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**QUALITATIVE INVESTIGATION OF A SYSTEM OF THREE DIFFERENTIAL EQUATIONS IN THE THEORY OF PHASE SYNCHRONIZATION**

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A nonlinear system of three differential equations with three parameters defining the dynamics of a search system for phase synchronization is considered. Qualitative analysis of the system is carried out with the use of Liapunov functions, systems of matching surfaces without contact, and local theory of bifurcation of multidimensional dynamic systems. It is established that the effective parameter range is determined by the bifurcation of the saddle separatrix loop.

**1. Introduction.** We consider a system of three differential equations of the form

$$\begin{aligned} \dot{\varphi} &= y, & \dot{y} &= v - \frac{a}{b} [F(\varphi) - \gamma], & \dot{v} &= -\frac{1}{b} v + \\ & & & & & \frac{1}{b} \left( \frac{a}{b} - 1 \right) [F(\varphi) - \gamma] \end{aligned} \quad (1.1)$$

where  $a$ ,  $b$  and  $\gamma$  are parameters of function  $F(\varphi) \in C^k$  ( $k \geq 2$ ). The system satis-

fies the following conditions:

$$F(\varphi) = F(\varphi + 2\pi), \quad -F(\varphi) = F(-\varphi), \quad F_{\varphi}'(\varphi) > 0, \quad \varphi \in (-\varphi_0, \varphi_0), \quad F_{\varphi}'(\varphi) < 0, \quad \varphi \in (\varphi_0, 2\pi - \varphi_0), \quad F_{\varphi}'(\varphi_0) = 0, \quad F(\varphi_0) = 1 \quad (1.2)$$

System (1.1) is specified in the cylindrical phase space  $G = S^1 \times R^2$  ( $\varphi \in S^1$ ;  $y, v \in R^2$ ). Cylindricity of the phase space implies the possibility of the existence in it of recurrent motions not only of the oscillatory type (motions that remain recurrent in the  $R^3$  ( $\varphi \in R$ ;  $y, v \in R^2$ ) covering space for  $G$ ), but also of the rotational type (motions that loose the recurrency property in the covering space) [1, 2]. We refer to recurrent trajectories of the oscillatory type, which differ from the equilibrium state, as  $\sigma$ -trajectories, and to those of the rotational type in region  $y > 0$  ( $y < 0$ ) as the  $\varphi^1$  ( $\varphi^2$ ) trajectories.

System (1.1) is a mathematical model of an astatic system of phase synchronization in conditions of linear variation of the input signal frequency [3] or of continuous search with respect to frequency [4-6]. In (1.1)  $\gamma$  is the relative rate of frequency change, and  $A$  and  $b$  are nonnegative parameters of the control system.

The capture mode in a phase synchronization system is simulated by the motion of the representing point along the trajectory of system (1.1) toward the equilibrium state  $O_1$  ( $\varphi = \text{const}$ ,  $y = v = 0$ ). Investigation of dynamics of the search system of phase synchronization consists in the determination of the critical rate of frequency variation  $\gamma = \gamma_1(a, b)$  which defines the interval  $|\gamma| < \gamma_1(a, b)$  within which a capture mode is realized for any initial conditions in region  $y < 0$ . This requires a qualitative investigation of system (1.1).

In the degenerate case of  $b = 0$  (and also in the case of a small parameter [7-9] at the derivative for  $b = \mu \ll 1$ ) the qualitative analysis of system (1.1) with variables  $\varphi, y$  and  $z = v - (a/b)[F(\varphi) - \gamma]$  for  $F(\varphi) = \sin \varphi$  is presented in [5], and is extended in [6], Theorem 3, to the case of (1.2). The critical rate  $\gamma_1(a, b)$  and the time of transient processes was determined numerically in [10] for  $F(\varphi) = \sin \varphi$  and certain values of  $a$  and  $b$ .

The qualitative analysis of system (1.1) is effected here for any  $F(\varphi)$  satisfying (1.2) and any  $b > 0$ .

**2. Preliminary investigation.** Let us consider system (1.1) in the parameter region  $D$  where  $a > 0$ ,  $b > 0$  and  $\gamma \geq 0$ . Parameter  $\gamma$  is assumed to be non-negative, owing to the symmetry of system (1.1), hence the substitution  $\gamma = -\gamma$ ,  $\varphi = -\varphi^\circ$ ,  $y = -y^\circ$  and  $v = -v^\circ$  does not alter system (1.1).

Let us consider the control function  $w_1 = v^2/2$  outside the phase space of system

$$(1.1) \quad G_v = \{ \varphi \in S^1; y \in R; -|ab^{-1} - 1|(1 + \gamma \operatorname{sgn}(a - b)) < v < |ab^{-1} - 1|(1 - \gamma \operatorname{sgn}(a - b)), \gamma \leq 1; -(ab^{-1} - 1)(1 + \gamma) < v < 0, \gamma > 1, b < a; 0 < v < (1 - ab^{-1})(1 + \gamma), \gamma > 1, b > a \}$$

In virtue of system (1.1), the derivative of  $w_1$  is negative, hence we have the following statement.

**Statement 1.** Region  $G_v$  is stable, since for  $t \rightarrow +\infty$  all trajectories of system

(1.1) penetrate from region  $G \setminus G_v$  into it.

For  $b = a$  region  $G_v$  degenerates into the cylinder  $v = 0$ , the only one asymptotically stable integral surface of system (1.1). Motions on the integral cylinder  $v = 0$  are determined by the conservative system whose integral is

$$H(\varphi, y) = \frac{y^2}{2} - \frac{a}{b} \int_0^\varphi [\gamma - F(\xi)] d\xi = h \tag{2.1}$$

Let us consider in  $G_v$  the set of cylinders  $w_2 = y + bv = \text{const}$ . Since in virtue of system (1.1) and in accordance with (1.2), the derivative of function  $w_2$  is positive for  $\gamma > 1$ , when  $w_2 = -[F(\varphi) - \gamma] > 0$ , and the cylinders  $w_2 = \text{const}$  are surfaces without contact. Then, using Statement 1, we obtain the following statement.

Statement 2. For  $\gamma > 1$  system (1.1) has no singular trajectories, for  $t \rightarrow +\infty$  all of its trajectories penetrating (or found in)  $G_v$  tend to infinity  $y \rightarrow +\infty$ .

**3. Equilibrium states.** The equilibrium states of system (1.1) lie in  $G_v$  along the circumference  $y = v = 0$  and are determined by two roots:  $\varphi_1(\gamma) \in [0, \varphi_0)$  and  $\varphi_2(\gamma) \in (\varphi_0, \pi]$  of equation  $\gamma - F(\varphi) = 0$ . For  $0 \leq \gamma < 1$  system (1.1) has two states of equilibrium:  $O_1(\varphi = \varphi_1(\gamma), y = v = 0)$  and  $O_2(\varphi = \varphi_2(\gamma), y = v = 0)$ ; for  $\gamma = 1$  it has one equilibrium state  $O_0(\varphi = \varphi_0, y = v = 0)$  which vanishes for  $\gamma > 1$ . The characteristic equation for equilibrium states is of the form

$$\kappa^3 + b^{-1}x^2 + ab^{-1}F_\varphi'(\varphi_i)\kappa + b^{-1}F_\varphi'(\varphi_i) = 0, \quad i = 0, 1, 2 \tag{3.1}$$

In virtue of (1.2)  $F_\varphi'(\varphi_1) \equiv m(\gamma) > 0$ ,  $F_\varphi'(\varphi_2) \equiv -n(\gamma) < 0$  and  $F_\varphi'(\varphi_0) = 0$ . According to (3.1) for  $b < a$ ,  $O_1$  is either a stable node ( $\kappa_i < 0, i = 1, 2, 3$ ), or a stable focal point ( $\kappa_1 < 0, \text{Re } \kappa_{2,3} < 0$ ), and for  $b > a$  it is either a saddle ( $\kappa_1 < 0, \kappa_{2,3} > 0$ ) or a saddle-focus ( $\kappa_1 < 0, \text{Re } \kappa_{2,3} > 0$ ). In the parameter region  $b > f(a, n(\gamma)) \geq a$ , where  $f(a, n(\gamma))$  is the positive root of equation  $27n(\gamma)b^2 - an(\gamma)[4a^2n(\gamma) + 18]b - a^2n(\gamma) - 4 = 0$  in  $b$ , the equilibrium state  $O_2$  is a saddle-focus ( $\kappa_1 > 0, \text{Re } \kappa_{2,3} < 0$ ), and in region  $b < f(a, n(\gamma))$  it is a saddle ( $\kappa_1 > 0, \kappa_{2,3} < 0$ ).

According to [11] the equilibrium state  $O_2$  is traversed by two manifolds: a one-dimensional curve consisting of  $O_2$  and two unstable separatrices  $S_1^-$  and  $S_2^-$  outgoing into regions  $G_v^1 = G_v^2 (y > 0)$  and  $G_v^2 = G_v (y < 0)$ , respectively, and the two-dimensional stable surface  $S^+$ .

For  $\gamma = 1$ ,  $O_0$  is a complex equilibrium state with two zero roots. Since for  $\gamma = 1$  surfaces  $w_2 = \text{const}$  are in contact with trajectories of system (1.1) only at the cylinder which passes through  $O_0$ , we obtain from Statement 2 that for  $\gamma = 1$  all trajectories of system (1.1), except those in contact with  $O_0$ , tend to infinity when  $t \rightarrow +\infty$ . Below we assume that  $0 \leq \gamma < 1$ .

Let us introduce definitions of the structure of phase space separation into trajectories of system (1.1).

Structure  $K$  corresponds to asymptotic stability  $O_1$  throughout the space  $G_v$  except the saddle  $O_2$  and its stable separatrix surface  $S^+$ . The manifolds  $S_{1,2}^-$  and  $S^+$  are necessarily disposed so that  $S_{1,2}^-$  tends to  $O_1$ , and  $S^+$  tends to infinity.

Structure  $K^-$  does not contain  $\sigma$ - and  $\varphi$ -trajectories,  $O_1$  is unstable,  $S_{1,2}^-$  tend to infinity, and the trajectories on surface  $S^+$  tend for  $t \rightarrow -\infty$  to  $O_1$  and escape to infinity.

Structure  $L$  is structure  $K$  complemented by the saddle  $\varphi^1$ -cycle (Fig. 1, a).

Structure  $L^-$  is structure  $K^-$  complemented by the stable  $\varphi^2$ -cycle.

Structure  $M$  does not contain  $o$ - and  $\varphi$ -trajectories,  $S_1^-$  tends in region  $G_v^1$  to infinity,  $S_2^-$  tends to  $O_1$  and  $S^+ \cap G_v$  tends in region  $G_v^2$  to infinity encompassing the stable equilibrium state  $O_1$  and restricting its region of pull (Fig. 1, b).

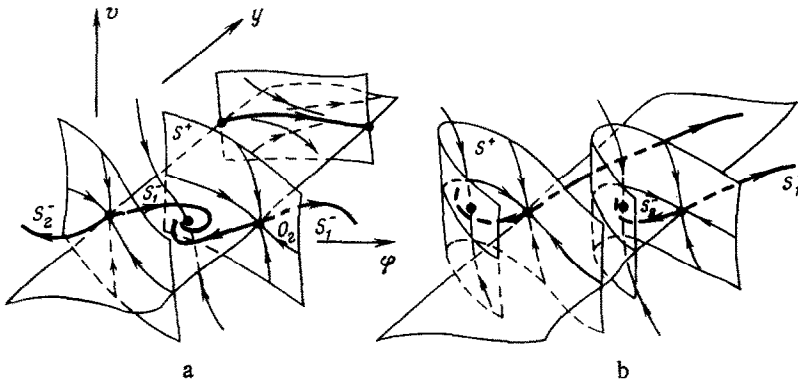


Fig. 1

Structure  $M^-$  does not contain  $o$ - and  $\varphi$ -trajectories,  $S_1^-$  and  $S_2^-$  move to regions  $G_v^1$  and to infinity, a part of trajectories on  $S^+ \cap G_v$  tend for  $t \rightarrow -\infty$  to  $O_1$ , while another part moves to regions  $G_v^2$  and infinity.

**4. Liapunov functions.** Let us consider functions of the form

$$V_i = \frac{(-1)^i}{2} \left\{ (b-a)(y+bv)^2 - b^3v^2 + 2(b-a) \int_{\varphi_1}^{\varphi} [F(\xi) - \gamma] d\xi \right\} \quad (4.1)$$

$$(-1)^i(b-a) > 0 \quad (i = 1, 2)$$

whose derivatives satisfy the inequalities

$$(-1)^i V_i' = b^2v^2 \geq 0 \quad (i = 1, 2) \quad (4.2)$$

in virtue of system (1.1).

For  $\gamma = 0$ ,  $V_i$  are periodic Liapunov functions [1, 2], hence inequalities (4.2) prove the following statement.

**Lemma 1.** (1) For  $\gamma = 0$  and  $b < a$  system (1.1) has structure  $K$ ; (2) for  $\gamma = 0$  and  $b > a$  it has structure  $K^-$ .

For  $\gamma > 0$  functions (4.1) are not periodic with respect to  $\varphi$ . We assume that they are determinate in the covering space  $R^3$ , not in  $G_v$ . We introduce the notation  $c_i = V_i(\varphi_2, 0, 0)$ .

**Lemma 2.** (1) System (1.1) has no  $o$ -trajectories; (2) for  $\gamma > 0$  and  $b < a$  region  $\Omega^+$ :  $V_1(\varphi, y, v) < c_1$ ,  $\varphi < \varphi_2$  belongs to the attraction region of stable equilibrium state  $O_1$ ; and (3) for  $\gamma > 0$  and  $b < a$  ( $b > a$ ) system (1.1) has no  $\varphi^2$ -( $\varphi^1$ )-trajectories, and for  $\gamma > 0$  infinity in space  $G_v^1$  is stable and in  $G_v^2$  unstable.

**Proof.** (1) In virtue of (4.2) and statement 2.1 the trajectories of system (1.1) cannot reach one and the same level  $V_i = \text{const}$ , hence system (1.1) has no  $o$ -trajectories.

(2) The statement follows from that, that in region  $\Omega^+$  function  $V_1$  is positively determinate and satisfies (4.2). (3) For  $\gamma = 0$  surfaces  $V_i = c(c > c_i)$  are  $2\pi$ -periodic with respect to  $\varphi$ , and the derivatives  $V_i'$  satisfy in virtue of system (1.1) in region  $G_v$  for  $\gamma \neq 0$  the inequalities

$$\begin{aligned} (-1)^i V_i' &= b^2 v^2 + \gamma(b-a)y > 0, \quad (-1)^i y > 0 \\ (-1)^i V_i' &< 0, \quad (-1)^i [y + (b-a)(1+\gamma)^2 \gamma^{-1}] < 0 \quad (i = 1, 2) \end{aligned}$$

which proves the last statement of the lemma.

**5. Systems of matching.** Let us consider the auxiliary system  $A_i$  of the form (2.1), where  $\gamma_i \equiv \gamma - |b-a|a^{-1}[1 - (-1)^i \gamma]$  is substituted for parameter  $\gamma$  and in the parameter space  $(-1)^i(b-a) > 0$  ( $i = 1, 2$ ). For  $\gamma < b^{-1}[a + (-1)^i(b-a)]$  systems  $A_i$  have each two equilibrium states, one with respect to the center ( $\varphi = \varphi_{1i}, y = 0$ ) and the second with respect to the saddle ( $\varphi = \varphi_{2i}, y = 0$ ) ( $i = 1, 2$ ). We introduce surfaces  $W_i$  determinate in  $G_v$  and formed by pieces of systems  $A_i$  separatrices of the form

$$W_i = \left\{ H(\varphi, y, \gamma_i) = -ab^{-1} \int_0^{\varphi_{2i}} [\gamma_i - F(\xi)] d\xi, \quad (-1)^i y \leq 0, \quad v \in G_v \right\}$$

( $i = 1, 2$ )

Matching the vector fields of system (1.1) and  $A_i$  with the use of Statement 1, we find that the trajectories of system (1.1) intersect surfaces  $W_i$  in the direction of increasing  $y$  without contact with the latter.

**Lemma 3.** (1) In the parameter region  $\Delta_1 : ab^{-1} - 1 < \gamma < 1, a2^{-1} < b < a$  system (1.1) has structure  $M$ , and (2) in the parameter region  $\Delta_2 : 1 - ab^{-1} < \gamma < 1, b > a$  a system (1.1) has structure  $M^-$ .

**Proof.** The disposition of surface  $W_1$  ( $W_2$ ), which is passing across straight line  $\varphi = \varphi_{21}$  ( $\varphi_{22}$ ),  $y = 0$ , tends in region  $G_v^1$  ( $G_v^2$ ) to infinity, implies the absence of  $\varphi^1$  - ( $\varphi_2^-$ ) trajectories. Considering that in the parameter region  $\Delta_1$  ( $\Delta_2$ ) the saddle  $O_2$  lies in virtue of inequality  $\varphi_2 < \varphi_{2i}$  under (above) the surface  $W_1$  ( $W_2$ ), we find that  $S_1^-(S^+)$ , which in region  $G_v^1$  ( $G_v^2$ ) intersects  $W_1$  ( $W_2$ ), tends to infinity, and  $S^+$  ( $S_2^-$ ) remains under (above) surface  $W_1$  ( $W_2$ ), while moving into region  $G_v^2$  ( $G_v^1$ ). Then, using Lemma 2, we establish that in the parameter region  $\Delta_1$  ( $\Delta_2$ ) system (1.1) has the structure  $M$  ( $M^-$ ).

**6. Bifurcations and  $\varphi$ -cycles.** We denote by  $\Gamma_1$  ( $\Gamma_2$ ) the saddle (saddle-focus) separatrix loop  $O_2$ , produced by separatrix  $S_1^-$  ( $S_2^-$ ) emanating from  $O_2$  and returning to it by executing in region  $G_v^1$  ( $G_v^2$ ) a turn with respect to  $\varphi$ .

**Theorem 1.** There exist functions  $\gamma = \gamma_1(a, b)$  and  $\gamma = \gamma_2(a, b)$  associated with the existence of loops  $\Gamma_1$  and  $\Gamma_2$ , respectively, which satisfy conditions

$$0 < \gamma_1(a, b) < \begin{cases} 1, & 0 < b < a2^{-1} \\ ab^{-1} - 1, & a2^{-1} \leq b < a \end{cases}; \quad \gamma_1(a, a) = 0 \quad (6.1)$$

$$0 < \gamma_2(a, b) < 1 - ab^{-1}, \quad b > a, \quad \gamma_2(a, a) = 0 \quad (6.2)$$

**Proof.** Lemmas 1 and 2 imply that for  $\gamma \geq 0$  manifolds  $S_{1,s^-}$  and  $S^+$  intersect the plane  $\varphi = \varphi_1$ . Let  $y_1^-$  and  $v_1^-$  ( $y_2^-$  and  $v_2^-$ ) be the coordinates of the point at which separatrix  $S_1^-$  ( $S_2^-$ ) intersects for the first time the plane  $\varphi = \varphi_1$  from the side  $\varphi <$

$\varphi_1 (\varphi > \varphi_1)$ , and let  $y_1^+(v)$  ( $y_2^+(v)$ ) be equations of the curve along which surface  $S^+$  intersects for the first time the plane  $\varphi = \varphi_1$  from the side  $\varphi > \varphi_1$  ( $\varphi < \varphi_1$ ). We introduce distances  $\rho_1(\gamma, a, b) = y_1^- - y_1^+(v_1^-)$  and  $\rho_2(\gamma, a, b) = y_2^- - y_2^+(v_2^-)$  which are continuous functions of parameters determinate in region  $1 > \gamma \geq 0$ . In virtue of Sects. 2, 3 and of lemmas, functions  $\rho_i(\gamma, a, b)$  ( $i = 1, 2$ ) satisfy conditions

$$\begin{aligned} \rho_i(0, a, b) < 0 \quad (-1)^i (b - a) > 0, \quad \rho_i(0, a, a) = 0 \\ \rho_i(\gamma, a, b) > 0 \quad (\gamma \in \Delta_i \text{ и } (-1)^i (b - a) > 0), \quad \lim_{\gamma \rightarrow 1} \rho_i(\gamma, a, b) > 0 \end{aligned} \quad (6.3)$$

Taking into account (6.3) and the continuity of  $\rho_i(\gamma, a, b)$  and using Cauchy's theorem about zeros of functions, we establish the existence of functions  $\gamma_i(a, b)$  as the solutions of equations  $\rho_i(\gamma, a, b) = 0$  ( $i = 1, 2$ ), which satisfy conditions (6.1) and (6.2), respectively. The theorem is proved.

Remarks. 1) Theorem 1 does not prove the single-valuedness of functions  $\gamma_i$ , which is assumed below for simplicity of exposition.

2) According to [5, 6] there exists the limit relationship  $\lim_{b \rightarrow 0} \gamma_1(a, b) = \gamma^\circ(a)$ , where  $\gamma^\circ(a)$  is the bifurcation curve of the separatrix loop of the degenerated two-dimensional system [6].

Theorem 2. For  $b < a$  the saddle  $\varphi^1$ -cycle is generated at infinity with parameter  $\gamma$  increasing from zero. For  $\gamma = \gamma_1(a, b)$  this cycle descends in region  $G_\nu^1$  and merges with loop  $\Gamma_1$ .

Proof. We introduce region  $g_1$  periodic with respect to  $\varphi$  and homeomorphic to a torus, whose boundary consists of the following surfaces:

$$u_1^+: v = b^{-1}(a - b)(1 - \gamma), \quad u_2^+ v = -b^{-1}(a - b)(1 + \gamma), \quad u_1^-: V_1(\varphi, y, v) = c, \quad \gamma = 0$$

and  $u_2^-$ , where  $u_2^-$  is a surface without contact, periodic with respect to  $\varphi$ , lying in region  $G_\nu^1$  below  $u_1^-$ , intersected by trajectories of system (1.1) in the direction of decreasing  $y$ , and existing for  $\gamma < \gamma_1(a, b)$  and  $b < a$  because of the disposition of manifolds  $S_1^-$  and  $S^+$  ( $\rho_1(\gamma, a, b) < 0$ ). Let  $T$  be the image of the part of plane  $p: \{\varphi = \varphi^\circ = \text{const}, y > y^\circ \text{ and } v \in (u_1^+, u_2^+)\}$  onto itself, generated by trajectories of system (1.1). Using Statement 1 and Lemma 2, we find that the vector field of the image of  $T$  at the boundary  $l^s$  of the simply-connected region  $g^s = p \cap g_1$  is oriented as follows: along curves  $u_i^- \cap p$  ( $i = 1, 2$ ) it is directed into the exterior of region  $g^s$  and along curves  $u_i^+ \cap p$  ( $i = 1, 2$ ) into region  $p$  (either  $g^s$  or  $p \setminus g^s$ ). As the result we have  $\text{ind}(T)_{g^s} = -1$ , hence the image of  $T$  in region  $g^s$  has at least one stationary saddle point related to the saddle  $\varphi^1$ -cycle of system (1.1). Since by Lemmas 1 and 2  $u_1^-$  for  $\gamma \rightarrow 0$  departs to infinity, and for  $\gamma = 0$  system (1.1) has the  $K$ -structure, hence for  $\gamma \rightarrow 0$  the saddle  $\varphi^1$ -cycle tends to infinity. Owing to the relationships between roots of Eq. (3.1) the conditions of the theorem in [12], which states that for  $\gamma = \gamma_1(a, b)$  the saddle  $\varphi^1$ -cycle merges with loop  $\Gamma_1$ , are satisfied for  $O_2$  when  $b < a$ .

Corollary. Lemma (4.2) and Theorems 1 and 2 imply that system (1.1) has in the parameter region  $d_1: 0 < \gamma < \gamma_1(a, b)$  and  $b < a$  (Fig. 2) structure  $L$  and in region  $d_2: \gamma_1(a, b) < \gamma < 1$  and  $b < a$  its structure is  $M$ .

Theorem 3. (1) For  $b > a$  and parameter  $\gamma$  increasing from zero a stable  $\varphi^2$ -cycle is generated from infinity, which in region  $\gamma < \gamma_2(a, b)$  moves upward over region  $G_\nu^2$ . (2) In region  $\delta_1: \{a^{-2} > \sup_{\gamma \in [0, 1]} n(\gamma) \equiv n^\circ \text{ and } b < b_1\}$ , where

$b_1$  is the positive root of the equation  $b = -2^{-1}a + [4^{-1}a^2 + 2(n(\gamma_2(a, b)))^{-1}]^{1/2}$ , the stable  $\varphi^2$ -cycle merges for  $\gamma = \gamma_2(a, b)$  with loop  $\Gamma_2$ . In region  $\delta_2: \{a^{-2} < n^0 \text{ and } b < b_2\}$ , where  $b_2$  is the positive root of equation  $b = f(a, n(\gamma_2(a, b)))$ , there exists region  $d_k \subset \delta_2$  for whose points system (1.1) has two  $\varphi^2$ -cycles: one stable and one saddle. In regions  $\delta_3: \{a^{-2} > n^0 \text{ and } b > b_1\}$ ,  $\delta_4: \{a^{-2} = n^0 \text{ and } b > a\}$ . and  $\delta_5: \{a^{-2} < n^0 \text{ and } b > b_2\}$  there exists a parameter space  $d_c$ , for whose points system (1.1) has a denumerable number of saddle  $\varphi^2$ -cycles.

**Proof.** (1) Statement 1, Lemma 2, and the disposition of manifolds  $S_{1-}$  and  $S^+$  in  $G_v^3$  imply that for  $\gamma < \gamma_2(a, b)$  ( $\rho_2(\gamma, a, b) < 0$ ) there exists region  $g_2 \subset G_v^3$  periodic with respect to  $\varphi$ , homeomorphic to a torus which is mapped onto itself by trajectories of system (1.1). Using Brauer's theorem, we conclude from this, that at least one stable  $\varphi^2$ -cycle must exist in  $g_2$ . Since for  $\gamma = 0$  system (1.1) by Lemma 1 has structure  $K^-$ , the  $\varphi^2$ -cycle tends to infinity when  $\gamma \rightarrow 0$ . (2) Using [12, 13] and analyzing the relationship between roots of Eq. (3.1) for  $O_2$ , we establish that in region  $\delta_1$  ( $\delta_2$ ) a stable (saddle)  $\varphi^2$ -cycle is generated from loop  $\Gamma_2$  with  $\gamma$  decreasing (increasing) at transition through  $\gamma_2$ , while in regions  $\delta_i$  ( $i = 3, 4, 5$ ) a denumerable number of saddle  $\varphi^2$ -cycles exists in the neighborhood of  $\Gamma_2$ . By Lemma 3 system (1.1) has no  $\varphi$ -cycles in region  $\Delta_2$ , hence all generated  $\varphi^2$ -cycles must vanish with increasing  $\gamma$ . From this we find the  $\varphi^2$ -cycle generated from infinity merges in region  $\delta_1$  with loop  $\Gamma_2$ ; that in region  $\delta_2$  curve  $\gamma = \gamma_k$  associated with the bifurcation of multiple  $\varphi^2$ -cycles which together with curve  $\gamma = \gamma_2$  constitute the region of two  $\varphi^2$ -cycles  $d_k: \{\gamma_2 < \gamma < \gamma_k\}$ ; and that bifurcation curves  $\gamma = \gamma_c^j$  ( $j = 1, 2$ ), which are the boundaries of the denumerable set of  $\varphi^2$ -cycles  $d_c: \{\gamma_c^1 < \gamma < \gamma_c^2\}$ , exist in regions  $\delta_i$  ( $i = 3, 4, 5$ ). The theorem is proved.

**Corollary.** The region of  $b > a$  is subdivided for  $a^{-2} \geq n^0$  by the bifurcation curves  $\gamma_2, \gamma_k, \gamma_c^j$  ( $j = 1, 2$ ) into regions  $d_c, d_3: \{0 < \gamma < \gamma_2\} \setminus d_c$  and  $d_4: \{\gamma_2 < \gamma < 1\} \setminus \{d_c \cup d_k\}$ , and for  $a^{-2} < n^0$  into regions  $d_3, d_4, d_c$  and  $d_k$  (Fig. 2). By Lemmas 2 and 3 and Theorems 1 and 3 system (1.1) has structure  $L^-$  in region  $d_3$ , structure  $M^-$  in region  $d_4$ , structure  $M^-$  complemented by two  $\varphi^2$ -cycles in region  $d_k$ , and in region  $d_c$  it has a denumerable set of  $\varphi^2$ -cycles with manifolds  $S_{1,2-}$  and  $S^+$  disposed as in structure  $L^-(M^-)$  for  $\gamma < \gamma_2$  ( $\gamma > \gamma_2$ ).

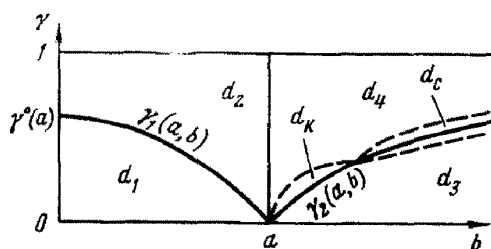


Fig. 2

**Remark.** Parameter regions  $\delta_i$  ( $i = 1, 2, \dots, 5$ ) obviously exist in Theorem 3, if  $n(\gamma)$  is a monotonic function with one maximum at  $\gamma = 0$  (e.g.  $n(\gamma)$  in the case of  $F = \sin \varphi$ ). In the case of nonmonotonic  $n(\gamma)$  some of the  $\delta_i$  and, consequently,  $d_k$  and  $d_c$  may be absent.

We note in conclusion that the working parameter region of the system of phase synchronization is the  $d_1$  region which corresponds to structure  $L$ . The critical rate of frequency change — the boundary of region  $d_1 - \gamma = \gamma_1(a, b)$  — is determined by the bifurcation of loop  $\Gamma_1$ .

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