· - -

This is a preprint of: "Limit cycles of continuous piecewise differential systems formed by linear and quadratic isochronous centers I", Bilal Ghermoul, Jaume Llibre, Tayeb Salhi, *Internat. J. Bifur. Chaos Appl. Sci. Engrg.*, vol. 32(1), 2250003 (28 pages), 2022. DOI: [10.1142/S0218127422500031]

# Limit cycles of continuous piecewise differential systems formed by linear and quadratic isochronous centers I

B. Ghermoul<sup>1</sup>, J. Llibre<sup>2</sup> and T. Salhi<sup>1</sup>

<sup>1</sup>Department of Mathematics, University Mohamed El Bachir El Ibrahimi

Bordj Bou Arreridj 34265, El-Anasser, Algeria

bilal.ghermoul@univ-bba.dz, t.salhi@univ-bba.dz

<sup>2</sup> Departament de Matemàtiques, Universitat Autònoma de Barcelona

08193 Bellaterra, Barcelona, Catalonia, Spain

jllibre@mat.uab.cat

Received (to be inserted by publisher)

First we study the planar continuous piecewise differential systems separated by the straight line x = 0 formed by a linear isochronous center in x > 0 and an isochronous quadratic center in x < 0. We prove that these piecewise differential systems cannot have crossing periodic orbits, and consequently they do not have crossing limit cycles.

Second we study the crossing periodic orbits and limit cycles of the planar continuous piecewise differential systems separated by the straight line x=0 having in x>0 the general quadratic isochronous center  $\dot{x}=-y+x^2-y^2$ ,  $\dot{y}=x(1+2y)$  after an affine transformation, and in x<0 an arbitrary quadratic isochronous center. For these kind of continuous piecewise differential systems the maximum number of crossing limit cycles is one, and there are examples having one crossing limit cycles

In short for these families of continuous piecewise differential systems we have solved the extension of the 16th Hilbert problem to themselves.

Keywords: Limit cycles, isochronous quadratic centers, continuous piecewise linear differential systems, first integrals

#### 1. Introduction

In the qualitative theory of planar differential systems a *limit cycle* is an isolated periodic solution in the set of all periodic solutions, which remained the most sought solutions when modeling physical systems in the plane. As far as we known the notion of limit cycle appeared in the year 1885 in the work of Poincaré [Poincaré, 1928].

Most of the early examples in the theory of limit cycles in planar differential systems were commonly related to practical problems with mechanical and electronic systems, but periodic behavior appears in all branches of the sciences. To determine the existence of non–existence of limit cycles is one of the more difficult objects in the qualitative theory of planar differential equations. A large amount of references deals with the subject of limit cycles, many of them motivated for the famous second part of the Hilbert's 16th problem, which ask for the maximum number of limit cycles that the planar polynomial differential systems of a given degree can exhibit, see for details [Hilbert, 1900; Ilyashenko, 2002; Li, 2003].

Since 1930's the study of the limit cycles also became important in the continuous and discontinuous piecewise differential systems separated by a straight line, due to their applications to mechanics, electrical

circuits, ... see for instance the books [Andronov et al., 1966; di Bernardo et al., 2008; Simpson, 2010] and the references therein.

As usual a center p of a planar differential system is a singular point for which there is a neighborhood U such that  $U \setminus \{p\}$  is filled with periodic orbits. When all the periodic orbits surrounding a center have the same period this center is called *isochronous*. The centers started to be studied by Poincaré [Poincaré, 1881] and Dulac [Dulac, 1908], but the notion of isochronocity goes back to Huygens [Huygens, 2002] in 1673.

In this paper we consider continuous piecewise differential systems separated by the straight line x = 0 having in  $x \le 0$  and in  $x \ge 0$  linear or quadratic isochronous centers, and we want to study the non-existence, and the existence of crossing periodic orbits and of crossing limit cycles, and in this last case we want also to know the maximum number of crossing limit cycles for these systems.

Here a crossing periodic orbit or a crossing limit cycle is a periodic orbit or a limit cycle which intersects exactly in two points the discontinuity line x = 0.

The *continuity* of a piecewise differential system separated by the straight line x=0 formed by two centers means that the vector fields defined by these two centers (linear or quadratic) coincide on the line of discontinuity x=0. So a continuous piecewise differential system is a continuous differential system in  $\mathbb{R}^2$  and is an analytic differential system in  $\mathbb{R}^2 \setminus \{x=0\}$ .

#### 1.1. Linear centers

It is well known that the linear differential centers are isochronous and that the general expression of such centers is as follows, see for a proof [Llibre & Teixeira, 2018].

**Lemma 1.** A linear differential system having a center can be written in the form

$$\dot{x} = -\beta x - \frac{4\beta^2 + \omega^2}{4\alpha} y + \delta, \qquad \dot{y} = \alpha x + \beta y + \gamma, \tag{1}$$

with  $\alpha > 0$  and  $\omega > 0$ .

The linear differential system (1) has the first integral

$$H_L(x,y) = 4(\alpha x + \beta y)^2 + 8\alpha(\gamma x - \delta y) + \omega^2 y^2.$$

# 1.2. Quadratic isochronous centers

We consider the quadratic polynomial differential systems having an isochronous center. This kind of centers were classified by Loud in the paper [Loud, 1964]. Those systems after an affine change of coordinates become one of the following four systems:

$$\dot{x} = -y + x^2 - y^2,$$
  $\dot{y} = x(1+2y),$  (2)

$$\dot{x} = -y + x^2,$$
  $\dot{y} = x(1+y),$  (3)

$$\dot{x} = -y - \frac{4x^2}{3},$$
  $\dot{y} = x\left(1 - \frac{16}{3}y\right),$  (4)

$$\dot{x} = -y + \frac{16}{3}x^2 - \frac{4}{3}y^2, \qquad \dot{y} = x\left(1 + \frac{8}{3}y\right). \tag{5}$$

We are interested in the general expressions of the quadratic isochronous centers. So we transform their normal forms (2), (3), (4) and (5) through the following general affine change of variables

$$(x,y) \to (a_1x + b_1y + c_1, a_2x + b_2y + c_2),$$
 (6)

with

$$a_1b_2 - a_2b_1 \neq 0. (7)$$

Generalized isochronous system (2). Using the change of variables (6) the quadratic system (2) becomes

$$\dot{x} = \left(-b_2c_1^2 + b_1c_1 + 2b_1c_2c_1 + b_2c_2^2 + b_2c_2 + (2a_2b_1c_1 + 2a_1b_1c_2 - 2a_1b_2c_1 + 2a_2b_2c_2 + a_1b_1 + a_2b_2\right)x + (2b_1^2c_2 + 2b_2^2c_2 + b_1^2 + b_2^2)y + (2a_2b_1^2 + 2a_2b_2^2)xy + (a_1^2(-b_2) + 2a_2a_1b_1 + a_2^2b_2)x^2 + (b_2^3 + b_1^2b_2)y^2)/(a_2b_1 - a_1b_2), \\
\dot{y} = \left(a_2c_1^2 - a_1c_1 - 2a_1c_2c_1 - a_2c_2^2 - a_2c_2 + \left(-2a_1^2c_2 - 2a_2^2c_2 - a_1^2 - a_2^2\right)x + (2a_2b_1c_1 - 2a_1b_1c_2 - 2a_1b_2c_1 - 2a_2b_2c_2 - a_1b_1 - a_2b_2)y + \left(-2a_1^2b_2 - 2a_2^2b_2\right)xy + \left(-a_2^3 - a_1^2a_2\right)x^2 + \left(a_2b_1^2 - 2a_1b_2b_1 - a_2b_2^2\right)y^2/(a_2b_1 - a_1b_2).$$
(8)

Since  $(x^2 + y^2)/(2y + 1)$  is a first integral of system (2), doing to it the change of variables (6) we get the following first integral of the generalized isochronous quadratic system (8)

$$H_2(x,y) = \frac{(a_1x + b_1y + c_1)^2 + (a_2x + b_2y + c_2)^2}{2(a_2x + b_2y + c_2) + 1}.$$

Generalized isochronous system (3). System (3) is equivalent to the following generalized isochronous system after the linear change of variables (6)

$$\dot{x} = (b_2c_1^2 - b_1c_1 - b_1c_2c_1 - b_2c_2 
+ (-a_2b_1c_1 - a_1b_1c_2 + 2a_1b_2c_1 - a_1b_1 - a_2b_2) x 
+ (b_1^2(-c_2) + b_2b_1c_1 - b_1^2 - b_2^2) y + (a_1b_1b_2 - a_2b_1^2) xy 
+ (a_1^2b_2 - a_1a_2b_1) x^2) / (a_1b_2 - a_2b_1),$$

$$\dot{y} = (a_2c_1^2 - a_1c_1 - a_1c_2c_1 - a_2c_2 + (a_1^2(-c_2) + a_2a_1c_1 - a_1^2 - a_2^2) x 
+ (2a_2b_1c_1 - a_1b_1c_2 - a_1b_2c_1 - a_1b_1 - a_2b_2) y 
+ (a_1a_2b_1 - a_1^2b_2) xy + (a_2b_1^2 - a_1b_1b_2) y^2) / (a_1b_2 - a_2b_1).$$
(9)

The quadratic system (3) has the first integral  $(x^2 + y^2)/(y+1)^2$ . Therefore a first integral of system (9) is

$$H_3(x,y) = \frac{(a_1x + b_1y + c_1)^2 + (a_2x + b_2y + c_2)^2}{(a_2x + b_2y + c_2 + 1)^2}.$$

Generalized isochronous system (4). The quadratic system (4) is equivalent to the following generalized quadratic system after the linear change of variables (6)

$$\dot{x} = (4b_2c_1^2 + 3b_1c_1 - 16b_1c_2c_1 + 3b_2c_2 
+ (-16a_2b_1c_1 - 16a_1b_1c_2 + 8a_1b_2c_1 + 3a_1b_1 + 3a_2b_2) x 
+ (-16b_1^2c_2 - 8b_2b_1c_1 + 3b_1^2 + 3b_2^2) y + (-16a_2b_1^2 - 8a_1b_2b_1) xy 
+ (4a_1^2b_2 - 16a_1a_2b_1) x^2 - 12b_1^2b_2y^2) /3 (a_2b_1 - a_1b_2) ,$$

$$\dot{y} = (-4a_2c_1^2 - 3a_1c_1 + 16a_1c_2c_1 - 3a_2c_2 
+ (16a_1^2c_2 + 8a_2a_1c_1 - 3a_1^2 - 3a_2^2) x 
+ (-8a_2b_1c_1 + 16a_1b_1c_2 + 16a_1b_2c_1 - 3a_1b_1 - 3a_2b_2) y 
+ (16a_1^2b_2 + 8a_2a_1b_1) xy + 12a_1^2a_2x^2 
+ (16a_1b_1b_2 - 4a_2b_1^2) y^2) /3 (a_2b_1 - a_1b_2) .$$
(10)

4 B. Ghermoul, J. Llibre, T. Salhi

Since  $(32x^2 - 24y + 9)^2/(3 - 16y)$  is a first integral of system (10), then a first integral of system (10) is

$$H_4(x,y) = \frac{\left(32\left(a_1x + b_1y + c_1\right)^2 - 24\left(a_2x + b_2y + c_2\right) + 9\right)^2}{3 - 16\left(a_2x + b_2y + c_2\right)}.$$

Generalized isochronous system (5). Doing the affine change of variables (6) the generalized isochronous system for the quadratic system (5) is

$$\dot{x} = \left(-16b_2c_1^2 + 3b_1c_1 + 8b_1c_2c_1 + 4b_2c_2^2 + 3b_2c_2 + (8a_2b_1c_1 + 8a_1b_1c_2 - 32a_1b_2c_1 + 8a_2b_2c_2 + 3a_1b_1 + 3a_2b_2\right)x + (8b_1^2c_2 - 24b_2b_1c_1 + 8b_2^2c_2 + 3b_1^2 + 3b_2^2)y + (8a_2b_1^2 - 24a_1b_2b_1 + 8a_2b_2^2)xy + \left(-16a_1^2b_2 + 8a_2a_1b_1 + 4a_2^2b_2\right)x^2 + \left(4b_2^3 - 8b_1^2b_2\right)y^2\right)/3\left(a_2b_1 - a_1b_2\right), \\
\dot{y} = \left(16a_2c_1^2 - 3a_1c_1 - 8a_1c_2c_1 - 4a_2c_2^2 - 3a_2c_2 + \left(-8a_1^2c_2 + 24a_2a_1c_1 - 8a_2^2c_2 - 3a_1^2 - 3a_2^2\right)x + (32a_2b_1c_1 - 8a_1b_1c_2 - 8a_1b_2c_1 - 8a_2b_2c_2 - 3a_1b_1 - 3a_2b_2)y + \left(-8a_1^2b_2 + 24a_2a_1b_1 - 8a_2^2b_2\right)xy + \left(8a_1^2a_2 - 4a_2^3\right)x^2 + \left(16a_2b_1^2 - 8a_1b_2b_1 - 4a_2b_2^2\right)y^2\right)/3\left(a_2b_1 - a_1b_2\right).$$

The quadratic system (5) has the first integral  $(-256x^2 + 128y^2 + 96y + 9)/(8y + 3)^4$ , which gives the following first integral for system (11)

$$H_5(x,y) = \frac{-256 (a_1 x + b_1 y + c_1)^2 + 128 (a_2 x + b_2 y + c_2)^2 + 96 (a_2 x + b_2 y + c_2) + 9}{(8 (a_2 x + b_2 y + c_2) + 3)^4}.$$

#### 1.3. Statement of the main results

It has been proved in [Llibre & Teixeira, 2018] that continuous piecewise linear differential systems separated by one straight line formed by two linear centers have no crossing limit cycles. Now we shall see that this result extends to continuous piecewise linear differential systems separated by one straight line formed by one linear center and one quadratic isochronous center have no crossing limit cycles.

**Theorem 1.** The continuous piecewise differential systems formed by a linear differential center (which is isochronous) and an isochronous quadratic center separated by the straight line x = 0 have no crossing periodic orbits, and consequently no crossing limit cycles.

Theorem 1 is proved in section 2.

In what follows we characterize the existence and non-existence of crossing periodic orbits and crossing limit cycles for continuous piecewise linear differential systems separated by one straight line formed by two quadratic isochronous centers.

**Theorem 2.** The following statements hold for the continuous piecewise differential systems formed by two generalized isochronous quadratic centers separated by the straight line x = 0.

- (a) If the generalized centers are (8) and (8), then the piecewise differential systems can have crossing periodic orbits but they cannot have crossing limit cycles.
- (b) If the generalized centers are (8) and (9), then the piecewise differential systems can have crossing periodic orbits but they cannot have crossing limit cycles.
- (c) If the generalized centers are (8) and (10), then the piecewise differential systems has at most one crossing limit cycle and there are systems realizing this limit cycle.
- (d) If the generalized centers are (8) and (11), then the piecewise differential systems has at most one crossing limit cycle and there are systems realizing this limit cycle.

Theorem 2 is proved in section 3. So in particular Theorems 1 and 2 solve the 16th Hilbert problem extended to these piecewise differential systems.

This a relatively long paper for this reason we have left the study on the maximum number of crossing limit cycles of the continuous piecewise differential systems of the type (i)-(j) with (i) and (j)  $\in \{(9), (10), (11)\}\$  for a future new article.

#### 2. Proof of Theorem 1

The first objective is to study periodic orbits and limit cycles of continuous piecewise differential systems formed by a linear center (1) and a generalized quadratic system (2), (3), (4) or (5). To find the crossing periodic orbits and the crossing limit cycles of such piecewise differential systems, we must solve the following algebraic system

$$H_k(0, y_1) - H_k(0, y_2) = 0, H_L(0, y_1) - H_L(0, y_2) = 0,$$
 (12)

where  $H_k(x,y)$  and  $H_L(x,y)$  are the first integrals of the quadratic isochronous center and of the linear center respectively, and  $(0,y_1)$  and  $(0,y_2)$  with  $y_1 \neq y_2$  are the two intersection points of the crossing periodic orbits with the straight line x = 0.

In order that we have a continuous piecewise differential system (1)-(8), we impose that both systems coincide on x=0, and then both systems must verify the following algebraic system

$$\dot{x}_k - \dot{x}_L|_{x=0} = 0, \qquad \dot{y}_k - \dot{y}_L|_{x=0} = 0,$$
 (13)

where  $\dot{x}_L$ ,  $\dot{y}_L$ ,  $\dot{x}_k$  and  $\dot{y}_k$  are the derivatives with respect to time t of x and y for linear system and quadratic system, respectively. Thus we get the following algebraic system

$$-a_{2}b_{1}\delta + a_{1}b_{2}\delta - b_{2}c_{1}^{2} + b_{1}c_{1} + 2b_{1}c_{2}c_{1} + b_{2}c_{2}^{2} + b_{2}c_{2} = 0,$$

$$4a_{2}b_{1}\beta^{2} - 4a_{1}b_{2}\beta^{2} + a_{2}b_{1}\omega^{2} - a_{1}b_{2}\omega^{2} + 4\alpha b_{1}^{2} + 4\alpha b_{2}^{2} + 8\alpha b_{1}^{2}c_{2} + 8\alpha b_{2}^{2}c_{2} = 0,$$

$$-b_{2}\left(b_{1}^{2} + b_{2}^{2}\right) = 0,$$

$$-a_{2}b_{1}\gamma + a_{1}b_{2}\gamma + a_{2}c_{1}^{2} - a_{1}c_{1} - 2a_{1}c_{2}c_{1} - a_{2}c_{2}^{2} - a_{2}c_{2} = 0,$$

$$-a_{2}\beta b_{1} + a_{1}\beta b_{2} + 2a_{2}b_{1}c_{1} - 2a_{1}b_{1}c_{2} - 2a_{1}b_{2}c_{1} - 2a_{2}b_{2}c_{2} - a_{1}b_{1} - a_{2}b_{2} = 0,$$

$$a_{2}b_{1}^{2} - 2a_{1}b_{2}b_{1} - a_{2}b_{2}^{2} = 0.$$

Since when we evaluate  $a_2b_1 - a_1b_2$  in all real solutions (See supplementary section 5.1) for this algebraic system we obtain zero, we get a contradiction with (7). Therefore there are no continuous piecewise differential systems (1)-(8).

In order that the piecewise differential systems (1)-(9) be continuous they must coincide on x=0, then the algebraic system (13) must be satisfied, which gives the following algebraic system

$$-a_{2}b_{1}\delta + a_{1}b_{2}\delta - b_{2}c_{1}^{2} + b_{1}c_{1} + b_{1}c_{2}c_{1} + b_{2}c_{2} = 0,$$

$$4a_{2}b_{1}\beta^{2} - 4a_{1}b_{2}\beta^{2} + a_{2}b_{1}\omega^{2} - a_{1}b_{2}\omega^{2} + 4\alpha b_{1}^{2} + 4\alpha b_{2}^{2} - 4\alpha b_{1}b_{2}c_{1} + 4\alpha b_{1}^{2}c_{2} = 0,$$

$$-a_{2}b_{1}\gamma + a_{1}b_{2}\gamma + a_{2}c_{1}^{2} - a_{1}c_{1} - a_{1}c_{2}c_{1} - a_{2}c_{2}, = 0,$$

$$-a_{2}\beta b_{1} + a_{1}\beta b_{2} + 2a_{2}b_{1}c_{1} - a_{1}b_{1}c_{2} - a_{1}b_{2}c_{1} - a_{1}b_{1} - a_{2}b_{2} = 0,$$

$$b_{1} = 0.$$

All solutions (See supplementary section **5.2**) of this algebraic system give  $a_2b_1 - a_1b_2 = 0$ , except the following solution  $\{\alpha = \frac{4a_1^2c_1^2 + 8a_2a_1c_1 + a_1^2\omega^2 + 4a_2^2}{4a_1b_2}, \beta = \frac{a_1c_1 + a_2}{a_1}, \gamma = \frac{-a_2c_1^2 + a_1c_1 + a_1c_2c_1 + a_2c_2}{a_1b_2}, \delta = \frac{c_1^2 - c_2}{a_1}, b_1 = 0\}$  for which  $a_2b_1 - a_1b_2 = -a_1b_2$ . for which  $a_2b_1 - a_1b_2 = -a_1b_2$ .

Solving the algebraic system (12) for the values of the solution  $s_4$  we get  $y_1 = y_2$ . So the continuous piecewise differential system(1)-(9) with the values of  $s_4$  has no crossing periodic orbits.

The piecewise differential systems (1)-(10) is continuous if and only if system (13) is verified, i.e.

$$\begin{aligned} -3a_2b_1\delta + 3a_1b_2\delta + 4b_2c_1^2 + 3b_1c_1 - 16b_1c_2c_1 + 3b_2c_2 &= 0, \\ 12a_2b_1\beta^2 - 12a_1b_2\beta^2 + 3a_2b_1\omega^2 - 3a_1b_2\omega^2 + 12\alpha b_1^2 + 12\alpha b_2^2 - 32\alpha b_1b_2c_1 - 64\alpha b_1^2c_22c_2 &= 0, \\ -3a_2\beta b_1 + 3a_1\beta b_2 - 8a_2b_1c_1 + 16a_1b_1c_2 + 16a_1b_2c_1 - 3a_1b_1 - 3a_2b_2 &= 0, \\ -3a_2b_1\gamma + 3a_1b_2\gamma - 4a_2c_1^2 - 3a_1c_1 + 16a_1c_2c_1 - 3a_2c_2 &= 0, \\ -4b_1\left(a_2b_1 - 4a_1b_2\right) &= 0, \\ -4b_1^2b_2 &= 0. \end{aligned}$$

But all real solutions (See supplementary section **5.3**) of this algebraic system give  $a_2b_1 - a_1b_2 = 0$ , except the solution  $\{\alpha = \frac{1024a_1^2c_1^2 - 384a_2a_1c_1 + 9a_1^2\omega^2 + 36a_2^2}{36a_1b_2}, \beta = \frac{3a_2 - 16a_1c_1}{3a_1}, \gamma = \frac{4a_2c_1^2 + 3a_1c_1 - 16a_1c_2c_1 + 3a_2c_2}{3a_1b_2}, \delta = \frac{-4c_1^2 - 3c_2}{3a_1}, b_1 = 0\}$  which gives  $a_2b_1 - a_1b_2 = -a_1b_2$ . By solving system (12) for the values of this solution we get  $y_1 = y_2$ . Therefore the continuous piecewise differential systems (1)-(10) cannot have crossing periodic orbits.

To get a continuous piecewise differential system we impose that both systems (1)-(11) coincide on x = 0 by using (13), and we obtain the following algebraic system

$$\begin{aligned} -3a_2b_1\delta + 3a_1b_2\delta - 16b_2c_1^2 + 3b_1c_1 + 8b_1c_2c_1 + 4b_2c_2^2 + 3b_2c_2 &= 0, \\ 12a_2b_1\beta^2 - 12a_1b_2\beta^2 + 3a_2b_1\omega^2 - 3a_1b_2\omega^2 + 12\alpha b_1^2 + 12\alpha b_2^2 - 96\alpha b_1b_2c_1 + 32\alpha b_1^2c_2 + 32\alpha b_2^2c_2 &= 0, \\ -3a_2b_1\gamma + 3a_1b_2\gamma + 16a_2c_1^2 - 3a_1c_1 - 8a_1c_2c_1 - 4a_2c_2^2 - 3a_2c_2 &= 0, \\ -3a_2\beta b_1 + 3a_1\beta b_2 + 32a_2b_1c_1 - 8a_1b_1c_2 - 8a_1b_2c_1 - 8a_2b_2c_2 - 3a_1b_1 - 3a_2b_2 &= 0, \\ 4\left(4a_2b_1^2 - 2a_1b_2b_1 - a_2b_2^2\right) &= 0, \\ -4b_2\left(b_2^2 - 2b_1^2\right) &= 0. \end{aligned}$$

Since all solutions (See supplementary section **5.4**) of this algebraic system give  $a_2b_1 - a_1b_2 = 0$ , then there are no continuous piecewise differential systems (1)-(11).

In summary Theorem 1 is proved.

#### 3. Proof of Theorem 2

In what follows we consider in one side of the straight line x=0 the generalized isochronous systems of (2) and in the other side a generalized isochronous system (2), (3), (4) and (5). In the first generalized systems (8) we rename the parameters  $a_2$ ,  $b_2$  and  $c_2$  by  $\alpha_1$ ,  $\beta_1$  and  $\gamma_1$ , respectively; and in the second generalized systems (j) for (j=8, 9, 10 or 11) we rename the parameters  $a_1$ ,  $b_1$ ,  $c_1$ ,  $a_2$ ,  $b_2$  and  $c_2$  by  $a_2$ ,  $c_2$ ,  $c_2$ ,  $c_2$ ,  $c_2$ ,  $c_3$ , and  $c_4$  and  $c_5$  becomes

$$\alpha_1 b_1 - a_1 \beta_1 \neq 0 \quad \text{and} \quad \alpha_2 b_2 - a_2 \beta_2 \neq 0.$$
 (14)

In order to study the crossing periodic orbits and limit cycles of a piecewise differential system (8)-(j) formed by two generalized isochronous systems with  $(j) \in \{(8, 9, 10, 11\}, \text{ we must solve the following algebraic system}$ 

$$H_2(0, y_1) - H_2(0, y_2) = 0, H_i(0, y_1) - H_i(0, y_2) = 0,$$
 (15)

where  $H_2$  and  $H_j$  are the first integral of the generalized systems (8) and (j).

*Proof.* [Proof of statement (a) of Theorem 2] In order that the piecewise differential systems (8)-(8) be

continuous, they must coincide on x=0, which means the following algebraic system must be satisfied.

$$-2a_{2}b_{1}\beta_{2}\gamma_{1}c_{1} + 2a_{1}b_{2}\beta_{1}c_{2}\gamma_{2} - a_{2}b_{1}\beta_{2}c_{1} + a_{1}b_{2}\beta_{1}c_{2} - a_{2}\beta_{1}\beta_{2}\gamma_{1}^{2} + a_{1}\beta_{1}\beta_{2}\gamma_{2}^{2} - a_{2}\beta_{1}\beta_{2}\gamma_{1} + a_{1}\beta_{1}\beta_{2}c_{2}^{2} - a_{1}\beta_{1}\beta_{2}c_{2}^{2} + \alpha_{1}b_{2}\beta_{1}\gamma_{1}^{2} - \alpha_{1}b_{1}\beta_{2}\gamma_{2}^{2} + \alpha_{1}b_{2}\beta_{1}\gamma_{1} - \alpha_{1}b_{1}\beta_{2}\gamma_{2} + \alpha_{1}b_{1}\beta_{2}\gamma_{2} + \alpha_{1}b_{1}\beta_{2}c_{2}^{2} + 2\alpha_{1}b_{1}b_{2}c_{2}^{2} + 2\alpha_{1}b_{1}b_{2}c_{2}\gamma_{2} + \alpha_{1}b_{1}b_{2}c_{1} - \alpha_{1}b_{1}b_{2}c_{2} = 0,$$

$$-2a_{2}\beta_{2}b_{1}^{2}\gamma_{1} + 2a_{1}b_{2}^{2}\beta_{1}\gamma_{2} - a_{2}\beta_{2}b_{1}^{2} + a_{1}b_{2}^{2}\beta_{1} - 2a_{2}\beta_{1}^{2}\beta_{2}\gamma_{1} + 2a_{1}\beta_{1}\beta_{2}^{2}\gamma_{2} + a_{1}\beta_{1}\beta_{2}^{2} - a_{2}\beta_{1}^{2}\beta_{2} - 2a_{1}\beta_{2}^{2}\beta_{1} - \alpha_{1}\beta_{2}^{2}b_{1}\gamma_{2} + 2\alpha_{1}b_{2}b_{1}^{2}\gamma_{1} - \alpha_{1}\beta_{2}^{2}b_{1} + \alpha_{1}b_{2}\beta_{1}^{2} + 2\alpha_{1}b_{2}b_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{2}^{2}b_{1}\gamma_{2} + \alpha_{1}b_{2}b_{1}^{2} - a_{2}\beta_{1}^{2}\beta_{2} - \alpha_{2}\beta_{1}^{2}\beta_{2} - \alpha_{2}\beta_{1}^{2}\beta_{2}\gamma_{1} + 2a_{1}b_{2}\beta_{1}^{2}\gamma_{1} - \alpha_{1}b_{2}^{2}\beta_{1} - \alpha_{1}b_{2}\beta_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{2}^{2}b_{1}\gamma_{2} + \alpha_{1}b_{2}b_{1}^{2} - \alpha_{2}\beta_{1}^{2}\beta_{2} - \alpha_{2}\beta_{1}^{2}\beta_{2} - \alpha_{1}\beta_{2}^{2}\beta_{1} + \alpha_{1}b_{2}\beta_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{2}^{2}\beta_{1}\gamma_{1} - 2\alpha_{1}b_{2}^{2}\beta_{1}\gamma_{2} + \alpha_{1}b_{2}b_{1}^{2}\gamma_{1} - \alpha_{1}b_{2}^{2}\beta_{1} - \alpha_{1}b_{2}\beta_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{2}\beta_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{2}\beta_{1}^{2}\gamma_{1} - 2\alpha_{1}b_{1}b_{2}^{2}\beta_{2} = 0,$$

$$-a_{2}b_{1}^{2}\beta_{2}\beta_{1} + a_{1}b_{2}^{2}\beta_{2}\beta_{1} - a_{2}\beta_{2}\beta_{1}^{3} + a_{1}\beta_{2}^{3}\beta_{1} + \alpha_{1}b_{2}\beta_{1}^{2}\beta_{1} - \alpha_{1}b_{1}\beta_{2}^{2}\gamma_{1} - \alpha_{1}b_{1}b_{2}^{2}\gamma_{2} - a_{1}\alpha_{1}b_{2}\gamma_{2} - a_{1}\alpha_{1}b_{2}\gamma_{1} - 2a_{1}\alpha_{1}b_{2}\gamma_{1}c_{1} + 2a_{2}\alpha_{1}b_{1}b_{2}\gamma_{2} - a_{1}\alpha_{1}b_{2}c_{1} + 2a_{2}\alpha_{1}b_{1}b_{2}\gamma_{1} - 2a_{1}\alpha_{2}\beta_{1}\beta_{2}c_{1} - 2a_{1}a_{2}\beta_{1}c_{2}\gamma_{2} - a_{1}\alpha_{1}b_{2}\beta_{1}\gamma_{2} - a_{1}\alpha_{1}b_{2}\beta_{1}\gamma_{2} - a_{1}\alpha_{2}b_{1}\beta_{2}c_{1} - a_{1}a_{2}b_{2}\beta_{1}\gamma_{1} + 2a_{2}\alpha_{1}b_{1}b_{2}\gamma_{2} - a_{1}\alpha_{1}b_{2}\beta_{1}\gamma_{1} + 2a_{1}\alpha_{1}b_{2}\beta_{2}c_{1} - 2a_{1}\alpha_{2}\beta_{1}\beta_{2}c_{1} - 2a_{1}\alpha_{2}\beta_{1}$$

together with conditions (14).

From the sixth equation of (16) we get

$$a_{1} = \frac{\alpha_{1} \left( a_{2}\beta_{2} \left( -b_{1}^{2} + 2b_{2}b_{1} + \beta_{1}^{2} \right) + \alpha_{2}b_{1}\beta_{2}^{2} - \alpha_{2}b_{2} \left( \beta_{1}^{2} + b_{1} \left( b_{2} - b_{1} \right) \right) \right)}{\beta_{1} \left( 2a_{2} \left( b_{2} - b_{1} \right) \beta_{2} + \alpha_{2}\beta_{2}^{2} + \alpha_{2} \left( 2b_{1} - b_{2} \right) b_{2} \right)},$$

$$(17)$$

if the denominator of  $a_1$  is non-zero. If it is zero then  $\beta_1 = 0$  or  $2a_2(b_2 - b_1)\beta_2 + \alpha_2\beta_2^2 + \alpha_2(2b_1 - b_2)b_2 = 0$ . This last equation is equivalent to the following solution

$$d_4 = \{b_1 = \frac{-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2}{2(\alpha_2b_2 - a_2\beta_2)}\}.$$

by neglecting all solutions (See supplementary section 5.5) which do not satisfying conditions (14). So it remains to study this solution.

If the denominator of (17) is non-zero and  $\alpha_1 = 0$ , then from (17) we obtain that  $a_1 = 0$ , and consequently  $\alpha_1 b_1 - a_1 \beta_1 = 0$ , which is a contradiction with first condition in (14).

In summary for solving system (16) we consider the following cases.

Case 1: Suppose that  $b_1 \neq (-2a_2\dot{\beta}_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/2(\alpha_2b_2 - a_2\beta_2), \ \beta_1 \neq 0 \ \text{and} \ \alpha_1 \neq 0.$  Since  $a_1$  is defined in (17). From the fifth equation of (16), we get

$$c_1 = (b_1(2\gamma_1 + 1)(\alpha_2b_2 - a_2\beta_2) + b_2(2\alpha_2\beta_1c_2 - a_2(2\beta_1\gamma_2 - 4\beta_2\gamma_1 + \beta_1 - 2\beta_2)) + \beta_2(\alpha_2(-2\beta_1\gamma_2 + 2\beta_2\gamma_1 - \beta_1 + \beta_2) - 2a_2\beta_1c_2) + b_2^2(-(2\alpha_2\gamma_1 + \alpha_2)))/2\beta_1(\alpha_2b_2 - a_2\beta_2).$$

Now we solve simultaneously the second and the third equations of (16), and we obtain the only solution

$$\{\beta_{1} = \frac{\alpha_{1}\beta_{2}(b_{2}^{2} + \beta_{2}^{2})}{\frac{2a_{2}(b_{2} - b_{1})\beta_{2} + \alpha_{2}\beta_{2}^{2} + \alpha_{2}(2b_{1} - b_{2})b_{2}}{2a_{2}(b_{2} - b_{1})\beta_{2} + \alpha_{2}\beta_{2}^{2} + \alpha_{2}(2b_{1} - b_{2})b_{2}},$$

$$\gamma_{2} = \frac{2b_{2}(2\gamma_{1} + 1)(a_{2}\beta_{2} + \alpha_{2}b_{1}) + \beta_{2}(\beta_{2}(2\alpha_{2}\gamma_{1} - \alpha_{1} + \alpha_{2}) - 2a_{2}(2b_{1}\gamma_{1} + b_{1})) + b_{2}^{2}(-(2\alpha_{2}\gamma_{1} + \alpha_{1} + \alpha_{2}))}{2\alpha_{1}(b_{2}^{2} + \beta_{2}^{2})}\},$$
among all real solutions (See supplementary section **5.6**) for which  $b_{1}$ 

among all real solutions (See supplementary section 5.6) for which  $b_1 \neq (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 +$  $(\alpha_2 b_2^2)/2$   $(\alpha_2 b_2 - a_2 \beta_2)$ ,  $\beta_1 \neq 0$ ,  $\alpha_1 \neq 0$  and conditions (14) are satisfied.

Solving now simultaneously the first and the fourth equations of (16). The only real solutions (See supplementary section 5.7) for which  $b_1 \neq (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/2(\alpha_2b_2 - a_2\beta_2), \beta_1 \neq 0, \alpha_1 \neq 0$  and conditions (14) are satisfied are solutions

$$s_1 = \{b_1 = b_2, \ \alpha_1 = -\alpha_2\} \text{ and } s_2 = \{b_1 = b_2, \ \alpha_1 = \alpha_2\}.$$

Then we must discuss these two solutions  $s_1$  and  $s_2$  in the following subcases to detect whether the continuous piecewise differential systems (8)-(8) have or do not have limit cycles.

**Subcase 1.1:** Consider  $s_1$ . Solving system (15) we get  $y_1 = y_2$ , or the following solution

$$y_{1} = \frac{2b_{1}\left(2\gamma_{1}c_{2}+c_{2}\right)+b_{1}^{2}\left(2\gamma_{1}y_{2}+y_{2}\right)+\beta_{2}\left(2c_{2}^{2}-2\gamma_{1}\left(\gamma_{1}+1\right)+y_{2}\left(2\beta_{2}\gamma_{1}+\beta_{2}\right)\right)}{\left(b_{1}^{2}+\beta_{2}^{2}\right)\left(-2\gamma_{1}+2\beta_{2}y_{2}-1\right)}.$$

Since in order to have a crossing periodic orbit we must have  $y_1 \neq y_2$ . Therefore these continuous piecewise differential systems have a continuum of crossing periodic orbits and then no limit cycles.

**Subcase 1.2:** Now we consider  $s_2$ , so system (15) gives  $y_1 = y_2$ , or

$$y_1 = -\frac{2b_1\left(2\gamma_1c_2 + c_2\right) + b_1^2\left(2\gamma_1y_2 + y_2\right) + \beta_2\left(-2c_2^2 + 2\gamma_1\left(\gamma_1 + 1\right) + y_2\left(2\beta_2\gamma_1 + \beta_2\right)\right)}{\left(b_1^2 + \beta_2^2\right)\left(2\gamma_1 + 2\beta_2y_2 + 1\right)}.$$

As in the previous subcase no limit cycles.

Case 2: We suppose that  $b_1 = (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/2(\alpha_2b_2 - a_2\beta_2)$  and  $\beta_1 \neq 0$ . With this value for  $b_1$ the sixth equation of (16) gives the only following four real solutions  $s_1 = \{\alpha_1 = 0\}, s_2 = \{a_2 = 0, \alpha_2 = 0\},$  $s_3 = \{b_2 = 0, \beta_2 = 0\}$  and  $s_4 = \{\alpha_2 = 0, \beta_2 = 0\}$ . The only solution that satisfying conditions (14) is  $s_1$ , which is equivalent to  $\alpha_1 = 0$ . Now from the third equation of (16), regarding all the real solutions (See supplementary section 5.8), the only solution verifying (14) is

$$a_1 = \frac{4a_2\alpha_2b_2\beta_2^3 + 2\beta_2^2(2a_2^2(b_2^2 + \beta_1^2) - \alpha_2^2b_2^2) - 4a_2\alpha_2b_2\beta_2(b_2^2 + 2\beta_1^2) + \alpha_2^2\beta_2^4 + \alpha_2^2b_2^2(b_2^2 + 4\beta_1^2)}{4\beta_2(b_2^2 + \beta_2^2)(a_2\beta_2 - \alpha_2b_2)}.$$

By solving the fifth equation of (16) we obtain from all real solutions (See supplementary section 5.9)

the following solutions 
$$s_1$$
,  $s_2$  and  $s_8$ 

$$s_1 = \{ \gamma_2 = \frac{2a_2b_2(2\beta_2\gamma_1 - \beta_1 + \beta_2) + \alpha_2\beta_2(2\beta_2\gamma_1 - 2\beta_1 + \beta_2) + 4a_2\beta_1\beta_2(c_1 - c_2) + b_2^2(-(2\alpha_2\gamma_1 + \alpha_2)) + 4\alpha_2\beta_1b_2(c_2 - c_1)}{4\beta_1(a_2b_2 + \alpha_2\beta_2)} \},$$

$$s_2 = \{a_2 = -\alpha_2 \beta_2 / b_2, \ c_2 = \frac{2b_2 \gamma_1 + b_2 + 4\beta_1 c_1}{4\beta_1} \}, \text{ and }$$

$$s_3 = \{b_2 = 0, c_2 = c_1, \alpha_2 = 0\},\$$

which satisfying (14). Then we divide case 2 into the following three subcases.

Subcase 2.1: We consider the solution  $s_1$ . Solving the second equation of (16) we get the following real

$$u_1 = \{ \gamma_1 = -\frac{2\beta_1(c_1 - c_2)(\alpha_2 b_2 - a_2 \beta_2)}{\alpha_2(b_2^2 + \beta_2^2)} - \frac{1}{2} \}, \ u_2 = \{ c_2 = c_1, \ \alpha_2 = 0 \} \text{ and } u_3 = \{ \alpha_2 = 0, \ \beta_1 = 0 \}.$$

But  $u_1$  and  $u_2$  are the only solutions satisfying (14) which must be studied separately into two subcases.

**Subcase 2.1.1:** Consider  $u_1$ . Solving simultaneously the first and the fourth equations of (16), we get the only real solution  $\beta_1 = 0$ , in contradiction with the hypothesis of Case 2.

**Subcase 2.1.2:** Consider  $u_2$ . Then all equations of (16) are verified except the first one, which becomes

$$a_{2}\beta_{2}\left(\beta_{2}^{2}-\beta_{1}^{2}\right)\left(-4b_{2}\beta_{1}c_{1}\left(2\gamma_{1}+1\right)+\left(2b_{2}\gamma_{1}+b_{2}\right)^{2}+\beta_{1}^{2}\left(4c_{1}^{2}+1\right)\right)=0.$$

Solving this equation we obtain the following set of real solutions  $v_1 = \{a_2 = 0\}, v_2 = \{\beta_2 = 0\}, v_3 = \{\beta_1 = 0\}, v_3 = \{\beta_2 = 0\}, v_4 = \{\beta_2 = 0\}, v_5 = \{\beta_2 = 0\}, v_6 = \{\beta_2 = 0\}, v_7 = \{\beta_2 = 0\}, v_8 = \{\beta_2 = 0\}, v_8$  $\{\beta_2 = -\beta_1\}$  and  $v_4 = \{\beta_2 = \beta_1\}.$ 

The solutions for which conditions (14) are verified are  $v_3$  and  $v_4$ . Now we must discuss these two subcases as follows.

**Subcase 2.1.2.1:** Consider  $v_3$ . Then we have a continuous piecewise differential system. We prove that there are a continuum of crossing periodic orbits and no limit cycles, because solving the algebraic system (15) we get  $y_1 = y_2$ , or the solution

$$y_{1} = -\frac{2b_{2}\left(2\gamma_{1}c_{1} + c_{1}\right) + b_{2}^{2}\left(2\gamma_{1}y_{2} + y_{2}\right) + \beta_{1}\left(-2c_{1}^{2} + 2\gamma_{1}\left(\gamma_{1} + 1\right) + y_{2}\left(2\beta_{1}\gamma_{1} + \beta_{1}\right)\right)}{\left(b_{2}^{2} + \beta_{1}^{2}\right)\left(2\gamma_{1} + 2\beta_{1}y_{2} + 1\right)}.$$

Subcase 2.1.2.2: Consider  $v_4$ . Then we get a continuous piecewise differential system. Solving the algebraic system (15) we obtain  $y_1 = y_2$ , or

$$y_{1} = -\frac{2b_{2}\left(2\gamma_{1}c_{1} + c_{1}\right) + b_{2}^{2}\left(2\gamma_{1}y_{2} + y_{2}\right) + \beta_{1}\left(-2c_{1}^{2} + 2\gamma_{1}\left(\gamma_{1} + 1\right) + y_{2}\left(2\beta_{1}\gamma_{1} + \beta_{1}\right)\right)}{\left(b_{2}^{2} + \beta_{1}^{2}\right)\left(2\gamma_{1} + 2\beta_{1}y_{2} + 1\right)}.$$

This gives a continuum of crossing periodic orbits.

**Subcase 2.2:** Assume that solution  $s_2$  holds. Solving the second equation of (16) we get the following sets of solutions  $\{\alpha_2 = 0\}$ ,  $\{\gamma_2 = (2\beta_2\gamma_1 - \beta_1 + \beta_2)/(2\beta_1)\}$  and  $\{\beta_1 = 0, \gamma_1 = -1/2\}$ . The only solution

for which conditions (14) are satisfied is  $\gamma_2 = (2\beta_2\gamma_1 - \beta_1 + \beta_2)/(2\beta_1)$ . The remaining unsolved equations of (16) are the first and the fourth equations, we solve them simultaneously and we get only one real solution  $\alpha_2 = 0$ , but this solution gives a contradiction with (14). Then there are no continuous piecewise differential systems (8)-(8) in this case.

Subcase 2.3: Consider the solution  $s_3$ . Then the remaining unsolved equations of system (16) are the first, the second and the fourth equations. Solving these three equations simultaneously we get one of the following sets of real solutions  $t_1 = \{a_2 = 0\}, t_2 = \{\beta_1 = 0\}, t_3 = \{\beta_2 = -\beta_1, \gamma_2 = -\gamma_1 - 1\}$  and  $t_4 = \{\beta_2 = \beta_1, \ \gamma_2 = \gamma_1\}.$ 

The sets of solutions  $t_3$  and  $t_4$  are the only for which conditions (14) are verified. We now have a continuous piecewise differential system (8)-(8). Consider these two cases  $t_3$  and  $t_4$  separately.

Subcase 2.3.1: Consider solution  $t_3$ . Then for showing whether the piecewise differential system (8)-(8) has a limit cycle or not, we solve the algebraic system (15). Here we get  $y_1 = y_2$ , or

$$y_1 = \frac{2c_1^2 - 2\gamma_1(\gamma_1 + 1) - y_2(2\beta_1\gamma_1 + \beta_1)}{\beta_1(2\gamma_1 + 2\beta_1y_2 + 1)}.$$

We have then a continuum of crossing periodic orbits.

Subcase 2.3.2: Consider the solution  $t_4$ . I In a similar way solving the algebraic system (15). We get  $y_1 = y_2$ , or

$$y_1 = \frac{2c_1^2 - 2\gamma_1(\gamma_1 + 1) - y_2(2\beta_1\gamma_1 + \beta_1)}{\beta_1(2\gamma_1 + 2\beta_1y_2 + 1)}.$$

Then we get a continuum of crossing periodic orbits.

Case 3: Assume that  $b_1 \neq (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/2(\alpha_2b_2 - a_2\beta_2)$ ,  $\beta_1 = 0$ . The third equation of (16) becomes  $-\alpha_1b_1\beta_2(b_2^2 + \beta_2^2) = 0$ , and since  $\beta_1 = 0$  we must have  $\beta_2 = 0$ , because  $b_1 = 0$  or  $\alpha_1 = 0$  gives  $b_1\alpha_1 - a_1\beta_1 = 0$ . Solving the five remaining equations of (16), the only solutions from all real solutions (See supplementary section 5.10) for which (14) and  $b_1 \neq (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/(2(\alpha_2b_2 - a_2\beta_2))$  are verified are  $s_1$ ,  $s_2$ ,  $s_3$ ,  $s_4$  and  $s_5$  given as follows

$$s_1 = \{b_1 = b_2, \ c_1 = c_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\},$$

$$s_2 = \{a_2 = a_1, \ b_1 = b_2, \ c_1 = c_2, \ \alpha_1 = -\alpha_2, \ \gamma_1 = -\gamma_2 - 1\}, \\ s_3 = \{b_1 = b_2, \ c_1 = c_2, \ \alpha_1 = -\alpha_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\}, \\$$

$$s_3 = \{b_1 = b_2, \ c_1 = c_2, \ \alpha_1 = -\alpha_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\},$$

$$s_4 = \{a_2 = a_1, b_1 = b_2, c_1 = c_2, \alpha_1 = \alpha_2, \gamma_1 = \gamma_2\}$$
 and

$$s_5 = \{b_1 = b_2, \ c_1 = c_2, \ \alpha_1 = \alpha_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\}.$$

For these five cases we have a continuous piecewise differential systems (8)-(8). Now we discuss these five subcases.

Case 3.1: Consider the solution  $s_1$ . Then the first integrals of systems (8)-(8) are

$$H_1(x,y) = \left[8a_1b_1xy + 8a_1c_1x + 4a_1^2x^2 + 8b_1c_1y + 4b_1^2y^2 + 4c_1^2 + 4\alpha_1^2x^2 - 4\alpha_1x + 1\right] / \left[8\alpha_1x\right],$$

and

$$H_1(x,y) = [8a_2b_1xy + 8a_2c_1x + 4a_2^2x^2 + 8b_1c_1y + 4b_1^2y^2 + 4c_1^2 + 4\alpha_2^2x^2 - 4\alpha_2x + 1]/[8\alpha_2x],$$

respectively. So they are not defined on the y-axis, and consequently we cannot have continuous piecewise differential systems.

Case 3.2: Consider the solution  $s_2$ . Then solving the algebraic system (14) we obtain  $y_1 = y_2$ , or  $y_1 =$  $-y_2 - 2c_1/b_1$ . We conclude that there is a continuum of crossing periodic orbits.

Case 3.3: Consider the solution  $s_3$ . Then the first integrals of systems (8) are

$$H_1(x,y) = -[8a_1b_2xy + 8a_1c_2x + 4a_1^2x^2 + 8b_2c_2y + 4b_2^2y^2 + 4c_2^2 + 4\alpha_2^2x^2 + 4\alpha_2x + 1]/[8\alpha_2x],$$

and

$$H_1(x,y) = \left[8a_2b_2xy + 8a_2c_2x + 4a_2^2x^2 + 8b_2c_2y + 4b_2^2y^2 + 4c_2^2 + 4\alpha_2^2x^2 - 4\alpha_2x + 1\right] / \left[8\alpha_2x\right].$$

The same conclusion than in case 3.1.

Case 3.4: Consider the solution  $s_4$ . Now solving the algebraic system (14) we obtain  $y_1 = y_2$ , or  $y_1 =$  $-y_2 - 2c_2/b_2$ . There are a continuum of crossing periodic orbits.

Case 3.5: Consider the solution  $s_5$ . Then the first integrals of systems (8) are

$$H_1(x,y) = \left[8a_1b_2xy + 8a_1c_2x + 4a_1^2x^2 + 8b_2c_2y + 4b_2^2y^2 + 4c_2^2 + 4\alpha_2^2x^2 - 4\alpha_2x + 1\right] / \left[8\alpha_2x\right],$$

and

$$H_1(x,y) = \left[8a_2b_2xy + 8a_2c_2x + 4a_2^2x^2 + 8b_2c_2y + 4b_2^2y^2 + 4c_2^2 + 4\alpha_2^2x^2 - 4\alpha_2x + 1\right] / \left[8\alpha_2x\right].$$

Again as case 3.1.

Case 4: Assume that  $b_1 = (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/(2(\alpha_2b_2 - a_2\beta_2))$  and  $\beta_1 = 0$ . Then the sixth equation of (16) becomes

$$\frac{\alpha_1 \left(\alpha_2 \beta_2^2 + 2a_2 \beta_2 b_2 - \alpha_2 b_2^2\right)^2}{4(a_2 \beta_2 - \alpha_2 b_2)} = 0.$$

Since we have  $\beta_1 = 0$  we cannot take  $\alpha_1 = 0$  otherwise we get a contradiction with the first condition in (14). So we must take  $\alpha_2\beta_2^2 + 2a_2\beta_2b_2 - \alpha_2b_2^2 = 0$ . By solving this equation, we obtain  $a_2 = (b_2^2\alpha_2 - \alpha_2\beta_2^2)/(2b_2\beta_2)$ , and by replacing  $a_2$  in  $b_1 = (-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2)/(2(\alpha_2b_2 - a_2\beta_2))$  we get  $b_1 = 0$ , which is a contradiction with the first condition in (14). Then we cannot have continuous piecewise differential system int this case.

*Proof.* [Proof of statement (b) of Theorem 2] In order that the piecewise differential system (8)-(9) be continuous they must coincide on x = 0, so the following algebraic system must be satisfied

$$\begin{aligned} &-2a_{2}\beta_{2}b_{1}c_{1}\gamma_{1}+a_{1}\beta_{1}b_{1}c_{2}\gamma_{2}+a_{1}\beta_{1}b_{1}c_{2}-a_{2}\beta_{2}b_{1}c_{1}-a_{2}\beta_{1}\beta_{2}\gamma_{1}^{2}-a_{2}\beta_{1}\beta_{2}\gamma_{1}\\ &+a_{1}\beta_{1}\beta_{2}\gamma_{2}+a_{2}\beta_{1}\beta_{2}c_{1}^{2}-a_{1}\beta_{1}\beta_{2}c_{2}^{2}+\alpha_{2}\beta_{1}b_{1}\gamma_{1}^{2}+\alpha_{2}\beta_{1}b_{1}\gamma_{1}-\alpha_{1}\beta_{2}b_{1}\gamma_{2}\\ &-\alpha_{2}\beta_{1}b_{1}c_{1}^{2}+\alpha_{1}\beta_{2}b_{1}c_{2}^{2}+2\alpha_{2}b_{1}^{2}c_{1}\gamma_{1}-\alpha_{1}b_{1}^{2}c_{2}\gamma_{2}+\alpha_{2}b_{1}^{2}c_{1}-\alpha_{1}b_{1}^{2}c_{2}=0,\\ &-2a_{2}\beta_{2}b_{1}^{2}\gamma_{1}+a_{1}\beta_{1}b_{1}^{2}\gamma_{2}+a_{1}\beta_{1}b_{1}^{2}-a_{2}\beta_{2}b_{1}^{2}-a_{1}\beta_{1}\beta_{2}b_{1}c_{2}-2a_{2}\beta_{1}^{2}\beta_{2}\gamma_{1}+a_{1}\beta_{1}\beta_{2}^{2}\\ &-a_{2}\beta_{1}^{2}\beta_{2}+2\alpha_{2}\beta_{1}^{2}b_{1}\gamma_{1}+\alpha_{2}\beta_{1}^{2}b_{1}-\alpha_{1}\beta_{2}^{2}b_{1}+2\alpha_{2}b_{1}^{3}\gamma_{1}-\alpha_{1}b_{1}^{3}\gamma_{2}+\alpha_{2}b_{1}^{3}\\ &-a_{1}b_{1}^{3}+\alpha_{1}\beta_{2}b_{1}^{2}c_{2}=0,\\ &-\beta_{1}\left(b_{1}^{2}+\beta_{1}^{2}\right)=0,\\ &2a_{2}\alpha_{1}\beta_{1}\beta_{2}\gamma_{1}+a_{2}\alpha_{1}\beta_{1}\beta_{2}-a_{1}\alpha_{2}\beta_{1}\beta_{2}+a_{2}\alpha_{1}b_{1}b_{2}\gamma_{2}-2a_{1}\alpha_{2}b_{1}b_{2}\gamma_{1}+a_{2}\alpha_{1}b_{1}b_{2}\\ &-a_{1}\alpha_{2}b_{1}b_{2}+2a_{1}a_{2}b_{1}\beta_{2}\gamma_{1}-a_{1}a_{2}b_{2}\beta_{1}\gamma_{2}-a_{1}a_{2}b_{2}\beta_{1}+a_{1}a_{2}b_{1}\beta_{2}-2a_{2}\alpha_{1}b_{1}\beta_{2}c_{1}\\ &+a_{2}\alpha_{1}b_{1}\beta_{2}c_{2}-2a_{1}\alpha_{2}b_{2}\beta_{1}c_{1}+2a_{1}\alpha_{2}b_{2}\beta_{1}c_{2}+2a_{1}a_{2}\beta_{1}\beta_{2}c_{1}-a_{1}a_{2}\beta_{1}\beta_{2}c_{2}\\ &-2\alpha_{2}\alpha_{1}b_{2}\beta_{1}\gamma_{1}-\alpha_{2}\alpha_{1}b_{2}\beta_{1}+\alpha_{2}\alpha_{1}b_{1}\beta_{2}+2\alpha_{2}\alpha_{1}b_{1}b_{2}c_{1}-2\alpha_{2}\alpha_{1}b_{1}b_{2}c_{2}=0,\\ &a_{2}\alpha_{1}\beta_{2}\gamma_{1}^{2}+a_{2}\alpha_{1}\beta_{2}\gamma_{1}-a_{1}\alpha_{2}\beta_{1}\gamma_{2}-2a_{1}\alpha_{2}b_{2}\gamma_{1}c_{1}+a_{2}\alpha_{1}b_{1}c_{2}\gamma_{2}-a_{1}\alpha_{2}b_{2}c_{1}\\ &+a_{2}\alpha_{1}b_{1}c_{2}-a_{2}\alpha_{1}\beta_{2}c_{1}^{2}+a_{1}\alpha_{2}\beta_{1}c_{2}^{2}+2a_{1}a_{2}\beta_{2}\gamma_{1}c_{1}-a_{1}a_{2}\beta_{1}c_{2}\gamma_{2}+a_{1}a_{2}\beta_{2}c_{1}\\ &+a_{2}\alpha_{1}b_{1}c_{2}-a_{2}\alpha_{1}\beta_{2}c_{1}^{2}+a_{1}\alpha_{2}\beta_{1}c_{2}^{2}+2a_{1}a_{2}\beta_{2}\gamma_{1}c_{1}-a_{1}a_{2}\beta_{1}c_{2}\gamma_{2}+a_{1}a_{2}\beta_{2}c_{1}\\ &-a_{1}a_{2}\beta_{1}c_{2}-\alpha_{1}\alpha_{2}b_{2}\gamma_{1}^{2}-\alpha_{1}\alpha_{2}b_{2}\gamma_{1}+\alpha_{1}\alpha_{2}b_{1}\gamma_{2}+\alpha_{1}\alpha_{2}b_{2}c_{1}^{2}-\alpha_{1}\alpha_{2}b_{2}c_{1}^{2}-\alpha_{1}\alpha_{2}b_{2}c_{1}^{2}-\alpha_{1}\alpha_{2}b_{2}c_{1}^{2}-\alpha_{1}\alpha_{2}b_{2}c_{1}^{2}-\alpha_{1}\alpha_{$$

with

$$\alpha_1 b_1 - a_1 \beta_1 \neq 0$$
 and  $\alpha_2 b_2 - a_2 \beta_2 \neq 0$ .

We see easily that a necessary condition for a continuous piecewise system is  $\beta_1 = 0$  and this implies that  $\alpha_1 \neq 0$  and  $b_1 \neq 0$ , otherwise we have a contradiction with the condition  $\alpha_1 b_1 - a_1 \beta_1 \neq 0$ . Substituting  $\beta_1 = 0$  into the last equation of (18) we obtain  $b_1(b_1 - b_2)\alpha_1 = 0$ , and consequently  $b_2 = b_1$ , because  $b_1$  and  $a_1$  cannot be zero. Now in all cases of this proof we take  $\beta_1 = 0$ ,  $b_2 = b_1$ ,  $\alpha_1 \neq 0$  and  $b_1 \neq 0$ .

Case 1: 
$$b_1c_2 + \beta_2 \neq 0$$
,  $\beta_2 \neq 0$  and  $\gamma_1(\gamma_1 + 1) \neq 0$ . Then from the first equation of (18) we get

$$\gamma_2 = \frac{-2a_2\beta_2c_1\gamma_1 - a_2\beta_2c_1 + 2\alpha_2b_1c_1\gamma_1 - \alpha_1b_1c_2 + \alpha_2b_1c_1 + \alpha_1\beta_2c_2^2}{\alpha_1(b_1c_2 + \beta_2)}.$$

From the second equation of (18) we obtain

$$\alpha_1 = \frac{b_1 (2\gamma_1 + 1) (b_1 (c_2 - c_1) + \beta_2) (\alpha_2 b_1 - a_2 \beta_2)}{\beta_2 (b_1^2 + \beta_2^2)}.$$

Using the fifth equation of (18) we have

$$a_1 = -b_1(-a_2b_1\beta_2 - 2a_2b_1\beta_2c_2^2 + 4a_2b_1\beta_2c_1c_2 - 2a_2b_1\beta_2c_1^2 - \alpha_2\beta_2^2 + a_2\beta_2^2c_1 - a_2\beta_2^2c_2 - \alpha_2b_1\beta_2c_1 + \alpha_2b_1\beta_2c_2 + 2\alpha_2b_1^2c_1^2 + 2\alpha_2b_1^2c_2^2 - 4\alpha_2b_1^2c_1c_2)/(\beta_2(b_1^2 + \beta_2^2)).$$

Finally from the fourth equation of (18) we get

$$\beta_2 = \frac{b_1(c_1 - c_2)(c_1^2 - 2c_2c_1 + c_2^2 + \gamma_1^2 + \gamma_1 + 1)}{\gamma_1(\gamma_1 + 1)}.$$

With these values of the parameters the piecewise differential systems (8)-(9) are continuous.

Now we must solve the system

$$H_2(0, y_1) - H_2(0, y_2) = 0, H_3(0, y_1) - H_3(0, y_2) = 0,$$
 (19)

for studying the crossing periodic orbits and the crossing limit cycles of these continuous piecewise differential systems.

The first equation of (19) in this case is

$$\frac{b_1(y_1 - y_2)(2c_1 + b_1y_1 + b_1y_2)}{1 + 2\gamma_1} = 0. (20)$$

Since in order to have a crossing periodic orbit we must have  $y_1 \neq y_2$ , we obtain that  $y_2 = -(2c_1 + b_1y_1)/b_1$ . Substituting  $y_2$  into the second equation of (19) we get that  $y_1 = y_2 = -c_1/b_1$ . Therefore this piecewise differential systems has no crossing periodic orbits.

Case 2: Assume that  $b_1c_2 + \beta_2 \neq 0$ ,  $\beta_2 \neq 0$  and  $\gamma_1(1+\gamma_1) = 0$ . Then from the case 1 we have the same values for  $\gamma_2$ ,  $\alpha_1$  and  $\alpha_1$  substituting in them  $\gamma_1 = 0$  or  $\gamma_1 = -1$ . Then from the fourth equation of (18) we should have  $c_2 = c_1$  otherwise we have non–continuous piecewise differential system. With these values the piecewise differential systems (8)-(9) are continuous. Again from (20) we obtain  $y_2 = -(2c_1 + b_1y_1)/b_1$ . Substituting  $y_2$  into the second equation of (19) we get that  $y_1 = y_2 = -c_1/b_1$ . So no crossing periodic

Case 3:  $b_1c_2 + \beta_2 \neq 0$  and  $\beta_2 = 0$ . Then  $c_2 \neq 0$ . Now as in the case 1, from first equation of system (18) we obtain  $\gamma_2 = (c_1\alpha_2(1+2\gamma_1)-c_2\alpha_1)/(c_2\alpha_1)$ . Then the second equation of (18) becomes

$$-\frac{b_1^3(c_2-c_1)\alpha_2(1+2\gamma_1)}{c_2}=0. (21)$$

Which  $\alpha_2$  and  $b_1$  cannot be zero from the condition of (14). So in this case we have three subcases satisfy  $(c_2 - c_1)(1 + 2\gamma_1) = 0.$ 

**Subcase 3.1:**  $1 + 2\gamma_1 \neq 0$ . Then  $c_2 = c_1$  to verify equation (21). The fifth equation of (18) becomes  $-(a_1-a_2)b_1^2\alpha^2(1+2\gamma_1)=0$ , so we must take  $a_2=a_1$ , otherwise the piecewise differential system cannot be continuous. Finally from the fourth equation of (18) we get  $\alpha_2 = (\alpha_1(1+\gamma_1+\gamma_1^2))/(1+2\gamma_1)$ . With these values of the parameters the piecewise differential systems (8)-(9) are continuous. Now the first and second equation of (19) become

$$\frac{b_1(y_1 - y_2)(2c_1 + b_1y_1 + b_1y_2)}{1 + 2\gamma_1} = 0, \qquad \frac{b_1(y_1 - y_2)(2c_1 + b_1y_1 + b_1y_2)}{(1 + \gamma_1 + \gamma_1^2)^2} = 0,$$

respectively. Since the numerator of both equations coincide we have a continuum of crossing periodic orbits in this subcase.

**Subcase 3.2:**  $c_2 \neq c_1$ . Then we must take  $1 + 2\gamma_1 = 0$  to satisfy the equation (21). Using the fifth equation of (18) we obtain  $2b_1^2(c_1-c_2)\alpha_1\alpha_2=0$ , we see that cannot verify this equation under the conditions of this subcase. Then we cannot have continuous piecewise differential system in subcase.

Subcase 3.3:  $1 + 2\gamma_1 = c_2 - c_1 = 0$ . Then the fifth equation of (18) is satisfied, and the fourth equation of (18) becomes  $-3b_1\alpha_1\alpha_2/4 = 0$ , which cannot be satisfied otherwise we have a contradiction with (14). So in this subcase the piecewise differential system cannot be continuous.

Case 4:  $b_1c_2+\beta_2=0$  and  $c_2\neq 0$ . The first equation of (18) gives  $\alpha_1=(a_2c_1c_2+c_1\alpha_2)(1+2\gamma_1)/(c_2(1+c_2^2))$ . The second equation of (18) becomes

$$\frac{b_1^3(a_2c_2+\alpha_2)(1+2\gamma_1)(c_2+c_2^3-c_1(1+2c_2^2+\gamma_2))}{c_2(1+c_2^2)}=0.$$

From the condition  $b_1c_2 + \beta_2 = 0$  of this case we get  $c_2 = -\beta_2/b_1$  and from the starting of the proof of this statement we have  $b_1 = b_2$ , by substituting in  $a_2c_2 + \alpha_2 = 0$  gives  $a_2\beta_2 - b_2\alpha_2 = 0$ ; which is a contradiction with second condition in (14). If  $1 + 2\gamma_1 = 0$ , from the above formula of  $\alpha_1$  we get  $\alpha_1 = 0$  and since  $\beta_1 = 0$  we obtain  $a_1\beta_1 - b_1\alpha_1 = 0$ ; which is a contradiction with first condition in (14). So  $a_2c_2 + \alpha_2$  and  $1 + 2\gamma_1$  cannot be zero, we must take

$$c_2 + c_2^3 - c_1(1 + 2c_2^2 + \gamma_2) = 0. (22)$$

**Subcase 4.1:**  $c_1 = 0$ . Then from the second equation of (18) we have

$$b_1^3(a_2c_2 + \alpha_2)(1 + 2\gamma_1) = 0,$$

Since  $a_2c_2 + \alpha_2$  and  $1 + 2\gamma_1$  cannot be zero as we have seen above this last equation cannot be satisfy, and consequently the piecewise differential system cannot be continuous.

**Subcase 4.2:**  $c_1 \neq 0$ . Then from (22) we get  $\gamma_2 = (-c_1 + c_2 - 2c_1c_2^2 + c_2^3)/c_1$ . The fifth equation of (18) is

$$\frac{b_1^2(a_2c_2+\alpha_2)(a_2c_2(1+2c_1^2-3c_1c_2+c_2^2)-a_1(c_2+c_2^3)+c_1(2c_1-3c_2)\alpha_2)(1+2\gamma_1)}{c_2(1+c_2^2)}=0.$$

As we have seen in the previous case  $a_2c_2 + \alpha_2$  and  $1 + 2\gamma_1$  cannot be zero. So we should have

$$a_2c_2(1+2c_1^2-3c_1c_2+c_2^2)-a_1(c_2+c_2^3)+c_1(2c_1-3c_2)\alpha_2=0.$$

Solving this equation we get

$$a_1 = \frac{a_2c_2 + 2a_2c_1^2c_2 - 3a_2c_1c_2^2 + a_2c_2^3 + 2c_1^2\alpha_2 - 3c_1c_2\alpha_2}{c_2(1+c_2^2)}.$$

And solving the fourth equation of (18) we obtain

$$\gamma_1 = \frac{-c_1 \pm \sqrt{-c_1(3c_1 + 4c_1^3 - 4c_2 - 12c_1^2c_2 + 12c_1c_2^2 - 4c_2^3)}}{2c_1}.$$

We assume that the squareroot which appears in the expression of  $\gamma_1$  is real, otherwise the piecewise differential system is not continuous.

With these values of the parameters we have satisfied all equations of system (18). Then the piecewise differential systems (8)-(9) are continuous. Now the first equation of (19) becomes

$$-\frac{b_1c_1(y_1-y_2)(2c_1+b_1y_1+b_1y_2)}{\sqrt{-c_1(3c_1+4c_1^3-4c_2-12c_1^2c_2+12c_1c_2^2-4c_2^3)}}=0.$$

In order to get crossing periodic orbits we need that  $2c_1 + b_1y_1 + b_1y_2 = 0$ , or equivalently  $y_2 = (-2c_1 - b_1y_1)/b_1$ . Substituting  $y_2$  into the second equation of (19) we get

$$\frac{4c_1^3(1+c_2^2)(c_1+b_1y_1)^3}{c_2^2(-1+2c_1c_2-c_2^2+b_1c_1y_1)^2(1+2c_1^2-2c_1c_2+c_2^2+b_1c_1y_1)^2}=0.$$

By solving this equation we get  $y_1 = -c_1/b_1$  and yield to  $y_2 = -c_1/b_1$ . Then in this case the piecewise differential system cannot have crossing periodic orbits.

Case 5:  $b_1c_2 + \beta_2 = 0$  and  $c_2 = 0$ . Then  $\beta_2 = 0$ , and the first equation of system (18) becomes  $b_1^2c_1\alpha_2(1 + 2\gamma_1) = 0$ . Since  $b_1$  and  $\alpha_2$  cannot be zero, so we have the cases verify  $c_1(1 + 2\gamma_1) = 0$ , otherwise we have non-continuous piecewise differential system piecewise. Then we have the two following subcases.

**Subcase 5.1:**  $c_1 = 0$  and  $1 + 2\gamma_1 \neq 0$ . Then the second equation of system (18) becomes  $b_1^3(\alpha_2 + 2\alpha_2\gamma_1 - \alpha_1(1+\gamma_2)) = 0$ . Since  $b_1$  cannot be zero we have that  $\alpha_2 + 2\alpha_2\gamma_1 - \alpha_1(1+\gamma_2) = 0$ . By solving this equation we

get  $\gamma_2 = (-\alpha_1 + \alpha_2 + 2\alpha_2\gamma_1)/\alpha_1$ . Thus system (18) is satisfied in this subcase and the piecewise differential system is continuous.

Now the first and second equation of (19) become

$$\frac{b_1^2(y_1 - y_2)(y_1 + y_2)}{1 + 2\gamma_1} = 0 \quad \text{and} \quad \frac{b_1^2(y_1 - y_2)(y_1 + y_2)}{1 + \gamma_1 + \gamma_1^2}^2 = 0$$

respectively. This system has the two solutions  $y_1 = y_2$  and  $y_1 = -y_2$ . The last solution means that the piecewise differential system has a continuum of periodic orbits. Then no crossing limit cycles.

Subcase 5.2:  $c_1 \neq 0$  and  $1 + 2\gamma_1 = 0$ . The second equation of system (18) becomes  $-b_1^3 \alpha_1 (1 + \gamma_2) = 0$ . Since  $b_1$  and  $\alpha_1$  cannot be zero, we have that  $\gamma_2 = -1$ . The fifth equation becomes  $\sqrt{3}b_1^2\alpha_1\alpha_2 = 0$ , but this is a contradiction because all the parameters which appear in it are nonzero. Therefore the piecewise differential system cannot be continuous.

**Subcase 5.3:**  $c_1 = 1 + 2\gamma_1 = 0$ . The same proof and result as in subcase 5.2.

*Proof.* [Proof of statement (c) of Theorem 2] For studying the maximum number of limit cycles of the piecewise differential systems (8)-(10), we must solve system (15). Solving the first equation of (15) with respect to  $y_1$  we obtain  $y_1 = y_2$  and

$$y_{1} = -\frac{2b_{1}(2\gamma_{1}c_{1} + c_{1}) + b_{1}^{2}(2\gamma_{1}y_{2} + y_{2}) + \beta_{1}\left(-2c_{1}^{2} + 2\gamma_{1}(\gamma_{1} + 1) + y_{2}(2\beta_{1}\gamma_{1} + \beta_{1})\right)}{\left(b_{1}^{2} + \beta_{1}^{2}\right)(2\gamma_{1} + 2\beta_{1}y_{2} + 1)}.$$
 (23)

In order that the piecewise differential systems (8)-(10) be continuous they must coincide on x=0, which means the following algebraic system must be satisfied.

$$-6a_2b_1\beta_2\gamma_1c_1 - 16a_1b_2\beta_1c_2\gamma_2 - 3a_2b_1\beta_2c_1 + 3a_1b_2\beta_1c_2 - 3a_2\beta_1\beta_2\gamma_1^2 - 3a_2\beta_1\beta_2\gamma_1 \\ +3a_1\beta_1\beta_2\gamma_2 + 3a_2\beta_1\beta_2c_1^2 + 4a_1\beta_1\beta_2c_2^2 + 3\alpha_2b_2\beta_1\gamma_1^2 + 3\alpha_2b_2\beta_1\gamma_1 - 3\alpha_1b_1\beta_2\gamma_2 \\ -3\alpha_2b_2\beta_1c_1^2 - 4\alpha_1b_1\beta_2c_2^2 + 6\alpha_2b_1b_2\gamma_1c_1 + 16\alpha_1b_1b_2c_2\gamma_2 + 3\alpha_2b_1b_2c_1 - 3\alpha_1b_1b_2c_2 = 0,$$

$$-6a_2\beta_2b_1^2\gamma_1 - 16a_1b_2^2\beta_1\gamma_2 - 3a_2\beta_2b_1^2 + 3a_1b_2^2\beta_1 - 8a_1b_2\beta_1\beta_2c_2 - 6a_2\beta_1^2\beta_2\gamma_1 + 3a_1\beta_1\beta_2^2 \\ -3a_2\beta_1^2\beta_2 + 6\alpha_2b_2\beta_1^2\gamma_1 - 3\alpha_1\beta_2^2b_1 + 3\alpha_2b_2\beta_1^2 + 6\alpha_2b_2b_1^2\gamma_1 + 16\alpha_1b_2^2b_1\gamma_2 + 3\alpha_2b_2b_1^2 \\ -3\alpha_1b_2^2b_1 + 8\alpha_1b_2\beta_2b_1c_2 = 0,$$

$$a_2b_1^2\beta_2\beta_1 + 4a_1b_2^2\beta_2\beta_1 + a_2\beta_2\beta_1^3 - \alpha_2b_2\beta_1^3 - \alpha_2b_1^2b_2\beta_1 - 4\alpha_1b_1b_2^2\beta_2 = 0,$$

$$3a_2\alpha_1\beta_2\gamma_1^2 + 3a_2\alpha_1\beta_2\gamma_1 - 3a_1\alpha_2\beta_1\gamma_2 - 6a_1\alpha_2b_2\gamma_1c_1 - 16a_2\alpha_1b_1c_2\gamma_2 - 3a_1\alpha_2b_2c_1 \\ +3a_2\alpha_1b_1c_2 - 3a_2\alpha_1\beta_2c_1^2 - 4a_1\alpha_2\beta_1c_2^2 + 6a_1a_2\beta_2\gamma_1c_1 + 16a_1a_2\beta_1c_2\gamma_2 + 3a_1a_2\beta_2c_1 \\ -3a_1a_2\beta_1c_2 - 3a_1\alpha_2b_2\gamma_1^2 - 3a_1\alpha_2b_2\gamma_1 + 3\alpha_1\alpha_2b_1\gamma_2 + 3\alpha_1\alpha_2b_2c_1^2 + 4\alpha_1\alpha_2b_1c_2^2 = 0,$$

$$6a_2\alpha_1\beta_1\beta_2\gamma_1 + 3a_2\alpha_1\beta_1\beta_2 - 3a_1\alpha_2b_1\beta_2 - 16a_2\alpha_1b_1b_2\gamma_2 - 6a_1\alpha_2b_1b_2\gamma_1 + 3a_2\alpha_1b_1b_2 \\ -3a_1\alpha_2b_1b_2 + 6a_1a_2b_1\beta_2\gamma_1 + 16a_1a_2b_2\beta_1\gamma_2 - 3a_1a_2b_2\beta_1 + 3a_1a_2b_1\beta_2 - 6a_2\alpha_1b_1\beta_2c_1 \\ -16a_2\alpha_1b_1\beta_2c_2 - 6a_1\alpha_2b_2\beta_1c_1 - 8a_1\alpha_2b_2\beta_1c_2 + 6a_1a_2\beta_1\beta_2c_1 + 16a_1a_2\beta_1\beta_2c_2 \\ -6\alpha_2\alpha_1b_2\beta_1\gamma_1 - 3\alpha_2\alpha_1b_2\beta_1 + 3\alpha_2\alpha_1b_1\beta_2 + 6\alpha_2\alpha_1b_1b_2c_1 + 8\alpha_2\alpha_1b_1b_2c_2 = 0,$$

$$3a_2\alpha_1\beta_1^2\beta_2 - 3a_2\alpha_1\beta_2b_1^2 - 6a_1\alpha_2b_2\beta_1b_1 - 16a_2\alpha_1b_2\beta_2b_1 - 4a_1\alpha_2b_2^2\beta_1 + 6a_1a_2\beta_1\beta_2b_1 \\ +16a_1a_2b_2\beta_1\beta_2 - 3a_1\alpha_2b_2\beta_1^2 + 3\alpha_1\alpha_2b_2\beta_1^2 + 4\alpha_1\alpha_2b_2^2\beta_1 + 6a_1a_2\beta_1\beta_2b_1 \\ +16a_1a_2b_2\beta_1\beta_2 - 3a_1\alpha_2b_2\beta_1^2 + 3\alpha_1\alpha_2b_2\beta_1^2 + 4\alpha_1\alpha_2b_2^2b_1 - 0,$$

together with conditions (14).

Solving the sixth equation of (24) we get

$$a_{1} = \frac{a_{2}\alpha_{1}\beta_{2}\left(-3b_{1}^{2} - 16b_{2}b_{1} + 3\beta_{1}^{2}\right) + \alpha_{1}\alpha_{2}b_{2}\left(3b_{1}^{2} + 4b_{2}b_{1} - 3\beta_{1}^{2}\right)}{2\alpha_{2}b_{2}\left(3b_{1} + 2b_{2}\right)\beta_{1} - 2a_{2}\left(3b_{1} + 8b_{2}\right)\beta_{1}\beta_{2}},$$
(25)

except when denominator  $2\alpha_2b_2(3b_1+2b_2)\beta_1-2a_2(3b_1+8b_2)\beta_1\beta_2=0$ . This denominator vanishes if and

only if one of the following solutions holds:

$$d_{1} = \{\beta_{1} = 0\},\$$

$$d_{2} = \{\beta_{2} = \frac{\alpha_{2}b_{2}(3b_{1} + 2b_{2})}{a_{2}(3b_{1} + 8b_{2})}\},\$$

$$d_{3} = \{a_{2} = 0, b_{1} = -2b_{2}/3\},\$$

$$d_{4} = \{a_{2} = 0, \alpha_{2} = 0\},\$$

$$d_{5} = \{b_{1} = -8b_{2}/3, \alpha_{2} = 0\},\$$

$$d_{6} = \{a_{2} = 0, b_{2} = 0\},\$$

$$d_{7} = \{b_{1} = 0, b_{2} = 0\}.$$

$$(26)$$

To continue solving the algebraic system (24) we must discuss all cases when  $2\alpha_2b_2(3b_1+2b_2)\beta_1$  –  $2a_2(3b_1 + 8b_2)\beta_1\beta_2 = 0$  and  $2\alpha_2b_2(3b_1 + 2b_2)\beta_1 - 2a_2(3b_1 + 8b_2)\beta_1\beta_2 \neq 0$ .

Case 1: Assume that

$$2\alpha_2 b_2 (3b_1 + 2b_2) \beta_1 - 2a_2 (3b_1 + 8b_2) \beta_1 \beta_2 \neq 0.$$
 (27)

Using  $a_1$  given by (25) we solve the third equation of the algebraic system (24) and we obtain the following

$$\alpha_1 = \frac{a_2(3b_1 + 8b_2)\beta_1\beta_2 - \alpha_2b_2(3b_1 + 2b_2)\beta_1}{6b_2^2\beta_2},$$

the only allowed solution (See supplementary section 5.11) for which conditions (27) and (14) are verified, then we take this value of  $\alpha_1$  and solve the second equation of (24) and we get the solution (See supplementary section **5.12**)

$$\gamma_2 = \frac{3b_2^2(8\beta_2\gamma_1 + \beta_1 + 4\beta_2) - 8\beta_1\beta_2b_2c_2 + 3\beta_1\beta_2^2}{16b_2^2\beta_1},$$

which does not contradict conditions (27) or (14), so for this value of  $\gamma_2$  solving the fifth equation of system (24) we obtain

$$\beta_2 = \frac{b_2(8b_2\gamma_1 + b_1(6\gamma_1 + 3) + 4b_2 - 6\beta_1c_1 - 8\beta_1c_2)}{3\beta_1}$$

 $\beta_2 = \frac{b_2(8b_2\gamma_1 + b_1(6\gamma_1 + 3) + 4b_2 - 6\beta_1c_1 - 8\beta_1c_2)}{3\beta_1},$ All real solutions (See supplementary section **5.13**) are in contradiction with (27) or (14) except the solution  $v_1$ . Replacing  $\beta_2$  in the remaining equations of the algebraic system (24) and by solving the first equation of this system we obtain the following allowed solutions (See supplementary section 5.14)  $w_1$  and

$$\begin{aligned} w_2 \\ w_1 &= \{c_2 = \frac{(15b_1 + 56b_2)\beta_1(2\gamma_1 + 1) - \frac{\sqrt{3}\mathcal{S}}{b_1^2 + \beta_1^2} - 30\beta_1^2 c_1}{112\beta_1^2} \} \text{ and} \\ w_2 &= \{c_2 = \frac{\sqrt{3}\mathcal{S} + \beta_1(b_1^2 + \beta_1^2)(15b_1(2\gamma_1 + 1) + 56b_2(2\gamma_1 + 1) - 30\beta_1 c_1)}{112\beta_1^2(b_1^2 + \beta_1^2)} \}, \end{aligned}$$
 whith

whith

$$S = \beta_1^2 (b_1^2 + \beta_1^2) (36\beta_1 b_1^3 c_1 (2\gamma_1 + 1) + b_1^2 (448(2b_2\gamma_1 + b_2)^2 - 3\beta_1^2 (12c_1^2 + 12\gamma_1(\gamma_1 + 1) + 31)) + 4\beta_1 b_1 c_1 (2\gamma_1 + 1) (9\beta_1^2 - 448b_2^2) + 448b_2^2 \beta_1^2 (4c_1^2 + 1) - 9b_1^4 (2\gamma_1 + 1)^2 - 12\beta_1^4 (3c_1^2 + 7)).$$

Without solving the fourth equation of the algebraic system (24) to get a piecewise continuous differential systems (8)-(10). We solve the algebraic system (15). In these two cases replacing the value of  $y_1$  given by (23) into the second equation of (15) its left hand side is equivalent to a long polynomial of second degree with respect to  $y_2$ .

**Subcase 1.1:** If we consider  $w_1$ . Then the polynomial of second degree with respect to  $y_2$ , after equating it to zero (See supplementary section 5.15), we compute the two roots of this polynomial we get two different values  $y_{21}$  and  $y_{22}$ . By replacing  $y_{21}$  we get  $y_{11}$ , and replacing  $y_{22}$  we get  $y_{12}$ . Since we obtain that  $y_{11} = y_{22}$ and  $y_{12} = y_{21}$ , it follows that in this subcase the system has at most one limit cycle.

**Subcase 1.2:** If we consider  $w_2$ . Then the polynomial of second degree with respect to  $y_2$ , after equating it to zero (See supplementary section 5.16), we compute the two roots of this polynomial we get two different values  $y_{21}$  and  $y_{22}$ . By replacing  $y_{21}$  we get  $y_{11}$ , and replacing  $y_{22}$  we get  $y_{12}$ . Due to the facts that  $y_{11} = y_{22}$ and  $y_{12} = y_{21}$ , the system in this subcase has at most one limit cycle.

Case 2: Assume that  $2\alpha_2b_2(3b_1+2b_2)\beta_1-2a_2(3b_1+8b_2)\beta_1\beta_2=0$ . Here we consider the subcases  $d_1,d_2,$  $d_3$ ,  $d_5$  and  $d_7$  defined by (26) except  $d_4$  and  $d_6$  because are in contradiction with (14).

**Subcase 2.1:** Consider the set  $d_1$  of (26). In this case we have  $\beta_1 = 0$ . The third equation (24) becomes  $4b_2^2\beta_2=0$ , this gives  $b_2=0$  or  $\beta_2=0$ .  $b_2$  and  $\beta_2$  cannot vanish at the same time otherwise we get a contradiction with (14). If  $b_2 = 0$  and  $\beta_2 \neq 0$ , then the sixth equation of (24) becomes  $-3a_2b_1\beta_2 = 0$ which gives  $a_2 = 0$  or  $b_1 = 0$ , since  $\beta_1 = 0$  and  $b_2 = 0$  we get a contradiction with (14). Then we have no continuous piecewise differential systems (8)-(10) in this case. Finally if we have  $\beta_2 = 0$  and  $b_2 \neq 0$ , then the sixth equation of (24) becomes  $b_2(3b_1+4b_2)\alpha_2=0$ , which gives  $b_2=0$ ,  $\alpha_2=0$  or  $3b_1+4b_2=0$ , and since  $\beta_2 = 0$ , all these parameters give a contradiction with (14) except  $b_2 = -3b_1/4$ . Solving the four remaining equation of (24) we get the only solutions (See supplementary section 5.17)  $s_1$  and  $s_2$  that verify (14) as follows

$$s_1 = \{c_1 = -4c_2/3, \ \gamma_1 = -1/2, \ \gamma_2 = 3/16\} \text{ and }$$

$$s_2 = \{a_2 = -3a_1/4, \ c_1 = -4c_2/3, \ \gamma_1 = -\frac{2\alpha_2}{3\alpha_1} - 1/2, \ \gamma_2 = 3/16 - \frac{\alpha_2^2}{3\alpha_1^2}\}.$$

**Subcase 2.1.1:** Consider the set  $s_1$ . In this case we have  $c_1 = -4c_2/3$ ,  $\gamma_1 = -1/2$  and  $\gamma_2 = 3/16$ . Now the algebraic system (24) is verified. But the first integrals of systems (8) and (10) are

$$H_1(x,y) = [72a_1b_1xy - 96a_1c_2x + 36a_1^2x^2 - 96b_1c_2y + 36b_1^2y^2 + 64c_2^2 + 36\alpha_1^2x^2 - 36\alpha_1x + 9]/[72\alpha_1x],$$
 and

$$H_3(x,y) = -\left[\left(-96a_2b_1xy + 128a_2c_2x + 64a_2^2x^2 - 96b_1c_2y + 36b_1^2y^2 + 64c_2^2 - 48\alpha_2x + 9\right)^2\right]/\left[64\alpha_2x\right],$$

respectively, note that they are not defined on the y-axis, which means that there are no continuous piecewise differential systems formed by (8) and (10).

**Subcase 2.1.2:** Consider the set  $s_2$ . Which gives the parameters  $a_2 = -3a_1/4$ ,  $c_1 = -4c_2/3$ ,  $\gamma_1 =$  $-2\alpha_2/(3\alpha_1)-1/2$  and  $\gamma_2=3/16-\alpha_2^2/3\alpha_1^2$ . With these parameters we get continuous piecewise differential systems (8)-(10). Solving the algebraic system (15) we obtain  $y_1 = y_2$  or  $y_1 = 8c_2/(3b_1) - y_2$ , this provided a continuum of periodic orbits.

Subcase 2.2: Consider the set  $d_2$  of (26). In this case we have  $\beta_2 = \alpha_2 b_2 (3b_1 + 2b_2)/(a_2 (3b_1 + 8b_2))$ . Since  $b_2 = 0$  or  $\alpha_2 = 0$  is in contradiction with  $a_2\beta_2 - b_2\alpha_2 \neq 0$ , then we have either

$$\beta_2 = 0$$
 and  $b_2 = -3b_1/2$ , (28)

or

$$\alpha_2 = \frac{a_2 (3b_1 + 8b_2) \beta_2}{b_2 (3b_1 + 2b_2)}. (29)$$

Using (28) the third and the sixth equations of (24) become  $-\beta_1 \left(b_1^2 + \beta_1^2\right) = 0$  and  $-\alpha_1 \left(b_1^2 + \beta_1^2\right) = 0$ , respectively. Therefore either  $\beta_1 = \alpha_1 = 0$  or  $b_1 = \beta_1 = 0$  and this contradicts (14). Then in this case we cannot have a continuous piecewise differential system.

Now using the value of  $\alpha_2$  from (29). The sixth equation of (24) becomes  $-\alpha_1(b_1^2 + \beta_1^2) = 0$ . Since  $b_1 = \beta_1 = 0$  contradicts (14) we must take  $\alpha_1 = 0$ . Solving now the fifth equation of (24), all solutions (See supplementary section 5.18) give a contradiction with (14) except  $s_1$  and  $s_2$  given as follows

$$s_{1} = \left\{ \gamma_{1} = \frac{2b_{2}\beta_{1}\left(-2\beta_{2}b_{2}(9c_{1}+8c_{2})+b_{2}^{2}(16\gamma_{2}-3)-12\beta_{2}^{2}\right)+3b_{1}\left(b_{2}^{2}(\beta_{1}(16\gamma_{2}-3)-6\beta_{2})+8\beta_{1}\beta_{2}b_{2}c_{2}-3\beta_{1}\beta_{2}^{2}\right)}{36b_{1}b_{2}^{2}\beta_{2}} \right\} \text{ and }$$

$$s_{2} = \left\{ b_{1} = 0, c_{1} = \frac{1}{18}\left(\frac{b_{2}(16\gamma_{2}-3)}{\beta_{2}} - \frac{12\beta_{2}}{b_{2}} - 16c_{2}\right) \right\}.$$

$$(30)$$

Then we must study these two cases separately.

Subcase 2.2.1: Consider the set  $s_1$  of (30). By solving the third equation of (24), all solutions (See supplementary section 5.19) give a contradiction with (14) except  $u_1$  and  $u_2$ 

$$u_{1} = \{\beta_{1} = -\frac{\sqrt{2a_{1}b_{2}(3b_{1}+2b_{2})-3a_{2}b_{1}^{2}}}{\sqrt{3}\sqrt{a_{2}}}\} \text{ and}$$

$$u_{2} = \{\beta_{1} = \frac{\sqrt{2a_{1}b_{2}(3b_{1}+2b_{2})-3a_{2}b_{1}^{2}}}{\sqrt{3}\sqrt{a_{2}}}\}.$$
(31)

Then we must study these two cases separately.

Subcase 2.2.1.1: Consider the set  $u_1$  of (31). Solving the second equation of (24) we get from the sets of all real solutions (See supplementary section 5.20) the only allowed solution is

$$c_1 = \frac{3b_1(8\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 3\beta_2^2) + 4b_2(-16\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 12\beta_2^2)}{72b_2^2\beta_2}.$$

The first equation of (24) gives the only allowed solution among the sets of real solutions (See supplementary section **5.21**) which is given by

$$b_1 = \frac{4b_2a_2(32\beta_2b_2^3c_2(3-16\gamma_2) + \beta_2^2b_2^2(256c_2^2 - 384\gamma_2 + 153) + 384\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 144\beta_2^4)}{9a_1(32\beta_2b_2^3c_2(3-16\gamma_2) + 2\beta_2^2b_2^2(128c_2^2 + 24\gamma_2 + 9) - 48\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 9\beta_2^4)} - \frac{2}{3}b_2.$$

Solving the fourth equation of (24) gives from all real solutions (See supplementary section 5.22), the only allowed solution is

$$a_{2}=-\frac{3 a_{1} \left(32 \beta_{2} b_{2}^{3} c_{2} \left(3-16 \gamma_{2}\right)+8 \beta_{2}^{2} b_{2}^{2} \left(32 c_{2}^{2}+6 \gamma_{2}+9\right)-48 \beta_{2}^{3} b_{2} c_{2}+b_{2}^{4} \left(3-16 \gamma_{2}\right)^{2}+63 \beta_{2}^{4}\right)}{4 \left(32 \beta_{2} b_{2}^{3} c_{2} \left(3-16 \gamma_{2}\right)+\beta_{2}^{2} b_{2}^{2} \left(256 c_{2}^{2}-384 \gamma_{2}+153\right)+384 \beta_{2}^{3} b_{2} c_{2}+b_{2}^{4} \left(3-16 \gamma_{2}\right)^{2}+144 \beta_{2}^{4}\right)}$$

Now we have a continuous piecewise differential systems (8)-(10). We solve the algebraic system (15) with respect to  $y_1$  and  $y_2$ , we get one of the following sets of solutions

with respect to 
$$y_1$$
 and  $y_2$ , we get one of the following sets of solutions 
$$s_0 = \left\{ y_1 = -\frac{\sqrt{\mathcal{R}} + 8\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) - 3\beta_2^2}{24b_2^2 \beta_2}, \ y_2 = -\frac{\sqrt{\mathcal{R}} + 8\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) - 3\beta_2^2}{24b_2^2 \beta_2} \right\},$$

$$s_1 = \left\{ y_1 = \frac{\sqrt{\mathcal{R}} - 8\beta_2 b_2 c_2 - 16b_2^2 \gamma_2 + 3b_2^2 + 3\beta_2^2}{24b_2^2 \beta_2}, \ y_2 = \frac{\sqrt{\mathcal{R}} - 8\beta_2 b_2 c_2 - 16b_2^2 \gamma_2 + 3b_2^2 + 3\beta_2^2}{24b_2^2 \beta_2} \right\},$$

$$s_2 = \left\{ y_1 = \frac{27\beta_2^3 b_2^2 + \beta_2 b_2^4 (128c_2^2 + 96\gamma_2 - 27) - \sqrt{3}\sqrt{T} - 144\beta_2^2 b_2^3 c_2 + 8b_2^5 c_2 (3 - 16\gamma_2)}{8b_2^4 (-16\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) + 6\beta_2^2)},$$

$$y_2 = \frac{27\beta_2^3 b_2^2 + \beta_2 b_2^4 (128c_2^2 + 96\gamma_2 - 27) + \sqrt{3}\sqrt{T} - 144\beta_2^2 b_2^3 c_2 + 8b_2^5 c_2 (3 - 16\gamma_2)}{8b_2^4 (-16\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) + 6\beta_2^2)} \right\},$$

$$s_3 = \left\{ y_1 = \frac{27\beta_2^3 b_2^2 + \beta_2 b_2^4 (128c_2^2 + 96\gamma_2 - 27) + \sqrt{3}\sqrt{T} - 144\beta_2^2 b_2^3 c_2 + 8b_2^5 c_2 (3 - 16\gamma_2)}{8b_2^4 (-16\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) + 6\beta_2^2)},$$

$$y_2 = \frac{27\beta_2^3 b_2^2 + \beta_2 b_2^4 (128c_2^2 + 96\gamma_2 - 27) - \sqrt{3}\sqrt{T} - 144\beta_2^2 b_2^3 c_2 + 8b_2^5 c_2 (3 - 16\gamma_2)}{8b_2^4 (-16\beta_2 b_2 c_2 + b_2^2 (16\gamma_2 - 3) + 6\beta_2^2)} \right\}.$$
Where

Where

Where 
$$\mathcal{R} = (8\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 3\beta_2^2)^2 - 48b_2^2\beta_2(b_2c_2(16\gamma_2 - 3) - \beta_2(4c_2^2 + 3\gamma_2)) \text{ and }$$

$$\mathcal{T} = b_2^4(-16\beta_2b_2c_2 + 2b_2^2(8\gamma_2 - 3) + 3\beta_2^2)(32\beta_2b_2^3c_2(3 - 16\gamma_2) + 2\beta_2^2b_2^2(128c_2^2 + 120\gamma_2 - 27) - 240\beta_2^3b_2c_2 + b_2^4(3 - 16\gamma_2)^2 + 45\beta_2^4).$$

Here  $s_0$  and  $s_1$  give  $y_1 = y_2$ ;  $y_1$  of  $s_2$  is equal to  $y_2$  of  $s_3$ , and  $y_2$  of  $s_2$  is equal to  $y_1$  of  $s_3$ . Then the continuous piecewise differential systems (8)-(10) can have at most one limit cycle.

Numerical example.

Numerical example. 
$$a_1 = -1, \ a_2 = \frac{4395}{19252}, \ b_1 = \frac{370}{231}, \ b_2 = -\frac{1}{2}, \ c_1 = \frac{4022}{231}, \ c_2 = -\frac{11}{2}, \ \alpha_1 = 0, \ \alpha_2 = -\frac{465}{4813}, \ \beta_1 = -\frac{1}{77} \left(4\sqrt{\frac{5541}{5}}\right), \ \beta_2 = 1, \ \gamma_1 = -\frac{1}{154}233\sqrt{\frac{1847}{15}} - \frac{1}{2} \ \text{and} \ \gamma_2 = 10.$$
 Figure 1 shows the crossing limit cycle in this case. Here the points of intersection with the  $y$ -axis are

 $y_1 = -9.83073..$  and  $y_2 = -15.1693...$ 

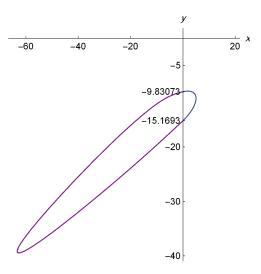


Fig. 1. Crossing limit cycle formed by systems (8) and (10).

Subcase 2.2.1.2: Consider the set  $u_2$  of (31). We follow the same steps as in Subcase 2.2.1.1 (See supplementary section 5.23). We get a continuous piecewise differential systems (8)-(10). We solve the algebraic system (15) with respect to  $y_1$  and  $y_2$ , and we get one of the same sets of solutions  $s_0$ ,  $s_1$ ,  $s_2$  and  $s_3$  as in Subcase 2.2.1.1. Then the continuous piecewise differential systems (8)-(10) can have at most one limit cycle.

**Subcase 2.2.2:** Consider the set  $s_2$  of (30). Solving the second equation of (24) we get  $a_2 = 4a_1b_2^2/(3\beta_1^2)$ , then we solve the third equation of (24) and we get, among all sets of solutions (See supplementary section **5.24**), the only allowed solution

$$\gamma_2 = \frac{3b_2^2(8\beta_2\gamma_1 + \beta_1 + 4\beta_2) - 8\beta_1\beta_2b_2c_2 + 3\beta_1\beta_2^2}{16b_2^2\beta_1}.$$

Then for this value of  $\gamma_2$  solving simultaneously the first and the fourth equation of (24) we get the only one real solution  $\beta_2 = 0$ , which gives a contradiction with (14). Then there are no continuous piecewise differential systems (8)-(10) in this case.

**Subcase 2.3:** Consider the set  $d_3$  of (26). In this case we have  $a_2 = 0$  and  $b_1 = -2b_2/3$ . With these parameters the sixth equation of (24) becomes  $\alpha_1 \left(4b_2^2 + 9\beta_1^2\right) = 0$ . Solving now the third and the fourth equations of (24) we conclude that all sets of real solutions (See supplementary section 5.25) give a contradiction with (14) except the following one

$$\{\beta_2 = \frac{\alpha_2(4b_2^2 + 9\beta_1^2)}{36a_1b_2}, \ \gamma_2 = -\frac{6b_2c_1\gamma_1 + 3b_2c_1 + 4\beta_1c_2^2}{3\beta_1}\}.$$

 $\{\beta_2 = \frac{\alpha_2(4b_2^2 + 9\beta_1^2)}{36a_1b_2}, \ \gamma_2 = -\frac{6b_2c_1\gamma_1 + 3b_2c_1 + 4\beta_1c_2^2}{3\beta_1}\}.$ Then for these values of  $\beta_2$  and  $\gamma_2$  solving the first, the second, and the fifth equations of (24) all obtained solutions are complex. Then we have no continuous piecewise differential systems (8)-(10) in this case.

**Subcase 2.4:** Consider the set  $d_5$  of (26). Here we have  $\alpha_2 = 0$  and  $b_1 = -8b_2/3$ . The sixth equation of (24) becomes  $\alpha_1 \left(64b_2^2 + 9\beta_1^2\right) = 0$ . Since  $\alpha_2 = 0$  we must have  $b_2 \neq 0$ , otherwise we get a contradiction with (14), which yields to  $\alpha_1 = 0$ . Solving now the third and the fourth equations of (24) simultaneously, all real solutions (See supplementary section 5.26) give a contradiction with (14) except the following one

$$s_{1} = \left\{ a_{1} = \frac{1}{36} a_{2} \left( -\frac{9\beta_{1}^{2}}{b_{2}^{2}} - 64 \right), \ \gamma_{2} = \frac{3}{16} \left( 1 - \frac{c_{1}(2\beta_{2}\gamma_{1} + \beta_{2})}{\beta_{1}c_{2}} \right) \right\},$$

$$s_{2} = \left\{ a_{1} = \frac{1}{36} a_{2} \left( -\frac{9\beta_{1}^{2}}{b_{2}^{2}} - 64 \right), \ c_{2} = 0, \ \gamma_{1} = -1/2 \right\} \text{ and }$$

$$s_{3} = \left\{ a_{1} = \frac{1}{36} a_{2} \left( -\frac{9\beta_{1}^{2}}{b_{2}^{2}} - 64 \right), \ c_{1} = 0, \ c_{2} = 0 \right\},$$

$$(32)$$

which must be discussed separately in the following subcases.

**Subcase 2.4.1:** Consider the set  $s_1$  of (32). We solve now the remaining equations, the first, the second and the fifth equations of (24). All real solutions (See supplementary section 5.27) give a contradiction with (14) except the following two solutions

$$u_{1} = \left\{c_{1} = -8c_{2}/3, \frac{\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}}{128b_{2}^{2}\beta_{1} - 9\beta_{1}^{3}}, \gamma_{1} = -\frac{3\beta_{1}^{2}(16b_{2}^{2} + 9\beta_{1}^{2})}{8\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}} + \frac{\beta_{1}c_{2}}{b_{2}} - \frac{1}{2}\right\} \text{ and }$$

$$u_{2} = \left\{c_{1} = -8c_{2}/3, \beta_{2} = \frac{\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}}{9\beta_{1}^{3} - 128b_{2}^{2}\beta_{1}}, \gamma_{1} = \frac{3\beta_{1}^{2}(16b_{2}^{2} + 9\beta_{1}^{2})}{8\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}} + \frac{\beta_{1}c_{2}}{b_{2}} - \frac{1}{2}\right\}.$$

$$(33)$$

Then this case is divided into two other subcases.

Subcase 2.4.1.1: Consider the set  $u_1$  of (33). We have now a continuous piecewise differential systems (8)-(10). Solving the first equation of (15) with respect to  $y_1$  and  $y_2$  we get  $y_2 = y_1$  which does not give limit cycles for the piecewise differential systems (8)-(11) in this subcase (See supplementary section 5.28). Subcase 2.4.1.2: Consider the set  $u_2$  of (33). We have now a continuous piecewise differential systems (8)-(10). As in **Subcase 2.4.1.2** we get  $y_2 = y_1$  which does not give limit cycles for the piecewise differential systems (8)-(11) in this subcase (See supplementary section **5.29**).

**Subcase 2.4.2:** Consider the set  $s_2$  of (32). Solving now the remaining equations, the first, the second and the fifth equations of (24) simultaneously. All solutions (See supplementary section 5.30) give a contradiction with (14). Then we have no continuous piecewise differential systems in this case.

**Subcase 2.4.3:** Consider the set  $s_3$  of (32). We solve the remaining equations, the first, the second and the fifth equations of (24). All sets of solutions (See supplementary section 5.31) give a contradiction with 18 B. Ghermoul, J. Llibre, T. Salhi

(14) except the sets  $u_1$  and  $u_2$ .

$$u_{1} = \{\beta_{2} = \frac{16\beta_{1}b_{2}^{4} + 9\beta_{1}^{3}b_{2}^{2}}{\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}}, \quad \gamma_{1} = -\frac{-36\beta_{1}^{2}b_{2}^{2} + 3\sqrt{b_{2}^{2}\beta_{1}^{2}(1008\beta_{1}^{2}b_{2}^{2} + 2048b_{2}^{4} - 81\beta_{1}^{4})} + 512b_{2}^{4}}{1024b_{2}^{4} - 72b_{2}^{2}\beta_{1}^{2}},$$

$$\gamma_{2} = \frac{54b_{2}^{2}}{9\beta_{1}^{2} - 128b_{2}^{2}} + \frac{9}{16}\},$$

$$u_{2} = \{\beta_{2} = \frac{\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2})}}{9\beta_{1}^{3} - 128b_{2}^{2}\beta_{1}}, \quad \gamma_{1} = \frac{36\beta_{1}^{2}b_{2}^{2} + 3\sqrt{b_{2}^{2}\beta_{1}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})(16b_{2}^{2} + 9\beta_{1}^{2}) - 512b_{2}^{4}}}{8b_{2}^{2}(128b_{2}^{2} - 9\beta_{1}^{2})},$$

$$\gamma_{2} = \frac{54b_{2}^{2}}{9\beta_{1}^{2} - 128b_{2}^{2}} + \frac{9}{16}\}.$$

$$(34)$$

Then two other subcases bifurcate from this case.

Subcase 2.4.3.1: Consider the set  $u_1$  of (34). Now we have a continuous piecewise differential systems (8)-(10). Solving the algebraic system (15) we get  $y_1 = y_2$ , then there are no periodic orbits, and consequently no limit cycles.

**Subcase 2.4.3.2:** Consider the set  $u_2$  of (34). By solving the algebraic system (15) we get  $y_1 = y_2$ , then there are no periodic orbits in this case.

**Subcase 2.5:** Consider the set  $d_7$  of (26), which means  $b_1 = b_2 = 0$ . By solving the algebraic system (24). All sets of real solutions (See supplementary section **5.32**) give no continuous piecewise differential systems can be found, because all solutions give a contradiction with (14).

*Proof.* [Proof of statement (d) of Theorem 2] In order that the piecewise differential systems (8)-(11) be continuous they must coincide on x = 0, so these systems must satisfy the following algebraic system

$$\begin{array}{l} -6a_2b_1\beta_2\gamma_1c_1 + 8a_1b_2\beta_1c_2\gamma_2 - 3a_2b_1\beta_2c_1 + 3a_1b_2\beta_1c_2 - 3a_2\beta_1\beta_2\gamma_1^2 + 4a_1\beta_1\beta_2\gamma_2^2 \\ -3a_2\beta_1\beta_2\gamma_1 + 3a_1\beta_1\beta_2\gamma_2 + 3a_2\beta_1\beta_2c_1^2 - 16a_1\beta_1\beta_2c_2^2 + 3\alpha_2b_2\beta_1\gamma_1^2 - 4\alpha_1b_1\beta_2\gamma_2^2 \\ +3\alpha_2b_2\beta_1\gamma_1 - 3\alpha_1b_1\beta_2\gamma_2 - 3\alpha_2b_2\beta_1c_1^2 + 16\alpha_1b_1\beta_2c_2^2 + 6\alpha_2b_1b_2\gamma_1c_1 - 8\alpha_1b_1b_2c_2\gamma_2 \\ +3\alpha_2b_1b_2c_1 - 3\alpha_1b_1b_2c_2 = 0, \\ -6a_2\beta_2b_1^2\gamma_1 + 8a_1b_2^2\beta_1\gamma_2 - 3a_2\beta_2b_1^2 + 3a_1b_2^2\beta_1 - 24a_1b_2\beta_1\beta_2c_2 - 6a_2\beta_1^2\beta_2\gamma_1 + 8a_1\beta_1\beta_2^2\gamma_2 \\ +3a_1\beta_1\beta_2^2 - 3a_2\beta_1^2\beta_2 - 8\alpha_1\beta_2^2b_1\gamma_2 + 6\alpha_2b_2\beta_1^2\gamma_1 - 3\alpha_1\beta_2^2b_1 + 3\alpha_2b_2\beta_1^2 + 6\alpha_2b_2b_1^2\gamma_1 \\ -8\alpha_1b_2^2b_1\gamma_2 + 3\alpha_2b_2b_1^2 - 3\alpha_1b_2^2b_1 + 24\alpha_1b_2\beta_2b_1c_2 = 0, \\ -3a_2b_1^2\beta_2\beta_1 - 8a_1b_2^2\beta_2\beta_1 - 3a_2\beta_2\beta_1^3 + 4a_1\beta_2^3\beta_1 + 3\alpha_2b_2\beta_1^3 + 3\alpha_2b_1^2b_2\beta_1 - 4\alpha_1b_1\beta_2^3 \\ +8\alpha_1b_1b_2^2\beta_2 = 0, \\ 3a_2\alpha_1\beta_2\gamma_1^2 - 4a_1\alpha_2\beta_1\gamma_2^2 + 3a_2\alpha_1\beta_2\gamma_1 - 3a_1\alpha_2\beta_1\gamma_2 - 6a_1\alpha_2b_2\gamma_1c_1 + 8a_2\alpha_1b_1c_2\gamma_2 \\ -3a_1\alpha_2b_2c_1 + 3a_2\alpha_1b_1c_2 - 3a_2\alpha_1\beta_2c_1^2 + 16a_1\alpha_2\beta_1c_2^2 + 6a_1a_2\beta_2\gamma_1c_1 - 8a_1a_2\beta_1c_2\gamma_2 \\ +3a_1a_2\beta_2c_1 - 3a_1a_2\beta_1c_2 - 3a_1\alpha_2b_2\gamma_1^2 + 4\alpha_1\alpha_2b_1\gamma_2^2 - 3a_1\alpha_2b_2\gamma_1 + 3\alpha_1\alpha_2b_1\gamma_2 \\ +3a_2\alpha_1b_1b_2 - 3a_1\alpha_2b_1c_2^2 = 0, \\ 6a_2\alpha_1\beta_1\beta_2\gamma_1 - 8a_1\alpha_2\beta_1\beta_2\gamma_2 + 3a_2\alpha_1\beta_1\beta_2 - 3a_1\alpha_2\beta_1\beta_2 + 8a_2\alpha_1b_1b_2\gamma_2 - 6a_1\alpha_2b_1b_2\gamma_1 \\ +3a_2\alpha_1b_1b_2 - 3a_1\alpha_2b_1b_2 + 6a_1a_2b_1\beta_2\gamma_1 - 8a_1a_2b_2\beta_1c_2 + 6a_1a_2\beta_1\beta_2c_1 - 8a_1a_2\beta_1\beta_2c_2 \\ -6a_2\alpha_1b_1\beta_2c_1 + 8a_2\alpha_1b_1\beta_2\gamma_2 - 3a_2\alpha_1b_2\beta_1c_1 + 32a_1\alpha_2b_2\beta_1c_2 + 6a_1a_2\beta_1\beta_2c_1 - 8a_1a_2\beta_1\beta_2c_2 \\ -6a_2\alpha_1b_2\beta_1\gamma_1 + 8\alpha_2\alpha_1b_1\beta_2\gamma_2 - 3a_2\alpha_1b_2\beta_1 + 3\alpha_2\alpha_1b_1\beta_2 + 6\alpha_2\alpha_1b_1b_2c_1 - 32\alpha_2\alpha_1b_1b_2c_2 = 0, \\ -4a_1\alpha_2\beta_1\beta_2^2 + 3a_2\alpha_1\beta_1\beta_2 - 3a_2\alpha_1\beta_2b_1^2 - 6a_1\alpha_2b_2\beta_1c_1 + 3a_2\alpha_1b_1b_2c_1 - 32\alpha_2\alpha_1b_1b_2c_2 = 0, \\ -4a_1\alpha_2\beta_1\beta_2 + 3a_2\alpha_1\beta_1\beta_2 + 4\alpha_1\alpha_2\beta_2^2b_1 - 3\alpha_1\alpha_2b_2\beta_1^2 + 3\alpha_1\alpha_2b_2\beta_1 + 16a_1\alpha_2b_2^2\beta_1 \\ +6a_1a_2\beta_1\beta_2b_1 - 8a_1a_2b_2\beta_1\beta_2 + 4\alpha_1\alpha_2\beta_2^2b_1 - 3\alpha_1\alpha_2b_2\beta_1^2 + 3\alpha_1\alpha_2b_2\beta_1^2 - 16\alpha_1\alpha_2b_2^2\beta_1 = 0, \\ -4a_1\alpha_2\beta_1\beta_2b_1 - 8a_1a_2b_2\beta_1\beta_2 + 4\alpha_1\alpha_2\beta_2^2b_1 - 3\alpha_1\alpha_2b_2\beta_1^2 + 3\alpha_1\alpha_2b_2\beta_1^$$

together with conditions (14).

Solving the second and the fifth equation of (35). Regarding the sets of all real solutions (See supple-

mentary section 5.33), the only allowed solutions which do not contradict (14) are the following

$$s_{1} = \left\{c_{1} = \left[-3b_{1}^{2}(2\gamma_{1}+1)(4\alpha_{2}b_{2}-a_{2}\beta_{2}) + b_{1}(9a_{1}\beta_{2}b_{2}(2\gamma_{1}+1) + \alpha_{1}\beta_{2}^{2}(8\gamma_{2}+3) + 4\alpha_{1}b_{2}^{2}(8\gamma_{2}+3)\right] - \beta_{1}(3(2\gamma_{1}+1)(-a_{2}\beta_{2}\beta_{1}+4\alpha_{2}b_{2}\beta_{1}-3\alpha_{1}b_{2}\beta_{2}) + a_{1}(8\gamma_{2}+3)(4b_{2}^{2}+\beta_{2}^{2}))]/\left[18b_{2}\beta_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})\right] \text{ if } b_{2}\beta_{2} \neq 0,$$

$$c_{2} = \frac{(-3b_{1}^{2}(2\gamma_{1}+1)(\alpha_{2}b_{2}-a_{2}\beta_{2})-\beta_{1}(3\beta_{1}(2\gamma_{1}+1)(\alpha_{2}b_{2}-a_{2}\beta_{2})+a_{1}(8\gamma_{2}+3)(b_{2}^{2}+\beta_{2}^{2}))+\alpha_{1}b_{1}(8\gamma_{2}+3)(b_{2}^{2}+\beta_{2}^{2})}{(24b_{2}\beta_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})}\right\},$$

$$s_{2} = \left\{b_{2} = 0, \ c_{1} = \frac{a_{1}\beta_{2}b_{1}(6\gamma_{1}+3)-3\alpha_{2}\beta_{1}(2\beta_{1}\gamma_{1}+\beta_{1})+\beta_{1}\beta_{2}(-8a_{1}c_{2}+6\alpha_{1}\gamma_{1}+3\alpha_{1})-3b_{1}^{2}(2\alpha_{2}\gamma_{1}+\alpha_{2})+8\alpha_{1}\beta_{2}b_{1}c_{2}}{6\beta_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})}\right\},$$

$$\gamma_{2} = \frac{-3a_{2}(2\gamma_{1}+1)(b_{1}^{2}+\beta_{1}^{2})}{8\beta_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})} - 3/8\right\} \text{ and }$$

$$s_{3} = \left\{c_{1} = \frac{-3a_{2}(2\gamma_{1}+1)(b_{1}^{2}+\beta_{1}^{2})+a_{1}b_{2}(b_{1}(6\gamma_{1}+3)-32\beta_{1}c_{2})+\alpha_{1}b_{2}(32b_{1}c_{2}+6\beta_{1}\gamma_{1}+3\beta_{1})}{6b_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})}}, \ \beta_{2} = 0,$$

$$\gamma_{2} = \frac{3(\beta_{1}(\alpha_{2}\beta_{1}(2\gamma_{1}+1)+a_{1}b_{2})+b_{1}^{2}(2\alpha_{2}\gamma_{1}+\alpha_{2})-\alpha_{1}b_{1}b_{2})}{8b_{2}(\alpha_{1}b_{1}-a_{1}\beta_{1})}}\right\},$$
ch are studied in the following three cases.

which are studied in the following three cases.

Case 1: Consider the set  $s_1$  of (36). Solving the third equation of (35) we get one of the following sets of allowed real solutions (See supplementary section **5.34**)

$$u_{1} = \{\alpha_{2} = \frac{\beta_{2} \left(4\beta_{2}^{2} \left(\alpha_{1}b_{1} - a_{1}\beta_{1}\right) + 3a_{2}b_{1}^{2}\beta_{1} + 8a_{1}b_{2}^{2}\beta_{1} + 3a_{2}\beta_{1}^{3} - 8\alpha_{1}b_{1}b_{2}^{2}\right)}{3b_{2}\beta_{1} \left(b_{1}^{2} + \beta_{1}^{2}\right)}\} \text{ if } b_{2}\beta_{1} \neq 0,$$

$$u_{2} = \{b_{2} = -\frac{\beta_{2}}{\sqrt{2}}, \ \beta_{1} = 0\} \text{ and }$$

$$u_{3} = \{b_{2} = \frac{\beta_{2}}{\sqrt{2}}, \ \beta_{1} = 0\},$$

$$(37)$$

which do not contradict (14) and  $b_2\beta_2 \neq 0$ .

**Subcase 1.1:** Consider the set  $u_1$  of (37). We solve the sixth equation of (35) to get one of the following allowed real solution (See supplementary section **5.35**)

$$a_2 = \frac{4\beta_2^2 (a_1\beta_1 - \alpha_1b_1) + b_2 (6a_1\beta_1b_1 - 16a_1b_2\beta_1 + 3\alpha_1\beta_1^2 - 3\alpha_1b_1^2 + 16\alpha_1b_2b_1)}{3\beta_1 (b_1^2 + \beta_1^2)} \},$$
(38)

which does not contradicts (14),  $b_2\beta_2 \neq 0$  and  $b_2\beta_1 \neq 0$ . We solve the first equation of (35) to get one of the following real solutions (See supplementary section **5.36**)

$$z_{1} = \left\{ \gamma_{1} = \frac{(\beta_{1}(8\gamma_{2}+3)-4\beta_{2})}{8\beta_{2}} - \frac{9(-b_{2}^{2}\beta_{1}^{2}\beta_{2}^{4}(9b_{1}^{2}+32b_{2}^{2}+9\beta_{1}^{2}-16\beta_{2}^{2})(\beta_{2}^{2}-2b_{2}^{2})(4\beta_{2}^{2}(9b_{1}^{2}-32b_{2}^{2}+9\beta_{1}^{2})+b_{2}^{2}(9b_{1}^{2}-256b_{2}^{2}+9\beta_{1}^{2})-16\beta_{2}^{4}))^{1/2}}{8\beta_{2}^{2}(\beta_{2}^{2}-2b_{2}^{2})(-4\beta_{2}^{2}(9b_{1}^{2}-32b_{2}^{2}+9\beta_{1}^{2})+b_{2}^{2}(-9b_{1}^{2}+256b_{2}^{2}-9\beta_{1}^{2})+16\beta_{2}^{4})} \right\},$$

$$z_{2} = \left\{ \gamma_{1} = \frac{(\beta_{1}(8\gamma_{2}+3)-4\beta_{2})}{8\beta_{2}} + \frac{9(-b_{2}^{2}\beta_{1}^{2}\beta_{2}^{4}(9b_{1}^{2}+32b_{2}^{2}+9\beta_{1}^{2})-16\beta_{2}^{2})(\beta_{2}^{2}-2b_{2}^{2})(4\beta_{2}^{2}(9b_{1}^{2}-32b_{2}^{2}+9\beta_{1}^{2})+b_{2}^{2}(9b_{1}^{2}-256b_{2}^{2}+9\beta_{1}^{2})-16\beta_{2}^{4}))^{1/2}}{8\beta_{2}^{2}(\beta_{2}^{2}-2b_{2}^{2})(-4\beta_{2}^{2}(9b_{1}^{2}-32b_{2}^{2}+9\beta_{1}^{2})+b_{2}^{2}(-9b_{1}^{2}+256b_{2}^{2}-9\beta_{1}^{2})+16\beta_{2}^{4})} \right\},$$

$$z_{3} = \left\{ b_{1} = -\frac{1}{3}\sqrt{\frac{32\beta_{2}^{2}}{3}} - 9\beta_{1}^{2}, \ b_{2} = -\frac{\beta_{2}}{\sqrt{6}} \right\},$$

$$z_{4} = \left\{ b_{1} = \frac{1}{3}\sqrt{\frac{32\beta_{2}^{2}}{3}} - 9\beta_{1}^{2}, \ b_{2} = -\frac{\beta_{2}}{\sqrt{6}} \right\},$$

$$z_{5} = \left\{ b_{1} = -\frac{1}{3}\sqrt{\frac{32\beta_{2}^{2}}{3}} - 9\beta_{1}^{2}, \ b_{2} = \frac{\beta_{2}}{\sqrt{6}} \right\}$$
 and
$$z_{6} = \left\{ b_{1} = \frac{1}{3}\sqrt{\frac{32\beta_{2}^{2}}{3}} - 9\beta_{1}^{2}, \ b_{2} = \frac{\beta_{2}}{\sqrt{6}} \right\}.$$

The only allowed solutions which do not contradict (14),  $b_2\beta_2 \neq 0$  and  $b_2\beta_1 \neq 0$ . Again these solutions gives six other different cases.

**Subcase 1.1.1:** Consider the set  $z_1$  of (39). Now the remaining fourth equation of (35) becomes

$$\beta_2 \left( b_2^2 + \beta_2^2 \right) \left( \alpha_1 b_1 - a_1 \beta_1 \right)^2 \left( 12 b_1 \left( \beta_2^2 - 6 b_2^2 \right) + b_2 \left( 128 b_2^2 + 9 \beta_1^2 - 32 \beta_2^2 \right) + 9 b_2 b_1^2 \right) = 0,$$

since  $(b_2^2 + \beta_2^2)(\alpha_1 b_1 - a_1 \beta_1) \neq 0$ , otherwise we have a contradiction with (14), and from  $b_2 \beta_2 \neq 0$ , we have  $\beta_2 \neq 0$ . This last equation is equivalent to the following one

$$12b_1(\beta_2^2 - 6b_2^2) + b_2(128b_2^2 + 9\beta_1^2 - 32\beta_2^2) + 9b_2b_1^2 = 0.$$

From  $b_2\beta_2 \neq 0$  we have  $b_2 \neq 0$ , then we can get the solution for this last equation by solving it with respect to  $b_1$ , and hence we get the solutions for the fourth equation of (35). In fact we have the two solutions

$$b_1 = \frac{\pm\sqrt{-\left(9\beta_1^2 + 16\beta_2^2\right)b_2^2 + 16b_2^4 + 4\beta_2^4 + 12b_2^2 - 2\beta_2^2}}{3b_2}.$$

With every one of these two values for  $b_1$  we have a continuous piecewise differential systems (8)-(11). Moreover, using all the parameters which provide the continuity of the system except the final value  $b_1$ , we solve the algebraic system (15), we get only one pair  $(y_1, y_2)$  excluding  $y_1 = y_2$  and permutation between  $y_1$  and  $y_2$ . Then the continuous piecewise differential systems (8)-(11) can have at most one limit cycle.

Numerical example.

$$a_1 = 1, \quad a_2 = \frac{173549\sqrt{13039} + 147712067}{260215428}, \quad b_1 = \frac{1}{450} \left(2308 - \sqrt{13039}\right), \quad b_2 = 3/2,$$

$$c_1 = -\frac{19\left(\sqrt{13039} - 2308\right)}{5040} - \frac{1}{8}\sqrt{\frac{6995470812\sqrt{13039} + 10285238052791}{76047982270}}, \quad c_2 = \frac{3}{112} \left(95 - 14\sqrt{\frac{254\left(5052\sqrt{13039} + 1718561\right)}{299401505}}\right),$$

$$\alpha_1 = 1, \quad \alpha_2 = \frac{7\left(34487\sqrt{13039} + 7413985\right)}{477061618}, \quad \beta_1 = 11/10, \quad \beta_2 = 7/5, \quad \gamma_1 = \frac{9}{112} \left(17 - 231\sqrt{\frac{10\left(5052\sqrt{13039} + 1718561\right)}{7604798227}}\right) \text{ and }$$

$$\gamma_2 = 2.$$

The crossing limit cycle is shown in Figure 2.

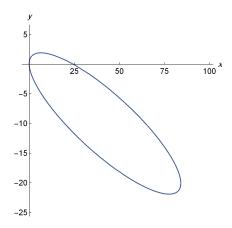


Fig. 2. Crossing limit cycle formed by systems (8)-(11).

Zooming in the graph near the points of intersection  $y_1 = -0.493173$  and  $y_2 = 0.58115$  with the y-axis, we get the graph as shown in Figure 3.

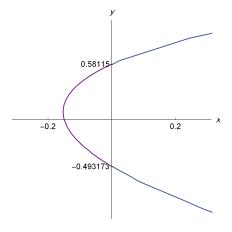


Fig. 3. Zooming in the graph of crossing limit cycle formed by systems (8)-(11).

**Subcase 1.1.2:** Consider the set  $z_2$  of (39). The remaining fourth equation of (35) becomes

$$\beta_2 \left( b_2^2 + \beta_2^2 \right) \left( 12b_1 \left( \beta_2^2 - 6b_2^2 \right) + b_2 \left( 128b_2^2 + 9\beta_1^2 - 32\beta_2^2 \right) + 9b_2b_1^2 \right) \left( \alpha_1 b_1 - a_1 \beta_1 \right)^2 = 0,$$

This last equation is equivalent to the following one

$$12b_1(\beta_2^2 - 6b_2^2) + b_2(128b_2^2 + 9\beta_1^2 - 32\beta_2^2) + 9b_2b_1^2 = 0.$$

From  $b_2\beta_2 \neq 0$  we have  $b_2 \neq 0$ , then we can get all solution for this last equation by solving it with respect to  $b_1$ . Hence we get the two solutions for the fourth equation of (35)

$$b_1 = \frac{\pm\sqrt{-\left(9\beta_1^2 + 16\beta_2^2\right)b_2^2 + 16b_2^4 + 4\beta_2^4 + 12b_2^2 - 2\beta_2^2}}{3b_2}.$$

With every one of these two values for  $b_1$  we have a continuous piecewise differential systems (8)-(11). Again using all parameters which provide the continuity except the final value  $b_1$ , we solve the algebraic system (15), and we get only one pair  $(y_1, y_2)$  excluding  $y_1 = y_2$  and permutation between  $y_1$  and  $y_2$ . Then the continuous piecewise differential systems (8)-(11) can have at most one limit cycle.

**Subcase 1.1.3:** Consider the set  $z_3$  of (39). Here we do not need to solve the fourth equation of (35) to get a continuous piecewise differential systems (8)-(11), because solving the algebraic system (15) we get only one pair  $(y_1, y_2)$  except a permutation between  $y_1$  and  $y_2$  which are

 $y_1 = [\beta_1^5(-(704\gamma_2(4\gamma_2 + 3) + 639))(800\gamma_2(4\gamma_2 + 3) + 693) + 16\beta_2\beta_1^4(2\gamma_1 + 1)(8\gamma_2 + 3)(31264\gamma_2(4\gamma_2 + 3) + 27549) - 672\beta_1^3(3904\gamma_2(4\gamma_2 + 3) + 2601)(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^3 - 311296\beta_1(2\beta_2\gamma_1 + \beta_2)^2 + 374272\beta_1^2(8\gamma_2 + \beta_2)^2 + 3742\beta_1^2(8\gamma_2 + \beta_2)^2$  $(\beta_2)^4 + 12\sqrt{6}(2\gamma_1 + 1)\sqrt{\mathcal{R}}]/[24\beta_1(32\beta_1\beta_2(\beta_1(8\gamma_2 + 3) - 4(2\beta_2\gamma_1 + \beta_2))(\beta_1^2(164\gamma_2(4\gamma_2 + 3) + 153) - 82\beta_2\beta_1(2\gamma_1 + \beta_2))(\beta_1^2(164\gamma_2(4\gamma_2 + 3) + 153) - 82\beta_2\beta_1(2\gamma_1 + \beta_2))]$  $1)(8\gamma_2+3)+164(2\beta_2\gamma_1+\beta_2)^2)-\sqrt{6}\sqrt{\mathcal{R}}$  and

 $y_2 = \left[\sqrt{6}\sqrt{\mathcal{R}} + 8\beta_1\beta_2(-4\beta_1^3(8\gamma_2 + 3)(164\gamma_2(4\gamma_2 + 3) + 153) + 9\beta_2\beta_1^2(2\gamma_1 + 1)(640\gamma_2(4\gamma_2 + 3) + 387) - 912\beta_1(8\gamma_2 + 3)(2\beta_2\gamma_1 + \beta_2)^2 + 512(2\beta_2\gamma_1 + \beta_2)^3)\right] / \left[48\beta_1^2\beta_2^2(\beta_1^2(704\gamma_2(4\gamma_2 + 3) + 639) - 352\beta_2\beta_1(2\gamma_1 + 1)(8\gamma_2 + 3)(164\gamma_2(4\gamma_2 + 3) + 639) - 352\beta_2\beta_1(2\gamma_1 + 1)(8\gamma_2 + 3)(164\gamma_2(4\gamma_2 + 3) + 639) - 352\beta_2\beta_1(2\gamma_1 + 1)(8\gamma_2 + 3)(164\gamma_2(4\gamma_2 + 3) + 639) - 352\beta_2\beta_1(2\gamma_1 + 3)(164\gamma_2(4\gamma_2 + 3) + 63\beta_2\beta_2(2\gamma_1 + 3)(1$  $(3) + 704(2\beta_2\gamma_1 + \beta_2)^2$ ],

where

 $\mathcal{R} = -\beta_1^2 \beta_2^2 (\beta_1^2 (224\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+1)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+3)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+3)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+3)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 112\beta_2 \beta_1 (2\gamma_1+3)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 12\beta_2 \beta_1 (2\gamma_1+3)(8\gamma_2+3) + 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 224(2\beta_2 \gamma_1+\beta_2)^2) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) - 224(2\beta_2 \gamma_2(4\gamma_2+3)+207) (\beta_1^2 (512\gamma_2(4\gamma_2+3)+207) (\beta_1^2 (512\gamma_2(5\gamma_2+3)+$ 531)  $-256\beta_2\beta_1(2\gamma_1+1)(8\gamma_2+3)+512(2\beta_2\gamma_1+\beta_2)^2)^2$ . And since from  $z_{10}$  of (39) we have  $b_1=-\sqrt{S}/3$ , with  $S=32\beta_2^2/3-9\beta_1^2$ . This provided that  $S\geq 0$  and

 $\mathcal{R} \geq 0$  which are verified if and only if  $\beta_1 = 0$ , this value of  $\beta_1$  is not allowed because we have already from (38)

$$a_2 = \frac{4\beta_2^2 \left(a_1\beta_1 - \alpha_1 b_1\right) + b_2 \left(6a_1\beta_1 b_1 - 16a_1 b_2 \beta_1 + 3\alpha_1 \beta_1^2 - 3\alpha_1 b_1^2 + 16\alpha_1 b_2 b_1\right)}{3\beta_1 \left(b_1^2 + \beta_1^2\right)}.$$

This proves that the possible continuous piecewise differential systems (8)-(11) have no limit cycles.

Subcase 1.1.4: Consider the set  $z_4$  of (39). This case follows in a similar results to Subcase 1.1.3. Then we have no limit cycles for the possible continuous piecewise differential systems (8)-(11).

Subcase 1.1.5: Consider the set  $z_5$  of (39). Again this case gives similar results to Subcase 1.1.3.

Subcase 1.1.6: Consider the set  $z_6$  of (39). Also this case gives similar results to Subcase 1.1.3.

Subcase 1.2: Consider the set  $u_2$  of (37). Before solving the remaining equations of (35) to get a continuous piecewise differential systems (8)-(11), we solve the algebraic system (15) by using only one parameters  $\beta_1 = 0$  to get four pairs  $(y_1, y_2)$  as follows

$$S_{1} = 0 \text{ to get four pairs } (y_{1}, y_{2}) \text{ as follows}$$

$$S_{0} = \left\{y_{1} = -\frac{\sqrt{\mathcal{R}_{1} + 16c_{1}}}{16b_{1}}, \ y_{2} = \frac{\sqrt{\mathcal{R}_{1} - 16c_{1}}}{16b_{1}}\right\},$$

$$S_{1} = \left\{y_{1} = \frac{\sqrt{\mathcal{R}_{1} - 16c_{1}}}{16b_{1}}, \ y_{2} = -\frac{\sqrt{\mathcal{R}_{1} + 16c_{1}}}{16b_{1}}\right\},$$

$$S_{2} = \left\{y_{1} = -\frac{\sqrt{2}\sqrt{\mathcal{R}_{2} + 16c_{1}}}{16b_{1}}, \ y_{2} = \frac{\sqrt{2}\sqrt{\mathcal{R}_{2} - 16c_{1}}}{16b_{1}}\right\},$$

$$S_{3} = \left\{y_{1} = \frac{\sqrt{2}\sqrt{\mathcal{R}_{2} - 16c_{1}}}{16b_{1}}, \ y_{2} = -\frac{\sqrt{2}\sqrt{\mathcal{R}_{2} + 16c_{1}}}{16b_{1}}\right\},$$
where

 $\mathcal{R}_1 = [2048c_1^3(\beta_2^2 - 2b_2^2)\beta_2^4 + 256b_1c_1^2(4(8\gamma_2 + 3)b_2^2 + 16c_2\beta_2b_2 - 3\beta_2^2(8\gamma_2 + 3))\beta_2^3 + 16b_1^2c_1(\beta_2(256c_2^2 + 96\gamma_2(4\gamma_2 + 3) + 63) - 128b_2c_2(8\gamma_2 + 3))\beta_2^3 - 2b_1^3(8\gamma_2 + 3)((256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 3b_1^2(256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 3b_1^2(256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 3b_1^2(256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 3b_1^2(256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 3b_1^2(4\gamma_2 +$ 

 $4b_2^2(8\gamma_2+3)^2)\beta_2 - 2b_1[\beta_2^2(b_1(8\gamma_2+3) - 8c_1\beta_2)^2(512c_1^2(2(32\gamma_2(4\gamma_2+3) + 9)b_2^2 - 64c_2\beta_2(8\gamma_2+3)b_2 + (256c_2^2 + 9)\beta_2^2)\beta_2^4 - 128b_1c_1(8\gamma_2+3)(2(32\gamma_2(4\gamma_2+3) + 9)b_2^2 - 64c_2\beta_2(8\gamma_2+3)b_2 + (256c_2^2 + 9)\beta_2^2)\beta_2^3 + b_1^2((256c_2^2 + 9)(256c_2^2 + 128\gamma_2(4\gamma_2+3) + 81)\beta_2^4 - 128b_2c_2(8\gamma_2+3)(256c_2^2 + 64\gamma_2(4\gamma_2+3) + 45)\beta_2^3 + 8b_2^2(8\gamma_2+3)^2(768c_2^2 + (16\gamma_2+3)(16\gamma_2+9))\beta_2^2 - 512b_2^3c_2(8\gamma_2+3)^3\beta_2 + 16b_2^4(8\gamma_2+3)^4))]^{1/2}]/[\beta_2^3(8c_1\beta_2(\beta_2^2 - 2b_2^2) + b_1(4(8\gamma_2+3)b_2^2 - 16c_2\beta_2b_2 - \beta_2^2(8\gamma_2+3)))] \quad \text{and}$ 

 $\mathcal{R}_2 = [1024c_1^3(\beta_2^2 - 2b_2^2)\beta_2^4 + 8b_1^2c_1(\beta_2(256c_2^2 + 96\gamma_2(4\gamma_2 + 3) + 63) - 128b_2c_2(8\gamma_2 + 3))\beta_2^3 - b_1^3(8\gamma_2 + 3)((256c_2^2 + 32\gamma_2(4\gamma_2 + 3) + 27)\beta_2^2 - 96b_2c_2(8\gamma_2 + 3)\beta_2 + 4b_2^2(8\gamma_2 + 3)^2)\beta_2 + (128c_1^2(4(8\gamma_2 + 3)b_2^2 + 16c_2\beta_2b_2 - 3\beta_2^2(8\gamma_2 + 3))\beta_2^3 + [\beta_2^2(b_1(8\gamma_2 + 3) - 8c_1\beta_2)^2(512c_1^2(2(32\gamma_2(4\gamma_2 + 3) + 9)b_2^2 - 64c_2\beta_2(8\gamma_2 + 3)b_2 + (256c_2^2 + 9)\beta_2^2)\beta_2^4 - 128b_1c_1(8\gamma_2 + 3)(2(32\gamma_2(4\gamma_2 + 3) + 9)b_2^2 - 64c_2\beta_2(8\gamma_2 + 3)b_2 + (256c_2^2 + 9)\beta_2^2)\beta_2^3 + b_1^2((256c_2^2 + 9)(256c_2^2 + 128\gamma_2(4\gamma_2 + 3) + 81)\beta_2^4 - 128b_2c_2(8\gamma_2 + 3)(256c_2^2 + 64\gamma_2(4\gamma_2 + 3) + 45)\beta_2^3 + 8b_2^2(8\gamma_2 + 3)^2(768c_2^2 + (16\gamma_2 + 3)(16\gamma_2 + 9))\beta_2^2 - 512b_2^3c_2(8\gamma_2 + 3)^3\beta_2 + 16b_2^4(8\gamma_2 + 3)^4)]^{1/2})b_1]/[\beta_2^3(8c_1\beta_2(\beta_2^2 - 2b_2^2) + b_1(4(8\gamma_2 + 3)b_2^2 - 16c_2\beta_2b_2 - \beta_2^2(8\gamma_2 + 3)))].$ 

Since  $y_1$  ( $y_2$ ) of  $S_0$  is equal  $y_2$  ( $y_1$ ) of  $S_1$ , and  $y_1$  ( $y_2$ ) of  $S_2$  is equal to  $y_2$  ( $y_1$ ) of  $S_3$ , then we can choose two pairs  $S_0$  and  $S_2$ . This proves that the possible continuous piecewise differential systems (8)-(11) can have at most two limit cycles in this case, but in what follows we will prove that they cannot have limit cycles because  $\mathcal{R}_1 < 0$  and  $\mathcal{R}_2 < 0$ .

Return now to the continuity condition. Solving the sixth equation of (35) we get one allowed solution which does not contradict (14), then we have  $\beta_2 = -3b_1/(4\sqrt{2})$  (See supplementary section 5.37).

Now the first equation of (35) becomes equivalent to

 $b_1^2(448a_2\alpha_2(2\gamma_1+1)^2+216a_1(2\gamma_1+1)^2(\sqrt{2}a_2+\alpha_2)-64\sqrt{2}(2a_2\gamma_1+a_2)^2+\sqrt{2}(256(2\alpha_2\gamma_1+\alpha_2)^2-81\alpha_1^2))=0,$ 

and since  $\beta_1 = 0$  we must have  $b_1 \neq 0$ , otherwise they contradict (14). Solving this last equation with respect to  $\alpha_1$  we get two following values

$$\alpha_1 = \pm \frac{2}{9} \sqrt{(2\gamma_1 + 1)^2 \left(56\sqrt{2}\alpha_2 a_2 + 27\sqrt{2}a_1\alpha_2 - 16a_2^2 + 54a_1a_2 + 64\alpha_2^2\right)}.$$
 (40)

Without solving the fourth remaining equation of (35), we use all parameters we always obtain  $\mathcal{R}_1 < 0$  and  $\mathcal{R}_2 < 0$ .

**Subcase 1.3:** Consider the set  $u_3$  of (37). Working as in **Subcase 1.2** the piecewise differential system has no limit cycles in this subcase.

Case 2: Consider the set  $s_2$  of (36). Solving the third and the sixth equation of (35) we get the only one solution  $\{a_1 = 3a_2(b_1^2 + \beta_1^2)/(4\beta_2^2) + \alpha_1b_1/\beta_1, \ \alpha_2 = 3a_2b_1/(2\beta_2) + \alpha_1\beta_2/\beta_1\}$  which verify the condition (14) (See supplementary section **5.38**).

Then solving the first and the fourth equation of (35) simultaneously, The solutions for which the condition (14) is verified are two (See supplementary section **5.39**)

$$u_1 = \{b_1 = 0, \ \beta_1 = -4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9})\}$$
 and  $u_2 = \{b_1 = 0, \ \beta_1 = 4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9})\}.$  (41)

For any of these solutions we have now a continuous piecewise differential systems (8)-(11).

**Subcase 2.1:** Consider the set  $u_1$  of (41). Here we consider the first integrals for (8)-(11) which are given respectively as follows

$$\frac{(a_1x + b_1y + c_1)^2 + (\gamma_1 + \alpha_1x + \beta_1y)^2}{2(\gamma_1 + \alpha_1x + \beta_1y) + 1} = k_1,$$
(42)

and

$$\frac{-256 (a_2x + b_2y + c_2)^2 + 128 (\gamma_2 + \alpha_2x + \beta_2y)^2 + 96 (\gamma_2 + \alpha_2x + \beta_2y) + 9}{(8 (\gamma_2 + \alpha_2x + \beta_2y) + 3)^4} = k_2,$$
(43)

where  $k_1$  and  $k_2$  are two arbitrary constants.

The points of intersections of orbits of system (8) with the y-axis is given by solving equation (42) with respect to y, then we get the set of solutions as follows

$$Y1 = \begin{cases} y = -\frac{3\beta_2\sqrt{64c_2^2 + 9}\sqrt{256c_2^2 + 9}(k_1 - \gamma_1) + \sqrt{\beta_2^2(-64c_2^2 - 9)(256c_2^2 + 9)(16c_2^2 - 9k_1(k_1 + 1))}}{4\beta_2^2(64c_2^2 + 9)} \end{cases}$$

$$y = \frac{3\beta_2\sqrt{64c_2^2+9}\sqrt{256c_2^2+9}(\gamma_1-k_1)+\sqrt{\beta_2^2\left(-64c_2^2-9\right)\left(256c_2^2+9\right)\left(16c_2^2-9k_1(k_1+1)\right)}}{4\beta_2^2\left(64c_2^2+9\right)}\right\}.$$

To obtain the points of intersections of orbits of system (9) with the y-axis, we solve equation (43) with respect to y, then we have the following solutions

$$Y2 = \left\{ y = \frac{3\sqrt{256c_2^2 + 9}(2\gamma_1 + 1)}{8\beta_2\sqrt{64c_2^2 + 9}} - \frac{1}{8}\sqrt{\frac{1 - \sqrt{-256c_2^2k_2 - 9k_2 + 1}}{\beta_2^2k_2}} \right.,$$

$$y = \frac{1}{8} \left( \frac{3\sqrt{256c_2^2 + 9}(2\gamma_1 + 1)}{\beta_2\sqrt{64c_2^2 + 9}} + \sqrt{\frac{1 - \sqrt{-256c_2^2k_2 - 9k_2 + 1}}{\beta_2^2k_2}} \right),$$

$$y = \frac{3\sqrt{256c_2^2 + 9}(2\gamma_1 + 1)}{8\beta_2\sqrt{64c_2^2 + 9}} - \frac{1}{8}\sqrt{\frac{\sqrt{-256c_2^2k_2 - 9k_2 + 1} + 1}{\beta_2^2k_2}},$$

$$y = \frac{1}{8} \left( \frac{3\sqrt{256c_2^2 + 9}(2\gamma_1 + 1)}{\beta_2\sqrt{64c_2^2 + 9}} + \sqrt{\frac{\sqrt{-256c_2^2k_2 - 9k_2 + 1} + 1}}{\beta_2^2k_2} \right) \right\}.$$

All possible cases for which the orbits of (8) coincide with the orbits of (11) on the y- axis to forme a closed orbits are given by solving, with respect to  $k_1$  and  $k_2$ , the algebraic system formed by connecting the two points of Y1 together with any possible two points of Y2. All such cases give the following different pairs  $(k_1, k_2)$  as follows

$$K1 = \left\{ k_1 = -\frac{1}{2}, \ k_2 = -\frac{3}{256c_2^2 + 9} \right\},$$

$$K2 = \left\{ k_1 = \frac{1}{6} \left( -\sqrt{64c_2^2 + 9} - 3 \right), \ k_2 = \frac{1}{256c_2^2 + 9} \right\} \text{ and }$$

$$K3 = \left\{ k_1 = \frac{1}{6} \left( \sqrt{64c_2^2 + 9} - 3 \right), \ k_2 = \frac{1}{256c_2^2 + 9} \right\}.$$

Using all these three pairs, Y1 becomes:

For K1: Y1 is given by

$$Y1 = \left\{ y = -\frac{\sqrt{\beta_2^2 \left( -(64c_2^2 + 9)^2\right) \left( 256c_2^2 + 9\right) - 3\beta_2 \sqrt{64c_2^2 + 9}\sqrt{256c_2^2 + 9}(2\gamma_1 + 1)}}{8\beta_2^2 \left( 64c_2^2 + 9\right)} ,$$

$$y = \frac{3\beta_2 \sqrt{64c_2^2 + 9}\sqrt{256c_2^2 + 9}(2\gamma_1 + 1) + \sqrt{\beta_2^2 \left( -(64c_2^2 + 9)^2\right) \left( 256c_2^2 + 9\right)}}{8\beta_2^2 \left( 64c_2^2 + 9\right)} \right\},$$

which are complex.

For K2: Y1 is given

$$Y1 = \left\{ y = \frac{\sqrt{256c_2^2 + 9}\left(\sqrt{64c_2^2 + 9} + 6\gamma_1 + 3\right)}{8\beta_2\sqrt{64c_2^2 + 9}}, y = \frac{\sqrt{256c_2^2 + 9}\left(\sqrt{64c_2^2 + 9} + 6\gamma_1 + 3\right)}{8\beta_2\sqrt{64c_2^2 + 9}} \right\},$$

which gives only one element

For K3: Y1 is given by

$$Y1 = \left\{ y = -\frac{\sqrt{256c_2^2 + 9}\left(\sqrt{64c_2^2 + 9} - 6\gamma_1 - 3\right)}{8\beta_2\sqrt{64c_2^2 + 9}}, y = -\frac{\sqrt{256c_2^2 + 9}\left(\sqrt{64c_2^2 + 9} - 6\gamma_1 - 3\right)}{8\beta_2\sqrt{64c_2^2 + 9}} \right\},$$

which gives only one element

This provided no limit cycle for the piecewise differential system (8)-(11) in this subcase.

Subcase 2.2: Consider the set  $u_2$  of (41). Working as in Subcase 2.1. Again this provided no limit cycles. Case 3: Consider the set  $s_3$  of (36). Solving the third and the sixth equation of (35) we get the following set of real solutions  $\{b_2=3b_1/16,\ \beta_1=0\}$  for which the condition (14) is verified (See supplementary section **5.40**).

Solving the first equation of (35) we obtain one of the following sets of real solutions (See supplementary section **5.41**)

$$u_1 = \{a_2 = 3a_1/16\}$$
 and  $u_2 = \{\gamma_1 = -1/2\},$  (44)

for which the condition (14) is verified. For any of these solutions we have now a continuous piecewise differential systems (8)-(11).

**Subcase 3.1:** Consider the set  $u_1$  of (44). We shall solve the fourth equation of (35) which now is

$$\alpha_2 b_1 \left( 256 \left( 2\alpha_2 \gamma_1 + \alpha_2 \right)^2 - 9\alpha_1^2 \left( \gamma_1^2 + \gamma_1 + 1 \right) \right) = 0.$$

Since  $b_1 \neq 0$  and  $\alpha_2 \neq 0$  (because  $\beta_1 = \beta_2 = 0$ ), this equation has two solutions

$$\gamma_1^{\mp} = \frac{-9\alpha_1^2 + 1024\alpha_2^2 \mp 3\sqrt{3072\alpha_1^2\alpha_2^2 - 27\alpha_1^4}}{18\alpha_1^2 - 2048\alpha_2^2}.$$

**Subcase 3.1.1:** For  $\gamma_1^-$  we have a continuous piecewise differential systems (8)-(11). We solve the algebraic system (15). The first two equations become

$$\frac{\left(3\alpha_{1}-32\alpha_{2}\right)\left(3\alpha_{1}+32\alpha_{2}\right)b_{1}\left(y_{1}-y_{2}\right)\left(3b_{1}y_{1}+3b_{1}y_{2}+32c_{2}\right)}{9\sqrt{3}\sqrt{-\alpha_{1}^{2}\left(9\alpha_{1}^{2}-1024\alpha_{2}^{2}\right)}}=0,$$

$$\frac{(3\alpha_1 - 32\alpha_2)^2 (3\alpha_1 + 32\alpha_2)^2 b_1 (y_1 - y_2) (3b_1 y_1 + 3b_1 y_2 + 32c_2)}{15925248\alpha_2^4} = 0.$$

From these equations we get  $y_1 = y_2$  or  $y_1 = -\frac{32c_2}{3b_1} - y_2$ . Then this provided a continuum of periodic orbits and then no limit cycles.

**Subcase 3.1.2:** For  $\gamma_1^+$ . We again have a continuous piecewise differential systems (8)-(11). We solve the algebraic system (15) its two first equations become

$$\frac{\left(3\alpha_{1}-32\alpha_{2}\right)\left(3\alpha_{1}+32\alpha_{2}\right)b_{1}\left(y_{1}-y_{2}\right)\left(3b_{1}y_{1}+3b_{1}y_{2}+32c_{2}\right)}{9\sqrt{3}\sqrt{-\alpha_{1}^{2}\left(9\alpha_{1}^{2}-1024\alpha_{2}^{2}\right)}}=0,$$

$$\frac{\left(3\alpha_{1}-32\alpha_{2}\right)^{2}\left(3\alpha_{1}+32\alpha_{2}\right)^{2}b_{1}\left(y_{1}-y_{2}\right)\left(3b_{1}y_{1}+3b_{1}y_{2}+32c_{2}\right)}{15925248\alpha_{2}^{4}}=0.$$

From these equations we get  $y_1 = y_2$  or  $y_1 = -\frac{32c_2}{3b_1} - y_2$ . Then this provided a continuum of periodic orbits and then no limit cycles.

**Subcase 3.2:** Consider the set  $u_2$  of (41). Then the fourth equation of (35) becomes  $-27\alpha_1\alpha_2b_1 = 0$ . This equation has  $\alpha_1 = 0$ ,  $\alpha_2 = 0$  or  $b_1 = 0$  but all these solutions are not allowed because they contradict (14). Then in this subcase there are no continuous piecewise differential systems (8)-(11).

#### 4. Conclusion

First we have studied the planar continuous piecewise differential systems formed by a quadratic isochronous center and an isochronous linear center separated by the straight line x = 0, and we have proved that they cannot neither crossing periodic orbits, nor limit cycles, see Theorem 1.

Second we study the crossing periodic orbits and limit cycles of the planar continuous piecewise differential systems separated by the straight line x=0 having in x>0 the quadratic isochronous center (8), and in x<0 an arbitrary quadratic isochronous center, i.e. one of the systems (8), (9), (10) or (11). We remark that these last four quadratic polynomial differential systems are all the quadratic polynomial differential systems having an isochronous center. For these four families of continuous piecewise differential systems the maximum number of crossing limit cycles is one, and there are examples having one crossing limit cycles. See Theorem 2.

In short for the eight different families of planar continuous piecewise differential systems here studied we have proved the extension of the 16th Hilbert problem to them.

#### Acknowledgments

The first author is partially supported by the university Mohammed El Bachir El Ibrahimi, Bordj Bou Arreridi, Algerian Ministry of Higher Education and Scientific Research and Direction Générale de la Recherche Scientifique et du Développement Technologique, DGRSDT. MESRS Algeria, and Research project number: PRFU C00L03UN190120180007.

The second author is partially supported by the Ministerio de Ciencia, Innovación y Universidades, Agencia Estatal de Investigación grants MTM2016-77278-P (FEDER) and PID2019-104658GB-I00 (FEDER), the Agència de Gestió d'Ajuts Universitaris i de Recerca grant 2017SGR1617, and the H2020 European Research Council grant MSCA-RISE-2017-777911.

The third author is partially supported by the university Mohammed El Bachir El Ibrahimi, Bordj Bou Arreridi, Algerian Ministry of Higher Education and Scientific Research.

#### References

- Andronov, A. A., Vitt, A. A. & Khaikin, S. E. [1966] "Theory of oscillators", Translated from the Russian by F. Immirzi; translation edited and abridged by W. Fishwick (Pergamon Press, Oxford).
- di Bernardo, M., Budd, C. J., Champneys, A. R. & Kowalczyk, P. [2008] "Piecewise-smooth dynamical systems", Applied Mathematical Sciences, Vol. 163 (Springer-Verlag London Ltd., London), theory and applications.
- Dulac, H. [1908] "Détermination et integration d'une certaine classe d'équations différentielle ayant par point singulier un centre", Bull. Sci. Math. Sér. (2) 32, 230–252.
- Hilbert, D. [1900] "Mathematische Probleme", Lecture, Second Internat. Congr. Math.8, 437–479; Bull. (New Series) Amer. Math. Soc. 37 (2000), 407–436.
- Huygens, C. "Horologium Oscillatorium", translated by Ian Bruce (July 2007), (PDF). 17thcenturymaths.com. Retrieved 2009-03-01.
- Ilyashenko, Y. [2002] "Centennial history of Hilbert's 16th problem", Bull. (New Series) Amer. Math. Soc. **39**, 301–354.
- Li, J. [2003] "Hilbert's 16th problem and bifurcations of planar polynomial vector fields", Internat. J. Bifur. Chaos Appl. Sci. Engrg. 13, 47–106.
- Llibre, J., Novaes, D. D. & Teixeira, M. A. [2015] "Maximum number of limit cycles for certain piecewise linear dynamical systems", Nonlinear Dyn. 82, 1159–1175.
- Llibre, J. & Teixeira, M. A. [2018] "Piecewise linear differential systems with only centers can create limit cycles?", Nonlinear Dyn. 91 (2018), 249–255.
- Li, J. [1964] "Behavior of the periodic of solutions of certain plane autonomous systems near centers", Contributions to Differential Equations 3, 21–36.
- Poincaré, H. [1881] "Mémoire sur les courbes définies par les équations différentielles", Journal de Mathématiques 37, 375–422; Oeuvres de Henri Poincaré, vol. I, Gauthier-Villars, Paris, 1951, pp
- Poincaré, H. [1928] "Sur les courbes définies par une équation différentielle", Oevres complètes 1.
- Simpson, D. J. W. [2010] "Bifurcations in piecewise-smooth continuous systems", World Scientific Series on Nonlinear Science A 69.

#### 5. SUPPLEMENTARY INFORMATION FOR REVIEW ONLY

#### 5.1. **SECTION**

All real solutions

$$\begin{split} s_1 &= \{a_2 = 0, b_2 = 0, c_2 = -1/2\}, \\ s_2 &= \{b_1 = 0, b_2 = 0, c_1 = \frac{-\sqrt{(2a_1c_2 + a_1)^2 + 4a_2\left(a_2c_2^2 + a_2c_2\right) + 2a_1c_2 + a_1}}{\frac{2a_2}{2a_2}}\}, \\ s_3 &= \{b_1 = 0, b_2 = 0, c_1 = \frac{\sqrt{(2a_1c_2 + a_1)^2 + 4a_2\left(a_2c_2^2 + a_2c_2\right) + 2a_1c_2 + a_1}}{\frac{2a_2}{2a_2}}\}, \\ s_4 &= \{a_1 = 0, a_2 = 0, b_1 = 0, b_2 = 0\}, \\ s_5 &= \{a_2 = 0, b_1 = 0, b_2 = 0, c_1 = 0\}, \\ s_6 &= \{a_2 = 0, b_1 = 0, b_2 = 0, c_2 = -1/2\} \text{ and } \\ s_7 &= \{\alpha = 0, a_1 = 0, a_2 = 0, b_2 = 0, c_1 = 0\}. \end{split}$$

# 5.2. **SECTION**

The algebraic system has the following real solutions

$$\begin{split} s_1 &= \{b_1 = 0, b_2 = 0, c_2 = \frac{c_1(a_2c_1 - a_1)}{a_1c_1 + a_2}\}, \\ s_2 &= \{a_1 = 0, a_2 = 0, b_1 = 0, b_2 = 0\}, \\ s_3 &= \{a_2 = 0, b_1 = 0, b_2 = 0, c_1 = 0\}, \\ s_4 &= \{\alpha = \frac{4a_1^2c_1^2 + 8a_2a_1c_1 + a_1^2\omega^2 + 4a_2^2}{4a_1b_2}, \beta = \frac{a_1c_1 + a_2}{a_1}, \gamma = \frac{-a_2c_1^2 + a_1c_1 + a_1c_2c_1 + a_2c_2}{a_1b_2}, \delta = \frac{c_1^2 - c_2}{a_1}, b_1 = 0\} \text{ and } \\ s_5 &= \{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = 0, c_2 = c_1^2\}. \end{split}$$

#### 5.3. SECTION

The algebraic system has the following real solutions

```
s_1 = \{b_1 = 0, b_2 = 0, c_2 = \frac{c_1(4a_2c_1 + 3a_1)}{16a_1c_1 - 3a_2}\},
s_2 = \{a_2 = 0, b_2 = 0, c_2 = 3/16\},
s_3 = \{a_1 = 0, a_2 = 0, b_1 = 0, b_2 = 0\},
s_4 = \{a_2 = 0, b_1 = 0, b_2 = 0, c_1 = 0\},
s_5 = \{a_2 = 0, b_2 = 0, c_1 = 0, c_2 = 3/16\},
s_6 = \{\alpha = \frac{1024a_1^2c_1^2 - 384a_2a_1c_1 + 9a_1^2\omega^2 + 36a_2^2}{36a_1b_2}, \beta = \frac{3a_2 - 16a_1c_1}{3a_1}, \gamma = \frac{4a_2c_1^2 + 3a_1c_1 - 16a_1c_2c_1 + 3a_2c_2}{3a_1b_2}, \delta = \frac{-4c_1^2 - 3c_2}{3a_1}, b_1 = 0\},
s_7 = \{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = 0, c_2 = -4c_1^2/3\},
s_8 = \{\alpha = 0, a_1 = 0, a_2 = 0, b_2 = 0, c_1 = 0\} \text{ and }
s_9 = \{a_1 = 0, a_2 = 0, b_2 = 0, c_1 = 0, c_2 = 3/16\}.
```

#### 5.4. **SECTION**

The algebraic system has the following real solutions

$$\begin{split} s_1 &= \left\{a_2 = 0, b_2 = 0, c_2 = -3/8\right\}, \\ s_2 &= \left\{a_1 = 0, a_2 = 0, b_2 = 0, c_2 = -3/8\right\}, \\ s_3 &= \left\{a_1 = 0, a_2 = 0, b_1 = 0, b_2 = 0\right\}, \\ s_4 &= \left\{a_2 = 0, b_1 = 0, b_2 = 0, c_1 = 0\right\}, \\ s_5 &= \left\{a_2 = 0, b_1 = 0, b_2 = 0, c_2 = -3/8\right\}, \\ s_6 &= \left\{\alpha = 0, a_1 = 0, a_2 = 0, b_2 = 0, c_1 = 0\right\}, \\ s_7 &= \left\{b_1 = 0, b_2 = 0, c_1 = \frac{-\sqrt{(8a_1c_2 + 3a_1)^2 + 64a_2(4a_2c_2^2 + 3a_2c_2) + 8a_1c_2 + 3a_1}}{32a_2}\right\}, \\ s_8 &= \left\{b_1 = 0, b_2 = 0, c_1 = \frac{\sqrt{(8a_1c_2 + 3a_1)^2 + 64a_2(4a_2c_2^2 + 3a_2c_2) + 8a_1c_2 + 3a_1}}{32a_2}\right\}, \\ s_9 &= \left\{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = -b_2/\sqrt{2}, c_1 = (-\sqrt{288c_2^2 + 216c_2 + 9/2} - 4\sqrt{2}c_2 - 3/\sqrt{2})/32\right\}, \\ s_{10} &= \left\{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = -b_2/\sqrt{2}, c_1 = (\sqrt{288c_2^2 + 216c_2 + 9/2} - 4\sqrt{2}c_2 - 3/\sqrt{2})/32\right\}, \end{split}$$

 $s_{11} = \{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = b_2/\sqrt{2}, c_1 = (-\sqrt{288c_2^2 + 216c_2 + 9/2} + 4\sqrt{2}c_2 + 3/\sqrt{2})/32\}$  and  $s_{12} = \{\alpha = 0, a_1 = 0, a_2 = 0, b_1 = b_2/\sqrt{2}, c_1 = (\sqrt{288c_2^2 + 216c_2 + 9/2} + 4\sqrt{2}c_2 + 3/\sqrt{2})/32\}.$ 

#### 5.5. **SECTION**

$$\begin{aligned} d_1 &= \{a_2 = 0, \alpha_2 = 0\}, \\ d_2 &= \{b_2 = 0, \beta_2 = 0\}, \\ d_3 &= \{\alpha_2 = 0, \beta_2 = 0\}, \\ d_4 &= \{b_1 = \frac{-2a_2\beta_2b_2 - \alpha_2\beta_2^2 + \alpha_2b_2^2}{2(\alpha_2b_2 - a_2\beta_2)}\}. \end{aligned}$$

#### 5.6. **SECTION**

All real solutions

All real solutions  $r_1 = \{b_1 = \frac{2a_2\beta_2b_2+\alpha_2\beta_2^2-\alpha_2b_2^2}{2a_2\beta_2-2\alpha_2b_2}, \ \alpha_1 = 0\},$   $r_2 = \{b_2 = 0, \ \beta_2 = 0\},$   $r_3 = \{\alpha_1 = 0, \ \beta_1 = 0, \ \gamma_1 = -1/2\},$   $r_4 = \{a_2 = 0, \ \alpha_1 = 0, \ \alpha_2 = 0\},$   $r_5 = \{b_1 = b_2/2, \ \beta_2 = 0, \ \gamma_2 = -1/2\},$   $r_6 = \{b_1 = b_2/2, \ \alpha_1 = 0, \ \beta_2 = 0\},$   $r_7 = \{\alpha_1 = 0, \ \alpha_2 = 0, \ \beta_2 = 0\},$   $r_9 = \{\beta_1 = 0, \ \beta_2 = 0, \ \gamma_2 = \frac{2\alpha_2b_1(2\gamma_1+1)-b_2(2\alpha_2\gamma_1+\alpha_1+\alpha_2)}{2\alpha_2b_2}\},$ 

$$r_{10} = \{ \beta_1 = \frac{\alpha_1 \beta_2 (b_2^2 + \beta_2^2)}{2a_2 (b_2 - b_1) \beta_2 + \alpha_2 \beta_2^2 + \alpha_2 (2b_1 - b_2) b_2},$$

$$\gamma_2 = \frac{2b_2 (2\gamma_1 + 1) (a_2 \beta_2 + \alpha_2 b_1) + \beta_2 (\beta_2 (2\alpha_2 \gamma_1 - \alpha_1 + \alpha_2) - 2a_2 (2b_1 \gamma_1 + b_1)) + b_2^2 (-(2\alpha_2 \gamma_1 + \alpha_1 + \alpha_2))}{2a_2 (b_2^2 + b_2^2)} \}.$$

 $2\alpha_1(b_2^2+\beta_2^2)$ 

#### 5.7. SECTION

All real solutions

$$\begin{split} s_1 &= \{a_2 = \alpha_2 b_2/\beta_2, \ \alpha_1 = -\sqrt{\alpha_2^2(-b_1^2 + b_2^2 + \beta_2^2)}/\beta_2\}, \\ s_2 &= \{a_2 = \alpha_2 b_2/\beta_2, \ \alpha_1 = \sqrt{\alpha_2^2(-b_1^2 + b_2^2 + \beta_2^2)}/\beta_2\}, \\ s_3 &= \{a_2 = \frac{\alpha_2 \beta_2^2 - \alpha_2 b_2^2 + 2\alpha_2 b_1 b_2}{2b_1 \beta_2 - 2b_2 \beta_2}, \ \alpha_1 = 0\}, \\ s_4 &= \{b_1 = b_2, \ \alpha_1 = -\alpha_2\}, \\ s_5 &= \{b_1 = b_2, \ \alpha_1 = \alpha_2\}, \\ s_6 &= \{b_2 = 0, \ \alpha_1 = 0\}, \\ s_7 &= \{b_2 = 0, \ \beta_2 = 0\}, \\ s_8 &= \{b_1 = b_2/2, \ \beta_2 = 0\}, \\ s_9 &= \{b_1 = b_2, \ \beta_2 = 0\}, \\ s_9 &= \{b_1 = b_2, \ \beta_2 = 0\}, \\ s_{10} &= \{b_2 = 0, \ \beta_2 = 0\}, \\ s_{11} &= \{\alpha_2 = 0, \ \beta_2 = 0\}, \\ s_{12} &= \{\beta_2 = 0, \ \gamma_1 = -1/2\}, \\ s_{13} &= \{\alpha_1 = 0, \ \gamma_1 = -1/2\}, \\ s_{14} &= \{a_2 = 0, \ b_2 = 0, \ \alpha_1 = \sqrt{\alpha_2^2(\beta_2^2 - b_1^2)/\beta_2}\}, \\ s_{15} &= \{a_2 = 0, \ \alpha_2 = 0, \ \alpha_1 = 0, \ \alpha_2 = 0\} \text{ and } \\ s_{17} &= \{\alpha_1 = 0, \ \alpha_2 = 0, \ \gamma_1 = -1/2\}. \end{split}$$

#### 5.8. **SECTION**

All real solutions

$$r_1 = \{\beta_1 = 0\},\$$
  
 $r_2 = \{a_2 = 0, \ \alpha_2 = 0\},\$ 

 $r_{3} = \{b_{2} = 0, \ \beta_{2} = 0\},\$   $r_{4} = \{\alpha_{2} = 0, \ \beta_{2} = 0\} \text{ and }$   $r_{5} = \{a_{1} = \frac{4a_{2}\alpha_{2}b_{2}\beta_{2}^{3} + 2\beta_{2}^{2}(2a_{2}^{2}(b_{2}^{2} + \beta_{1}^{2}) - \alpha_{2}^{2}b_{2}^{2}) - 4a_{2}\alpha_{2}b_{2}\beta_{2}(b_{2}^{2} + 2\beta_{1}^{2}) + \alpha_{2}^{2}\beta_{2}^{4} + \alpha_{2}^{2}b_{2}^{2}(b_{2}^{2} + 4\beta_{1}^{2})}{4\beta_{2}(b_{2}^{2} + \beta_{2}^{2})(a_{2}\beta_{2} - \alpha_{2}b_{2})}\}$ 

#### 5.9. **SECTION**

All real solutions  $s_1 = \{ \gamma_2 = \frac{2a_2b_2(2\beta_2\gamma_1 - \beta_1 + \beta_2) + \alpha_2\beta_2(2\beta_2\gamma_1 - 2\beta_1 + \beta_2) + 4a_2\beta_1\beta_2(c_1 - c_2) + b_2^2(-(2\alpha_2\gamma_1 + \alpha_2)) + 4\alpha_2\beta_1b_2(c_2 - c_1)}{4\beta_1(a_2b_2 + \alpha_2\beta_2)} \},$   $s_2 = \{ a_2 = -\alpha_2\beta_2/b_2, \ c_2 = \frac{2b_2\gamma_1 + b_2 + 4\beta_1c_1}{4\beta_1} \},$   $s_3 = \{ a_2 = 0, \ \alpha_2 = 0 \},$   $s_4 = \{ a_2 = \frac{\alpha_2(b_2 - \beta_2)(b_2 + \beta_2)}{2b_2\beta_2}, \ \beta_1 = 0 \},$   $s_5 = \{ \beta_1 = 0, \ \gamma_1 = -1/2 \},$   $s_6 = \{ b_2 = 0, \ \beta_2 = 0 \},$   $s_7 = \{ a_2 = 0, \ b_2 = 0, \ \alpha_2 = 0 \},$   $s_8 = \{ b_2 = 0, \ c_2 = c_1, \ \alpha_2 = 0 \},$   $s_9 = \{ b_2 = 0, \ \beta_1 = 0, \ \gamma_1 = -1/2 \} \text{ and }$   $s_{10} = \{ b_2 = 0, \ \beta_1 = 0, \ \beta_2 = 0 \}.$ 

# 5.10. **SECTION**

```
s_1 = \{a_1 = \frac{\alpha_1 \left(c_1^2 - \gamma_1 (\gamma_1 + 1)\right)}{2\gamma_1 c_1 + c_1}, \ b_1 = 0\},\
s_2 = \{a_2 = \frac{\alpha_2 \left(c_2^2 - \gamma_2 (\gamma_2 + 1)\right)}{2\gamma_2 c_2 + c_2}, \ b_2 = 0\},\
s_3 = \{b_1 = 0, b_2 = 0\},\
s_4 = \{b_2 = 0, \ \alpha_1 = 0\},\
s_5 = \{\alpha_1 = 0, \ \alpha_2 = 0\},\
s_6 = \{\alpha_1 = 0, \ \gamma_1 = -1/2\},\
s_7 = \{b_1 = 0, \ \alpha_2 = 0\},\
s_8 = \{\alpha_1 = 0, \ \alpha_2 = 0\},\
s_9 = \{\alpha_2 = 0, \ \gamma_2 = -1/2\},\
s_{10} = \{b_1 = 0, c_1 = 0, \gamma_1 = -1\},\
s_{11} = \{b_1 = 0, c_1 = 0, \gamma_1 = 0\},\
s_{12} = \{b_2 = 0, c_2 = 0, \gamma_2 = -1\},\
s_{13} = \{b_2 = 0, c_2 = 0, \gamma_2 = 0\},\
s_{14} = \{b_1 = 0, c_1 = 0, \alpha_1 = 0\},\
s_{15} = \{b_1 = 0, \ \alpha_1 = 0, \ \gamma_1 = -1/2\},\
s_{16} = \{b_1 = b_2, \ \alpha_1 = 0, \ \gamma_1 = -1/2\},\
s_{17} = \{b_1 = 0, b_2 = 0, \alpha_1 = 0\},\
s_{18} = \{b_1 = 0, \ \alpha_1 = 0, \ \alpha_2 = 0\},\
s_{19} = \{b_1 = b_2, \ \alpha_2 = 0, \ \gamma_2 = -1/2\},\
s_{20} = \{b_1 = 0, b_2 = 0, \alpha_2 = 0\},\
s_{21} = \{b_2 = 0, c_2 = 0, \alpha_2 = 0\},\
s_{22} = \{b_2 = 0, \ \alpha_2 = 0, \ \gamma_2 = -1/2\},\
s_{23} = \{b_1 = b_2, \ \alpha_1 = 0, \ \alpha_2 = 0\},\
s_{24} = \{b_1 = b_2, \ c_1 = c_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\},\
s_{25} = \left\{ a_2 = \frac{\alpha_2(2a_1\gamma_1 + a_1 + 2\alpha_1c_2)}{2\alpha_1\gamma_2 + \alpha_1} - \frac{2\alpha_1c_2}{2\gamma_1 + 1}, \ b_1 = 0, \ b_2 = 0, \ c_1 = \frac{\alpha_1c_2(2\gamma_2 + 1)}{2\alpha_2\gamma_1 + \alpha_2} \right\},
s_{26} = \left\{ a_1 = 0, \ b_1 = 0, \ c_1 = 0, \ \alpha_1 = 0 \right\},
s_{27} = \{b_1 = 0, b_2 = 0, \alpha_1 = 0, \gamma_1 = -1/2\},\
s_{28} = \{b_1 = 0, b_2 = 0, \alpha_2 = 0, \gamma_2 = -1/2\},\
s_{29} = \{a_2 = 0, b_2 = 0, c_2 = 0, \alpha_2 = 0\},\
```

 $s_{30} = \{a_2 = \frac{a_1 \alpha_2 (2\gamma_1 + 1)}{2\alpha_1 \gamma_2 + \alpha_1}, \ b_1 = 0, b_2 = 0, \ c_1 = 0, c_2 = 0\},\$  $s_{31} = \{a_2 = -\frac{2\alpha_2 c_1}{2\gamma_2 + 1}, b_1 = 0, b_2 = 0, c_2 = 0, \gamma_1 = -1/2\},\$  $s_{32} = \{a_1 = -\frac{2\alpha_1 c_2}{2\gamma_1 + 1}, b_1 = 0, b_2 = 0, c_1 = 0, \gamma_2 = -1/2\},\$  $s_{33} = \{b_1 = 0, \ b_2 = 0, \ c_1 = c_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\},\$  $s_{34} = \{a_1 = 0, b_1 = 0, b_2 = 0, c_1 = 0, \alpha_1 = 0\},\$  $s_{35} = \{a_2 = a_1, b_1 = b_2, c_1 = c_2, \alpha_1 = -\alpha_2, \gamma_1 = -\gamma_2 - 1\},\$  $s_{38} = \{a_2 = a_1, b_1 = b_2, c_1 = c_2, \alpha_1 = \alpha_2, \gamma_1 = \gamma_2\},\$  $s_{39} = \{b_1 = b_2, c_1 = c_2, \alpha_1 = \alpha_2, \gamma_1 = -1/2, \gamma_2 = -1/2\},\$   $s_{40} = \{a_2 = \frac{2a_1\gamma_1 + a_1 + 2\alpha_2c_2}{2\gamma_2 + 1} - \frac{2\alpha_2c_2}{2\gamma_1 + 1}, b_1 = 0, b_2 = 0, c_1 = \frac{2\gamma_2c_2 + c_2}{2\gamma_1 + 1}, \alpha_1 = \alpha_2\},\$  $s_{41} = \{a_2 = 0, b_1 = 0, b_2 = 0, c_2 = 0, \alpha_2 = 0\},\$  $s_{42} = \{ a_2 = -\frac{2a_1\gamma_1 + a_1}{2\gamma_2 + 1}, \ b_1 = 0, \ b_2 = 0, \ c_1 = 0, \ c_2 = 0, \ \alpha_1 = -\alpha_2 \},$  $s_{43} = \{a_2 = -\frac{2\alpha_2 c_1}{2\gamma_2 + 1}\}, \ b_1 = 0, \ b_2 = 0, \ c_2 = 0, \ \alpha_1 = -\alpha_2, \ \gamma_1 = -1/2\},$  $s_{44} = \{a_1 = \frac{2\alpha_2c_2}{2\gamma_1+1}, b_1 = 0, b_2 = 0, c_1 = 0, \alpha_1 = -\alpha_2, \gamma_2 = -1/2\},\$  $s_{45} = \{b_1 = 0, b_2 = 0, c_1 = c_2, \alpha_1 = -\alpha_2, \gamma_1 = -1/2, \gamma_2 = -1/2\},\$  $s_{46} = \{a_1 = 0, b_2 = 0, c_1 = c_2, \alpha_1 = -\alpha_2, \gamma_1 = -1/2, \gamma_2 = -1/2\}$   $s_{46} = \{a_2 = \frac{2a_1\gamma_1 + a_1}{2\gamma_2 + 1}, b_1 = 0, b_2 = 0, c_1 = 0, c_2 = 0, \alpha_1 = \alpha_2\},$   $s_{47} = \{a_2 = -\frac{2\alpha_2c_1}{2\gamma_2 + 1}, b_1 = 0, b_2 = 0, c_2 = 0, \alpha_1 = \alpha_2, \gamma_1 = -1/2\},$  $s_{48} = \{a_1 = -\frac{2\alpha_2 c_2}{2\gamma_1 + 1}, b_1 = 0, b_2 = 0, c_1 = 0, \alpha_1 = \alpha_2, \gamma_2 = -1/2\},\$  $s_{49} = \{b_1 = 0, \ b_2 = 0, \ c_1 = c_2, \ \alpha_1 = \alpha_2, \ \gamma_1 = -1/2, \ \gamma_2 = -1/2\}.$ 

# 5.11. **SECTION**

All real solutions are  $r_1 = \{ \alpha_1 = \frac{a_2(3b_1 + 8b_2)\beta_1\beta_2 - \alpha_2b_2(3b_1 + 2b_2)\beta_1}{6b_2^2\beta_2} \},$   $r_2 = \{ b_1 = 0, \ b_2 = 0 \},$   $r_3 = \{ b_2 = 0, \ \beta_1 = 0 \},$   $r_4 = \{ b_2 = 0, \ \beta_2 = 0 \},$   $r_5 = \{ \beta_1 = 0, \ \beta_2 = 0 \},$   $r_6 = \{ b_1 = -2b_2/3, \ \beta_2 = 0 \},$   $r_7 = \{ \alpha_2 = 0, \ \beta_2 = 0 \} \text{ and }$   $r_8 = \{ a_2 = 0, \ b_2 = 0 \}.$ 

#### 5.12. **SECTION**

All real solutions are  $s_1 = \{ \gamma_2 = \frac{3b_2^2(8\beta_2\gamma_1 + \beta_1 + 4\beta_2) - 8\beta_1\beta_2b_2c_2 + 3\beta_1\beta_2^2}{16b_2^2\beta_1} \},$   $s_2 = \{ b_2 = 0, \ \beta_1 = 0 \},$   $s_3 = \{ b_2 = 0, \ \beta_2 = 0 \},$   $s_4 = \{ \beta_1 = 0, \ \gamma_1 = -1/2 \} \quad \text{and}$   $s_5 = \{ \beta_1 = 0, \ \beta_2 = 0 \}.$ 

#### 5.13. **SECTION**

All sets of real solutions  $v_1 = \{\beta_2 = \frac{b_2(8b_2\gamma_1 + b_1(6\gamma_1 + 3) + 4b_2 - 6\beta_1c_1 - 8\beta_1c_2)}{3\beta_1}\},$   $v_2 = \{b_2 = 0, \ \beta_1 = 0\},$   $v_3 = \{b_1 = -4b_2/3, \ \beta_1 = 0\}$  and  $v_4 = \{\beta_1 = 0, \ \gamma_1 = -1/2\}.$ 

#### 5.14. **SECTION**

```
All sets of real solutions \begin{aligned} w_1 &= \{c_2 = \frac{(15b_1 + 56b_2)\beta_1(2\gamma_1 + 1) - \frac{\sqrt{3}S}{b_1^2 + \beta_1^2} - 30\beta_1^2 c_1}{112\beta_1^2} \}, \\ w_2 &= \{c_2 = \frac{\sqrt{3}S + \beta_1(b_1^2 + \beta_1^2)(15b_1(2\gamma_1 + 1) + 56b_2(2\gamma_1 + 1) - 30\beta_1 c_1)}{112\beta_1^2(b_1^2 + \beta_1^2)} \}, \\ w_3 &= \{\alpha_2 = \frac{a_2(8b_2\gamma_1 + b_1(6\gamma_1 + 3) + 4b_2 - 6\beta_1 c_1 - 8\beta_1 c_2)}{3\beta_1} \}, \\ w_4 &= \{a_2 = 0, \ \beta_1 = 0\}, \\ w_5 &= \{b_1 = 0, \ \beta_1 = 0\}, \\ w_6 &= \{b_2 = -3b_1/4, \ \beta_1 = 0\}, \\ w_7 &= \{b_2 = -3b_1/16, \ \beta_1 = 0\} \text{ and } \\ w_8 &= \{\beta_1 = 0, \ \gamma_1 = -1/2\}. \end{aligned} whith S = \beta_1^2(b_1^2 + \beta_1^2)(36\beta_1b_1^3c_1(2\gamma_1 + 1) + b_1^2(448(2b_2\gamma_1 + b_2)^2 - 3\beta_1^2(12c_1^2 + 12\gamma_1(\gamma_1 + 1) + 31)) + 4\beta_1b_1c_1(2\gamma_1 + 1)(9\beta_1^2 - 448b_2^2) + 448b_2^2\beta_1^2(4c_1^2 + 1) - 9b_1^4(2\gamma_1 + 1)^2 - 12\beta_1^4(3c_1^2 + 7)). \end{aligned}
```

#### 5.15. **SECTION**

The polynomial of degree two of the Subcase 1.1 in the proof of statement (c) of Theorem 2 is  $\begin{matrix} 648c_1^3\beta_1^8 + 19656c_1\beta_1^8 + 1296c_1^3\gamma_1\beta_1^8 + 39312c_1\gamma_1\beta_1^8 - 15120b_2c_1^4\beta_1^7 - 972b_1c_1^2\beta_1^7 - 504b_2c_1^2\beta_1^7 - 3888b_1c_1^2\gamma_1^2\beta_1^7 - 15120b_2c_1^2\gamma_1^2\beta_1^7 \\ 39312b_1\gamma_1^2\beta_1^7 + 7056b_2\gamma_1^2\beta_1^7 - 9828b_1\beta_1^7 + 3528b_2\beta_1^7 - 3888b_1c_1^2\gamma_1\beta_1^7 - 15120b_2c_1^2\gamma_1\beta_1^7 - 39312b_1\gamma_1\beta_1^7 + 7056b_2\gamma_1\beta_1^7 + 1296b_1^2c_1^3\beta_1^6 \\ 334656b_2^2c_1^3\beta_1^6 + 30240b_1b_2c_1^3\beta_1^6 + 3888b_1^2c_1\gamma_1^3\beta_1^6 + 30240b_1b_2c_1\gamma_1^3\beta_1^6 + 5832b_1^2c_1\gamma_1^2\beta_1^6 + 45360b_1b_2c_1\gamma_1^2\beta_1^6 + 39798b_1^2c_1\beta_1^6 \end{matrix}$  $\begin{array}{l} 33640b_{2}^{2}(1\beta_{1}^{6}+30340b_{2}^{2}(1\beta_{1}^{6}+30340b_{2}^{2}(1\beta_{1}^{6}+30340b_{2}^{2}(1\beta_{1}^{6}+31540b_{2}^{2}(1\gamma_{1}\beta_{1}^{6}+61632b_{2}^{2}(2\gamma_{1}\beta_{1}^{6}+6128b_{1}b_{2}c_{1}\gamma_{1}\beta_{1}^{6}-167328b_{2}^{2}c_{1}\gamma_{1}\beta_{1}^{6}+61618b_{1}b_{2}c_{1}\gamma_{1}\beta_{1}^{6}-150528b_{2}^{3}c_{1}^{4}\beta_{1}^{5}-15120b_{1}^{4}b_{2}c_{1}^$  $250992b_1^4b_2^2c_1\beta_1^2 + 11340b_1^5b_2c_1\beta_1^2 + 1494\sqrt{3}\sqrt{R_1}b_1^2\gamma_1\beta_1^2 + 1904\sqrt{3}\sqrt{R_1}b_2^2\gamma_1\beta_1^2 + 1904\sqrt{3}\sqrt{R_1$  $\frac{2664\sqrt{3}\sqrt{R_1}b_1^2c_1^2\gamma_1\beta_1^2+7616\sqrt{3}\sqrt{R_1}b_2^2c_1^2\gamma_1\beta_1^2+2916b_1^6c_1\gamma_1\beta_1^2+677376b_1^3b_2^2c_1\gamma_1\beta_1^2-1505952b_1^4b_2^2c_1\gamma_1\beta_1^2+68040b_1^5b_2c_1\gamma_1\beta_1^2-81b_1^2\beta_1-1296b_1^2\gamma_1^4\beta_1-301056b_1^4b_2^3\gamma_1^4\beta_1+669312b_1^5b_2^2\gamma_1^4\beta_1-30240b_1^6b_2\gamma_1^4\beta_1-18816b_1^4b_2^3\beta_1-2592b_1^7\gamma_1^3\beta_1-602112b_1^4b_2^3\gamma_1^3\beta_1+138624b_1^5b_2^2\gamma_1^3\beta_1-60480b_1^6b_2\gamma_1^3\beta_1+41832b_1^5b_2^2\beta_1-1944b_1^7\gamma_1^2\beta_1-451584b_1^4b_2^3\gamma_1^2\beta_1+1003968b_1^5b_2^2\gamma_1^2\beta_1-45360b_1^6b_2\gamma_1^2\beta_1+7392\sqrt{3}\sqrt{R_1}b_1^2b_2c_1\gamma_1^2\beta_1-5328\sqrt{3}b_1^3c_1\gamma_1^2\sqrt{R_1}\beta_1-15232\sqrt{3}b_1b_2^2c_1\gamma_1^2\sqrt{R_1}\beta_1-1332\sqrt{3}b_1^3c_1\gamma_1\sqrt{R_1}\beta_1-3808\sqrt{3}b_1b_2^2c_1\sqrt{R_1}\beta_1-1332\sqrt{3}b_1b_2^2c_1\gamma_1^2\sqrt{R_1}\beta_1-1332\sqrt{3}b_1^3c_1\gamma_1\sqrt{R_1}\beta_1-150528b_1^4b_2^2\gamma_1^2\beta_1+1848\sqrt{3}\sqrt{R_1}b_1^2b_2c_1\beta_1-648b_1^7\gamma_1\beta_1-150528b_1^4b_2^2\gamma_1^3\beta_1+334656b_1^5b_2^2\gamma_1\beta_1-15120b_1^6b_2\gamma_1\beta_1+7392\sqrt{3}\sqrt{R_1}b_1^2b_2c_1\gamma_1\beta_1+333\sqrt{3}\sqrt{R_1}b_1^4+2664\sqrt{3}\sqrt{R_1}b_1^4\gamma_1^3+7616\sqrt{3}\sqrt{R_1}b_1^2b_2\gamma_1^3+952\sqrt{3}\sqrt{R_1}b_1^2b_2^2+(-15120b_2c_1^2\beta_1^9+7056b_2\beta_1^9+15120b_1b_2c_1\beta_1^8+30240b_1b_2c_1\gamma_1\beta_1^8-37632b_2^3\beta_1^7-150528b_2^3c_1^2\beta_1^7-30240b_1^2b_2c_1^2\beta_1^7-15120b_1^2b_2\gamma_1\beta_1^7+150528b_1b_2^3c_1\beta_1^6+30240b_1^3b_2c_1\beta_1^6+301056b_1b_2^3c_1\gamma_1\beta_1^6+60480b_1^3b_2c_1\gamma_1\beta_1^6-75264b_1^2b_2^3\beta_1^5-150528b_1^2b_2^3c_1^2\beta_1^5-15120b_1^4b_2c_1^2\beta_1^5-150528b_1^2b_2^3\gamma_1\beta_1^5-30240b_1^4b_2\gamma_1\beta_1^5-924\sqrt{3}b_1b_2\sqrt{R_1}\beta_1^4-1848\sqrt{3}b_1b_2\gamma_1\sqrt{R_1}\beta_1^4+150528b_1^3b_2^3c_1\beta_1^4+15120b_1^2b_2c_1\beta_1^4+301056b_1^3b_2^2c_1\gamma_1\beta_1^4-37632b_1^4b_2\beta_1^3-15120b_1^4b_2\gamma_1\beta_1^5-924\sqrt{3}b_1b_2\sqrt{R_1}\beta_1^4-1848\sqrt{3}b_1b_2\gamma_1\sqrt{R_1}\beta_1^4+150528b_1^3b_2^3\gamma_1\beta_1^3-15120b_1^4b_2\gamma_1\beta_1^5-924\sqrt{3}b_1^3b_2\sqrt{R_1}\beta_1^2-1848\sqrt{3}b_1b_2\gamma_1\sqrt{R_1}\beta_1^2)y_2^2+3996\sqrt{3}\sqrt{R_1}b_1^4\gamma_1^2+11424\sqrt{3}\sqrt{R_1}b_1^2b_2c_1\beta_1^3-150528b_1^4b_2\gamma_1\beta_1^3-924\sqrt{3}b_1^3b_2\sqrt{R_1}\beta_1^2-1848\sqrt{3}b_1^3b_2\gamma_1\sqrt{R_1}\beta_1^2)y_2^2+3996\sqrt{3}\sqrt{R_1}b_1^4\gamma_1^2+11424\sqrt{3}\sqrt{R_1}b_1^2b_2c_1\beta_1^3-15120b_2c_1^2\beta_1^8-19656b_1\beta_1^8+7056b_2\beta_1^8-3888b_1c_1^2\gamma_1\beta_1^8-30240b_2c_1^2\gamma_1\beta_1^8-39312b_1\gamma_1\beta_1^8+19656b_1\beta_1^8+7056b_2\beta_1^8-3888b_1c_1^2\gamma_1\beta_1^8-302$ 

 $\frac{14112b_2\gamma_1\beta_1^8}{15} + 2592b_1^2c_1^3\beta_1^7 - 669312b_2^2c_1^3\beta_1^7}{15} + 3888b_1^2c_1\gamma_1^2\beta_1^7 + 60480b_1b_2c_1\gamma_1^2\beta_1^7 + 79596b_1^2c_1\beta_1^7 - 167328b_2^2c_1\beta_1^7 + 15120b_1b_2c_1\beta_1^7 + 3888b_1^2c_1\gamma_1\beta_1^7 + 60480b_1b_2c_1\gamma_1\beta_1^7 - 39474b_1^3\beta_1^6 - 37632b_2^3\beta_1^6 - 1296b_1^3\gamma_1^3\beta_1^6 - 30240b_1^2b_2\gamma_1^3\beta_1^6 + 83664b_1b_2^2\beta_1^6 - 3888b_1^3c_1^2\beta_1^6 - 150528b_2^3c_1^2\beta_1^6 + 1003968b_1b_2^2c_1^2\beta_1^6 - 30240b_1^3b_2c_1^2\beta_1^6 - 1944b_1^3\gamma_1^2\beta_1^6 - 45360b_1^3b_2\gamma_1^2\beta_1^6 + 10332b_1^2b_2\beta_1^6 - 79596b_1^3\gamma_1\beta_1^6 + 75264b_2^3\gamma_1\beta_1^6 + 167328b_1b_2^2\gamma_1\beta_1^6 - 7776b_1^3c_1\gamma_1\beta_1^6 - 301056b_2^3c_1^3\gamma_1\beta_1^6 + 2007936b_1^3b_2^2c_1^3\gamma_1\beta_1^6 - 60480b_1^3b_2c_1^2\gamma_1\beta_1^6 + 5544b_1^2b_2\gamma_1\beta_1^6 + 1296b_1^4c_1\beta_1^5 - 669312b_1^3b_2^2c_1\beta_1^5 + 2664\sqrt{3}\sqrt{R_1}c_1^2\beta_1^5 + 7776b_1^4c_1\gamma_1\beta_1^5 + 602112b_1b_2^3c_1\gamma_1^2\beta_1^5 - 2007936b_1^2b_2^2c_1\gamma_1\beta_1^5 + 120560b_1^3b_2c_1\gamma_1\beta_1^6 - 669312b_1^2b_2^2c_1\beta_1^5 + 30240b_1^3b_2c_1\beta_1^5 + 7776b_1^4c_1\gamma_1\beta_1^5 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^2b_2^2c_1\gamma_1\beta_1^5 - 2007936b_1^3b_2^2c_1\gamma_1\beta_1^5 + 120960b_1^3b_2c_1\gamma_1\beta_1^5 - 669312b_1^2b_2^2c_1\beta_1^5 + 30240b_1^3b_2c_1\beta_1^5 + 7776b_1^4c_1\gamma_1\beta_1^5 + 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 + 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b_2^2\gamma_1\beta_1^6 + 669312b_1^3b_2^2\gamma_1\beta_1^6 - 669312b_1^3b$ 

 $R_1 = \beta_1^2(b_1^2 + \beta_1^2)(-9(2\gamma_1 + 1)^2b_1^4 + 36c_1\beta_1(2\gamma_1 + 1)b_1^3 + (448(2\gamma_1b_2 + b_2)^2 - 3\beta_1^2(12c_1^2 + 12\gamma_1(\gamma_1 + 1) + 31))b_1^2 + 4c_1\beta_1(9\beta_1^2 - 448b_2^2)(2\gamma_1 + 1)b_1 - 12(3c_1^2 + 7)\beta_1^4 + 448b_2^2(4c_1^2 + 1)\beta_1^2).$ 

# 5.16. **SECTION**

The polynomial of degree two of the Subcase 1.2 in the proof of statement (c) of Theorem 2 is  $-648c_1^2\beta_1^2 - 1965c_1\beta_1^2 - 1296c_1^2\gamma_1\beta_1^2 - 39312c_1\gamma_1\beta_1^2 + 15120b_2c_1^2\beta_1^2 + 504b_2c_1^2\beta_1^2 + 504b_2c_1^2\beta_1^2 + 3888b_1c_1\gamma_1\beta_1^2 + 15120b_2c_1^2\gamma_1\beta_1^2 + 39312b_1\gamma_1\beta_1^2 - 7056b_2\gamma_1\beta_1^2 - 1296b_1^2\beta_1^2 + 38486b_1^2\beta_1^2 + 3828b_1c_1\gamma_1\beta_1^2 - 30240b_1b_2c_1^2\beta_1^2 - 30240b_1b_2c_1^2\beta_1^2 - 3828b_1^2 + 3888b_1c_1\gamma_1\beta_1^2 - 30240b_1b_2c_1^2\beta_1^2 - 5832b_1^2c_1\gamma_1^2\beta_1^2 - 45360b_1b_2c_1\gamma_1\beta_1^2 - 39798b_1^2c_1\beta_1^2 + 30240b_1b_2c_1\beta_1^2 - 30240b_1b_2c_1\beta_1^2 - 5832b_1^2c_1\gamma_1\beta_1^2 - 45360b_1b_2c_1\gamma_1\beta_1^2 - 39798b_1^2c_1\beta_1^2 + 5836b_1^2c_1\beta_1^2 + 5836b_1^2c_1\beta$ 

 $30240b_1^5b_2c_1\gamma_1\beta_1^4 + 37632b_1^4b_2^3\beta_1^3 + 150528b_1^4b_2^3\gamma_1^2\beta_1^3 + 15120b_1^6b_2\gamma_1^2\beta_1^3 + 3780b_1^6b_2\beta_1^3 + 1848\sqrt{3}\sqrt{R_2}b_1^2b_2c_1\beta_1^3 + 150528b_1^4b_2^3\gamma_1\beta_1^3 + 15120b_1^6b_2\gamma_1\beta_1^3 + 294\sqrt{3}b_1^2b_2\sqrt{R_2} - 1848\sqrt{3}b_1^2b_2\gamma_1\sqrt{R_2} + (-1296c_1^3\beta_1^3 - 39312c_1\beta_1^9 + 1944b_1c_1^2\beta_1^3 + 15120b_2c_1^2\beta_1^8 + 1966b_1\beta_1^8 - 7056b_2\beta_1^8 + 3888b_1c_1\gamma_1\beta_1^8 + 30240b_2c_1^2\gamma_1\beta_1^8 + 39312b_1\gamma_1\beta_1^8 - 14112b_2\gamma_1\beta_1^8 - 2592b_1^2c_1^3\beta_1^2 + 669312b_2^2c_1^3\beta_1^2 - 3888b_1^2c_1\gamma_1\beta_1^7 - 60480b_1b_2c_1\gamma_1\beta_1^6 + 37632b_2^3c_1\beta_1^6 + 37624b_2^3c_1\beta_1^6 + 60480b_1^2b_2c_1^2\gamma_1\beta_1^6 + 5544b_1^2b_2\gamma_1\beta_1^6 + 5524b_1^2b_2\gamma_1\beta_1^6 + 5544b_1^2b_2\gamma_1\beta_1^6 + 5544b_1^2b_2\gamma_1\beta_1^6 + 57624b_1^2b_2\gamma_1\beta_1^6 + 5764b_1^2b_2\gamma_1\beta_1^6 + 5764b_1^2b_2\gamma_1\beta_1^6$ 

 $R_2 = \beta_1^2(b_1^2 + \beta_1^2)(-9(2\gamma_1 + 1)^2b_1^4 + 36c_1\beta_1(2\gamma_1 + 1)b_1^3 + (448(2\gamma_1b_2 + b_2)^2 - 3\beta_1^2(12c_1^2 + 12\gamma_1(\gamma_1 + 1) + 31))b_1^2 + 4c_1\beta_1(9\beta_1^2 - 448b_2^2)(2\gamma_1 + 1)b_1 - 12(3c_1^2 + 7)\beta_1^4 + 448b_2^2(4c_1^2 + 1)\beta_1^2).$ 

#### 5.17. **SECTION**

```
All sets of real solutions s_1 = \{b_1 = \beta_1\},\ s_2 = \{\alpha_1 = \beta_1, \ \alpha_2 = \beta_1\},\ s_3 = \{\alpha_1 = \beta_1, \ \gamma_1 = -1/2\},\ s_4 = \{\alpha_2 = \beta_1, \ \gamma_2 = 3/16\},\ s_5 = \{c_1 = -4c_2/3, \ \gamma_1 = -1/2, \ \gamma_2 = 3/16\} and s_6 = \{a_2 = -3a_1/4, \ c_1 = -4c_2/3, \ \gamma_1 = -\frac{2\alpha_2}{3\alpha_1} - 1/2, \ \gamma_2 = 3/16 - \frac{\alpha_2^2}{3\alpha^2}\}.
```

#### 5.18. **SECTION**

```
All solutions are s_1 = \{a_1 = 0\}, s_2 = \{\gamma_1 = \frac{2b_2\beta_1\left(-2\beta_2b_2(9c_1 + 8c_2) + b_2^2(16\gamma_2 - 3) - 12\beta_2^2\right) + 3b_1\left(b_2^2(\beta_1(16\gamma_2 - 3) - 6\beta_2) + 8\beta_1\beta_2b_2c_2 - 3\beta_1\beta_2^2\right)}{36b_1b_2^2\beta_2}\}, s_3 = \{b_1 = 0, c_1 = \frac{1}{18}\left(\frac{b_2(16\gamma_2 - 3)}{\beta_2} - \frac{12\beta_2}{b_2} - 16c_2\right)\}, s_5 = \{b_2 = 0, \beta_1 = 0\}, s_6 = \{b_2 = 0, \beta_2 = 0\}, s_7 = \{b_1 = 0, \beta_1 = 0\}, s_8 = \{\beta_1 = 0, \beta_2 = 0\}, s_9 = \{b_1 = -2b_2/3, \beta_2 = 0\} \text{ and } s_{10} = \{\beta_2 = 0, \gamma_2 = 3/16\}.
```

# 5.19. **SECTION**

All solutions are 
$$\begin{aligned} u_1 &= \{\beta_1 = 0\}, \\ u_2 &= \{\beta_1 = -\frac{\sqrt{2a_1b_2(3b_1 + 2b_2) - 3a_2b_1^2}}{\sqrt{3}\sqrt{a_2}}\}, \\ u_3 &= \{\beta_1 = \frac{\sqrt{2a_1b_2(3b_1 + 2b_2) - 3a_2b_1^2}}{\sqrt{3}\sqrt{a_2}}\}, \\ u_4 &= \{a_1 = 0, a_2 = 0\}, \end{aligned}$$

 $u_5 = \{a_2 = 0, b_1 = -2b_2/3\}$  and

#### 5.20. SECTION

 $u_6 = \{a_2 = 0, b_2 = 0\}.$ 

```
All solutions are \begin{aligned} v_1 &= \{a_1 = 0\}, \\ v_2 &= \{a_2 = \frac{2a_1b_2(3b_1 + 2b_2)}{3b_1^2}\}, \\ v_3 &= \{b_2 = -3b_1/2\}, \\ v_4 &= \{c_1 = \frac{3b_1(8\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 3\beta_2^2) + 4b_2(-16\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 12\beta_2^2)}{72b_2^2\beta_2}\}, \\ v_5 &= \{b_1 = -4b_2/3, \ \beta_2 = 0\} \text{ and } \\ v_6 &= \{\beta_2 = 0, \ \gamma_2 = 3/16\}. \end{aligned}
```

#### 5.21. **SECTION**

```
All solutions are \begin{aligned} w_1 &= \{a_2 = \frac{2(2a_1b_2^2 + 3a_1b_1b_2)}{3b_1^2}\},\\ w_2 &= \{a_1 = 0, b_1 = 0\},\\ w_3 &= \{b_1 = 0, b_2 = 0\},\\ w_4 &= \{b_1 = \frac{4b_2a_2(32\beta_2b_2^3c_2(3-16\gamma_2) + \beta_2^2b_2^2(256c_2^2 - 384\gamma_2 + 153) + 384\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 144\beta_2^4)}{9a_1(32\beta_2b_2^3c_2(3-16\gamma_2) + 2\beta_2^2b_2^2(128c_2^2 + 24\gamma_2 + 9) - 48\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 9\beta_2^4)} - \frac{2}{3}b_2\},\\ w_5 &= \{a_1 = 0, a_2 = 0\},\\ w_6 &= \{a_1 = 0, b_2 = 0\},\\ w_6 &= \{a_1 = 0, b_2 = 0\},\\ w_7 &= \{b_2 = 0, \beta_2 = 0\} \text{ and }\\ w_8 &= \{\beta_2 = 0, \gamma_2 = 3/16\}.\end{aligned}
```

#### 5.22. **SECTION**

```
All solutions are \begin{aligned} z_1 &= \{a_2 = -\frac{3a_1\left(32\beta_2b_2^3c_2(3-16\gamma_2) + 8\beta_2^2b_2^2\left(32c_2^2 + 6\gamma_2 + 9\right) - 48\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 63\beta_2^4\right)}{4\left(32\beta_2b_2^3c_2(3-16\gamma_2) + \beta_2^2b_2^2\left(256c_2^2 - 384\gamma_2 + 153\right) + 384\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 144\beta_2^4\right)}\},\\ z_2 &= \{b_2 = 0\},\\ z_3 &= \{b_2 = 0, \beta_2 = 0\} \text{ and }\\ z_4 &= \{\beta_2 = 0, \gamma_2 = 3/16\}.\end{aligned}
```

# 5.23. **SECTION**

```
Solving the second equation of (24) we get one of the following sets of real solutions \begin{aligned} v_1 &= \{a_1 = 0\}, \\ v_2 &= \{a_2 = \frac{2a_1b_2(3b_1 + 2b_2)}{3b_1^2}\}, \\ v_3 &= \{b_2 = -3b_1/2\}, \\ v_4 &= \{c_1 = \frac{3b_1(8\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 3\beta_2^2) + 4b_2(-16\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 12\beta_2^2)}{72b_2^2\beta_2}\}, \\ v_5 &= \{b_1 = -4b_2/3, \ \beta_2 = 0\} \text{ and } \\ v_6 &= \{\beta_2 = 0, \ \gamma_2 = 3/16\}. \end{aligned}
```

The only allowed solution is  $v_3$  then we have

$$c_1 = \frac{3b_1(8\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 3\beta_2^2) + 4b_2(-16\beta_2b_2c_2 + b_2^2(16\gamma_2 - 3) - 12\beta_2^2)}{72b_2^2\beta_2}$$

The first equation of (24) gives one of the following sets of real solutions

```
\begin{array}{l} w_1 = \{a_2 = \frac{2(2a_1b_2^2 + 3a_1b_1b_2)}{3b_1^2}\},\\ w_2 = \{a_1 = 0, b_1 = 0\},\\ w_3 = \{b_1 = 0, b_2 = 0\},\\ w_4 = \{b_1 = \frac{8b_2a_2(32\beta_2b_2^3c_2(3-16\gamma_2) + \beta_2^2b_2^2(256c_2^2 - 384\gamma_2 + 153) + 384\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 144\beta_2^4)}{9a_1(32\beta_2b_2^3c_2(3-16\gamma_2) + 2\beta_2^2b_2^2(128c_2^2 + 24\gamma_2 + 9) - 48\beta_2^3b_2c_2 + b_2^4(3-16\gamma_2)^2 + 9\beta_2^4)} - \frac{2}{3}b_2\},\\ w_5 = \{a_1 = 0, a_2 = 0\},\\ w_6 = \{a_1 = 0, b_2 = 0\},\\ w_7 = \{b_2 = 0, \beta_2 = 0\} \text{ and} \end{array}
```

•

$$w_8 = \{\beta_2 = 0, \gamma_2 = 3/16\},\$$

The only allowed solution is  $w_4$  for which the value of  $b_1$  is given as follows

$$\frac{8b_2a_2(32\beta_2b_2^3c_2(3-16\gamma_2)+\beta_2^2b_2^2(256c_2^2-384\gamma_2+153)+384\beta_2^3b_2c_2+b_2^4(3-16\gamma_2)^2+144\beta_2^4)}{9a_1(32\beta_2b_2^3c_2(3-16\gamma_2)+2\beta_2^2b_2^2(128c_2^2+24\gamma_2+9)-48\beta_2^3b_2c_2+b_2^4(3-16\gamma_2)^2+9\beta_2^4)}-\frac{2}{3}b_2.$$

Solving the fourth equation of (24) gives one of the following sets of real solutions

$$\begin{split} z_1 &= \{a_2 = -\frac{3a_1\left(32\beta_2b_2^3c_2(3-16\gamma_2)+8\beta_2^2b_2^2\left(32c_2^2+6\gamma_2+9\right)-48\beta_2^3b_2c_2+b_2^4(3-16\gamma_2)^2+63\beta_2^4\right)}{4\left(32\beta_2b_2^3c_2(3-16\gamma_2)+\beta_2^2b_2^2\left(256c_2^2-384\gamma_2+153\right)+384\beta_2^3b_2c_2+b_2^4(3-16\gamma_2)^2+144\beta_2^4\right)}\},\\ z_2 &= \{b_2 = 0\},\\ z_3 &= \{b_2 = 0,\beta_2 = 0\} \text{ and }\\ z_4 &= \{\beta_2 = 0,\gamma_2 = 3/16\}. \end{split}$$

The only allowed solution is  $z_1$ , so the value of  $a_2$  is fixed.

Now we have a continuous piecewise differential systems (8)-(10). We solve the algebraic system (15) with respect to  $y_1$  and  $y_2$ , and we get one of the same sets of solutions  $s_0$ ,  $s_1$ ,  $s_2$  and  $s_3$  as in **Subcase 2.2.1.1**. Then the continuous piecewise differential systems (8)-(10) can have at most one limit cycle.

# 5.24. **SECTION**

All sets of solutions are

```
\begin{aligned} s_1 &= \{a_1 = 0\}, \\ s_2 &= \{b_2 = 0\}, \\ s_3 &= \{\gamma_2 = \frac{3b_2^2(8\beta_2\gamma_1 + \beta_1 + 4\beta_2) - 8\beta_1\beta_2b_2c_2 + 3\beta_1\beta_2^2}{16b_2^2\beta_1}\}, \\ s_4 &= \{b_2 = 0, \beta_1 = 0\}, \\ s_5 &= \{b_2 = 0, \beta_2 = 0\}, \\ s_6 &= \{\beta_1 = 0, \gamma_1 = -1/2\} \quad \text{and} \\ s_7 &= \{\beta_1 = 0, \beta_2 = 0\}. \end{aligned}
```

#### 5.25. **SECTION**

```
All sets of real solutions s_1 = \{a_1 = a_2, \ \beta_1 = a_2\},
s_2 = \{b_2 = a_2, \ \beta_1 = a_2\},
s_3 = \{a_1 = a_2, \ \alpha_2 = a_2\},
s_4 = \{b_2 = a_2, \ \beta_1 = a_2\},
s_5 = \{c_1 = a_2, \ \beta_1 = a_2\},
s_6 = \{\beta_1 = a_2, \ \gamma_1 = -1/2\},
s_7 = \{\beta_2 = \frac{\alpha_2(4b_2^2 + 9\beta_1^2)}{36a_1b_2}, \ \gamma_2 = -\frac{6b_2c_1\gamma_1 + 3b_2c_1 + 4\beta_1c_2^2}{3\beta_1}\},
s_8 = \{b_2 = a_2, \ \alpha_2 = a_2, \ \gamma_2 = -4c_2^2/3\},
s_9 = \{a_1 = a_2, \ \alpha_2 = a_2, \ \gamma_2 = -\frac{6b_2c_1\gamma_1 + 3b_2c_1 + 4\beta_1c_2^2}{3\beta_1}\},
s_{10} = \{c_1 = a_2, \ \beta_1 = a_2, \ \beta_2 = \frac{\alpha_2b_2}{9a_1}\},
s_{11} = \{\beta_1 = a_2, \ \beta_2 = \frac{\alpha_2b_2}{9a_1}, \ \gamma_1 = -1/2\},
s_{12} = \{a_1 = a_2, \ \alpha_2 = a_2, \ \beta_1 = a_2, \ \gamma_1 = -1/2\},
s_{13} = \{a_1 = a_2, \ c_1 = a_2, \ \alpha_2 = a_2, \ \beta_1 = a_2\}.
```

# 5.26. **SECTION**

```
All solutions are \begin{aligned} s_1 &= \{a_1 = 0, \ \beta_1 = 0\}, \\ s_2 &= \{a_1 = \frac{1}{36}a_2(-\frac{9\beta_1^2}{b_2^2} - 64), \ \gamma_2 = \frac{3}{16}(1 - \frac{c_1(2\beta_2\gamma_1 + \beta_2)}{\beta_1c_2})\}, \\ s_3 &= \{a_1 = 0, \ a_2 = 0\}, \\ s_4 &= \{c_1 = 0, \ \beta_1 = 0\}, \\ s_5 &= \{\beta_1 = 0, \ \beta_2 = 0\}, \\ s_6 &= \{\beta_1 = 0, \ \gamma_1 = -1/2\}, \\ s_7 &= \{a_2 = 0, \ b_2 = 0, \ \gamma_2 = \frac{3}{16}(1 - \frac{c_1(2\beta_2\gamma_1 + \beta_2)}{\beta_1c_2})\}, \\ s_8 &= \{b_2 = 0, \ c_1 = 0, \ \beta_1 = 0\}, \\ s_9 &= \{b_2 = 0, \ \beta_1 = 0, \ \beta_2 = 0\}, \\ s_{10} &= \{b_2 = 0, \ \beta_1 = 0, \ \gamma_1 = -1/2\}, \\ s_{11} &= \{a_1 = \frac{1}{36}a_2(-\frac{9\beta_1^2}{b_2^2} - 64), \ c_2 = 0, \ \gamma_1 = -1/2\}, \end{aligned}
```

$$\begin{split} s_{12} &= \{a_1 = \frac{1}{36}a_2(-\frac{9\beta_1^2}{b_2^2} - 64), \ c_1 = 0, \ c_2 = 0\}, \\ s_{13} &= \{a_1 = \frac{1}{36}a_2(-\frac{9\beta_1^2}{b_2^2} - 64), \ c_2 = 0, \ \beta_2 = 0\}, \\ s_{14} &= \{a_1 = -16a_2/9, \ \beta_1 = 0, \ \gamma_1 = -1/2\}, \\ s_{15} &= \{a_1 = -16a_2/9, \ c_1 = 0, \ \beta_1 = 0\}, \\ s_{16} &= \{a_1 = -16a_2/9, \ \beta_1 = 0, \ \beta_2 = 0\}, \\ s_{17} &= \{a_2 = 0, \ b_2 = 0, \ c_1 = 0, \ c_2 = 0\}, \\ s_{18} &= \{a_2 = 0, \ b_2 = 0, \ c_2 = 0, \ \beta_2 = 0\} \quad \text{and} \\ s_{19} &= \{a_2 = 0, \ b_2 = 0, \ c_2 = 0, \ \gamma_1 = -1/2\}. \end{split}$$

# 5.27. **SECTION**

All solutions are  $u_1 = \{a_2 = 0\},$   $u_2 = \{\beta_2 = 0\},$   $u_3 = \{\beta_1 = 0, \ \gamma_1 = -1/2\},$   $u_4 = \{c_1 = -8c_2/3, \ \frac{\sqrt{b_2^2 \beta_1^2 (128b_2^2 - 9\beta_1^2) \left(16b_2^2 + 9\beta_1^2\right)}}{128b_2^2 \beta_1 - 9\beta_1^3}, \ \gamma_1 = -\frac{3\beta_1^2 \left(16b_2^2 + 9\beta_1^2\right)}{8\sqrt{b_2^2 \beta_1^2 \left(128b_2^2 - 9\beta_1^2\right) \left(16b_2^2 + 9\beta_1^2\right)}} + \frac{\beta_1 c_2}{b_2} - \frac{1}{2}\},$   $u_5 = \{c_1 = -8c_2/3, \ \beta_2 = \frac{\sqrt{b_2^2 \beta_1^2 (128b_2^2 - 9\beta_1^2) \left(16b_2^2 + 9\beta_1^2\right)}}{9\beta_1^3 - 128b_2^2 \beta_1}, \ \gamma_1 = \frac{3\beta_1^2 \left(16b_2^2 + 9\beta_1^2\right)}{8\sqrt{b_2^2 \beta_1^2 \left(128b_2^2 - 9\beta_1^2\right) \left(16b_2^2 + 9\beta_1^2\right)}} + \frac{\beta_1 c_2}{b_2} - \frac{1}{2}\} \text{ and }$   $u_6 = \{c_1 = -8c_2/3, \ \beta_1 = 0, \ \gamma_1 = -1/2\}.$ 

# 5.28. **SECTION**

Solving the first equation of (15) with respect to  $y_2$  after substituting in it only  $c_1$ , we get

$$y_{2} = -\frac{128b_{2}\left(2\gamma_{1}c_{2} + c_{2}\right) + 64b_{2}^{2}\left(2\gamma_{1}y_{1} + y_{1}\right) + \beta_{1}\left(-128c_{2}^{2} + 18\gamma_{1}\left(\gamma_{1} + 1\right) + 9y_{1}\left(2\beta_{1}\gamma_{1} + \beta_{1}\right)\right)}{\left(64b_{2}^{2} + 9\beta_{1}^{2}\right)\left(2\gamma_{1} + 2\beta_{1}y_{1} + 1\right)}.$$

Replacing this value of  $y_2$  into the second equation of (15) and solving it with respect to  $y_2$  after invoking the remaining parameters  $\beta_2$  and  $\gamma_1$ , we get a polynomial of degree four which has the four roots

The polynomial of degree four which has the four roots 
$$y_1 = -\frac{1}{2}3\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2},$$
 
$$y_1 = -\frac{1}{2}3\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2},$$
 
$$y_1 = \frac{3}{2}\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2} \text{ and }$$
 
$$y_1 = \frac{3}{2}\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2}.$$

Replacing these values of  $y_1$  into  $y_2$ , all cases give  $y_2 = y_1$  which does not give limit cycles for the piecewise differential systems (8)-(11) in this subcase.

#### 5.29. **SECTION**

Solving the first equation of (15) with respect to  $y_2$  after substituting in it  $c_1$ , we get

$$y_{2} = -\frac{128b_{2}\left(2\gamma_{1}c_{2} + c_{2}\right) + 64b_{2}^{2}\left(2\gamma_{1}y_{1} + y_{1}\right) + \beta_{1}\left(-128c_{2}^{2} + 18\gamma_{1}\left(\gamma_{1} + 1\right) + 9y_{1}\left(2\beta_{1}\gamma_{1} + \beta_{1}\right)\right)}{\left(64b_{2}^{2} + 9\beta_{1}^{2}\right)\left(2\gamma_{1} + 2\beta_{1}y_{1} + 1\right)}$$

Replacing this value of  $y_2$  into the second equation of (15) and solving it with respect to  $y_2$  after invoking the remaining parameters  $\beta_2$  and  $\gamma_1$ , we get a polynomial of degree four which has the four roots

The polynomial of degree four which has the four roots 
$$y_1 = -\frac{1}{2}3\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2},$$
 
$$y_1 = -\frac{1}{2}3\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2},$$
 
$$y_1 = \frac{3}{2}\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2} \text{ and }$$
 
$$y_1 = \frac{3}{2}\sqrt{3}\sqrt{\frac{1}{128b_2^2 - 9\beta_1^2}} + \frac{3\beta_1\big(16b_2^2 + 9\beta_1^2\big)}{8\sqrt{b_2^2\beta_1^2\big(128b_2^2 - 9\beta_1^2\big)\big(16b_2^2 + 9\beta_1^2\big)}} - \frac{c_2}{b_2}.$$

Replacing these values of  $y_1$  into  $y_2$ , all cases cases give  $y_2 = y_1$  which does not give limit cycles for the piecewise differential systems (8)-(11) in this subcase.

# 5.30. **SECTION**

```
All solutions are s_1 = \{a_2 = 0\}, s_2 = \{\beta_1 = 0\}, s_3 = \{\beta_2 = 0, \gamma_2 = 3/16\}, s_4 = \{\beta_1 = -\frac{4}{3}\sqrt{b_2^2\left(12c_1^2 - 1\right)}, \beta_2 = 0, \gamma_2 = 3/16\} \text{ and } s_5 = \{\beta_1 = \frac{4}{3}\sqrt{b_2^2\left(12c_1^2 - 1\right)}, \beta_2 = 0, \gamma_2 = 3/16\}.
```

# 5.31. **SECTION**

```
All solutions are u_1 = \{a_2 = 0\},
u_2 = \{\beta_1 = 0, \ \gamma_1 = -1/2\},
u_3 = \{\beta_1 = 0, \ \beta_2 = 0\},
u_4 = \{\beta_2 = 0, \ \gamma_2 = 3/16\},
u_5 = \{\beta_1 = 0, \ \beta_2 = 0, \ \gamma_2 = -9\gamma_1(\gamma_1 + 1)/16\},
u_6 = \{\beta_1 = 0, \ \gamma_1 = -1/2, \ \gamma_2 = 9/64\},
u_7 = \{\beta_2 = \frac{16\beta_1b_2^4 + 9\beta_1^3b_2^2}{\sqrt{b_2^2\beta_1^2(128b_2^2 - 9\beta_1^2)(16b_2^2 + 9\beta_1^2)}}, \ \gamma_1 = -\frac{-36\beta_1^2b_2^2 + 3\sqrt{b_2^2\beta_1^2(1008\beta_1^2b_2^2 + 2048b_2^4 - 81\beta_1^4) + 512b_2^4}}{1024b_2^4 - 72b_2^2\beta_1^2}
\gamma_2 = \frac{54b_2^2}{9\beta_1^2 - 128b_2^2} + \frac{9}{16}\},
u_8 = \{\beta_2 = \frac{\sqrt{b_2^2\beta_1^2(128b_2^2 - 9\beta_1^2)(16b_2^2 + 9\beta_1^2)}}{9\beta_1^3 - 128b_2^2\beta_1}, \ \gamma_1 = \frac{36\beta_1^2b_2^2 + 3\sqrt{b_2^2\beta_1^2(128b_2^2 - 9\beta_1^2)(16b_2^2 + 9\beta_1^2)}}{8b_2^2(128b_2^2 - 9\beta_1^2)(16b_2^2 + 9\beta_1^2)},
\gamma_2 = \frac{54b_2^2}{9\beta_1^2 - 128b_2^2} + \frac{9}{16}\},
u_9 = \{\beta_1 = -8\sqrt{2}b_2/3, \ \beta_2 = 0, \ \gamma_1 = 1, \ \gamma_2 = 3/16\} \text{ and }
u_{10} = \{\beta_1 = 8\sqrt{2}b_2/3, \ \beta_2 = 0, \ \gamma_1 = 1, \ \gamma_2 = 3/16\}.
```

#### 5.32. **SECTION**

```
All solutions are \begin{aligned} s_1 &= \{a_1 = 0, \ a_2 = 0, \ \beta_1 = 0\}, \\ s_2 &= \{a_1 = 0, \ c_1 = -\sqrt{\gamma_1}\sqrt{\gamma_1 + 1}, \ \alpha_1 = 0, \beta_1 = 0\}, \\ s_3 &= \{a_1 = 0, \ c_1 = \sqrt{\gamma_1}\sqrt{\gamma_1 + 1}, \ \alpha_1 = 0, \ \beta_1 = 0\} \end{aligned} \quad \text{and} \\ s_4 &= \{\alpha_2 = \frac{a_2\left(6a_1c_1 + 16a_1c_2 + 6\alpha_1\gamma_1 + 3\alpha_1\right)}{3a_1}, \ \beta_1 = 0, \ \beta_2 = 0, \gamma_2 = \frac{a_2\left(-c_1^2 + \gamma_1^2 + \gamma_1\right)}{a_1} - \frac{4c_2^2}{3}\}. \end{aligned}
```

#### 5.33. **SECTION**

```
All solutions are s_1 = \{a_2 = \alpha_2 b_2/\beta_2, c_2 = \frac{(8\gamma_2 + 3)(b_2^2 + \beta_2^2)}{24b_0\beta_2}\}
s_2 = \{b_1 = 0, \ \beta_1 = 0\},\
s_3 = \{c_1 = [-3b_1^2(2\gamma_1 + 1)(4\alpha_2b_2 - a_2\beta_2) + b_1(9a_1\beta_2b_2(2\gamma_1 + 1) + \alpha_1\beta_2^2(8\gamma_2 + 3)) + b_1(9a_1\beta_2b_2(2\gamma_1 + 1) + \alpha_1\beta_2^2(8\gamma_2 + 3)) \}
+4\alpha_1b_2^2(8\gamma_2+3) -\beta_1(3(2\gamma_1+1)(-a_2\beta_2\beta_1+4\alpha_2b_2\beta_1-3\alpha_1b_2\beta_2)
+ a_1(8\gamma_2 + 3)(4b_2^2 + \beta_2^2))]/[18b_2\beta_2(\alpha_1b_1 - a_1\beta_1)],
c_2 = \frac{(-3b_1^2(2\gamma_1+1)(\alpha_2b_2-a_2\beta_2)-\beta_1(3\beta_1(2\gamma_1+1)(\alpha_2b_2-a_2\beta_2)+a_1(8\gamma_2+3)(b_2^2+\beta_2^2))+\alpha_1b_1(8\gamma_2+3)(b_2^2+\beta_2^2)}{(24b_2\beta_2(\alpha_1b_1-a_1\beta_1)}\},
s_4 = \{a_2 = \alpha_2 b_2 / \beta_2, \ \alpha_1 = a_1 \beta_1 / b_1 \},\
s_5 = \{\alpha_1 = a_1\beta_1/b_1, \ \gamma_1 = -1/2\},\
s_6 = \{b_2 = 0, \ \beta_2 = 0\},\
s_7 = \{a_1 = 0, \ a_2 = \alpha_2 b_2 / \beta_2, \ \alpha_1 = 0\},\
s_8 = \{a_1 = 0, \alpha_1 = 0, \gamma_1 = -1/2\},\
s_9 = \{a_1 = 0, \ a_2 = \alpha_2 b_2 / \beta_2, \ b_1 = 0\},\
s_{10} = \{a_1 = 0, b_1 = 0, \gamma_1 = -1/2\},\
s_{11} = \{a_2 = 0, b_2 = 0, \gamma_2 = -3/8\},\
s_{12} = \{b_1 = 0, b_2 = 0, \beta_1 = 0\},\
s_{13} = \{a_2 = 0, b_2 = 0, \alpha_1 = a_1\beta_1/b_1\},\
s_{14} = \{b_2 = 0, \ \alpha_1 = a_1 \beta_1 / b_1, \ \gamma_1 = -1/2\},\
s_{15} = \{b_2 = 0, \ c_1 = \underbrace{a_1\beta_2b_1(6\gamma_1 + 3) - 3\alpha_2\beta_1(2\beta_1\gamma_1 + \beta_1) + \beta_1\beta_2(-8a_1c_2 + 6\alpha_1\gamma_1 + 3\alpha_1) - 3b_1^2(2\alpha_2\gamma_1 + \alpha_2) + 8\alpha_1\beta_2b_1c_2}_{c_1\beta_1(-1)} 
                                                                                                          6\beta_2(\alpha_1b_1-a_1\beta_1)
\gamma_2 = \frac{-3a_2(2\gamma_1 + 1)(b_1^2 + \beta_1^2)}{8\beta_2(\alpha_1 b_1 - a_1 \beta_1)} - 3/8\},\,
```

 $s_{16} = \{a_2 = 0, \ c_2 = \frac{(8\gamma_2 + 3)(b_2^2 + \beta_2^2)}{24b_2\beta_2}, \ \alpha_2 = 0\},\$  $s_{17} = \{b_1 = 0, \ \beta_1 = 0, \ \beta_2 = 0\}$  $s_{18} = \{\alpha_1 = a_1\beta_1/b_1, \ \alpha_2 = 0, \ \beta_2 = 0\},\$  $s_{19} = \{\alpha_1 = a_1\beta_1/b_1, \ \beta_2 = 0, \ \gamma_1 = -1/2\},\$  $s_{20}=\{\alpha_2=0,\ \beta_2=0,\ \gamma_2=-3/8\},$  $s_{21} = \{c_1 = \frac{-3a_2(2\gamma_1+1)(b_1^2+\beta_1^2) + a_1b_2(b_1(6\gamma_1+3) - 32\beta_1c_2) + \alpha_1b_2(32b_1c_2 + 6\beta_1\gamma_1 + 3\beta_1)}{6b_2(\alpha_1,b_1-a_1,\beta_1)}, \ \beta_2 = 0,$  $\gamma_2 = \frac{3(\beta_1(\alpha_2\beta_1(2\gamma_1+1) + a_1b_2) + b_1^2(2\alpha_2\gamma_1 + \alpha_2) - \alpha_1b_1b_2)}{8b_2(\alpha_1b_1 - a_1\beta_1)}\},$   $s_{22} = \{a_1 = 0, \ a_2 = \frac{\alpha_2b_2}{\beta_2}, \ b_1 = 0, \ \alpha_1 = 0\},$  $s_{23} = \{a_1 = 0, b_1 = 0, \alpha_1 = 0, \gamma_1 = -1/2\},\$  $s_{25} = \{a_1 = 0, b_2 = 0, \alpha_1 = 0, \gamma_1 = -1/2\},\$  $s_{26} = \{a_1 = 0, a_2 = 0, b_1 = 0, b_2 = 0\},\$  $s_{27} = \{a_1 = 0, b_1 = 0, b_2 = 0, \gamma_1 = -1/2\},\$  $s_{28} = \{a_1 = 0, \ \alpha_1 = 0, \ \alpha_2 = 0, \ \beta_2 = 0\},\$  $s_{29} = \{a_1 = 0, \ \alpha_1 = 0, \ \beta_2 = 0, \ \gamma_1 = -1/2\},\$  $s_{30} = \{a_1 = 0, b_1 = 0, \alpha_2 = 0, \beta_2 = 0\},\$  $s_{31}=\{a_1=0,\ b_1=0,\ \beta_2=0,\ \gamma_1=-1/2\},$  $s_{32} = \{a_1 = 0, \ a_2 = 0, \ b_1 = 0, \ b_2 = 0, \ \alpha_1 = 0\},\$  $s_{33} = \{a_1 = 0, b_1 = 0, b_2 = 0, \alpha_1 = 0, \gamma_1 = -1/2\},\$  $s_{34} = \{a_1 = 0, b_1 = 0, \alpha_1 = 0, \alpha_2 = 0, \beta_2 = 0\}$  and  $s_{35} = \{a_1 = 0, b_1 = 0, \alpha_1 = 0, \beta_2 = 0, \gamma_1 = -1/2\}.$ 

# 5.34. **SECTION**

All solutions are 
$$u_1 = \{\alpha_2 = \frac{\beta_2 \left(4\beta_2^2 \left(\alpha_1 b_1 - a_1 \beta_1\right) + 3a_2 b_1^2 \beta_1 + 8a_1 b_2^2 \beta_1 + 3a_2 \beta_1^3 - 8\alpha_1 b_1 b_2^2\right)}{3b_2 \beta_1 \left(b_1^2 + \beta_1^2\right)}\}$$
,  $u_2 = \{b_2 = 0, \ \alpha_1 = \frac{\beta_1}{4b_1} \left(4a_1 - \frac{3a_2 \left(b_1^2 + \beta_1^2\right)}{\beta_2^2}\right)\}$ ,  $u_3 = \{b_1 = 0, \ \beta_1 = 0\}$ ,  $u_4 = \{b_2 = -\frac{\beta_2}{\sqrt{2}}, \ \beta_1 = 0\}$ ,  $u_5 = \{b_2 = \frac{\beta_2}{\sqrt{2}}, \ \beta_1 = 0\}$ ,  $u_6 = \{\alpha_1 = 0, \ \beta_1 = 0\}$ ,  $u_7 = \{\beta_1 = 0, \ \beta_2 = 0\}$ ,  $u_8 = \{b_2 = 0, \ \beta_2 = 0\}$  and  $u_9 = \{a_2 = \frac{4a_1\beta_2^2}{3\beta_1^2}, \ b_1 = 0, \ b_2 = 0\}$ .

#### 5.35. **SECTION**

All solutions are  $v_1 = \{a_2 = \frac{4\beta_2^2 \left(a_1\beta_1 - \alpha_1b_1\right) + b_2 \left(6a_1\beta_1b_1 - 16a_1b_2\beta_1 + 3\alpha_1\beta_1^2 - 3\alpha_1b_1^2 + 16\alpha_1b_2b_1\right)}{3\beta_1 \left(b_1^2 + \beta_1^2\right)}\},$   $v_2 = \{\beta_1 = \frac{\alpha_1b_1}{a_1}\},$   $v_3 = \{\beta_2 = 0\},$   $v_4 = \{\beta_2 = -\sqrt{2}b_2\},$   $v_5 = \{\beta_2 = \sqrt{2}b_2\},$   $v_6 = \{a_1 = 0, \ b_1 = 0\},$   $v_7 = \{a_1 = 0, \ \alpha_1 = 0\},$   $v_8 = \{b_1 = 0, \ \beta_1 = 0\},$   $v_9 = \{\alpha_1 = 0, \ \beta_1 = 0\},$   $v_{10} = \{\beta_1 = 0, \ \beta_2 = -\sqrt{b_2 \left(16b_2 - 3b_1\right)/2}\}$ and  $v_{11} = \{\beta_1 = 0, \ \beta_2 = \sqrt{b_2 \left(16b_2 - 3b_1\right)/2}\}.$ 

#### 5.36. **SECTION**

All solutions are 
$$z_1 = \{\beta_1 = \frac{\alpha_1 b_1}{a_1}\},\$$
  
 $z_2 = \{\gamma_1 = \frac{(\beta_1(8\gamma_2 + 3) - 4\beta_2)}{8\beta_2}\}$ 

$$\begin{split} &-\frac{9(-b_2^2\beta_1^2\beta_2^4(9b_1^2+32b_2^3+9\beta_1^2-16\beta_2^2)(\beta_2^2-2b_1^2)(4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(9b_1^2-256b_2^2+9\beta_1^2)-16\beta_2^4))^{1/2}}{8\beta_3^2(\beta_2^2-2b_2^2)(-4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(-9b_1^2+256b_2^2-9\beta_1^2)+16\beta_2^4))}\\ &z_3&= \left\{\gamma_1 = \frac{(\beta_1(8y_1+3)-4\beta_2)}{8\beta_2} + \frac{9(-b_2^2\beta_1^2\beta_2^2(9b_1^2+32b_2^2+9\beta_1^2)+b_2^2(-9b_1^2+256b_2^2-9\beta_1^2)+16\beta_2^4))^{1/2}}{8\beta_2^2(\beta_2^2-2b_2^2)(-4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(-9b_1^2-256b_2^2+9\beta_1^2)-16\beta_2^4))^{1/2}}\\ &+ \frac{9(-b_2^2\beta_1^2\beta_2^2(9b_1^2+32b_2^2+9\beta_1^2)-6\beta_2^2)(\beta_2^2-2b_2^2)(4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(9b_1^2-256b_2^2+9\beta_1^2)-16\beta_2^4))^{1/2}}}{8\beta_2^2(\beta_2^2-2b_2^2)(-4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(-9b_1^2+256b_2^2-9\beta_1^2)-16\beta_2^4))^{1/2}}\\ &+ \frac{9(-b_2^2\beta_1^2\beta_2^2(9b_1^2+32b_2^2+9\beta_1^2)-6\beta_2^2)(\beta_2^2-2b_2^2)(4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(9b_1^2-256b_2^2+9\beta_1^2)-16\beta_2^4))^{1/2}}}{8\beta_2^2(\beta_2^2-2b_2^2)(-4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(-9b_1^2+256b_2^2-9\beta_1^2)-16\beta_2^4))^{1/2}}\\ &+ \frac{9(-b_2^2\beta_1^2\beta_2^2(9b_1^2-32b_2^2-9\beta_1^2)-16\beta_2^2)(\beta_2^2-2b_2^2)(\beta_1^2-32b_2^2+9\beta_1^2)+b_2^2(9b_1^2-256b_2^2-9\beta_1^2)-16\beta_2^4))^{1/2}}}{8\beta_2^2(\beta_2^2-2\beta_1^2)(-4\beta_2^2(9b_1^2-32b_2^2+9\beta_1^2)+b_2^2(9b_1^2-256b_2^2-9\beta_1^2)-16\beta_2^4))^{1/2}}\\ &+ \frac{9(-b_2\beta_1^2\beta_2^2(9b_1^2-32b_2^2-9\beta_1^2)}{3},b_2=0\right\},\\ &z_{10} = \{b_1 = -\frac{1}{3}\sqrt{\frac{32\beta_2^2}{3}}-9\beta_1^2,\ b_2 = -\frac{\beta_2}{\sqrt{6}},\\ &z_{11} = \{b_1 = \frac{1}{3}\sqrt{\frac{32\beta_2^2}{3}}-9\beta_1^2,\ b_2 = -\frac{\beta_2}{\sqrt{6}},\\ &z_{12} = \{b_1 = -\frac{1}{3}\sqrt{\frac{256b_2^2}{2}-9\beta_1^2},\ \beta_2 = 0\right\},\\ &z_{12} = \{b_1 = \frac{1}{3}\sqrt{\frac{256b_2^2}{2}-9\beta_1^2},\ \beta_2 = 0\right\},\\ &z_{13} = \{b_1 = -\frac{4}{3}\sqrt{\frac{256b_2^2}{3}-9\beta_1^2},\ \beta_2 = 0\right\},\\ &z_{21} = \{b_1 = -\frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = -\frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\},\\ &z_{22} = \{b_1 = \frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = \frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\},\\ &z_{22} = \{b_1 = \frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = \frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\}.\\ &z_{23} = \{b_1 = \frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = \frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\}.\\ &z_{24} = \{b_1 = \frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = \frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\}.\\ &z_{24} = \{b_1 = \frac{4}{3}\sqrt{\frac{2}{3}}\beta_2,\ b_2 = \frac{\beta_2}{\sqrt{6}},\ \beta_1 = 0\}.\\$$

# 5.37. **SECTION**

All solutions are  $v_1 = \{b_1 = 0\}$ ,  $v_2 = \{\alpha_1 = 0\}$ ,  $v_3 = \{\alpha_2 = -\sqrt{2}a_2\}$ ,  $v_4 = \{\beta_2 = 0\}$  and  $v_5 = \{\beta_2 = -\frac{3b_1}{4\sqrt{2}}\}$ .

# 5.38. **SECTION**

All solutions are  $u_1 = \{\beta_2 = 0\}$ ,  $u_2 = \{a_1 = 3a_2(b_1^2 + \beta_1^2)/(4\beta_2^2) + \alpha_1b_1/\beta_1, \ \alpha_2 = 3a_2b_1/(2\beta_2) + \alpha_1\beta_2/\beta_1\}$ ,  $u_3 = \{a_1 = \alpha_1b_1/\beta_1, \ a_2 = 0\}$ ,  $u_4 = \{b_1 = 0, \beta_1 = 0\}$ ,  $u_5 = \{\alpha_1 = 0, \beta_1 = 0\}$ ,  $u_6 = \{a_2 = 0, \beta_2 = 0\}$ ,  $u_7 = \{a_2 = 0, \alpha_1 = 0, \beta_1 = 0\}$  and  $u_8 = \{a_2 = 0, \beta_1 = 0, \beta_2 = 0\}$ .

#### 5.39. **SECTION**

All solutions are  $u_1 = \{a_2 = 0\}$ ,  $u_2 = \{\beta_1 = 0\}$ ,

$$\begin{split} u_3 &= \{b_1 = 0, \ \beta_1 = -4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9})\}, \\ u_4 &= \{b_1 = 0, \ \beta_1 = 4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9})\}, \\ u_5 &= \{b_1 = -4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9}), \ \beta_1 = 0\}, \\ u_6 &= \{b_1 = 4\beta_2 \sqrt{64c_2^2 + 9}/(3\sqrt{256c_2^2 + 9}), \ \beta_1 = 0\}, \\ u_7 &= \{a_2 = 0, \ \beta_1 = -\sqrt{16\beta_2^2(64c_2^2 + 9) - 9b_1^2(256c_2^2 + 9)}/(3\sqrt{256c_2^2 + 9})\} \quad \text{and} \\ u_8 &= \{a_2 = 0, \ \beta_1 = \sqrt{16\beta_2^2(64c_2^2 + 9) - 9b_1^2(256c_2^2 + 9)}/(3\sqrt{256c_2^2 + 9})\}. \end{split}$$

# 5.40. **SECTION**

All solutions are  $u_1 = \{b_2 = 0\}$ ,  $u_2 = \{\alpha_2 = 0\}$ ,  $u_3 = \{b_1 = 0, \ \beta_1 = 0\}$ ,  $u_4 = \{b_2 = 3b_1/16, \ \beta_1 = 0\}$  and  $u_5 = \{\alpha_1 = 0, \ \beta_1 = 0\}$ .

# 5.41. **SECTION**

All solutions are  $u_1 = \{a_2 = 3a_1/16\}$ ,  $u_2 = \{b_1 = 0\}$ ,  $u_3 = \{\alpha_2 = 0\}$  and  $u_4 = \{\gamma_1 = -1/2\}$ .