

## Research Article

# Limit Cycle Bifurcations by Perturbing a Compound Loop with a Cusp and a Nilpotent Saddle

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We study the expansions of the first order Melnikov functions for general near-Hamiltonian systems near a compound loop with a cusp and a nilpotent saddle. We also obtain formulas for the first coefficients appearing in the expansions and then establish a bifurcation theorem on the number of limit cycles. As an application example, we give a lower bound of the maximal number of limit cycles for a polynomial system of Liénard type.

## 1. Introduction

Consider a planar system of the form

$$\dot{x} = H_y + \epsilon p(x, y, \delta), \quad \dot{y} = -H_x + \epsilon q(x, y, \delta), \quad (1)$$

where  $\epsilon$  is a small parameter and  $H(x, y)$ ,  $p(x, y, \delta)$ , and  $q(x, y, \delta)$  are  $C^\infty$  functions in  $(x, y) \in \mathbb{R}^2$  and  $\delta \in D \subset \mathbb{R}^m$  with  $D$  bounded. For  $\epsilon = 0$ , (1) becomes

$$\dot{x} = H_y, \quad \dot{y} = -H_x, \quad (2)$$

which is a Hamiltonian system. As we know, the system (1) is said to be a near-Hamiltonian system. For (1), the main task is to study the number of limit cycles which are bifurcated from periodic orbits of the unperturbed system (2). On this aspect, the first order Melnikov function of (1) plays an important role. We can use the expansions of it near Hamiltonian values corresponding to a center or an invariant loop to find its zeros and hence the number of limit cycles. See a survey article [1]. There have been many works on this topic. For the study of general near-Hamiltonian systems, see [2–12]; and especially for the system (2) with the elliptic case, one can see [13–17] and references therein. In [2–4], the number of limit cycles of the system (1) near a homoclinic loop with a cusp of order one or two or a nilpotent saddle of order one (for the definition of an order of a cusp or nilpotent saddle, see [5]) was studied. In the heteroclinic case with two hyperbolic

saddles, a hyperbolic saddle and a cusp of order one, or two cusps of order one or two, the number of limit cycles of the system (1) was studied in [5, 8, 9], respectively. In this paper, we suppose that the unperturbed system (2) has a compound loop consisting of a cusp  $S_1$  of order one, a nilpotent saddle  $S_2$  of order one, a homoclinic loop to  $S_2$ , and two heteroclinic orbits connecting  $S_1$  and  $S_2$ , as shown in Figure 1. We aim to study the number of limit cycles of (1) near the loop for  $\epsilon \neq 0$  small.

## 2. Main Results with Proof

Now consider the  $C^\infty$  systems (1) and (2). Suppose that (2) has a compound loop denoted by  $L_0 = L_1 \cup L_2 \cup L_3 \cup \{S_1, S_2\}$  and defined by equation  $H(x, y) = 0$ , where  $S_1(x_1, y_1)$  is a cusp and  $S_2(x_2, y_2)$  is a nilpotent saddle both having order one,  $L_1, L_2$  are heteroclinic orbits satisfying  $\omega(L_1) = \alpha(L_2) = S_2$  and  $\omega(L_2) = \alpha(L_1) = S_1$ , and  $L_3$  is a homoclinic loop to  $S_2$ . Then, the level curves of  $H(x, y)$  define two families of periodic orbits  $L_{h1}$  and  $L_{h2}$  for  $h$  on one side of  $h = 0$  and a family of periodic orbits  $L_{h3}$  for  $h$  on another side of  $h = 0$ . For the definiteness, let both  $L_{h1}$  and  $L_{h2}$  exist for  $0 < -h \ll 1$  and  $L_{h3}$  exist for  $0 < h \ll 1$ . Thus, we have three Melnikov functions

$$M_i(h, \delta) = \oint_{L_{hi}} q dx - p dy, \quad i = 1, 2, 3. \quad (3)$$

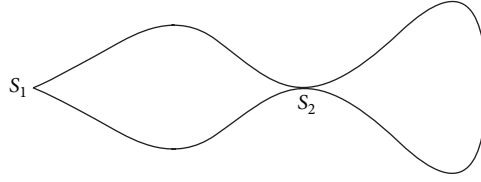


FIGURE 1: Compound loop with a cusp and a nilpotent saddle.

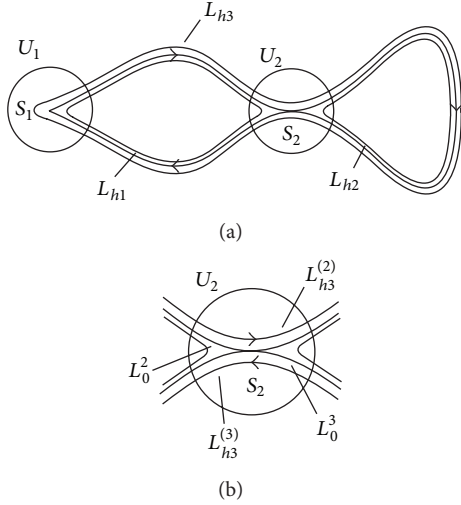


FIGURE 2

Let  $U_i$  denote a closed set with diameter  $\epsilon_0 > 0$  and with center at  $S_i$ ,  $i = 1, 2$ . See Figure 2(a). And further introduce

$$L_{h1}^{(j)} = L_{h1} \cap U_j, \quad j = 1, 2,$$

$$L_{h1}^{(3)} = \text{Cl.} \left( L_{h1} - \bigcup_{j=1}^2 L_{h1}^{(j)} \right), \quad L_{h2}^{(1)} = L_{h2} \cap U_2,$$

$$L_{h2}^{(2)} = L_{h2} - L_{h2}^{(1)}, \quad L_{h3}^{(1)} = L_{h3} \cap U_1, \quad (4)$$

$$L_{h3} \cap U_2 = L_{h3}^{(2)} \cup L_{h3}^{(3)} \quad (\text{as shown in Figure 2(b)}),$$

$$L_{h3}^{(4)} = \text{Cl.} \left( L_{h3} - \bigcup_{j=1}^3 L_{h3}^{(j)} \right).$$

Here the Cl. denotes the closure of a set. Then by (3) and (4), for  $\epsilon_0$  sufficiently small we can write

$$M_1(h, \delta) = I_{11}(h, \delta) + I_{12}(h, \delta) + I_{13}(h, \delta) \quad (5)$$

for  $0 \leq -h \ll 1$ ,

$$M_2(h, \delta) = I_{21}(h, \delta) + I_{22}(h, \delta) \quad (6)$$

for  $0 \leq -h \ll 1$ ,

$$M_3(h, \delta) = I_{31}(h, \delta) + I_{32}(h, \delta) + I_{33}(h, \delta) + I_{34}(h, \delta) \quad (7)$$

for  $0 \leq h \ll 1$ ,

where

$$I_{ij}(h, \delta) = \int_{L_{hi}^{(j)}} q dx - p dy, \quad i \in \{1, 2, 3\}, \quad j \in \{1, 2, 3, 4\}. \quad (8)$$

By [5], there exist two transformations of the form

$$(x, y)^T = T_i(u, v)^T + S_i, \quad i = 1, 2, \quad (9)$$

where  $T_i$  is a  $2 \times 2$  matrix satisfying  $\det T_i = 1$  such that (1) becomes

$$\dot{u} = H_{iv} + \epsilon p_i(u, v, \delta), \quad \dot{v} = -H_{iu} + \epsilon q_i(u, v, \delta), \quad (10)$$

where

$$H_1(u, v) = \frac{v^2}{2} + \sum_{k+j \geq 3} \tilde{h}_{kj} u^k v^j,$$

$$H_1(u, \varphi_1(u)) = \tilde{h}_3 u^3 + O(u^4), \quad \tilde{h}_3 < 0, \quad (11)$$

$$H_{1v}(u, \varphi_1(u)) = 0, \quad p_1(u, v, \delta) = \sum_{i+j \geq 0} \tilde{a}_{ij} u^i v^j,$$

$$q_1(u, v, \delta) = \sum_{i+j \geq 0} \tilde{b}_{ij} u^i v^j,$$

$$H_2(u, v) = \frac{v^2}{2} + \sum_{k+j \geq 3} \bar{h}_{kj} u^k v^j,$$

$$H_2(u, \varphi_2(u)) = \bar{h}_4 u^4 + O(u^5), \quad \bar{h}_4 < 0,$$

$$H_{2v}(u, \varphi_2(u)) = 0, \quad (12)$$

$$p_2(u, v, \delta) = \sum_{i+j \geq 0} \bar{a}_{ij} u^i v^j,$$

$$q_2(u, v, \delta) = \sum_{i+j \geq 0} \bar{b}_{ij} u^i v^j,$$

for  $(u, v)$  near  $(0, 0)$ . Note that  $qdx - pdy = q_1 du - p_1 dv$  for  $(x, y)$  near  $S_1$  and  $qdx - pdy = q_2 du - p_2 dv$  for  $(x, y)$  near  $S_2$ . Then we have

$$I_{i1}(h, \delta) = \int_{\tilde{L}_{hi}^{(1)}} q_1 du - p_1 dv, \quad i = 1, 3, \quad (13)$$

$$I_{21}(h, \delta) = \int_{\tilde{L}_{h2}^{(1)}} q_2 du - p_2 dv, \quad (14)$$

$$I_{12}(h, \delta) = \int_{\tilde{L}_{h1}^{(2)}} q_2 du - p_2 dv, \quad (15)$$

$$I_{3j}(h, \delta) = \int_{\tilde{L}_{h3}^{(j)}} q_2 du - p_2 dv, \quad j = 2, 3,$$

where  $\tilde{L}_{hi}^{(1)}$  denote the image of  $L_{hi}^{(1)}$  under  $T_1$  and  $\tilde{L}_{h2}^{(1)}, \tilde{L}_{h1}^{(2)}$ , and  $\tilde{L}_{h3}^{(j)}$  denote the image of  $L_{h2}^{(1)}, L_{h1}^{(2)}$ , and  $L_{h3}^{(j)}$  under  $T_2$ , respectively. Then, by using [3, 4] we can obtain the following two lemmas, respectively.

**Lemma 1.** Consider system (10) with  $i = 1$  and suppose (11), (13) hold. Then there are constants  $B_{00}, B_{00}^*, B_{10}, B_{10}^*$  satisfying

$$B_{00} = \frac{3}{5} \int_0^1 \frac{dv}{\sqrt{v(1-v^3)}} = \frac{3}{5} \times 2.4286 \dots > 0,$$

$$B_{00}^* = -\frac{3}{5} \int_{-\infty}^1 \frac{dv}{\sqrt{1-v^3}} = -\frac{3}{5} \times 4.2065 \dots < 0,$$

$$B_{10} = -\frac{3}{7} \left( \int_0^1 \frac{v^{3/2} dv}{\sqrt{1-v^3}(1+\sqrt{1-v^3})} - 2 \right) > 0,$$

$$B_{10}^* = \frac{3}{7} \left( \int_1^{-1} \frac{v dv}{\sqrt{1-v^3}} - \int_0^1 \frac{v^{3/2} dv}{\sqrt{1+v^3}(1+\sqrt{1+v^3})} - 2 \right) < 0 \quad (16)$$

such that

$$I_{11}(h, \delta) = B_{00}c_1(S_1, \delta) |h|^{5/6} + B_{10}c_3(S_1, \delta) |h|^{7/6} - \frac{1}{11} B_{00}c_4(S_1, \delta) |h|^{11/6} + O(h^2) + N_{11}(h, \delta) \quad (17)$$

for  $0 < -h \ll 1$ ,

$$I_{31}(h, \delta) = B_{00}^*c_1(S_1, \delta) h^{5/6} + B_{10}^*c_3(S_1, \delta) h^{7/6} + \frac{1}{11} B_{00}^*c_4(S_1, \delta) h^{11/6} + O(h^2) + N_{31}(h, \delta) \quad (18)$$

for  $0 < h \ll 1$ , where  $N_{i1}(h, \delta) \in C^\omega$  at  $h = 0$  with  $N_{i1}(0, \delta) = O(\epsilon_0)$ ,  $i = 1, 3$ , and

$$\begin{aligned} c_1(S_1, \delta) &= 2\sqrt{2}\tilde{h}_3^{-1/3}(\tilde{a}_{10} + \tilde{b}_{01}), \\ c_3(S_1, \delta) &= 2\sqrt{2}\tilde{h}_3^{-5/3} \\ &\quad \times \left[ \tilde{h}_3(2\tilde{a}_{20} + \tilde{b}_{11}) \right. \\ &\quad \left. + \frac{1}{3}(\tilde{h}_{21}^2 - 2\tilde{h}_4 - 3\tilde{h}_3\tilde{h}_{12})(\tilde{a}_{10} + \tilde{b}_{01}) \right], \\ c_4(S_1, \delta) &= 9\mu_1^{-1}\tilde{\alpha}_{01} \\ &\quad - 2\mu_1^{-7} \left[ (20\mu_2^3 - 20\mu_1\mu_2\mu_3 + 4\mu_1^2\mu_4)\tilde{\alpha}_{00} \right. \\ &\quad \left. + (4\mu_1^2\mu_3 - 10\mu_1\mu_2^2)\tilde{\alpha}_{10} \right. \\ &\quad \left. + 4\mu_1^2\mu_2\tilde{\alpha}_{20} - \mu_1^3\tilde{\alpha}_{30} \right], \end{aligned} \quad (19)$$

where

$$\begin{aligned} \mu_1 &= \tilde{h}_3^{1/3}, \quad \mu_2 = \frac{1}{3}\tilde{h}_3^{-2/3}\tilde{h}_4, \\ \mu_3 &= \frac{1}{9}\tilde{h}_3^{-5/3}(3\tilde{h}_3\tilde{h}_5 - \tilde{h}_4^2), \\ \mu_4 &= \frac{1}{81}\tilde{h}_3^{-8/3}(27\tilde{h}_3^2\tilde{h}_6 - 18\tilde{h}_3\tilde{h}_4\tilde{h}_5 + 5\tilde{h}_4^3), \\ \tilde{h}_3 &= \tilde{h}_{30}, \quad \tilde{h}_4 = -\frac{1}{2}\tilde{h}_{21}^2 + \tilde{h}_{40}, \\ \tilde{h}_5 &= \tilde{h}_{12}\tilde{h}_{21}^2 - \tilde{h}_{21}\tilde{h}_{31} + \tilde{h}_{50}, \\ \tilde{h}_6 &= -2\tilde{h}_{12}^2\tilde{h}_{21}^2 - \tilde{h}_{03}\tilde{h}_{21}^3 + \tilde{h}_{21}^2\tilde{h}_{22} \\ &\quad + 2\tilde{h}_{12}\tilde{h}_{21}\tilde{h}_{31} - \frac{1}{2}\tilde{h}_{31}^2 - \tilde{h}_{21}\tilde{h}_{41} + \tilde{h}_{60}, \\ \tilde{\alpha}_{00} &= 2\sqrt{2}(\tilde{a}_{10} + \tilde{b}_{01}), \\ \tilde{\alpha}_{10} &= 2\sqrt{2}[-\tilde{h}_{12}(\tilde{a}_{10} + \tilde{b}_{01}) + 2\tilde{a}_{20} + \tilde{b}_{11}], \end{aligned}$$

$$\begin{aligned} \tilde{\alpha}_{20} &= 2\sqrt{2} \left[ (\tilde{a}_{10} + \tilde{b}_{01}) \left( 3\tilde{h}_{03}\tilde{h}_{21} - \tilde{h}_{22} + \frac{3}{2}\tilde{h}_{12}^2 \right) - 2\tilde{h}_{12}\tilde{a}_{20} \right. \\ &\quad \left. - \tilde{h}_{12}\tilde{b}_{11} + 3\tilde{a}_{30} + \tilde{b}_{21} - \tilde{a}_{11}\tilde{h}_{21} - 2\tilde{b}_{02}\tilde{h}_{21} \right], \\ \tilde{\alpha}_{30} &= 2\sqrt{2} \left[ (\tilde{a}_{10} + \tilde{b}_{01}) \left( 3\tilde{h}_{13}\tilde{h}_{21} + 3\tilde{h}_{03}\tilde{h}_{31} + 3\tilde{h}_{12}\tilde{h}_{22} \right. \right. \\ &\quad \left. \left. - 15\tilde{h}_{12}\tilde{h}_{03}\tilde{h}_{21} - \frac{5}{2}\tilde{h}_{12}^3 - \tilde{h}_{32} \right) \right. \\ &\quad \left. + (3\tilde{a}_{11} + 6\tilde{b}_{02})\tilde{h}_{12}\tilde{h}_{21} - 2(\tilde{b}_{12} + \tilde{a}_{21})\tilde{h}_{21} \right. \\ &\quad \left. - (\tilde{a}_{11} + 2\tilde{b}_{02})\tilde{h}_{31} + 4\tilde{a}_{40} + \tilde{b}_{31} \right] \end{aligned}$$

$$\begin{aligned}
 & + (3\tilde{b}_{11} + 6\tilde{a}_{20})\tilde{h}_{03}\tilde{h}_{21} - (2\tilde{a}_{20} + \tilde{b}_{11})\tilde{h}_{22} \\
 & + \left(3\tilde{a}_{20} + \frac{3}{2}\tilde{b}_{11}\right)\tilde{h}_{12}^2 - (3\tilde{a}_{30} + \tilde{b}_{21})\tilde{h}_{12} \Big], \\
 \tilde{\alpha}_{01} = 2\sqrt{2} & \left[ \frac{2}{3}\tilde{a}_{12} + 2\tilde{b}_{03} - 2\tilde{h}_{03}\tilde{a}_{11} \right. \\
 & \left. - 4\tilde{h}_{03}\tilde{b}_{02} + (\tilde{a}_{10} + \tilde{b}_{01})(5\tilde{h}_{03}^2 - 2\tilde{h}_{04}) \right]. \tag{20}
 \end{aligned}$$

**Lemma 2.** Consider system (10) with  $i = 2$  and suppose (12), (15) hold. Then we have

$$\begin{aligned}
 I_{12}(h, \delta) & = c_1(S_2, \delta) |h|^{3/4} - c_2(S_2, \delta) h \ln |h| \\
 & + c_4(S_2, \delta) |h|^{5/4} + c_5(S_2, \delta) |h|^{7/4} \tag{21} \\
 & - c_6(S_2, \delta) h^2 \ln |h| + O(h^2) + N_{12}(h, \delta)
 \end{aligned}$$

for  $0 < -h \ll 1$ ,

$$\begin{aligned}
 I_{32}(h, \delta) & = \frac{1}{2}c_1^*(S_2, \delta) h^{3/4} + \frac{1}{2}c_3^*(S_2, \delta) h^{5/4} \\
 & + \frac{1}{2}c_4^*(S_2, \delta) h^{7/4} + O(h^2) + N_{32}(h, \delta), \tag{22} \\
 I_{33}(h, \delta) & = \frac{1}{2}c_1^*(S_2, \delta) h^{3/4} + \frac{1}{2}c_3^*(S_2, \delta) h^{5/4} \\
 & + \frac{1}{2}c_4^*(S_2, \delta) h^{7/4} + O(h^2) + N_{33}(h, \delta)
 \end{aligned}$$

for  $0 < h \ll 1$ , where  $N_{ij}(h, \delta) \in C^\omega$  at  $h = 0$  with  $N_{ij}(0, \delta) = O(\epsilon_0)$ ,  $(i, j) \in \{(1, 2), (3, 2), (3, 3)\}$ , and

$$\begin{aligned}
 c_1(S_2, \delta) & = -2\sqrt{2}|\tilde{A}_0| |\tilde{h}_4|^{-1/4} (\tilde{a}_{10} + \tilde{b}_{01}), \\
 c_2(S_2, \delta) & = -\frac{\sqrt{2}}{4} |\tilde{h}_4|^{-1/2} (2\tilde{a}_{20} + \tilde{b}_{11}) + O(\tilde{a}_{10} + \tilde{b}_{01}), \\
 c_4(S_2, \delta) & = |\tilde{A}_2| \left[ \left( \frac{21}{32}\tilde{h}_5^2 - \frac{3}{4}\tilde{h}_4\tilde{h}_6 \right) |\tilde{h}_4|^{-11/4} \tilde{\alpha}_{00} \right. \\
 & \left. + \frac{3}{4} |\tilde{h}_4|^{-7/4} \tilde{h}_5 \tilde{\alpha}_{10} + |\tilde{h}_4|^{-3/4} \tilde{\alpha}_{20} \right], \\
 c_5(S_2, \delta) & = \frac{1}{7} |\tilde{A}_0| \left[ 6d_1^{-1} \tilde{\alpha}_{01} \right. \\
 & + d_1^{-9} (105d_1 d_2^2 d_3 - 30d_1^2 d_2 d_4 \\
 & \quad - 15d_1^2 d_3^2 + 5d_1^3 d_5 - 70d_2^4) \tilde{\alpha}_{00} \\
 & + d_1^{-8} (35d_2^3 - 30d_1 d_2 d_3 + 5d_1^2 d_4) \tilde{\alpha}_{10} \\
 & - d_1^{-7} (15d_2^2 - 5d_1 d_3) \tilde{\alpha}_{20} \\
 & \left. + 5d_1^{-6} d_2 \tilde{\alpha}_{30} - d_1^{-5} \tilde{\alpha}_{40} \right],
 \end{aligned}$$

$$\begin{aligned}
 c_6(S_2, \delta) & = -\frac{1}{32} \left[ -6d_1^{-3} d_2 \tilde{\alpha}_{01} + 3d_1^{-2} \tilde{\alpha}_{11} \right. \\
 & - d_1^{-11} (504d_1 d_2^3 d_3 - 168d_1^2 d_2 d_3^2 \\
 & \quad + 42d_1^3 d_3 d_4 - 168d_1^2 d_2^2 d_4 \\
 & \quad + 42d_1^3 d_2 d_5 - 252d_2^5 - 6d_1^4 d_6) \tilde{\alpha}_{00} \\
 & + d_1^{-10} (168d_1 d_2^2 d_3 - 126d_2^4 \\
 & \quad - 42d_1^2 d_2 d_4 - 21d_1^2 d_3^2 + 6d_1^3 d_5) \tilde{\alpha}_{10} \\
 & - d_1^{-9} (42d_1 d_2 d_3 - 56d_2^3 - 6d_1^2 d_4) \tilde{\alpha}_{20} \\
 & + d_1^{-8} (6d_1 d_3 - 21d_2^2) \tilde{\alpha}_{30} \\
 & \left. + 6d_1^{-7} d_2 \tilde{\alpha}_{40} - d_1^{-6} \tilde{\alpha}_{50} \right], \\
 c_1^*(S_2, \delta) & = -D_1 c_1(S_2, \delta), \quad c_3^*(S_2, \delta) = -D_2 c_4(S_2, \delta), \\
 c_4^*(S_2, \delta) & = D_1 c_5(S_2, \delta), \tag{23}
 \end{aligned}$$

where  $D_1 = 2|\tilde{A}_0|/|\tilde{A}_0|$ ,  $D_2 = 2|\tilde{A}_1|/|\tilde{A}_2|$ ,  $\tilde{A}_0$ ,  $\tilde{A}_0$ ,  $\tilde{A}_1$ , and  $\tilde{A}_2$  are constants, given by

$$\tilde{A}_0 = \frac{2}{3} \int_0^\infty \frac{dv}{\sqrt{1+v^4}} \approx 1.236049785 > 0,$$

$$\begin{aligned}
 \tilde{A}_0 & = -\frac{2}{3} \int_0^1 \frac{dv}{\sqrt{1-v^4}} \\
 & = -\frac{\sqrt{2}\pi^{3/2}}{6[\Gamma(3/4)]^2} \approx -0.8740191847 < 0,
 \end{aligned}$$

$$\begin{aligned}
 \tilde{A}_1 & = -\frac{2}{5} \int_0^\infty \frac{dv}{\sqrt{1+v^4} [v^2 + \sqrt{1+v^4}]} \\
 & \approx -0.3388852337 < 0,
 \end{aligned}$$

$$\begin{aligned}
 \tilde{A}_2 & = \frac{2}{5} \left[ 1 - \int_0^1 \frac{v^2 dv}{\sqrt{1-v^4} (1 + \sqrt{1-v^4})} \right] \\
 & \approx 0.2396280470 > 0,
 \end{aligned}$$

$$d_1 = |\tilde{h}_4|^{1/4}, \quad d_2 = -\frac{1}{4} |\tilde{h}_4|^{-3/4} \tilde{h}_5,$$

$$d_3 = \frac{1}{32} |\tilde{h}_4|^{-7/4} (8\tilde{h}_4 \tilde{h}_6 - 3\tilde{h}_5^2),$$

$$d_4 = -\frac{1}{128} |\tilde{h}_4|^{-11/4} (7\tilde{h}_5^3 + 32\tilde{h}_4 \tilde{h}_7 - 24\tilde{h}_4 \tilde{h}_5 \tilde{h}_6),$$

$$d_5 = \frac{1}{2048} |\bar{h}_4|^{-15/4} \left( 512 \bar{h}_4^3 \bar{h}_8 - 192 \bar{h}_4^2 \bar{h}_6^2 - 384 \bar{h}_4^2 \bar{h}_5 \bar{h}_7 + 336 \bar{h}_4 \bar{h}_5^2 \bar{h}_6 - 77 \bar{h}_5^4 \right),$$

$$d_6 = -\frac{1}{8192} |\bar{h}_4|^{-19/4} \left( 2048 \bar{h}_4^4 \bar{h}_9 + 1344 \bar{h}_4^2 \bar{h}_5^2 \bar{h}_6^2 - 1536 \bar{h}_4^3 \bar{h}_5 \bar{h}_8 - 1536 \bar{h}_4^3 \bar{h}_6 \bar{h}_7 + 1344 \bar{h}_4^2 \bar{h}_5^2 \bar{h}_7 - 1232 \bar{h}_4 \bar{h}_5^3 \bar{h}_6 + 231 \bar{h}_5^5 \right);$$

$$\bar{\alpha}_{00} = 2\sqrt{2} (\bar{a}_{10} + \bar{b}_{01}),$$

$$\bar{\alpha}_{10} = 2\sqrt{2} \left[ -\bar{h}_{12} (\bar{a}_{10} + \bar{b}_{01}) + 2\bar{a}_{20} + \bar{b}_{11} \right],$$

$$\bar{\alpha}_{20} = 2\sqrt{2} \left[ (\bar{a}_{10} + \bar{b}_{01}) \left( 3\bar{h}_{03} \bar{h}_{21} - \bar{h}_{22} + \frac{3}{2} \bar{h}_{12}^2 \right) - 2\bar{h}_{12} \bar{a}_{20} - \bar{h}_{12} \bar{b}_{11} + 3\bar{a}_{30} + \bar{b}_{21} - \bar{a}_{11} \bar{h}_{21} - 2\bar{b}_{02} \bar{h}_{21} \right],$$

$$\begin{aligned} \bar{\alpha}_{30} = 2\sqrt{2} & \left[ (\bar{a}_{10} + \bar{b}_{01}) \right. \\ & \times \left( 3\bar{h}_{13} \bar{h}_{21} + 3\bar{h}_{03} \bar{h}_{31} + 3\bar{h}_{12} \bar{h}_{22} \right. \\ & \quad \left. \left. - 15\bar{h}_{12} \bar{h}_{03} \bar{h}_{21} - \frac{5}{2} \bar{h}_{12}^3 - \bar{h}_{32} \right) \right. \\ & + (3\bar{a}_{11} + 6\bar{b}_{02}) \bar{h}_{12} \bar{h}_{21} - 2(\bar{b}_{12} + \bar{a}_{21}) \bar{h}_{21} \\ & - (\bar{a}_{11} + 2\bar{b}_{02}) \bar{h}_{31} + 4\bar{a}_{40} + \bar{b}_{31} \\ & + (3\bar{b}_{11} + 6\bar{a}_{20}) \bar{h}_{03} \bar{h}_{21} \\ & - (2\bar{a}_{20} + \bar{b}_{11}) \bar{h}_{22} + \left( 3\bar{a}_{20} + \frac{3}{2} \bar{b}_{11} \right) \bar{h}_{12}^2 \\ & \left. - (3\bar{a}_{30} + \bar{b}_{21}) \bar{h}_{12} \right], \end{aligned}$$

$$\begin{aligned} \bar{\alpha}_{40} = 2\sqrt{2} & \left[ n_1 (\bar{a}_{10} + \bar{b}_{01}) \right. \\ & - \left( \frac{5}{2} \bar{h}_{12}^3 - 3\bar{h}_{12} \bar{h}_{22} + 15\bar{h}_{12} \bar{h}_{03} \bar{h}_{21} + \bar{h}_{32} \right. \\ & \quad \left. \left. - 3\bar{h}_{13} \bar{h}_{21} - 3\bar{h}_{03} \bar{h}_{31} \right) (2\bar{a}_{20} + \bar{b}_{11}) \right. \\ & + \left( \frac{3}{2} \bar{h}_{12}^2 + 3\bar{h}_{03} \bar{h}_{21} - \bar{h}_{22} \right) \\ & \times (3\bar{a}_{30} + \bar{b}_{21} - \bar{a}_{11} \bar{h}_{21} - 2\bar{b}_{02} \bar{h}_{21}) \\ & - \bar{h}_{12} (4\bar{a}_{40} + \bar{b}_{31} - 2\bar{a}_{21} \bar{h}_{21} \\ & \quad - 2\bar{b}_{12} \bar{h}_{21} + 2\bar{a}_{11} \bar{h}_{12} \bar{h}_{21} + 4\bar{b}_{02} \bar{h}_{12} \bar{h}_{21} \\ & \quad \left. - \bar{a}_{11} \bar{h}_{31} - 2\bar{b}_{02} \bar{h}_{31}) + n_3 \right], \end{aligned}$$

$$\begin{aligned} \bar{\alpha}_{50} = 2\sqrt{2} & \left[ n_2 (\bar{a}_{10} + \bar{b}_{01}) + n_1 (2\bar{a}_{20} + \bar{b}_{11}) \right. \\ & - \left( \frac{5}{2} \bar{h}_{12}^3 - 3\bar{h}_{12} \bar{h}_{22} + 15\bar{h}_{12} \bar{h}_{03} \bar{h}_{21} + \bar{h}_{32} \right. \\ & \quad \left. \left. - 3\bar{h}_{13} \bar{h}_{21} - 3\bar{h}_{03} \bar{h}_{31} \right) \right. \\ & \times (3\bar{a}_{30} + \bar{b}_{21} - \bar{a}_{11} \bar{h}_{21} - 2\bar{b}_{02} \bar{h}_{21}) \\ & + \left( \frac{3}{2} \bar{h}_{12}^2 + 3\bar{h}_{03} \bar{h}_{21} - \bar{h}_{22} \right) \\ & \times (4\bar{a}_{40} + \bar{b}_{31} - 2\bar{a}_{21} \bar{h}_{21} \\ & \quad - 2\bar{b}_{12} \bar{h}_{21} + 2\bar{a}_{11} \bar{h}_{12} \bar{h}_{21} \\ & \quad + 4\bar{b}_{02} \bar{h}_{12} \bar{h}_{21} - \bar{a}_{11} \bar{h}_{31} - 2\bar{b}_{02} \bar{h}_{31}) \\ & \left. - \bar{h}_{12} n_3 + n_4 \right], \end{aligned}$$

$$\begin{aligned} \bar{\alpha}_{01} = 2\sqrt{2} & \left[ \frac{2}{3} \bar{a}_{12} + 2\bar{b}_{03} - 2\bar{h}_{03} \bar{a}_{11} - 4\bar{h}_{03} \bar{b}_{02} \right. \\ & \left. + (\bar{a}_{10} + \bar{b}_{01}) (5\bar{h}_{03}^2 - 2\bar{h}_{04}) \right], \end{aligned}$$

$$\begin{aligned} \bar{\alpha}_{11} = 2\sqrt{2} & \left[ (\bar{a}_{10} + \bar{b}_{01}) (10\bar{h}_{04} \bar{h}_{12} - 2\bar{h}_{14} \right. \\ & \quad \left. + 10\bar{h}_{03} \bar{h}_{13} - 35\bar{h}_{12} \bar{h}_{03}^2) \right. \\ & + (\bar{a}_{11} + 2\bar{b}_{02}) (-2\bar{h}_{13} + 10\bar{h}_{12} \bar{h}_{03}) \\ & - 2\bar{h}_{12} (\bar{a}_{12} + 3\bar{b}_{03}) \\ & + (2\bar{a}_{20} + \bar{b}_{11}) (5\bar{h}_{03}^2 - 2\bar{h}_{04}) \\ & \left. - 4\bar{h}_{03} (\bar{b}_{12} + \bar{a}_{21}) + \frac{4}{3} \bar{a}_{22} + 2\bar{b}_{13} \right]; \end{aligned}$$

$$\bar{h}_4 = -\frac{1}{2} \bar{h}_{21}^2 + \bar{h}_{40}, \quad \bar{h}_5 = \bar{h}_{12} \bar{h}_{21}^2 - \bar{h}_{21} \bar{h}_{31} + \bar{h}_{50},$$

$$\begin{aligned} \bar{h}_6 = & -2\bar{h}_{12}^2 \bar{h}_{21}^2 - \bar{h}_{03} \bar{h}_{21}^3 + \bar{h}_{21}^2 \bar{h}_{22} \\ & + 2\bar{h}_{12} \bar{h}_{21} \bar{h}_{31} - \frac{1}{2} \bar{h}_{31}^2 - \bar{h}_{21} \bar{h}_{41} + \bar{h}_{60}, \end{aligned}$$

$$\begin{aligned} \bar{h}_7 = & -4\bar{h}_{22} \bar{h}_{21}^2 \bar{h}_{12} + \bar{h}_{70} - \bar{h}_{51} \bar{h}_{21} - \bar{h}_{13} \bar{h}_{21}^3 \\ & + \bar{h}_{32} \bar{h}_{21}^2 + 4\bar{h}_{12}^3 \bar{h}_{21}^2 - \bar{h}_{31} \bar{h}_{41} + \bar{h}_{12} \bar{h}_{31}^2 \\ & + 2\bar{h}_{22} \bar{h}_{21} \bar{h}_{31} + 6\bar{h}_{03} \bar{h}_{21}^3 \bar{h}_{12} - 3\bar{h}_{03} \bar{h}_{21}^2 \bar{h}_{31} \\ & - 4\bar{h}_{12}^2 \bar{h}_{21} \bar{h}_{31} + 2\bar{h}_{12} \bar{h}_{21} \bar{h}_{41}, \end{aligned}$$

$$\begin{aligned}
\bar{h}_8 &= \bar{h}_{80} - \bar{h}_{23}\bar{h}_{21}^3 - \bar{h}_{61}\bar{h}_{21} + \bar{h}_{04}\bar{h}_{21}^4 + \bar{h}_{42}\bar{h}_{21}^2 \\
&\quad - 2\bar{h}_{12}^2\bar{h}_{31}^2 - 8\bar{h}_{12}^4\bar{h}_{21}^2 - 2\bar{h}_{22}^2\bar{h}_{21}^2 \\
&\quad - \frac{9}{2}\bar{h}_{03}^2\bar{h}_{21}^4 - \bar{h}_{31}\bar{h}_{51} + \bar{h}_{22}\bar{h}_{31}^2 - \frac{1}{2}\bar{h}_{41}^2 \\
&\quad + 8\bar{h}_{12}^3\bar{h}_{21}\bar{h}_{31} - 4\bar{h}_{12}^2\bar{h}_{21}\bar{h}_{41} + 12\bar{h}_{22}\bar{h}_{21}^2\bar{h}_{12}^2 \\
&\quad - 24\bar{h}_{03}\bar{h}_{21}^3\bar{h}_{12}^2 + 2\bar{h}_{12}\bar{h}_{31}\bar{h}_{41} + 6\bar{h}_{12}\bar{h}_{21}^3\bar{h}_{13} \\
&\quad - 4\bar{h}_{12}\bar{h}_{21}^2\bar{h}_{32} + 2\bar{h}_{12}\bar{h}_{21}\bar{h}_{51} + 6\bar{h}_{22}\bar{h}_{21}^3\bar{h}_{03} \\
&\quad + 2\bar{h}_{22}\bar{h}_{21}\bar{h}_{41} + 2\bar{h}_{32}\bar{h}_{21}\bar{h}_{31} - 3\bar{h}_{03}\bar{h}_{21}\bar{h}_{31}^2 \\
&\quad - 3\bar{h}_{03}\bar{h}_{21}^2\bar{h}_{41} - 3\bar{h}_{13}\bar{h}_{21}^2\bar{h}_{31} \\
&\quad - 8\bar{h}_{12}\bar{h}_{22}\bar{h}_{21}\bar{h}_{31} + 18\bar{h}_{12}\bar{h}_{03}\bar{h}_{21}^2\bar{h}_{31}, \\
\bar{h}_9 &= \bar{h}_{12} \left[ \bar{h}_{21}^4 \left( 45\bar{h}_{03}^2 - 8\bar{h}_{04} \right) + 6\bar{h}_{21}^3 \left( \bar{h}_{23} - 8\bar{h}_{03}\bar{h}_{22} \right) \right. \\
&\quad + 2\bar{h}_{21}^2 \left( 9\bar{h}_{13}\bar{h}_{31} - 2\bar{h}_{42} + 6\bar{h}_{22}^2 + 9\bar{h}_{03}\bar{h}_{41} \right) \\
&\quad + 2\bar{h}_{21} \left( 9\bar{h}_{03}\bar{h}_{31}^2 - 4\bar{h}_{41}\bar{h}_{22} - 4\bar{h}_{31}\bar{h}_{32} \right) \\
&\quad \left. - 4\bar{h}_{22}\bar{h}_{31}^2 + \bar{h}_{41}^2 + 2\bar{h}_{31}\bar{h}_{51} + 2\bar{h}_{21}\bar{h}_{61} \right] \\
&\quad + 4\bar{h}_{12}^2 \left[ \bar{h}_{21} \left( 3\bar{h}_{21}\bar{h}_{32} - 6\bar{h}_{21}^2\bar{h}_{13} - \bar{h}_{51} \right. \right. \\
&\quad \left. \left. + 6\bar{h}_{31}\bar{h}_{22} - 18\bar{h}_{31}\bar{h}_{03}\bar{h}_{21} \right) - \bar{h}_{31}\bar{h}_{41} \right] \\
&\quad + 4\bar{h}_{12}^3 \left( 20\bar{h}_{03}\bar{h}_{21}^3 + 2\bar{h}_{41}\bar{h}_{21} - 8\bar{h}_{22}\bar{h}_{21}^2 + \bar{h}_{31}^2 \right) \\
&\quad + \bar{h}_{21} \left( 2\bar{h}_{42}\bar{h}_{31} - 16\bar{h}_{12}^4\bar{h}_{31} - 4\bar{h}_{22}^2\bar{h}_{31} + 2\bar{h}_{22}\bar{h}_{51} \right. \\
&\quad \left. + 2\bar{h}_{32}\bar{h}_{41} - 3\bar{h}_{13}\bar{h}_{31}^2 - \bar{h}_{71} - 6\bar{h}_{03}\bar{h}_{31}\bar{h}_{41} \right) \\
&\quad + \bar{h}_{21}^2 \left( 16\bar{h}_{12}^5 - 4\bar{h}_{32}\bar{h}_{22} - 3\bar{h}_{31}\bar{h}_{23} \right. \\
&\quad \left. - 3\bar{h}_{03}\bar{h}_{51} + \bar{h}_{52} + 18\bar{h}_{22}\bar{h}_{31}\bar{h}_{03} \right) \\
&\quad + 2\bar{h}_{22}\bar{h}_{31}\bar{h}_{41} + 6\bar{h}_{32}\bar{h}_{21}^3\bar{h}_{03} + 4\bar{h}_{04}\bar{h}_{21}^3\bar{h}_{31} \\
&\quad - \bar{h}_{41}\bar{h}_{51} - \bar{h}_{31}\bar{h}_{61} + \bar{h}_{32}\bar{h}_{31}^2 - \bar{h}_{03}\bar{h}_{31}^3 \\
&\quad - 9\bar{h}_{03}\bar{h}_{21}^4\bar{h}_{13} - 18\bar{h}_{31}\bar{h}_{03}^2\bar{h}_{21}^3 + \bar{h}_{14}\bar{h}_{21}^4 \\
&\quad - \bar{h}_{33}\bar{h}_{21}^3 + 6\bar{h}_{22}\bar{h}_{21}^3\bar{h}_{13} + \bar{h}_{90}; \\
n_1 &= \frac{1}{8} \left( 12\bar{h}_{22}^2 + 35\bar{h}_{12}^4 + 24\bar{h}_{12}\bar{h}_{32} \right. \\
&\quad - 60\bar{h}_{12}^2\bar{h}_{22} - 72\bar{h}_{12}\bar{h}_{03}\bar{h}_{31} + 324\bar{h}_{12}^2\bar{h}_{03}\bar{h}_{21} \\
&\quad \left. + 108\bar{h}_{03}^2\bar{h}_{21}^2 - 72\bar{h}_{12}\bar{h}_{13}\bar{h}_{21} - 72\bar{h}_{22}\bar{h}_{03}\bar{h}_{21} \right),
\end{aligned}$$

$$\begin{aligned}
n_2 &= -\frac{1}{8} \left( -24\bar{h}_{22}\bar{h}_{32} + 60\bar{h}_{12}\bar{h}_{22}^2 + 60\bar{h}_{12}^2\bar{h}_{32} \right. \\
&\quad - 140\bar{h}_{12}^3\bar{h}_{22} + 63\bar{h}_{12}^5 \\
&\quad - 180\bar{h}_{12}^2\bar{h}_{03}\bar{h}_{31} + 780\bar{h}_{12}^3\bar{h}_{03}\bar{h}_{21} \\
&\quad + 72\bar{h}_{22}\bar{h}_{03}\bar{h}_{31} - 504\bar{h}_{12}\bar{h}_{22}\bar{h}_{03}\bar{h}_{21} \\
&\quad - 216\bar{h}_{03}^2\bar{h}_{21}\bar{h}_{31} + 972\bar{h}_{12}\bar{h}_{03}^2\bar{h}_{21}^2 \\
&\quad + 72\bar{h}_{03}\bar{h}_{21}\bar{h}_{32} + 72\bar{h}_{22}\bar{h}_{13}\bar{h}_{21} \\
&\quad \left. - 180\bar{h}_{12}^2\bar{h}_{13}\bar{h}_{21} - 216\bar{h}_{03}\bar{h}_{21}^2\bar{h}_{13} \right),
\end{aligned}$$

$$\begin{aligned}
n_3 &= 5\bar{a}_{50} + \bar{b}_{41} - 2\bar{b}_{22}\bar{h}_{21} - \bar{a}_{11}\bar{h}_{41} \\
&\quad + 2\bar{a}_{11}\bar{h}_{22}\bar{h}_{21} - 3\bar{a}_{11}\bar{h}_{03}\bar{h}_{21}^2 + 2\bar{a}_{11}\bar{h}_{12}\bar{h}_{31} \\
&\quad - 4\bar{a}_{11}\bar{h}_{12}^2\bar{h}_{21} - 2\bar{b}_{02}\bar{h}_{41} + 4\bar{b}_{02}\bar{h}_{22}\bar{h}_{21} \\
&\quad - 6\bar{b}_{02}\bar{h}_{03}\bar{h}_{21}^2 + 4\bar{b}_{02}\bar{h}_{12}\bar{h}_{31} - 8\bar{b}_{02}\bar{h}_{12}^2\bar{h}_{21} \\
&\quad - 2\bar{b}_{12}\bar{h}_{31} + 4\bar{b}_{12}\bar{h}_{12}\bar{h}_{21} - 2\bar{a}_{21}\bar{h}_{31} \\
&\quad + 4\bar{a}_{21}\bar{h}_{12}\bar{h}_{21} - 3\bar{a}_{31}\bar{h}_{21} + 3\bar{b}_{03}\bar{h}_{21}^2 + \bar{a}_{12}\bar{h}_{21}^2,
\end{aligned}$$

$$\begin{aligned}
n_4 &= 4\bar{b}_{12}\bar{h}_{22}\bar{h}_{21} + 4\bar{b}_{02}\bar{h}_{32}\bar{h}_{21} + 6\bar{a}_{31}\bar{h}_{12}\bar{h}_{21} \\
&\quad + 2\bar{a}_{11}\bar{h}_{12}\bar{h}_{41} + 4\bar{b}_{12}\bar{h}_{12}\bar{h}_{31} - 4\bar{a}_{11}\bar{h}_{12}^2\bar{h}_{31} \\
&\quad + 4\bar{b}_{02}\bar{h}_{12}\bar{h}_{41} - 12\bar{b}_{03}\bar{h}_{21}^2\bar{h}_{12} - 4\bar{a}_{12}\bar{h}_{21}^2\bar{h}_{12} \\
&\quad + 2\bar{a}_{11}\bar{h}_{22}\bar{h}_{31} + 6\bar{b}_{03}\bar{h}_{21}\bar{h}_{31} - 3\bar{a}_{11}\bar{h}_{13}\bar{h}_{21}^2 \\
&\quad + 6\bar{a}_{60} + \bar{b}_{51} - 6\bar{b}_{12}\bar{h}_{03}\bar{h}_{21}^2 + 2\bar{a}_{11}\bar{h}_{32}\bar{h}_{21} \\
&\quad + 4\bar{b}_{02}\bar{h}_{22}\bar{h}_{31} + 4\bar{a}_{21}\bar{h}_{22}\bar{h}_{21} + 2\bar{a}_{12}\bar{h}_{21}\bar{h}_{31} \\
&\quad + 4\bar{b}_{22}\bar{h}_{12}\bar{h}_{21} - 8\bar{b}_{12}\bar{h}_{12}^2\bar{h}_{21} + 16\bar{b}_{02}\bar{h}_{12}^3\bar{h}_{21} \\
&\quad + 8\bar{a}_{11}\bar{h}_{12}^3\bar{h}_{21} - 6\bar{b}_{02}\bar{h}_{13}\bar{h}_{21}^2 - 8\bar{a}_{21}\bar{h}_{12}^2\bar{h}_{21} \\
&\quad - 8\bar{b}_{02}\bar{h}_{12}^2\bar{h}_{31} - 4\bar{a}_{41}\bar{h}_{21} - 2\bar{b}_{32}\bar{h}_{21} \\
&\quad - 6\bar{a}_{21}\bar{h}_{03}\bar{h}_{21}^2 + 4\bar{a}_{21}\bar{h}_{12}\bar{h}_{31} + 3\bar{b}_{13}\bar{h}_{21}^2 \\
&\quad + 2\bar{a}_{22}\bar{h}_{21}^2 - 6\bar{a}_{11}\bar{h}_{03}\bar{h}_{21}\bar{h}_{31} + 18\bar{a}_{11}\bar{h}_{03}\bar{h}_{21}^2\bar{h}_{12} \\
&\quad - 8\bar{a}_{11}\bar{h}_{12}\bar{h}_{22}\bar{h}_{21} - 12\bar{b}_{02}\bar{h}_{03}\bar{h}_{21}\bar{h}_{31} + 36\bar{b}_{02}\bar{h}_{03}\bar{h}_{21}^2\bar{h}_{12} \\
&\quad - 16\bar{b}_{02}\bar{h}_{12}\bar{h}_{22}\bar{h}_{21} - 2\bar{b}_{22}\bar{h}_{31} - \bar{a}_{11}\bar{h}_{51} - 2\bar{b}_{12}\bar{h}_{41} \\
&\quad - 2\bar{a}_{21}\bar{h}_{41} - 2\bar{b}_{02}\bar{h}_{51} - 3\bar{a}_{31}\bar{h}_{31}.
\end{aligned} \tag{24}$$

For convenience, let

$$\begin{aligned}
 L^* &= L_1 \cup L_2, & L_1^* &= L^* \cap U_1, \\
 L_2^* &= L^* \cap U_2, & L_3^* &= \text{Cl.} \left( L^* - \bigcup_{i=1}^2 L_i^* \right), \\
 L_0^1 &= L_1^*, & & \\
 L_0 \cap U_2 &= L_0^2 \cup L_0^3 \quad (\text{as shown in Figure 2 (b)}), \\
 L_0^4 &= \text{Cl.} \left( L_0 - \bigcup_{j=1}^3 L_0^j \right).
 \end{aligned} \tag{25}$$

**Theorem 3.** Assume that system (1) has a compound loop  $L_0$  as stated before. Then, the functions  $M_i(h, \delta)$  given in (3) at  $h = 0$  have the following expansions:

$$\begin{aligned}
 M_1(h, \delta) &= c_0(\delta) + c_1(\delta) |h|^{3/4} + B_{00} c_2(\delta) |h|^{5/6} \\
 &\quad - c_3(\delta) h \ln |h| + c_4(\delta) h + B_{10} c_5(\delta) |h|^{7/6} \\
 &\quad + c_6(\delta) |h|^{5/4} + c_7(\delta) |h|^{7/4} \\
 &\quad - \frac{1}{11} B_{00} c_8(\delta) |h|^{11/6} - c_9(\delta) h^2 \ln |h| + O(h^2),
 \end{aligned} \tag{26}$$

$$\begin{aligned}
 M_2(h, \delta) &= \bar{c}_0(\delta) + c_1(\delta) |h|^{3/4} + c_3(\delta) h \ln |h| \\
 &\quad + \bar{c}_3(\delta) h + c_6(\delta) |h|^{5/4} + c_7(\delta) |h|^{7/4} \\
 &\quad + c_9(\delta) h^2 \ln |h| + O(h^2)
 \end{aligned} \tag{27}$$

for  $0 < -h \ll 1$ , and

$$\begin{aligned}
 M_3(h, \delta) &= \tilde{c}_0(\delta) - D_1 c_1(\delta) h^{3/4} + B_{00}^* c_2(\delta) h^{5/6} \\
 &\quad + \tilde{c}_2(\delta) h + B_{10}^* c_5(\delta) h^{7/6} - D_2 c_6(\delta) h^{5/4} \\
 &\quad + D_1 c_7(\delta) h^{7/4} + \frac{1}{11} B_{00}^* c_8(\delta) h^{11/6} + O(h^2)
 \end{aligned} \tag{28}$$

for  $0 < h \ll 1$ , where

$$\begin{aligned}
 c_1(\delta) &= c_1(S_2, \delta), & c_2(\delta) &= c_1(S_1, \delta), \\
 c_3(\delta) &= c_2(S_2, \delta), & c_5(\delta) &= c_3(S_1, \delta), \\
 c_6(\delta) &= c_4(S_2, \delta), & c_7(\delta) &= c_5(S_2, \delta), \\
 c_8(\delta) &= c_4(S_1, \delta), & c_9(\delta) &= c_6(S_2, \delta),
 \end{aligned} \tag{29}$$

$$\begin{aligned}
 c_0(\delta) &= M_1(0, \delta) = \oint_{L^*} q dx - p dy = \sum_{i=1}^2 \int_{L_i} q dx - p dy, \\
 \bar{c}_0(\delta) &= M_2(0, \delta) = \oint_{L_3} q dx - p dy, \\
 \tilde{c}_0(\delta) &= M_3(0, \delta) = c_0(\delta) + \bar{c}_0(\delta),
 \end{aligned} \tag{30}$$

$$\begin{aligned}
 c_4(\delta) &= \int_{L_1^*} (p_x + q_y - \sigma) dt \\
 &\quad + \int_{L_2^*} [p_x + q_y - \eta_0 - \eta_1(x - x_2)] dt \\
 &\quad + \int_{L_3^*} (p_x + q_y) dt + t_2 c_1(\delta) + t_3 c_2(\delta) + t_4 c_3(\delta), \\
 \bar{c}_3(\delta) &= \oint_{L_3} [p_x + q_y - \eta_0 - \eta_1(x - x_2)] dt \\
 &\quad + t_0 c_1(\delta) + t_1 c_3(\delta), \\
 \tilde{c}_2(\delta) &= \int_{L_1^*} (p_x + q_y - \sigma) dt + \int_{L_0^2 \cup L_0^3} (p_x + q_y - \eta_0) dt \\
 &\quad + \int_{L_0^4} (p_x + q_y) dt + t_5 c_1(\delta) + t_6 c_2(\delta),
 \end{aligned} \tag{31}$$

where  $\sigma = (p_x + q_y)|_{(x_1, y_1)}$ ,  $\eta_0 = (p_x + q_y)|_{(x_2, y_2)}$ ,  $\eta_1 = (p_{xx} + q_{yy})|_{(x_2, y_2)}$ . In particular,

$$\begin{aligned}
 c_4(\delta) &= \sum_{i=1}^2 \int_{L_i} (p_x + q_y) dt, & \bar{c}_3(\delta) &= \oint_{L_3} (p_x + q_y) dt, \\
 \tilde{c}_2(\delta) &= \sum_{i=1}^3 \int_{L_i} (p_x + q_y) dt
 \end{aligned} \tag{32}$$

if  $c_1(\delta) = c_2(\delta) = c_3(\delta) = 0$ . Here,  $t_i$ ,  $i = 0, 1, \dots, 6$ , are constants and  $B_{00}$ ,  $B_{00}^*$ ,  $B_{10}$ ,  $B_{10}^*$  are given in Lemma 1.

*Proof.* First, by (6), (10) with  $i = 2$ , (12), (14), (29), and Theorem 2.2 in [4], we directly obtain (27) with  $\bar{c}_0(\delta)$ ,  $\bar{c}_3(\delta)$  given by (30) and (31), respectively. Then we study the expansions of  $M_1$  and  $M_3$ .

By (5), (7), (29), and Lemmas 1 and 2, we have

$$\begin{aligned}
 M_1(h, \delta) &= c_1(\delta) |h|^{3/4} + B_{00} c_2(\delta) |h|^{5/6} - c_3(\delta) h \ln |h| \\
 &\quad + B_{10} c_5(\delta) |h|^{7/6} + c_6(\delta) |h|^{5/4} \\
 &\quad + c_7(\delta) |h|^{7/4} - \frac{1}{11} B_{00} c_8(\delta) |h|^{11/6} \\
 &\quad - c_9(\delta) h^2 \ln |h| + O(h^2) + N(h, \delta)
 \end{aligned} \tag{33}$$

for  $0 < -h \ll 1$ , and

$$\begin{aligned}
 M_3(h, \delta) &= -D_1 c_1(\delta) h^{3/4} + B_{00}^* c_2(\delta) h^{5/6} + B_{10}^* c_5(\delta) h^{7/6} \\
 &\quad - D_2 c_6(\delta) h^{5/4} + D_1 c_7(\delta) h^{7/4} \\
 &\quad + \frac{1}{11} B_{00}^* c_8(\delta) h^{11/6} + O(h^2) + N^*(h, \delta)
 \end{aligned} \tag{34}$$

for  $0 < h \ll 1$ , where

$$\begin{aligned}
 N(h, \delta) &= N_{11}(h, \delta) + N_{12}(h, \delta) + I_{13}(h, \delta), \\
 N^*(h, \delta) &= N_{31}(h, \delta) + N_{32}(h, \delta) + N_{33}(h, \delta) + I_{34}(h, \delta).
 \end{aligned} \tag{35}$$

Let

$$\begin{aligned}
 N(h, \delta) &= c_0(\delta) + c_4(\delta) h + O(h^2), \\
 N^*(h, \delta) &= \tilde{c}_0(\delta) + \tilde{c}_2(\delta) h + O(h^2).
 \end{aligned} \tag{36}$$

It follows further that

$$\begin{aligned}
 c_0(\delta) &= N_{11}(0, \delta) + N_{12}(0, \delta) + I_{13}(0, \delta) \\
 &= \lim_{\epsilon_0 \rightarrow 0} [N_{11}(0, \delta) + N_{12}(0, \delta) + I_{13}(0, \delta)] \\
 &= \lim_{\epsilon_0 \rightarrow 0} I_{13}(0, \delta) = \oint_{L_1 \cup L_2} q dx - p dy \\
 &= \sum_{i=1}^2 \int_{L_i} q dx - p dy = M_1(0, \delta), \\
 \tilde{c}_0(\delta) &= N_{31}(0, \delta) + N_{32}(0, \delta) + N_{33}(0, \delta) + I_{34}(0, \delta) \\
 &= \lim_{\epsilon_0 \rightarrow 0} [N_{31}(0, \delta) + N_{32}(0, \delta) \\
 &\quad + N_{33}(0, \delta) + I_{34}(0, \delta)] \\
 &= \lim_{\epsilon_0 \rightarrow 0} I_{34}(0, \delta) = \oint_{L_0} q dx - p dy \\
 &= \sum_{i=1}^3 \int_{L_i} q dx - p dy = M_3(0, \delta),
 \end{aligned}$$

$$\begin{aligned}
 c_4(\delta) + O(h) &= N_h(h, \delta) = M_{1h}(h, \delta) \\
 &\quad + \frac{3}{4} c_1(\delta) |h|^{-1/4} + \frac{5}{6} B_{00} c_2(\delta) |h|^{-1/6} \\
 &\quad + c_3(\delta) (\ln |h| + 1) + O(|h|^{1/6}),
 \end{aligned}$$

$$\begin{aligned}
 \tilde{c}_2(\delta) + O(h) &= N_h^*(h, \delta) \\
 &= M_{3h}(h, \delta) + \frac{3}{4} D_1 c_1(\delta) h^{-1/4} \\
 &\quad - \frac{5}{6} B_{00}^* c_2(\delta) h^{-1/6} + O(h^{1/6}).
 \end{aligned} \tag{37}$$

Then by Lemma 3.1.2 in [5], we have

$$\begin{aligned}
 c_4(\delta) &= N_h(0, \delta) \\
 &= \lim_{h \rightarrow 0^-} \left[ \oint_{L_{h1}} (p_x + q_y) dt + \frac{3}{4} c_1(\delta) |h|^{-1/4} \right. \\
 &\quad \left. + \frac{5}{6} B_{00} c_2(\delta) |h|^{-1/6} + c_3(\delta) (\ln |h| + 1) \right],
 \end{aligned}$$

$$\begin{aligned}
 \tilde{c}_2(\delta) &= N_h^*(0, \delta) \\
 &= \lim_{h \rightarrow 0^+} \left[ \oint_{L_{h3}} (p_x + q_y) dt \right. \\
 &\quad \left. + \frac{3}{4} D_1 c_1(\delta) h^{-1/4} - \frac{5}{6} B_{00}^* c_2(\delta) h^{-1/6} \right].
 \end{aligned} \tag{38}$$

It is easy to see that

$$\begin{aligned}
 \oint_{L_{h1}} (p_x + q_y) dt &= \sum_{i=1}^3 \int_{L_{h1}^{(i)}} (p_x + q_y) dt \\
 &= \int_{L_{h1}^{(1)}} (p_x + q_y - \sigma) dt \\
 &\quad + \int_{L_{h1}^{(2)}} [p_x + q_y - \eta_0 \\
 &\quad \quad - \eta_1(x - x_2)] dt \\
 &\quad + \int_{L_{h1}^{(3)}} (p_x + q_y) dt + \sigma \int_{L_{h1}^{(1)}} dt \\
 &\quad + \eta_0 \int_{L_{h1}^{(2)}} dt + \eta_1 \int_{L_{h1}^{(2)}} (x - x_2) dt,
 \end{aligned} \tag{39}$$

$$\begin{aligned}
 \oint_{L_{h3}} (p_x + q_y) dt &= \sum_{i=1}^4 \int_{L_{h3}^{(i)}} (p_x + q_y) dt = \int_{L_{h3}^{(1)}} (p_x + q_y - \sigma) dt \\
 &\quad + \int_{L_{h3}^{(2)} \cup L_{h3}^{(3)}} (p_x + q_y - \eta_0) dt + \int_{L_{h3}^{(4)}} (p_x + q_y) dt \\
 &\quad + \sigma \int_{L_{h3}^{(1)}} dt + \eta_0 \int_{L_{h3}^{(2)} \cup L_{h3}^{(3)}} dt.
 \end{aligned}$$

Noting  $\tilde{h}_3 < 0$ ,  $\bar{h}_4 < 0$ , by (19), (23), and (29), we have

$$\begin{aligned}
 c_4(\delta) &= \lim_{h \rightarrow 0^-} \left[ \int_{L_{h1}^{(1)}} (p_x + q_y - \sigma) dt \right. \\
 &\quad \left. + \int_{L_{h1}^{(2)}} [p_x + q_y - \eta_0 - \eta_1(x - x_2)] dt \right. \\
 &\quad \left. + \int_{L_{h1}^{(3)}} (p_x + q_y) dt \right]
 \end{aligned}$$



$$\begin{aligned}
 & + \lim_{h \rightarrow 0^-} \sigma \left[ \int_{L_{h_1}^{(1)}} dt - \frac{5\sqrt{2}}{3} B_{00} |\tilde{h}_3|^{-1/3} |h|^{-1/6} \right] \\
 & + \lim_{h \rightarrow 0^-} \eta_0 \left[ \int_{L_{h_1}^{(2)}} dt + \frac{3\sqrt{2}}{2} \tilde{A}_0 |\tilde{h}_4|^{-1/4} |h|^{-1/4} \right. \\
 & \quad \left. + O(1) (\ln |h| + 1) \right] \\
 & + \lim_{h \rightarrow 0^-} \eta_1 \left[ \int_{L_{h_1}^{(2)}} (x - x_2) dt \right. \\
 & \quad \left. - \frac{\sqrt{2}}{4} |\tilde{h}_4|^{-1/2} (\ln |h| + 1) \right],
 \end{aligned}$$

$$\begin{aligned}
 \tilde{c}_2(\delta) = \lim_{h \rightarrow 0^+} & \left[ \int_{L_{h_3}^{(1)}} (p_x + q_y - \sigma) dt \right. \\
 & + \int_{L_{h_3}^{(2)} \cup L_{h_3}^{(3)}} (p_x + q_y - \eta_0) dt \\
 & + \int_{L_{h_3}^{(4)}} (p_x + q_y) dt \left. \right] \\
 & + \lim_{h \rightarrow 0^+} \sigma \left[ \int_{L_{h_3}^{(1)}} dt + \frac{5\sqrt{2}}{3} B_{00}^* |\tilde{h}_3|^{-1/3} h^{-1/6} \right] \\
 & + \lim_{h \rightarrow 0^+} \eta_0 \left[ \int_{L_{h_3}^{(2)} \cup L_{h_3}^{(3)}} dt - 3\sqrt{2} \tilde{A}_0 |\tilde{h}_4|^{-1/4} h^{-1/4} \right].
 \end{aligned} \tag{40}$$

Then by the proof of (3.13) in [3], the following equations hold:

$$\begin{aligned}
 \lim_{h \rightarrow 0^-} & \left[ \int_{L_{h_1}^{(1)}} dt - \frac{5\sqrt{2}}{3} B_{00} |\tilde{h}_3|^{-1/3} |h|^{-1/6} \right] = T_0, \\
 \lim_{h \rightarrow 0^+} & \left[ \int_{L_{h_3}^{(1)}} dt + \frac{5\sqrt{2}}{3} B_{00}^* |\tilde{h}_3|^{-1/3} h^{-1/6} \right] = T_0^*, \\
 \lim_{h \rightarrow 0^-} & \int_{L_{h_1}^{(1)}} (p_x + q_y - \sigma) dt = \lim_{h \rightarrow 0^+} \int_{L_{h_3}^{(1)}} (p_x + q_y - \sigma) dt \\
 & = \int_{L_1^*} (p_x + q_y - \sigma) dt.
 \end{aligned} \tag{41}$$

Here,  $T_0$  and  $T_0^*$  are constants. By a similar argument used in Theorems 2.2 and 2.4 in [4], one can obtain

$$\begin{aligned}
 \lim_{h \rightarrow 0^-} & \left[ \int_{L_{h_1}^{(2)}} dt + \frac{3\sqrt{2}}{2} \tilde{A}_0 |\tilde{h}_4|^{-1/4} |h|^{-1/4} + O(1) (\ln |h| + 1) \right] \\
 & = T_1, \\
 \lim_{h \rightarrow 0^-} & \left[ \int_{L_{h_1}^{(2)}} (x - x_2) dt - \frac{\sqrt{2}}{4} |\tilde{h}_4|^{-1/2} (\ln |h| + 1) \right] = T_1^*, \\
 \lim_{h \rightarrow 0^+} & \left[ \int_{L_{h_3}^{(i)}} dt - \frac{3\sqrt{2}}{2} \tilde{A}_0 |\tilde{h}_4|^{-1/4} h^{-1/4} \right] = T_i, \quad i = 2, 3,
 \end{aligned}$$

$$\begin{aligned}
 \lim_{h \rightarrow 0^-} & \int_{L_{h_1}^{(2)}} [p_x + q_y - \eta_0 - \eta_1 (x - x_2)] dt \\
 & = \int_{L_2^*} [p_x + q_y - \eta_0 - \eta_1 (x - x_2)] dt, \\
 \lim_{h \rightarrow 0^+} & \int_{L_{h_3}^{(i)}} (p_x + q_y - \eta_0) dt = \int_{L_i} (p_x + q_y - \eta_0) dt, \\
 & \quad i = 2, 3.
 \end{aligned} \tag{42}$$

Here  $T_1^*$ ,  $T_i$ ,  $i = 1, 2, 3$ , are constants. Therefore, we can obtain (31) and (32). Thus we have proved Theorem 3.  $\square$

In the following we use Theorem 3 to study the problem of limit cycle bifurcation near  $L_0$ . For the sake of convenience, we say that (1) has a distribution  $(i, j) + k$  of  $i + j + k$  limit cycles if there are  $i$  and  $j$  limit cycles near the inside of  $L^*$  and  $L_3$ , respectively, and  $k$  limit cycles near the outside of  $L_0$ . Then we can prove the following theorem.

**Theorem 4.** Assume that system (1) has a compound loop  $L_0$  as stated before and (26)–(28) hold. Define  $c_4^*(\delta) = c_4(\delta)|_{c_1=c_2=c_3=0}$ ,  $\bar{c}_3^*(\delta) = \bar{c}_3(\delta)|_{c_1=c_3=0}$ ,  $\tilde{c}_2^*(\delta) = c_4^*(\delta) + \bar{c}_3^*(\delta)$ ,  $c_3^*(\delta) = c_3(\delta)|_{c_1=0}$ . Let there exist  $\delta_0 \in \mathbb{R}^m$ , such that  $(c_0, \bar{c}_0, c_1, c_2, c_3, c_4, \bar{c}_3^*)(\delta_0) = (0, 0, 0, 0, 0, 0, 0)$ .

(1) If  $c_l(\delta_0) \neq 0$ ,  $c_j(\delta_0) = 0$ ,  $j = 5, \dots, l - 1$ , and

$$\text{rank} \frac{\partial (c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, \dots, c_{l-1})}{\partial (\delta_1, \delta_2, \delta_3, \delta_4, \delta_5, \delta_6, \delta_7, \delta_8, \dots, \delta_m)} = l + 2, \tag{43}$$

then (1) can have  $2l + 1$  limit cycles near  $L_0$  for some  $(\epsilon, \delta)$  near  $(0, \delta_0)$ , where  $l = 6, 7$  or  $9$ .

(2) If  $c_5(\delta_0)c_6(\delta_0) < 0$ , and

$$\text{rank} \frac{\partial (c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*)}{\partial (\delta_1, \delta_2, \delta_3, \delta_4, \dots, \delta_m)} = 7, \tag{44}$$

then (1) can have 11 limit cycles near  $L_0$  for some  $(\epsilon, \delta)$  near  $(0, \delta_0)$ .

(3) If  $c_8(\delta_0)c_9(\delta_0) > 0$ ,  $c_j(\delta_0) = 0$ ,  $j = 5, 6, 7$ , and

$$\text{rank} \frac{\partial (c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, c_6, c_7)}{\partial (\delta_1, \delta_2, \delta_3, \delta_4, \delta_5, \delta_6, \delta_7, \delta_8, \dots, \delta_m)} = 10, \tag{45}$$

then (1) can have 18 limit cycles near  $L_0$  for some  $(\epsilon, \delta)$  near  $(0, \delta_0)$ .

*Proof.* (1) Because of the similarity in the proof, we only prove the conclusion for  $l = 9$  and omit the rest. By our assumptions, there exists  $\delta_0 \in \mathbb{R}^m$  such that  $\bar{c}_0(\delta_0) = \bar{c}_3^*(\delta_0) = c_3^*(\delta_0) = c_4^*(\delta_0) = 0$ ,  $c_j(\delta_0) = 0$ ,  $j = 0, 1, 2, 5, 6, 7, 8$ ,  $c_9(\delta_0) \neq 0$ , and

$$\text{rank} \frac{\partial (c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, \dots, c_8)}{\partial (\delta_1, \delta_2, \delta_3, \delta_4, \delta_5, \delta_6, \delta_7, \delta_8, \dots, \delta_m)} = 11. \tag{46}$$

By the implicit function theorem, we can take  $\bar{c}_0, \bar{c}_3^*, c_3^*, c_4^*, c_j, j = 0, 1, 2, 5, 6, 7, 8$  as free parameters varying near zero. Obviously, for these parameters varying near zero we have  $|c_9| \geq |(1/2)c_9(\delta_0)| > 0$ . In the following we proceed the process by 9 steps.

*Step 1.* Fix  $(c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, c_6, c_7) = (0, 0, 0, 0, 0, 0, 0, 0, 0, 0)$  and vary  $c_8$  near 0.

First, for  $c_8 = 0$ , we have by (26)  $c_9M_1 > 0$  for  $0 < -h \ll 1$ .

Let  $0 < |c_8| \ll 1$ . Then  $c_9M_1 < 0$  for  $0 < -h \ll 1$  if  $c_8c_9 > 0$ . Thus,  $M_1$  has a zero. Hence, for  $0 < |c_8| \ll 1$ ,

(1) the condition  $c_8c_9 > 0$  implies a distribution  $(1, 0) + 0$  of one limit cycle.

*Step 2.* Fix  $(c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, c_6) = (0, 0, 0, 0, 0, 0, 0, 0, 0)$ ,  $c_8c_9 > 0$  and vary  $c_7$  near 0.

First, for  $c_7 = 0$ , we have by (26), (27), and (28)  $c_8M_1 < 0, c_9M_2 < 0$  for  $0 < -h \ll 1$ , and  $c_8M_3 < 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_7| \ll |c_8|$ . Then  $c_8M_1 > 0, c_9M_2 > 0$  for  $0 < -h \ll 1$ , and  $c_8M_3 > 0$  for  $0 < h \ll 1$  if  $c_7c_8 > 0, c_7c_9 > 0$ . Thus,  $M_1, M_2$ , and  $M_3$  each gets a zero and the zero of  $M_1$  got in Step 1 still exists. Hence, for  $0 < |c_7| \ll |c_8| \ll 1$ ,

(2) the conditions  $c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(2, 1) + 1$  of 4 limit cycles.

*Step 3.* Fix  $(c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5) = (0, 0, 0, 0, 0, 0, 0, 0)$ ,  $c_7 \neq 0$  and vary  $c_6$  near 0.

First, for  $c_6 = 0$ , we have by (26), (27), and (28)  $c_7M_1 > 0, c_7M_2 > 0$  for  $0 < -h \ll 1$ , and  $c_7M_3 > 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_6| \ll |c_7|$ . Then  $c_7M_1 < 0, c_7M_2 < 0$  for  $0 < -h \ll 1$ , and  $c_7M_3 > 0$  for  $0 < h \ll 1$  if  $c_6c_7 < 0$ . Thus,  $M_1$  and  $M_2$  each gets a new zero and the zeros got in above steps still exist. Hence, for  $0 < |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(3) the conditions  $c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(3, 2) + 1$  of 6 limit cycles.

*Step 4.* Fix  $(c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*) = (0, 0, 0, 0, 0, 0, 0)$ ,  $c_6 \neq 0$  and vary  $c_5$  near 0.

First, for  $c_5 = 0$ , we have by (26) and (28)  $c_6M_1 > 0$  for  $0 < -h \ll 1$ , and  $c_6M_3 < 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_5| \ll |c_6|$ . Then  $c_6M_1 < 0$  for  $0 < -h \ll 1$ , and  $c_6M_3 > 0$  for  $0 < h \ll 1$  if  $c_5c_6 < 0$ . Thus,  $M_1$  and  $M_3$  each has a new zero and the zeros got in above steps still exist. Hence, for  $0 < |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(4) the conditions  $c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(4, 2) + 2$  of 8 limit cycles.

*Step 5.* Fix  $(c_0, \bar{c}_0, c_1, c_2, c_3^*) = (0, 0, 0, 0, 0)$ ,  $c_5c_6 < 0$  and vary  $(\bar{c}_3^*, c_4^*)$  near  $(0, 0)$  with  $\bar{c}_2^* (= \bar{c}_3^* + c_4^*) \neq 0$ .

First, for  $(\bar{c}_3^*, c_4^*) = (0, 0)$ , we have by (26), (27), and (28)  $c_5M_1 > 0, c_6M_2 > 0$  for  $0 < -h \ll 1$ , and  $c_5M_3 < 0$  for  $0 < h \ll 1$ .

Let  $0 < |\bar{c}_3^*, c_4^*| \ll |c_5|$ . Then

$$\begin{aligned} c_5M_1 < 0, \quad c_6M_2 < 0 \quad \text{for } 0 < -h \ll 1, \\ c_5M_3 > 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{47}$$

if  $c_4^*c_5 > 0, \bar{c}_3^*c_6 > 0, \bar{c}_2^*c_5 > 0$ , and

$$\begin{aligned} c_5M_1 < 0, \quad c_6M_2 < 0 \quad \text{for } 0 < -h \ll 1, \\ c_5M_3 < 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{48}$$

if  $c_4^*c_5 > 0, \bar{c}_3^*c_6 > 0, \bar{c}_2^*c_5 < 0$ . Thus,  $M_1, M_2$ , and  $M_3$  each has one more zero in the first case and  $M_1$  and  $M_2$  each has a new zero in the second case. And the zeros got in above steps still exist. Hence, for  $0 < |\bar{c}_3^*, c_4^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(5i) the conditions  $\bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* < 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(5, 3) + 3$  of 11 limit cycles, and

(5ii) the conditions  $\bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(5, 3) + 2$  of 10 limit cycles.

*Step 6.* Fix  $(c_0, \bar{c}_0, c_1, c_2) = (0, 0, 0, 0)$ ,  $c_4^*\bar{c}_3^* < 0$  with  $\bar{c}_2^* \neq 0$  and vary  $c_3^*$  near 0.

First, for  $c_3^* = 0$ , we have by (26) and (27)  $c_4^*M_1 < 0$  and  $\bar{c}_3^*M_2 < 0$  for  $0 < -h \ll 1$ .

Let  $0 < |c_3^*| \ll |c_4^*, \bar{c}_3^*|$ . Then  $c_4^*M_1 > 0$  and  $\bar{c}_3^*M_2 > 0$  for  $0 < -h \ll 1$ , if  $c_3^*c_4^* < 0, \bar{c}_3^*c_3^* > 0$ . Thus,  $M_1$  and  $M_2$  each gets a new zero and the zeros got in above steps still exist. Hence, for  $0 < |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(6i) the conditions  $c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* < 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(6, 4) + 3$  of 13 limit cycles,

(6ii) the conditions  $c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(6, 4) + 2$  of 12 limit cycles.

*Step 7.* Fix  $(c_0, \bar{c}_0, c_1) = (0, 0, 0)$ ,  $c_3^*\bar{c}_2^* \neq 0$  and vary  $c_2$  near 0.

First, for  $c_2 = 0$ , we have by (26) and (28)  $c_3^*M_1 < 0$  for  $0 < -h \ll 1$  and  $\bar{c}_2^*M_3 > 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*|$ . Then

$$\begin{aligned} c_3^*M_1 > 0 \quad \text{for } 0 < -h \ll 1, \\ \bar{c}_2^*M_3 < 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{49}$$

if  $c_2c_3^* > 0, \bar{c}_2^*c_2 > 0$ , and

$$\begin{aligned} c_3^*M_1 > 0 \quad \text{for } 0 < -h \ll 1, \\ \bar{c}_2^*M_3 > 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{50}$$

if  $c_2c_3^* > 0, \bar{c}_2^*c_2 < 0$ . Thus,  $M_1$  and  $M_3$  each gets one more zero in the first case and only  $M_1$  has a new zero in the second case. And the zeros got in above steps still exist. Hence, for  $0 < |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(7i) the conditions  $c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution  $(7, 4) + 3$  of 14 limit cycles,

(7ii) the conditions  $c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* < 0, c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution (7, 4) + 3 of 14 limit cycles.

Step 8. Fix  $(c_0, \bar{c}_0) = (0, 0), c_2c_3^* > 0$  and vary  $c_1$  near 0.

First, for  $c_1 = 0$ , we have by (26), (27), and (28)  $c_2M_1 > 0, c_3^*M_2 > 0$  for  $0 < -h \ll 1$ , and  $c_2M_3 < 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_1| \ll |c_2|$ . Then  $c_2M_1 < 0, c_3^*M_2 < 0$  for  $0 < -h \ll 1$ , and  $c_2M_3 > 0$  for  $0 < h \ll 1$  if  $c_1c_2 < 0$ . Thus,  $M_1, M_2$ , and  $M_3$  each gets a new zero and the zeros got in above steps still exist. Hence, for  $0 < |c_1| \ll |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(8) the conditions  $c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution (8, 5) + 4 of 17 limit cycles.

Step 9. Fix  $c_1 \neq 0$  and vary  $(c_0, \bar{c}_0)$  near (0, 0).

First, for  $(c_0, \bar{c}_0) = (0, 0)$ , we have by (26), (27), and (28)  $c_1M_1 > 0, c_1M_2 > 0$ , for  $0 < -h \ll 1$ , and  $c_1M_3 < 0$  for  $0 < h \ll 1$ .

Let  $0 < |c_0, \bar{c}_0| \ll |c_1|$ . Then

$$\begin{aligned} c_1M_1 < 0, \quad c_1M_2 < 0, \quad \text{for } 0 < -h \ll 1, \\ c_1M_3 < 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{51}$$

if  $c_0c_1 < 0, \bar{c}_0c_1 < 0$ ,

$$\begin{aligned} c_1M_1 < 0, \quad c_1M_2 > 0, \quad \text{for } 0 < -h \ll 1, \\ c_1M_3 > 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{52}$$

if  $c_0c_1 < 0, \bar{c}_0c_1 > 0$  and  $(c_0 + \bar{c}_0)c_1 > 0$ , and

$$\begin{aligned} c_1M_1 > 0, \quad c_1M_2 < 0, \quad \text{for } 0 < -h \ll 1, \\ c_1M_3 > 0 \quad \text{for } 0 < h \ll 1 \end{aligned} \tag{53}$$

if  $c_0c_1 > 0, \bar{c}_0c_1 < 0$  and  $(c_0 + \bar{c}_0)c_1 > 0$ . Thus, we have correspondingly (a)  $M_1$  and  $M_2$  each has a new zero, (b)  $M_1$  and  $M_3$  each has a new zero, or (c)  $M_2$  and  $M_3$  each has a new zero. And the zeros got in above steps still exist.

Hence, for  $0 < |c_0, \bar{c}_0| \ll |c_1| \ll |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll |c_8| \ll 1$ ,

(9i) the conditions  $c_0\bar{c}_0 > 0, c_0c_1 < 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution (9, 6) + 4 of 19 limit cycles,

(9ii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 < 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution (9, 5) + 5 of 19 limit cycles,

(9iii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 > 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0, c_8c_9 > 0$  imply a distribution (8, 6) + 5 of 19 limit cycles.

Thus we get the conclusion for  $l = 9$ .

(2) By our assumptions in case (2) and the implicit function theorem we can take  $c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*$  as free parameters varying near zero. Obviously, for these parameters varying near zero we have  $c_5c_6 < 0$ . By a similar argument in the above proof, we can prove that for  $0 < |c_0, \bar{c}_0| \ll |c_1| \ll |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll 1$ ,

(i) the conditions  $c_0\bar{c}_0 > 0, c_0c_1 < 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0$  imply a distribution (5, 4) + 2 of 11 limit cycles,

(ii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 < 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0$  imply a distribution (5, 3) + 3 of 11 limit cycles,

(iii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 > 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0$  imply a distribution (4, 4) + 3 of 11 limit cycles.

(3) By our assumptions in case (3) and the implicit function theorem we can take  $c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, c_6$ , and  $c_7$  as free parameters varying near zero. Obviously, for these parameters varying near zero we have  $c_8c_9 > 0$ . By a similar argument used in proving case (1), we can prove that for  $0 < |c_0, \bar{c}_0| \ll |c_1| \ll |c_2| \ll |c_3^*| \ll |c_4^*, \bar{c}_3^*| \ll |c_5| \ll |c_6| \ll |c_7| \ll 1$ ,

(i) the conditions  $c_0\bar{c}_0 > 0, c_0c_1 < 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0$  imply a distribution (8, 6) + 4 of 18 limit cycles,

(ii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 < 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0$  imply a distribution (8, 5) + 5 of 18 limit cycles,

(iii) the conditions  $c_0\bar{c}_0 < 0, c_0c_1 > 0, (c_0 + \bar{c}_0)c_1 > 0, c_1c_2 < 0, c_2c_3^* > 0, c_3^*c_4^* < 0, \bar{c}_3^*c_4^* < 0, \bar{c}_3^*\bar{c}_2^* > 0$  (or  $\bar{c}_3^*\bar{c}_2^* < 0$ ),  $c_4^*c_5 > 0, c_5c_6 < 0, c_6c_7 < 0, c_7c_8 > 0$  imply a distribution (7, 6) + 5 of 18 limit cycles.

This completes the proof. □

### 3. An Application

Consider a Liénard system of the form

$$\dot{x} = y, \quad \dot{y} = -(x + 1)^2x^3 \left( x^2 - \frac{1}{4}x - \frac{1}{2} \right) - \epsilon f(x, \delta)y, \tag{54}$$

where

$$f(x, \delta) = \sum_{j=0}^n a_j x^j, \quad \delta = (a_0, a_1, \dots, a_n), \tag{55}$$

$$8 \leq n \leq 12.$$

System (54)  $|_{\epsilon=0}$  is Hamiltonian with

$$H(x, y) = \frac{1}{2}y^2 + \frac{1}{8}(x + 1)^3x^4(x - 1). \tag{56}$$

We have the following theorem.

**Theorem 5.** *Let  $C(n)$  denote the maximal number of limit cycles of the system (54) for  $\epsilon$  small and all  $\delta$ . Then we have  $C(11) \geq 18$ ,  $C(n) \geq 2n - 5$  ( $n = 8, 9, 10, 12$ ).*

*Proof.* It is easy to verify that the unperturbed system has a compound loop  $L_0 = L_1 \cup L_2 \cup L_3 \cup \{S_1, S_2\}$  with a cusp  $S_1(-1, 0)$  of order one and a nilpotent saddle  $S_2(0, 0)$  of order one,  $L_1, L_2$  are heteroclinic orbits satisfying  $\omega(L_1) = \alpha(L_2) = S_2$  and  $\omega(L_2) = \alpha(L_1) = S_1$ , and  $L_3$  is a homoclinic loop to  $S_2$ . Inside  $L^* = L_1 + L_2$  ( $L_3$ , resp.), there is a center  $C_1((1/8)(1 - \sqrt{33}), 0)$  ( $C_2((1/8)(1 + \sqrt{33}), 0)$ , resp.).

Because of the similarity in the proof, here we only prove the case for  $n = 11$  and omit the rest of the proof.

Let  $n = 11$ . By Theorem 3, we obtain

$$c_0(\delta) = M_1(0, \delta) = -\oint_{L^*} f(x, \delta) y dx = -\sum_{j=0}^{11} a_j I_1^j, \tag{57}$$

$$\bar{c}_0(\delta) = M_2(0, \delta) = -\oint_{L_3} f(x, \delta) y dx = -\sum_{j=0}^{11} a_j I_2^j,$$

where

$$I_1^j = \oint_{L^*} x^j y dx = 2 \int_{-1}^0 x^j y dx$$

$$= \int_{-1}^0 x^{j+2} (x+1) \sqrt{1-x^2} dx, \quad j = 0, 1, \dots, 11, \tag{58}$$

$$I_2^j = \oint_{L_3} x^j y dx = 2 \int_0^1 x^j y dx$$

$$= \int_0^1 x^{j+2} (x+1) \sqrt{1-x^2} dx, \quad j = 0, 1, \dots, 11.$$

Therefore,

$$c_0(\delta) = -a_0 \left( \frac{\pi}{16} - \frac{2}{15} \right) - a_1 \left( \frac{\pi}{32} - \frac{2}{15} \right) - a_2 \left( \frac{\pi}{32} - \frac{8}{105} \right)$$

$$- a_3 \left( \frac{5\pi}{256} - \frac{8}{105} \right) - a_4 \left( \frac{5\pi}{256} - \frac{16}{315} \right)$$

$$- a_5 \left( \frac{7\pi}{512} - \frac{16}{315} \right) - a_6 \left( \frac{7\pi}{512} - \frac{128}{3465} \right)$$

$$- a_7 \left( \frac{21\pi}{2048} - \frac{128}{3465} \right) - a_8 \left( \frac{21\pi}{2048} - \frac{256}{9009} \right)$$

$$- a_9 \left( \frac{33\pi}{4096} - \frac{256}{9009} \right) - a_{10} \left( \frac{33\pi}{4096} - \frac{1024}{45045} \right)$$

$$- a_{11} \left( \frac{429\pi}{65536} - \frac{1024}{45045} \right),$$

$$\bar{c}_0(\delta) = -a_0 \left( \frac{\pi}{16} + \frac{2}{15} \right) - a_1 \left( \frac{\pi}{32} + \frac{2}{15} \right) - a_2 \left( \frac{\pi}{32} + \frac{8}{105} \right)$$

$$- a_3 \left( \frac{5\pi}{256} + \frac{8}{105} \right) - a_4 \left( \frac{5\pi}{256} + \frac{16}{315} \right)$$

$$- a_5 \left( \frac{7\pi}{512} + \frac{16}{315} \right) - a_6 \left( \frac{7\pi}{512} + \frac{128}{3465} \right)$$

$$- a_7 \left( \frac{21\pi}{2048} + \frac{128}{3465} \right) - a_8 \left( \frac{21\pi}{2048} + \frac{256}{9009} \right)$$

$$- a_9 \left( \frac{33\pi}{4096} + \frac{256}{9009} \right) - a_{10} \left( \frac{33\pi}{4096} + \frac{1024}{45045} \right)$$

$$- a_{11} \left( \frac{429\pi}{65536} + \frac{1024}{45045} \right). \tag{59}$$

Note that  $S_2$  is a nilpotent saddle of order one and  $\bar{h}_4 = -1/8$ . By (23), we have

$$c_1(\delta) = c_1(S_2, \delta) = 2^{9/4} |\bar{A}_0| a_0,$$

$$c_3(\delta) = c_2(S_2, \delta) = a_1 + O_1(a_0),$$

$$c_6(\delta) = c_4(S_2, \delta) = 2^{3/4} |\bar{A}_2| (-21a_0 + 12a_1 - 8a_2),$$

$$c_7(\delta) = c_5(S_2, \delta)$$

$$= 2^{1/4} \frac{|\bar{A}_0|}{7} \left( \frac{2035}{4} a_0 - 310a_1 + 180a_2 - 80a_3 + 32a_4 \right),$$

$$c_9(\delta) = c_6(S_2, \delta)$$

$$= \frac{333}{4} a_0 - \frac{207}{4} a_1 + 29a_2 - 15a_3 + 6a_4 - 2a_5. \tag{60}$$

Making the transformation  $x = u - 1, y = v$ , system (54) becomes

$$\dot{u} = v, \quad \dot{v} = -u^2(u-1)^3 \left( u^2 - \frac{9}{4}u + \frac{3}{4} \right) - \epsilon \tilde{f}(u, \delta) v. \tag{61}$$

Then we have

$$H(u, v) = \frac{v^2}{2} + \frac{1}{8} (u^8 - 6u^7 + 14u^6 - 16u^5 + 9u^4 - 2u^3),$$

$$\bar{h}_3 = -\frac{1}{4},$$

$$\tilde{f}(u, \delta) = \sum_{j=0}^{11} a_j (u-1)^j = \sum_{j=0}^{11} (-1)^j a_j$$

$$+ \sum_{j=1}^{11} (-1)^{(j-1)} j a_j u + \sum_{j=2}^{11} (-1)^{(j-2)} C_j^2 a_j u^2$$

$$+ \sum_{j=3}^{11} (-1)^{(j-3)} C_j^3 a_j u^3 + \sum_{j=4}^{11} (-1)^{(j-4)} C_j^4 a_j u^4$$

$$\begin{aligned}
 & + \sum_{j=5}^{11} (-1)^{(j-5)} C_j^5 a_j u^5 + \sum_{j=6}^{11} (-1)^{(j-6)} C_j^6 a_j u^6 \\
 & + \sum_{j=7}^{11} (-1)^{(j-7)} C_j^7 a_j u^7 + \sum_{j=8}^{11} (-1)^{(j-8)} C_j^8 a_j u^8 \\
 & + \sum_{j=9}^{11} (-1)^{(j-9)} C_j^9 a_j u^9 + (a_{10} - 11a_{11}) u^{10} + a_{11} u^{11}.
 \end{aligned} \tag{62}$$

By (19), we have

$$\begin{aligned}
 c_2(\delta) & = c_1(S_1, \delta) = 2^{13/6} \sum_{j=0}^{11} (-1)^j a_j, \\
 c_5(\delta) & = c_3(S_1, \delta) = 2^{17/6} \left[ \sum_{j=1}^{11} (-1)^j (j-3) a_j - 3a_0 \right], \\
 c_8(\delta) & = c_4(S_1, \delta) \\
 & = 2^{13/6} \left( -\frac{1316}{3} a_0 + 272a_1 - \frac{460}{3} a_2 + \frac{224}{3} a_3 \right. \\
 & \quad - 28a_4 + \frac{16}{3} a_5 + \frac{4}{3} a_6 - \frac{4}{3} a_8 \\
 & \quad \left. - \frac{16}{3} a_9 + 28a_{10} - \frac{224}{3} a_{11} \right).
 \end{aligned} \tag{63}$$

Note that

$$\begin{aligned}
 c_1(\delta) & = c_1(S_2, \delta) = 2^{9/4} |\widetilde{A}_0| a_0, \\
 c_2(\delta) & = c_1(S_1, \delta) = 2^{13/6} \sum_{j=0}^{11} (-1)^j a_j, \\
 c_3(\delta) & = c_2(S_2, \delta) = a_1 + O_1(a_0).
 \end{aligned} \tag{64}$$

We have  $c_1(\delta) = c_2(\delta) = c_3(\delta) = 0$  if and only if  $a_0 = a_1 = 0$ , and  $a_{11} = \sum_{i=2}^{10} (-1)^i a_i$ . It implies further that

$$\begin{aligned}
 c_4(\delta) & = \oint_{L^*} (p_x + q_y) dt = -\oint_{L^*} f(x, \delta) dt \\
 & = -\oint_{L^*} \frac{f(x, \delta)}{y} dx = -2 \int_{-1}^0 \frac{f(x, \delta)}{y} dx \\
 & = -2 \int_{-1}^0 \frac{1}{y} \left( \sum_{i=0}^{11} a_i x^i \right) dx \\
 & = -4 \int_{-1}^0 \frac{1}{x^2(x+1)\sqrt{1-x^2}} \\
 & \quad \times \left( \sum_{i=2}^{10} a_i x^i + \sum_{i=2}^{10} (-1)^i a_i x^{11} \right) dx \\
 & = -4 \sum_{i=2}^{10} a_i \int_{-1}^0 f_i(x) dx,
 \end{aligned} \tag{65}$$

where

$$f_i(x) = \frac{x^{i-2} [1 + (-1)^i x^{(11-i)}]}{(x+1)\sqrt{1-x^2}}, \quad i = 2, 3, \dots, 10. \tag{66}$$

Similarly,

$$\begin{aligned}
 \bar{c}_3(\delta) & = \oint_{L_3} (p_x + q_y) dt = -\oint_{L_3} f(x, \delta) dt \\
 & = -\oint_{L_3} \frac{f(x, \delta)}{y} dx = -2 \int_0^1 \frac{f(x, \delta)}{y} dx \\
 & = -4 \sum_{i=2}^{10} a_i \int_0^1 f_i(x) dx.
 \end{aligned} \tag{67}$$

Therefore,

$$\begin{aligned}
 c_4(\delta) & = -4a_2 \left( \frac{315\pi}{256} + \frac{93}{35} \right) + 4a_3 \left( \frac{187\pi}{256} + \frac{93}{35} \right) \\
 & \quad - 4a_4 \left( \frac{187\pi}{256} + \frac{58}{35} \right) + 4a_5 \left( \frac{123\pi}{256} + \frac{58}{35} \right) \\
 & \quad - 4a_6 \left( \frac{123\pi}{256} + \frac{104}{105} \right) + 4a_7 \left( \frac{75\pi}{256} + \frac{104}{105} \right) \\
 & \quad - 4a_8 \left( \frac{75\pi}{256} + \frac{16}{35} \right) + 4a_9 \left( \frac{35\pi}{256} + \frac{16}{35} \right) \\
 & \quad - 4a_{10} \left( \frac{35\pi}{256} \right), \\
 \bar{c}_3(\delta) & = -4a_2 \left( \frac{315\pi}{256} - \frac{93}{35} \right) + 4a_3 \left( \frac{187\pi}{256} - \frac{93}{35} \right) \\
 & \quad - 4a_4 \left( \frac{187\pi}{256} - \frac{58}{35} \right) + 4a_5 \left( \frac{123\pi}{256} - \frac{58}{35} \right) \\
 & \quad - 4a_6 \left( \frac{123\pi}{256} - \frac{104}{105} \right) + 4a_7 \left( \frac{75\pi}{256} - \frac{104}{105} \right) \\
 & \quad - 4a_8 \left( \frac{75\pi}{256} - \frac{16}{35} \right) + 4a_9 \left( \frac{35\pi}{256} - \frac{16}{35} \right) \\
 & \quad - 4a_{10} \left( \frac{35\pi}{256} \right).
 \end{aligned} \tag{68}$$

Let  $c_4^*(\delta) = c_4(\delta)|_{c_1=c_2=c_3=0}$ ,  $\bar{c}_3^*(\delta) = \bar{c}_3(\delta)|_{c_1=c_3=0}$ ,  $c_3^*(\delta) = c_3(\delta)|_{c_1(\delta)=0}$ . Furthermore, one sees that equations  $c_0(\delta) = \bar{c}_0(\delta) = c_1(\delta) = c_2(\delta) = c_3^*(\delta) = c_4^*(\delta) = \bar{c}_3^*(\delta) = c_5(\delta) = c_6(\delta) = c_7(\delta) = 0$  have the solution  $a_0 = a_1 = a_2 = 0$ ,  $a_3 = (13/74)a_9 - (1/2)a_7$ ,  $a_4 = (65/148)a_9 - (5/4)a_7$ ,  $a_5 = -(16/37)a_9$ ,  $a_6 = (7/4)a_7 - (255/148)a_9$ ,  $a_8 = (96/37)a_9$ ,  $a_{10} = -(53/37)a_9$ ,  $a_{11} = -(32/37)a_9$ , which gives  $c_8(\delta) = (55/37)2^{31/6}a_9$ ,  $c_9(\delta) = (32/37)a_9$ . And further,  $c_8(\delta)c_9(\delta) > 0$  if  $a_9 \neq 0$ . Thus, fix  $a_9 \neq 0$  and take  $\delta_0 = (0, 0, 0, (13/74)a_9 - (1/2)a_7, (65/148)a_9 - (5/4)a_7, -(16/37)a_9, (7/4)a_7 - (255/148)a_9, a_7, (96/37)a_9, a_9, -(53/37)a_9, -(32/37)a_9)$ .

Then we have

$$\text{rank} \frac{\partial (c_0, \bar{c}_0, c_1, c_2, c_3^*, c_4^*, \bar{c}_3^*, c_5, c_6, c_7)}{\partial (a_0, a_1, a_2, a_3, a_4, a_5, a_6, a_7, a_8, a_9, a_{10}, a_{11})} = 10. \tag{69}$$

Hence by Theorem 4(3), we know that there are 18 limit cycles near  $L_0$  for some  $\delta$  near  $\delta_0$ . This ends the proof.  $\square$

### Conflict of Interests

The authors declare that there is no conflict of interests regarding the publication of this paper.

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