



On convergence of McShane type integral and Radon measure

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Abstract. McShane integrals are generalized Riemann type integrals. In this paper, monotone convergence of μ -McShane integrable function is discussed. Further we introduce μ -equi-integrability, and μ -uniformly absolutely continuity on a complete metric space, endowed with a Radon measure μ and a family of cells that satisfies the Vitali covering theorem with respect to μ . We find several convergence theorems based on μ -equi-integrability, and μ -uniformly absolutely continuity. Finally, we establish a necessary and sufficient condition for the sequence of μ -McShane integrable functions to be μ -equi-integrable with respect to μ -uniformly absolutely continuity.

1. Introduction and preliminaries

For a great majority of mathematicians, the Lebesgue integral is considered the official or standard integral in the field. To comprehend Lebesgue integral, a substantial knowledge of measure theory is required. Lebesgue integral becomes complex due to the abstract nature of measure theory. McShane established a Riemann-type integral in the late 1960s and showed that the McShane integral is equivalent to the Lebesgue integral. Being a Riemann-type integral, it is more user-friendly to work with than the Lebesgue integral. Measures and σ -algebras are also excluded from his integral. McShane integral has undergone several extensions. Gordon [3] discussed several properties of McShane integrals. Additionally several convergence properties are also included in his book. Gordon [4] introduced and developed the properties of McShane integral for the case in which the function has values in a Banach space. One can read [1] for strongly McShane integrable functions and the representation theorem. In [10], Paluga et al. defined the McShane integral of a function with values in a topological vector space (TVS). It is demonstrated in this study that when the space under discussion is Banach, the TVS-version and the Banach-version of the McShane integral are equal. Kurzweil et al. [7] discussed the idea of equi-integrability, a convergence theorem for McShane integrable sequences of functions is demonstrated to be equal to the Vitali convergence theorem. One can see [5, 8, 9] and their references therein for different convergence results of different integrals.

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A Henstock-Kurzweil type integral is studied by Corrao et al.[2] on a complete metric measure space X , which is equipped with a Radon measure μ and a family of cells that satisfy the Vitali covering theorem in relation to μ . Using a family of cells that fulfils the Vitali covering theorem with respect to Radon measure μ , H. Kalita et al. [6] introduced a McShane type integral on a complete metric space. Certain basic characteristics of such integrals are examined, including the Saks-Henstock type lemma in terms of additive functions. The relationship between the Lebesgue integrals and μ -McShane integral is established.

The work of Kurzweil et al. [7] of McShane equi-integrability and Vitali’s convergence theorem motivated us to investigate: several convergence theorem of μ -McShane integrable sequences of functions based on the concept of equi-integrability, that is equivalent to the Vitali convergence theorem.

The manuscript is organized as follows: in Section 2 the basic concepts and terminology are introduced together with some definitions and results of μ -McShane integrals. In Section 3, we discuss monotone convergence theorem for μ -McShane integrable functions on a complete metric space X . Several convergence theorems are presented with μ -equi-integrability, and μ -uniformly continuity. In Section 4, for each sequence of μ -McShane integrable functions, we provide a necessary and sufficient condition of μ -equi-integrability with respect to μ -uniformly absolutely continuity.

2. Preliminaries

Let (X, d) be a metric space. The diameter of a non-empty subset A of X is $diam(A) = \sup\{d(x, y) : x, y \in A\}$. For each element $x \in X$ and for each A & B non empty subsets of X , the distance from x to A and distance between A & B are defined as

$$d(x, A) = \inf\{d(x, y) : y \in A\} \text{ and } d(A, B) = \inf\{d(x, y) : x \in A, y \in B\}.$$

Definition 2.1. A sequence (x_n) of elements of X is said to be a fundamental or Cauchy sequence if for any $\epsilon > 0$ there exists $k \in \mathbb{N}$ such that $d(x_m, x_n) < \epsilon$ for all $m, n \geq k$. It is well known that every Cauchy sequence may not convergent.

Example 2.2. Let $X = \mathbb{Q}$ be set of rational numbers and $d(x, y) = |x - y|$ for all $x, y \in X$ be the usual metric on X . Consider a sequence (x_n) represented in decimal system such that $x_n = 1.a_1a_2\dots a_n$ is the largest rational number satisfying $x_n^2 < \sqrt{2}$. Then we have the following sequence of rational numbers: $x_1 = 1.4, x_2 = 1.41, x_3 = 1.414, x_4 = 1.4142, \dots$. Then $d(x_m, x_n) \rightarrow 0$ as $n \rightarrow \infty$. So (x_n) is a Cauchy sequence and converges to $\sqrt{2} \notin \mathbb{Q}$.

Definition 2.3. A metric space (X, d) is said to be complete if and only if every Cauchy sequence of elements of X converges to some elements of X in the space.

Throughout our work, we assume $X = (X, d)$ to be a complete metric space. Suppose that C is an arbitrary set of subsets of X . The smallest σ -algebra $\sigma(C)$ containing C is called the σ -algebra generated by C . Let \mathcal{M} be a σ -algebra of subsets of a set X . Recall a positive function $\mu : \mathcal{M} \rightarrow [0, +\infty]$ is called a measure if

1. $\mu(\emptyset) = 0$;
2. $\mu(\bigcup_{j=1}^{\infty} A_j) = \sum_{j=1}^{\infty} \mu(A_j)$ for every sequences $\{A_j\}_j$ of pointwise disjoint sets from \mathcal{M} .

Then (X, \mathcal{M}, μ) is called a measure space. We denote a family of μ -measurable functions by \mathcal{M}_μ . Suppose U is the Borel σ -algebra of X . Recall that a measure μ is called a Radon measure if μ is a Borel measure with the following properties:

1. $\mu(K) < \infty$ for every compact set $K \subset X$.
2. $\mu(V) = \sup\{\mu(K) : K \subset V, K \text{ is compact}\}$ for every open set $V \subset X$;
3. $\mu(A) = \inf\{\mu(V) : A \subset V, V \text{ is open}\}$ for every $A \subset X$.

Let λ be a signed measure defined on the σ -algebra of all μ -measurable subsets of X . Then λ is called absolutely continuous with respect to μ if $\mu(E) = 0$ implies $|\lambda|(E) = 0$ for each μ -measurable subset E of X . It is denoted by $\lambda \ll \mu$. In the entire work, we consider μ a non-atomic Radon measure and \mathbf{D} is a family of non-empty closed subsets of X . For $E \subset X$, we denote the indicator function, diameter, interior and the boundary of E by χ_E , $\text{diam}(E)$, E^0 and ∂E , respectively. Throughout the article we denote $d(x, E)$, the distance from x to E . Recall that $\mathbf{Q}_1, \mathbf{Q}_2 \in \mathbf{D}$ are said to be non overlapping if interiors of \mathbf{Q}_1 and \mathbf{Q}_2 are disjoint. A finite collection $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_m\}$ of pairwise non-overlapping elements of \mathbf{D} is a division of \mathbf{Q} if $\bigcup_{i=1}^m \mathbf{Q}_i = \mathbf{Q}$. Let \mathbf{G} be a sub family of \mathbf{D} , then \mathbf{G} is called a fine cover of $E \subset X$ if

$$\inf \left\{ \text{diam}(\mathbf{Q}) : \mathbf{Q} \in \mathbf{G}, x \in \mathbf{Q} \right\} = 0 \text{ for each } x \in E.$$

Definition 2.4. [2, Definition 2.14] We say \mathbf{D} is a μ -Vitali family if for each subset E of X and for each subfamily \mathbf{G} of \mathbf{D} that is a fine cover of E , there exists a countable system $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_j, \dots\}$ of pairwise non-overlapping elements of \mathbf{G} such that $\mu(E \setminus \bigcup \mathbf{Q}_j) = 0$.

Definition 2.5. [2] Let \mathbf{F} be a μ -Vitali family. We say \mathbf{F} is a family of μ -cells if it satisfies the following conditions:

- (a) Given $\mathbf{Q} \in \mathbf{F}$ and a constant $\delta > 0$, there exists a division $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_m\}$ of \mathbf{Q} , such that $\text{diam}(\mathbf{Q}_i) < \delta$, for $i = 1, 2, \dots, m$;
- (b) Given $A, \mathbf{Q} \in \mathbf{F}$ and $A \subset \mathbf{Q}$, there exists a division $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_m\}$ of \mathbf{Q} , such that $A = \mathbf{Q}_1$;
- (c) $\mu(\partial \mathbf{Q}) = 0$ for each $\mathbf{Q} \in \mathbf{F}$.

3. μ -McShane integral with Radon measure

In this section, we recall μ -McShane integral with respect to a Radon measure. We recall that, a gauge on a set \mathbf{Q} is any positive real function ν defined on \mathbf{Q} .

Definition 3.1. [6] Let $\mathbf{Q} \in \mathbf{F}$, let $E \subset \mathbf{Q}$ and ν be a gauge on \mathbf{Q} . A collection $\mathbf{P} = \{(x_i, \mathbf{Q}_i)\}_{i=1}^m$ of finite ordered pairs of points and cells is said to be:

1. a free partition of \mathbf{Q} if $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_m\}$ is a division of \mathbf{Q} and $x_i \in \mathbf{Q}$ for $i = 1, 2, \dots, m$;
2. a free partial partition on \mathbf{Q} if $\{\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_m\}$ is a subsystem of a division of \mathbf{Q} and $x_i \in \mathbf{Q}$ for $i = 1, 2, \dots, m$;
3. ν -fine if $\text{diam}(\mathbf{Q}_i) < \nu(x_i)$ for $i = 1, 2, \dots, m$;
4. E -tagged if the points $x_1, x_2, x_3, \dots, x_m$ belongs to E .

The following Cousin's type lemma addresses the existence of ν -fine free partitions of a given cell \mathbf{Q} .

Lemma 3.2. [6] If ν is a gauge on \mathbf{Q} , then there exists a ν -fine free partition of \mathbf{Q} .

Let $f : \mathbf{Q} \rightarrow \mathbb{R}$ be a given function. If $P = \{(x_i, \mathbf{Q}_i)\}_{i=1}^m$ is any partition of $\mathbf{Q} \in \mathbf{F}$, we define the Riemann sum as $S(f, P) = \sum_{i=1}^m f(x_i)\mu(\mathbf{Q}_i)$. Next we recall the definition of μ -McShane integral on \mathbf{Q} as follows:

Definition 3.3. [6] A function $f : \mathbf{Q} \rightarrow \mathbb{R}$ is called μ -McShane integrable on a cell \mathbf{Q} with respect to μ if there exists a real number l such that for each $\epsilon > 0$ there is a gauge ν on \mathbf{Q} so that $|S(f, P) - l| < \epsilon$ whenever P is a free tagged partition of \mathbf{Q} that is ν -fine.

We write $l = \int_{\mathbf{Q}} f d\mu$. Throughout the work, we consider $M_{\mu}(\mathbf{Q})$ to be a family of μ -McShane integrable functions on \mathbf{Q} . Clearly the number l is unique. Additionally, it is known that every μ -McShane integrable function is μ -Henstock-Kurzweil integrable on a cell \mathbf{Q} and that the integrals are equal. Few simple properties of μ -McShane integrals are as follows.

Theorem 3.4. [6]

1. Let f, g are μ -McShane integrable on \mathbf{Q} then $f + g$ are μ -McShane integrable on \mathbf{Q} , and $\int_{\mathbf{Q}} (f + g) d\mu = \int_{\mathbf{Q}} f d\mu + \int_{\mathbf{Q}} g d\mu$.
2. If f is μ -McShane integrable on \mathbf{Q} and $k \in \mathbb{R}$, then kf is also μ -McShane integrable on \mathbf{Q} and $\int_{\mathbf{Q}} kf d\mu = k \int_{\mathbf{Q}} f d\mu$.
3. If f is μ -McShane integrable on \mathbf{Q} and $f(x) \geq 0$ for each $x \in \mathbf{Q}$, then $\int_{\mathbf{Q}} f d\mu \geq 0$.

Corollary 3.5. [6] Let f, g are μ -McShane integrable functions on \mathbf{Q} . If $f \geq g$ for each $x \in \mathbf{Q}$, then $\int_{\mathbf{Q}} f d\mu \geq \int_{\mathbf{Q}} g d\mu$.

Theorem 3.6. [6] (The Cauchy Criterion) A function $f : \mathbf{Q} \rightarrow \mathbb{R}$ is μ -McShane integrable on \mathbf{Q} if and only if for each $\epsilon > 0$ there exists a gauge ν on \mathbf{Q} such that $|S(f, P_1) - S(f, P_2)| < \epsilon$ for each pair ν -fine free partitions P_1 and P_2 of \mathbf{Q} .

Theorem 3.7. If f is μ -McShane integrable, and if A is a subcell of \mathbf{Q} , then $\int_A f d\mu = \int_{\mathbf{Q}} f \chi_A d\mu$.

Theorem 3.8. [6, Theorem 4.4] A function $f : \mathbf{Q} \rightarrow \mathbb{R}$ is μ -McShane integrable on \mathbf{Q} if and only if there exists an additive cell function π defined on the family of all subcells of \mathbf{Q} such that for each $\epsilon > 0$ there exists a gauge ν on \mathbf{Q} with

$$\sum_{(x_i, \mathbf{Q}_i) \in P} |\pi(\mathbf{Q}_i) - f(x_i)\mu(\mathbf{Q}_i)| < \epsilon$$

for each ν -fine free tagged partition P of \mathbf{Q} . In this situation π is the indefinite μ -McShane integral of f on \mathbf{Q}

Theorem 3.9. (Saks-Henstock Lemma) A function $f : \mathbf{Q} \rightarrow \mathbb{R}$ is μ -McShane integrable on \mathbf{Q} if and only if there exists an additive cell function π defined on the family of all subcells of \mathbf{Q} such that for each $\epsilon > 0$ there exists a gauge ν on \mathbf{Q} with

$$\sum_{(x_i, \mathbf{Q}_i) \in P} \left| \pi(\mathbf{Q}_i) - f(x_i)\mu(\mathbf{Q}_i) \right| < \epsilon,$$

for each ν -fine free tagged partition P of \mathbf{Q} .

Theorem 3.10. Let $f : \mathbf{Q} \rightarrow \mathbb{R}$ be μ -McShane integrable on \mathbf{Q} , then $|f|$ is also μ -McShane integrable on \mathbf{Q} .

Theorem 3.11. [6, Theorem 4.6] If $f : \mathbf{Q} \rightarrow \mathbb{R}$ is μ -McShane integrable then f is Lebesgue integrable.

4. Convergence of μ -McShane Integral

We have already seen the Monotone Convergence Theorem and the Dominated Convergence Theorem for the Lebesgue integral (see [3]). Monotone convergence theorem for McShane integral ([3, Theorem 10.10], Convergence of McShane integrable sequences of functions based on the concept of equi-integrability is proved and it is shown that this theorem is equivalent to the Vitali convergence theorem in [7]. In this Section, we discuss the monotone convergence theorem of μ -McShane integral. We further discuss the convergence theorem of μ -McShane integral based on the concept of μ -equi-integrability on \mathbf{Q} . We start the Section with the following theorem.

Theorem 4.1. Let $\{f_k\}$ be a non-decreasing sequence of μ -McShane integrable function on a cell \mathbf{Q} and $f = \lim_k f_k$. If $f = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu < \infty$ then f is μ -McShane integrable on \mathbf{Q} and $(\mu-M) \int_{\mathbf{Q}} f d\mu = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu$.

Proof. Let $\{f_k\}$ be a non-decreasing sequence. Since $\{(\mu-M) \int_{\mathbf{Q}} f_k d\mu\}_k$ is bounded on \mathbf{Q} . So $\{(\mu-M) \int_{\mathbf{Q}} f_k d\mu\}_k$ converges to a real number $A \in \mathbb{R}$. Then given $\epsilon > 0$ there exists $K \in \mathbb{N}$ such that $k \geq K$ we have $0 \leq A - (\mu-M) \int_{\mathbf{Q}} f_k d\mu \leq \epsilon$. From the Theorem 3.8 there exists an additive function π on the subcells of \mathbf{Q} such that for all $\epsilon > 0$, there exists a guage ν on \mathbf{Q} with

$$\sum_{(x_i, \mathbf{Q}_i) \in P} |\pi(\mathbf{Q}_i) - f_k(x_i)\mu(\mathbf{Q}_i)| < \frac{\epsilon}{2^k}$$

for each ν -fine free tagged partition P of \mathbf{Q} and $\pi(\mathbf{Q}_i) = (\mu-M) \int_{\mathbf{Q}_i} f_k d\mu$. Since $\lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu = (\mu-M) \int_{\mathbf{Q}} f d\mu$, so for each $x \in \mathbf{Q}$ there exists a natural number $n(x) \geq K$ such that

$$|f(x) - f_k(x)| < \epsilon$$

whenever $k \geq k(x) \geq K$. If $\nu(x) = \nu_{k(x)}$ for $x \in \mathbf{Q}$, then ν is the gauge of \mathbf{Q} . Suppose $P = \{(\mathbf{Q}_1, x_1), (\mathbf{Q}_2, x_2), \dots, (\mathbf{Q}_k, x_k)\}$ be a free tagged partition in \mathbf{Q} , Then we have

$$\sum_{i=1}^k |f(x_i) - f_{k(x_i)}|\mu(\mathbf{Q}_i) < \epsilon\mu(\mathbf{Q}).$$

Also,

$$\left| \sum_{i=1}^k f_{k(x_i)}(x_i)\mu(\mathbf{Q}_i) - \sum_{i=1}^k f_{k(x_i)} d\mu \right| \leq \sum_{i=1}^k \left| f_{k(x_i)}(x_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}_i} f_{k(x_i)} d\mu \right| < \epsilon.$$

Next from the hypothesis $f = \lim_k f_k$. This implies that $\{f_k\}$ is a pointwise bounded sequence of functions. Hence,

$$\begin{aligned} (\mu-M) \int_{\mathbf{Q}} f_k d\mu &= \sum_{i=1}^k (\mu-M) \int_{\mathbf{Q}_i} f_k d\mu \\ &\leq \sum_{i=1}^k f_{k(x_i)} d\mu. \end{aligned}$$

Also,

$$0 \leq A - \sum_{i=1}^k (\mu-M) \int_{\mathbf{Q}_i} f_{k(x_i)} d\mu \leq (\mu-M) \int_{\mathbf{Q}} f_k d\mu < \epsilon.$$

Finally we have,

$$\begin{aligned} |S(f, P) - A| &\leq \left| \sum_{i=1}^k f(x_i)\mu(\mathbf{Q}_i) - \sum_{i=1}^k f_{k(x_i)}(x_i)\mu(\mathbf{Q}_i) \right| \\ &\quad + \left| \sum_{i=1}^k f_{k(x_i)}(x_i)\mu(\mathbf{Q}_i) - \sum_{i=1}^k (\mu-M) \int_{\mathbf{Q}_i} f_{k(x_i)} d\mu \right| \\ &\quad + \left| \sum_{i=1}^k (\mu-M) \int_{\mathbf{Q}_i} f_{k(x_i)} d\mu - A \right| \\ &< \epsilon\mu(\mathbf{Q}) + \epsilon + \epsilon. \end{aligned}$$

Since ϵ is arbitrary, f is μ -McShane integrable on \mathbf{Q} where $A = (\mu-M) \int_{\mathbf{Q}} f d\mu$. \square

Theorem 4.2. (Egoroff’s Theorem) Let $E \subset \mathbf{Q}$ be a measurable cell. Let $\{f_k\}$ be a measurable sequence of μ -McShane integrable functions in E . If $\{f_k\}$ converges pointwise a.e. on E to a function f , then for each $\epsilon > 0$ there exists a measurable subcell $H \subseteq E$ such that $\mu(E \setminus H) < \epsilon$ and $\{f_k\}$ converges uniformly to f in H .

Proof. The proof is very standard. So we have omitted the proof. \square

Next we define μ -equi-integrability as follows:

Definition 4.3. A family of μ -measurable cell function \mathcal{M}_μ of $f : \mathbf{Q} \rightarrow \mathbb{R}$ is called μ -equi-integrable if for $f \in \mathcal{M}_\mu$ is μ -McShane integrable and for every $\epsilon > 0$ there is a gauge ν such that for any $f \in \mathcal{M}_\mu$,

$$\left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f d\mu \right| < \epsilon$$

hold for each ν -fine free tagged partition $P = \{(\mathbf{Q}_i, x_i)\}_{i=1}^k$ of \mathbf{Q} and $k \in \mathbb{N}$.

Next, we discuss a necessary and sufficient condition of μ -equi-integrability.

Theorem 4.4. A family \mathcal{M}_μ is μ -equi-integrable if and only if for every $\epsilon > 0$ there exists a gauge ν such that

$$\left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - \sum_j f(s_j)\mu(\mathbf{S}_j) \right| < \epsilon$$

for every ν -fine free tagged partitions $\{(\mathbf{Q}_i, t_i)\}$ and $\{(\mathbf{S}_j, s_j)\}$ of \mathbf{Q} and $f \in \mathcal{M}_\mu$.

Proof. Let us consider a family \mathcal{M}_μ of μ -equi-integrable function. Then by definition of μ -equi-integrability: for every $\epsilon > 0$ there is a gauge ν such that for any $f \in \mathcal{M}_\mu$,

$$\left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f d\mu \right| < \frac{\epsilon}{2}$$

hold for each ν -fine free tagged partition $P = \{(\mathbf{Q}_i, x_i)\}_{i=1}^k$ of \mathbf{Q} and $k \in \mathbb{N}$. Let us consider another ν -fine free tagged partition $P' = \{(\mathbf{S}_j, x_j)\}_{j=1}^m$ of \mathbf{Q} and $m \in \mathbb{N}$. Then $\left| \sum_j f(s_j)\mu(\mathbf{S}_j) - (\mu-M) \int_{\mathbf{S}} f d\mu \right| < \frac{\epsilon}{2}$. So,

$$\begin{aligned} & \left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - \sum_j f(s_j)\mu(\mathbf{S}_j) \right| \\ &= \left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f d\mu + (\mu-M) \int_{\mathbf{Q}} f d\mu - \sum_j f(s_j)\mu(\mathbf{S}_j) \right| \\ &\leq \left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f d\mu \right| + \left| \sum_j f(s_j)\mu(\mathbf{S}_j) - (\mu-M) \int_{\mathbf{S}} f d\mu \right| \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon. \end{aligned}$$

Conversely, for each $k \in \mathbb{N}$, let ν_k be a gauge on \mathbf{Q} such that

$$\left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - \sum_j f(s_j)\mu(\mathbf{S}_j) \right| < \frac{1}{k}$$

for every ν_k -fine free tagged partitions $\{(\mathbf{Q}_i, t_i)\}$ and $\{(\mathbf{S}_j, s_j)\}$ of \mathbf{Q} and $f \in \mathcal{M}_\mu$. Let $\Delta_k(x) = \min\{v_1(x), v_2(x), \dots, v_k(x)\}$ be a gauge on \mathbf{Q} . By [6, Lemma 3.2], there exists a Δ_k -fine free partition P_k of \mathbf{Q} , for every $k \in \mathbb{N}$. Let $\epsilon > 0$ be a given and choose a positive natural number N such that $\frac{1}{N} < \frac{\epsilon}{2}$. If m and n are positive natural number ($n < m$) such that $n \geq N$, then $\left| \sum_n f(t_n)\mu(\mathbf{Q}'_n) - \sum_m f(t_m)\mu(\mathbf{Q}'_m) \right| < \frac{\epsilon}{2}$ whenever

$\{(\mathbf{Q}'_n, t_n)\}$ and $\{(\mathbf{Q}'_m, t_m)\}$ are Δ_k fine free tagged partitions of \mathbf{Q} . Consequently $\left\{ \sum_n f(t_n)\mu(\mathbf{Q}'_n) \right\}_{n=1}^\infty$ is a Cauchy sequence of real numbers and hence $A = \lim_n \left(f(t_n)\mu(\mathbf{Q}'_n) \right)$. Clearly $\left| \sum_n f(t_n)\mu(\mathbf{Q}'_n) - A \right| < \frac{\epsilon}{2}$ for each $n \geq N$. Let P be a Δ_k -fine free tagged partitions on \mathbf{Q} , then

$$\begin{aligned} & \left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - A \right| \\ & \leq \left| \sum_i f(t_i)\mu(\mathbf{Q}_i) - \sum_n f(t_n)\mu(\mathbf{Q}'_n) \right| + \left| \sum_n f(t_n)\mu(\mathbf{Q}'_n) - A \right| < \epsilon. \end{aligned}$$

So, $f \in \mathcal{M}$ is μ -McShane integrable and $A = (\mu-M) \int_{\mathbf{Q}} f d\mu$. \square

If the sequence f_k is μ -equi-integrable on \mathbf{Q} then the Theorem 4.1 can be stated as follows:

Theorem 4.5. *Let $\{f_k\}$ be a μ -equi-integrable, non-decreasing sequence of μ -McShane integrable function on a cell \mathbf{Q} and $f = \lim_k f_k$. If $f = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu < \infty$ then f is μ -McShane integrable on \mathbf{Q} and $(\mu-M) \int_{\mathbf{Q}} f d\mu = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu$*

Proof. From Definition 4.3 we have that for each $\epsilon > 0$ there exists a free tagged partition P of \mathbf{Q} such that

$$|S(f_k, P) - (\mu-M) \int_{\mathbf{Q}} f_k d\mu| < \epsilon$$

hold for each ν -fine free tagged partition $P = \{(\mathbf{Q}_i, x_i)\}_{i=1}^k$ of \mathbf{Q} and $k \in \mathbb{N}$. If we fix P , then $\lim_{k \rightarrow \infty} f_k(x) = f(x)$, and for $u_0 \in \mathbb{N}$ we have

$$|S(f_k, P) - S(f_u, P)| < \epsilon$$

for all $k, u > u_0$. This implies $\left| (\mu-M) \int_{\mathbf{Q}} f_k d\mu - (\mu-M) \int_{\mathbf{Q}} f_u d\mu \right| < \epsilon$. Therefore $\left\{ (\mu-M) \int_{\mathbf{Q}} f_k d\mu \right\}$ is Cauchy and $\lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu = L \in \mathbb{R}$ exists. This implies that

$$|(\mu-M) \int_{\mathbf{Q}} f_k d\mu - L| < \epsilon$$

For $u_1 \in \mathbb{N}$ with $k > m_1$. Let any ν -fine free tagged partition P of \mathbf{Q} be $\{(\mathbf{Q}, t)\}$. Since $\lim_{k \rightarrow \infty} f_k(x) = f(x)$ then there exists $u_2 > u_1$ such that $|S(f_{u_2}, P) - S(f, P)| < \epsilon$.

In this case $|S(f, P) - L| < \epsilon$. Proceeding this way, using mathematical induction we can find f is μ -McShane intergal on \mathbf{Q} and $(\mu-M) \int_{\mathbf{Q}} f d\mu = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k d\mu$.

\square

We now deduce the convergence theorem of μ -McShane integrals under the conditions of uniformly continuous, uniform convergence and pointwise boundedness. We define μ -uniformly absolutely continuous μ -McShane integrable on \mathbf{Q} as follows:

Definition 4.6. *Let \mathcal{M}_μ be a family of μ -McShane integrable function $f : \mathbf{Q} \rightarrow \mathbb{R}$. If for every $\epsilon > 0$ there is a $\delta > 0$ such that for $\tau \subset \mathbf{Q}$ with $\mu(\tau) < \delta$ and $\left| (\mu-M) \int_{\tau} f \right| < \epsilon$. Then \mathcal{M}_μ is called μ -uniformly absolutely continuous.*

Following theorems are based on μ -uniformly absolutely continuous functions.

Theorem 4.7. *Let $\{f_k\}$ be a sequence of μ -McShane integrable functions defined on \mathbf{Q} and let $F_k(x) = \int_E f_k$ for each k . Then $\{F_k\}$ is μ -uniformly absolutely continuous with respect to radon measure on \mathbf{Q} whenever $E \subset \mathbf{Q}$.*

Proof. Let $\{F_k\}$ be a μ -uniformly absolutely continuous on \mathbf{Q} and let $\epsilon > 0$. By hypothesis, there exists a $\delta > 0$ such that $|\sum_{i=1}^q (F_k(\mathbf{Q}_i))| < \epsilon$ for all k whenever $\{\mathbf{Q}_i : 1 \leq i \leq q\}$ is finite collection of cells in \mathbf{Q} with $\sum_{i=1}^q \mu(\mathbf{Q}_i) < \delta$. Let $E \subset \mathbf{Q}$ with $\mu(E) < \delta$. Fix n . Choose $\beta > 0$ so that $(\mu-M) \int_E |f_k| < \epsilon$ whenever $E \subset \mathbf{Q}$ with $\mu(E) < \beta$. Next an analogous to [3, Theorem 1.13], we can find a finite collection $\{\mathbf{Q}_i : 1 \leq i \leq q\}$ of disjoint cells in \mathbf{Q} such that $\mathbf{Q} = \bigcup_{i=1}^q \mathbf{Q}_i$ satisfies $\mu(\mathbf{Q}\Delta E) < \min\{\beta, \delta - \mu(E)\}$. Since $\mu(\mathbf{Q}) < \delta$ and $\mathbf{Q} \subseteq E \cup (\mathbf{Q}\Delta E)$ so,

$$\begin{aligned} |(\mu-M) \int_E f_n| &= |(\mu-M) \int_{\mathbf{Q}} f_k + (\mu-M) \int_{E \setminus \mathbf{Q}} f_k - (\mu-M) \int_{\mathbf{Q} \setminus E} f_k| \\ &\leq |(\mu-M) \int_{\mathbf{Q}} f_k| + (\mu-M) \int_{E \setminus \mathbf{Q}} |f_k| + (\mu-M) \int_{\mathbf{Q} \setminus E} |f_k| \\ &= |\sum_{i=1}^q F_k(\mathbf{Q}_i)| + (\mu-M) \int_{\mathbf{Q}\Delta E} |f_k| \\ &< \epsilon + \epsilon = 2\epsilon. \end{aligned}$$

Hence $\{(\mu-M) \int f_k\}$ is μ -uniformly absolutely continuous on \mathbf{Q} with respect to the measure μ . Hence the complete proof. \square

Theorem 4.8. (Relaxed Vitali convergence) Assume that a sequence of μ -McShane integrable functions $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $n \in \mathbb{N}$ is given such that f_k is μ -convergence to f . Let $\{f_k : k \in \mathbb{N}\}$ is μ -uniformly absolutely continuous then f is μ -McShane integrable and $\lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k = (\mu-M) \int_{\mathbf{Q}} f$.

Proof. By Theorem 4.7, for $\epsilon > 0$, there exists $\delta > 0$ such that $(\mu - M) \int_E |f_k| < \epsilon$ for all k whenever $E \subset \mathbf{Q}$ with $\mu(E) < \delta$. If $\mu(E) < \delta$, by Fatou’s Lemma $(\mu-M) \int_E |f| \leq \liminf_{k \rightarrow \infty} (\mu-M) \int_E |f_k| \leq \epsilon$. By Egoroff’s Theorem, there exist a measurable cell $E \subset \mathbf{Q}$ and a positive integer N such that $|f_k(x) - f(x)| < \epsilon \forall n \geq N$ for all $x \in E$ and $\mu(\mathbf{Q}') < \delta$ where $\mathbf{Q}' = \mathbf{Q} \setminus E$. Consequently for each $n \geq N$,

$$\begin{aligned} |(\mu-M) \int_{\mathbf{Q}} f_k - (\mu-M) \int_{\mathbf{Q}} f| &\leq (\mu-M) \int_{\mathbf{Q}} |f_k - f| \\ &\leq (\mu-M) \int_E |f_k - f| + (\mu-M) \int_{\mathbf{Q}'} |f_k| + (\mu-M) \int_{\mathbf{Q}'} |f| \\ &< \epsilon \mu(\mathbf{Q}) + \epsilon + \epsilon. \end{aligned}$$

So, $(\mu-M) \int_{\mathbf{Q}} f = \lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k$. \square

Corollary 4.9. Let $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ be a given sequence of μ -McShane integrable functions that converges to f pointwise in \mathbf{Q} . If the set $\{f_k : k \in \mathbb{N}\}$ is μ -uniformly absolutely continuous then the function f is μ -McShane integrable and $\lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} f_k = (\mu-M) \int_{\mathbf{Q}} f$.

5. Main result

In this Section, we give a necessary and sufficient condition of μ -equi-integrability of sequence of μ -McShane integrable function with respect to μ -uniformly absolutely continuity. We start this Section with the following Proposition.

Proposition 5.1. Consider $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ be a sequence of μ -McShane integrable functions such that

1. $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$;
2. The set $\{f_k : k \in \mathbb{N}\}$ is μ -uniformly absolutely continuous.

Then the set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable.

Proof. Let $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$. By Egoroff’s Theorem, for every $i \in \mathbb{N}$ we can find a measurable subcell $E_i \subset \mathbf{Q}$ such that $\mu(\mathbf{Q} \setminus E_i) < \epsilon = \frac{1}{i}$ whenever $E_i \subset E_{i+1}$ and $f_k(t) \rightarrow f(t)$ uniformly for $t \in E_i$. That is for $\epsilon > 0$, and $t \in E_i$ we can find $k, K \in \mathbb{N}$ we have

$$|f_k(t) - f(t)| < \epsilon \text{ for } k > K. \tag{1}$$

Consider $\mathfrak{Q} = \mathbf{Q} \setminus \bigcup_{i=1}^{\infty} E_i$. Then $\mu(\mathfrak{Q}) \leq \mu(\mathbf{Q} \setminus E_i) < \frac{1}{i}$ gives $\mu(\mathfrak{Q}) = 0$. Let us consider for $k \in \mathbb{N}$ and $t \in \mathfrak{Q}$, $f_k(t) = f(t) = 0$. Since set $\{f_k : k \in \mathbb{N}\}$ is μ -uniformly absolutely continuous, for $\epsilon > 0$, there is a $i \in \mathbb{N}$ such that

$$(\mu-M) \int_{\mathbf{Q} \setminus E_i} |f_k| < \epsilon \text{ for all } k \in \mathbb{N}. \tag{2}$$

By Eqn. (1) and Eqn. (2),

$$\begin{aligned} (\mu-M) \int_{\mathbf{Q}} |f_k - f_s| &= (\mu-M) \int_{E_i} |f_k - f_s| + (\mu-M) \int_{\mathbf{Q} \setminus E_i} |f_k - f_s| \\ &\leq (\mu-M) \int_{E_i} |f_k - f| + (\mu-M) \int_{E_i} |f - f_s| \\ &\quad + (\mu-M) \int_{\mathbf{Q} \setminus E_i} |f_k| + (\mu-M) \int_{\mathbf{Q} \setminus E_i} |f_s| \\ &< 2\epsilon\mu(E_i) + 2\epsilon \\ &\leq 2\epsilon[\mu(\mathbf{Q}_i) + 1]. \end{aligned}$$

So, $\{f_k\}$ is a Cauchy sequence of μ -McShane integrable functions and

$$\lim_{k \rightarrow \infty} (\mu-M) \int_{\mathbf{Q}} |f_k - f| = 0 \text{ for } k > K. \tag{3}$$

By definition of μ -McShane integral, there exists a gauge ν_1 on \mathbf{Q} such that $|\sum_i f(t_i)\mu(\mathbf{Q}) - (\mu-M) \int_{\mathbf{Q}} f| < \epsilon$. Further, there exists a gauge ν_2 such that $|\sum_i f_k(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f_k| < \epsilon$ whenever ν_2 is a free tagged partition of \mathbf{Q} whenever $k \leq K$, K given by Eqn. (3). Similarly for any $j \in \mathbb{N}$ we have a gauge ν_j such that $|\sum_i f_k(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f_k| < \frac{\epsilon}{2^j}$ for every ν_j fine free tagged partitions of \mathbf{Q} and $k \leq K_j$.

If $k > K$, using Saks-Henstock type Lemma for μ -McShane integrals we can find $|\sum_i f_k(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f_k| < \epsilon$. Combining both cases of $k \leq K$ and $k > K$, we have $|\sum_i f_k(t_i)\mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f_k| < \epsilon$ for all $k \in \mathbb{N}$. Hence the set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable. \square

Proposition 5.2. Let $f_k : \mathbf{Q} \rightarrow \mathbb{R}$ be μ -McShane integrable function such that

1. $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$;
2. The set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable.

Then for every $\epsilon > 0$ there is a $\beta > 0$ such that for any finite class $\{\mathbf{Q}_j : j = 1, \dots, p\}$ of disjoint subcells of \mathbf{Q} with $\sum_j \mu(\mathbf{Q}_j) < \beta$ we $|\sum_j (\mu-M) \int_{\mathbf{Q}_j} f_k| < \epsilon$, $k \in \mathbb{N}$.

Proof. The proof follows from Saks-Henstock Lemma of μ -McShane integrable functions. \square

Theorem 5.3. Let $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ are μ -McShane integrable function such that

1. $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$;
2. The set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable.

Then $f_{k \cdot \chi_E}$, $k \in \mathbb{N}$ is μ -equi-integrable when $E \subset \mathbf{Q}$.

Proof. Let $\epsilon > 0$ be given and let $\beta > 0$. Consider $E \subset \mathbf{Q}$. Then we can find $\mathfrak{G} \subset \mathbf{Q}$ closed, $\mathfrak{G} \subset \mathbf{Q}$ open such that $\mathfrak{F} \subset E \subset \mathfrak{G}$ with $\mu(\mathfrak{G} \setminus \mathfrak{F}) < \beta$. Let $\{(U_l, u_l)\}$ and $\{(V_m, v_m)\}$ are ν -fine free tagged partitions of \mathbf{Q} . If $u_l \in E$ then $U_l \subset \mathfrak{G}$; $\mathfrak{F} \subset \int_{u_l \in \mathfrak{F}} U_l$ and if $v_m \in E$ then $V_m \subset \mathfrak{G}$; $\mathfrak{F} \subset \int_{v_m \in \mathfrak{F}} V_m$. By Theorem 4.4, we have

$$\left| \sum_{l, u_l \in E} f_k(u_l) \mu(U_l) - \sum_{m, v_m \in E} f_k(v_m) \mu(V_m) \right| \leq \epsilon. \text{ Therefore, } \left| \sum_l f_k(u_l) \chi_E(u_l) \mu(U_l) - \sum_m f_k(v_m) \chi_E(v_m) \mu(V_m) \right| \leq \epsilon. \quad \square$$

Proposition 5.4. Assume $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ are μ -McShane integrable functions such that

1. $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$;
2. The set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable.

Then for every $\epsilon > 0$ there exists an $\beta > 0$ such that if $E \subset \mathbf{Q}$ with $\mu(E) < \beta$ then

$$\left| (\mu-M) \int_{\mathbf{Q}} f_{k \cdot \chi_E} \right| = \left| (\mu-M) \int_E f_k \right| \leq 3\epsilon \text{ for every } k \in \mathbb{N}.$$

Proof. Consider $\epsilon > 0$ be given and $\beta > 0$. Let consider a measurable subcell E of \mathbf{Q} with $\mu(E) < \beta$. Then we can find an open cell $\mathfrak{G} \subset \mathbf{Q}$ so that $E \subset \mathfrak{G}$ and $\mu(\mathfrak{G}) < \beta$. From our assumption $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable. Now by the definition of μ -equi-integrability: for every $\epsilon > 0$ there is a gauge ν such that for any \mathcal{M} ,

$$\left| \sum_i f(t_i) \mu(\mathbf{Q}_i) - (\mu-M) \int_{\mathbf{Q}} f d\mu \right| < \epsilon$$

hold for each ν -fine free tagged partition $P = \{(\mathbf{Q}_i, x_i)\}_{i=1}^n$ of \mathbf{Q} and $n \in \mathbb{N}$. By Proposition 5.4, $(\mu-M) \int_{\mathbf{Q}} f_{k \cdot \chi_E}$, $k \in \mathbb{N}$ exist and

$$\left| \sum_m f_k(v_m) \chi_E(v_m) \mu(V_m) - (\mu-M) \int_{\mathbf{Q}} f \cdot \chi_E \right| \leq \epsilon$$

whenever $V_m \subset \mathfrak{G} \subset \mathbf{Q}$ and $\{(V_m, v_m)\}$ is any ν -fine free tagged partition of \mathbf{Q} . If $v_m \in E \subset \mathfrak{G}$ then $V_m \subset \mathfrak{G}$ and $\sum_{m, v_m \in E} \mu(V_m) \leq \beta$. As $\{(V_m, v_m) : v_m \in E\}$ is ν -fine free tagged partition, using Saks-Henstock

Lemma of μ -McShane integral we have $\left| \sum_{m, v_m \in E} [f_k(v_m) \mu(V_m) - (\mu-M) \int_{V_m} f_k] \right| \leq \epsilon$. By Proposition 5.2, we have

$$\left| \sum_{m, v_m \in E} (\mu-M) \int_{V_m} f_k \right| \leq \epsilon. \text{ So,}$$

$$\begin{aligned} (\mu-M) \int_E f &\leq \epsilon + \left| \sum_{m, v_m \in E} f_k(v_m) \mu(V_m) \right| \\ &\leq \epsilon + \left| \sum_{m, v_m \in E} [f_k(v_m) \mu(V_m) - (\mu-M) \int_{V_m} f_k] \right| + \left| \sum_{m, v_m \in E} (\mu-M) \int_{V_m} f_k \right| \\ &\leq \epsilon + 2\epsilon = 3\epsilon. \end{aligned}$$

\square

Finally, we state our necessary and sufficient condition of μ -equi-integrability with respect of μ -uniformly absolutely continuous as follows:

Theorem 5.5. *Let $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ be μ -McShane integrable functions such that $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$. Then the set $\{f_k : k \in \mathbb{N}\}$ forms an μ -equi-integrable sequence if and only if $\{f_k : k \in \mathbb{N}\}$ is μ -uniformly absolutely continuous. Consequently f is μ -uniformly absolutely continuous.*

Proof. Let $f_k : \mathbf{Q} \rightarrow \mathbb{R}$, $k \in \mathbb{N}$ be μ -McShane integrable functions such that $f_k(t) \rightarrow f(t)$ for $t \in \mathbf{Q}$. Let $\{f_k : k \in \mathbb{N}\}$ forms an μ -uniformly absolutely continuous sequence of μ -McShane integrable functions. By Proposition 5.1, the set $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable.

Conversely, let $\{f_k : k \in \mathbb{N}\}$ is μ -equi-integrable where $f_k : \mathbf{Q} \rightarrow \mathbb{R}$ is μ -McShane integrable in nature with $f_k \rightarrow f(t)$ for $t \in \mathbf{Q}$. By Proposition 5.4, for every $\epsilon > 0$ there exists a $\beta > 0$ such that if $E \subset \mathbf{Q}$ with $\mu(E) < \beta$, we have

$$\left| (\mu-M) \int_{\mathbf{Q}} f_k \cdot \chi_E \right| = \left| (\mu-M) \int_E f_k \right| \leq \epsilon \text{ for every } k \in \mathbb{N}.$$

□

6. Conclusion

With the help of the definition and properties of μ -equi-integrability, and μ -uniformly absolutely continuity, discussed on a complete metric space, endowed with a Radon measure μ and a family of cells that satisfies the Vitali covering theorem with respect to μ , we have explored several convergence results. A necessary and sufficient condition of μ -equi-integrability of sequence of μ -McShane integrable function with respect to μ -uniformly absolutely continuity has been presented.

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