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TENSOR OPERATORS AND LIMIT CYCLES IN NONLINEAR SYSTEMS

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Abstract

theory of tensor operators is used to obtain criteria for the nce a nonexistence of limit cycles in nonlinear systems.

Keywo1

'as, nonlinear systems, tensor operators.



1. Introduction

The theory of limit cycle behaviour in nonlinear systems has, of course, a long history and is difficult because it is essentially a global phenomenon. Many results from the qualitative theory of differential equations exist (see, for example, Lefschetz, 1977, Hirsch and Smale, 1971) and the describing function method is well-known in control theory (Gelb and Vender Velde, Mees and Bergen, 1975). In this paper we consider the problem by replacing the original nonlinear system by a linear infinite-dimensional tensor - valued differential equation and derive a condition on the spectrum of the tensor operator for the existence of a limit cycle. This condition turns out to be the intuitively appealing result that the spectrum should intersect the imaginary axis. Using a generalisation of the Gersgorin circle theorem for tensors, we shall obtain a sufficient condition for the non-existence of a limit cycle in polynomial systems. This will also provide an upper bound on the frequency of oscillations in systems which do have limit cycles.

The linearisation technique used here has been applied for the study of the control of nonlinear systems as in Takata, 1979, Banks, 1985a, Banks and Ashtiani, 1985, and is a promising technique for the simplification of non-linear systems in general.

We shall begin by introducing elementary tensor theory and then provide a criterion for the existence of limit cycles in analytic nonlinear systems. We shall then consider the spectrum of a tensor operator and generalise Gersgorin's theorem which leads to a sufficient condition for the non-existence of limit cycles. Finally we shall show how to apply this to a general polynomial system.

2. Tensors and Tensor Operators

We shall use the standard theory of tensors in the finite and infinite-dimensional Hilbert tensor product spaces $\mathbb{R}^k \otimes \mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k$ and $\ell^2 \otimes \ldots \otimes \ell^2$ (n factors in each case, for some n). This theory can be found in Greub (1978) or Takesaki (1979), for exmaple. Tensors will be used exclusively in component form in the standard bases of the above spaces. Hence we shall write, for $\Phi \in \mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k$ or $\Phi \in \mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k$

$$\Phi = \sum_{i_n} \cdots \sum_{i_n} \Phi_{i_1} \cdots i_1 e_{i_1} \otimes \cdots \otimes e_{i_n}$$

where $\{e_i\}$ is the standard basis of \mathbb{R}^k or ℓ^2 and the sum ranges from 1 to k or 1 to ∞ , respectively. In future we shall omit reference to the basis elements $e_i \otimes \ldots \otimes e_i$ and simply write $\Phi_i \ldots i_n$ for the tensor Φ , the standard basis being assumed.

We shall also need tensor operators on the spaces $\mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k$ and $\ell^2 \otimes \ldots \otimes \ell^2$. Thus, if $A \in \mathcal{L}(\mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k)$ or $A \in \mathcal{L}(\ell^2 \otimes \ldots \otimes \ell^2)$ (where $\mathcal{L}(H)$ denotes the space of bounded linear operators on H) then A operates as follows:

$$(A\Phi) \quad i_1 \cdots i_n = \sum_{j_1} \cdots \sum_{j_n} A_{i_1 \cdots i_n}^{j_1 \cdots j_n} \Phi_{j_1 \cdots j_n}$$

where $A_{i_1\cdots i_n}^{j_1\cdots j_n}$ is the $(j_1,\cdots,j_n,i_1,\cdots,i_n)^{th}$ 'component' of A. This merely generalises matrix operations of the form $\Psi=A\Phi$, where

$$\Psi_{\mathbf{i}} = \sum_{\mathbf{j}} A_{\mathbf{i}}^{\mathbf{j}} \Phi_{\mathbf{j}}$$

and, for convenience, we have written the usual matrix coefficient A_{ij} as A_i^j . Note finally that, as a linear operator, we can define the spectrum of $A \in \mathcal{L}(\mathbb{R}^k \otimes \ldots \otimes \mathbb{R}^k)$ (or $\mathcal{L}(\ell^2 \otimes \ldots \otimes \ell^2)$ in the usual way. Thus, λ is an eigenvalue of A, with eigenvector Φ if

$$A\Phi = \lambda\Phi$$

which holds if

$$\sum_{\mathbf{j_i}, \dots, \mathbf{j_n}} \mathbf{A_{i_1 \dots i_n}^{j_1 \dots j_n}} \Phi_{\mathbf{j_1 \dots j_n}} = \lambda \delta \prod_{i_1 \dots \delta_{i_n}}^{j_1 \dots j_n} \Phi_{\mathbf{j_1 \dots j_n}}.$$

The 'diagonal' elements of A are the elements $A_1^i \cdots i_n$

3. A Limit Cycle Criterion

Consider the nonlinear system

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) \tag{3.1}$$

where $x \in \mathbb{R}^n$ and f is (real) analytic. Define the functions

$$\phi_{i_1\cdots i_n} = x_1^{i_1} \cdots x_n^{i_n}.$$

Then,

$$\dot{\phi}_{i_{1}\cdots i_{n}} = \sum_{k=1}^{n} i_{k}x_{1}^{i_{1}}\cdots x_{k}^{i_{k}-1}\cdots x_{n}^{i_{n}}\dot{x}_{k}$$

$$= \sum_{k=1}^{n} i_{k}x_{1}^{i_{1}}\cdots x_{k}^{i_{k}-1}\cdots x_{n}^{i_{n}}\sum_{j_{1}\cdots j_{n}=0}^{\infty} \alpha_{j_{1}\cdots j_{n}}^{k}x_{1}^{j_{1}\cdots x_{n}^{j_{n}}}$$

where

$$f_k(x) = \sum_{j_1, \dots, j_n=0}^{\infty} \alpha_{j_1, \dots, j_n}^k x_1^{j_1, \dots, x_n}$$

is the Taylor expansion of f_k for some constants $\alpha^k_{j_1\cdots j_n}$. Hence,

$$\phi_{i_1 \cdots i_n} = \sum_{k=1}^{n} \sum_{j_1, \cdots, j_n=0}^{\infty} i_k \alpha_{j_1 \cdots j_n}^{i_k} x_1^{i_1+j_1} \cdots x_k^{i_k+j_k-1} \cdots x_n^{i_n+j_n}.$$

$$= \sum_{j_1, \dots, j_n=0}^{\infty} A_{i_1 \dots i_n}^{j_1 \dots j_n} x_1^{j_1 \dots x_n}, \qquad (3.2)$$

where

$$A_{i_{1} \dots i_{n}}^{j_{1} \dots j_{n}} = \sum_{k=1}^{n} i_{k} \alpha$$

$$i_{k} \alpha$$

$$j_{1}^{-i_{1}} \dots j_{k}^{-i_{k}+1}, \dots j_{n}^{-i_{n}}$$
(3.3)

and $\alpha^k_{j_1\cdots j_n}$ is defined to be zero if any subscript j_{ℓ} <0. Now introduce the tensor Φ with components Φ and the tensor operator A defined by

$$(A\Phi)_{i_1\cdots i_n} = \sum_{j_1\cdots j_n=0}^{\infty} A_{i_1\cdots i_n}^{j_1\cdots j_n} \Phi_{j_1\cdots j_n}.$$

$$(3.4)$$

Then the system (3.2) may be written as a tensorial differential equation

$$\Phi = A\Phi. \tag{3.5}$$

We come now to a simple characterisation of limit cycles for the system (3.1) in terms of the linear infinite-dimensional system (3.5).

Theorem 3.1 The system (3.1) has a limit cycle if, and only if the corresponding tensor operator A in (3.5) has an imaginary eivenvalue ($\neq 0$) with an eigenvector in the space N.

<u>Proof</u> Suppose first that (3.1) has a limit cycle and let x_0 be any point on the limit cycle. Form the tensor Φ^0 with components

$$\Phi_{i_1 \dots i_n}^0 = x_{o_1}^{i_1} \dots x_{o_n}^{i_n}$$

Let T be the period of the limit cycle. Then

$$e^{AT} \Phi = \Phi$$

This means that 1 is an eigenvalue of e^{AT} with the eigenvector Φ^{\bullet} ϵN . By the spectral mapping theorem (Yosida, 1974 or Banks, 1983) the spectrum of e^{AT} equals the exponential of the spectral values of A. Hence

tie. || A || = sup || A x || Note that A may not be bounded on the x to || X || Note that A may not be bounded on the linear space spanned by N.

$$e^{\lambda T} = 1$$

where $\lambda \varepsilon sp(A)$, and so λ is imaginary.

The converse is simply a reversal of this argument. \square

Remarks

(a) If the conditions of the lemma hold, the period T of the oscillation is given by

$$T = \inf \{ |\lambda| : \lambda = i\mu \epsilon sp_N(A), \mu \neq 0 \}$$

where $\mathrm{sp}_{\mathrm{N}}(\mathrm{A})$ is the set of eigenvalues of A with eigenvectors in N.

(b) The eigenvector $\Phi^{\mathbf{O}}$ must belong to N. If we have $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ and $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ in the problem $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ in the form $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ in the form $e^{\mathbf{A}T}\Phi=\Phi$ for some Φ in the fact that $\Phi^{\mathbf{O}}$ is $\Phi^{\mathbf{O}}$.

The main problem with this approach, of course, is the computation of the spectrum of a tensor operator which is unlikely to be any easier than any existing method. It will be seen, however, that we can use the ideas in a negative way; that is to show non-existence of limit cycles. Thus we have

Corollary 3.2. If the spectrum of A does not intersect the imaginary axis, then the system (3.1) cannot have a limit cycle. Π

We shall now truncate the system operator A so that each index is restricted to the range O to k. Thus we write A_k for the tensor operator with components $i_1 \cdots i_n$ where $0 \le i_k \cdots j_k \le k$. Using the results of Banks 1985b it is easy to show that

$$|A_k| \rightarrow |A|$$

as $k\!\!\to\!\!\infty$. It follows that if the spectra of σ_k of the operators A_k are all

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bounded away from the imaginary axis, then so is the spectrum of A. To obtain a non-existence criterion from corollary 3.2 we shall prove a generalisation of Gersgorin's circle theorem for tensor operators in the next section.

4. Gersgorin's Theorem for Tensors.

First recall that λ is an eigenvalue of the tensor operator A, with eigenvector , if

$$\sum_{\substack{A_{i_{1}\cdots i_{n}}\\j_{1}\cdots j_{n}=0}}^{k} A_{i_{1}\cdots i_{n}}^{j_{1}\cdots j_{n}} \Phi_{j_{1}\cdots j_{n}} = \lambda \delta_{i_{1}}^{j_{1}} \delta_{i_{2}}^{j_{2}} \cdots \delta_{i_{n}}^{j_{n}} \Phi_{j_{1}\cdots j_{n}}$$

where the tensors are assumed to be a rank n and dimension k+1. We shall consider the rank-2 case before discussing the general situation. Given a rank 2 tensor $A_{i_1i_2}^{j_1j_2}$ of dimension k+1, we can organise it into a matrix as follows

$$\begin{bmatrix} A_{00}^{00} & A_{00}^{10} & A_{00}^{20} & A_{00}^{k0} & A_{00}^{01} & A_{00}^{11} & A_{00}^{21} & A_{00}^{k1} & A_{00}^{0k} & A_{00}^{kk} \\ A_{10}^{00} & A_{10}^{10} & A_{00}^{20} & A_{10}^{k0} & A_{00}^{01} & A_{10}^{11} & A_{10}^{21} & A_{10}^{k1} & A_{10}^{0k} & A_{10}^{kk} \\ A_{k0}^{00} & A_{k0}^{10} & A_{k0}^{k0} & A_{k0}^{01} & A_{k0}^{01} & A_{k0}^{k1} & A_{k0}^{0k} & A_{k0}^{kk} \\ A_{0k}^{00} & A_{0k}^{10} & A_{0k}^{k0} & A_{0k}^{01} & A_{0k}^{k1} & A_{0k}^{0k} & A_{0k}^{kk} \\ A_{0k}^{00} & A_{0k}^{10} & A_{kk}^{k0} & A_{kk}^{01} & A_{kk}^{k1} & A_{0k}^{0k} & A_{kk}^{kk} \\ A_{kk}^{01} & A_{kk}^{01} & A_{kk}^{01} & A_{kk}^{01} & A_{kk}^{01} & A_{kk}^{01} & A_{kk}^{01} \\ A_{kk}^{00} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{11} & A_{kk}^{0k} & A_{kk}^{0k} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{11} & A_{kk}^{01} & A_{kk}^{11} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{11} & A_{kk}^{01} & A_{kk}^{11} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{11} & A_{kk}^{11} & A_{kk}^{11} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{11} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{01} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10} \\ A_{kk}^{10} & A_{kk}^{10} & A_{kk}^{10}$$

This corresponds to the ordering of ${}^{\Phi}_{j_1\cdots j_n}$ in the rank 1 array

$$({}^{\Phi}_{00}, {}^{\Phi}_{00}, {}^{\Phi}_{10..0}, {}^{\Phi}_{k0..0}, {}^{\Phi}_{01..0}, {}^{\Phi}_{110..0}, {}^{\Phi}_{k10..0}, {}^{\Phi}_{kk...k})$$

Let \overline{A} denote the matrix associated with the tensor A as above. Then the eigenvalues of \overline{A} are clearly the same as the eigenvalues of A. Hence, by the standard (matrix) Gersgorin theorem we have

Theorem 4.1 Let $A_{i_1i_2}^{j_1j_2}$ be a rank-2 tensor of dimension (k+1). Define the numbers A_{pq}^{pq} by

$$\mathcal{A}_{pq}^{pq} = \sum_{m,n=0}^{k} |A_{pq}^{mn}| - |A_{pq}^{pq}|, o \leq p, q \leq k$$

Then the eigen values of A are contained in the union of the interiors of the circles with centres A_{pq}^{pq} and radii A_{pq}^{pq} .

Remark. A similar result hold for 'columns'.

The general result now follows easily:

Corollary 4.2. If $A_1 \cdots i_n$ is a rank-n tensor of dimension (k+1) and we define

$$\mathcal{K}_{p_1 \cdots p_n}^{p_1 \cdots p_n} = \sum_{m_1, \dots, m_n=0}^{k} \left| A_{p_1 \cdots p_n}^{m_1 \cdots m_n} - A_{p_1 \cdots p_n}^{p_1 \cdots p_n} \right|, 0 \leq p_1, \dots, p_n \leq k,$$

then the eigenvalues of A are contained in the union of the interiors of the $(k+1)^n$ circles with centres $\underset{p_1\cdots p_n}{\overset{p_1\cdots p_n}{\cdots p_n}}$ and radii $\underset{p_1\cdots p_n}{\overset{p_1\cdots p_n}{\cdots p_n}}$.

From the representation (3.2), (3.3) of the nonlinear system (3.1) we therefore obtain the following sufficient condition for the nonexistence of a limit cycle:

Corollary 4.3. The system (3.1) will have no limit cycles if

$$2 \left| \sum_{\ell=1}^{n} p_{\ell} \alpha_{0}^{\ell}, \dots, 1, \dots, 0 \right| > \sum_{m_{1}, \dots, m_{n} = 0}^{\infty} \left| \sum_{\ell=1}^{n} p_{\ell} \alpha_{m_{1}}^{\ell} - p_{1}, \dots, m_{\ell} - p_{\ell} + 1, \dots, m_{n} - p_{n} \right|$$
(4.1)

for all p_1, \dots, p_n $\epsilon\{0,1,2,\}$, provided the sum on the right exists.

Remark. The sum on the right of (4.1) is finite if f is a polynomial function, since only a finite number of the Taylor polynomials have non-zero coefficients.

In the next section we shall present some examples to illustrate the application of corollary 4.3. For the method to be useful we must be able to compute the sum in (4.1) effectively. We shall show that this is possible in many cases.

5. Examples.

1. Consider the two dimensional system with polynomial right hand side:

$$\dot{x}_{1} = \sum_{i=0}^{k_{1}} \sum_{j=0}^{m_{1}} \alpha_{ij} x_{1}^{i} x_{2}^{j}$$

$$\dot{x}_{2} = \sum_{i=0}^{k_{2}} \sum_{j=0}^{m_{2}} \beta_{ij} x_{1}^{i} x_{2}^{j}$$
(5.1)

Then if $\lambda \mu = x_1^{\lambda} x_2^{\mu}$, we have

$$\begin{aligned} \dot{\phi}_{\lambda\mu} &= \lambda x_{1}^{\lambda-1} \dot{x}_{1} x_{2}^{\mu} + \mu x_{1}^{\lambda} x_{2}^{\mu-1} \dot{x}_{2} \\ &= \lambda \sum_{i=0}^{\ell_{1}} \sum_{j=0}^{m_{1}} \alpha_{ij} x_{1}^{i+\lambda-1} x_{2}^{j+\mu} + \mu \sum_{i=0}^{\ell_{2}} \sum_{j=0}^{m_{2}} \beta_{ij} x_{1}^{i+\lambda} x_{2}^{\mu+j-1} \end{aligned}$$

$$= \lambda \sum_{i=1}^{\ell_1} \sum_{j=1}^{m_1} \alpha_{ij} \phi_{i+\lambda-1}, j+\mu + \mu \sum_{i=0}^{\ell_2} \sum_{j=0}^{m_2} \beta_{ij} \phi_{i+\lambda}, \mu+j-1$$

$$= (\lambda \sum_{i=0}^{\ell_1} \sum_{j=0}^{m_2} \alpha_{ij} \delta^p_{i+\lambda-1} \delta^q_{j+\mu} + \mu \sum_{i=0}^{\ell_2} \sum_{j=0}^{m_2} \beta_{ij} \delta^p_{i+\lambda} \delta^q_{\mu+j-1}) \phi_{pq}$$

$$= \sum_{p,q=0}^{\infty} A^{pq}_{\lambda \mu} \phi_{pq}$$

where

$$A_{\lambda\mu}^{pq} = \lambda \sum_{i=0}^{\hat{\lambda}_1} \sum_{j=0}^{m_1} \alpha_{ij} \delta_{i+\lambda-1}^p \delta_{j+\mu}^q + \mu \sum_{i=0}^{\hat{\lambda}_2} \sum_{j=0}^{m_2} \beta_{ij} \delta_{i+\lambda}^p \delta_{\mu+j-1}^q.$$

Now we have

$$\begin{split} |A_{pq}^{pq}| &= |P \sum_{i=0}^{\ell_1} \sum_{j=0}^{m_1} \alpha_{ij} \delta_{i+p-1}^p \delta_{j+q}^q + q \sum_{i=0}^{\ell_2} \sum_{j=0}^{m_2} \beta_{ij} \delta_{i+p}^p \delta_{q+j-1}^q | \\ &= |P \alpha_{10} + q \beta_{01}| , \end{split}$$

and

$$\sum_{\lambda,\mu=0}^{\infty} |A_{pq}^{\lambda\mu}| = \sum_{\lambda,\mu=0}^{\infty} |P_{i=0}|^{2} \sum_{j=0}^{m_{1}} \alpha_{ij} \delta_{i+p-1}^{\lambda} \delta_{j+q}^{\mu} + q \sum_{i=0}^{\ell_{2}} \sum_{j=0}^{m_{2}} \beta_{ij} \delta_{i+p}^{\lambda} \delta_{l+j-1}^{\mu}$$

$$= \sum_{\lambda,\mu=0}^{\infty} |p \alpha_{\lambda-1+1,\mu-q} + q \beta_{\lambda-p,\mu-q+1}|,$$

where we take $\alpha_{kl}^{=0}$ or $\beta_{kl}^{=0}$ if k and l are outside the respective ranges 0 to ℓ_1 , 0 to ℓ_1 or 0 to ℓ_2 , 0 to ℓ_2 . If we put

$$\ell = \max \{\ell_1, \ell_2\}, m = \max \{m_1, m_2\}$$

then we have

$$\sum_{\lambda,\mu=0}^{\infty} |A_{pq}^{\lambda,\mu}| = \sum_{\lambda=p-1}^{p+\ell} \sum_{\mu=q-1}^{q+m} |p\alpha_{\lambda-p+1}, \mu-q + q\beta_{\lambda-p}, \mu-q+1|$$

$$= \sum_{\lambda=-1}^{\ell} \sum_{\mu=-1}^{m} |p\alpha_{\lambda+1}, \mu + q\beta_{\lambda,\mu+1}|$$

Hence, by (4.1), the System (5.1) will have no limit cycles if

$$2|p\alpha_{10} + q\beta_{01}| > \sum_{\lambda=-1}^{\ell} \sum_{\mu=-1}^{m} |p\alpha_{\lambda+1,\mu} + q\beta_{\lambda,\mu+1}|$$
 (5.2)

for all p,q>0. In particular, if $\alpha_{10}^{}$ and $\beta_{01}^{}$ have the same sign it is sufficient that

$$2 |\alpha_{10}| > \sum_{\lambda=-1}^{\hat{\lambda}_{1}} \sum_{\mu=0}^{m_{1}} |\alpha_{\lambda+1,\mu}|$$

$$2 |\beta_{01}| > \sum_{\lambda=0}^{\hat{\lambda}_{2}} \sum_{\mu=-1}^{m_{2}} |\beta_{\lambda,\mu+1}|$$
(5.3)

$$sgn \alpha_{10} = sgn \beta_{01}$$

Hence, any 'diagonally dominant' system, where the polynomials satisfy (5.3) has no limit cycles.

2. For example, the system

$$\dot{x}_1 = 3x_1 + x_2^2 + x_1 x_2$$

$$\dot{x}_2 = 4x_2 + x_1^3 + x_2^4 + x_1^2 x_2$$

does not oscillate, since the 'diagonal' coefficients are 3 and 4 and the corresponding 'off-diagonal' sums are 2 and 3 respectively.

3. Even if the Gersgorin circles do intersect the imaginary axis then we can still obtain some information about on limit cycles which may exist. For example, suppose that we denote by L the intersection of the imaginary axis and the union of the Gergorin circles of the system, and assume that L is bounded, say $\ell_{\text{max}} = \sup\{|\mathbf{z}|: \mathbf{z} \in \mathcal{L}\}$. Then, since the criterion for the existence of a limit cycle of period T is

$$e^{\lambda T} = 1 = e^{2n\pi i}$$

we must have

$$\lambda T = 2n\pi i$$

and so the minimum period is

$$T_{\min} = \frac{2\pi}{\ell_{\max}}$$

Hence, such a system cannot have an oscillation of frequency $> \ell$ max. Thus, for example, the system

$$\dot{x}_1 = x_1 + x_1^2 + x_2^2$$

$$\dot{x}_2 = x_2 + x_2^3 + x_1 x_2$$

cannot oscillate at a frequency greater than $\sqrt{5}$ rad/sec.

4. Note finally the generalisation of (5.3) to the n-dimensional system

$$\dot{\mathbf{x}}_{k} = \sum_{i_{1}=0}^{l_{1k}} \cdots \sum_{i_{n}=0}^{l_{nk}} \alpha_{i_{1}}^{k} \cdots i_{n} x_{1}^{i_{1}} \cdots x_{n}^{i_{n}}$$

is the condition

$$2 | \alpha_0^k \underset{k}{\overset{1}{\sim}} 0 | \sum_{\lambda_1=-1}^{l} \dots \sum_{\lambda_n=-1}^{l} | \alpha_{\lambda_1, \dots, \lambda_k+1, \dots, \lambda_n}^k |$$

for $1 \le k \le n$.

6. Conclusions

In this paper we have given a simple sufficient condition for the non-existence of limit cycles in polynomial systems. By associating an infinite-dimensional tensor-valued system with the original nonlinear system and generalising the Gersgorin circle theorem to tensors, we have been able to apply linear spectral theory to show that the system will oscillate if and only if the spectrum of the associated tensor operator intersects the imaginary axis.

The use of the method to predict the existence of limit cycles is much more difficult, of course. This would involve finding the spectrum of a tensor operator and showing the existence of an eigenvector of a specific form. Further research into this problem is necessary and we shall examine it in more detail in a future paper.

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