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CONVERGENCE THEOREMS FOR THE PU-INTEGRAL

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Abstract. We give a definition of uniform PU-integrability for a sequence of μ -measurable real functions defined on an abstract metric space and prove that it is not equivalent to the uniform μ -integrability.

Keywords: PU-integral, PU-uniform integrability, μ -uniform integrability

MSC 1991: 05C10, 05C75

INTRODUCTION

In [4] we gave the definition of PU-integral on a suitable abstract metric measure space X and proved that this integral is equivalent to the μ -integral. Moreover, we gave an example of a non euclidean space verifying the previous results. In this paper, we give the definition of uniform PU-integrability for a sequence $\{f_n\}_n$ of real functions on X and prove that this concept is not equivalent to the uniform μ -integrability. Then, given a real function f on X , a suitable sequence $\{\tilde{f}_n\}_n$ converging to f is defined and some conditions on f are given for $\{\tilde{f}_n\}_n$ to be uniform PU-integrable.

PRELIMINARIES

In this paper X denotes a compact metric space, \mathcal{M} a σ -algebra of subsets of X such that each open set is in \mathcal{M} , μ a non-atomic, finite, Radon measure on \mathcal{M} such that

- (i) each ball $U(x, r)$ centered at x with radius r has a positive measure,

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- (ii) for every x in X there is a number $h(x) \in \mathbb{R}$ such that $\mu(U[x, 2r]) \leq h(x) \times \mu(U[x, r])$ for all $r > 0$ (where $U[x, r]$ is the closed ball),
- (iii) $\mu(\partial U(x, r)) = 0$ where $\partial U(x, r)$ is the boundary of $U(x, r)$.

We introduce the following basic concepts.

Definition 1. A partition of unity (PU-partition) in X is, by definition, a finite collection $P = \{(\theta_i, x_i)\}_{i=1}^p$ where $x_i \in X$ and θ_i are non negative, μ -measurable and μ -integrable real functions on X such that $\sum_{i=1}^p \theta_i(x) = 1$ a.e. in X .

Definition 2. Let δ be a positive function on X . A PU-partition is said to be δ -fine if $S_{\theta_i} = \{x \in X : \theta_i(x) \neq 0\} \subset U(x_i, \delta(x_i))$, $i = 1, 2, \dots, p$.

Definition 3. A real function f on X is said to be PU-integrable on X if there exists a real number I with the property that, for every given $\varepsilon > 0$, there is a positive function $\delta : X \rightarrow \mathbb{R}$ such that $|\sum_{i=1}^p f(x_i) \cdot \int_X \theta_i d\mu - I| < \varepsilon$ for each δ -fine PU-partition $P = \{(\theta_i, x_i)\}_{i=1}^p$. The number I is called the PU-integral of f and we write $I = (\text{PU}) \int_X f$.

Definition 4. A sequence $\{f_n\}_n$ of PU-integrable functions is uniformly PU-integrable on X if for each $\varepsilon > 0$ there exists a positive function δ on X such that

$$\left| \sum_i f_n(x_i) \int_X \theta_i d\mu - (\text{PU}) \int_X f_n \right| < \varepsilon$$

for all n , whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition in X .

Definition 5. A sequence $\{f_n\}_n$ of real functions on X is a δ -Cauchy sequence if for each $\varepsilon > 0$ there exist a positive function δ on X and a positive integer \bar{n} such that

$$\left| \sum_i f_n(x_i) \int_X \theta_i d\mu - \sum_i f_m(x_i) \int_X \theta_i d\mu \right| < \varepsilon$$

for all $m, n \geq \bar{n}$ and for each δ -fine PU-partition $P = \{(\theta_i, x_i)\}_i$.

Definition 6. A sequence $\{f_n\}_n$ of μ -integrable functions is uniformly μ -integrable on X if for each $\varepsilon > 0$ there exists a positive integer k such that

$$\int_{A_k^n} |f_n| d\mu < \varepsilon$$

for all n , where $A_k^n = \{x \in X : |f_n(x)| > k\}$.

Definition 7. A real function f has small Riemann tails (sRt) if for each $\varepsilon > 0$ there exist a positive integer \bar{n} and a positive function δ on X such that

$$\left| \sum_i f \chi_{A_n}(x_i) \int_X \theta_i d\mu \right| < \varepsilon$$

for all $n \geq \bar{n}$ whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition in X , $A_n = \{x \in X : |f(x)| > n\}$ and χ_{A_n} is the characteristic function of A_n .

Definition 8. A function f has really small Riemann tails (rsRt) if for each $\varepsilon > 0$ there exist a positive integer n^* and a positive function δ on X such that

$$\left| \sum_i f(x_i) \int_X \theta_i d\mu \right| < \varepsilon$$

whenever $P = \{(\theta_i, x_i)\}_i$ is an A_{n^*} - δ -fine family, e.g. $S_{\theta_i} \subset U(x_i, \delta(x_i))$, $\sum_i \theta_i(x) \leq 1$ a.e. in X and $x_i \in A_{n^*}$.

We observe that if f has rsRt then f has sRt but the converse is not usually true.

PART I

Proposition 1. Let $\{f_n\}$ be a sequence of real functions defined on X such that

- (i) f_n is PU-integrable on X for all n ,
 - (ii) $\{f_n(x)\}_n$ converges pointwise to $f(x)$ on X ,
 - (iii) $\{f_n\}_n$ is uniformly PU-integrable on X ,
- then f is PU-integrable on X and

$$(PU) \int_X f = \lim_n (PU) \int_X f_n.$$

Proof. Let $\varepsilon > 0$, there exists a positive function δ on X such that

$$\left| \sum_{i=1}^p f_n(x'_i) \int_X \theta'_i d\mu - (PU) \int_X f_n \right| < \frac{\varepsilon}{3}$$

for all n , where $P = \{(\theta'_i, x'_i)\}_{i=1}^p$ is a fixed δ -fine partition and by (ii), there exists a positive integer n^* such that

$$\left| \sum_{i=1}^p f_n(x'_i) \int_X \theta'_i d\mu - \sum_{i=1}^p f_m(x'_i) \int_X \theta'_i d\mu \right| < \frac{\varepsilon}{3}$$

for all $m, n \geq n^*$.

Consider

$$\begin{aligned}
& \left| (\text{PU}) \int_X f_n - (\text{PU}) \int_X f_m \right| \\
& \leq \left| (\text{PU}) \int_X f_n - \sum_{i=1}^p f_n(x'_i) \int_X \theta'_i d\mu \right| \\
& \quad + \left| \sum_{i=1}^p f_n(x'_i) \int_X \theta'_i d\mu - \sum_{i=1}^p f_m(x'_i) \int_X \theta'_i d\mu \right| \\
& \quad + \left| \sum_{i=1}^p f_m(x'_i) \int_X \theta'_i d\mu - (\text{PU}) \int_X f_m \right| \\
& < \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon
\end{aligned}$$

for all $m, n > n^*$.

So the sequence $\{(\text{PU}) \int_X f_n\}_n$ is a Cauchy sequence and let a be its limit. For each $\varepsilon > 0$ there is a positive function δ on X such that

$$\left| \sum_i f_n(x_i) \int_X \theta_i - (\text{PU}) \int_X f_n \right| < \frac{\varepsilon}{3}$$

for all n , whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition, and there is a positive integer \bar{n} such that

$$\left| (\text{PU}) \int_X f_n - a \right| < \frac{\varepsilon}{3}$$

and

$$\left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3},$$

for all $n \geq \bar{n}$.

Hence

$$\begin{aligned}
& \left| \sum_i f(x_i) \int_X \theta_i d\mu - a \right| \\
& \leq \left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| \sum_i f_n(x_i) \int_X \theta_i d\mu - (\text{PU}) \int_X f_n \right| + \left| (\text{PU}) \int_X f_n - a \right| < \varepsilon.
\end{aligned}$$

So f is PU-integrable and a is its PU-integral. \square

Note 1. We observe that this theorem is not equivalent to the generalized Vitali convergence theorem. In fact, if we consider the sequence $\{f_n\}_n$ so defined $f_n(x) = 0$ if $x \in (0, 1]$ and $f_n(x) = 2n$ if $x = 0$, it is easy to verify that it is uniformly μ -integrable but it is not uniformly PU-integrable.

Proposition 2. Let $\{f_n\}_n$ be a sequence of PU-integrable functions. Then $\{f_n\}_n$ is a δ -Cauchy sequence iff $\{f_n\}_n$ is uniformly PU-integrable and the sequence $\{(\text{PU}) \int_X f_n\}_n$ converges.

Proof. If the sequence $\{f_n\}_n$ is uniformly PU-integrable and the sequence $\{(\text{PU}) \int_X f_n\}_n$ converges, for $\varepsilon > 0$ there are a positive function δ on X and a positive integer \bar{n} s.t. for each $m, n > \bar{n}$

$$\left| (\text{PU}) \int_X f_n - (\text{PU}) \int_X f_m \right| < \frac{\varepsilon}{3},$$

and for each δ -fine partition $P = \{(\theta_i, x_i)\}_i$ we have

$$\left| (\text{PU}) \int_X f_n - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}$$

and

$$\left| (\text{PU}) \int_X f_m - \sum_i f_m(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}.$$

Hence

$$\left| \sum_i f_m(x_i) \int_X \theta_i d\mu - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \varepsilon$$

for all $m, n \geq \bar{n}$ and for each δ -fine partition P .

Now, suppose that $\{f_n\}_n$ is a δ -Cauchy sequence.

Let $\varepsilon > 0$, there exist a positive integer \bar{n} and a positive function $\bar{\delta}$ on X s.t. for each $\bar{\delta}$ -fine partition $P = \{(\theta_i, x_i)\}_i$ and for $m, n \geq \bar{n}$, we have

$$\left| (\text{PU}) \int_X f_m - \sum_i f_m(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3},$$

$$\left| (\text{PU}) \int_X f_n - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}$$

and

$$\left| \sum_i f_m(x_i) \int_X \theta_i d\mu - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}$$



For a fixed $\bar{\delta}$ -fine partition $P = \{(\theta'_i, x'_i)\}_i$, consider

$$\begin{aligned} & \left| (\text{PU}) \int_X f_n - (\text{PU}) \int_X f_m \right| \\ & \leq \left| (\text{PU}) \int_X f_m - \sum_i f_m(x'_i) \int_X \theta'_i d\mu \right| \\ & \quad + \left| (\text{PU}) \int_X f_n - \sum_i f_n(x'_i) \int_X \theta'_i d\mu \right| \\ & \quad + \left| \sum_i f_m(x'_i) \int_X \theta'_i d\mu - \sum_i f_n(x'_i) \int_X \theta'_i d\mu \right| < \varepsilon \end{aligned}$$

for all $m, n \geq \bar{n}$. So it follows that the sequence $\{(\text{PU}) \int_X f_n\}_n$ is a Cauchy sequence. Now, for $\varepsilon > 0$, for each n there is a positive function δ_n on X s.t.

$$(*) \quad \left| (\text{PU}) \int_X f_n - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| < \varepsilon$$

whenever $P = \{(\theta_i, x_i)\}_i$ is a δ_n -fine partition.

Set $\delta_0 = \min\{\delta_1, \delta_2, \dots, \delta_{\bar{n}-1}\}$, then the condition $(*)$ is true for $1 \leq n \leq (\bar{n} - 1)$, whenever P is a δ_0 -fine partition. Choose an integer $n_0 \geq \bar{n}$ s.t.

$$\left| (\text{PU}) \int_X f_n - (\text{PU}) \int_X f_m \right| < \frac{\varepsilon}{3}$$

for all $m, n \geq n_0$. Set $\bar{\delta}_1 = \min\{\bar{\delta}, \delta_{n_0}\}$; for each $n \geq n_0$, we have

$$\begin{aligned} & \left| (\text{PU}) \int_X f_n - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| \\ & \leq \left| \sum_i f_{n_0}(x_i) \int_X \theta_i d\mu - \sum_i f_n(x_i) \int_X \theta_i d\mu \right| \\ & \quad + \left| (\text{PU}) \int_X f_{n_0} - \sum_i f_{n_0}(x_i) \int_X \theta_i d\mu \right| \\ & \quad + \left| (\text{PU}) \int_X f_n - (\text{PU}) \int_X f_{n_0} \right| < \varepsilon \end{aligned}$$

whenever $P = \{(\theta_i, x_i)\}_i$ is a $\bar{\delta}_1$ -fine partition.

Hence, set $\delta = \min\{\bar{\delta}_1, \delta_0\}$, the relation $(*)$ is true for each n , whenever P is a δ -fine partition. \square

PART II

Let f be a μ -measurable function on X ; if $\{\bar{f}_n\}_n$ is the sequence defined so that

$$\bar{f}_n(x) = \begin{cases} f(x) & \text{if } |f(x)| \leq n, \\ 0 & \text{if } |f(x)| > n, \end{cases}$$

then the following propositions hold:

Proposition 3. *The sequence $\{\bar{f}_n\}_n$ is uniformly PU-integrable iff f has small Riemann tails.*

Proof. We observe that the functions \bar{f}_n are μ -integrable and by [4] they are PU-integrable. So, if $\{\bar{f}_n\}_n$ is uniformly PU-integrable, by Proposition 1, f is PU-integrable and

$$(\text{PU}) \int_X f = \lim_n (\text{PU}) \int_X \bar{f}_n.$$

Fixed $\varepsilon > 0$, there exists a positive function δ on X s.t.

$$\left| (\text{PU}) \int_X f - \sum_i f(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}$$

and

$$\left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{3}$$

for each n , whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition in X .

Choose \bar{n} s.t.

$$\left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X f \right| < \frac{\varepsilon}{3}$$

for each $n \geq \bar{n}$, and let $P_1 = \{(\theta'_i, x'_i)\}_i$ be a δ -fine PU-partition in X ; for $n \geq \bar{n}$ consider

$$\begin{aligned} & \left| \sum_i f_{\chi_{A_n}}(x'_i) \int_X \theta'_i d\mu \right| \\ &= \left| \sum_i f(x'_i) \int_X \theta'_i d\mu - \sum_i \bar{f}_n(x'_i) \int_X \theta'_i d\mu \right| \\ &\leq \left| (\text{PU}) \int_X f - \sum_i f(x'_i) \int_X \theta'_i d\mu \right| + \left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x'_i) \int_X \theta'_i d\mu \right| \\ &\quad + \left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X f \right| < \varepsilon, \end{aligned}$$

thus f has small Riemann tails.

Now, suppose that f has sRt, then the sequence $\{(\text{PU}) \int_X \bar{f}_n\}$ is a Cauchy sequence. In fact, fixed $\varepsilon > 0$, there exists a positive integer \bar{n} s.t. for $m, n \geq \bar{n}$ there is a positive function δ on X with the property that if $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition in X , we have

$$\begin{aligned}
& \left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X \bar{f}_m \right| \\
& \leq \left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| + \left| (\text{PU}) \int_X \bar{f}_m - \sum_i \bar{f}_m(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i \bar{f}_m(x_i) \int_X \theta_i d\mu \right| \\
& = \left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| + \left| (\text{PU}) \int_X \bar{f}_m - \sum_i \bar{f}_m(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| \sum_i f\chi_{A_n}(x_i) \int_X \theta_i d\mu \right| + \left| \sum_i f\chi_{A_m}(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{4}
\end{aligned}$$

for all $m, n \geq \bar{n}$.

Let $\varepsilon > 0$, there exist n_0 and a positive function δ_1 on X s.t.

$$\left| \sum_i f\chi_{A_n}(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{4}$$

for each $n \geq n_0$, whenever P is a δ_1 -fine PU-partition in X .

Choose $n_1 > \max\{\bar{n}, n_0\}$ s.t.

$$\left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X \bar{f}_m \right| < \frac{\varepsilon}{4}$$

for each $m, n \geq n_1$, and choose $\delta \leq \delta_1$ s.t.

$$\left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| < \frac{\varepsilon}{4}$$

for $1 \leq n \leq n_1$, whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition.

Moreover, for each δ -fine PU-partition $P = \{(\theta_i, x_i)\}_i$ and for $n > n_1$ we have

$$\begin{aligned}
& \left| (\text{PU}) \int_X \bar{f}_n - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| \\
& \leq \left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i \bar{f}_n(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| \sum_i f(x_i) \int_X \theta_i d\mu - \sum_i \bar{f}_{n_1}(x_i) \int_X \theta_i d\mu \right| \\
& \quad + \left| (\text{PU}) \int_X \bar{f}_{n_1} - \sum_i \bar{f}_{n_1}(x_i) \int_X \theta_i d\mu \right| + \left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X \bar{f}_{n_1} \right| \\
& = \left| \sum_i f\chi_{A_n}(x_i) \int_X \theta_i d\mu \right| + \left| \sum_i f\chi_{A_{n_1}}(x_i) \int_X \theta_i \right| \\
& \quad + \left| (\text{PU}) \int_X \bar{f}_{n_1} - \sum_i \bar{f}_{n_1}(x_i) \int_X \theta_i d\mu \right| + \left| (\text{PU}) \int_X \bar{f}_n - (\text{PU}) \int_X \bar{f}_{n_1} \right| \\
& < \frac{\varepsilon}{4} + \frac{\varepsilon}{4} + \frac{\varepsilon}{4} + \frac{\varepsilon}{4} = \varepsilon,
\end{aligned}$$

which proves the uniform PU-convergence of the sequence $\{\bar{f}_n\}_n$. \square

Proposition 4. *f has really small Riemann tails iff the sequence $\{\bar{f}_n\}_n$ is uniformly μ -integrable.*

Proof. Set $A_n = \{x \in X : |f(x)| > n\}$, we observe that $|\bar{f}_n| = |\bar{f}_n|$ and if the sequence $\{\bar{f}_n\}_n$ is uniformly μ -integrable then so is the sequence $\{|\bar{f}_n|\}_n$.

By the generalized Vitali theorem, it follows that

$$\lim_n \int_X |\bar{f}_n| d\mu = \int_X |f| d\mu$$

and

$$\lim_n \int_X |f|\chi_{A_n} d\mu = \lim_n \int_X (|f| - |\bar{f}_n|) d\mu = 0.$$

Thus, for each $\varepsilon > 0$ there exists a positive integer \bar{n} s.t. for each $n \geq \bar{n}$ we have

$$\int_X |f|\chi_{A_n} d\mu < \frac{\varepsilon}{2}$$

and there exists a positive function δ on X s.t.

$$\left| \sum_i |f|\chi_{A_n}(x_i) \int_X \theta_i d\mu - \int_X |f|\chi_{A_n} d\mu \right| < \frac{\varepsilon}{2}$$

whenever $P = \{(\theta_i, x_i)\}_i$ is a δ -fine PU-partition in X .

We have

$$\begin{aligned} & \sum_i |f| \chi_{A_{\bar{n}}}(x_i) \int_X \theta_i d\mu \\ & \leq \left| \sum_i |f| \chi_{A_{\bar{n}}} \int_X \theta_i d\mu - \int_X |f| \chi_{A_{\bar{n}}} d\mu \right| + \int_X |f| \chi_{A_{\bar{n}}} d\mu \\ & < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \end{aligned}$$

whenever P is a δ -fine partition.

Suppose that $P_1 = \{(\theta'_i, x'_i)\}_i$ is an $A_{\bar{n}}$ δ -fine family [see Definition 8], then it can be extended to a δ -fine partition $P = \{(\theta_i, x_i)\}_i$ in X and we have

$$\begin{aligned} \left| \sum_i f(x'_i) \int_X \theta'_i d\mu \right| & \leq \sum_i |f(x'_i)| \int_X \theta'_i d\mu \\ & \leq \sum_i |f| \chi_{A_{\bar{n}}}(x_i) \int_X \theta_i d\mu < \varepsilon. \end{aligned}$$

Hence f has rsRt.

Now, suppose that f has rsRt, then f has sRt and by the previous Proposition 3 the sequence $\{\bar{f}_n\}_n$ is uniformly PU-integrable; so f is PU-integrable and by the results of [4] f is μ -integrable and so the sequence $\{\bar{f}_n\}_n$ is uniformly μ -integrable. \square

Note 2. By the results of the two previous propositions, we observe that for the sequence $\{\bar{f}_n\}_n$ the uniform PU-integrability is equivalent to the uniform μ -integrability, but in the general case, they are not equivalent [see Note 1].

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