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THE ZERO-HOPF BIFURCATIONS OF A FOUR-DIMENSIONAL HYPERCHAOTIC SYSTEM

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ABSTRACT. We consider the four-dimensional hyperchaotic system $\dot{x} = a(y - x)$, $\dot{y} = bx + u - y - xz$, $\dot{z} = xy - cz$, $\dot{u} = -du - jx + exz$, where a , b , c , d , j , e are real parameters. This system extend the famous Lorenz system to dimension four and was introduced in the paper of the Internat. J. Bifur. Chaos Appl. Sci. Engrg., **27** (2017), 1750021. We characterize the values of the parameters for which its equilibrium points are zero-Hopf points. Using the averaging theory we obtain sufficient conditions for the existence of periodic orbits bifurcating from these zero-Hopf equilibria, and give some examples to illustrate the conclusions. Moreover the stability conditions of these periodic orbits are given using the Routh-Hurwitz criterion.

1. INTRODUCTION

Chaos phenomenon is a complex dynamic behavior in nonlinear dynamical system, which appears in nature widely. In 1963, the meteorologist Edward Lorenz [24] was the first to introduce the mathematical and physical chaotic model in \mathbb{R}^3 , which is known as the Lorenz system. The Lorenz system planted the seed in the chaos science. This system plays an important effect in other areas as in the modeling of lasers [11] and dynamos [12]. As one of the simplest models presenting chaos, the Lorenz system exhibits a rich range of dynamical properties, and it has been researched from different points of view, such as positively invariant [17], integrability [22, 16, 14], global dynamics [34, 4, 26] and bifurcation [3, 32]. After that Lorenz system, mathematicians and physicists from physical or purely abstract mathematical point of view proposed various polynomial differential systems in \mathbb{R}^3 , whose trajectories exhibit chaotic dynamics of the Lorenz system type. As examples, one can refer to Rikitake system [20], Sprott A system [1], Shimizu-Morioka system [13], etc.

Nowadays three-dimensional nonlinear systems cannot provide adequate description of many phenomena in neural networks, social sciences and engineering, etc. To better describe the real world, we often necessitate to introduce high-dimensional (dimension at least four) nonlinear systems. Recently the hyperchaotic system has become a focus research subject, see [6, 9, 30, 31, 5, 35, 27, 7] and the references therein. The concept of hyperchaos was given by Rössler in [29]. The precise definition of *hyperchaotic system* is: (i) at least four-dimensional autonomous differential system, (ii) a dissipative structure, and (iii) at least two unstable directions, of

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which at least one direction is nonlinear [7]. The hyperchaotic systems are very useful in secure communication due to the fact that the dynamic information of such systems are difficult to characterize and predict, see [37].

In this work we use the classical averaging theory to investigate the zero-Hopf bifurcation of a hyperchaotic system. A *zero-Hopf equilibrium* is an equilibrium point of a four-dimensional autonomous differential system which has a double zero eigenvalue and a pair of purely imaginary eigenvalues. There are rich works on three-dimensional zero-Hopf bifurcation, see for example [8, 23, 21, 19, 15], etc. The zero-Hopf bifurcation of hyperchaotic Lorenz system (i.e. four-dimensional) can be found in [7, 6, 18]. Actually there are few results on the n -dimensional zero-Hopf bifurcation with $n > 3$.

In [38] Zhou et al. present the following four-dimensional hyperchaotic system

$$(1) \quad \begin{aligned} \dot{x} &= a(y - x), \\ \dot{y} &= bx + u - y - xz, \\ \dot{z} &= xy - cz, \\ \dot{u} &= -du - jx + exz, \end{aligned}$$

where a, b, c, d, j, e are real parameters. The hyperchaotic system (1) extend the Lorenz system to dimension four, and is invariant under the symmetry with respect to the z -axis, i.e. under the symmetry $\tau(x, y, z, u) = (-x, -y, z, -u)$. For the zero-Hopf bifurcation of system (1) at the origin, partial results are given by Yang et al. in [36]. The objective of this paper is to study all the zero-Hopf bifurcations of system (1).

The equilibria and zero-Hopf equilibria of system (1) are described in the next two results.

Proposition 1. *Let $\Delta = c(bd - d - j) / (d - e)$ with $d \neq e$. The hyperchaotic system (1) has the following equilibria.*

- (i) *If $c = 0$, system (1) has a straight line of equilibria $(0, 0, z, 0)$.*
- (ii) *If $\Delta \leq 0$ and $c \neq 0$, system (1) has an unique equilibrium point $E_0 = (0, 0, 0, 0)$.*
- (iii) *If $\Delta > 0$ and $c \neq 0$, system (1) has three equilibria $E_0 = (0, 0, 0, 0)$,*

$$E_1 = \left(\sqrt{\Delta}, \sqrt{\Delta}, \frac{bd - d - j}{d - e}, -\frac{(e + j - be)\sqrt{\Delta}}{d - e} \right) \text{ and}$$

$$E_2 = \left(-\sqrt{\Delta}, -\sqrt{\Delta}, \frac{bd - d - j}{d - e}, \frac{(e + j - be)\sqrt{\Delta}}{d - e} \right).$$

Proposition 1 follows easily by direct computations.

Theorem 2. *For the hyperchaotic system (1) the following statements hold.*

- (i) *There is a two-parameter family of systems (1) for which the origin of coordinates is a zero-Hopf equilibrium point. Namely, $c = 0$, $d = -a - 1$, $b = -(1 + a + a^2 + \omega^2)/a$, $j = ((1 + a)^3 + (1 + a)\omega^2)/a$.*

- (ii) *There is a three-parameter family of systems (1) for which the equilibria $E_{1,2}$ are zero-Hopf equilibrium points. Namely, $a = 0$, $j = bd$, $c = -d - 1$ and $(d^2e + de + e - d^3)(d - e) > 0$.*
- (iii) *When $c = 0$ there is a three-parameter family of system (1) for which the equilibria $(0, 0, z_0, 0)$ is a zero-Hopf equilibrium points. Namely $a = -1 - d$, $j = (b - 1)d + z_0(e - d)$ and $(b - d - z_0)(d + 1) > 1$.*

Theorem 2 is proved in section 3.

In the following theorem we characterize the periodic orbits bifurcating from the zero-Hopf equilibrium E_0 of system (1).

Theorem 3. *Let*

$$\begin{aligned} b &= -\frac{a^2 + a + 1 + \omega^2}{a} + \varepsilon b_1, \\ c &= \varepsilon c_1, \\ d &= -a - 1 + \varepsilon d_1, \\ j &= \frac{(a + 1)^3 + (a + 1)\omega^2}{a} + \varepsilon j_1, \end{aligned}$$

with $\omega > 0$ and $\varepsilon > 0$ a sufficiently small parameter. If $\eta = (a + 1)^2d_1 + a(a + 1)b_1 + aj_1$, $d_1 \neq 0$, $c_1\eta a(a + e + 1) > 0$ and $c_1(\omega^2d_1 + \eta)a(a + e + 1) > 0$, then for $\varepsilon > 0$ sufficiently small the hyperchaotic system (1) has a zero-Hopf bifurcation at the equilibrium point located at E_0 and at most four periodic orbits can bifurcate from this equilibrium when $\varepsilon = 0$, and two of them are stable if either $c_1 < 0$, $d_1 < 0$, $\eta < 0$, or $\eta > 0$, $c_1 < 0$, $-\frac{\eta}{\omega^2} < d_1 < 0$. Moreover there are systems (1) for which this zero-Hopf bifurcation exhibits the four periodic orbits, see example 1.

The proofs of Theorem 3 and of the Example 1 are given in section 4, and use the averaging theory of first order, see subsection 2.1.

Example 1. *The hyperchaotic system*

$$(2) \quad \dot{x} = x - y, \quad \dot{y} = 2x + u - y - xz, \quad \dot{z} = xy, \quad \dot{u} = -xz,$$

has four small periodic orbits bifurcating from the equilibrium point $(0, 0, 0, 0)$, and two of them are stable.

In order to study the zero-Hopf bifurcation at the equilibria E_1 and E_2 it is sufficient to study it for the equilibrium point E_1 due to the symmetry exhibited by system (1). After translating the equilibrium E_1 at the origin of coordinates and do the convenient changes of variables, similar to the ones of the proof of Theorem 3 we see that we cannot write system (1) in the normal form (3) and consequently we cannot apply to it the averaging theory described in Theorem 4. On the other hand, doing the changes of variables similar to the ones of the proof of Theorem 3, we can write system (1) in the normal form (6) for applying the averaging theory stated in Theorem 5, but unfortunately this system does not satisfy the assumption (ii) of Theorem 5. Therefore the averaging theory does not give any information on the possible periodic orbits of the zero-Hopf bifurcation at the equilibrium E_1 .

We can apply the averaging theory for studying the zero-Hopf bifurcation at the equilibria $(0, 0, z_0, 0)$ for all $z_0 \in \mathbb{R}$, after writing it in the normal form (3)

doing similar changes of variables to the ones of the proof of Theorem 3. But the determinant (5) evaluated at the zeros of the averaged function becomes zero, so the averaging theory of Theorem 4 does not provide any information on the periodic orbits which could exist in the zero-Hopf bifurcation at the equilibria $(0, 0, z_0, 0)$.

In section 2 we present some basic results that we shall need for proving our theorems.

2. PRELIMINARIES

2.1. Averaging theory. In this subsection we present the results on averaging theory that we need for proving our results. Consider the following differential equation

$$(3) \quad \dot{\mathbf{x}} = \varepsilon \mathbf{F}(t, \mathbf{x}) + \varepsilon^2 \mathbf{G}(t, \mathbf{x}, \varepsilon), \quad (t, \mathbf{x}, \varepsilon) \in [0, \infty) \times \Omega \times (0, \varepsilon_0],$$

where Ω is an open subset of \mathbb{R}^n , $\mathbf{F}(t, \mathbf{x})$ and $\mathbf{G}(t, \mathbf{x}, \varepsilon)$ are T -periodic in t . We introduce the averaged function

$$(4) \quad \mathcal{F}(\mathbf{x}) = \frac{1}{T} \int_0^T \mathbf{F}(t, \mathbf{x}) dt.$$

Theorem 4. *Assume that \mathbf{F} , its Jacobian $\partial \mathbf{F} / \partial \mathbf{x}$ and its Hessian $\partial^2 \mathbf{F} / \partial \mathbf{x}^2$; \mathbf{G} , its Jacobian $\partial \mathbf{G} / \partial \mathbf{x}$ are defined, continuous and bounded by a constant independent of ε in $[0, \infty) \times \Omega \times (0, \varepsilon_0]$, and that the period T is a constant independent of ε . Then the following statements hold.*

(i) *If \mathbf{p} is the zero of the averaged function $\mathcal{F}(\mathbf{x})$ such that the Jacobian*

$$(5) \quad \det \left(\frac{\partial \mathcal{F}}{\partial \mathbf{x}} \right) \Big|_{\mathbf{x}=\mathbf{p}} \neq 0,$$

then there exists a T -periodic solution $\mathbf{x}(t, \varepsilon)$ of equation (3) such that $\mathbf{x}(0, \varepsilon) \rightarrow \mathbf{p}$ as $\varepsilon \rightarrow 0$.

(ii) *The stability of the periodic solution $\mathbf{x}(t, \varepsilon)$ is determined by the eigenvalues of the Jacobian matrix $(\partial \mathcal{F} / \partial \mathbf{x})|_{\mathbf{x}=\mathbf{p}}$.*

For more details about a proof of Theorem 4 see [33].

We consider the problem of the bifurcation of T -periodic solutions from differential systems of the form

$$(6) \quad \dot{\mathbf{x}} = F_0(t, \mathbf{x}) + \varepsilon F_1(t, \mathbf{x}) + \varepsilon^2 F_2(t, \mathbf{x}, \varepsilon),$$

with $\varepsilon = 0$ to $\varepsilon \neq 0$ sufficiently small. Here the functions $F_0, F_1 : \mathbb{R} \times \Omega \rightarrow \mathbb{R}^n$ and $F_2 : \mathbb{R} \times \Omega \times (-\varepsilon_0, \varepsilon_0) \rightarrow \mathbb{R}^n$ are \mathcal{C}^2 functions, T -periodic in the first variable, and Ω is an open subset of \mathbb{R}^n . The main assumption is that the unperturbed system

$$(7) \quad \dot{\mathbf{x}} = F_0(t, \mathbf{x}),$$

has a submanifold of periodic solutions. A solution of this problem is given using the averaging theory.

Let $\mathbf{x}(t, \mathbf{z}, \varepsilon)$ be the solution of the system (7) such that $\mathbf{x}(0, \mathbf{z}, \varepsilon) = \mathbf{z}$. We write the linearization of the unperturbed system along a periodic solution $\mathbf{x}(t, \mathbf{z}, 0)$ as

$$(8) \quad \dot{\mathbf{y}} = D_{\mathbf{x}} F_0(t, \mathbf{x}(t, \mathbf{z}, 0)) \mathbf{y}.$$

In what follows we denote by $M_{\mathbf{z}}(t)$ some fundamental matrix of the linear differential system (8), and by $\xi : \mathbb{R}^k \times \mathbb{R}^{n-k} \rightarrow \mathbb{R}^k$ the projection of \mathbb{R}^n onto its first k coordinates; i.e. $\xi(x_1, \dots, x_n) = (x_1, \dots, x_k)$.

We assume that there exists a k -dimensional submanifold \mathcal{Z} of Ω filled with T -periodic solutions of (7). Then an answer to the problem of bifurcation of T -periodic solutions from the periodic solutions contained in \mathcal{Z} for system (6) is given in the following result.

Theorem 5. *Let W be an open and bounded subset of \mathbb{R}^k , and let $\beta : \text{Cl}(W) \rightarrow \mathbb{R}^{n-k}$ be a \mathcal{C}^2 function. We assume that*

- (i) $\mathcal{Z} = \{\mathbf{z}_\alpha = (\alpha, \beta(\alpha)), \alpha \in \text{Cl}(W)\} \subset \Omega$ and that for each $\mathbf{z}_\alpha \in \mathcal{Z}$ the solution $\mathbf{x}(t, \mathbf{z}_\alpha)$ of (7) is T -periodic;
- (ii) for each $\mathbf{z}_\alpha \in \mathcal{Z}$ there is a fundamental matrix $M_{\mathbf{z}_\alpha}(t)$ of (8) such that the matrix $M_{\mathbf{z}_\alpha}^{-1}(0) - M_{\mathbf{z}_\alpha}^{-1}(T)$ has in the upper right corner the $k \times (n-k)$ zero matrix, and in the lower right corner a $(n-k) \times (n-k)$ matrix Δ_α with $\det(\Delta_\alpha) \neq 0$.

We consider the function $\mathcal{F} : \text{Cl}(W) \rightarrow \mathbb{R}^k$

$$(9) \quad \mathcal{F}(\alpha) = \xi \left(\frac{1}{T} \int_0^T M_{\mathbf{z}_\alpha}^{-1}(t) F_1(t, \mathbf{x}(t, \mathbf{z}_\alpha)) dt \right).$$

If there exists $a \in W$ with $\mathcal{F}(a) = 0$ and $\det((d\mathcal{F}/d\alpha)(a)) \neq 0$, then there is a T -periodic solution $\varphi(t, \varepsilon)$ of system (6) such that $\varphi(0, \varepsilon) \rightarrow \mathbf{z}_a$ as $\varepsilon \rightarrow 0$.

Theorem 5 goes back to Malkin [25] and Roseau [28], for a shorter proof see [2].

2.2. Roots of cubic equation. The Routh-Hurwitz Criterion gives necessary and sufficient conditions in order that all the roots of a polynomial $p(x) \in \mathbb{R}[x]$ have negative real parts, for more details see page 231 of [10].

Theorem 6 (Routh-Hurwitz Criterion). *All roots of the real polynomial $p(x) = b_0 x^n + b_1 x^{n-1} + \dots + b_{n-1} x + b_n$ ($b_0 > 0$) have negative real parts if and only if*

$$\Delta_1 > 0, \Delta_2 > 0, \dots, \Delta_n > 0,$$

where

$$\Delta_i = \det \begin{pmatrix} b_1 & b_3 & b_5 & \cdots & & \\ b_0 & b_2 & b_4 & \cdots & & \\ 0 & b_1 & b_3 & \cdots & & \\ 0 & b_0 & b_2 & b_4 & & \\ \vdots & \vdots & \vdots & \vdots & \ddots & \\ & & & & & b_i \end{pmatrix} \quad (b_k = 0 \text{ if } k > n)$$

is the Hurwitz determinant of order i ($i = 1, 2, \dots, n$).

Corollary 7. *All roots of the real polynomial $b_0 x^3 + b_1 x^2 + b_2 x + b_3$ ($b_0 > 0$) have negative real parts if and only if*

$$\Delta_1 = b_1 > 0, \Delta_2 = b_1 b_2 - b_3 b_0 > 0, b_3 > 0.$$

3. PROOF OF THEOREM 2

(i) The characteristic polynomial $p(\lambda)$ of the linearization of system (1) at the origin is

$$p(\lambda) = \lambda^4 + (a + c + d + 1)\lambda^3 + (a(1 - b + c + d) + cd + c + d)\lambda^2 + (a(c(1 - b + d) - bd + d + j) + cd)\lambda + ac(j - bd + d).$$

Since the origin of the hyperchaotic system (1) is a zero-Hopf equilibrium, $p(\lambda)$ must be of the form $p(\lambda) = \lambda^2(\lambda^2 + \omega^2)$ with $\omega \in \mathbb{R}^+$. Then we obtain

$$c = 0, d = -a - 1, b = -\frac{a^2 + a + 1 + \omega^2}{a}, j = \frac{(a + 1)^3 + (a + 1)\omega^2}{a}.$$

(ii) Let $\Delta = c(bd - d - j) / (d - e)$. Then $c = \Delta(d - e) / (bd - d - j)$. The characteristic polynomial of the linear part of the system (1) at E_1 is given by

$$p(\lambda) = \lambda^4 + \left(a - \frac{\Delta(d - e)}{j - bd + d} + d + 1\right)\lambda^3 + \frac{\Delta(d(a + b + d) - e(a + d) - e - j)}{bd - d - j}\lambda^2 + \frac{a(b - 1)e + (a + 1)d^2 - (a + 1)de - aj}{d - e}\lambda^2 + \frac{\Delta(a(d(2b - e - 2) + (b - 1)e + d^2 - 3j) + (d - e)(bd - j))}{bd - d - j}\lambda + 2a\Delta(d - e).$$

If the equilibrium E_1 is a zero-Hopf equilibrium, then $p(\lambda)$ must be of the form $p(\lambda) = \lambda^2(\lambda^2 + \omega^2)$ with $\omega \in \mathbb{R}^+$. So we get that the parameters must satisfy

$$a = 0, j = bd, \Delta = d^2 + d + \omega^2 + 1, e = \frac{d(d^2 + \omega^2)}{d^2 + d + \omega^2 + 1}.$$

Clearly $\Delta > 0$, otherwise the equilibrium E_1 does not exist.

(iii) The characteristic polynomial at equilibrium point $(0, 0, z_0, 0)$ is

$$p(\lambda) = \lambda^4 + (a + d + 1)\lambda^3 + (a(d + 1 - b) + az_0 + d)\lambda^2 + a(z_0(d - e) + d + j - bd)\lambda.$$

Since $(0, 0, z_0, 0)$ is a zero-Hopf equilibrium, the parameters must be satisfied

$$a = -1 - d, b = \frac{d^2 + d + \omega^2 + 1}{d + 1} + z_0, j = \frac{d(d^2 + \omega^2)}{d + 1} + ez_0,$$

where $\omega \in \mathbb{R}^+$. This completes the proof of Theorem 2.

4. PROOF OF THEOREM 3

Let

$$(b, c, d, j) = \left(-\frac{a^2 + a + 1 + \omega^2}{a} + \varepsilon b_1, \varepsilon c_1, -a - 1 + \varepsilon d_1, \frac{(a + 1)^3 + (a + 1)\omega^2}{a} + \varepsilon j_1\right)$$

where $\omega > 0$ and $\varepsilon > 0$ is a sufficiently small parameter. Then the hyperchaotic system (10) becomes

$$(10) \quad \begin{aligned} \dot{x} &= a(y - x), \\ \dot{y} &= u - xz - y + \left(-\frac{a^2 + a + 1 + \omega^2}{a} + b_1\varepsilon \right) x, \\ \dot{z} &= xy - \varepsilon c_1 z, \\ \dot{u} &= exz - u(-a - 1 + \varepsilon d_1) - \left(\frac{(a + 1)\omega^2 + (a + 1)^3}{a} + \varepsilon j_1 \right) x. \end{aligned}$$

Doing the rescaling of variables $(x, y, z, u) \mapsto (\varepsilon x, \varepsilon y, \varepsilon z, \varepsilon u)$ system (10) writes

$$(11) \quad \begin{aligned} \dot{x} &= a(y - x), \\ \dot{y} &= u - y - \frac{a^2 + a + 1 + \omega^2}{a} x + \varepsilon x(b_1 - z), \\ \dot{z} &= \varepsilon(xy - c_1 z), \\ \dot{u} &= u + au - \frac{(a + 1)^3 + (a + 1)\omega^2}{a} x + \varepsilon(exz - d_1 u - j_1 x). \end{aligned}$$

After the linear change of variables $(x, y, z, u) \mapsto (X, Y, Z, U)$

$$(12) \quad \begin{aligned} x &= \frac{a\omega Y + Z}{\omega^2}, & y &= \frac{a\omega Y - \omega^2 X + Z}{\omega^2}, \\ z &= U, & u &= \frac{\omega a(a + 1)(aY - \omega X + Y) + ((a + 1)^2 + \omega^2)Z}{a\omega^2}, \end{aligned}$$

the linear part at the origin of system (11) for $\varepsilon = 0$ can be transformed into its real Jordan normal form

$$\begin{pmatrix} 0 & \omega & 0 & 0 \\ -\omega & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

Under the change of variable (12), system (11) can be written as

$$(13) \quad \begin{aligned} \dot{x} &= \omega y + \frac{\varepsilon(u - b_1)(a\omega y + z)}{\omega^2}, \\ \dot{y} &= -\omega x + \frac{\varepsilon(a\omega y + z)A}{a\omega^2}, \\ \dot{z} &= d_1\varepsilon(a(a + 1)x - z) - \frac{\varepsilon(a\omega y + z)A}{\omega}, \\ \dot{u} &= \varepsilon \left(\frac{(a\omega y + z)(\omega(ay - \omega x) + z)}{\omega^4} - c_1 u \right), \end{aligned}$$

where we have written (x, y, z, u) instead of (X, Y, Z, U) and

$$(14) \quad A = \frac{ab_1(a + 1) + d_1(a + 1)^2 + (j_1 - (a + e + 1)u)a}{\omega}.$$

Performing the cylindrical change of variables $(x, y, z, u) \mapsto (r \cos \theta, r \sin \theta, z, u)$, system (13) becomes

$$\begin{aligned}
 \frac{dr}{d\theta} &= \varepsilon \left(\frac{\sin \theta (a^2 (b_1 - u) r \cos \theta + d_1 (a(a+1)r \cos \theta - z))}{a\omega^2} \right. \\
 &\quad \left. + \frac{(b_1 - u) z \cos \theta}{\omega^3} - \frac{A (a\omega r \sin \theta + z) \sin \theta}{a\omega^3} \right) + O(\varepsilon^2) \\
 &= \varepsilon F_1(\theta, r, z, u) + O(\varepsilon^2), \\
 (15) \quad \frac{dz}{d\theta} &= \varepsilon \left(\frac{d_1 (z - a(a+1)r \cos \theta)}{\omega} + \frac{A (a\omega r \sin \theta + z)}{\omega^2} \right) + O(\varepsilon^2) \\
 &= \varepsilon F_2(\theta, r, z, u) + O(\varepsilon^2), \\
 \frac{du}{d\theta} &= \frac{\varepsilon (c_1 \omega^4 u - (a\omega r \sin \theta + z) (\omega(a \sin \theta - \omega \cos \theta)r + z))}{\omega^5} + O(\varepsilon^2) \\
 &= \varepsilon F_3(\theta, r, z, u) + O(\varepsilon^2).
 \end{aligned}$$

System (15) is written in the normal form (3) for applying the averaging theory, and satisfies all the assumptions of Theorem 4. Then using the notations of the averaging theory described in Theorem 4, we have $t = \theta$, $T = 2\pi$, $\mathbf{x} = (r, z, u)$,

$$\mathbf{F}(\theta, r, z, u) = \begin{pmatrix} F_1(\theta, r, z, u) \\ F_2(\theta, r, z, u) \\ F_3(\theta, r, z, u) \end{pmatrix} \text{ and } \mathcal{F}(r, z, u) = \begin{pmatrix} \mathcal{F}_1(r, z, u) \\ \mathcal{F}_2(r, z, u) \\ \mathcal{F}_3(r, z, u) \end{pmatrix},$$

where

$$\begin{aligned}
 \mathcal{F}_1(r, z, u) &= \frac{1}{2\pi} \int_0^{2\pi} F_1(\theta, r, z, u) d\theta = -\frac{rA}{2\omega^2}, \\
 \mathcal{F}_2(r, z, u) &= \frac{1}{2\pi} \int_0^{2\pi} F_2(\theta, r, z, u) d\theta = \frac{(\omega d_1 + A) z}{\omega^2}, \\
 \mathcal{F}_3(r, z, u) &= \frac{1}{2\pi} \int_0^{2\pi} F_3(\theta, r, z, u) d\theta = -\frac{a^2 \omega^2 r^2 - 2c_1 \omega^4 u + 2z^2}{2\omega^5}.
 \end{aligned}$$

The system $\mathcal{F}_1(r, z, u) = \mathcal{F}_2(r, z, u) = \mathcal{F}_3(r, z, u) = 0$ has the following five solutions

$$\begin{aligned}
 \mathbf{s}_0 &= (0, 0, 0), \\
 \mathbf{s}_{1,2} &= \left(\mp \frac{\omega}{a} \sqrt{\frac{2c_1 \eta}{a(a+e+1)}}, 0, \frac{\eta}{a(a+e+1)} \right), \\
 \mathbf{s}_{3,4} &= \left(0, \mp \omega^2 \sqrt{\frac{c_1 (\omega^2 d_1 + \eta)}{a(a+e+1)}}, \frac{\omega^2 d_1 + \eta}{a(a+e+1)} \right),
 \end{aligned}$$

where $\eta = (a+1)^2 d_1 + a(a+1)b_1 + a j_1$. The first solution \mathbf{s}_0 corresponds to the equilibrium at the origin, so it is not a good solution. For other four solutions, we

get

$$\begin{aligned}\det\left(\frac{\partial\mathcal{F}}{\partial\mathbf{x}}(\mathbf{s}_1)\right) &= \det\left(\frac{\partial\mathcal{F}}{\partial\mathbf{x}}(\mathbf{s}_2)\right) = \frac{c_1d_1\eta}{\omega^5}, \\ \det\left(\frac{\partial\mathcal{F}}{\partial\mathbf{x}}(\mathbf{s}_3)\right) &= \det\left(\frac{\partial\mathcal{F}}{\partial\mathbf{x}}(\mathbf{s}_4)\right) = -\frac{c_1d_1(\omega^2d_1 + \eta)}{\omega^5}.\end{aligned}$$

Since by assumptions $d_1 \neq 0$, $c_1\eta a(a + e + 1) > 0$ and $c_1(\omega^2d_1 + \eta)a(a + e + 1) > 0$, the solutions \mathbf{s}_i exist and $\det(\partial\mathcal{F}(\mathbf{s}_i)/\partial\mathbf{x}) \neq 0$ for $i = 1, 2, 3, 4$. From Theorem 4 it follows that system (15) for $\varepsilon > 0$ sufficiently small has four 2π -periodic orbits $\gamma_i = (r_i(\theta, \varepsilon), z_i(\theta, \varepsilon), u_i(\theta, \varepsilon))$ such that $(r_i(0, \varepsilon), z_i(0, \varepsilon), u_i(0, \varepsilon)) \rightarrow \mathbf{s}_i$ as $\varepsilon \rightarrow 0$ with $i = 1, 2, 3, 4$.

The Jacobian matrices $\partial\mathcal{F}(\mathbf{s}_1)/\partial\mathbf{x}$ and $\partial\mathcal{F}(\mathbf{s}_2)/\partial\mathbf{x}$ have the same characteristic equation

$$(16) \quad \lambda^3 - \frac{c_1 + d_1}{\omega}\lambda^2 + \frac{c_1(\eta + \omega^2d_1)}{\omega^4}\lambda - \frac{c_1d_1\eta}{\omega^5} = 0.$$

By Corollary 7 all the roots of equation (16) have negative real parts if

$$-\frac{c_1 + d_1}{\omega} > 0, \quad -\frac{c_1(c_1\eta + d_1(c_1 + d_1)\omega^2)}{\omega^5} > 0, \quad -\frac{c_1d_1\eta}{\omega^5} > 0,$$

or equivalently if $c_1 < 0$, $d_1 < 0$, $\eta < 0$. Thus, the periodic orbits γ_1 and γ_2 are stable if $c_1 < 0$, $d_1 < 0$, $\eta < 0$.

The Jacobian matrices $\partial\mathcal{F}(\mathbf{s}_3)/\partial\mathbf{x}$ and $\partial\mathcal{F}(\mathbf{s}_4)/\partial\mathbf{x}$ have the same characteristic equation

$$(17) \quad \lambda^3 - \frac{2c_1 + d_1}{2\omega}\lambda^2 - \frac{c_1(4\eta + 3\omega^2d_1)}{2\omega^4}\lambda + \frac{c_1d_1(\eta + \omega^2d_1)}{\omega^5} = 0.$$

Using Corollary 7 all the roots of equation (17) have negative real parts if

$$-\frac{2c_1 + d_1}{2\omega} > 0, \quad \frac{c_1(8c_1(\eta + d_1\omega^2) - (2c_1 + d_1)d_1\omega^2)}{4\omega^5} > 0, \quad \frac{c_1d_1(\eta + \omega^2d_1)}{\omega^5} > 0,$$

or equivalently $\eta > 0$, $c_1 < 0$, $-\frac{\eta}{\omega^2} < d_1 < 0$. This implies that the periodic orbits γ_3 and γ_4 are stable if one of the three previous conditions hold. This completes the proof of Theorem 3.

Proof of Example 1. Taking $a = e = -1$, $b = 2$ and $c = d = j = 0$, system (1) becomes system (2). Since the origin of system (2) has a double zero eigenvalue and a pair of purely imaginary eigenvalues $\pm i$, the origin is a zero-Hopf equilibrium point. Let $c_1 = d_1 = j_1 = -1$ and $\omega = 1$. Consider the perturbation of Theorem 3, that is, $b = 2 + \varepsilon b_1$, $j = \varepsilon$, $c = d = -\varepsilon$ in system (2) with $\varepsilon > 0$ a sufficiently small parameter.

By the steps of averaging theory, we have the following functions

$$(18) \quad \mathcal{F}_1(r, z, u) = \frac{r(u + 1)}{2}, \quad \mathcal{F}_2(r, z, u) = -(u + 2)z, \quad \mathcal{F}_3(r, z, u) = -\frac{r^2}{2} - u - z^2.$$

The system (18) has five solutions $\mathbf{s}_0 = (0, 0, 0)$, $\mathbf{s}_{1,2} = (0, \pm\sqrt{2}, -2)$ and $\mathbf{s}_{3,4} = (\pm\sqrt{2}, 0, -1)$. Since the determinant

$$\det \left(\frac{\partial (\mathcal{F}_1, \mathcal{F}_2, \mathcal{F}_3)}{\partial (r, z, u)} \Big|_{\mathbf{s}_{1,2}} \right) = 2 \quad \text{and} \quad \det \left(\frac{\partial (\mathcal{F}_1, \mathcal{F}_2, \mathcal{F}_3)}{\partial (r, z, u)} \Big|_{\mathbf{s}_{3,4}} \right) = -1,$$

four periodic orbits can bifurcate from the zero-Hopf equilibrium at the origin. The eigenvalues of $\mathbf{s}_{3,4}$ are -1 and $(-1 \pm i\sqrt{3})/2$. For the solutions $\mathbf{s}_{1,2}$ the associated eigenvalues are $-1/2$ and $(-1 \pm \sqrt{17})/2$. Therefore two of four periodic orbits are stable. \square

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