Hopf and zero-Hopf bifurcations for a class of cubic Kolmogorov systems in R3

Qinlong Wang[1], Jingping Lu[1], Chunyong Wang[2], and Wentao Huang[3]
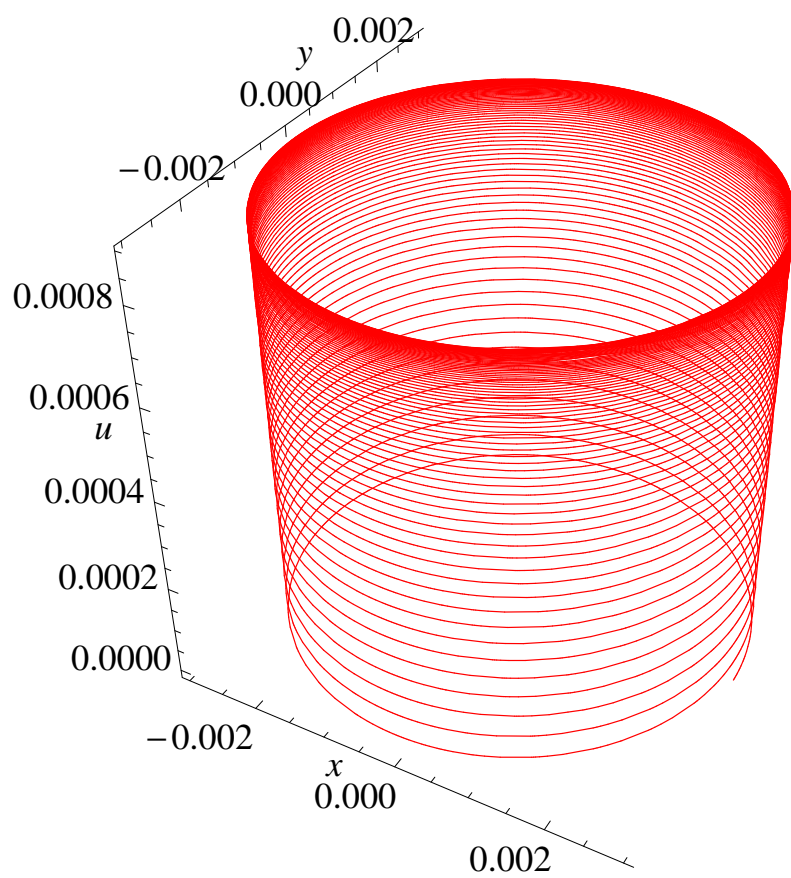
[1]Guilin University of Electronic Technology
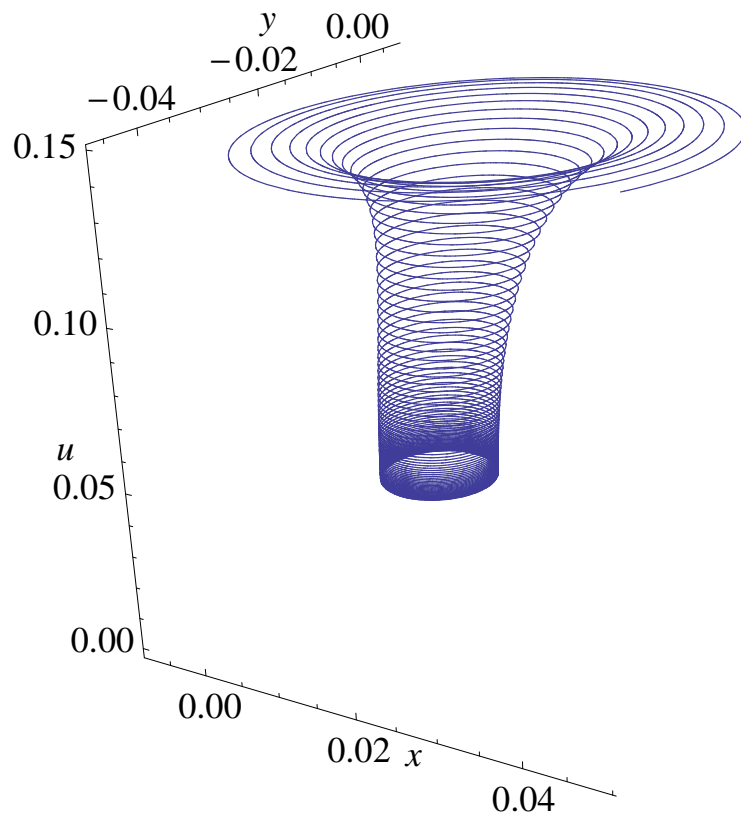[2]Hezhou University
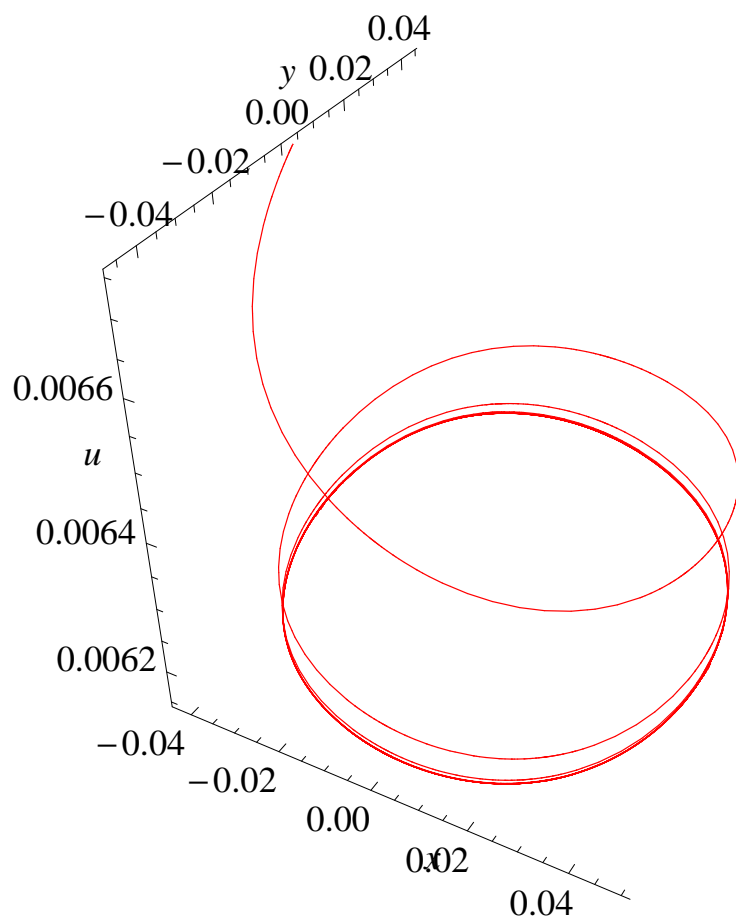[3]Central China Normal University School of Mathematics and Statistics
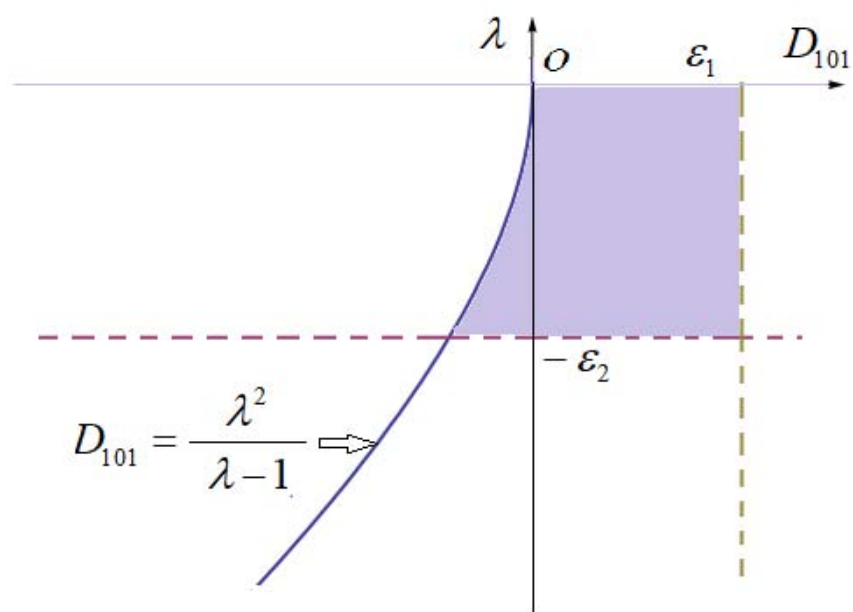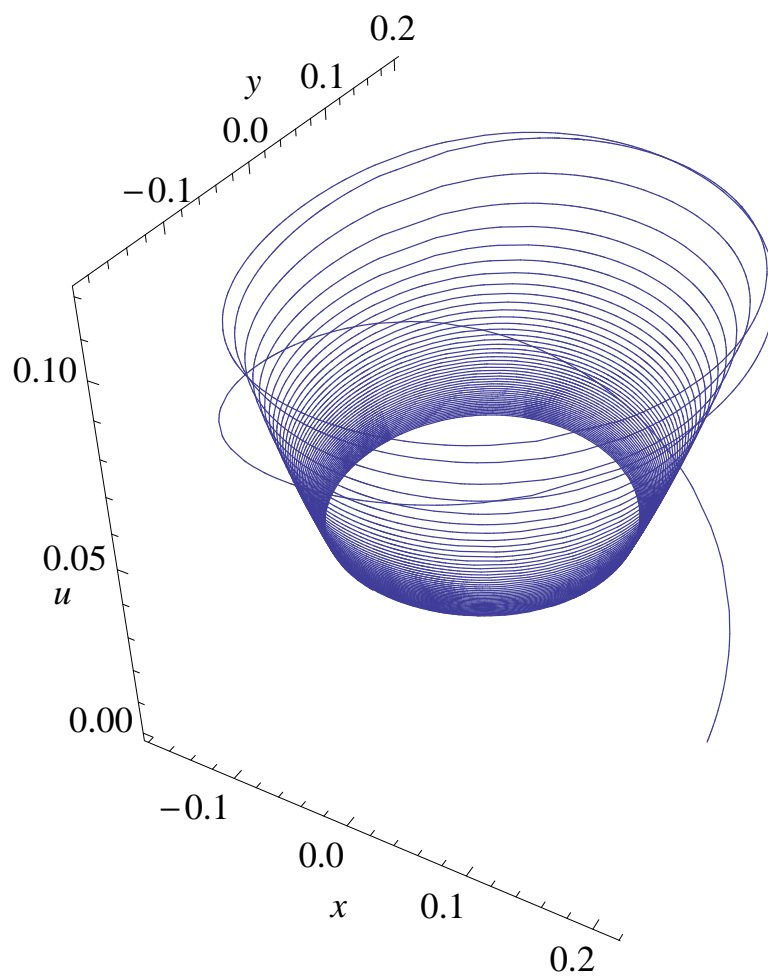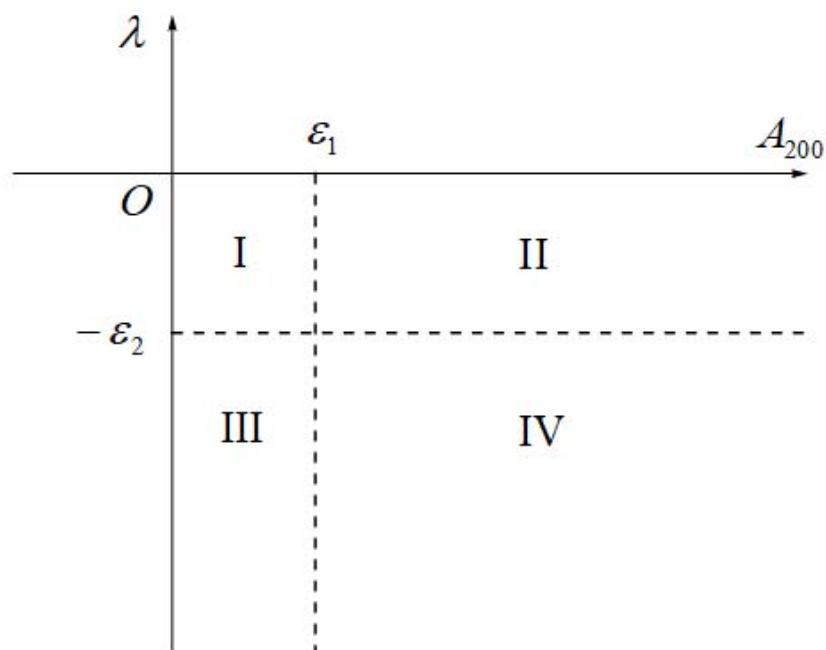
September 27, 2023

Abstract

In this paper, Hopf and zero-Hopf bifurcations are investigated for a class of three-dimensional cubic Kolmogorov systems with one positive equilibrium. Firstly, by computing the singular point quantities and figuring out center conditions, we determined that the highest order of the positive equilibrium is eight as a fine focus, which yields that there exist at most seven small amplitude limit cycles restricted to one center manifold and Hopf cyclicity 8 at the positive equilibrium. Secondly, by using the normal form algorithm, we discuss the existence of stable periodic solution via zero-Hopf bifurcation around the positive equilibrium. At the same time, the relevance between zero-Hopf bifurcation and Hopf bifurcation is analyzed via its special case, which is rarely considered. Finally, some related illustrations are given by means of numerical simulation.

Hopf and zero-Hopf bifurcations for a class of cubic Kolmogorov systems in $\mathbb{R}^3$

Jingping Lu[1,2]   Chunyong Wang[3]   Wentao Huang[4]   Qinlong Wang[1*]

(1 School of Computing Science and Mathematics, Guilin University of Electronic Technology, Guilin 541004, China)

(2 College of Science, Guilin University of Technology, Guilin 541004, China)

(3 College of Science, Hezhou University, Hezhou 542899, China)

(4 School of Mathematics and Statistics, Guangxi Normal University, Guilin 541004, China)

Abstract   In this paper, Hopf and zero-Hopf bifurcations are investigated for a class of three-dimensional cubic Kolmogorov systems with one positive equilibrium. Firstly, by computing the singular point quantities and figuring out center conditions, we determined that the highest order of the positive equilibrium is eight as a fine focus, which yields that there exist at most seven small amplitude limit cycles restricted to one center manifold and Hopf cyclicity 8 at the positive equilibrium. Secondly, by using the normal form algorithm, we discuss the existence of stable periodic solution via zero-Hopf bifurcation around the positive equilibrium. At the same time, the relevance between zero-Hopf bifurcation and Hopf bifurcation is analyzed via its special case, which is rarely considered. Finally, some related illustrations are given by means of numerical simulation.

Keywords   three-dimensional Kolmogorov system, Hopf and zero-Hopf bifurcations, center manifold, center problem.

MR(2000) Subject Classification   34C23, 34C28, 34C40, 37G15.

1   Introduction

Since it was proposed in 1936 [1], Kolmogorov model has become classical and used widely in ecology to describe the interaction between n species occupying certain same ecological habitat, which usually takes the following form

$$\frac{dx_i}{dt} = x_i f_i(x_1, x_2, \cdots, x_n), \quad i = 1, 2, \cdots, n, \tag{1}$$

where f_i are polynomials with respect to $x_1, x_2, \cdots, x_n$. Here, x_i represents the density of the i-th species in a biosphere, and $f_1, f_2, \cdots, f_n$ are the intrinsic growth rates or biotic potential of the n species, respectively. Since each species density x_i is nonnegtive in reality, we only

---

[0]*Corresponding author: E-mail addresses: wqinlong@163.com(Qinlong Wang)

consider the behavior of the orbits in the positive quadrant $\{(x_1, x_2, \cdots, x_n)^T : x_i > 0, i = 1, 2, \cdots, n\}$. Of particular significance in applications are the existence and number of limit cycles bifurcating from positive equilibrium points, which correspond to the key dynamic behaviors of the changes in species quantities under the influences of internal and external factors. Therefore, it is natural for the topic to attract the attention of many and many researchers in the field of mathematical ecology [2].

For the planar Kolmogorov system, it is well known that system (1) does not have limit cycles if f_1 and f_2 are linear, namely it is the classical Lotka-Volterra-Gause model. When f_1 and f_2 are not linear, many results have been obtained in [3–6]. For the three-dimensional Kolmogorov system, if f_1, f_2 and f_3 are linear, then system (1) is a quadratic Lotka-Volterra system. The relevant results of limit cycle bifurcation can be found in [7, 8] and references therein. When f_1, f_2 and f_3 are not linear, however, the works on this problem are not unusually seen, especially for the cyclicity of Hopf bifurcation, i.e., the maximal number of limit cycles which may exist in the vicinity of a Hopf singular point under proper perturbations.

In 2014, Du et al. [9] investigated one class of three-dimensional cubic Kolmogorov systems with f_1, f_2 and f_3 as quadratic polynomials, and got five small limit cycles bifurcating from a positive singular point. Recently, Gu et al. [10] proved that seven limit cycles can be generated in another class of three-dimensional cubic Kolmogorov systems. Based on the above works, we conjecture the number of limit cycles bifurcating from a single positive equilibrium point can be more than 7 for the three-dimensional cubic Kolmogorov models, and will further investigate it here.

It is well known that Hopf bifurcation is closely related to center-focus determination. For the calculation of focus values on the center manifold, there exist some available methods, such as Liapunov-Schmidt method [11], the simple normal form method [12], the formal first integral method [13] and the displacement map method [14]. Notably, the authors of [15] presented a general method for bounding the cyclicity in the center case without any kind of reduction to center manifold. Here we will apply the method with linear recursive algorithm proposed by the authors of [17] in 2010 to direcltly calculate the singular point quantities on the center manifold, its some applications can be seen in [9, 10, 18–20].

As for the zero-Hopf bifurcation, recently it is getting more attention. Especially in researching of many chaotic models, the zero-Hopf singular point of the high-dimensional system may reflect the emergence of chaotic behavior [21]. For the zero-Hopf singular point, its Jacobian matrix has necessarily a zero eigenvalue and a pair of pure imaginary eigenvalues. Under certain perturbing conditions including small change of the zero eigenvalue, a limit cycle can be generated, this is to say, the zero-Hopf bifurcation can occur. The common tool for investigating this problem is the average theory, and recently many systems were considered, e.g., [22–24]. In particular, the authors of [25] applied the normal form theory to investigate Rössler system, and showed that the method of normal forms is applicable for all types of zero-Hopf bifurcations. Generally, zero-Hopf bifurcation is viewed as one degenerate type of Hopf bifurcation, yet the specific relevance between the two is rarely discussed in the

literatures available for reference.

In this paper, we will investigate the Hopf and zero-Hopf bifurcations for a class of three-dimensional cubic Kolmogorov system as follows,

$$
\begin{cases}
\frac{\mathrm{d}x_1}{\mathrm{d}t} = x_1(a_0 - 2A_{200}x_1 + a_1y_1 + a_2u_1 + X_1), \\
\frac{\mathrm{d}y_1}{\mathrm{d}t} = y_1(b_0 + b_1x_1 + b_2y_1 + B_{101}x_1u_1 + A_{002}u_1^2), \\
\frac{\mathrm{d}u_1}{\mathrm{d}t} = u_1(d_0 + d_1x_1 + d_2y_1 + d_3u_1 + U_1),
\end{cases}
\tag{2}
$$

where

$$
X_1 = A_{200}x_1^2 - B_{101}y_1u_1 - A_{200}y_1^2 + A_{002}u_1^2,
$$
$$
U_1 = D_{101}x_1u_1 + D_{011}y_1u_1 + D_{200}x_1^2 + D_{200}y_1^2 + D_{002}u_1^2,
$$

and

$$
a_0 = A_{002} - B_{101} + 1, \quad a_1 = 2A_{200} + B_{101} - 1, \quad a_2 = B_{101} - 2A_{002},
$$
$$
b_0 = A_{002} + B_{101} - 1, \quad b_1 = 1 - B_{101}, \quad b_2 = -2A_{002} - B_{101},
$$
$$
d_0 = -D_{001} + D_{002} + D_{011} + D_{101} + 2D_{200}, \quad d_1 = -D_{101} - 2D_{200},
$$
$$
d_2 = -D_{011} - 2D_{200}, \quad d_3 = D_{001} - 2D_{002} - D_{011} - D_{101},
$$

with $A_{002}, A_{200}, B_{101}, D_{001}, D_{002}, D_{011}, D_{101}$ and D_{200} are eight real parameters. Obviously, system (2) has the positive equilibrium $E(1,1,1)$.

The rest of this paper is organized as follows. In the next section, some preliminary methods and results are briefly introduced for the later discussion and analysis on Hopf bifurcation. In section 3, the singular point quantities of the origin corresponding to the positive equilibrium of (2) are calculated by deriving the recursion formula, then the center conditions of the equilibrium are determined on the center manifold. Further, it is verified that the highest order of the fine focus is eight for the positive equilibrium, which implies the Hopf cyclicity 8 at the positive equilibrium. In section 4, by using the normal form algorithm, we investigate the zero-Hopf bifurcations around the positive equilibrium and obtain the conditions of existence of stable periodic solution via zero-Hopf bifurcation. At the same time, the relevance between zero-Hopf bifurcation and Hopf bifurcation is discussed through its special case, and some related numerical illustrations are also given.

2 Preliminary results and method

In this section, we present some basic results and methods that will be used in the following sections. For the planar polynomial systems, Liu and Li [16] proposed a valid method for computing singular point quantities in complex systems in 1990. In 2010, Wang et al. [17] generalized and developed the method to study the three-dimensional nonlinear dynamical system of the form

$$
\begin{cases}
\frac{\mathrm{d}x}{\mathrm{d}t} = \delta x - y + \sum\limits_{k+j+l=2}^{\infty} A_{kjl}x^k y^j u^l = X(x,y,u), \\
\frac{\mathrm{d}y}{\mathrm{d}t} = x + \delta y + \sum\limits_{k+j+l=2}^{\infty} B_{kjl}x^k y^j u^l = Y(x,y,u), \\
\frac{\mathrm{d}u}{\mathrm{d}t} = -du + \sum\limits_{k+j+l=2}^{\infty} d_{kjl}x^k y^j u^l = U(x,y,u),
\end{cases}
\tag{3}
$$

where $x, y, u, t, d, \delta, A_{kjl}, B_{kjl}, d_{kjl} \in \mathbb{R}\,(k, j, l \in \mathbb{N})$, $d \neq 0$, and the X, Y and U are all analytic in a neighborhood of the origin.

By the transformation

$$x = \tfrac{z+w}{2},\ y = \tfrac{(w-z)\mathbf{i}}{2},\ t = -T\mathbf{i},\ \mathbf{i} = \sqrt{-1}, \tag{4}$$

system $(3)|_{\delta=0}$ can also be transformed into the following complex system

$$
\begin{cases}
\frac{\mathrm{d}z}{\mathrm{d}T} = z + \sum\limits_{k+j+l=2}^{\infty} a_{kjl} z^k w^j u^l = Z(z, w, u), \\
\frac{\mathrm{d}w}{\mathrm{d}T} = -w - \sum\limits_{k+j+l=2}^{\infty} b_{kjl} w^k z^j u^l = -W(z, w, u), \\
\frac{\mathrm{d}u}{\mathrm{d}T} = \mathbf{i}du + \sum\limits_{k+j+l=2}^{\infty} \tilde{d}_{kjl} z^k w^j u^l = \tilde{U}(z, w, u),
\end{cases}
\tag{5}
$$

where $z, w, T, a_{kjl}, b_{kjl}, \tilde{d}_{kjl} \in \mathbb{C}$, $k, j, l \in \mathbb{N}$. Moreover, the coefficients a_{kjl} and b_{kjl} of system (5) satisfy a conjugate relationship, namely, $b_{kjl} = \overline{a_{kjl}}$, $k, j, l \in \mathbb{N}$. When there exists no misunderstanding, $\tilde{d}_{kjl}$ and $\tilde{U}$ are still denoted by d_{kjl} and U, respectively.

Furthermore, we can calculate the singular point quantities of the origin by the method given in Theorem 3.1 of [17], and there exists the algebraic equivalence between the m-th singular point quantity μ_m and the m-th focal value v_{2m+1} at the origin for the bifurcation equations of system (5) with $\delta = 0$, i.e.

$$v_{2m+1} \sim \mathbf{i}\pi\mu_m,\, m = 1, 2, \cdots \tag{6}$$

In order to proof the existence of multiple limit cycles, we introduce the following lemma.

Lemma 2.1 (see [26]). *Suppose that the focus values depend on k parameters, expressed as* $v_j = v_j(\epsilon_1, \epsilon_2, \cdots, \epsilon_k), j = 1, 3, \cdots, 2k - 1, 2k + 1$, *satisfying* $v_j(0, 0, \cdots, 0) = 0$, $j = 1, 3, \cdots,$ $2k - 1$, $v_{2k+1}(0, 0, \cdots, 0) \neq 0$, *and*

$$\det[\tfrac{\partial(v_1, v_3, \cdots, v_{2k-1})}{\partial(\epsilon_1, \epsilon_2, \cdots, \epsilon_k)}(0, 0, \cdots, 0)] \neq 0. \tag{7}$$

then the origin of the perturbed system (3) has k limit cycles.

In addition, we also want to know whether the origin of system is center on the manifold if the first m singular point quantities vanish. Constructing first integrals is an effective method to determine the center conditions of systems. The main tool for constructing first integrals using the Darboux method is provided by the following notions and lemma (one can see in [27, 28]).

Definition 2.1. Given a polynomial $f \in \mathbb{C}(x, y, u)$, a surface $f = 0$ is called an invariant algebraic surface of the system $(3)|_{\delta=0}$, if the polynomial f satisfies the equation

$$\frac{df}{dt}\Big|_{(3)} = \frac{\partial f}{\partial x} X + \frac{\partial f}{\partial y} Y + \frac{\partial f}{\partial u} U = K_f f, \tag{8}$$

for some polynomial $K_f \in \mathbb{C}$. The polynomial K_f is called a cofactor of f.

Definition 2.2. Let $G = \exp(g(x, y, u)/h(x, y, u)) \in \mathbb{C}(x, y, u)$ with $g, h \in \mathbb{C}(x, y, u)$, then G is an exponential factor if there exists a $K_G \in \mathbb{C}(x, y, u)$ such that

$$\left.\frac{dG}{dt}\right|_{(3)} = \frac{\partial G}{\partial x}X + \frac{\partial G}{\partial y}Y + \frac{\partial G}{\partial u}U = K_G G, \tag{9}$$

The polynomial K_G is called a cofactor of G.

Lemma 2.2 (see [27, 28]). *Suppose that the polynomial differential system system $(3)|_{\delta=0}$ admits p irreducible invariant algebraic curves surface $f_i = 0$ with cofactors K_i for $i = 1, 2, \cdots, p$, and q exponential factors $\exp(g_i/h_j)$ with cofactors L_j for $j = 1, 2, \cdots, q$. If there exist λ_i, η_j not all zero such that*

$$\sum_{i=1}^{p} \lambda_i K_i + \sum_{j=1}^{q} \eta_j L_j = 0. \tag{10}$$

then system $(3)|_{\delta=0}$ admits a first integral of the form

$$f_1^{\lambda_1} f_2^{\lambda_2} \cdots f_p^{\lambda_p} (\exp(g_1/h_1))^{\eta_1} \cdots (\exp(g_q/h_q))^{\eta_q}. \tag{11}$$

The first integral (11) is called a Darboux first integral.

3 The Hopf cyclicity at the positive equilibrium

In this section, the singular point quantities of the corresponding equilibrium are computed. The necessary conditions for the equilibrium point to be a center are found by analyzing the singular point quantities, and the sufficiency of the center conditions is proved by constructing the first integral. Further, the Hopf cyclicity, namely, the maximum number of limit cycles bifurcating from the positive equilibrium is investigated.

3.1 Singular point quantities

By means of the transformation

$$x_1 = x + 1, \quad y_1 = y + 1, \quad u_1 = u + 1,$$

system (2) can be rewritten in the following form:

$$\begin{cases} \frac{dx}{dt} = -y - xy + (1+x)(A_{200}x^2 - A_{200}y^2 - B_{101}yu + A_{002}u^2), \\ \frac{dy}{dt} = x + xy + (1+y)(B_{101}xu + A_{002}u^2), \\ \frac{du}{dt} = D_{001}u + D_{001}u^2 + (1+u)(D_{200}x^2 + D_{200}y^2 + D_{101}xu + D_{011}yu + D_{002}u^2). \end{cases} \tag{12}$$

Clearly, the equilibrium point E of system (2) becomes the origin of system (12) accordingly. Furthermore, it is not difficult to find that system (12) is a subfamily of system (3).

Then applying transformation (4), system (12) can become the following complex system with the same form as (5):

$$\begin{cases} \frac{dz}{dT} = z + Z_2 + Z_3 =: Z, \\ \frac{dw}{dT} = -w - W_2 - W_3 =: -W, \\ \frac{du}{dT} = -\mathbf{i}D_{001}u + U_2 + U_3 =: U, \end{cases} \tag{13}$$

where

$$Z_2 = a_{101}zu + a_{200}z^2 + a_{020}w^2 + a_{002}u^2,$$
$$Z_3 = a_{300}z^3 + a_{030}w^3 + a_{120}zw^2 + a_{102}zu^2 + a_{210}z^2w + a_{201}z^2u + a_{021}w^2u,$$
$$W_2 = \overline{Z_2}, \quad W_3 = \overline{Z_3},$$
$$U_2 = d_{110}zw + d_{101}zu + d_{011}wu + d_{002}u^2,$$
$$U_3 = d_{111}zwu + d_{012}wu^2 + d_{102}zu^2 + d_{003}u^3$$

with

$$a_{101} = B_{101}, \ a_{200} = \tfrac{1-\mathbf{i}}{4} - \tfrac{A_{200}\mathbf{i}}{2}, \ a_{020} = -\tfrac{1-\mathbf{i}}{4} - \tfrac{A_{200}\mathbf{i}}{2}, \ a_{002} = A_{002}(1-\mathbf{i}),$$
$$a_{300} = a_{030} = a_{120} = a_{210} = -\tfrac{A_{200}\mathbf{i}}{4}, \ a_{102} = -A_{002}\mathbf{i}, \ a_{201} = \tfrac{1-\mathbf{i}}{4}B_{101}, \ a_{021} = -a_{201},$$
$$b_{kjl} = \overline{a_{kjl}}, \ (kjl = 101, 200, 020, 002, 300, 030, 120, 102, 210, 201, 021),$$
$$d_{110} = d_{111} = -D_{200}\mathbf{i}, \ d_{101} = d_{102} = -\tfrac{D_{011}+D_{101}\mathbf{i}}{2}, \quad d_{011} = d_{012} = \tfrac{D_{011}-D_{101}\mathbf{i}}{2},$$
$$d_{002} = -(D_{001} + D_{002})\mathbf{i}, \ d_{003} = -D_{002}\mathbf{i}.$$

By using the method [17, Theorem 3.1], the recursive formulas for calculating singular point values of system (13) at the origin can be obtain as follows.

Lemma 3.1. *For system (13), the singular point values $\mu_m(m = 1, 2, \cdots)$ at the origin are determined by the following recursive formula: if $\alpha \neq \beta$ or $\alpha = \beta, \gamma \neq 0$, $c_{\alpha\beta\gamma}$ is determined by the following recursive formula:*

$$c_{\alpha\beta\gamma} = \frac{\Delta}{\beta - \alpha + \mathbf{i}D_{001}\gamma} \tag{14}$$

where

$$\begin{aligned}
\Delta = &-b_{030}(\beta + 1)c[\alpha - 3, \beta + 1, \gamma] + (a_{300}\alpha - 2a_{300} - b_{120}\beta)c[\alpha - 2, \beta, \gamma] \\
&- b_{021}(1 + \beta)c[\alpha - 2, 1 + \beta, \gamma - 1] - b_{020}(\beta + 1)c[\alpha - 2, \beta + 1, \gamma] \\
&+ (a_{210}\alpha - a_{210} + b_{210} - b_{210}\beta + d_{111}\gamma)c[\alpha - 1, \beta - 1, \gamma] \\
&+ (a_{201}\alpha - a_{201} - d_{102} - b_{111}\beta + d_{102}\gamma)c[\alpha - 1, \beta, \gamma - 1] \\
&+ (b_{200} - b_{200}\beta + d_{011}\gamma)c[\alpha, \beta - 1, \gamma] + (a_{120}\alpha + 2b_{300} - b_{300}\beta)c[\alpha, \beta - 2, \gamma] \\
&+ (a_{101}\alpha - d_{002} - b_{101}\beta + d_{002}\gamma)c[\alpha, \beta, \gamma - 1] - b_{002}(1 + \beta)c[\alpha, \beta + 1, \gamma - 2] \\
&+ d_{110}(1 + \gamma)c[\alpha - 1, \beta - 1, \gamma + 1] + (a_{200}\alpha - a_{200} + d_{101}\gamma)c[\alpha - 1, \beta, \gamma] \\
&+ a_{030}(\alpha + 1)c[\alpha + 1, \beta - 3, \gamma] + a_{021}(\alpha + 1)c[\alpha + 1, \beta - 2, \gamma - 1] \\
&+ a_{020}(\alpha + 1)c[\alpha + 1, \beta - 2, \gamma] + a_{002}(\alpha + 1)c[\alpha + 1, \beta, \gamma - 2] \\
&+ (a_{111}\alpha + b_{201} - d_{012} - b_{201}\beta + d_{012}\gamma)c[\alpha, \beta - 1, \gamma - 1] \\
&+ (a_{102}\alpha - 2d_{003} - b_{102}\beta + d_{003}\gamma)c[\alpha, \beta, \gamma - 2]
\end{aligned}$$

and each $c[\alpha, \beta, \gamma]$ is namely $c_{\alpha\beta\gamma}$, and for any positive integer m, μ_m is determined by the following recursive formula:

$$\begin{aligned}
\mu_m = &-b_{030}(1 + m)c[m - 3, m + 1, 0] + (a_{300}m - 2a_{300} - b_{120}m)c[m - 2, m, 0] \\
&- b_{020}(m + 1)c[m - 2, m + 1, 0] + (a_{210} - b_{210})(m - 1)c[m - 1, m - 1, 0] \\
&+ (2b_{300} + a_{120}m - b_{300}m)c[m, m - 2, 0] - b_{200}(m - 1)c[m, m - 1, 0] \\
&+ a_{030}(m + 1)c[m + 1, m - 3, 0] + a_{020}(m + 1)c[m + 1, m - 2, 0] \\
&+ d_{110}c[m - 1, m - 1, 1] + a_{200}(m - 1)c[m - 1, m, 0],
\end{aligned}$$

and when $\alpha < 0$ or $\beta < 0$ or $\gamma < 0$ or $\gamma = 0, \alpha = \beta$, we have let $c_{\alpha,\beta,\gamma} = 0$.

Now applying the recursive formulas in Lemma 3.1 via the software Mathematica, we obtain the first two singular point quantities of system (13) at the origin as follows:

$$
\begin{aligned}
\mu_1 &= -\tfrac{\mathbf{i}A_{200}}{2}, \\
\mu_2 &= -\tfrac{2\mathbf{i}A_{002}D_{200}^2}{D_{001}^2(1+D_{001}^2)}[D_{001}^2 - (D_{101}+D_{011})D_{001} + D_{101} - D_{011}].
\end{aligned}
\tag{15}
$$

To simplify the calculation, we set $D_{001} = -1$ here, namely

$$
\mu_2 = -\mathbf{i}A_{002}(1+2D_{101})D_{200}^2.
$$

Then we do certain discussion for $\mu_2 = 0$ and continue to compute the following singular point quantities.

Case (i): If $A_{002}D_{200} = 0$, then

$$
\mu_3 = \mu_4 = \mu_5 = \mu_6 = \mu_7 = \mu_8 = 0.
$$

Case (ii): If $A_{002}D_{200} \neq 0$, from $\mu_2 = 0$, we have $D_{101} = -\frac{1}{2}$, then computing yields

$$
\mu_3 = \tfrac{\mathbf{i}}{20400}A_{002}D_{200}^2 S_1,
\tag{16}
$$

letting $\mu_3 = 0$ yields that $S_1 = 0$, i.e.,

$$
A_{002} = -\tfrac{S_2}{81600D_{200}^2},
\tag{17}
$$

where

$$
\begin{aligned}
S_1 &= S_2 + 81600A_{002}D_{200}^2, \\
S_2 &= -1443 + 622D_{011} + 7276D_{011}^2 + 4080D_{011}^3 - 10200D_{200} + 10200B_{101}D_{200} \\
&\quad + 40800D_{002}D_{200} - 20400D_{011}D_{200} + 20400B_{101}D_{011}D_{200} + 40800D_{002}D_{011}D_{200}.
\end{aligned}
$$

And we figure out

$$
\mu_4 = \tfrac{\mathbf{i}}{44146528000000}S_2 S_3,
\tag{18}
$$

where

$$
\begin{aligned}
S_3 &= S_n + 780B_{101}D_{200}S_d, \\
S_d &= -404493 + 931472D_{011} + 6428516D_{011}^2 + 4647120D_{011}^3,
\end{aligned}
$$

and S_n can be found in Appendix I.

Next, setting $\mu_4 = 0$, we obtain $S_2 = 0$ or $S_3 = 0$. If $S_2 = 0$, from (17), $A_{002} = 0$ holds. This is in contradiction with the condition $A_{002}D_{200} \neq 0$, then $S_2 \neq 0$, we just consider $S_3 = 0$. By setting $S_3 = 0$ and $S_d \neq 0$, it follows that

$$
B_{101} = -\tfrac{S_n}{780D_{200}S_d}.
\tag{19}
$$

Further, under the above conditions we continue to compute and obtain

$$
\begin{aligned}
\mu_5 &= -\tfrac{\mathbf{i}}{2583795418624000000000000S_d^3}S_4 F_1, \\
\mu_6 &= -\tfrac{\mathbf{i}}{1307381773603974954762240000000000S_d^4}S_4 F_2, \\
\mu_7 &= -\tfrac{\mathbf{i}}{3335423757981027399988340981760000000000000S_d^5}S_4 F_3, \\
\mu_8 &= -\tfrac{\mathbf{i}}{15699867246125412054651992904607648972800000000000000000S_d^6}S_4 F_4,
\end{aligned}
\tag{20}
$$

7

where S_4 can be found in Appendix I, and the F_1, F_2, F_3 and F_4 are polynomials only with respect to D_{002}, D_{011} and D_{200}. In fact, F_1, F_2, F_3 and F_4 are too long to show in this paper, with terms of 106, 248, 480 and 824 elements respectively, which can be found in the website:https://github.com/lujingping/KOL.git.

3.2 Center conditions

In this subsection, we investigate the center problem of system (13). Analyzing the singular point quantities obtained in (15), Cases (i) and (ii), we have the following result.

Theorem 3.2. *For system (13) with $D_{001} = -1$, the first eight singular point quantities of the origin vanish simultaneously if and only if one of the following two conditions holds:*

$$K_1 : A_{200} = A_{002} = 0; \tag{21}$$

$$K_2 : A_{200} = D_{200} = 0. \tag{22}$$

Proof. From the expressions of the first eight singular point quantities $\mu_1, \mu_2, \cdots, \mu_8$ in (15) and the cases (i) (ii), the sufficiency of the conditions in Theorem 3.2 is obvious. Then, we only need to prove the necessity of the above conditions.

Letting the first singular point quantity $\mu_1 = 0$, we obtain $A_{200} = 0$. And taking $\mu_2 = 0$ yields that $A_{002} = 0$ or $D_{200} = 0$ or $1 + 2D_{101} = 0$. For the above case (i), i.e., $A_{002}D_{200} = 0$, it can be concluded that condition K_1 or K_2 is necessary for each $\mu_i = 0$, $i = 1, 2, \cdots 8$.

For the case (ii), when $A_{002}D_{200} \neq 0$ and $D_{101} = -\frac{1}{2}$, we note that $\mu_3 = \mu_4 = 0$ if and only if $S_1 = S_3 = 0$. Taking $\mu_5 = 0$, generates that $S_4 = 0$ or $F_1 = 0$. In fact, we compute the resultant of S_2 and S_3 with respect to B_{101}, yielding

$$\text{Resultant}[S_2, S_3, B_{101}] = -60D_{200}S_4.$$

Since $S_2 \neq 0$ in (17), $S_4 \neq 0$ hold necessarily. Thus $\mu_5 = 0$ if and only if $F_1 = 0$.

Next, we need focus on investigating whether the four equations $\mu_i = 0$ have common solutions, $i = 5, 6, 7, 8$, specifically, to determine whether or not the polynomials F_1, F_2, F_3 and F_4 share common zeros. For this purpose, computing the polynomial resultants of F_2, F_3, F_4 for F_1 with respect to D_{002} via Mathematica, we have

$$\begin{aligned}
\text{Resultant}[F_2, F_1, D_{002}] &= 2732274240795226681 \cdots 000000 D_{200}^{24} S_d^{12} f_{60}, \\
\text{Resultant}[F_3, F_1, D_{002}] &= -167339298139456617 \cdots 000000 D_{200}^{32} S_d^{16} f_{76}, \\
\text{Resultant}[F_4, F_1, D_{002}] &= 86915361760962704639 \cdots 000000 D_{200}^{40} S_d^{20} f_{92},
\end{aligned} \tag{23}$$

where f_{60}, f_{76} and f_{92} are all polynomials just in D_{011} and D_{200}, and the degrees of f_{60}, f_{76}, f_{92} are $60, 76, 92$ respectively. Since $D_{200}S_d \neq 0$, we just need consider whether or not the polynomials f_{60}, f_{76} and f_{92} share common zeros. Moreover, we compute the Gröbner basis of the ideal $< f_{60}, f_{76}, f_{92} >$, and we get

$$\text{GroebnerBasis}[\{f_{60}, f_{76}, f_{92}\}, \{D_{011}, D_{200}\}] = \{1\}.$$

This means that the polynomials f_{60}, f_{76} and f_{92} have no common zeros, then yielding that F_1, F_2, F_3 and F_4 have no common root. Therefore, apart from the condition K_1 or K_2, there are no other conditions such that all μ_i vanish, $i = 1, 2, \cdots 8$. The proof of Theorem 3.2 is complete. $\qquad\square$

However, we should note that there may exist some values of D_{002}, D_{011} and D_{200} such that $F_1 = F_2 = F_3 = 0$, which will be discussed in the next subsection.

Furthermore, we will prove that K_1 in (21) and K_2 in (22) are two sets of center conditions of system (13) restricted to the center manifold. Then we give the corresponding theorem.

Theorem 3.3. *The origin of system (13) with $D_{001} = -1$, i.e, the positive equilibrium $(1, 1, 1)$ of its corresponding real system (2) is a center on the local center manifold if and only if the condition K_1 or K_2 in Theorem 3.2 holds.*

Proof. From the Theorem 3.2, the necessity is obvious. Now, we prove the sufficiency of the two conditions.

(i) If the condition K_1 holds, the system (12) can be rewritten as

$$
\begin{cases}
\frac{\mathrm{d}x}{\mathrm{d}t} = -y(1+x)(1+B_{101}u), \\
\frac{\mathrm{d}y}{\mathrm{d}t} = x(1+y)(1+B_{101}u), \\
\frac{\mathrm{d}u}{\mathrm{d}t} = (1+u)(-u+D_{200}x^2+D_{200}y^2+D101xu+D011yu+D_{002}u^2).
\end{cases}
\tag{24}
$$

For system (24), there exists a center manifold $u = u(x, y)$, which can be expressed as the polynomial series in x and y formally as follows:

$$
u = x^2 + y^2 + h.o.t.,
$$

where $h.o.t.$ expresses higher-order terms. Substituting $u = u(x, y)$ into the first two equations of system (24), it can be transformed into two-dimensional polynomial differential system. Thus, to prove that system (24) is integrable on the center manifold, we only need to find a first integral. It is easy to see that system (24) has two invariant surfaces

$$
\begin{aligned}
f_1(x, y, u) &= 1 + x, \\
f_2(x, y, u) &= 1 + y,
\end{aligned}
$$

with the corresponding cofactors

$$
\begin{aligned}
k_1(x, y, u) &= -y(1+B_{101}u), \\
k_2(x, y, u) &= x(1+B_{101}u).
\end{aligned}
$$

At the same time, we also find an exponential factor

$$
G = e^{x+y},
$$

with cofactor

$$
l = (x - y)(1 + B_{101}u).
$$

Now the solution of the relevant equation (10) in the lemma 2.2 is as follows:

$$\lambda_1 = -\eta, \quad \lambda_2 = -\eta.$$

Choosing $\eta = 1$, we obtain one first integral of system (24):

$$H = (1 + x)^{-1}(1 + y)^{-1}e^{x+y},$$

then its origin is a center on the local center manifold.

(ii) If the condition K_2 holds, the system (12) can be rewritten as

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = (1 + x)(A_{002}u^2 - B_{101}yu - y), \\ \frac{\mathrm{d}y}{\mathrm{d}t} = (1 + y)(x + B_{101}xu + A_{002}u^2), \\ \frac{\mathrm{d}u}{\mathrm{d}t} = u(1 + u)(D_{101}x + D_{011}y + D_{002}u - 1). \end{cases} \tag{25}$$

It is not difficulty to find that system (25) admits an invariant algebraic surface $f(x, y, u) = u = 0$ with cofactor $k = (1 + u)(D_{101}x + D_{011}y + D_{002}u - 1)$. And we note that the surface $f(x, y, u) = u = 0$ is actually a global center manifold of system (25). By substituting $u = 0$ into the first and second equations of system (25), we can obtain the following planar system,

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = -y(1 + x), \\ \frac{\mathrm{d}y}{\mathrm{d}t} = x(1 + y), \end{cases} \tag{26}$$

which has a first integral

$$H = x + y - \ln(1 + x)(1 + y).$$

This means that the origin of systems (26) is a center. Hence, the origin is a center for the flow of system (25) restricted to the center manifold. The proof of Theorem 3.3 is complete. $\square$

3.3 Hopf bifurcation at the equilibrium E

In this section, we turn to the investigation about the maximum number of limit cycles bifurcating from the origin of system (12). For this purpose, we need to determine the highest order of the origin as a fine focus. From the discussion of no common zero for F_1, F_2, F_3 and F_4 in Theorem 3.2 and the center conditions given in Theorem 3.3, we still cannot determine that the upper bound of the order of fine focus at the origin of system (12) is eight. If and only if F_1, F_2 and F_3 can disappear at the same time, then it is true.

Next, we will figure out whether or not F_1, F_2 and F_3 share common zeros by solving the two equations $f_{60} = f_{76} = 0$ with respect to D_{011} and D_{200}, given by (23). Thus 164 groups of real solutions satisfying $f_{60} = f_{76} = 0$ are found, which can rigorously verified by applying Sturm's theorem of polynomial. Further, substituting them into the expression of F_1, F_2 and F_3, the real numerical solutions of D_{002} can be obtained with the aid of algebraic system Mathematica, whose existence can also be strictly verified. In this way, we get only 24 groups of real solutions satisfying the equations $F_1 = F_2 = F_3 = 0$. One of them is chosen

as follows:

$$D_{011} = -0.3674045597419657748419885559022916446525850450622714\cdots,$$
$$D_{200} = 0.19048929211291358927252531924481687719173603303301744349\cdots,$$
$$D_{002} = 0.85242865208338916199034849821016912983468938708630714449\cdots,$$ (27)

at this time,

$$F_1 = F_2 = F_3 = 0, \quad F_4 = 2.17049\cdots * 10^{71} \neq 0.$$

This means that there is at least a solution such that $\mu_5 = \mu_6 = \mu_7 = 0$, but $\mu_8 \neq 0$.

On the other hand, according to the proof of theorem 3.2, we know that $\mu_1 = \mu_2 = \mu_3 = \mu_4 = 0$ hold if $A_{002}D_{200}S_2S_d \neq 0$ and

$$A_{200} = 0, \quad D_{101} = -\frac{1}{2}, \quad A_{002} = -\frac{S_2}{81600D_{200}^2}, \quad B_{101} = -\frac{S_n}{780D_{200}S_d}.$$ (28)

Then under the given value conditions of (27), we can figure out

$$B_{101} = -11.0215685607992616270399603053679457924004208819665340480\cdots,$$
$$A_{002} = 0.9777310996608798577345856693051398620064815067655194071751\cdots,$$ (29)

and easily verify $A_{002}D_{200}S_2S_d \neq 0$.

Thus a group of critical values is imposed as follows,

$$\eta = (A_{200}, A_{002}, B_{101}, D_{101}, D_{002}, D_{011}, D_{200})$$
$$= (0, A_{002}^*, B_{101}^*, -\tfrac{1}{2}, D_{002}^*, D_{011}^*, D_{200}^*) =: \eta^*$$ (30)

where all A^*, B^*, D^* are the given parameter values in (27) and (29). Therefore, if $\eta = \eta^*$, then $\mu_1 = \cdots = \mu_7 = 0$ and $\mu_8 \neq 0$ hold necessarily, yielding the following result.

Theorem 3.4. *The highest order of the origin of system (13) with $D_{001} = -1$, namely, the positive equilibrium $(1,1,1)$ of its corresponding real system (2) is eight as a fine focus on the center manifold.*

According to the algebraic equivalence shown in (6), we can easily get the first eight focal values of the origin for system (13) or its conjugate real system (12) with $D_{001} = -1$:

$$v_{2m+1} = \mathbf{i}\pi\mu_m, m = 1, 2, \cdots, 8,$$

where for each v_{2j+1}, we have set $v_{2j-1} = 0, j = 1, 2, \cdots, 8$.

Furthermore, under the conditions (30), $v_{17}(\eta^*) \neq 0$ holds, and directly calculating the Jacobian determinant of the function group $(v_3, v_5, v_7, v_9, v_{11}, v_{13}, v_{15})$ with respect to the variable group η yields

$$J = \left| \frac{\partial(v_3, v_5, v_7, v_9, v_{11}, v_{13}, v_{15})}{\partial(A_{200}, D_{101}, B_{101}, A_{002}, D_{002}, D_{011}, D_{200})} \right|_{\eta=\eta^*}$$
$$= 7.9937127800692782527227529509 \cdots * 10^{-11} \neq 0.$$ (31)

By Lemma 2.1, it implies that system (13) can have 7 small-amplitude limit cycles bifurcating from the origin. According to the above analysis, we have the following theorem.

Theorem 3.5. *There exist seven and at most seven limit cycles bifurcating from the origin of system (13) with $D_{001} = -1$ or the positive equilibrium $(1, 1, 1)$ of its corresponding real system (2) via Hopf bifurcation restricted to a center manifold.*

Remark 1. In Theorem 3.5, since the linear parts are not involved in the perturbation of coefficients, only seven small-amplitude cycles restricted to a center manifold can appear. Just when the first two equations of the system (12) are perturbed in their linear parts just as system (3), the multiple bifurcations of eight limit cycles from the equilibrium can occur.

4   Zero-Hopf bifurcation around the equilibrium E

Now, we consider zero-Hopf bifurcation of the positive equilibrium E. To guarantee that its eigenvalues are 0 and $\pm \mathbf{i}$, the necessary condition: $D_{001} = 0$, should be satisfied in system (2). Further, we let $D_{001} = \lambda$ as one perturbation parameter with $0 < |\lambda| \ll 1$, this is also called unfolding.

4.1   Existence of stable periodic orbit via Zero-Hopf bifurcation

Similar to the previous research on Hopf bifurcation, we will investigate the translation system (12) for the zero-Hopf bifurcation problem around the origin, which responds to the positive equilibrium E of system (2). Then the corresponding perturbation form of system (12) is obtained as follows:

$$\begin{cases} \frac{dx}{dt} = -y - xy + (1 + x)(A_{200}x^2 - A_{200}y^2 - B_{101}yu + A_{002}u^2), \\ \frac{dy}{dt} = x + xy + (1 + y)(B_{101}xu + A_{002}u^2), \\ \frac{du}{dt} = \lambda u + \lambda u^2 + (1 + u)(D_{200}x^2 + D_{200}y^2 + D_{101}xu + D_{011}yu + D_{002}u^2). \end{cases} \tag{32}$$

where $0 < |\lambda| \ll 1$. Now, we shall use the normal form theory to investigate the zero-Hopf bifurcation of system (32). Then we have the following theorem.

Theorem 4.1. *For system (2), the zero-Hopf bifurcation can occur around the positive equilibrium E at the critical value: $D_{001} = 0$. And under the perturbing condition: $D_{001} = \lambda$ with $0 < |\lambda| \ll 1$, one stable limit cycle can bifurcate via setting appropriate parameter values.*

Proof. Applying the Maple program in [29,30], for system (32) with the unfolding added, we obtain the following normal form expressed in cylindrical coordinates [31] (for convenience, the notation u is still used in the normal form, and higher-order terms involving λ are ignored),

$$\begin{cases} \dot{u} = \lambda u + f_{20}r^2, \\ \dot{r} = r_{11}ru + r_{12}ru^2 + r_{30}r^3, \\ \dot{\theta} = 1 + e_{01}u + e_{20}r^2, \end{cases} \tag{33}$$

where

$$f_{20} = D_{200}, \ r_{11} = 0, \ r_{12} = A_{002}(A_{200} + D_{011} - D_{101}),$$
$$r_{30} = \frac{A_{200}}{4}, \ e_{01} = B_{101}, \ e_{20} = -\frac{1}{12}(1 - 2A_{200} + 2A_{200}^2).$$

The first two equations in the normal form (33) can be used for bifurcation analysis, while the third equation can be used to determine the frequency of periodic solutions.

Next, we will search for the steady-state solutions by setting $\dot{u} = \dot{r} = 0$ in (33), and all the steady-state solutions are obtained as follows

$$(u_0, r_0) = (0, 0), \quad (u^*, r^*) = \left(\frac{\lambda r_{30}}{f_{20} r_{12}}, \pm \left| \frac{\lambda}{f_{20}} \right| \sqrt{-\frac{r_{30}}{r_{12}}} \right),$$

where $r_{30} r_{12} < 0$ and $f_{20} \neq 0$. Note that just the positive solution $r_+^* = \left| \frac{\lambda}{f_{20}} \right| \sqrt{-\frac{r_{30}}{r_{12}}}$ represents a periodic orbit in the original three dimensional space, and the periodic orbit is only one here.

The stability of the steady-state solutions are determined by the Jacobian of the first two equations of (33), evaluated at $(u_0, r_0) = (0, 0)$, resulting in two eigenvalues: λ and 0. Hence, we can determine the solution, i.e., the origin of (33) is unstable if $\lambda > 0$. Further, we evaluate the Jacobian matrix at $(u, r) = (u^*, r_+^*)$, then yielding

$$\begin{pmatrix} \lambda & \mathrm{sgn}[\frac{\lambda}{f_{20}}] \cdot 2\lambda \sqrt{-\frac{r_{30}}{r_{12}}} \\ \mathrm{sgn}[\frac{\lambda}{f_{20}}] \cdot \frac{2\lambda^2 r_{30}}{f_{20}^2} \sqrt{-\frac{r_{30}}{r_{12}}} & -\frac{2\lambda^2 r_{30}^2}{f_{20}^2 r_{12}} \end{pmatrix}, \tag{34}$$

where $\mathrm{sgn}[\frac{\lambda}{f_{20}}]$ is '+' when $\frac{\lambda}{f_{20}} > 0$, and '−' when $\frac{\lambda}{f_{20}} < 0$. And more the Jacobian matrix (34) has the following determinant and trace:

$$\mathrm{Det} = \frac{2\lambda^3 r_{30}^2}{f_{20}^2 r_{12}}, \quad \mathrm{Tr} = \frac{\lambda(f_{20}^2 r_{12} - 2\lambda r_{30}^2)}{f_{20}^2 r_{12}}.$$

Then its two eigenvalues are all negative if and only if $\mathrm{Det} > 0, \mathrm{Tr} < 0$, namely the stability conditions of the periodic orbit. The above condition can be easily satisfied when selecting appropriate parameter values, for example, the following case:

$$\lambda < \frac{f_{20}^2 r_{12}}{2 r_{30}^2} < 0. \tag{35}$$

Therefore, the proof of the theorem has been completed. $\qquad\square$

4.2 Relevancy of Zero-Hopf and Hopf bifurcation

Here, we will probe the relevancy of Hopf and zero-Hopf bifurcation by analyzing a class of special case of system (32) under the condition (35), where the parameters are chosen as follows

$$D_{002} = 0, \ B_{101} = 0, \ D_{011} = 0, \ D_{200} = 1, \ A_{002} = -1. \tag{36}$$

Then the corresponding system (32) becomes the following form

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = -y - xy + (1 + x)(A_{200} x^2 - A_{200} y^2 - u^2), \\ \frac{\mathrm{d}y}{\mathrm{d}t} = x + xy - (1 + y)u^2, \\ \frac{\mathrm{d}u}{\mathrm{d}t} = \lambda u + \lambda u^2 + (1 + u)(x^2 + y^2 + D_{101} xu). \end{cases} \tag{37}$$

where $\lambda < 0$. To satisfy the condition (35), we set that

$$\lambda < \frac{f_{20}^2 r_{12}}{2 r_{30}^2} = \frac{8(D_{101} - A_{200})}{A_{200}^2} =: \kappa\lambda < 0, \text{ i.e.,}$$

$$D_{101} = A_{200}(1 + \frac{\kappa\lambda}{8} A_{200}) \qquad (38)$$

where $0 < \kappa < 1$. At this time, from the above generic expression of the positive solution r_+^*, we have

$$r_+^* = \sqrt{-\frac{2\lambda}{\kappa A_{200}}}, \quad u^* = \frac{2}{\kappa A_{200}}, \qquad (39)$$

where $A_{200} > 0$ and $0 < -\lambda \ll 1$, which guarantee the existence of a stable periodic orbit in the original three dimensional space.

Here we give a numerical example of one stable periodic orbit via zero-Hopf bifurcation around the origin of (37), i.e., the equilibrium E of system (2), as shown in Figure 1. In this example, we have set $\lambda = -0.01$, $A_{200} = 0.01$ and $\kappa = 0.9$, then yielding $D_{101} = 0.00999989$.
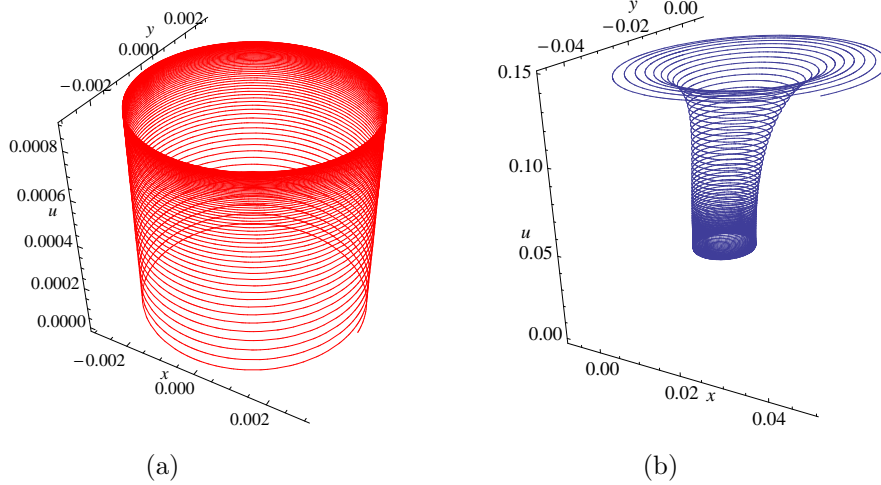

Figure 1: Simulations of system (37) for $\lambda = -0.01, A_{200} = 0.01$ and $D_{101} = 0.00999989$, converging to the stable periodic orbit around the origin with the initial conditions: (a) $(x_0, y_0, u_0) = (0.003, 0, 0)$ and (b) $(x_0, y_0, u_0) = (0.05, 0, 0)$.

On the other hand, from the singular quantities (15), we have the first two focal values for the origin of (37) with $\lambda < 0$:

$$v_3 = \frac{\pi}{2} A_{200}, \quad v_5 = -\frac{2\pi}{\lambda^2(1 + \lambda^2)}(\lambda^2 - \lambda D_{101} + D_{101}), \qquad (40)$$

where for the expression of v_5, we have already let $v_3 = 0$, i.e., $A_{200} = 0$. Obviously, when $v_3 \neq 0$, the origin of (37) or the equilibrium E of system (2) is a fine focus of order one, and if $|A_{200}|$ is not enough small, then Hopf bifurcation can not occur.

When $v_3 = 0$ and $v_5 \neq 0$, the origin of (37) or the equilibrium E of system (2) is a fine focus of order two, and if A_{200} is disturbed sufficiently small, i.e., $0 < |A_{200}| \ll 1$, then Hopf bifurcation can occur, yielding a small amplitude limit cycle on the center manifold. At the

14

origin of (37), by setting $\lambda = -0.5, A_{200} = 0.01$ and $D_{101} = 0.009994375$, one small-amplitude cycle restricted to a center manifold can appear, as shown in Figure 2.

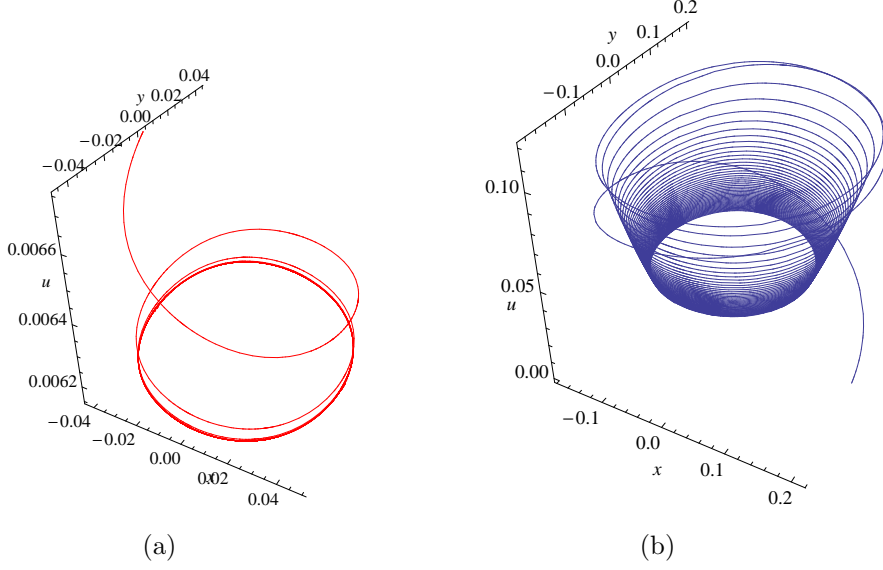
(a)   (b)

Figure 2: Simulations of system (37) for $\lambda = -0.5, A_{200} = 0.01$ and $D_{101} = 0.009994375$, converging to the stable limit cycle around the origin with the initial conditions: (a) $(x_0, y_0, u_0) = (0.002, 0, 0.2)$ and (b) $(x_0, y_0, u_0) = (0.02, 0, 0)$.

When $v_3 = 0$ and $v_5 = 0$, namely,

$$A_{200} = 0 \quad \text{and} \quad D_{101} = \frac{\lambda^2}{\lambda - 1}, \tag{41}$$

the origin of (37) or the equilibrium E of system (2) is a fine focus of order three or four, which can be verified by calculating μ_3 and μ_4 with the help of the previous formula (14). And by using appropriate parameter perturbations such that $0 < |v_3| \ll |v_5| \ll 1$ and $v_3 v_5 < 0$, the degenerate multiple Hopf bifurcation can occur, yielding at least two small amplitude limit cycle on the center manifold. As shown in Figure 3 (a), it provides a bifurcation diagram of system (37) at the origin under conditions $A_{200} = 0$ and $\lambda < 0$, where $D_{101} = \frac{\lambda^2}{\lambda-1}$ is local multiple Hopf bifurcation curve on the center manifold. And when $D_{101} > \frac{\lambda^2}{\lambda-1}$, the origin is an stable fine focus of order two, and when $D_{101} < \frac{\lambda^2}{\lambda-1}$, the origin is a unstable fine focus of order two.

If taking the condition (38) into account for the existence of stable periodic orbit via the zero-Hopf bifurcation, we have the expression of v_5 as follows

$$v_5 = \frac{A_{200}\pi(\lambda - 1)(\kappa\lambda A_{200} + 8) - 8\pi\lambda^2}{4\lambda^2(\lambda^2 + 1)},$$

and there exist the limit value

$$\lim_{A_{200} \to 0} v_5 = -\frac{2\pi}{(\lambda^2 + 1)} < 0.$$

As shown in Figure 3 (b) with $0 < \varepsilon_1, \varepsilon_2 \ll 1$, it provides a bifurcation diagram of system (37) at the origin under conditions $A_{200} > 0$ and $\lambda < 0$, where I and II are the regions of the existence of a stable periodic orbit via zero-Hopf bifurcation, at the same time I and III are the regions of the existence of a stable limit cycle on the center manifold via Hopf bifurcation. Yet for the case: (A_{200}, λ) in the region IV, this means that both A_{200} and $-\lambda$ are relatively big, then neither Hopf bifurcation nor zero-Hopf bifurcation can occur here.

Interestingly, for the case: (A_{200}, λ) in the region I, there is no clear distinction between Hopf bifurcation and zero-Hopf bifurcation, we can only judge that the smaller $|\lambda|$ is, the more it exhibits the properties of zero-Hopf bifurcation. At this time, the zero-Hopf bifurcation can be viewed as the limit state of Hopf bifurcation under the case: A_{200} keeps sufficiently small, namely the first focus value satisfies $0 < |v_3| \ll 1$. And more in Figure 3 (a) for the Hopf bifurcation diagrams, if considering the condition for the existence of a stable periodic orbit via zero-Hopf bifurcation, we have $D_{101} < A_{200}$. It implies that the shaded region in Figure 3 (a) corresponds to the region I in Figure 3 (b), which shows also that zero-Hopf bifurcation and Hopf bifurcation are indistinguishable at this time.
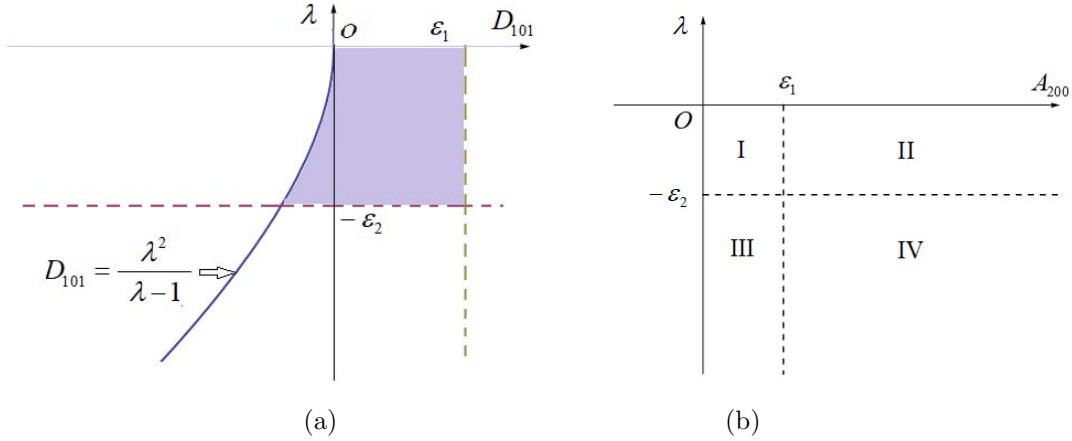

Figure 3: (a) Hopf bifurcation diagrams with respect to parameters D_{101} and λ at the origin of system (37); (b) Existence region diagrams with respect to parameters A_{200} and λ for zero-Hopf bifurcation and Hopf bifurcation at the origin of system (37).

Based on the above analysis, we have the following conclusion.

Proposition 1. *For the zero-Hopf bifurcation and Hopf bifurcation of system* (37), *there exists certain parameter space where the two occur but cannot be distinguished, as well as parameter spaces where only one of the two can occur.*

5   Conclusion and discussion

In this paper, we have studied Hopf bifurcation and zero-Hopf bifurcation around the positive equilibrium of a class of cubic Kolmogorov systems. Via the calculation and analysis

of the singular point quantities and the determination of center conditions, the highest order fine focus is obtained, which just indicates the Hopf cyclicity 8 at the positive equilibrium. At the same time, applying the normal form theory to investigate the zero-Hopf bifurcation around the positive equilibrium, we obtain one stable periodic orbit. Further, by analyzing a class of special case of the original system, we have discussed the relevancy of zero-Hopf and Hopf bifurcation, and figured out the parameter conditions under which only one or both of the two can occur. And for the latter, there is no strict distinction between Hopf bifurcation and zero-Hopf bifurcation. We believe that there are still other interesting relevancies between the two, and further exploration is needed.

Acknowledgment

Availability of data and material The data that supports the findings of this study are available within the article or publicly available repositories.

Declarations

Conflict of interest The authors declare that there are no conflicts of interest in publishing this paper.

Appendix I

$$\begin{aligned}
S_n = {} & 31898841 - 213533735 D_{011} - 204080648 D_{011}^2 + 1402004892 D_{011}^3 + 2146422720 D_{011}^4 \\
& + 784461600 D_{011}^5 + 563731740 D_{200} - 2834821080 D_{002} D_{200} - 1016013960 D_{011} D_{200} \\
& + 703110720 D_{002} D_{011} D_{200} - 6348728880 D_{011}^2 D_{200} + 7954620960 D_{002} D_{011}^2 D_{200} \\
& - 4301013600 D_{011}^3 D_{200} + 3462451200 D_{002} D_{011}^3 D_{200} - 10820160000 D_{002} D_{200}^2 \\
& + 10820160000 D_{002}^2 D_{200}^2 - 10820160000 D_{002} D_{011} D_{200}^2,
\end{aligned}$$

$$\begin{aligned}
S_4 = {} & -2165081217 - 4710915364 D_{011} + 44025652876 D_{011}^2 - 1287599040000 D_{002} D_{011}^4 D_{200} \\
& + 146531167072 D_{011}^4 + 82611921600 D_{011}^5 + 20233699200 D011^6 + 42198624000 D_{200} \\
& - 267376496400 D_{002} D_{200} + 35188062000 D_{011} D_{200} - 1123820006400 D_{002} D_{011} D_{200} \\
& - 325281060000 D_{011}^2 D_{200} - 2312394427200 D_{002} D_{011}^2 D_{200} - 568689576000 D_{011}^3 D_{200} \\
& - 2581329504000 D_{002} D_{011}^3 D_{200} - 229928400000 D_{011}^4 D_{200} - 1839427200000 D_{002} D_{200}^2 \\
& + 137495990208 D_{011}^3 + (1839427200000 D_{002} - 5518281600000 D_{011}) D_{002} D_{200}^2 \\
& + 3678854400000 D_{002}^2 D_{011} D_{200}^2 - 3678854400000 D_{002} D_{011}^2 D_{200}^2.
\end{aligned}$$

References

[1] Kolmogorov A. Sulla teoria di volterra della lotta per l'esistenza. *Giornale dell'Istituto Italiano degli Attuari.* 1936;7:74-80.

[2] Hirsch M. Systems of differential equations that are competitive or cooperative. V: convergence in 3-dimensional systems. *J Differ Equ.* 1989;80:94-106.

[3] Ye Y, Ye W. Cubic Kolmogorov systems with two limit cycles surrounding the same focus. *Ann Differ Equ.* 1985;1:201-207.

[4] Lloyd N, Pearson J, Sáez E, Szántó I. Limit cycles of a cubic Kolmogorov system. *Appl Math Lett.* 1996;9:15-18.

[5] Du C, Huang W. Center-focus problem and limit cycles bifurcations for a class of cubic Kolmogorov model. *Nonlinear Dyn.* 2013;72:197-206.

[6] He D, Huang W, Wang Q. Small amplitude limit cycles and local bifurcation of critical periods for a quartic Kolmogorov system. *Qual Theory Dyn Syst.* 2020;19:68.

[7] Wang Q, Huang W, Li B. Limit cycles and singular point quantities for a 3D Lotka-Volterra system. *Appl Math Comput.* 2011;217:8856-8859.

[8] Yu P, Han M, Xiao D. Four small limit cycles around a Hopf singular point in 3-dimensional competitive Lotka-Volterra systems. *J Math Anal Appl.* 2016;436(1):521-555.

[9] Du C, Wang Q, Huang W. Three-dimensional Hopf bifurcation for a class of cubic Kolmogorov model. *Int J Bifur Chaos.* 2014;24:1450036.

[10] Gu J, Zegeling A, Huang W. Bifurcation of limit cycles and isochronous centers on center manifolds for a class of cubic Kolmogorov systems in R^3. *Qual Theory Dyn Syst.* 2023;22:42.

[11] Hassard B, Kazarinoff N, Wan Y. *Theory and Application of Hopf Bifurcation.* Cambridge: Cambridge University Press; 1981.

[12] Tian Y, Yu P. An explicit recursive formula for computing the normal form and center manifold of n-dimensional differential systems associated with Hopf bifurcation. *Int J Bifur Chaos.* 2013;23:1350104.

[13] Edneral V, Mahdi A, Romanovskic V, Shafer D. The center problem on a center manifold in $\mathbb{R}^3$. *Nonlinear Anal Real World Appl.* 2012;75:2614-2622.

[14] Buică A, García I, Maza S. Multiple Hopf bifurcation in $\mathbb{R}^3$ and inverse Jacobi multipliers. *J Differ Equ.* 2014;256:310-325.

[15] García I, Maza S, Shafer D. Cyclicity of polynomial nondegenerate centers on center manifolds. *J Differ Equ.* 2018;265:5767-5808.

[16] Liu Y, Li J. Theory of values of singular point in complex autonomous differential system. *Sci China Ser A.* 1990;33:10-24.

[17] Wang Q, Liu Y, Chen H. Hopf bifurcation for a class of three-dimensional nonlinear dynamic systems. *Bull Sci Math.* 2010;134:786-798.

[18] Wang Q, Huang W, Feng J. Multiple limit cycles and centers on center manifolds for Lorenz system. *Appl Math Comput.* 2014;238:281-288.

[19] Huang W, Wang Q, Chen A. Hopf bifurcation and the centers on center manifold for a class of three-dimensional circuit system. *Math Methods Appl Sci.* 2020;43(4):1988-2000.

[20] Lu J, Wang C, Huang W, Wang Q. Local bifurcation and center problem for a more generalized Lorenz system. *Qual Theory Dyn Syst.* 2022;21(4):96.

[21] Candido M, Llibre J. Zero-Hopf bifurcations in 3-dimensional differential systems with no equilibria. *Math Comput Simulat.* 2018;151:54-76.

[22] Llibre J, Ammar K. Zero-Hopf periodic orbits for a Rössler differential system. *Int J Bifur Chaos.* 2020;12:2050170.

[23] Diz-Pita E, Llibre J, Victoria Otero-Espinar M, Valls C. The zero-Hopf bifurcations in the Kolmogorov systems of degree 3 in $\mathbb{R}^3$. *Commun Nonlinear Sci Numer Simulat.* 2021;95:105621.

[24] Rodrigo D, Llibre J. Zero-Hopf bifurcation in a Chua system. *Nonlinear Anal Real World Appl.* 2017;37:31-40.

[25] Zeng B, Yu P. Analysis of zero-Hopf bifurcation in two rossler systems using normal form theory. *Int J Bifur Chaos.* 2020;16:2030050.

[26] Han M, Yu P. *Normal forms, Melnikov functions and bifurcations of limit cycles.* New York: Springer; 2012.

[27] Chavarriga J, Giacomini H, Giné J, Llibre J. Darboux integrability and the inverse integrating factor. *J Differ Equ.* 2003;194(1):116-139.

[28] Romanovski V, Xia Y, Zhang X. Varieties of local integrability of analytic differential systems and their applications. *J Differ Equ.* 2014;257:3079-3101.

[29] Yu P. Computation of normal forms via a perturbation technique. *J Sound Vib.* 1998;211(1):19-38.

[30] Tian Y, Yu P. An explicit recursive formula for computing the normal forms associated with semisimple cases. *Commun Nonlin Sci Numer Simulat.* 2014;19(7):2294-2308.

[31] Yu P, Yuan Y. The simplest normal form for the singularity of a pure imaginary pair and a zero eigenvalue. *Dyn Cont Discr Impuls Syst Ser B*. 2001;8:219-249.