Dynamics of Continuous, Discrete and Impulsive Systems Series B: Applications & Algorithms 19 (2012) 325-335 Copyright ©2012 Watam Press

http://www.watsci.org

## THREE NESTED LIMIT CYCLES IN DISCONTINUOUS PIECEWISE LINEAR DIFFERENTIAL SYSTEMS WITH TWO ZONES

Jaume Llibre<sup>1</sup> and Enrique Ponce<sup>2</sup>

<sup>1</sup>Departament de Matemàtiques, Universitat Autònoma de Barcelona, 08193 Bellaterra, Barcelona, Catalonia, Spain

<sup>2</sup>E.T.S. Ingenieros, Camino de los Descubrimientos, 41092 Sevilla, Spain Corresponding author email:jllibre@mat.uab.cat

**Abstract.** In this paper we study a planar piecewise linear differential system formed by two regions separated by a straight line so that one system has a real unstable focus and the other a virtual stable focus which coincides with the real one. This system was introduced in a very recent paper (On the number of limit cycles in general planar piecewise linear systems, *Discrete and Continuous Dynamical Systems-A* **32**, 2012, pp. 2147–2164) by S.-M. Huan and X.-S. Yang, who numerically showed that it can exhibit 3 limit cycles surrounding the real focus. This is the first example that a non-smooth piecewise linear differential system with two zones can have 3 nested limit cycles of crossing type surrounding a unique equilibrium. We provide a rigorous computer assisted proof of the quoted numerical result.

**Keywords.** non–smooth differential system, limit cycle, piecewise linear differential system.

AMS (MOS) subject classification: 34C05, 34C07, 37G15.

Dynam. Cont. Dis. Ser. B, vol. 19, no. 3, pp. 325-335, 2012.

## References

- A. Andronov, A. Vitt and S. Khaikin, Theory of Oscillations, Pergamon Press, Oxford, 1966.
- [2] J. Bernat and J. Llibre, Counterexample to Kalman and Markus-Yamabe conjectures in dimension larger than 3, Dynamics of Continuous, Discrete and Impulsive Systems 2, (1996) 337–379.
- [3] S. Coombes, Neuronal networks with gap junctions: A study of piecewise linear planar neuron models, SIAM Applied Mathematics 7, (2008) 1101–1129.
- [4] M. di Bernardo, C.J. Budd, A. R. Champneys, P. Kowalczyk, Piecewise-Smooth Dynamical Systems: Theory and Applications, Appl. Math. Sci. Series 163, Springer-Verlag, London, 2008.
- [5] Z. Du, Y. Li, W. Zhang, Bifurcation of periodic orbits in a class of planar Filippov system, Nonlinear Anal. 69, (2008) 3610–3628.
- [6] A. F. Filippov, Differential Equations with Discontinuous Right-Hand Sides, Kluwer Academic, Dordrecht, 1988.
- [7] E. Freire, E. Ponce, F. Rodrigo and F. Torres, Bifurcation sets of continuous piecewise linear systems with two zones, Int. J. Bifurcation and Chaos 8, (1998) 2073– 2097.
- [8] E. Freire, E. Ponce, F. Rodrigo and F. Torres, Bifurcation sets of symmetrical continuous piecewise linear systems with three zones, Int. J. Bifurcation and Chaos 12, (2002) 1675–1702.
- [9] E. Freire, E. Ponce and F. Torres, Canonical Discontinuous Planar Piecewise Linear Systems, SIAM J. Applied Dynamical Systems 11, (2012) 181–211.
- [10] F. Giannakopoulos and K. Pliete, Planar Systems of Piecewise Linear Differential Equations with a Line of Discontinuity, *Nonlinearity* 14, (2001) 1611–1632.
- [11] M. Han and W. Zhang, On Hopf bifurcation in non-smooth planar systems, J. of Differential Equations 248, (2010) 2399–2416.
- [12] S.-M. Huan and X.-S. Yang, On the number of limit cycles in general planar piecewise linear systems, *Discrete and Continuous Dynamical Systems-A* 32, (2012) 2147–2164.
- [13] E. Isaacson and H.B. Keller, Analysis of numerical methods, John Wiley and Sons, New York, 1966.
- [14] J. Stoer and R. Burlisch, Introduction to Numerical Analysis, Springer–Verlag, New York, 1980.
- [15] A. Tonnelier, The McKean's caricature of the FitzHugh-Nagumo model I. The space-clamped system, SIAM J. Appl. Math. 63, (2003) 459–484.
- [16] A. Tonnelier and W. Gerstner, Piecewise linear differential equations and integrateand-fire neurons: Insights from two-dimensional membrane models, *Phys Rev. E* 67, (2003) 021908.

Received June 2011; revised May 2012.

http://monotone.uwaterloo.ca/~journal/

## 2