

THE EASIEST POLYNOMIAL DIFFERENTIAL SYSTEMS IN \mathbb{R}^3 HAVING AN INVARIANT CYLINDER

JAUME LLIBRE¹ AND LEONARDO P. SERANTOLA²

ABSTRACT. This paper answers the following two questions: *What are the easiest polynomial differential systems in \mathbb{R}^3 having an invariant hyperbolic, parabolic or elliptic cylinder?*, and *for such polynomial differential systems what are their phase portraits on such invariant cylinders?*

1. INTRODUCTION AND STATEMENT OF THE MAIN RESULTS

A polynomial differential system in \mathbb{R}^3 is a differential system of the form

$$(1) \quad \begin{aligned} \dot{x} &= P(x, y, z), \\ \dot{y} &= Q(x, y, z), \\ \dot{z} &= R(x, y, z), \end{aligned}$$

where P , Q and R are real polynomials in the variables x , y and z , and the dot denotes derivative with respect to the time t . The degree of the polynomial differential system (1) is the maximum of the degrees of the polynomials P , Q and R .

Three of the nicer surfaces in \mathbb{R}^3 are the hyperbolic, parabolic and elliptic cylinders. We say that one of these cylinders is *invariant* under the flow of the differential system (1) if for every orbit $(x(t), y(t), z(t))$ of the differential system (1) having a point on that cylinder the whole orbit is contained in it.

Two natural questions about the invariant cylinders of a polynomial differential system (1) are: *What are the easiest polynomial differential systems (1) in \mathbb{R}^3 having an invariant cylinder*, and *for such polynomial differential systems what are their phase portraits on the invariant cylinder?* The objective of this paper is to give an answer to these two questions.

Let U be an open and dense set in \mathbb{R}^3 . We recall that a C^1 function $H : U \rightarrow \mathbb{R}$ which is non-locally constant is a *first integral* of the differential system (1) if H is constant on all the solutions $(x(t), y(t), z(t))$ contained in U . In other words, on the solution $(x(t), y(t), z(t))$ we have that

$$(2) \quad \frac{dH}{dt} = \frac{\partial H}{\partial x}P + \frac{\partial H}{\partial y}Q + \frac{\partial H}{\partial z}R = 0.$$

2010 *Mathematics Subject Classification*. Primary 34C05, 34A34.

Key words and phrases. Polynomial differential systems in \mathbb{R}^3 , hyperbolic cylinder, parabolic cylinder, elliptic cylinder.