

Period function's convexity for Hamiltonian centers with separable variables

M. Sabatini

Abstract

A convexity theorem for the period function T of Hamiltonian systems with separable variables is proved. We are interested in systems with a non-monotone T . The result is applied to prove the uniqueness of critical orbits in second order ODE's. ⁰

1 Introduction

Let us consider a planar Hamiltonian system with separable variables,

$$(1) \quad x' = F'(y), \quad y' = -G'(x),$$

defined on a open connected set $\Omega \subset \mathbb{R}^2$. If its Hamiltonian $H(x, y) = F(y) + G(x)$ has an extremum at the origin O , then O has a punctured neighbourhood covered with non-trivial cycles. We denote by N_O the largest connected punctured neighbourhood of O covered with non-trivial cycles, not assuming O to belong to N_O . We define the *period function* $T : N_O \rightarrow \mathbb{R}$ of (1) as the function assigning to every point $(x, y) \in N_O$ the minimal period of the cycle passing through (x, y) . We say that the period function T is *increasing* if, for every couple of cycles γ_1, γ_2 , with γ_1 enclosed by γ_2 , one has $T(\gamma_1) \leq T(\gamma_2)$. When T is constant, we say that O is *isochronous*. Let $\delta(s)$, $s \in (\sigma_*, \sigma^*)$, be a curve of class C^1 meeting transversally the cycles of N_O . Assume that $\lim_{s \rightarrow \sigma_*^+} \delta(s) = O$. We can consider the function $T(s) \equiv T(\delta(s))$. Then T is increasing if and only if $T(s)$ is one-variable increasing function. Let $\gamma_{\bar{s}}$ be the unique cycle met by δ at the point $\delta(\bar{s})$. We say that T has an extremum at $\gamma_{\bar{s}}$ if $T(s)$ has an extremum at $s = \bar{s}$. We say that γ is a *critical cycle* if $[\frac{d}{ds}T(s)]_{s=\bar{s}} = 0$. It is possible to prove that such a definition does not depend on the particular transversal curve δ chosen.

Studying the period function is essential in some stability, bifurcation, boundary value problems related to Hamiltonian systems, or to systems reducible to Hamiltonian ones, as Lotka-Volterra systems. The period function's monotonicity for systems of type (1) was studied by several authors ([1], [4]–[6], [8]–[11], [13]), not considering here papers devoted to isochronicity. In some cases the monotonicity was proved together with the convexity of T ([10]). Systems with a non-monotone period function were studied in [2] and [3].

⁰Key words and phrases: center, period function, convexity.

This work has been partially supported by the COFIN group "Equazioni differenziali ordinarie e applicazioni", and by the intergroup project "Dinamica anolonomica, perturbazioni e orbite periodiche".

The monotonicity ensures that a typical boundary value problem, $x(0) = x(T)$, has a unique solution for T belonging to some interval. Similarly, when $F'(y) = y$,

$$x' = y, \quad y' = -G'(x),$$

the uniqueness of Neumann-like problems, $x'(0) = x'(T)$, may be reduced to the study of T 's monotonicity, as in [1].

A different situation has to be taken into account, when looking for multiple solutions of boundary value problems. If $x(0) = x(T)$ has more than a single solution, then $T(s)$ has different monotonicity properties in distinct intervals. Such intervals, corresponding to distinct subsets of N_O , are separated by values of s where T reaches a local extremum. The problem of counting the exact number of solutions to $x(0) = x(T)$ is related to the problem of counting such local extrema. The simplest way to estimate the number of such extrema consists in studying the convexity of $T(s)$, which ensures the uniqueness of the extremum. If $T(s)$ is convex, there exists an interval $[T_1, T_2]$ such that the BVP $x(0) = x(T)$ has exactly two solutions, for $T \in [T_1, T_2]$.

In this paper we give sufficient conditions for the existence of a transversal curve $\delta(s)$ such that $T(\delta(s))$ be convex on some interval. The main tool applied is a theorem proved in [6], where T was studied by means of a suitable auxiliary system,

$$(2) \quad x' = \frac{G(x)}{G'(x)}, \quad y' = \frac{F(y)}{F'(y)}.$$

Such a system is a *normalizer* of (1), that is a system whose local flow takes orbits of (1) into orbits of (1). Denoting by $V(x, y)$ the vector field of (1), and by $W(x, y)$ the vector field of (2), this is equivalent to say that there exists a function $\mu : N_O \rightarrow \mathbb{R}$ such that

$$[V, W] = \mu V.$$

If $\delta(s)$ is a solution to (2), then one has, as proved in [6],

$$(3) \quad T'(s) = \frac{d}{ds}T(\delta(s)) = \int_0^{T(s)} \mu(\gamma_s(t)) dt.$$

In the case of the couple of systems (1) and (2), one has

$$\mu(x, y) = \left(\frac{G(x)}{G'(x)} \right)' + \left(\frac{F(y)}{F'(y)} \right)' - 1.$$

Hence, proving the convexity of $T(s)$ reduces to proving that the integral in (3) has larger values on outer cycles. This can be done, on a suitable subset A of N_O , by adapting a technique used to study the uniqueness of limit cycles in Liénard systems (see [7], [12], [14]).

In theorem (1) we show that under suitable assumptions on the sign of some functions depending on F , G , and their derivatives up to the third order, $T'(s)$ is increasing on A , hence $T(s)$ is convex on A . As a consequence, (1) has at most one critical orbit in A . Conditions for the existence and uniqueness of critical orbits are given for some classes of second order conservative O.D.E.'s. It is maybe noticeable that the function $N(x)$ introduced in [1],

$$N(x) = 6G(x)G''^2(x) - 3G'(x)^2G'''(x) - 2G(x)G'(x)G''''(x).$$

plays a role also in the study of convexity. On the other hand, we find an example of degenerate planar center with T strictly decreasing at the origin, such that $N(x) \geq 0$ in a neighbourhood of O . This shows that theorem A in [1] cannot be extended to degenerate centers.

2 Results

Let $G \in C^3(I, \mathbb{R})$, $F \in C^3(J, \mathbb{R})$, I, J open intervals containing 0, possibly unbounded. We consider the system (1), assuming F and G to have minima at the origin. We do not assume such minima to be non-degenerate, because the results proved in [6] hold under the only assumption that $H(x, y) = G(x) + F(y)$ has a minimum at O . Also, we assume $xG'(x) > 0$ on $I \setminus \{0\}$, $yF'(y) > 0$ on $J \setminus \{0\}$.

We say that (1) satisfies the conditions (L) if there exist $\alpha \in C^0(I, \mathbb{R})$, $\beta \in C^0(J, \mathbb{R})$ and $a, b \in I$, $a \leq 0 \leq b$, $c, d \in J$, $c \leq 0 \leq d$, such that:

$$L_1) \quad \alpha(x) + \beta(y) = \left(\frac{G(x)}{G'(x)} \right)' + \left(\frac{F(y)}{F'(y)} \right)' - 1,$$

$$L_2) \quad \alpha(x) \geq 0 \text{ for } x \notin [a, b], \alpha(x)F''(y) \leq 0 \text{ for } x \in [a, b], y \notin [c, d];$$

$$L_3) \quad \beta(y) \geq 0 \text{ for } y \notin [c, d], G''(x)\beta(y) \leq 0 \text{ for } x \notin [a, b], y \in [c, d];$$

$$L_4) \quad \left(\frac{\alpha(x)}{G'(x)} \right)' \geq 0 \text{ for } x \notin [a, b],$$

$$L_5) \quad \left(\frac{\beta(y)}{F'(y)} \right)' \geq 0 \text{ for } y \notin [c, d].$$

The above conditions are considered even in the case of intervals reducing to a single point, as it occurs when $a = 0 = b$.

We denote by \mathcal{O}_{abcd}^e the family of cycles contained in N_O , enclosing the rectangle $[a, b] \times [c, d]$, by \mathcal{O}_{abcd}^i the family of cycles contained in $N_O \cap [a, b] \times [c, d]$. In general, $N_O \neq \mathcal{O}_{abcd}^i \cup \mathcal{O}_{abcd}^e$. If $c = 0 = d$, $a < 0 < b$, we denote by \mathcal{O}_{ab00}^e the family of cycles meeting both the lines $x = a$ and $x = b$; by \mathcal{O}_{ab00}^i the family of cycles contained in the strip $a < x < b$. Similarly for $a = 0 = b$, $c < 0 < d$.

Convexity is not necessarily strict. Since there is one-to-one correspondence between the parameters s and the orbits γ_s , we say equivalently that T is (strictly) convex at s or at γ_s . Similarly, we say that T is (strictly) convex on \mathcal{O}_{abcd}^e , or on \mathcal{O}_{abcd}^i .

The main result of this paper is the following theorem.

Theorem 1 *Assume that (1) satisfies the conditions (L). Then the function T is convex on \mathcal{O}_{abcd}^e .*

Proof. It is sufficient to prove that $T'(s)$ is increasing \mathcal{O}_{abcd}^e . By lemma 7 in [6], the derivative of $T(s)$ is given by the formula (3), where

$$\mu(x, y) = \left(\frac{G(x)}{G'(x)} \right)' + \left(\frac{F(y)}{F'(y)} \right)' - 1 = \alpha(x) + \beta(y).$$

Let us consider two cycles, γ_{s_1} , γ_{s_2} , with $s_1 < s_2$. γ_{s_1} is contained in the bounded region having γ_{s_2} as boundary. In order to prove that $T'(s_1) \leq T'(s_2)$,

we have to show that

$$\int_0^{T(s_1)} \mu(\gamma_{s_1}(t)) dt \leq \int_0^{T(s_2)} \mu(\gamma_{s_2}(t)) dt.$$

The orbits will be decomposed into arcs over which the integration will be performed with respect to x or y .

Let us first compare only the terms $\int_0^{T(s_1)} \alpha(\gamma_{s_1}(t)) dt$ and $\int_0^{T(s_2)} \alpha(\gamma_{s_2}(t)) dt$.

Since γ_1 encloses the rectangle $[a, b] \times [c, d]$, it meets the line $x = b$ at points (b, c') , (b, d') , with $c' \leq 0 \leq d'$. Also, it meets the line $x = a$ at points (a, c'') , (a, d'') , with $c'' \leq 0 \leq d''$.

The curve γ_1 is the union of four arcs, γ_1^1 , contained in $\{a \leq x \leq b, y > 0\}$, γ_1^2 , contained in $\{x \geq b\}$, γ_1^3 , contained in $\{a \leq x \leq b, y < 0\}$, γ_1^4 , contained in $\{x \leq a\}$. The curve γ_2 is the union of eight arcs, γ_2^1 , contained in $\{a \leq x \leq b, y > 0\}$, γ_2^2 , contained in $\{x \geq b\}$, γ_2^3 , contained in $\{a \leq x \leq b, y < 0\}$, γ_2^4 , contained in $\{x \leq a\}$; γ_2^I , contained in $\{x \geq b, y \geq d'\}$, γ_2^{II} , contained in $\{x \geq b, y \leq c'\}$, γ_2^{III} , contained in $\{x \leq a, y \leq c''\}$, γ_2^{IV} , contained in $\{x \leq a, y \geq d''\}$ (see figure 1).

Since $\alpha \geq 0$ out of $[a, b]$, one has

$$\int_{\gamma_2^I} \alpha \geq 0, \quad \int_{\gamma_2^{II}} \alpha \geq 0, \quad \int_{\gamma_2^{III}} \alpha \geq 0, \quad \int_{\gamma_2^{IV}} \alpha \geq 0.$$

In order to prove that $\int_0^{T(s_1)} \alpha(\gamma_{s_1}(t)) dt \leq \int_0^{T(s_2)} \alpha(\gamma_{s_2}(t)) dt$, it is sufficient to prove that

$$\int_{\gamma_1^j} \alpha \leq \int_{\gamma_2^j} \alpha, \quad j = 1, \dots, 4.$$

We write details only for the arcs γ_1^1 , γ_1^2 , γ_2^1 , γ_2^2 , since the other four arcs can be treated in a similar way. Since for $a \leq x \leq b$ one has $\frac{dx}{dt} = F'(y) > 0$, along $\gamma_1^1(t)$ one can express t as a function of x and integrate with respect to x . Writing $F(y)$ for $F(y(t(x)))$, one has

$$\int_{\gamma_1^1} \alpha(\gamma_{s_1}(t)) dt = \left[\int_a^b \frac{\alpha(x) dx}{F'(y)} \right]_{\gamma_1^1}.$$

Since $\alpha(x) \leq 0$ on $[a, b]$, $F''(y) \geq 0$ out of (c, d) , then

$$\frac{\partial}{\partial y} \frac{\alpha(x)}{F'(y)} = -\frac{\alpha(x) F''(y)}{F'(y)^2} \geq 0,$$

so that $\frac{\alpha(x)}{F'(y)}$ is an increasing function of y . γ_2 is external with respect to γ_1 , hence

$$\int_{\gamma_1^1} \alpha(\gamma_{s_1}(t)) dt = \left[\int_a^b \frac{\alpha(x) dx}{F'(y)} \right]_{\gamma_1^1} \leq \left[\int_a^b \frac{\alpha(x) dx}{F'(y)} \right]_{\gamma_2^1} = \int_{\gamma_2^1} \alpha(\gamma_{s_2}(t)) dt.$$

Now let us consider the arcs γ_1^2 , γ_2^2 , along which one has $\frac{dy}{dt} = -G'(x) < 0$, so that one can express t as a function of y , and integrate with respect to y ,

$$\int_{\gamma_1^2} \alpha(\gamma_{s_1}(t)) dt = \left[\int_{d'}^{c'} \frac{\alpha(x) dy}{-G'(x)} \right]_{\gamma_1^2} = \left[\int_{c'}^{d'} \frac{\alpha(x) dy}{G'(x)} \right]_{\gamma_2^2}.$$

By L_4 , one has

$$\frac{\partial}{\partial x} \left(\frac{\alpha(x)}{G'(x)} \right) \geq 0,$$

hence $\frac{\alpha(x)}{G'(x)}$ is an increasing function, and as above

$$\int_{\gamma_1^2}^{\gamma_1^3} \alpha(\gamma_{s_1}(t)) dt = \left[\int_{d'}^{c'} \frac{\alpha(x) dy}{-G'(x)} \right]_{\gamma_1^2}^{\gamma_1^3} \leq \left[\left[\int_{d'}^{c'} \frac{\alpha(x) dy}{-G'(x)} \right]_{\gamma_1^2}^{\gamma_1^3} \right]_{\gamma_1^2}^{\gamma_2^2} = \int_{\gamma_2^2}^{\gamma_2^3} \alpha(\gamma_{s_2}(t)) dt.$$

The same argument, works as well for the arcs $\gamma_1^3, \gamma_1^4, \gamma_2^3, \gamma_2^4$. Summing up, one has

$$\int_0^{T(s_1)} \alpha(\gamma_{s_1}(t)) dt \leq \int_0^{T(s_2)} \alpha(\gamma_{s_2}(t)) dt.$$

Now let us consider the integrals involving β . We can work as we did for α , with the lines $y = c, y = d$ playing the role of the lines $x = a, x = b$. Computations are similar, and lead to a similar conclusion,

$$\int_0^{T(s_1)} \beta(\gamma_{s_1}(t)) dt \leq \int_0^{T(s_2)} \beta(\gamma_{s_2}(t)) dt.$$

♣

The term -1 appearing in μ can be adsorbed in different ways by α and β . In general, for a given $\kappa \in \mathbb{R}$, we may write

$$\mu(x, y) = \left[\left(\frac{G(x)}{G'(x)} \right)' + \kappa \right] + \left[\left(\frac{F(y)}{F'(y)} \right)' - 1 - \kappa \right] = \alpha(x) + \beta(y).$$

Let us denote by $-L_j$, $j = 2, \dots, 5$, the conditions obtained from L_j , $j = 1, \dots, 5$, by reversing the inequalities. We have the following analogue of theorem 1 for the concavity of the period function.

Theorem 2 *Assume that (1) satisfies the conditions L_1 , $-L_j$, $j = 2, \dots, 5$. Then the function T is concave on \mathcal{O}_{abcd}^e .*

Proof. As in theorem 1, reversing the integral inequalities. ♣

Next four corollaries are concerned with the strict convexity on \mathcal{O}_{abcd}^e . Such a property implies the uniqueness of critical orbits on \mathcal{O}_{abcd}^e , if they exist.

Corollary 1 *Assume that the hypotheses of theorem 1 hold. If the cycle $\bar{\gamma}$ passes through a point (\bar{x}, \bar{y}) such that at least one of the inequalities contained in L_j , $j = 2, \dots, 5$ holds strictly. Then T is strictly convex in a neighbourhood of $\bar{\gamma}$.*

Proof. At least one of the integral inequalities of the proof of theorem 1 is strict at (\bar{x}, \bar{y}) . By continuity, this holds in a neighbourhood of (\bar{x}, \bar{y}) , hence $T'(s)$ is strictly increasing in a neighbourhood of $\bar{\gamma}$. ♣

For instance, if there exists $\bar{x} > b$ such that $\alpha(\bar{x}) > 0$, then T is strictly convex at every orbit cutting the line $x = \bar{x}$. As a consequence, one has at most one critical orbit cutting the line $x = \bar{x}$. A similar statement can be proved about strict concavity.

Corollary 2 *Assume that the hypotheses of theorem 1 hold. If one of the following holds*

- i) there exist x_n , $x_n > b$, $\lim_{n \rightarrow +\infty} x_n = b$, such that $\alpha(x_n) > 0$ ($x_n < a$, $\lim_{n \rightarrow +\infty} x_n = a$, such that $\alpha(x_n) > 0$);*
- ii) there exist y_n , $y_n > d$, $\lim_{n \rightarrow +\infty} y_n = d$, such that $\beta(y_n) > 0$ ($y_n < c$, $\lim_{n \rightarrow +\infty} y_n = c$, such that $\beta(y_n) > 0$);*

then the function T is strictly convex on \mathcal{O}_{abcd}^e .

Proof. It is an immediate consequence of corollary 1, since every cycle in \mathcal{O}_{abcd}^e has to meet at least one of the lines $x = x_n$ ($y = y_n$). ♣

Corollary 3 *Assume that the hypotheses of theorem 1 hold. If one of the following holds*

- i) there exists $\bar{x} \in [a, b]$, such that $\alpha(\bar{x}) < 0$, $F''(y) > 0$ for $y > d$ ($F''(y) > 0$ for $y < c$);*

ii) there exists $\bar{y} \in [c, d]$, such that $\beta(\bar{y}) < 0$, $G''(x) > 0$ for $x > b$ ($G''(x) > 0$ for $x < a$);

then the function T is strictly convex on \mathcal{O}_{abcd}^e .

Proof. i). It is an immediate consequence of corollary 1, since every cycle in \mathcal{O}_{abcd}^e has to meet the half-line $x = \bar{x}$, $y > d$ ($x = \bar{x}$, $y < c$). Point ii) can be proved similarly. ♣

Strict convexity (concavity) can be also proved for analytic systems. We recall that monotonicity is not strict monotonicity, so that a constant period function is monotone.

Corollary 4 *Assume that the hypotheses of theorem 1 hold. If F and G are analytic functions, and T is not monotone on \mathcal{O}_{abcd}^e , then T is strictly convex on \mathcal{O}_{abcd}^e .*

Proof. $T(s) = T(\delta(s))$ is an analytic function. By theorem 1, T is convex on \mathcal{O}_{abcd}^e , hence $T''(s) \geq 0$. Moreover, $T''(s)$ is not identically zero, otherwise there would exist $\kappa_1, \kappa_2 \in \mathbb{R}$, such that $T(s) = \kappa_1 s + \kappa_2$, that would imply monotonicity. By the analyticity, the zeroes of $T''(s)$ are isolated, so that $T''(s)$ is strictly increasing, that gives the strictly convexity of T . ♣

Next corollary is concerned with conservative second order differential equations,

$$(4) \quad x'' + G'(x) = 0.$$

As in [1], we set

$$N(x) = 6G(x)G''^2(x) - 3G'(x)^2G''(x) - 2G(x)G'(x)G'''(x).$$

In what follows, we choose $c = 0 = d$.

Corollary 5 *Let $G \in C^3(I, \mathbb{R})$, $xG'(x) > 0$ for $x \neq 0$. If there exist $a, b \in I$, $a \leq 0 \leq b$, such that*

- i) $G'(x)^2 - 2G(x)G''(x) \leq 0$ for $x \in [a, b]$, $G'(x)^2 - 2G(x)G''(x) \geq 0$ for $x \notin [a, b]$,
- ii) $N(x) \geq 0$ for $x \notin [a, b]$,

then the period function $T(s)$ is convex on \mathcal{O}_{ab00}^e .

Reversing the above inequalities implies the concavity of $T(s)$ on \mathcal{O}_{ab00}^e .

Proof. The equation (4) is a special case of (1), taking $F(y) = \frac{y^2}{2}$, $c = 0 = d$, $\beta(y) = 0$. Then one has $\alpha(x) = \frac{G'^2 - 2GG''}{2G'^2}$, and

$$\left(\frac{\alpha}{G'}\right)' = \frac{6GG''^2 - 3G'^2G'' - 2GG'G'''}{2G'^4} = \frac{N}{2G'^4}.$$

The conditions i), ii), ensure that the hypotheses of theorem 1 hold. ♣

A simple additional condition allows to prove the uniqueness of critical orbits of (4) on all of $N_{\mathcal{O}}$. In the situation considered in next corollary, one has $N_{\mathcal{O}} = \mathcal{O}_{ab00}^i \cup \mathcal{O}_{ab00}^e$.

Corollary 6 *Let (4) be a non-linear equation. Under the hypotheses of corollary 5, assume additionally that $G(a) = G(b)$. If the hypotheses of one of the corollaries 2 or 4 hold, then (4) has at most a critical orbit in N_O , contained in the set $G(x) + \frac{y^2}{2} > G(a)$.*

Proof. The cycles are contained in level sets of the first integral $G(x) + \frac{y^2}{2}$. If $G(a) = G(b)$, then there exists a cycle γ_{ab} passing through $(a, 0)$ and $(b, 0)$. All the other cycles either meet both the lines $x = a$ and $x = b$, or are contained in the strip $a < x < b$, hence $N_O = \mathcal{O}_{ab00}^i \cup \mathcal{O}_{ab00}^e$. One has $T'(s) \leq 0$ for every cycle $\gamma_s \in \mathcal{O}_{ab00}^i$, because $\alpha(x) \leq 0$ on $[a, b]$. We claim that actually $T'(s) < 0$ on \mathcal{O}_{ab00}^i . In fact, assume by absurd that $\alpha \equiv 0$ on $[a, b]$. Then $G''^2 - 2GG''' \equiv 0$ on $[a, b]$, so that, on the interval $(0, b)$, where both G and G' are positive, one has

$$\frac{G'}{G} = 2 \frac{G''}{G'}.$$

Integrating, this gives $\ln G = 2 \ln G' + \kappa_0$, $\kappa_0 \in \mathbb{R}$, hence $G = \kappa_1 G'^2$, $\kappa_1 > 0$. Integrating the equation $G = \kappa_1 G'^2$ gives $G(x) = (\kappa_2 x + \kappa_3)^2$. Since $G(x)$ vanishes at 0, one has $\kappa_3 = 0$, so that $G(x) = (\kappa_2 x)^2$, contradicting the non-linearity of (4). This proves that $\alpha(x)$ cannot vanish identically on any interval $[0, b_1)$ contained in $[0, b)$. As a consequence, T' is strictly negative on \mathcal{O}_{ab00}^i . In particular, T' is strictly negative on the orbit γ_{ab} , and, by continuity, on a neighbourhood of γ_{ab} . Hence a critical orbit cannot be contained in the sublevel set $G(x) + \frac{y^2}{2} \leq G(a)$, but, if it exists, it has to belong to \mathcal{O}_{ab00}^e , where T is strictly convex, by corollary 2 or 4. This gives the uniqueness. ♣

Example 1 The potential $G(x) = x^2 + x^4 - x^6$ generates the system

$$(5) \quad x' = y, \quad y' = -2x - 4x^3 + 6x^5,$$

We take $I = [-1, 1]$, $J = \mathbb{R}$. The system (5) has a center at the origin, with central region contained in the rectangle $[-1, 1] \times [-\sqrt{2}, \sqrt{2}]$.

One has

$$\begin{aligned} G'^2 - 2GG'' &= -4x^4(3 - 8x^2 - 9x^4 + 6x^6) \\ N &= -24x^4(1 - 18x^2 + 34x^4 - 52x^6 - 59x^8 + 30x^{10}). \end{aligned}$$

Applying Sturm procedure, one can show that in the interval $[-1, 1]$, $G'^2 - 2GG''$ has exactly two zeroes $-x_1 < 0 < x_1$, as well as N , which vanishes at $-x_2 < 0 < x_2$. One has $-x_1 < -x_2 < 0 < x_2 < x_1$, so that taking $a = -x_1$, $b = x_1$, the system (5) satisfies all the hypotheses of corollary 6. Its period function is strictly decreasing in a neighbourhood of the origin, it is strictly convex on $\mathcal{O}_{-x_1 x_1 00}$, it tends to $+\infty$ approaching the boundary ∂N_O and there exists exactly one critical orbit. A numerical approximation shows that x_1 is approximatively 0.544, while x_2 is approximatively 0.249.

Example 2 The potential $G(x) = \frac{x^4}{x^4+1}$ generates the system

$$(6) \quad x' = y, \quad y' = -\frac{4x^3}{(x^4+1)^2}.$$

We take $I = \mathbb{R}$, $J = (-\sqrt{2}, \sqrt{2})$. The system (6) has a center at the origin, with central region contained in the strip $I \times J$. One has

$$G'^2 - 2GG'' = \frac{8x^6(5x^4 - 1)}{(x^4 + 1)^4}.$$

Such a function is negative for $x \in (-\frac{1}{5^{1/4}}, \frac{1}{5^{1/4}})$, positive for $x \notin [-\frac{1}{5^{1/4}}, \frac{1}{5^{1/4}}]$. Moreover, one has

$$N = 96x^8(15x^8 + 1)/((x^4 + 1)^7),$$

which is positive for $x \neq 0$. Also in this example $T'(s) < 0$ on the cycles contained in the strip $x \in [-\frac{1}{5^{1/4}}, \frac{1}{5^{1/4}}]$. T is strictly convex on the cycles meeting both the lines $x = \pm\frac{1}{5^{1/4}}$. As a consequence, the system (6) has exactly one critical cycle, meeting both the lines $x = \pm\frac{1}{5^{1/4}}$.

Remark 1 *The previous example shows that the theorem A in [1] cannot be extended to non-degenerate centers. In fact, the function $N(x)$ is positive everywhere but at 0 while T is strictly decreasing in a neighbourhood of the origin. The proof of theorem A in [1] does not apply because the center of (6) is degenerate, and the change of variables on which the proof is based cannot be defined.*

References

- [1] C. CHICONE, *The monotonicity of the period function for planar Hamiltonian vector fields*, J. Differential Equations, **69** (1987), 310–321.
- [2] C. CHICONE, F. DUMORTIER, *A quadratic system with a nonmonotonic period function*, Proc. Amer. math. Soc., **102**, **3** (1988), 706–710.
- [3] C. CHICONE, M. JACOBS, *Bifurcation of critical periods for plane vector fields*, Proc. Amer. Math. Soc., **102**, **3** (1988), 706–710.
- [4] A. CIMA, A. GASULL, F. MAÑOSAS, *Period function for a class of Hamiltonian systems*, Jour. Diff. Eq. , **168** (2000), 180–199.
- [5] S. N. CHOW, D. WANG, *On the monotonicity of the period function of some second order equations*, Časopis Pést. Math, **111** (1986), 14–25.
- [6] E. FREIRE, A. GASULL, A. GUILLAMON, *First derivative of the period function with applications*, to appear on J. Differential Equations.
- [7] A. GASULL, A. GUILLAMON, *Non-existence, uniqueness of limit cycles and center problem in a system that includes predator-prey systems and generalized Liénard equations*, Diff. Eq. Dyn. Syst., **3** (1995), 345–366.
- [8] A. GASULL, A. GUILLAMON, J. VILADELPRAT, *The period function for second-order quadratic ODEs is monotone*, preprint, Univ. Aut. de Barcelona, 2003.
- [9] F. ROTHE, *The periods of the Lotka-Volterra systems*, J. Reine Angew. Math., **355** (1985), 129–138.
- [10] F. ROTHE, *Remarks on the periods of planar Hamiltonian systems*, SIAM J. Math. Anal., **24** (1993), 129–154.

- [11] R. SCHAAF, *A class of Hamiltonian systems with increasing periods*, J. Reine Angew. Math., **363** (1985), 96–109.
- [12] G. VILLARI, *Some remarks on the uniqueness of the periodic solutions for Liénard equation*, Bollettino U.M.I., Serie VI, **IV** (1985), 173–182.
- [13] D. WANG, *The critical points of the period function of $x'' - x^2(x - \alpha)(x - 1)$, ($0 \leq \alpha < 1$)*, Nonlinear Anal., **11** (1987), 1029–1050.
- [14] D. XIAO, Z. ZHANG, *On the uniqueness and nonexistence of limit cycles for predator-prey systems*, Nonlinearity **16** (2003), 1185–1201.

Marco Sabatini

Dip. di Matematica, Univ. di Trento, I-38050 Povo, (TN) - Italy.

E-mail: sabatini@science.unitn.it

Phone: ++39(0461)881670, Fax: ++39(0461)881624