



## Limit cycles of a generalised Mathieu differential system

Zouhair Diab<sup>1†</sup>, Juan L.G. Guirao<sup>2</sup>, Jaume Llibre<sup>3</sup>, Amar Makhoulf<sup>4</sup>

<sup>1</sup> Department of Mathematics and Computer Science, Larbi Tebessi University, 12002 Tebessa, Algeria

<sup>2</sup> Department of Applied Mathematics and Statistics, 30203–Cartagena, Spain

<sup>3</sup> Departament de Matemàtiques, Universitat Autònoma de Barcelona, 08193 Bellaterra, Barcelona, Catalonia, Spain

<sup>4</sup> Department of Mathematics, Faculty of Sciences, University UBM of Annaba, Elhadjar, Annaba 23, Algeria

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### Abstract

We study the maximum number of limit cycles which bifurcate from the periodic orbits of the linear centre  $\dot{x} = y, \dot{y} = -x$ , when it is perturbed in the form

$$\dot{x} = y - \varepsilon(1 + \cos^l \theta)P(x, y), \quad \dot{y} = -x - \varepsilon(1 + \cos^m \theta)Q(x, y), \quad (1)$$

where  $\varepsilon > 0$  is a small parameter,  $l$  and  $m$  are positive integers,  $P(x, y)$  and  $Q(x, y)$  are arbitrary polynomials of degree  $n$ , and  $\theta = \arctan(y/x)$ . As we shall see the differential system (1) is a generalisation of the Mathieu differential equation. The tool for studying such limit cycles is the averaging theory.

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## 1 Introduction and statement of the main results

A *limit cycle* of a differential system is a periodic orbit having a neighbourhood where it is the unique periodic orbit of the differential system. The notion of limit cycle was introduced in 1881 by Poincaré [10].

The study of the existence and number of limit cycles that a differential system in  $\mathbb{R}^2$  can exhibit is one of the more difficult problems in the qualitative theory of the differential system in the plane. Thus in 1900, Hilbert [6] presented a list of 23 problems at the International Conference of Mathematicians in Paris; most of

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<sup>†</sup>Corresponding author.

Email address: [zouhair.diab@univ-tebessa.dz](mailto:zouhair.diab@univ-tebessa.dz)

these problems were solved partially or completely, but the second part of the 16th problem remains unsolved till today. This problem ask about the existence of an upper bound for the maximal number of limit cycles that polynomial differential systems in  $\mathbb{R}^2$  of a given degree can exhibit.

A source of producing limit cycles is by perturbing the periodic orbits of a centre; see for instance the papers [3, 11] and the book of Christopher and Li [5], and the hundreds of references quoted there.

The classical Mathieu's differential equation [9] is

$$\ddot{x} + b(1 + \cos \theta)x = 0,$$

where  $b$  is real parameter, and the dots denote second derivative with respect to time  $t$ . This equation was first discussed in 1868 by Mathieu while studying the problem of vibrations on an elliptical drumhead. Matthieu's equation has many applications in engineering [12, 13] and also in theoretical and experimental physics [2, 7, 14]. Information on its periodic orbits can be found in [16].

Mathieu's equation can be written as the differential system

$$\dot{x} = y, \quad \dot{y} = -b(1 + \cos \theta)x,$$

In [4], Chen and Llibre studied the limit cycles of the differential system

$$\dot{x} = y, \quad \dot{y} = -x - \varepsilon(1 + \cos^m \theta)Q(x, y), \quad (2)$$

where  $\varepsilon > 0$  is a small parameter and  $Q(x, y)$  is an arbitrary polynomial of degree  $n$ .

In the present work we study the limit cycles of the following generalisation of differential system (2) as

$$\dot{x} = y - \varepsilon(1 + \cos^l \theta)P(x, y), \quad \dot{y} = -x - \varepsilon(1 + \cos^m \theta)Q(x, y), \quad (3)$$

where  $\varepsilon > 0$  is a small parameter,  $l$  and  $m$  are positive integers, and  $P(x, y)$  and  $Q(x, y)$  are arbitrary polynomials of degree  $n$ . More precisely, we study the maximum number of limit cycles which bifurcate from the periodic orbits of the linear centre  $\dot{x} = y, \dot{y} = -x$ , when it is perturbed in the form (3).

Our main result is as follows.

**Theorem 1.** *Using the averaging theory of first-order the maximum number of limit cycles of the differential system (3) bifurcating from the periodic solutions of the linear centre  $\dot{x} = y, \dot{y} = -x$  is at most:*

- $n$  if  $n$  is even, and  $l$  and  $m$  are not both even;
- $n/2$  if  $n, l$  and  $m$  are even;
- $n$  if  $n$  is odd and  $l$  and  $m$  are one odd and the other even;
- $(n - 1)/2$  if  $n$  is odd, and  $l$  and  $m$  are even;
- $n$  if  $n, l$  and  $m$  are odd.

Theorem 1 is proved in section 3.

In section 2, we present a summary of the averaging theory of first-order and of the Descartes theorem that we shall need for proving Theorem 1.

## 2 The averaging theory of first-order and the Descartes theorem

### 2.1 Averaging theory of first-order

In these subsection we summarise the result stated in Theorems 11.5 of the book of Verhulst [15] on the averaging theory. For a general introduction to the computation of periodic orbits using the averaging theory see book [8].

Consider the periodic differential system

$$\frac{dx}{d\theta} = \mathcal{X}(\theta, x) = \varepsilon \mathcal{F}(\theta, x) + \varepsilon^2 \Phi(\theta, x, \varepsilon), \tag{4}$$

where  $\varepsilon$  is a small parameter,  $x \in \mathbb{R}$ ,  $\theta \in \mathbb{S}^1 = \mathbb{R}/(2\pi\mathbb{Z})$  and  $\mathcal{F} : \mathbb{S}^1 \times D \rightarrow \mathbb{R}$ ,  $\Phi : \mathbb{S}^1 \times D \times (-\varepsilon_0, \varepsilon_0) \rightarrow \mathbb{R}$  are  $C^2$  functions, being  $D$  an open interval of  $\mathbb{R}$  and  $\mathcal{F}$  and  $\Phi$  are periodic with period  $2\pi$  in the variable  $\theta$ .

Now we consider the averaging function  $f : D \rightarrow \mathbb{R}$  defined by

$$f(x) = \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\theta, x) d\theta. \tag{5}$$

It is known that if  $x(\theta, x_0)$  is the solution of system (4) such that  $x(0, x_0) = x_0$ , then we have

$$x(2\pi, x_0) - x_0 = \varepsilon f(x_0) + O(\varepsilon^2). \tag{6}$$

So for  $\varepsilon > 0$  sufficiently small the simple zeros of the averaged function  $f(x)$  provide limit cycles of differential equation (4).

### 2.2 The Descartes theorem

In order to study the real zeros of the function  $f(x)$  we shall use the Descartes theorem (for a proof see [1]).

**Theorem 2** (Descartes Theorem). *Consider the real polynomial  $p(\rho) = a_{i_1}\rho^{i_1} + a_{i_2}\rho^{i_2} + \dots + a_{i_n}\rho^{i_n}$  with  $0 \leq i_1 \leq i_2 \leq \dots \leq i_n$  and  $a_{i_j} \neq 0$  real constants for  $j \in \{1, 2, \dots, n\}$ . When  $a_{i_j}a_{i_{j+1}} < 0$ , we say that  $a_{i_j}$  and  $a_{i_{j+1}}$  have a variation of sign. If the number of variations of signs in the polynomial  $p(\rho)$  is  $m$ , then  $p(\rho)$  has at most  $m$  positive real roots. Moreover, it is always possible to choose the coefficients of  $p(\rho)$  in such a way that  $p(\rho)$  has exactly  $n - 1$  positive real roots.*

### 3 Proof of Theorem 1

Let the polynomials  $P(x, y) = \sum_{i+j=0}^n a_{ij}x_iy_j$  and  $Q(x, y) = \sum_{i+j=0}^n b_{ij}x_iy_j$  be.

We write the differential system (3) in polar coordinates  $(\rho, \theta)$  defined by  $x = \rho \cos \theta$  and  $y = \rho \sin \theta$ , with  $\rho > 0$ , we obtain

$$\begin{aligned} \dot{\rho} &= -\varepsilon (\cos \theta (1 + \cos^L \theta) P(\rho \cos \theta, \rho \sin \theta) + \sin \theta (1 + \cos^m \theta) Q(\rho \cos \theta, \rho \sin \theta)), \\ \dot{\theta} &= -1 + \frac{\varepsilon}{\rho} (\sin \theta (1 + \cos^L \theta) P(\rho \cos \theta, \rho \sin \theta) - \cos \theta (1 + \cos^m \theta) Q(\rho \cos \theta, \rho \sin \theta)). \end{aligned} \tag{7}$$

Taking in the differential system (7) the variable  $\theta$  as the new independent variable, system (7) reduces to the differential equation

$$\begin{aligned} \frac{d\rho}{d\theta} &= \varepsilon (\cos \theta (1 + \cos^L \theta) P(\rho \cos \theta, \rho \sin \theta) + \sin \theta (1 + \cos^m \theta) Q(\rho \cos \theta, \rho \sin \theta)) + O(\varepsilon^2) \\ &= \varepsilon \sum_{i+j=0}^n \cos^i \theta \sin^j \theta (a_{ij} (\cos \theta + \cos^{L+1} \theta) + b_{ij} (\sin \theta + \sin \theta \cos^m \theta)) \rho^{i+j} + O(\varepsilon^2) \\ &= \varepsilon \mathcal{F}(\theta, x) + O(\varepsilon^2). \end{aligned} \tag{8}$$

Since this differential equation is written in the normal form (4), so we can apply to it the averaging theory of first-order.

In our study we shall use the following formulas for computing the averaged function:

$$\begin{aligned}
 \int_0^{2\pi} \cos^p \theta \sin^{2q} \theta d\theta &= \frac{(2q-1)!!}{(2q+p)(2q+p-2)\dots(p+2)} \int_0^{2\pi} \cos^p \theta d\theta = 2\pi\alpha_{p,2q}, \\
 \int_0^{2\pi} \cos^{2s} \theta d\theta &= \frac{(2s-1)!!}{2^s s!} 2\pi = 2\pi\beta_{2s}, \\
 \int_0^{2\pi} \cos^{2s+1} \theta d\theta &= 0, \\
 \int_0^{2\pi} \cos^p \theta \sin^{2q+1} \theta d\theta &= 0.
 \end{aligned} \tag{9}$$

where in the first and second formulas  $p, q$  and  $s$  are positive integers, in the third one  $s$  is a non-negative integer, and in the fourth one  $p$  is a positive integer and  $q$  is a non-negative integer. For more details of these four integrals see [17, pages 152 and 153].

*Proof of Theorem 1 when  $n$  is even, and  $l$  and  $m$  are not both even.* We consider the following three cases with  $n$  even.

*Case 1:  $m$  and  $l$  are odd.* Then we compute the averaged function (5), and we obtain

$$\begin{aligned}
 f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \Theta) d\theta \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{i+j=0}^n \left( a_{ij} \cos^{i+1} \theta \sin^j \theta + a_{ij} \cos^{i+l+1} \theta \sin^j \theta \right. \\
 &\quad \left. + b_{ij} \cos^i \theta \sin^{j+1} \theta + b_{ij} \cos^{i+m} \theta \sin^{j+1} \theta \right) \rho^{i+j} d\theta \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{i+2q=2}^{n+1} \left( (a_{i,2q-1} \cos^{i+1} \theta + a_{i,2q-1} \cos^{i+l+1} \theta) \sin^{2q-1} \theta \right. \\
 &\quad \left. + (b_{i,2q-1} \cos^i \theta + b_{i,2q-1} \cos^{i+m} \theta) \sin^{2q} \theta \right) \rho^{i+2q-1} \\
 &\quad + \sum_{i+2q=2}^n \left( (a_{i,2q} \cos^{i+1}(\theta) + a_{i,2q} \cos^{i+l+1} \theta) \sin^{2q}(\theta) \right. \\
 &\quad \left. + (b_{i,2q} \cos^i \theta + b_{i,2q} \cos^{i+m} \theta) \sin^{2q+1} \theta \right) \rho^{i+2q} d\theta \\
 &= \frac{1}{2\pi} \left[ \sum_{2s+1+2q=3}^{n+1} \int_0^{2\pi} b_{2s+1,2q-1} \cos^{2s+1+m} \theta \sin^{2q} \theta \rho^{2s+2q} d\theta \right. \\
 &\quad + \sum_{2s+2q=2}^n \int_0^{2\pi} b_{2s,2q-1} \cos^{2s} \theta \sin^{2q} \theta \rho^{2s+2q-1} d\theta \\
 &\quad + \sum_{2s+1+2q=3}^{n+1} \int_0^{2\pi} (a_{2s+1,2q} \cos^{2s+2} \theta \sin^{2q}(\theta) \rho^{2s+1+2q} d\theta \\
 &\quad \left. + \sum_{2s+2q=2}^n \int_0^{2\pi} a_{2s,2q} \cos^{2s+l+1} \theta \sin^{2q}(\theta) \rho^{2s+2q} d\theta \right] \\
 &\quad + \sum_{s+q=1}^{n/2} b_{2s+1,2q-1} \alpha_{2s+1+m,2q} \rho^{2s+2q} + \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\
 &\quad + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{n/2} a_{2s,2q} \alpha_{2s+l+1,2q} \rho^{2s+2q}
 \end{aligned}$$

$$= \sum_{k=1}^{n+1} A_k \rho^k.$$

Since  $f(\rho)$  is a polynomial generated by a linear combination of the monomials  $\{\rho, \rho^2, \dots, \rho^{n+1}\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  have at most  $n$  simple positive zeros, and consequently from subsection 2.1 we get using the averaging theory of first-order that for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $n$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .

Case 2:  $m$  is odd and  $l$  is even. Working as in the case 1 we obtain

$$\begin{aligned} f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\ &= \sum_{s+q=1}^{n/2} b_{2s+1,2q-1} \alpha_{2s+1+m,2q} \rho^{2s+2q} + \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\ &\quad + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+l+2,2q} \rho^{2s+1+2q} = \sum_{k=1}^{n+1} \tilde{A}_k \rho^k. \end{aligned}$$

Again,  $f(\rho)$  is a polynomial generated by the monomials  $\{\rho, \rho^2, \dots, \rho^{n+1}\}$ , and as in case 1 by Descartes theorem it follows that for  $\varepsilon > 0$  sufficiently small, the differential system (3) has at most  $n$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .

Case 3:  $m$  is even and  $l$  is odd. Then

$$\begin{aligned} f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\ &= \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s+m,2q} \rho^{2s+2q-1} + \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\ &\quad + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{n/2} a_{2s,2q} \alpha_{2s+l+1,2q} \rho^{2s+2q} = \sum_{k=1}^{n+1} \hat{A}_k \rho^k. \end{aligned}$$

As in the previous two cases, we conclude that for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $n$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ . □

*Proof of Theorem 1 when  $n, l$  and  $m$  are even.* Working as in case 1, we compute the averaged function and we get

$$\begin{aligned} f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) dt \\ &= \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s+m,2q} \rho^{2s+2q-1} + \sum_{s+q=1}^{n/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\ &\quad + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{n/2} a_{2s+1,2q} \alpha_{2s+l+2,2q} \rho^{2s+1+2q} = \sum_{k=1}^{(n/2)+1} \tilde{B}_k \rho^{2k-1}. \end{aligned}$$

Since  $f(\rho)$  is a polynomial generated by a linear combination of the monomials  $\{\rho, \rho^3, \dots, \rho^{n+1}\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  have at most  $n/2$  simple positive zeros, and consequently from subsection 2.1 we get using the averaging theory of first-order that for  $\varepsilon > 0$  sufficiently small, the differential system (3) has at most  $n/2$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ . □

*Proof of Theorem 1 if n, l and m are odd.* Again working as in case 1, we compute the averaged function and we obtain

$$\begin{aligned}
 f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\
 &= \sum_{s+q=1}^{(n-1)/2} b_{2s+1,2q-1} \alpha_{2s+1+m,2q} \rho^{2s+2q} + \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\
 &\quad + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{(n+1)/2} a_{2s,2q} \alpha_{2s+l+1,2q} \rho^{2s+2q} = \sum_{k=1}^{n+1} C_k \rho^k.
 \end{aligned}$$

Since the polynomial  $f(\rho)$  has the monomials  $\{\rho, \rho^2, \dots, \rho^{n+1}\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  has at most  $n$  simple zeros. Therefore for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $n$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .  $\square$

*Proof of Theorem 1 if n is odd and l and m are one odd and the other even.* We distinguish two cases with  $n$  odd.

*Case 1: m is odd and l is even.* Computing the averaged function we get

$$\begin{aligned}
 f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\
 &= \sum_{s+q=1}^{(n-1)/2} b_{2s+1,2q-1} \alpha_{2s+1+m,2q} \rho^{2s+2q} + \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\
 &\quad + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+l+2,2q} \rho^{2s+1+2q} = \sum_{k=1}^n \tilde{C}_k \rho^k.
 \end{aligned}$$

*Case 2: m is even and l is odd.* Then the averaged function

$$\begin{aligned}
 f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\
 &= \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s+m,2q} \rho^{2s+2q-1} + \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\
 &\quad + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{(n-1)/2} a_{2s,2q} \alpha_{2s+l+1,2q} \rho^{2s+2q} = \sum_{k=1}^n \hat{C}_k \rho^k.
 \end{aligned}$$

Now the polynomials  $f(\rho)$  in cases 1 and 2 are generated by the monomials  $\{\rho, \rho^2, \dots, \rho^n\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  has at most  $n - 1$  simple zeros. Therefore for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $n - 1$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .  $\square$

*Proof of Theorem 1 if n is odd, and l and m are even.* Computing the averaged function we obtain

$$\begin{aligned}
 f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\
 &= \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s+m,2q} \rho^{2s+2q-1} + \sum_{s+q=1}^{(n+1)/2} b_{2s,2q-1} \alpha_{2s,2q} \rho^{2s+2q-1} \\
 &\quad + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+2,2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{(n-1)/2} a_{2s+1,2q} \alpha_{2s+l+2,2q} \rho^{2s+1+2q}
 \end{aligned}$$

$$= \sum_{k=1}^{(n+1)/2} D_k \rho^{2k-1} + \sum_{k=1}^{(n-1)/2} \hat{D}_k \rho^{2k+1}.$$

The polynomial  $f(\rho)$  is generated by the monomials  $\{\rho, \rho^3, \dots, \rho^n\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  has at most  $(n-1)/2$  simple zeros. Therefore for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $(n-1)/2$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .  $\square$

*Proof of Theorem 1 if  $n, l$  and  $m$  are odd.* Again working as in case 1, we compute the averaged function and we obtain

$$\begin{aligned} f(\rho) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{F}(\rho, \theta) d\theta \\ &= \sum_{s+q=1}^{(n-1)/2} b_{2s+1, 2q-1} \alpha_{2s+1+m, 2q} \rho^{2s+2q} + \sum_{s+q=1}^{(n+1)/2} b_{2s, 2q-1} \alpha_{2s, 2q} \rho^{2s+2q-1} \\ &\quad + \sum_{s+q=1}^{(n-1)/2} a_{2s+1, 2q} \alpha_{2s+2, 2q} \rho^{2s+1+2q} + \sum_{s+q=1}^{(n+1)/2} a_{2s, 2q} \alpha_{2s+l+1, 2q} \rho^{2s+2q} = \sum_{k=1}^{n+1} C_k \rho^k. \end{aligned}$$

Since the polynomial  $f(\rho)$  has the monomials  $\{\rho, \rho^2, \dots, \rho^{n+1}\}$ . Using Descartes theorem it follows that the polynomial  $f(\rho)$  has at most  $n$  simple zeros. Therefore for  $\varepsilon > 0$  sufficiently small the differential system (3) has at most  $n$  limit cycles bifurcating from the periodic solutions of the linear centre (3) with  $\varepsilon = 0$ .  $\square$

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