

1. The Classical Integrals.

The classical primitive problem was solved in 1912 by A. Denjoy, [1], in a short note that began:

"L'intégrale de Riemann a un sens quand la fonction intégrée est continue ou quand ses points de discontinuité forment un ensemble de mesure nulle. L'intégrale de Lebesgue s'applique à toute fonction, d'une part mesurable, et d'autre part bornée, ou plus généralement sommable. L'une et l'autre intégrales, prises entre a et x , sont fonctions continues de x , a restant fixe, et leur dérivée est f , sauf en un ensemble de points de mesure nulle. Mais il est possible de former des fonctions dérivées que ne sont ni intégrable selon Riemann ni sommables selon Lebesgue. J'indiquerai dans cette Note un mode de calcul qui s'applique en particulier avec succès à toute fonction dérivée f et qui nous donne pour résultat une fonction ayant pour dérivée f ."

Within three months N.N. Luzin, [1], gave another solution, and in 1915, H. Bauer, [1], adapted a definition of the Lebesgue integral of bounded measurable functions due to O. Perron, [1], to give a third solution. In 1957, J. Kurzweil, [1], gave a fourth solution based on a simple modification of the definition of the Riemann integral.

References: A. Bruckner, [1], Denjoy, [16], H. Lebesgue, [2], I.N. Pesin, [1].

1.1. Denjoy's Solution of the Primitive Problem.

The total, $T[f;a,b]$, of a function, $f: [a,b] \rightarrow \overline{\mathbb{R}}$, is constructed by transfinite induction, using the operations given below. If the construction is possible then f is said to be totalisable on $[a,b]$.

(1) $\forall P \subset [a,b]$, perfect, the set of points of P , in the neighbourhood of which f is not summable on P , is nowhere-dense in P .

(2) If $f \in \mathcal{L}[\alpha,\beta]$, $a \leq \alpha < \beta \leq b$ then $T[f;\alpha,\beta] = \mathcal{L} \int_{\alpha}^{\beta} f$.

(3) If $\forall \alpha', \beta', \alpha < \alpha' < \beta' < \beta$, $T[f; \alpha', \beta']$ is defined then

$\lim_{\substack{\alpha' \rightarrow \alpha \\ \beta' \rightarrow \beta}} T[f; \alpha', \beta']$ exists and $T[f; \alpha, \beta]$ is defined to have this value.

Suppose $P \subset [a,b]$, perfect, has extremities α and β , $\alpha < \beta$, and contiguous intervals $[\alpha_n, \beta_n]$, $n \in \mathbb{N}$. Suppose further that

$\forall n \in \mathbb{N}$, $\alpha'_n, \beta'_n, \alpha_n < \alpha'_n < \beta'_n < \beta_n$, $T[f; \alpha'_n, \beta'_n]$ is defined and let

$$\omega_n = \omega(T; \alpha_n, \beta_n) = \sup |T[f; \alpha'_n, \beta'_n]|.$$

(4) $\forall P \subset [a,b]$, perfect, the set of points of P , in the neighbourhood of which $\sum \omega_n = \infty$, is nowhere-dense in P .

(5) $\forall P \subset [a,b]$, perfect, if $f \in \mathcal{L}(P)$ and $\sum_{n \in \mathbb{N}} \omega_n < \infty$ then we define

$$T[f; \alpha, \beta] = \mathcal{L} \int_P^- f + \sum_{n \in \mathbb{N}} T[f; \alpha_n, \beta_n].$$

If f is a finite derivative then it is totalisable and $(T[f;a,x])' = f(x)$. Examples of such an f can be given that require the transfinite induction to proceed to any given number of steps, less than the first uncountable ordinal; Denjoy [4; p.206-236; 16].

Later this total become known as the restricted Denjoy integral;

we will write $f \in \mathcal{J}^*$ and $\mathcal{J}^* - \int_b^x f$ for $T[f; a, b]$. (Generally integrals defined this way will be called totals and will be denoted by some notation involving \mathcal{J} .)

$$(a) \mathcal{L} \subset \mathcal{J}^* \qquad (b) (\mathcal{J}^* - \int_a^x f)' = f \text{ a.e.}$$

A. Hinčin, [1], noticed that the totalisation procedure is defined if (in (4) and (5) above) ω_n is replaced by V_n , where

$$V_n = V_n(T; \alpha_n, \beta_n) = |T[f; \alpha_n, \beta_n]|.$$

This was also noted later by Denjoy [3]. However now the indefinite total is no longer differentiable almost everywhere. The correct generalisation of differentiation needed to restore this property was given by Hinčin and, following Denjoy, is called the approximate derivative. If f is a finite approximate derivative of a continuous function it is totalisable in this weaker sense and $(T[f; a, x])'_{ap} = f(x)$.

Later this total became known as the general Denjoy integral; we will write $f \in \mathcal{J}$ and $\mathcal{J} - \int_a^b f$ for $T[f; a, b]$.

$$(a) \mathcal{J}^* \subset \mathcal{J} \qquad (b) (\mathcal{J} - \int_a^x f)'_{ap} = f(x), \text{ a.e.}$$

While this weakening of (4) leads to the solution of a different primitive problem, Hinčin found the right form of condition (4) that leads to a total that is differentiable almost everywhere. A necessary condition is that in (4) " $\Sigma \omega_n = \infty$ " be replaced by " $\Sigma |V_n| = \infty$ or $\lim_{\rho_n \rightarrow 0} \frac{\omega_n}{\rho_n} \neq 0$ ", where ρ_n = distance of the point x of P from $[\alpha_n, \beta_n]$. Using this condition a third total is defined,

now called the Denjoy-Hinčin integral; we will write $f \in \mathcal{J}^k$ for f integrable in this sense.

$$(a) \mathcal{J}^* \underset{\neq}{\subset} \mathcal{J}^k \underset{\neq}{\subset} \mathcal{J} . \quad (b) (\mathcal{J}^k - \int_a^x f)' = f(x) \quad \text{a.e.}$$

(In all three cases the indefinite total is continuous.)

Full discussions can be found in the original papers of Denjoy, [1-4], and Hinčin, [1-3]. See also; E.W. Hobson, [1], T.H. Hildebrandt, [1], R.L. Jeffrey, [7], Lebesgue, [2], Pesin, [1].

Significant simplifications of some of the fundamental lemmas were given by J.C. Burkill, [1] and J. Ridder, [1,2]. S. Saks, [2,3], laid bare the basic operations used in the transfinite induction; see also P. Natanson, [1]. P. Romanovskii, [1], gave a lemma that enabled one to avoid the use of transfinite induction, but losing the constructive appeal of totalisation; see H. Kestelman, [1] and Y. Kubota, [14]. A direct construction of the \mathcal{J}^* -integral, avoiding the use of Lebesgue integration, was given in a very interesting paper by Lebesgue, [3]. See also D.E. Men'sov, [1], B.Ya Kozlov, [1], and I.P. Natanson and G.I. Natanson, [1].

1.2. Luzin's Solution of the Primitive Problem.

The following definitions are classical: if $f: [a,b] \rightarrow \mathbb{R}$ let

$$V(f; a,b) = |f(b) - f(a)| ,$$

$$\omega(f; a,b) = \sup_{a \leq \alpha < \beta \leq b} V(f; \alpha, \beta) .$$

Now f is said to be of bounded variation on $[a,b]$, $f \in BV$, iff $\exists M$ s.t. \forall subdivisions, $a \leq a_0 < \dots \leq a_n < b$, $\sum_{k=0}^{n-1} V(f; a_k, a_{k+1}) < M$.

If, in the sum, V is replaced by ω then f is said to be of bounded oscillation on $[a,b]$, $f \in BV^*$. It is known that $BV = BV^*$; Hobson, [1].

Given any set $E \subset [a,b]$, if the points a_k , $0 \leq k \leq n$, are required to be in E then the existence of M leads to the classes of functions of bounded variation in the wide sense on E , $f \in BV(E)$, and in the restricted sense, $f \in BV^*(E)$. The concepts are now of course distinct. If then $[a,b] = \bigcup_{n \in \mathbb{N}} E_n$ and $f \in BV(E_n)$, $f \in BV^*(E_n)$, $n \in \mathbb{N}$, then f is said to be of generalised bounded variation in the wide sense, $f \in BVG$, in the narrow sense, $f \in BVG^*$. Similarly the classes of functions of generalised absolute continuity in the wide sense, $f \in ACG$, in the narrow sense $f \in ACG^*$, can be defined.

The classes BVG, BVG^* retain some of the properties of the more classical BV . If f is measurable then $f \in BVG^*$ implies f' exists a.e., while $f \in BVG$ implies f'_{ap} exists a.e.

These classes characterise three integrals as follows:

- (1) $f \in \mathcal{D}^*$ iff $\exists F \in \mathcal{C}$ s.t. $F \in ACG^*$ and $F' = f$ a.e.;
 - (2) $f \in \mathcal{D}$ iff $\exists F \in \mathcal{C}$ s.t. $F \in ACG$ and $F'_{ap} = f$ a.e.;
 - (3) $f \in \mathcal{D}^k$ iff $\exists F \in \mathcal{C}$ s.t. $F \in ACG$ and $F' = f$ a.e.;
- and in all cases $\int_a^x f = F(x) - F(a)$.

These descriptive definitions of integrals are obviously generalisations of the absolute continuity characterisation of the indefinite Lebesgue integral; and

$$(a) \mathcal{I}^* = \mathcal{D}^* ; \mathcal{I}^k = \mathcal{D}^k ; \mathcal{I} = \mathcal{D} .$$

Details can be found in Hincin, [1-3], Jeffrey, [7], Luzin, [1,2], Pesin [1], Denjoy gave his own characterisations of his totals; the

totals; the exact connections with the above are not straightforward; see Saks, [4] and Ridder, [2].

The properties of the several classes of function introduced here were studied extensively, particularly by Saks; see, in addition to the above references, Saks, [3], and Ridder, [3]. An interesting extension to generalised upper and lower semi-absolute continuity in the wide and narrow sense was introduced by Ridder, [4]. Other references are: Bruckner, [1], M. Bruneau, [1], O. Haupt, [1].

1.3. The Perron-Bauer Solution of the Primitive Problem.

In 1912, Ch.-J. de la Vallée Poussin, [1], had shown that the indefinite Lebesgue integral could be approximated by continuous functions whose derivatives majorised (minorised) the integrand; he called these functions majorants (minorants) of the integrand.

Perron's idea, [1], was to use this property to define an integral. This approach is very convenient for integrals regarded as primitives as it splits a defining property into two parts; thus defining two classes of functions and the integral is the unique function belonging to both classes.

Let $f: [a,b] \rightarrow \overline{\mathbb{R}}$, then M is a major function of f ,

$M \in \tilde{\mathcal{M}}_f$ iff

(a) $M \in \mathcal{B}[a,b]$;

(b) $M(a) = 0$;

(c) $\underline{DM} \geq f$, a.e.;

(d) $\underline{DM} > -\infty$, n.e.; (nearly everywhere, except on a countable

set);

m is a minor function of f , $m \in \tilde{\mathcal{M}}_f$ iff $-m \in \tilde{\mathcal{M}}_{-f}$.

Then f is Perron integrable, $f \in \mathcal{P}^*$ iff

$$(e) \mathcal{M}_f \neq \emptyset ; \mathcal{M}_f \neq \emptyset ;$$

$$(f) \forall \varepsilon > 0 \exists M \in \mathcal{M}_f, m \in \mathcal{M}_f, \text{ such that } M - m < \varepsilon;$$

$$\text{then } \int_a^b f = \inf_{M \in \mathcal{M}_f} M(b) = \sup_{m \in \mathcal{M}_f} m(b)$$

Unlike totalisation this is an easy definition to work with and most properties of the integral follow immediately; in particular, if f is a finite derivative then $f \in \mathcal{P}^*$ and $(\mathcal{P}^* \int_a^x f)' = f(x)$; for details see Kamke, [1].

However the definition poses some problems. How can we be sure about (e)? In a scathing attack Denjoy, [15, p.677], showed that, given an f , the problem of finding an element of \mathcal{M}_f , was at least as difficult as totalising f , with the disadvantage that no one wanted an element of \mathcal{M}_f , whereas the total of f was just what the calculations were about. In fact, J. Marcinkiewicz, [Saks, 4, p.253] and G.P. Tolstov, [1], showed that for measurable f , $f \in \mathcal{P}^*$ iff (e) holds. The various technicalities in the definition, (a.e. in (c), n.e. in (d)), while convenient do not increase the generality of the integral defined; Bauer, [1], H. Looman, [2]. In fact, Tolstov, [2], pointed out that the lower derivatives used in (c) and (d) can be replaced by exact derivatives. In the other direction Saks, [4], pointed out that (a) could be omitted, and D.N. Sarkhel, [3], weakened all of (a) - (d) and proved that the above quoted result of Marcinkiewicz-Tolstov still holds. Further we do not need to restrict the definition to measurable f but if f is \mathcal{P}^* -integrable then it will be measurable.

The relation of the Perron integral to those of Denjoy and Luzin

took some time to elucidate. Six years after Bauer's paper, H. Hake, [1], proved that $\mathcal{Y}^* \subset \mathcal{P}^*$, and about three years later, A. Aleksandrov, [1], and Looman, [2], independently, proved that $\mathcal{P}^* \subset \mathcal{Y}^*$.

Rather surprisingly a proof of the integration by parts formula for the \mathcal{P}^* -integral, (except by using its equivalence to the \mathcal{D}^* - and \mathcal{Y}^* -integrals), was not found until 1967, L. Gordon and S. Lasher, [1]. It was this difficulty that led E.J. McShane, [1,2], to give a more elaborate, but equivalent, definition using the four Dini derivatives in (c) and (d); he was then able to give a proof of the integration by parts formula; see also Jeffrey, [5]; Ridder, [1]. The use of Dini derivatives to define major and minor functions was explored further by C.T. Ionescu-Tulcea, [1]; he defined, in this way two integrals, strictly more general than the \mathcal{P}^* -integral; he gave equivalent Luzin definitions for his integrals; they are strictly less general than the \mathcal{D} -integral.

The question of obtaining a Perron integral equivalent to either the \mathcal{D}^k -, or the \mathcal{D} -integral proved difficult. These integrals are in a sense less natural than the \mathcal{D}^* -integral in that they mix approximate notions with standard ones and the exact mix was hard to find in the Perron approach. In 1932, Ridder, [4], gave a series of Perron definitions, using his idea of upper and lower semi-absolute continuity, (see 1.2 above), to split the property of primitives, and so to define major and minor functions, in a slightly different way. He obtained Perron integrals equivalent to the \mathcal{R} -, \mathcal{L} -, \mathcal{D}^* - and \mathcal{D}^k -integrals. In a later paper, [7], he gave a Perron definition of an integral equivalent to the \mathcal{D} -integral; Tolstov, [2], pointed that the generalisation of derivative that Ridder used was, from a

certain point of view, unsatisfactory, and he gave a definition of a Perron integral equivalent to the \mathcal{D} - integral that avoided this difficulty; see also Ridder [8,9], S. Izumi, [1], P. Malliavin, [1] and N. Jacquier-Bryssine and A. Pacquement, [1].

The lack of symmetry in the \mathcal{D}^k - and \mathcal{D} - integrals and the simplicity of the Perron approach suggested the definition of an integral like the \mathcal{P}^* - integral but which used approximate concepts throughout. There are several such definitions and not all the relationships between them seem to be known.

The first and simplest is due to Burkill, [3]; in (a), continuity is replaced by approximate continuity and in (c) and (d), the lower approximate derivate is used. The resulting integral is called the Burkill approximate Perron integral, the $B\mathcal{P}_{ap}$ - integral. Rather surprisingly there are $f \in \mathcal{D} \setminus B\mathcal{P}_{ap}$, Tolstov, [1]. Ridder, [6], gave a simple modification of the totalisation process in which the limits in (3) of 1.1 are replaced by approximate limits, the \mathcal{J}_{ap} - integral (Ridder called it the β - integral); he then showed that $B\mathcal{P}_{ap} \subset \mathcal{J}_{ap}$ and $\mathcal{J} \subset \mathcal{J}_{ap}$, and so by the above example of Tolstov, $\mathcal{J} \subset \mathcal{J}_{ap}^{\dagger}$: see also Ridder, [9]. S. Verblunsky, [1], gave a different generalisation of the totalisation process to define an integral, the $V\mathcal{J}_{ap}$ - integral and gave an equivalent Luzin definition; $\mathcal{J} \subset V\mathcal{J}_{ap}$. This integral was generalised by S. Izumi, [2]. Y. Kubota, [3,5, 9-12], has defined a \mathcal{P}_{ap} - integral, $\mathcal{P}_{ap} = \mathcal{J}_{ap}$, and one of his theorems, [10, theorem 4], suggests that this one is the natural one in this context; see also Pacquement, [1-3].

A different kind of generalisation of the Perron definition has been given by M. Cotlar and Y. Frenkel, [1]. See also: Burkill and F.W. Gehring, [1], K. Iseki, [1] and Iseki and M. Maeda, [1].

1.4. A Riemann-like Solution to the Primitive Problem.

In 1909 Lebesgue, [1], had shown that his integral could be obtained as a limit of Riemann sums, and later Denjoy defined several integrals this way, [5,12]; see also S. Kempisty, [1-4].

Kurzweil, [1], gave a completely new definition of an integral by a simple modification of the Riemann approach; he chose the intervals of the subdivision after the arbitrary point, rather than before as in the classical theory.

(a) Let $\mathcal{I}[a,b] = \{S; S \subset \mathbb{R}^2 \text{ s.t. } \forall u \in [a,b] \exists \delta = \delta(u) > 0$
 $\text{s.t. } (u,v) \in S \text{ if } u - \delta(u) \leq v \leq u + \delta(u)\}$

(b) Let $A = (x_0, y_1, x_1, y_2, \dots, y_n, x_n)$ be a finite set of numbers s.t. $a = x_0 < x_1 \dots < x_n = b$ and $x_{k-1} \leq y_k \leq x_k$, $1 \leq k \leq n$; then A is called a sub-division of $[a,b]$ subordinate to an $S \in \mathcal{I}[a,b]$, $A \in \mathcal{A}(S)$ iff $\forall t \in [x_{k-1}, x_k]$, $(y_k, t) \in S$, $1 \leq k \leq n$.

(c) If $f: [a,b] \rightarrow \mathbb{R}$, $A \in \mathcal{A}(S)$ define

$$\phi(A) = \sum_{k=1}^n f(y_k)(x_k - x_{k-1});$$

then f is integrable on $[a,b]$ if $\forall \epsilon > 0 \exists S \in \mathcal{I}[a,b]$ s.t.

$$A_1, A_2 \in \mathcal{A}(S), \quad |\phi(A_1) - \phi(A_2)| < \epsilon.$$

This integral was later to be called the Riemann complete integral, $\mathcal{R}C^*$ - integral, and its value is the unique I s.t.

$$\forall \epsilon > 0 \exists S \in \mathcal{I}[a,b] \text{ s.t. } \forall A \in \mathcal{A}(S), \quad |I - \phi(A)| < \epsilon.$$

Kurzweil proved that $\mathcal{R}C^* = \mathcal{P}^*$.

This Riemann definition of the Perron integral was almost defined in passing by Kurzweil and remained unnoticed until it was rediscovered independently by R. Henstock, [6,7,9,10]. A similar definition has

been developed by Ridder, [23-26]: his theory is more complicated than Henstock's and is sometimes slightly more general but not in the present situation; see Lee T-W, [2]. In its simplest form the definition of the $\mathcal{R}C^*$ - integral is as follows; see Henstock, [7-10], R.O. Davies and Z. Schuss, [1], Lee P-Y., [5,6], H.W. Pu, [2,3].

(d) If $f: [a,b] \rightarrow \mathbb{R}$ then f is integrable with

$$\int_a^b f = I \text{ iff } \forall \epsilon > 0 \exists \delta: [a,b] \rightarrow \mathbb{R}, \delta > 0, \text{ s.t. whenever}$$

$$a = x_0 < x_1 < \dots < x_n = b \text{ and } x_{k-1} \leq y_k \leq x_k, \text{ and}$$

$$x_k - x_{ky} < \delta(y_k), \quad 1 \leq k \leq n, \text{ then } \left| I - \sum_{k=1}^n f(y_k)(x_k - x_{k-1}) \right| < \epsilon.$$

The basic idea of replacing the constant δ of the classical definition by a function has been explored further by McShane, [3-5]. However the extension of these ideas to the other non-absolute integrals discussed above seems not to have been carried out in detail although Henstock says that the methods will include integrals equivalent to the \mathcal{D} -integral and the $B\mathcal{P}_{ap}$ - integral, [10]. See also D.C. Carrington and Pacquement, [1].

1.5. Other Solutions.

1.5.1. The Sequence Integrals.

In 1937, Jeffrey, [2], gave an interesting definition of an integral more general than the \mathcal{J} - integral by a method that avoids the use of transfinite induction.

If f is measurable on $[a,b]$ and if \exists sequence of summable functions, $s_n, n \in \mathbb{N}$, s.t. $\lim_{n \rightarrow \infty} s_n = f$ a.e., and a continuous function F , s.t. $\lim_{n \rightarrow \infty} \int_a^x f = F$, then f is said to be sequence integrable to F ; $f \in \mathcal{J}^+$, $\mathcal{J}^- \int_a^b f = F$.

If in addition the sequence $s_n, n \in \mathbb{N}$, can be so chosen so that $s_n = f \cdot 1_{E_n}$, where $E_n \subset E_{n+1}$, $\lim_{n \rightarrow \infty} |E_n| = b - a$, then f is said to be totally sequence integrable to F ; $f \in \mathcal{T}\mathcal{J}$, $\mathcal{T}\mathcal{J} - \int_a^b f = F$. Jeffrey showed that $\mathcal{J} \subset \mathcal{T}\mathcal{J}$.

In a later paper, Jeffrey and M. Macphail, [1], defined an integral equivalent to the \mathcal{J} -integral.

With the above notation put $F(E) = \lim_{n \rightarrow \infty} \int_E s_n$: F is the non-absolutely convergent integral of f iff,

- (a) $F([a,x])$ is continuous;
- (b) $[a,b] = \bigcup_{n \in \mathbb{N}} E_n$ where $n \in \mathbb{N}$,
 - (i) E_n is closed,
 - (ii) F is additive on E_n ,
 - (iii) if I_n^k , $k \in \mathbb{N}$ are the contiguous intervals of E_n , $F(\bigcup_k I_n^k) = \sum_k F(I_n^k)$.

See also Jeffrey, [3], H.M. MacNeille, [1].

1.5.2. The Parametric Primitive

$F: [a,b] \rightarrow \mathbb{R}$ is said to have a parametric derivative f iff \exists a differentiable parametric representation of $y = F(x)$;

$$\begin{aligned} x &= \phi(t) \\ y &= F \circ \phi(t) \end{aligned} \quad \alpha \leq t \leq \beta,$$

ϕ , increasing, and s.t.

$$\frac{dy}{dt} = f \circ \phi(t) \phi'(t).$$

This definition is due to Tolstov, [7,8], who showed that f is

a parametric derivative iff $f \in \mathcal{D}^*$; when $\mathcal{D}^* - \int_a^b f_{\dots} = F(b) - F(a)$.

Since the parametric derivative has the basic three properties of the ordinary derivative:

(a) $(kF)' = kF'$; (b) $(F+G)' = F' + G'$, (c) $F' = 0 \Rightarrow F$ constant; this gives a simple classical approach to the \mathcal{D}^* -integral.

Properties (a) and (c) are simple consequences of the above definition; (b) was proved later by G.M. Armstrong, [1].

See also S. Nakanishi, [1], D. Butković, [1], for other definitions of non-absolute integrals.

2. The Coefficient Problem

Very soon after their introduction the \mathcal{D} - and \mathcal{D}^* -integrals were applied to theory of trigonometric series; see P. Nalli, [1], and also A. Zygmund, [1; II, p.83]. However sums of everywhere convergent trigonometric series, known to be not necessarily \mathcal{L} -integrable, turned out also to be not necessarily \mathcal{D} -integrable.

Precisely: If $a_n > a_{n+1}$, $n > 1$, $\lim_{n \rightarrow \infty} a_n = 0$, and $\sum_{n \geq 1} \frac{a_n}{n} = \infty$,

then if $f(x) = \sum_{n \geq 1} a_n \sin n x$, $f \notin \mathcal{D}$: see Denjoy, [15, p.42].

Since the coefficients of an everywhere convergent trigonometric series are uniquely determined by the sum, the coefficient problem, the problem of calculating the coefficients from the sum, or of finding an interval wide enough to make the usual Fourier formulae valid, remained open after the definition of the \mathcal{D} -integral.

The problem is complicated by the fact that the "natural" primitive of the sum, the formally integrated trigonometric series, is not necessarily continuous, or even defined everywhere.

The problem was solved in 1921 by Denjoy, [7-11]; and various other solutions have been given since. All the solutions involve defining an integral by one of the three methods used in §1. However the relationships between the various integrals are not completely known; further in almost every case only one of the three methods was used and so the question of giving equivalent definitions by the other methods remains open.

A good survey of the field is given in R.D. James, [3], and Jeffrey, [8].

2.1. Denjoy's Solution of the Coefficient Problem

Denjoy avoided the difficulties of the "natural" primitive mentioned above by using the second order primitive, the sum of the twice integrated series. He pointed out, [15, p.1-8], that the coefficient problem is equivalent to the following generalisation of the classical primitive problem: find a continuous function given its Schwartz derivative: i.e. given

$$f(x) = D^2F(x) = \lim_{h \rightarrow 0} \frac{F(x+h) + F(x-h) - 2F(x)}{h^2}, \quad a < x < b,$$

find F , with $F(a) = F(b) = 0$.

In a series of five notes Denjoy generalised his totalisation process to solve this problem, [7-11]: giving a new integral $S\mathcal{J}^2$ -integral, the symmetric totalisation of second order. The classical totalisation used three basic limit processes in its transfinite induction; Lebesgue integration, 1.1(2); Cauchy integrals, 1.1(3); summation of infinite series, 1.1(5). To carry out the induction for the $S\mathcal{J}^2$ -integral, six extra, and much more complicated

limit processes were required. Further, whereas in the classical situation only the basic properties of perfect sets were used, here a very detailed knowledge of the fine properties of such sets is needed; Denjoy, [6]. Another short note on the $S\mathcal{Y}^2$ - integral appeared in 1933, [13], but full details were not published until 1941-1949, [15].

The process is too complicated to reproduce here, but a good summary can be found in [15, p.465-481], although there Denjoy is describing a more general integral, the $S\mathcal{Y}_{ap}^2$ - integral, one in which the limits used to define the $S\mathcal{Y}^2$ - integral are, where appropriate, replaced by approximate limits. Surprisingly this more general integral does not solve the primitive problem for the approximate Schwartz derivative; i.e. $\exists f$, $f = D_{ap}^2 F$ and $f \notin S\mathcal{Y}_{ap}^2$; V.A. Skvorcov, [2]. The following inclusions are known. Skvorcov, [1,2,5];

- (a) $S\mathcal{Y}^2 \subsetneq S\mathcal{Y}_{ap}^2$; (b) $\mathcal{Y}^* \subsetneq S\mathcal{Y}^2$;
(c) $\mathcal{Y} \not\subset S\mathcal{Y}^2$; \mathcal{Y} and $S\mathcal{Y}^2$ are not compatible.

Denjoy gave examples of trigonometric series needing all nine limit operations for the calculation of their coefficients from their sums. Also, as in the case of the classical primitive problem, examples were given to show that the transfinite induction may have to proceed as far as any ordinal less than the first uncountable ordinal, [15; p.483-595].

In passing Denjoy gave definitions of first order integrals more general than the \mathcal{Y} - integral in that the indefinite integrals only existed almost everywhere. Later he gave another first order totalisation, the $S\mathcal{Y}$ - integral, related to these integrals, [17]. Its construction required only five of the nine operations needed for the

$S\mathcal{Y}^2$ - integral. It solved the primitive problem for the derivative

$$DF(x) = \lim_{h \rightarrow 0} \frac{F(x+h) - F(x-h)}{2h} ;$$

$S\mathcal{Y} \not\subset S\mathcal{J}^2$; $\mathcal{Y} \not\subset S\mathcal{Y}$. S.N. Mukhopadhyay, following James, [2], has given a Perron definition that also solves this primitive problem, [1]. P. Bhattacharyya, [1], has given a Perron integral that solves the primitive problem for the approximate derivative of this type.

2.2. The Work of J.C. Burkill.

The difficulty of the $S\mathcal{Y}^2$ - totalisation, and the delay in the appearance of full details led other authors to attempt solutions of the coefficient problem.

In 1932 Burkill, [4]. defined the Cesàro derivative,

$$CDF(x) = \lim_{h \rightarrow 0} \mathcal{P}_x^* - \int_x^{x+h} \frac{1}{h} \{F(x+h) - F(x)\} dx .$$

He then, using the Perron approach, solved the primitive problem for this derivative. In two later papers, [5,7], he used the full scale of Cesàro means to define the derivatives $C_\alpha DF$, $\alpha > 0$, and solved the associated primitive problems. The integrals obtained are called the Cesàro-Perron integrals, the $C_\alpha \mathcal{P}^*$ - integrals. They are strict generalisations of the \mathcal{P}^* - integral, the scale of integrals is consistent in the following sense: if $\alpha < \beta$ then

$$(a) \quad C_\alpha \mathcal{P}^* \subset C_\beta \mathcal{P}^* ;$$

$$(b) \quad f \in C_\alpha \mathcal{P}^* \Rightarrow C_\alpha \mathcal{P}^* - \int_a^b f = C_\beta \mathcal{P}^* - \int_a^b f .$$

As is usual with Perron definitions these integrals are easy to use and Burkill gave an integration by parts formula. As a result it was possible to give quick and easy solutions to variants of the coefficient problem; Burkill, [6]; see also G. Cross [2]. The same problems had been studied by Verblunsky, [1], using his V_{ap}^{γ} -integral; (see 1.3); but his solution took almost forty pages and appealed to sophisticated function theory.

This work of Burkill created a lot of interest. W.L.C. Sargent, [1,5], extended the Luzin approach to define $C_{\alpha}^{\rho^*}$ -integrals that are equivalent to the $C_{\alpha}^{\rho^*}$ -integrals; certain errors in her work and in Burkill's papers were corrected by Verblunsky, [2]. H.W. Ellis and Jeffrey, [1], extended the totalisation procedure to define C_{γ}^* - and $C_2^{\gamma^*}$ -integrals, equivalent to the C^{ρ^*} - and $C_2^{\rho^*}$ -integrals, respectively. Their methods broke down for other values of α ; the reasons for this were investigated in an interesting paper by Jeffrey and Miller, [1]. Their work influenced Henstock who gave Perron and Riemann definitions of a general integral that includes the $C_{\alpha}^{\rho^*}$ -scale of integrals as a special case; Henstock, [3,5]. Skvorcov, [3], proved a Markinciewicz-Tolstov result, [see 1.3], for the C^{ρ^*} -integral and showed that $C^{\rho^*} \subset S_{ap}^{\gamma^2}$ and that $\exists f \in \mathcal{R} \setminus C^{\rho^*}$. Kubota, [8], showed that the C^{ρ^*} -integral is the natural C -continuous extension of the \mathcal{L} -integral; in the same sense that the ρ^* -integral is the natural continuous extension; see Saks [2,4]. Ellis, [3], has shown that the B_{ap}^{ρ} -integral and the C^{ρ^*} -integral are not compatible.

Despite its successes the C^{ρ^*} -integral did not solve the basic coefficient problem: although the indefinite integral was not

continuous, (being only C-continuous), it existed everywhere. In 1951, Burkill, [8], introduced the symmetric Cesàro derivative and the associated symmetric Cesàro Perron integral, the SC^p -integral. With this integral he solved the coefficient problem and later, [9], applied it to related problems for summable series. Unfortunately his stated integration by parts formula was not proved and remains so to this day; see P.S. Bullen and Mukhopadhyay, [1]. Using a different approach H. Burkill, [2], showed that the SC^p -integral did however solve the coefficient problems; see also H. Burkill, [3], Skvorcov, [1,7], has shown that $\exists f \in \mathcal{D} \setminus SC^p$ and that $\exists g \in SC^p \setminus \mathcal{D}$.

Ridder, [14], has defined an approximate Cesàro Perron integral and Lee, C-M., [1], has defined a scale of such integrals, the C_n^p -integrals, $n = 1, 2, \dots$. This scale is however not consistent in that while the above property (a) holds, (b) does not. A definition, essentially the same as Ridder's, has been given by A. Jaiswal, P.L. Sharma and P.L. Singh, [1]. Lee has also defined a scale of symmetric Cesàro Perron integrals (the SC_n^p -scale) that Cross has applied to coefficient problems associated with summable series; see Bullen and Lee, [2], and Cross, [9]. Ellis, [1] has defined a scale of integrals that generalizes \mathcal{D} -integral, rather than the \mathcal{D}^* -integral as the case of the C_α^p -scale: he has given both a Luzin and totalisation definition; see also Skvorcov, [7]; Kubota, [4].

Other references: Kubota, [13].

2.3. Other Solutions of the Coefficient Problem.

In 1936 Marcinkiewicz and Zygmund, [1], introduced an integral of Perron type that inverted the Borel derivative,

$$\lim_{h \rightarrow 0} \lim_{\delta \rightarrow 0} \mathcal{D}^* - \int_{\delta}^h \frac{F(x+t) - F(x-t)}{2t} dt ,$$

and used it to solve the coefficient problem. Skvorcov, [10]; gave an example of a function integrable in this sense but not SC^{ρ} -integrable, but Lee showed that under certain natural restrictions these two integrals are equivalent; Bullen and Lee, [1]. Some work has been done on an integration by parts formula; see Bullen and Mukhopadhyay, [1]; see also Ridder, [15].

2.3.2. The Work of R.D. James.

In 1946 James gave what is the most natural Perron definition for the present problem by using the Schwartz derivative; his second order integral is called the S^{ρ^2} -integral; W.H. Gage and R.D. James, [1], James, [1] and also Zygmund, [1, II, p.86]. Skvorcov, [1,3,4,6,7] and G. Cross, [3], have shown that

$$SC^{\rho} \subset S^{\rho^2} ; \exists f \in \mathcal{D} \setminus S^{\rho^2} \text{ and } \exists g \in S^{\rho^2} \setminus \mathcal{D} ;$$

but little is known about the relation between S^{ρ^2} and S^{γ^2} : see also Ellis, [5].

Skvorcov, [4], has defined an $S^{\rho^2}_{ap}$ -integral, by using the approximate Schwartz derivative; its relationship to the $S^{\gamma^2}_{ap}$ -integral is not known but $\exists f \in \mathcal{D} \setminus S^{\rho^2}_{ap}$ and $\exists g \in S^{\rho^2}_{ap} \setminus \mathcal{D}$. See also V.A. Sklyarenko, [2].

2.3.3. S.J. Taylor, [1], gave an interesting Perron definition using the Abel derivative,

$$AD^2 F(x) = \frac{1}{\pi} \lim_{r \rightarrow 1} \frac{\partial^2}{\partial x^2} \int_{-\pi}^{\pi} \frac{1-r^2}{1+r^2-2r \cos t} F(x+t) dt .$$

The resulting integral, the $A \rho^2$ -integral, was then used to solve coefficient problems associated with Abel summable trigonometric series. Taylor showed that $\mathcal{O}^* \subset A \rho^2$ and Skvorcov, [5], showed that $S \rho^2 \subset A \rho^2$, after making certain natural modifications so as to make these integrals comparable; Skvorcov [5] and Cross, [5], have shown that $SC \rho \subset A \rho^2$.

2.3.4. Cross, [4], has adapted Taylor's idea to define an integral for Cesaro summable series; see Sklyarenko, [1] and Skvorcov, [8]. Coefficient problems for other orthonormal sequences have not been used to introduce new integrals, except for Skvorcov, [9], who has considered an integral connected with the Haar system.

2.4. Higher Order Integrals

In the study of summable trigonometric series derivatives of order higher than two occur naturally, see Zygmund, [1; II, p.59], and various authors have defined integrals that invert these derivatives. There are three basic definitions of these higher order derivatives.

(1) The Riemann Derivatives. Let

$$V_r(F; x_k) = \sum_{k=0}^r \frac{F(x_k)}{w'(x_k)},$$

$$w(x) = \prod_{k=0}^r (x - x_k);$$

now suppose,

$$x_k = x + h_k, \quad 0 \leq k \leq r,$$

$$0 \leq |h_0| < \dots < |h_r|,$$

and define

$$D^r F(x) = \lim_{h_r \rightarrow 0} \dots \lim_{h_0 \rightarrow 0} r! V_r(F; x_k),$$

if this iterated limit exists independently of the manner in which the h_k tend to zero, subject only to the above restriction.

Various generalisations are possible by restricting the h_k in some way. In particular we can require that the x_k be symmetric with respect to x ; then if $r = 1, 2$ we get derivatives mentioned earlier, (2.1).

(2) The Peano Derivatives. If it is true that

$$F(x+h) - F(x) = \sum_{k=1}^r \alpha_k \frac{h^k}{k!} + o(h^r), \text{ as } h \rightarrow 0,$$

where the α_k do not depend on h , then α_k is called the k th Peano derivative of F at x , $F_{(k)}(x)$: if $k = 1$, $F_{(1)} = F'$.

(3) The de la Vallée Poussin Derivatives. If it is true that

$$\frac{F(x+h) + F(x-h)}{2} = \sum_{k=0}^r \beta_{2k} \frac{h^{2k}}{(2k)!} + o(h^{2r+1}), \text{ as } h \rightarrow 0,$$

or

$$\frac{F(x-h) - F(x+h)}{2} = \sum_{k=0}^r \beta_{2k+1} \frac{h^{2k+1}}{(2k+1)!} + o(h^{2r+1}), \text{ as } h \rightarrow 0,$$

where the β_k do not depend on h , then β_k is called the k th de la Vallée Poussin derivative of F at x , $D_k F(x)$; if $k = 1$ or 2 , $D_k F = D^k F$.

The Peano derivatives are closely related to the Cesàro derivatives, Burkill, [5]. This was used later by Sargent, [5], to give an alternative Luzin definition of her C_n^* -integrals. A very detailed study of the problem of inverting n th order derivatives was made by Denjoy, [14], but his work has not been used in other discussions of this topic; for an application in the theory of distributions see S. Lojásiewicz, [1].

James, [2,4], studied a scale of integrals, the $S\rho^n$ -integrals, that invert the de la Vallée Poussin derivatives. The scale is consistent and James applied these integrals to the coefficient problems of Cesàro-summable trigonometric series; see also Cross, [1]. Various authors noted a flaw in the James' definition and suggested modifications; Cross, [6], J. Mařík, [2,3], and Mukhopadhyay, [1]. Lee, C.-M. has shown that $SC_n\rho \subset S\rho^{n+1}$. James, [2], specialised his results to obtain a scale of integrals that invert the Peano derivatives, the ρ^n -integrals. A direct and slightly modified definition was given by Bullen, [2], who then showed that $\rho^n = C_{n-1}\rho^*$: (in particular of course, $\rho^1 = \rho^*$).

Both J.A. Bergin, [1], and Lee, C.-M. [1], have used higher order derivatives to define a scale of first order integrals. Bergin's scale is equivalent to the $C_n\rho$ -scale but Lee's is more general than his $SC_n\rho$ -scale but less general than the $S\rho^{n+1}$ -scale.

A completely different scale of derivatives has been used by Gordon, [1], to define a scale of Perron integrals with applications to trigonometric series.

See also J. Brille, [1], Jeffrey, [8], Bullen, [1], Ridder, [22], C. Kassimatis, [1].

3. Multiple Integrals

The construction of non-absolute multiple integrals goes back to Bauer's original paper, [1]. He extends his definition of the ρ^* -integral to functions of n -variables and shows that for bounded functions this integral is equivalent to the \mathcal{L} -integral. A similar definition, at least of the major and minor functions, is given by Saks, [4].

In 1923 Looman, [1], defined a totalisation process that inverts

$\frac{\partial^2 f}{\partial x \partial y}$ in the generalised form

$$\lim_{(h,k) \rightarrow (0,0)} \frac{f(x+h,y+k) + f(x,y) - f(x+h,y) - f(x,y+k)}{hk}$$

Almost ten years later M. Krzyżański, [1], gave both a Perron and an equivalent Luzin definition of an integral that also inverts this derivative, in the symmetric case, i.e. $h = k$. Almost immediately Kempisty, [5], generalised this work to the situation of a regular derivative, i.e. for some $\alpha > 0$, $\alpha \leq \left| \frac{h}{k} \right| \leq \frac{1}{\alpha}$. Here, and later [7,8], Kempisty made a most significant contribution to the theory of multiple integrals: he replaced the infinite sums in the totalisation process, or equivalently in the definition of generalised absolute continuity, by the much simpler Burkill integral, of interval functions; see Burkill, [2], Saks, [4, p.165], Haupt-Aumann-Pauc, [1; p.227] and Krzyżański, [2]. This idea was taken up by Romanovskiĭ, [2-4], who gave several Luzin and equivalent Perron definitions of multiple integrals. Although he did not quite give a complete treatment of totalisation this was done by D. Solomon, [1-4], who then showed that in the case of one variable Romanovskiĭ's totalisation was equivalent to \mathcal{J}^* -totalisation. Ridder, [11], using the same derivative as Looman, defined a totalisation, and gave equivalent Luzin and Perron definitions: his integral is less general than that of Krzyżański and Kempisty but was not compared with that of Looman.

In 1937 V.G. Čelidze, [1], defined an approximate partial derivative and in long paper, [2], gave a totalisation process that inverts this. Apparently unaware of the second paper Pacquement, [4], gave a Luzin

definition of such an integral; the relation between the two is not known. Čelidze's integral has been studied by A.G. Džvaršeišvili, [2], and P. Pych, [3], has given a definition of an integral in the narrow sense using the methods of Čelidze; the relation of her integral to the integrals of Looman and Ridder is not known.

Jeffrey, [4], extended the ideas of his earlier paper on sequence integrals, [2], (see 1.5.1) and gave a Luzin definition of two integrals that in the case of one dimension reduce to the \mathcal{D} - and \mathcal{D}^* - integrals. Another approach using sequences of Lebesgue integrals to define a more general integral in higher dimensions has been given by S. Enomoto, [1,2]; he does not relate his integral to Jeffrey's work, or to any of the other integrals mentioned above.

See also Mařík, [1], R. Caccioppoli, [1], K. Karták, [1], Karták and Mařík, [1]; Džvaršeišvili, [7,8].

4. Stieltjes Integrals

Lebesgue, [2], defined the first Denjoy-Stieltjes integral that inverted derivatives with respect to functions of bounded variation. His approach depends, in part, on a transformation that changes Stieltjes' integrals into ordinary integrals. A more direct approach was taken by Jeffrey, [1], who defined two totals corresponding to the narrow and general totalisation processes of Denjoy. This author was to continue to study such integrals over a number of years; [9-11], Ellis and Jeffrey, [2]; see also P.C. Bhakta, [1,2] and M.C. Chakrabarty, [1-3], Sarkhel, [1,2]. Ridder, [12], gives Perron and Luzin definitions for this situation; Kempisty, [5], extended these integrals to higher dimensions as did Ridder, [20].

The first integral that was more general than both the Lebesgue-

Stieltjes integral and the Riemann-Stieltjes integral was defined using the Perron approach by A.J. Ward, [1], see also Saks [4]. Ridder, [16,17] investigated Ward's integral further, gave a Luzin definition and also defined an integral generalising the ρ - integral rather than the ρ^* - integral. L. Nicolescu, [1], applied McShane's ideas of using four derivatives to Ridder's integrals and so, as in McShane's earlier work, (see 1.3), was able to prove an integration by parts formula. Henstock combined the ideas of Ward and of Jeffrey and Miller, [1], to define a very general Perron-Stieltjes integral, [1-10].

A direct definition of a Cesàro-Perron Stieltjes integral was given by Kubota, [7], who did not investigate its properties or its relation to other Stieltjes integrals. A thorough investigation of another integral of this type has been given by D.K. Dutta, [1], see also M.K. Bose, [1].

See also C. Choquet, [1], Ridder, [18,19], Y. Hayashi, [1], Kurzweil, [4].

5. Axiomatic Theories.

It is immediately seen that the various non-absolute integrals have similar definitions and that all are generalisations of the Lebesgue integral. So it was natural to try to axiomatise and to fit the resulting theory into general measure theory and abstract differentiation, see Hayes and Pauc, [1].

The first attempt was made by Saks, [2; 4, p.254], who stripped the totalisation to its essentials. His method was used later to fit many non-absolute integrals into single approach; Solomon, [1], Bullen, [3]. Various authors gave more or less obvious axiomatisations of the Perron approach; Izumi, [3], Kubota, [6], Ridder, [13]; others gave

interesting generalisations of the Luzin's definition; Ellis, [4], J. Foran, [1], Lee, C.-M., [2].

The first attempt at a full axiomatisation was made by Romanovskii, [2-4]. His theory sets non-absolute integrals in what is now known as a Romanovskii space. It is this setting that Solomon, [1-4], combining the approaches of Romanovskii and Saks defines a very general non-absolute integral of vector-valued functions: see also Morrison, [1].

Mařík, [1], and Pfeffer, [1,2] developed a theory of Perron integrals in locally compact first countable Hausdorff spaces. Their theory placed awkward restraints on the domains of the functions but later work by Pfeffer, [3-8], removed these and generalized the setting to arbitrary topological spaces; see also Pfeffer and Wilbur, [1]; and Choquet, [1].

Lee, C.-M., has given an axiomatic theory that includes both that of Pfeffer and that of Romanovskii as special cases; see Bullen and Lee, [1].

McShane's theory, [3-5] and Henstock's, [9,11,13] both define non-absolute integrals of vector values functions that relate to integrals known in functional analysis; see also Scanlon, [1], and Alexiewicz, [2], Lee, T.-W., [3].

All of these theories applies to non-absolute non-symmetric integrals. Trjitzinsky, [1-5], besides generalising totalisations to setting more general than Romanovskii spaces, has also considered the problem of symmetric totalisations, that in particular apply to non-summable Laplaciens. Bullen, [2], has set James S^p -integral in general harmonic spaces; see also Nasibov, [1].

Most of these theories have a large number of axioms and compare

badly to general measure theory. However the correct comparison, with general measure theory in topological spaces, does a little to improve the comparison.

A more complete discussion of the various axiomatic theories can be found in Bullen, [5].

6. Integral Calculus and Applications

The basic results in calculus follow easily for integrals defined by a totalisation procedure since they follow by transfinite induction from similar properties of the Lebesgue integral. The integration by parts formula shows that for the Perron definitions this is not always the case; for a proof of this formula for the \mathcal{J}^* -integral see Hobson, [1; p.711], for the \mathcal{D}^* -integral, Saks, [4; p.246] or Denjoy, [16; p.343]: see also Henstock [12], Kurzweil, [3], Sargent, [3]. Further, since, in all cases, if $f \geq 0$ and is integrable in some non-absolute sense then $f \in \mathcal{L}$, the Lebesgue monotone convergence theorem holds, Denjoy, [16; p.342], Perron, [1] and Bauer, [1]. Further results on interchange of limits and integrals for sequences have been given by McShane, [2], Manougian, [1], Džvaršeišvili, [3,9,10], Kubota, [15], Henstock, [14], and Lee, P.-Y., [6]. Properties of the indefinite integral, basic of course to the whole theory, have been studied by many authors; Dubuc, [1] has given a simple proof of the fundamental theorem for the \mathcal{P}^* -integral; see also Bosanquet, [1,2], Cross, [8], Ellis, [2], Džvaršeišvili, [4,11], Grimshaw, [1], Jeffrey, [6], Kartak, [2], Krzyżewski, [1,2], Kubota, [1,2], Mugalov, [1,2], Pu, [1,2,4], Sargent, [2]. That Fubini's theorem does not always hold for non-absolute integrals was noted by Tolstov, [3]; but several authors have proved positive theorems of this type; Džvaršeišvili, [5], Kurzweil, [2],

Lee, T.-W., [1].

Applications of non-absolute integrals to other parts of analysis have been made by several authors but the results are isolated, and not a part of the main stream of modern analysis; see H. Burkil1, [1], Choquet, [2], Denjoy, [15], Džvaršėišvili, [1,10], Foglio, [1-3], Foglio and Henstock, [1], Henstock, [11,13], Lee, P.-Y., [1-4], Lukašenko, [1], Matyska, [1], McGill, [1], Mugalov, [3,4], Nalli, [1], Pych, [1-8], Sargent, [4,5], Tolstov, [5].

Finally a few attempts have been made to treat the various spaces of non-absolutely integrable functions from the point of view of functional analysis; Alexiewicz, [1], Džvaršėišvili, [6].

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Mathematics Department
The University of British Columbia
#121 - 1984 Mathematics Road
Vancouver, British Columbia V6T 1Y4
Canada