liaocheng University, Liaocheng, P.R. China

References

[1] J. Carr, Applications of Centre Manifold Theory, Appl. Math. Sci., Vol. 35, Springer, New York, 1981.

[2] Y. A. Kuznetsov, Elements of Applied Bifurcation Theory, Springer-Verlag, New York, 2004.

[3] J. Sijbrand, Properties of center manifolds, Trans. Am. Soc., 1985, 289: 431–469.

[4] Y.N. Bibikov, Local theory of nonlinear analytic ordinary differential equations, in: Lecture Notes in Mathematics, Vol. 702, Springer-Verlag, New York, 1979.

[5] L. Barreira, C. Valls, J. Llibre, Integrability and limit cycles of the Moon-Rand system, Int. J. Nonlin. Mech., 2015, 69: 129–136.

[6] M. Gyllenberg, P. Yan, Four limit cycles for a three-dimensional competitive Lotka-Volterra system with a heteroclinic cycle, Comput. Math. Appl., 2009, 58: 649–669.

[7] M.A. Han, P. Yu, Ten limit cycles around a center-type singular point in a 3-d quadratic system with quadratic perturbation, Appl. Math. Lett., 2015, 44: 17–20.

[8] J. Llibre, C. Valls, Hopf bifurcation of a generalized Moon-Rand system, Commun. Nonlinear Sci. Numer. Simulat., 2015, 20: 1070–1077.

[9] A. Mahdi, V.G. Romanovski, D.S. Shafer, Stability and periodic oscillations in the Moon-Rand systems, Nonlinear. Anal. Real, 2013, 14: 294–313.
[10] Y. Tian, P. Yu, Seven limit cycles around a focus point in a simple three-dimensional quadratic vector field, Int. J. Bifurcation Chaos, 2014, 24: 1450083–1450092.

[11] P. Yu, M.A. Han, Eight limit cycles around a center in quadratic Hamiltonian system with third-order perturbation, Int. J. Bifurcation Chaos, 2013, 23: 1350005–1350022.

[12] J. Hofbauer, J.W.-H. So, Multiple limit cycles for three dimensional Lotka-Volterra Equations, Appl. Math. Lett., 1994, 7: 65–70.

[13] Z. Lu, Y. Luo, Two limit cycles in three-dimensional Lotka-Volterra systems, Comput. Math. Appl., 2002, 44: 51–66.

[14] Q. Wang, W. Huang, B.L. Li, Limit cycles and singular point quantities for a 3D Lotka-Volterra system, Appl. Math. Comput., 2011, 217: 8856–8859.

[15] P. Yu, Computation of normal forms via a perturbation technique, J. Sound Vibration, 1998, 211: 19–38.

[16] Q. Wang, Y. Liu, H. Chen, Hopf bifurcation for a class of three-dimensional nonlinear dynamic systems, Bull. Sci. Math., 2010, 134: 786–798.

[17] B. Sang, Center problem for a class of degenerate quartic systems, Electron. J. Qual. Theory Diff. Equation, 2014, 74(2014): 1–17.

[18] A. Gasull, J. Llibre, V. Manosa, F. Manosas, The focus-centre problem for a type of degenerate system, Nonlinearity, 2000, 13: 699–729.

[19] I.A. García, S. Maza, A new approach to center conditions for simple analytic monodromic singularities, J. Diff. Equations, 2010, 248: 363–380.

[20] A. Gasull, V. Manosa, F. Manosas, Monodromy and stability of a class of degenerate planar critical points, J. Diff. Equations, 2002, 182: 169–190.

[21] V. Mañosa, On the center problem for degenerate singular points of planar vector fields, Intl. J. Bifurcation Chaos Appl. Sci. Eng., 2002, 12: 687–707.

[22] I.A. García, J. Giné, M. Grau, A necessary condition in the monodromy problem for analytic differential equations on the plane, J. Symbolic. Comput., 2006, 41: 943–958.

[23] A. Algaba, E. Freire, E. Gamero, C. García, Monodromy, center-focus and integrability problems for quasi-homogeneous polynomial systems, Nonlinear Anal., 2010, 72: 1726–1736.

[24] P. De Jager, An example of a quadratic system with a bounded separatrix cycle having at least two limit cycles in its interior, Delft Prog. Rep., 1986C1987, 11: 141–150.

[25] I.A. García, H. Giacomini, M. Grau, Generalized Hopf bifurcation for planar vector fields via the inverse integrating factor, J. Dyn. Diff. Equation, 2011, 23: 251–281.

[26] Y. Liu, Theory of center-focus for a class of higher-degree critical points and infinite points, Sci. China (Series A), 2001, 44: 37–48.

[27] H. Chen, Y. Liu, X. Zeng, Center conditions and bifurcation of limit cycles at degenerate singular points in a quintic polynomial differential system, Bull. Sci. Math., 2005, 129: 127–138.
[28] W. Huang, Y. Liu, A polynomial differential system with nine limit cycles at infinity. Comput. Math. Appl., 2004, 48: 577–588.

[29] J. Li, Hilberts 16th problem and bifurcations of planar polynomial vector fields, Intl. J. Bifurcation Chaos, 2003, 33: 47–106.

[30] M. Han, Bifurcation Theory of Limit Cycles, Mathematics Monograph Series, Vol. 25, Science Press, Beijing, 2013.

[31] Y. Liu, J. Li, Theory of values of singular point in complex autonomous differential system, Sci. China (Series A), 1990, 33: 10–24.

[32] H. Chen, Y. Liu, Linear recursion formulas of quantities of singular point and applications, Appl. Math. Comput., 2004, 148: 163–171.

[33] Y.R. Liu, J.B. Li, W.T. Huang, Singular point values, center problem and bifurcations of limit cycles of two dimensional differential autonomous systems, Nonlinear Dynamics Series, Vol. 6, Science Press, Beijing, 2008.

[34] Q. Wang, W. Huang, The equivalence between singular point quantities and Liapunov constants on center manifold, Adv. Diff. Equations, 2012, 2012: 78.

[35] B. Sang, Q. Wang, W. Huang, Computation of focal values and stability analysis of 4-dimensional systems, Electronic J. Diff. Equations, 2015, 2015(209): 1–11.

[36] F. Li, Y. Jin, Hopf bifurcation analysis and numerical simulation in a 4D-hyperchaotic system, Nonlinear Dyn., 2012, 67(4): 2857–2864.