

N. A. IZOBV AND R. A. PROKHOROVA

COPPEL–CONTI SETS OF LINEAR SYSTEMS

ABSTRACT. The paper contains a brief review of results, obtained by the authors, on certain topics in the theory of Coppel-Conti sets of linear systems: the solution of Conti's problem on the inclusion property as the parameter increases; the construction of criteria for the roughness of these sets and their limit sets under uniformly small or integrable perturbations; applications to the investigation of bounded solutions of perturbed nonhomogeneous linear systems.

რეზიუმე. ნაშრომი შეიცავს ავტორების მიერ კოპელ-კონტი სიმრავლეების თეორიის ზოგიერთი საკითხის გარშემო მიღებული შედეგების მოკლე მიმოხილვას. ეს საკითხებია: კონტის პრობლემის გადაწყვეტა პარამეტრის ზრდისას ჩართულობის თვისების შესახებ; ზემოხსენებული სიმრავლეებისა და მათი ზღვრული სიმრავლეების თანაბრად მცირე ან ინტეგრებადი შემფოთებების მიმართ მდგრადობის კრიტერიუმების აგება; გამოყენებანი შემფოთებული არაერთგვაროვანი წრფივი სისტემების შემოსაზღვრული ამონახსნების გამოკვლევისათვის.

We consider the Coppel–Conti sets of linear systems

$$\dot{x} = A(t)x \tag{1_A}$$

with piecewise continuous real coefficients $A(\cdot) : [0, +\infty) \rightarrow \text{Hom}(R^n, R^n)$, generally speaking, unbounded on the semiaxis $t \geq 0$. These sets deal with the problem of boundedness of solutions of the nonhomogeneous linear systems

$$\dot{y} = A(t)y + f(t) \tag{2}$$

raised in 1930 by O. Perron [1].

System (1_A) can be identified with its matrix $A(\cdot)$ and for convenience will be referred to as system A.

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1. R. CONTI'S PROBLEM

We investigate the sets L^pS of linear systems (1_A) with Cauchy matrix $X_A(t, s)$ satisfying

$$C_p(A) \equiv \sup_{t \geq 0} \int_0^{+\infty} \|X_A(t, s)\|^p ds < +\infty. \quad (3)$$

The sets L^pS were introduced by W. Coppel [2] for $p = 1$ and by R. Conti [3] for $p > 1$. In these cases they are well studied. It was proved in the cited papers that for $p \geq 1$ the inclusion $A \in L^pS$ is equivalent to the boundedness of all solutions of system (2) with any piecewise continuous nonhomogeneous term f that is bounded (if $p = 1$) or $p/(p-1) - st$ power integrable (if $p > 1$) on the semiaxis $t \geq 0$. We extend the definition of L^pS from $p \geq 1$ to all $p > 0$ by using the condition (3).

R. Conti [4, 5] investigated the sets L^pS as a function of the parameter p and proved [6] that the inclusion $L^pS \subset L^qS$ does not hold for arbitrary $q > p \geq 1$ and posed the following question:

Does the inclusion $L^pS \subset L^qS$ hold for constants p and q such that $p > q \geq 1$?

In our paper [7] we obtained the positive answer to this question.

Theorem 1 ([7]). *The inclusion $L^pS \subset L^qS$ is valid for all $p > q > 0$.*

Therefore, there exist limit sets $\text{Lim}_{p \rightarrow q \pm 0} L^pS$, $q > 0$, and they satisfy the inclusions

$$\text{Lim}_{p \rightarrow q-0} L^pS \supset L^qS \supset \text{Lim}_{p \rightarrow q+0} L^pS.$$

Moreover, there is no left or right continuity with respect to the parameter $p > 0$.

Indeed,

$$L^qS \setminus \text{Lim}_{p \rightarrow q+0} L^pS \neq \emptyset, \quad \text{Lim}_{p \rightarrow q-0} L^pS \setminus L^qS \neq \emptyset, \quad q > 0$$

(see [6]).

The following criterion for a system (1_A) to belong to the limit set has important applications in investigating the interiors of limit sets.

Theorem 2 ([8]). *$A \in \text{Lim}_{p \rightarrow q-0} L^pS$, where $0 < q \leq +\infty$, if and only if*

$$2 \min_{\tau \in [t-T, t]} \|X_A(t, \tau)\| \leq 1 \quad \forall t \geq T = T_A \geq 1,$$

$$\lim_{\substack{t \rightarrow +\infty \\ t-\tau \rightarrow +0}} \int_{\tau}^t \|X_A(t, s)\|^p ds = 0 \quad \forall p \in (0, q).$$

It was also established in [8] that the following two properties of the constants $C_p(A)$ regarded as functions of the parameter $p > 0$ are satisfied for a fixed $A \in \lim_{p \rightarrow q-0} L^p S$, $q > 0$: 1) the function $C_{(\cdot)}(A) : (0, +\infty) \rightarrow R^+$ is continuous and 2) there exists a system $A \in \lim_{p \rightarrow \infty} L^p S$ such that the function $C_{(\cdot)}(A) : (0, +\infty) \rightarrow R^+$ has the characteristic exponent $\lambda[C_{(\cdot)}(A)] = +\infty$.

2. THE STRUCTURE OF THE INTERIOR OF THE SET $L^p S$

We define the interior $\text{Int } L^p S$ of the set $L^p S$ as the set consisting of all $A \in L^p S$ such that $A + Q \in L^p S$ for any piecewise continuous $n \times n$ matrix $Q(t)$ satisfying $\|Q(t)\| < \varepsilon_A$ for all $t \geq 0$ and some $\varepsilon_A > 0$.

Theorem 3 ([7]). $\text{Int } L^p S = L^p S$ if and only if $p \geq 1$.

Another Conti problem on the interior of the set $\bigcap_{p>0} L^p S$ to coincide with the set itself is solved (for $q = +\infty$) by the first of the following two theorems about the properties of the interior of the limit sets.

Theorem 4 ([8]). $\text{Int } \lim_{p \rightarrow q-0} L^p S = \lim_{p \rightarrow q-0} L^p S$ if and only if $1 < q \leq +\infty$.

Theorem 5 ([8]). $\text{Int } \lim_{p \rightarrow q+0} L^p S = \lim_{p \rightarrow q+0} L^p S$ if and only if $1 \leq q < +\infty$.

We also considered [9] the similar problem whether systems (1_A) and (1_B) with coefficients close in some integral metric simultaneously belong to either of the sets $L^p S$, $\lim_{\gamma \rightarrow p-0} L^\gamma S$ and $\lim_{\gamma \rightarrow p+0} L^\gamma S$. We obtained the following general result for the integral interior $\text{Int}_q L^p S \equiv \{A \in L^p S : B \in L^p S, \text{ for } \|B - A\|_q \equiv \{ \int_0^{+\infty} \|B(r) - A(r)\|^q d\tau \}^{1/q} < +\infty\}$, $q > 0$, of the set $L^p S$ and for the similar interiors $\text{Int}_q \lim_{\gamma \rightarrow p-0} L^\gamma S$ and $\text{Int}_q \lim_{\gamma \rightarrow p+0} L^\gamma S$ of the sets $\lim_{\gamma \rightarrow p-0} L^\gamma S$ and $\lim_{\gamma \rightarrow p+0} L^\gamma S$.

Theorem 6 ([9]). $\text{Int}_q M = M$ if and only if

- 1) $p > 1$ and $q \geq p/(p-1)$ if $M = L^p S$;
- 2) $p > 1$ and $q > p/(p-1)$ if $M = \lim_{\gamma \rightarrow p-0} L^\gamma S$;
- 3) $p > 1$ and $q \geq p/(p-1)$ if $M = \lim_{\gamma \rightarrow p+0} L^\gamma S$.

Since inclusions $L^q S \subset L^p S$ are valid for all $q > p > 0$, the similar inclusions $\text{Int } L^q S \subset \text{Int } L^p S$ are valid for their interiors. For the integral interiors $\text{Int}_q L^p S$ with different $q > 0$ but the same p the opposite inclusion is valid, at least for $p \geq 1$. This is given by the following theorem.

Theorem 7 ([9]). $\text{Int}_q L^p S \subset \text{Int}_l L^p S$ for $p \geq 1$ and $q < l$.

The interior $\text{Int}_q L^p S$ of $L^p S$, which is clearly a part of the interior $\text{Int}_{q_0} L^p S \equiv \{A \in L^p S : A + Q \in L^p S \text{ for any } Q(t) \rightarrow 0, t \rightarrow +\infty, \text{ and } \|Q\|_q < +\infty\}$ of this set for all $p > 0$ and $q > 0$, does not coincide with the latter for some $p > 0$ and $q > 0$. The following assertion is valid in the case of small perturbations vanishing at infinity.

Theorem 8 ([9]). *The interior $\text{Int}_0 L^p S$ of $L^p S$ with respect to perturbations $Q(t)$ vanishing at infinity ($\rightarrow 0$ as $t \rightarrow +\infty$), i.e., the set $\text{Int}_0 L^p S \equiv \{A \in L^p S : A + Q \in L^p S \text{ for any } Q(t) \rightarrow 0 \text{ as } t \rightarrow +\infty\}$, coincides for all $p > 0$ with the usual interior $\text{Int} L^p S$.*

3. SOME GENERALIZATIONS

In this section we consider, instead of a constant $p > 0$, a function $p(t) > 0$ piecewise continuous for $t \geq 0$ and equal at the points of discontinuity to one of its limit values $p(t \pm 0) > 0$. We consider two generalizations of the set $L^p S$ and obtain results for them analogous to Theorem 1 and 2.

First we introduce the set

$$L_1^{p(t)} = \left\{ A : \int_0^t \|X_A(t, \tau)\|^{p(t)} d\tau \leq c_p(A) \equiv \text{const} < +\infty, \quad t \geq 0 \right\}.$$

We have the following properties of $L_1^{p(t)} S$:

- 1°. $\bigcup_{p>0} L^p S \subset \bigcup_{p(t)>0} L_1^{p(t)} S$ and $\bigcup_{p(t)>0} L_1^{p(t)} S \setminus \bigcup_{p>0} L^p S \neq \emptyset$;
- 2°. $\bigcap_{p(t)} L_1^{p(t)} S \neq \emptyset$ and $\bigcap_{p(t) \geq q(t)} L_1^{p(t)} \neq \emptyset$ for each fixed $q(t) > 0$.

The analog of Theorem 1 for the set $L_1^{p(t)} S$ is

Theorem 9 ([7]). *If $p(t) > 0$ is piecewise continuous for $t \geq 0$ and such that for some $c > 0$, $d \geq 0$ and a measurable set $M \subset [0, +\infty)$ with*

$$\underline{\lim}_{t-\tau \rightarrow +\infty} \text{mes}\{[\tau, t] \cap M\} / (t - \tau) > 0,$$

the inequality

$$\sum_{i=1}^k \inf_{\tau \in [0, \Theta] \cap M} \frac{p(t)}{p(t - i\Theta + \tau)} \geq c \ln k - d$$

holds for the positive integers $k = 1, \dots, [t/\Theta]$ and sufficiently large constants $\Theta > 1$, then $L_1^{p(t)} S \subset L_1^{q(t)} S$ for each piecewise continuous $q(t)$ such that $1 \geq q(t)/p(t) \geq \text{const} > 0$, $t \geq 0$.

The conclusion of Theorem 9 holds for:

- 1) a function $p(t) \geq \text{const} > 0$ bounded on the half-line $t \geq 0$;
- 2) a function $p(t) > 0$ such that there are constants $a, b \in (0, 1)$ for which $p(t)/p(\tau) \geq a$ when $\tau \in [bt, t]$ and $t \geq 1$;
- 3) a function $p(t) > 0$ nondecreasing for $t \geq 0$;

4) each power function $p(t) = t^m$ and a piecewise continuous $q(t)$ such that $1 \geq q(t)/p(t) \geq \text{const} > 0$, $t \geq 1$.

The structure of the interior of $L_1^{p(t)}S$ for $p(t) \geq 1$ is established by the following analog of Theorem 2.

Theorem 10 ([7]). *The equality $\text{Int } L_1^{p(t)}S = L_1^{p(t)}S$ holds if and only if there is an interval $[t_0, +\infty)$ on which $p(t)$ is nonincreasing and not smaller than 1.*

Finally we investigate linear-system sets

$$L_0^{p(t)}S = \left\{ A : \int_0^\xi \|X_A(\xi, \tau)\|^{p(t)} d\tau \leq c_p(A) < +\infty, 0 \leq \xi \leq t < +\infty \right\},$$

corresponding to functions $p(t)$; these sets are clearly empty if $\lim_{t \rightarrow +\infty} p(t) = 0$.

We have the following inclusions

$$\bigcup_{p>0} L^pS \subset \bigcup_{p(t)>0} L_0^{p(t)}S \subset \bigcup_{p(t)>0} L_1^{p(t)}S$$

and each of them is strict.

The properties of these sets ensure that they are nearer to the sets L^pS than to the $L_1^{p(t)}S$. The following result corresponding to Theorem 1 holds for $L_0^{p(t)}S$.

Theorem 11 ([7]). *The inclusion $L_0^{p(t)}S \subset L_0^{q(t)}S$ holds for each $q(t)$ for which $1 \geq q(t)/p(t) \geq \text{const} > 0$, $t \geq t_0$.*

The following assertion distinguishes a difference between properties of $L_0^{p(t)}S$ and L^pS .

Theorem 12 ([7]). *The inclusion $L_0^{p(t)} \subset L_0^{q(t)}$ holds for each function $q(t)$ such that $p(t) \geq q(t) \geq \lambda_q \min\{1, p(t)\}$, where $\lambda_q = \text{const} \in (0, 1)$ and $t \geq t_0$, if and only if $\lim_{t \rightarrow +\infty} p(t) < +\infty$.*

We have the following necessary and sufficient condition for the coincidence of the set $L_0^{p(t)}S$ with its interior $\text{Int } L_0^{p(t)}S$.

Theorem 13 ([7]). *$\text{Int } L_0^{p(t)}S = L_0^{p(t)}S \neq \emptyset$ if and only if $p(t) > 0$ is bounded on the half-line $t \geq 0$ and is larger than or equal to 1 on some interval $[t_0, +\infty)$.*

4. THE COPPEL–CONTI SETS M^pS OF UNSTABLE LINEAR SYSTEMS

We also considered the Coppel–Conti sets M^pS of unstable linear systems (1_A) whose Cauchy matrix $X_A(t, \tau)$ satisfies the inequality

$$\int_t^{+\infty} \|X_A(t, \tau)\|^p d\tau \leq c_p(A) < +\infty, \quad t \geq 0.$$

These sets (if $p \geq 1$) connect with the existence of a unique bounded solution of system (2) for any vector-valued function $f \in L_q[0, +\infty)$ with $q = p/(p-1)$ conjugate to p .

The Conti problem for these sets is also solved positively.

Theorem 14 ([10]). *The inclusion $M^qS \subset M^pS$ is valid for all $q > p > 0$.*

For the interior $\text{Int } M^pS$ of the set M^pS , we have the assertion analogous to Theorem 2.

Theorem 15 ([10]). *$\text{Int } M^pS = M^pS$ if and only if $p \geq 1$.*

5. LINEAR SYSTEMS WITH L^p -DICHOTOMY

Finally we consider the general case of linear systems with an L^p -dichotomy. This notion is the extension of the concept of exponential dichotomy [11, 12]. It has been investigated by W.A.Coppel [2, 12], R.Conti [3–6], P. Talpalaru [13], V.Staikos [14] and other authors. It is known [2, 3], that the system (2) has at least one solution bounded on R^+ for any $f \in L_q[0, +\infty)$, $q \geq 1$, if and only if the system (1_A) is L^p -dichotomous with $1/p + 1/q = 1$.

We extend the definition of L^p -dichotomy from $p \geq 1$ to all $p > 0$.

Denote by $X_A(t)$ the fundamental matrix of (1_A) , $X_A(0) = E$.

Definition. We say that the system (1_A) is L^p -dichotomous on R^+ , $0 < p < +\infty$, and write $A \in L^pD$ if there exist complementary projectors P_1 and P_2 such that

$$\int_0^t \|X_A(t)P_1X_A^{-1}(\tau)\|^p d\tau + \int_t^{+\infty} \|X_A(t)P_2X_A^{-1}(\tau)\|^p d\tau \leq C_p(A) < +\infty, \quad t \geq 0.$$

The asymptotic behavior of solutions of an L^p -dichotomous system is described by the following lemma (see [2, 15] for $p \geq 1$.)

Lemma 1. *If the system (1_A) is L^p -dichotomous with some $p > 0$, then*
a) $\lim_{t \rightarrow +\infty} x(t) = 0$ for any solution $x(t)$ with $x(0) \in B_1 = P_1\mathbb{R}^n$, b) any solution $x(t)$ with $x(0) \in \mathbb{R}^n \setminus B_1$ satisfies $\overline{\lim}_{t \rightarrow +\infty} \|x(t)\| = +\infty$.

The property of exponential dichotomy is known to be self-dual [11] in the following sense: if a linear system (1_A) is exponentially dichotomous with projectors P_1 and P_2 , then the adjoint linear system $\dot{y} = -A^T(t)y$ is also exponentially dichotomous with projectors P_2^T and P_1^T . The property of L^p -dichotomy, however, is not self-dual in this sense.

Lemma 2 ([16]). *For any $p > 0$ there exists an L^p -dichotomous system such that for any $q > 0$ the adjoint system is not L^q -dichotomous.*

We obtained [16] that the sets L^pD satisfy the same narrowing property as its two extreme subsets L^pS and M^pS corresponding to the cases $P_1 = E$ and $P_1 = 0$, respectively.

Theorem 16 ([16]). *Any linear system L^p -dichotomous with $p > 0$ is also L^q -dichotomous with any q , $0 < q < p$, and the same projectors.*

This theorem follows from the following criterion for a linear system to be L^p -dichotomous.

Introduce the sets

$$\begin{aligned} T_\alpha^1(t) &= \{\tau \in [0, t] : \|X_A(t)P_1X_A^{-1}(\tau)\| \geq \alpha\}, \\ T_\alpha^2(t) &= \{\tau \in [t, +\infty) : \|X_A(t)P_2X_A^{-1}(\tau)\| \geq \alpha\} \end{aligned}$$

for any $\alpha > 0$.

Theorem 17 ([16]). *A linear system (1_A) is L^p -dichotomous with some $p > 0$ and projectors P_1 and P_2 if and only if the following conditions are satisfied for some α , $0 < \alpha < 1$:*

$$\begin{aligned} \text{mes}\{T_\alpha^1(t) \cup T_\alpha^2(t)\} &\leq c(\alpha) < \infty, \quad t \geq 0; \\ \int_{T_\alpha^1(t)} \|X_A(t)P_1X_A^{-1}(\tau)\|^p d\tau + \int_{T_\alpha^2(t)} \|X_A(t)P_2X_A^{-1}(\tau)\|^p d\tau &\leq C < \infty, \quad t \geq 0. \end{aligned}$$

As to the structure of the integral interior of L^pD , we have

Theorem 18 ([13, 16]). *If p and q are conjugate numbers, then $\text{Int}_q L^pD = L^pD$.*

From here we have the important property of roughness with respect to uniformly small perturbations for the set L^1D .

6. A LINEAR BOUNDARY VALUE PROBLEM ON \mathbb{R}^+

We consider the perturbed nonhomogeneous linear system

$$\dot{y} = F(t)y + g(t) \quad (4)$$

for which we study the following boundary value problem on R^+ : the existence and asymptotic behavior of bounded solutions.

Using the foregoing properties of the usual and integral interiors of the Coppel–Conti sets, the inclusion property and the Coppel–Conti theorem [2, 3] we obtain some applications to the above-mentioned boundary problem.

Theorem 19 ([17]). *Let $F(t) = A(t) + B(t) + D(t)$, $g(t) = f(t) + \varphi(t)$. If $A \in L^pS$ (respectively, $A \in M^pS$) for some $p > 1$, then there exists an $\varepsilon_A > 0$ such that all solutions of the system (5) are bounded (respectively, there exists a unique bounded solution) for any piecewise continuous matrix $B(\cdot)$ with $\|B(t)\| < \varepsilon_A$ for any $t \geq t_B \geq 0$, for any matrix $D(t)$ with $\|D(t)\| \in L_q[0, +\infty)$, $q \geq p/(p-1)$, for any vector function $f(\cdot)$ bounded on the positive semiaxis, and for any $\varphi(\cdot) \in L_q[0, +\infty)$, $q \geq p/(p-1)$.*

If $p = 1$, then the matrix $D(\cdot)$ and the function $\varphi(\cdot)$ are to be omitted in this assertion.

If $p > 1$, then a finite sum of the vector-valued functions $\varphi_i(\cdot) \in L_{q(i)}[0, +\infty)$ with arbitrary $q(i) \geq p/(p-1)$ can be taken for $\varphi(\cdot)$.

In the general case where the system (1_A) is L^p -dichotomous, $p \geq 1$, the dimension of the subspace of all bounded solutions of (1_A) coincides with the dimension of the corresponding subspace of the system (1_{A+B}) if $\|B(t)\| \in L_q[0, +\infty)$ with $q = p/(p-1)$.

It follows

Theorem 20 ([16]). *Let $F(t) = A(t) + B(t)$. If $A \in L^pD$, $p > 1$, then for any matrix $B(\cdot)$, $\|B(t)\| \in L_q[0, +\infty)$ with q conjugate to p , and for any vector-function $g(\cdot) \in L_r[0, +\infty)$ with $r \geq p/(p-1)$, the system (4) has a k -parameter family of solutions $y(t)$ such that $\lim_{t \rightarrow +\infty} y(t) = 0$, where $k = \text{rank } P_1$.*

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Authors' addresses:

N. A. Izobov
 Institute of Mathematics of National
 Academy of Sciences of Belarus
 11, Surganova St., Minsk, 220072
 Belarus

R. A. Prokhorova
 Belarus State University
 4, Skorin avenue, Minsk 220080
 Belarus