

## COMPUTATION OF FOCAL VALUES AND STABILITY ANALYSIS OF 4-DIMENSIONAL SYSTEMS

BO SANG, QIN-LONG WANG, WEN-TAO HUANG

ABSTRACT. This article presents a recursive formula for computing the  $n$ -th singular point values of a class of 4-dimensional autonomous systems, and establishes the algebraic equivalence between focal values and singular point values. The formula is linear and then avoids complicated integrating operations, therefore the calculation can be carried out by computer algebra system such as Maple. As an application of the formula, bifurcation analysis is made for a quadratic system with a Hopf equilibrium, which can have three small limit cycles around an equilibrium point. The theory and methodology developed in this paper can be used for higher-dimensional systems.

### 1. PRELIMINARIES

Consider a  $C^k$ -smooth system ( $k \geq 2$ )

$$\begin{aligned}\frac{dx}{dt} &= Ax + f(x, y), \\ \frac{dy}{dt} &= By + g(x, y),\end{aligned}\tag{1.1}$$

where  $x \in \mathbb{R}^{n_c}$ ,  $y \in \mathbb{R}^{n_s}$ ,  $A$  and  $B$  are constant matrices, and  $f(x, y), g(x, y)$  are functions with

$$f(0, 0) = 0, g(0, 0) = 0, Df(0, 0) = 0, Dg(0, 0) = 0.$$

Suppose that  $A$  has  $n_c$  critical eigenvalues (i.e. eigenvalues with  $\operatorname{Re} \lambda = 0$ ) and all  $n_s$  eigenvalues of  $B$  satisfy  $\operatorname{Re} \lambda < 0$ . According to the Center Manifold Theorem (see e.g. [5]), there exists a (local) center manifold  $y = h(x)$  with  $h(0) = 0, Dh(0) = 0$ , and system (1.1) is topologically equivalent near  $(0, 0)$  to the system

$$\begin{aligned}\frac{dx}{dt} &= Ax + f(x, h(x)), \\ \frac{dy}{dt} &= By.\end{aligned}\tag{1.2}$$

The first equation in (1.2) is called the restriction of system (1.1) to its center manifold at the origin. Thus, the dynamics of (1.1) near a non-hyperbolic equilibrium

---

2010 *Mathematics Subject Classification.* 34C05, 34C07.

*Key words and phrases.* Focal value; limit cycle; Hopf bifurcation.

©2015 Texas State University - San Marcos.

Submitted July 1, 2015. Published August 10, 2015.

are determined by this restriction, since the second equation in (1.2) is linear and has exponentially decaying solutions.

If  $A$  has a simple pair of purely imaginary eigenvalues  $\pm\omega i$  ( $\omega > 0$ ), system (1.1) undergoes a Hopf bifurcation or a multiple Hopf bifurcation under proper perturbations of parameters. The computation of focal values (Lyapunov coefficients) plays an important role in the study of small-amplitude limit cycles appeared in these bifurcations (see [1, 2, 4, 9, 10, 12, 14, 15] and reference therein). For system (1.1), the projection method was used for computing the first and the second focal values (see [5]); a perturbation technique based on multiple time scales was used for computing focal values (see [13]). For a class of 3-dimensional systems, a recursive formula was presented for computing focal values (see [15]). It should be noted that the theory and methodology described in [11, 15] can be applied to  $N$ -dimensional systems, where  $N \geq 4$ .

## 2. FOCAL VALUES OF A CLASS OF 4-DIMENSIONAL SYSTEMS

Consider a class of analytic systems in  $\mathbb{R}^4$ ,

$$\begin{aligned} \frac{dx_1}{dt} &= -x_2 + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} \tilde{a}_{j_1,j_2,j_3,j_4} x_1^{j_1} x_2^{j_2} x_3^{j_3} x_4^{j_4} = X_1(x_1, x_2, x_3, x_4), \\ \frac{dx_2}{dt} &= x_1 + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} \tilde{b}_{j_1,j_2,j_3,j_4} x_1^{j_1} x_2^{j_2} x_3^{j_3} x_4^{j_4} = X_2(x_1, x_2, x_3, x_4), \\ \frac{dx_3}{dt} &= \mu x_3 - \omega x_4 + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} \tilde{c}_{j_1,j_2,j_3,j_4} x_1^{j_1} x_2^{j_2} x_3^{j_3} x_4^{j_4} \\ &= X_3(x_1, x_2, x_3, x_4), \\ \frac{dx_4}{dt} &= \omega x_3 + \mu x_4 + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} \tilde{d}_{j_1,j_2,j_3,j_4} x_1^{j_1} x_2^{j_2} x_3^{j_3} x_4^{j_4} \\ &= X_4(x_1, x_2, x_3, x_4), \end{aligned} \tag{2.1}$$

with  $\mu < 0$ ,  $\omega \geq 0$ ,  $x_1, x_2, x_3, x_4, \tilde{a}_{j_1 j_2 j_3 j_4}, \tilde{b}_{j_1 j_2 j_3 j_4}, \tilde{c}_{j_1 j_2 j_3 j_4}, \tilde{d}_{j_1 j_2 j_3 j_4}$  in  $\mathbb{R}$ , and  $j_1, j_2, j_3, j_4$  in  $\mathbb{N}$ . Our motivation for the study of system (2.1) is that a physical model of airfoil with cubic nonlinearity can be transformed into a special case of system (2.1) via a linear transformation, see [6, 16].

The Jacobian matrix of system (2.1) has eigenvalues  $\pm i, \mu \pm \omega i$  at the equilibrium  $(x_1, x_2, x_3, x_4) = (0, 0, 0, 0)$ . Then by the Center Manifold Theorem system (2.1) has a (local) center manifold tangent to the  $(x_1, x_2)$  plane at the origin. Moreover this center manifold can be represented as

$$\begin{aligned} x_3 &= g_1(x_1, x_2), \\ x_4 &= g_2(x_1, x_2), \end{aligned} \tag{2.2}$$

where  $g_1(0, 0) = g_2(0, 0) = 0$ ,  $Dg_1(0, 0) = Dg_2(0, 0) = 0$ , and the dynamics of (2.1) restricted to the center manifold are given by

$$\begin{aligned}\frac{dx_1}{dt} &= -x_2 + \sum_{j_1+j_2=2}^{\infty} \tilde{a}_{j_1, j_2} x_1^{j_1} x_2^{j_2} = X_1(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)), \\ \frac{dx_2}{dt} &= x_1 + \sum_{j_1+j_2=2}^{\infty} \tilde{b}_{j_1, j_2} x_1^{j_1} x_2^{j_2} = X_2(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)),\end{aligned}\tag{2.3}$$

with

$$\begin{aligned}\left. \frac{dg_1(x_1, x_2)}{dt} \right|_{(2.3)} &= X_3(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)), \\ \left. \frac{dg_2(x_1, x_2)}{dt} \right|_{(2.3)} &= X_4(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)).\end{aligned}$$

From [8], we know that for system (2.3) one can derive successively and uniquely the terms of the following formal series

$$\tilde{F}(x_1, x_2) = x_1^2 + x_2^2 + h.o.t.\tag{2.4}$$

such that

$$\begin{aligned}\left. \frac{d\tilde{F}}{dt} \right|_{(2.3)} &= \frac{\partial \tilde{F}}{\partial x_1} X_1(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)) \\ &\quad + \frac{\partial \tilde{F}}{\partial x_2} X_2(x_1, x_2, g_1(x_1, x_2), g_2(x_1, x_2)), \\ &= \sum_{n=1}^{\infty} V_n (x_1^2 + x_2^2)^{n+1},\end{aligned}\tag{2.5}$$

where  $V_n$  are called the  $n$ th focal values of system (2.3) and the original system (2.1), and the acronym h.o.t. stands for higher-order terms.

By change of variables

$$\begin{aligned}x_1 &= \frac{1}{2}(x + y), & x_2 &= -\frac{i}{2}(x - y), & x_3 &= \frac{1}{2}(z + u), \\ x_4 &= -\frac{i}{2}(z - u), & t &= -iT,\end{aligned}\tag{2.6}$$

the original system (2.1) can be transformed into the following complex system

$$\begin{aligned}\frac{dx}{dT} &= x + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} a_{j_1, j_2, j_3, j_4} x^{j_1} y^{j_2} z^{j_3} u^{j_4} = X(x, y, z, u), \\ \frac{dy}{dT} &= -y + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} b_{j_1, j_2, j_3, j_4} x^{j_1} y^{j_2} z^{j_3} u^{j_4} = Y(x, y, z, u), \\ \frac{dz}{dT} &= (\omega - \mu i)z + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} c_{j_1, j_2, j_3, j_4} x^{j_1} y^{j_2} z^{j_3} u^{j_4} = Z(x, y, z, u), \\ \frac{du}{dT} &= -(\omega + \mu i)u + \sum_{j_1+j_2+j_3+j_4=2}^{\infty} d_{j_1, j_2, j_3, j_4} x^{j_1} y^{j_2} z^{j_3} u^{j_4} = U(x, y, z, u).\end{aligned}\tag{2.7}$$

And, applying the transformation

$$x_1 = \frac{1}{2}(x + y), x_2 = -\frac{i}{2}(x - y), t = -iT,\tag{2.8}$$

the restriction system (2.3) can be transformed into the following complex system

$$\begin{aligned}\frac{dx}{dT} &= x + \sum_{j_1+j_2=2}^{\infty} a_{j_1,j_2} x^{j_1} y^{j_2} = X(x, y, z(x, y), u(x, y)), \\ \frac{dy}{dT} &= -y + \sum_{j_1+j_2=2}^{\infty} b_{j_1,j_2} x^{j_1} y^{j_2} = Y(x, y, z(x, y), u(x, y)),\end{aligned}\tag{2.9}$$

where

$$\begin{aligned}z(x, y) &= x_3 + ix_4 \\ &= g_1(x_1, x_2) + ig_2(x_1, x_2) \\ &= g_1\left(\frac{x+y}{2}, -\frac{i}{2}(x-y)\right) + ig_2\left(\frac{x+y}{2}, -\frac{i}{2}(x-y)\right),\end{aligned}\tag{2.10}$$

$$\begin{aligned}u(x, y) &= x_3 - ix_4 \\ &= g_1(x_1, x_2) - ig_2(x_1, x_2) \\ &= g_1\left(\frac{x+y}{2}, -\frac{i}{2}(x-y)\right) - ig_2\left(\frac{x+y}{2}, -\frac{i}{2}(x-y)\right).\end{aligned}\tag{2.11}$$

with

$$\begin{aligned}\left.\frac{dz(x, y)}{dT}\right|_{(2.9)} &= Z(x, y, z(x, y), u(x, y)), \\ \left.\frac{du(x, y)}{dT}\right|_{(2.9)} &= U(x, y, z(x, y), u(x, y)).\end{aligned}\tag{2.12}$$

**Lemma 2.1** ([7]). *For system (2.9), one can derive successively and uniquely the terms of the formal series*

$$G(x, y) = xy + \sum_{\alpha+\beta=3}^{\infty} C_{\alpha,\beta} x^{\alpha} y^{\beta},$$

such that

$$\begin{aligned}\left.\frac{dG}{dT}\right|_{(2.9)} &= \frac{\partial G}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial G}{\partial y} Y(x, y, z(x, y), u(x, y)) \\ &= \sum_{n=1}^{\infty} W_n^{(2)} (xy)^{n+1},\end{aligned}\tag{2.13}$$

where  $C_{\alpha,\beta}$  are determined by the recursive formula (see [7]), and  $W_n^{(2)}$  are called the  $n$ th singular point values of system (2.9).

**Lemma 2.2** ([7]). *If  $W_1^{(2)} = W_2^{(2)} = \dots = W_{n-1}^{(2)} = 0$ , we have*

$$V_n = iW_n^{(2)},\tag{2.14}$$

where  $V_n$  is the  $n$ th focal value of system (2.3), and  $W_j^{(2)}$  are the  $j$ th singular point values of system (2.9),  $j = 1, 2, \dots, n-1, n$ .

**Theorem 2.3.** *For system (2.7), we can derive successively and uniquely the terms of the formal series*

$$F(x, y, z, u) = xy + \sum_{\alpha+\beta+\gamma+\delta=3}^{\infty} C_{\alpha,\beta,\gamma,\delta} x^{\alpha} y^{\beta} z^{\gamma} u^{\delta},$$

$$\triangleq \sum_{\alpha+\beta+\gamma+\delta=2}^{\infty} C_{\alpha,\beta,\gamma,\delta} x^{\alpha} y^{\beta} z^{\gamma} u^{\delta},$$

such that

$$\left. \frac{dF}{dT} \right|_{(2.7)} = \frac{\partial F}{\partial x} X + \frac{\partial F}{\partial y} Y + \frac{\partial F}{\partial z} Z + \frac{\partial F}{\partial u} U = \sum_{n=1}^{\infty} W_n (xy)^{n+1}, \quad (2.15)$$

where  $C_{\alpha,\beta,\gamma,\delta}$  are determined by the recursive formula

$$\begin{aligned} C_{\alpha,\beta,\gamma,\delta} &= \frac{1}{\beta - \alpha - \gamma(\omega - \mu i) + \delta(\omega + \mu i)} \\ &\times \sum_{j_1+j_2+j_3+j_4=3}^{\alpha+\beta+\gamma+\delta+2} \left[ (\alpha - j_1 + 1)a_{j_1,j_2-1,j_3,j_4} + (\beta - j_2 + 1)b_{j_1-1,j_2,j_3,j_4} \right. \\ &\quad \left. + (\gamma - j_3)c_{j_1-1,j_2-1,j_3+1,j_4} + (\delta - j_4)d_{j_1-1,j_2-1,j_3,j_4+1} \right] \\ &\times C_{\alpha-j_1+1,\beta-j_2+1,\gamma-j_3,\delta-j_4} \end{aligned} \quad (2.16)$$

with  $C_{\alpha,\alpha,0,0} = 0$ ,  $W_n$  are determined by the recursive formula

$$W_n = \sum_{j_1+j_2=3}^{2n+4} [(n - j_1 + 2)a_{j_1,j_2-1,0,0} + (n - j_2 + 2)b_{j_1-1,j_2,0,0}] C_{n-j_1+2,n-j_2+2,0,0}. \quad (2.17)$$

*Proof.* Note that

$$\begin{aligned} \left. \frac{dF}{dT} \right|_{(2.7)} &= \frac{\partial F}{\partial x} X + \frac{\partial F}{\partial y} Y + \frac{\partial F}{\partial z} Z + \frac{\partial F}{\partial u} U \\ &= \sum_{\alpha+\beta+\gamma+\delta \geq 2} [\alpha - \beta + \gamma(\omega - \mu i) - \delta(\omega + \mu i)] C_{\alpha,\beta,\gamma,\delta} x^{\alpha} y^{\beta} z^{\gamma} u^{\delta} \\ &\quad + \sum_{\alpha+\beta+\gamma+\delta \geq 2} \sum_{j_1+j_2+j_3+j_4 \geq 3} \left( \alpha a_{j_1,j_2-1,j_3,j_4} + \beta b_{j_1-1,j_2,j_3,j_4} \right. \\ &\quad \left. + \gamma c_{j_1-1,j_2-1,j_3+1,j_4} + \delta d_{j_1-1,j_2-1,j_3,j_4+1} \right) \\ &\quad \times C_{\alpha,\beta,\gamma,\delta} x^{\alpha+j_1-1} y^{\beta+j_2-1} z^{\gamma+j_3} u^{\delta+j_4} \\ &= \sum_{\alpha+\beta+\gamma+\delta \geq 2} x^{\alpha} y^{\beta} z^{\gamma} u^{\delta} \left\{ [\alpha - \beta + \gamma(\omega - \mu i) - \delta(\omega + \mu i)] C_{\alpha,\beta,\gamma,\delta} \right. \\ &\quad + \sum_{j_1+j_2+j_3+j_4 \geq 3} \left[ (\alpha - j_1 + 1)a_{j_1,j_2-1,j_3,j_4} + (\beta - j_2 + 1)b_{j_1-1,j_2,j_3,j_4} \right. \\ &\quad \left. + (\gamma - j_3)c_{j_1-1,j_2-1,j_3+1,j_4} + (\delta - j_4)d_{j_1-1,j_2-1,j_3,j_4+1} \right] \\ &\quad \left. \times C_{\alpha-j_1+1,\beta-j_2+1,\gamma-j_3,\delta-j_4} \right\}. \end{aligned}$$

Comparing the above power series with the right side of (2.15), we can obtain the recursive formulas (2.16) and (2.17).  $\square$

**Theorem 2.4.** *If  $W_1 = W_2 = \dots = W_{n-1} = 0$ , then*

$$W_n^{(2)} = W_n, \quad (2.18)$$

where  $W_j$  are the  $j$ th singular point values of system (2.7), and  $W_n^{(2)}$  is the  $n$ th singular point value of system(2.9).

*Proof.* Suppose that  $W_1 = W_2 = \dots = W_{n-1} = 0$ , there exists a unique polynomial

$$F_{2n+2}(x, y, z, u) = xy + \sum_{\alpha+\beta+\gamma+\delta=3}^{2n+2} C_{\alpha,\beta,\gamma,\delta} x^\alpha y^\beta z^\gamma u^\delta, \quad (2.19)$$

such that

$$\left. \frac{dF_{2n+2}}{dT} \right|_{(2.7)} = \frac{\partial F_{2n+2}}{\partial x} X + \frac{\partial F_{2n+2}}{\partial y} Y + \frac{\partial F_{2n+2}}{\partial z} Z + \frac{\partial F_{2n+2}}{\partial u} U = W_n(xy)^{n+1} + \dots \quad (2.20)$$

Let

$$G_{2n+2}(x, y) = F_{2n+2}(x, y, z(x, y), u(x, y)), \quad (2.21)$$

where  $z(x, y), u(x, y)$  are determined by conditions (2.10) and (2.11). We have

$$\begin{aligned} \left. \frac{dG_{2n+2}}{dT} \right|_{(2.9)} &= \frac{\partial G_{2n+2}}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial G_{2n+2}}{\partial y} Y(x, y, z(x, y), u(x, y)) \\ &= \left( \frac{\partial F_{2n+2}}{\partial x} + \frac{\partial F_{2n+2}}{\partial z} \frac{\partial z}{\partial x} + \frac{\partial F_{2n+2}}{\partial u} \frac{\partial u}{\partial x} \right) X(x, y, z(x, y), u(x, y)) \\ &\quad + \left( \frac{\partial F_{2n+2}}{\partial y} + \frac{\partial F_{2n+2}}{\partial z} \frac{\partial z}{\partial y} + \frac{\partial F_{2n+2}}{\partial u} \frac{\partial u}{\partial y} \right) Y(x, y, z(x, y), u(x, y)) \\ &= \frac{\partial F_{2n+2}}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial F_{2n+2}}{\partial y} Y(x, y, z(x, y), u(x, y)) \\ &\quad + \frac{\partial F_{2n+2}}{\partial z} \left( \frac{\partial z}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial z}{\partial y} Y(x, y, z(x, y), u(x, y)) \right) \\ &\quad + \frac{\partial F_{2n+2}}{\partial u} \left( \frac{\partial u}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial u}{\partial y} Y(x, y, z(x, y), u(x, y)) \right) \\ &= \frac{\partial F_{2n+2}}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial F_{2n+2}}{\partial y} Y(x, y, z(x, y), u(x, y)) \\ &\quad + \frac{\partial F_{2n+2}}{\partial z} \left. \frac{dz(x, y)}{dT} \right|_{(2.9)} + \frac{\partial F_{2n+2}}{\partial u} \left. \frac{du(x, y)}{dT} \right|_{(2.9)} \\ &= \frac{\partial F_{2n+2}}{\partial x} X(x, y, z(x, y), u(x, y)) + \frac{\partial F_{2n+2}}{\partial y} Y(x, y, z(x, y), u(x, y)) \\ &\quad + \frac{\partial F_{2n+2}}{\partial z} Z(x, y, z(x, y), u(x, y)) + \frac{\partial F_{2n+2}}{\partial u} U(x, y, z(x, y), u(x, y)) \\ &= \left. \frac{dF_{2n+2}}{dT} \right|_{(2.7), z=z(x,y), u=u(x,y)} \\ &= W_n(xy)^{n+1} + \dots \end{aligned}$$

Hence, the  $n$ th singular point value  $W_n^{(2)}$  of system (2.9) satisfies  $W_n^{(2)} = W_n$ .  $\square$

Summarizing the results of Lemma 2.2 and Theorem 2.4 we obtain the following Corollary.

**Corollary 2.5.** *If  $W_1 = W_2 = \dots = W_{n-1} = 0$ , then*

$$V_n = iW_n, \quad (2.22)$$

where  $V_n$  is the  $n$ th focal value of system (2.1), and  $W_j$  are the  $j$ th singular point values of system (2.7),  $j = 1, 2, \dots, n-1, n$ .

### 3. STABILITY ANALYSIS AND DEGENERATE HOPF BIFURCATION OF 4-DIMENSIONAL SYSTEMS

As an application of the results obtained in Section 2, we consider a class of 4-dimensional quadratic systems

$$\begin{aligned}\frac{dx_1}{dt} &= -x_2 - a_1x_1x_3 + a_1x_1^2, \\ \frac{dx_2}{dt} &= x_1 + a_2x_2^2 + a_3x_1x_4, \\ \frac{dx_3}{dt} &= -x_3 - 3x_4 + a_2x_1x_2, \\ \frac{dx_4}{dt} &= 3x_3 - x_4 + a_4x_2x_3.\end{aligned}\tag{3.1}$$

Applying the recursive formulas (2.16), (2.17) and the relation (2.22), we obtain the first four focal values  $V_1, V_2, V_3, V_4$  of system (3.1), where

$$\begin{aligned}V_1 &= -\frac{a_2(-9a_3 + 4a_1)}{104}, \\ V_2 &= \left(a_2a_3(16288820a_2^2 - 609030a_2a_3 - 342086a_2a_4 - 95543550a_3^2 \right. \\ &\quad \left. - 890367a_3a_4 + 235464a_4^2)\right)/26166400, \\ V_3 &= -\frac{a_2a_1}{509581408485615245796556800} \left(224716160498681163828769344a_1^4 \right. \\ &\quad + 23391560818512386519330256a_2a_1^3 \\ &\quad + 108275873757375918099514632a_4a_1^3 \\ &\quad - 519476645118198963455620296a_2^2a_1^2 \\ &\quad + 30897799320198541896741988a_1^2a_2a_4 \\ &\quad - 2608855859269938585435348a_2^3a_1 \\ &\quad - 107827566965381888322448434a_1a_2^2a_4 \\ &\quad + 303786319994459587929292974a_2^4 \\ &\quad \left. - 22649516190250502017478481a_2^3a_4\right), \\ V_4 &= (a_1a_2^3/123387308399787108515183370468179366315299358650342667 \\ &\quad 6059415722103342538117098506095377725888053245618196607199839 \\ &\quad 4040115200000)V_{4,1}\end{aligned}$$

and

$$\begin{aligned}V_{4,1} &= 151090339549302141420998778418569305630254453586345260252801201492 \\ &\quad 19567253160806434635187840970326748821238775751413433121260736a_1^4 \\ &\quad + 69023765293674325798002526562105443078560901105903707085784563088 \\ &\quad 5126271156862905782616567832231124991999486811410920350778464a_2a_1^3 \\ &\quad - 4852869311179757471922805489901407470548086994648890234025102002 \\ &\quad 3568501430203732065339603894449313619014039201735819511942218584\end{aligned}$$

$$\begin{aligned}
& \times a_2^2 a_1^2 \\
& + 221525274767927679154097633424938981478458627350721696040337613 \\
& 53821383571195398731665935703556310724308392281864424192874143532 \\
& \times a_1^2 a_2 a_4 \\
& + 434975337903447724813720015538420471541695549645684668496869670 \\
& 2641954333545244084235631897431187963845500346767147747172307568 \\
& \times a_2^3 a_1 \\
& + 139925156878486203251650275215133948778485624374385690191244381 \\
& 7572961470824125252612724121465334679579965759273450126018896624 \\
& \times a_1 a_2^2 a_4 \\
& + 34130451364797077586851329711670405855176881838233683394612381 \\
& 837487804749465866800870958247599456165586110349460109943436651626 \\
& \times a_2^4 \\
& - 21736399966566178674551590653380371038422117740968675610514295 \\
& 706203182388856113401624201196405347456215992463433041450052098371 \\
& \times a_2^3 a_4.
\end{aligned}$$

Here  $V_j$  is reduced modulo the Gröbner basis of  $\{V_s : 1 \leq s \leq j-1\}$  for  $j \geq 2$ .

From (2.5) and the computation of focal values, we get the following result on the stability of equilibrium for system (3.1).

**Theorem 3.1.** *Let  $\mathfrak{X}$  be the vector field determined on  $\mathbb{R}^4$  by system (3.1). For any center manifold  $W^c$  of (3.1) at the origin of  $\mathbb{R}^4$ , with regard to  $\mathfrak{X}|_{W^c}$ :*

- (1) *if  $V_1 \neq 0$  then the origin is a first order fine focus, whose stability is determined by  $\text{sgn } V_1$  (i.e., is asymptotically stable if and only if  $V_1 < 0$ );*
- (2) *if  $V_1 = 0, V_2 \neq 0$  then the origin is a second order fine focus, whose stability is determined by  $\text{sgn } V_2$ ;*
- (3) *if  $V_1 = V_2 = 0, V_3 \neq 0$  then the origin is a third order fine focus, whose stability is determined by  $\text{sgn } V_3$ ;*
- (4) *if  $V_1 = V_2 = V_3 = 0, V_4 \neq 0$  then the origin is a fourth order fine focus, whose stability is determined by  $\text{sgn } V_4$ .*

**Theorem 3.2.** *Suppose that*

$$\begin{aligned}
a_1 &= \mu a_2, \\
a_3 &= \frac{4}{9} \mu a_2, \\
a_4 &= \frac{F_1(a_2)}{F_2},
\end{aligned} \tag{3.2}$$



where  $\mu$  is one of four real roots of the polynomial

$$\begin{aligned}
 P(\lambda) = & 10799985775088040041585439500413156070699520\lambda^8 \\
 & + 6212790925817703957911789339676019539872928\lambda^7 \\
 & - 28584647405659759515776062165338760876812544\lambda^6 \\
 & - 15713629519470248682246891010001873803911248\lambda^5 \\
 & + 23373024697622801653163411830546195419879000\lambda^4 \quad (3.3) \\
 & + 13015318562221586811114336007971951317356918\lambda^3 \\
 & - 4091058129972655937988952508114319926195742\lambda^2 \\
 & - 3522262300428215202057982497109271042377107\lambda \\
 & - 1499503145083805883162951654763171839112800,
 \end{aligned}$$

and

$$\begin{aligned}
 F_1(a_2) = & -6a_2 \left( 37452693416446860638128224\mu^4 + 3898593469752064419888376\mu^3 \right. \\
 & - 86579440853033160575936716\mu^2 - 434809309878323097572558\mu \\
 & \left. + 50631053332409931321548829 \right), \quad (3.4)
 \end{aligned}$$

$$\begin{aligned}
 F_2 = & 108275873757375918099514632\mu^3 + 30897799320198541896741988\mu^2 \\
 & - 107827566965381888322448434\mu - 22649516190250502017478481, \quad (3.5)
 \end{aligned}$$

$$a_2 \neq 0, \quad (3.6)$$

then the origin of system (3.1) is a fourth order fine focus.

*Proof.* Let condition (3.2) be satisfied, then the first four focal values of system (3.1) are as follows:  $V_1 = V_2 = V_3 = 0$ ,

$$\begin{aligned}
 V_4 = & -a_2^8 Q(\mu) / 36887588669248862905116889599301849674634285420053378493 \\
 & 1286682303008351322973629074374337069105705808904284987022190533816 \\
 & 3182367071153612906739577075384387480378163200000,
 \end{aligned}$$

where

$$\begin{aligned}
 Q(\mu) = & 5061565304752756281507283445466696498397806982562902502862568707 \\
 & 12912529775726964251246968509875875991228610701216698005689607424 \\
 & 73087731876897344650076374604360705836087040\mu^7 \\
 & - 340812912483222809928339721244205680969631979595064645753790303 \\
 & 68058287137415281782406391986081459447638560645736575391889270596 \\
 & 577079487175148071589735417325410968915137744\mu^6 \\
 & - 824956771772875920524768605310963288557474695808927379648635146 \\
 & 89934278817997190177837875064854601374617126333206151559276636649 \\
 & 987895973437781566179221118658577582087242584\mu^5 \\
 & + 81584483608286871615772633434382546877277513771408741974445245 \\
 & 4845368677016347807819376306567104009462092441916792312570408246
 \end{aligned}$$

$$\begin{aligned}
& 02372031012019997815662870970633944875629927764\mu^4 \\
& + 25896513600610435149766065028213468848105899037674273723965973 \\
& 85292517796469005762508262417287664215744015726820682298861228047 \\
& 9466387807108601473511477377951770327152251930\mu^3 \\
& - 63871971031084648777832890365823291014772224724716750214834580 \\
& 9852821152694191443403735777254252142582767175529895793775396585 \\
& 05625608488378226940819951947411084516792539928\mu^2 \\
& + 63320363852535951596180397565233937233465160852321916775662978 \\
& 7014918692824778554364353862099348531370990541173801942371682611 \\
& 4200270000631493834542751507656379882694394067\mu \\
& + 15864826572799943856438557624408837065205007313716175374949797 \\
& 7723864079669654897429092964389267887437504915634854709787668372 \\
& 90103030523917020740911403903049474302071125600.
\end{aligned}$$

Computing the resultant  $R(P, Q)$  between two polynomials  $P(\lambda), Q(\lambda)$ , we obtain  $R(P, Q) \neq 0$ . Thus  $V_4 \neq 0$  and the origin is a fourth order fine focus for system (3.1).  $\square$

**Theorem 3.3.** *If condition (3.2) holds, then there are perturbations of system (3.1) yielding three small-amplitude limit cycles bifurcating from the origin.*

*Proof.* Under condition (3.2), the Jacobian matrix of focal values  $V_1, V_2, V_3$  of system (3.1) with respect to  $a_1, a_3, a_4$  has full rank, i.e.,

$$\text{rank} \left[ \frac{\partial(V_1, V_2, V_3)}{\partial(a_1, a_3, a_4)} \right]_{(3.2)} = 3,$$

hence by [3, Theorem 2.3.2] the claim follows.  $\square$

**Acknowledgements.** This work was supported by a grant from the National Natural Science Foundation of China (No. 11461021), a grant from the Foundation for Research in Experimental Techniques of Liaocheng University (No. LDSY2014110), and a grant from the Scientific Research Foundation of Guangxi Education Department (No. ZD2014131). The author is grateful to the referee for the valuable remarks which helped to improve the manuscript.

#### REFERENCES

- [1] L. Barreira, C. Valls, J. Llibre; *Integrability and limit cycles of the Moon-Rand system*, Int. J. Nonlin. Mech., **69**(2015), 129–136.
- [2] M. Gyllenberg, P. Yan; *Four limit cycles for a three-dimensional competitive Lotka-Volterra system with a heteroclinic cycle*, Comput. Math. Appl., **58**(2009), 649–669.
- [3] M. A. Han; *Bifurcation Theory of Limit Cycles*, Mathematics Monograph Series, vol. 25, Science Press, Beijing, 2013.
- [4] 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., **44**(2015), 17–20.
- [5] Y. A. Kuznetsov; *Elements of Applied Bifurcation Theory*, Springer-Verlag, New York, 2004.
- [6] J. K. Liu, L. C. Zhao; *Bifurcation analysis of airfoils in incompressible flow*, Journal of Sound and Vibration, **154**(1992), 117–124.
- [7] Y. R. Liu; *Theory of center-focus for a class of higher-degree critical points and infinite points*, Sci. China Ser. A, **44**(2001), 37–48.

- [8] 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.
- [9] J. Llibre, C. Valls; *Hopf bifurcation of a generalized Moon-Rand system*, Commun. Nonlinear Sci. Numer. Simulat., **20**(2015), 1070–1077.
- [10] A. Mahdi, V. G. Romanovski, D. S. Shafer; *Stability and periodic oscillations in the Moon-Rand systems*, Nonlinear Anal. Real World Appl., **14**(2013), 294–313.
- [11] B. Sang; *Center problem for a class of degenerate quartic systems*, Electron. J. Qual. Theory Differ. Equ., no. 74(2014), 1–17.
- [12] Y. Tian, P. Yu; *Seven limit cycles around a focus point in a simple three-dimensional quadratic vector field*, Int. J. Bifurcation and Chaos, **24**(2014), 1450083–1450092.
- [13] P. Yu; *Computation of normal forms via a perturbation technique*, Journal of Sound and Vibration, **211**(1998), 19–38.
- [14] P. Yu, M. A. Han; *Eight limit cycles around a center in quadratic hamiltonian system with third-order perturbation*, Int. J. Bifurcation and Chaos, **23**(2013), 1350005–1350022.
- [15] Q. L. Wang, Y. R. Liu, H. B. Chen; *Hopf bifurcation for a class of three-dimensional nonlinear dynamic systems*, Bull. Sci. Math., **134**(2010), 786–798.
- [16] Q. C. Zhang, H. Y. Liu, A. D. Ren; *The study of limit cycle flutter for airfoil with nonlinearity*, Acta Aerodynamica Sinica, **22**(2004), 332–336 (in Chinese).

BO SANG (CORRESPONDING AUTHOR)

SCHOOL OF MATHEMATICAL SCIENCES, LIAOCHENG UNIVERSITY, LIAOCHENG 252059, CHINA

*E-mail address:* sangbo.76@163.com

QING-LONG WANG

SCHOOL OF SCIENCE, HEZHOU UNIVERSITY, HEZHOU 542800, CHINA

*E-mail address:* wqinlong@163.com

WEN-TAO HUANG

SCHOOL OF SCIENCE, HEZHOU UNIVERSITY, HEZHOU 542800, CHINA

*E-mail address:* huangwentao@163.com