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# THE HAKE'S PROPERTY FOR SOME INTEGRALS OVER MULTIDIMENSIONAL INTERVALS

## 1 Introduction

 The Hake's property is named after the work of H. Hake [4] in 1921, which was an important step in proving the equivalence between the integrals of Denjoy and Perron (see e.g. Chapter VIII in  $[13]$ ). For a real function  $f$  defined on a compact interval  $[a, b] \subseteq \mathbb{R}$ , H. Hake proved the equivalence between the Perron-integrability of f over [a, b] and its Perron-integrability over [a, c] for all  $a < c < b$  together with the existence of the limit

$$
\lim_{c \nearrow b} \int_a^c f.
$$

 This shows in particular that improper integrals are proper ones in the frame of Perron integration.

 The Riemann-type definition of the Perron integral introduced indepen dently by J. Kurzweil [6] and R. Henstock [5] has led to various extensions in the multidimensional case. For these integrals, the formulation and proof of a Hake's property is an interesting question and results in this direction have been recently obtained by J. Mawhin and W. F. Pfeffer for the Pfeffer integral [10], and by J. Kurzweil and J. Jarnik for the  $\alpha$ -regular integral [8].

For a real function f defined on a compact interval  $I \subseteq \mathbb{R}^m$ , we prove in this note the equivalence between the integrability of  $f$  over  $I$  and the integrability of f over all intervals  $J \subseteq I^{\circ}$  together with the existence of the (appropriate) limit

 $\lim_{F \nearrow I^{\circ}} \int_{F} f$ ,

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where  $F \subseteq I^{\circ}$  is a figure (i.e. a finite union of compact intervals of  $\mathbb{R}^m$ ). More generally, instead of the interior  $I^{\circ}$  of  $I$ , we consider an arbitrary open subset of I.

 The definition of our integral covers the cases of the Kurzweil-Henstock integral (KH- integral), of the integrals of J. Mawhin (GP-integral) and W. F. Pfeffer (Pf-integral), and of the  $\alpha$ -regular integral. So the Hake's property expressed by Theorem 3.3 contains as particular cases the two recent results mentioned before. For the one-dimensional integral, it also encompasses the Harnack's property.

 As shown in Section 4, the Hake's property proved in this note can be used to obtain counterexamples in a very simple way. We give three examples : a function which is  $\alpha_1$ -regularly integrable for all  $\alpha \leq \alpha_1 < 1$  but not  $\alpha_2$ regularly integrable for all  $0 < \alpha_2 < \alpha$ , a GP-integrable function which is not Pf-integrable, and a Pf-integrable function which is not KH-integrable (and even not  $M_1$ -integrable, cf. [2]).

### 2 Preliminaries

Throughout this paper  $I = [a_1, b_1] \times ... \times [a_m, b_m]$  is a non-degenerate compact interval of  $\mathbb{R}^m$ . On *I* we consider the metric  $d(x, y) = \max |y_i - x_i|$ . The interior of a subset  $E \subseteq I$  is denoted by int E and its boundary by bd E. We use the notations  $I^{\circ}$  and  $\partial I$  for the interior and the boundary of the interval I with respect to the topology of  $\mathbb{R}^m$ .

The set of all (non-degenerate) compact subintervals  $J \subseteq I$  is denoted by  $J(I)$ . Given an interval  $J = [c_1, d_1] \times \ldots \times [c_m, d_m]$  its measure, length and thickness are the respective positive numbers

$$
m(J) = \prod_{i=1}^{m} (d_i - c_i), \ell(J) = \max(d_i - c_i) \text{ and } t(J) = \min(d_i - c_i).
$$

The regularity of J is the number  $r(J) = t(J) \cdot \ell(J)^{-1}$ . More generally, we shall consider four regularity functions  $\rho : \mathcal{J}(I) \to [0, 1]$ , which correspond to the four different integrals mentioned in the introduction (cf. Definition 2.2 below) .

A subset  $F \subseteq I$  is a figure if it is a finite union of elements of  $\mathcal{J}(I)$ . A partition of a figure F is a finite collection of non-overlapping intervals  $J_1, \ldots, J_r \in$  $\mathcal{J}(I)$  with  $F = \bigcup_{i=1}^r J_i$ .

A system on a subset  $E \subseteq I$  is a finite collection  $\{(J_1, x_1), \ldots, (J_r, x_r)\}\$ usually noted S, where  $J_1, \ldots, J_r \in \mathcal{J}(I)$  are non-overlapping intervals and  $x_i \in J_i \cap E$  for all  $i = 1, \ldots, r$ . A system is called a division of the interval I if one has  $I = \bigcup_{i=1}^r J_i$ . And we say that a system S completes a figure  $F \subseteq I$  if the intervals of S do not overlap the figure F and  $I = (\bigcup_{i=1}^r J_i) \cup F$ .

A gauge on a subset  $E \subseteq I$  is any positive map  $\delta : E \to \mathbb{R}_+$ . Given a parameter of regularity  $0 < \alpha < 1$  and a gauge  $\delta : E \to \mathbb{R}_+$  one says that a system S on E is  $(\alpha, \delta)$ -fine if it satisfies the conditions

$$
\rho(J_i) \geq \alpha \text{ and } \ell(J_i) \leq \delta(x_i) \text{ for all } i = 1, \ldots, r.
$$

The set of  $(\alpha, \delta)$ -fine divisions of I is denoted by  $\mathcal{D}(I, \alpha, \delta)$ . The following lemma ensures that the definition of the integral is meaningful:

**Lemma 2.1.** (Cousin) For every choice of  $\alpha$  and  $\delta$  there exists a division D of I which is  $(\alpha, \delta)$ -fine, i.e. the set  $\mathcal{D}(I, \alpha, \delta)$  is not empty.

**Definition 2.2.** One says that a function  $f: I \to \mathbb{R}$  is integrable if there exists a number  $A \in \mathbb{R}$  such that for any  $\varepsilon > 0$  and any  $0 < \alpha < 1$  there exists a gauge  $\delta: I \to \mathbb{R}_+$  with the property

 $|S(f, D, I) - A| < \varepsilon$  for every division  $D \in \mathcal{D}(I, \alpha, \delta)$ ,

where  $S(f, D, I) = \sum_{i=1}^{r} f(x_i) m(J_i)$  is the usual Riemann sum associated with D. The integral  $A \in \mathbb{R}$  is unique and denoted by  $\int_I f$ .

We consider four particular choices for the regularity function  $\rho$ :

1)  $\rho(J) = r(J)$ . One gets the GP-integral, cf. Definition 9 in [9].

2)  $\rho(J) = \inf \{d_i - c_i / a_i \neq c_i \text{ and } d_i \neq b_i\} \cdot \ell(J)^{-1}$ , and  $\rho(J) = 1$  if one corner of I is contained in J. According to a result of J. Kurzweil and J. Jarnik [7] one gets the Pf- integral of W. F. Pfeffer [12].

3)  $\rho(J) = 1$ . Then one can leave the parameter of regularity  $\alpha$  and one gets the classical Kurzweil-Henstock integral.

4)  $\rho(J) = r(J)$  if  $r(J) \ge \alpha_0$  and  $\rho(J) = 0$  otherwise. Then the parameter  $\alpha$  can be taken as a constant and one gets the  $\alpha_o$ -regular integral [8].

 We shall use the two following propositions (which are well-known for these integrals) .

**Remark 2.3.** By considering the map  $\rho$  as a function of tagged intervals  $(J, x)$  instead of a function of intervals J, one may also include other integrals, like for instance the integral of Z. Buczolich in the plane [1].

**Proposition 2.4.** Let  $f: I \to \mathbb{R}$  be an integrable function. Then f is integrable on every subinterval  $J \in \mathcal{J}(I)$  and the indefinite integral  $\varphi(J) =$  $\int_J f$  is an additive function of intervals.

**Proposition 2.5.** (Saks-Henstock) Let  $f: I \to \mathbb{R}$  be an integrable function and let  $\delta: I \to \mathbb{R}_+$  be a gauge such that  $|S(f, D, I) - f_I f| \leq \varepsilon$  for every  $(\alpha, \delta)$ -fine division D of the interval I. Then one has

$$
\left|\sum_{i=1}^r\left\{f(x_i)m(J_i)-\int_{J_i}f\right\}\right|\leq\varepsilon.
$$

for every  $(\alpha, \delta)$ -fine system  $S = \{ (J_1, x_1), \ldots, (J_r, x_r) \}$  on the interval I.

#### The main theorem 3

Let  $E \subseteq I$  be a closed subset such that  $\emptyset \neq E \neq I$ , and suppose that  $f: I \to \mathbb{R}$ is integrable on every interval  $J \in \mathcal{J}(I)$  contained in  $I \setminus E$ . Given any figure  $F \subseteq I \backslash E$  one can define the integral of f on the figure F by

 $\int_{F} f = \sum_{i=1}^{r} \int_{J_i} f$ , where  $J_1, \ldots, J_r$  is any partition of F.

Since the integral is (weakly) additive, cf. Proposition 2.4, the value of  $\int_F f$ does not depend on the choice of the partition.

**Definition 3.1.** Given a parameter  $0 < \alpha < 1$  and a gauge  $\delta : E \to \mathbb{R}_+$ we say that a figure  $F \subseteq I \setminus E$  is  $(\alpha, \delta)$ -close to the subset  $I \setminus E$  if there exists a system S on E which is  $(\alpha, \delta)$ -fine and completes F. We denote by  $\mathcal{F}(I \setminus E, \alpha, \delta)$  the set of all figures  $F \subseteq I \setminus E$  which are  $(\alpha, \delta)$ -close to  $I \setminus E$ .

Defining  $\delta(x) = \frac{1}{2}d(x, E)$  for all  $x \in I \setminus E$  and using the Cousin's lemma one easily shows that the set  $\mathcal{F}(I \setminus E, \alpha, \delta)$  is not empty for every choice of  $\alpha$ and  $\delta$ .

**Definition 3.2.** We say that the integral  $\int_F f$  converges to the number  $A \in \mathbb{R}$ when the figure F tends to  $I \backslash E$  if for any  $\varepsilon > 0$  and any parameter  $0 < \alpha < 1$ there exists a gauge  $\delta: E \to \mathbb{R}_+$  with the property

 $|\int_{F} f - A| < \varepsilon$  for every figure  $F \in \mathcal{F}(I \setminus E, \alpha, \delta)$ .

**Theorem 3.3.** Let  $E \subseteq I$  be a closed subset and suppose that  $f : I \to \mathbb{R}$  is integrable on every interval  $J \subseteq I \setminus E$ . If the function  $f \cdot \chi_E$  is integrable on I and if the integral  $\int_F f$  converges to a limit  $A \in \mathbb{R}$  when the figure F tends to  $I \setminus E$ , then f is integrable on I and  $\int_I f = \int_I f \cdot \chi_E + A$ .

**Proof.** By considering  $f - f \cdot \chi_E$  one may assume that  $f(x) = 0$  for all  $x \in E$ . We want to show that  $A$  is the integral of  $f$ . We first choose a sequence of intervals  $I_n \in \mathcal{J}(I)$  such that  $I_n \subseteq I \backslash E$  for each  $n \in \mathbb{N}$  and  $I \backslash E = \bigcup_{n=1}^{\infty} \text{int } I_n$ . For instance, one can take the family of all closed balls  $B(x, \frac{1}{2}d(x, E))$ , where x runs over the rational points of  $I \setminus E$ .

Given  $\varepsilon > 0$  and  $0 < \alpha < 1$  there exists for each  $n \in \mathbb{N}$  a gauge  $\delta_n : I_n \to$  $\mathbb{R}_+$  with

 $|S(f, D, I_n) - \int_{I_n} f| < 2^{-n} \varepsilon$  for every division  $D \in \mathcal{D}(I_n, \alpha, \delta_n)$ .

One may assume that  $\delta_n(x) < d(x, E)$  for every  $x \in I_n$  and  $\delta_n(x) \leq d(x, bd I_n)$ for every  $x \in \text{int } I_n$ . For  $x \in E_n := \text{int } I_n \setminus \bigcup_{j=1}^{n-1} \text{int } I_j$  we define  $\delta(x) = \delta_n(x)$ .

By hypothesis there exists a gauge  $\delta: E \to \mathbb{R}_+$  such that  $|\int_F f - A| < \varepsilon$  for every figure  $F \in \mathcal{F}(I \setminus E, \alpha, \delta)$ . One thus gets a gauge  $\delta : I \to \mathbb{R}_+$ .

Now let D be any  $(\alpha, \delta)$ -fine division of the interval I. We consider the figure  $F = \bigcup \{J_i \mid x_i \notin E\}$ . By construction one has  $F \in \mathcal{F}(I \setminus E, \alpha, \delta)$ . Then

$$
|S(f, D, I) - A| \leq \left| \sum_{x_i \notin E} \left\{ f(x_i) m(J_i) - \int_{J_i} f \right\} \right| + |\int_F f - A| \leq
$$
  

$$
\sum_{n=1}^{\infty} \left| \sum_{x_i \in E_n} \left\{ f(x_i) m(J_i) - \int_{J_i} f \right\} \right| + |\int_F f - A| < \varepsilon + \varepsilon = 2\varepsilon
$$

according to Proposition 2.5 (recall that  $J_i \subseteq I_n$  for every i with  $x_i \in E_n$ ), and this proves that the function  $f$  is integrable on  $I$ .  $\Box$ 

 Remark 3.4. The theorem contains as a particular case a result of J. Kurzweil and J. Jarnik for the  $\alpha$ -regular integral, cf. Proposition 2 in [8]. And for  $m = 1$ it also involves the well-known Harnack's property (left as exercise).

**Example 3.5.** Let  $E = \partial I$  be the boundary of I for the topology of  $\mathbb{R}^m$ . Since E is of Lebesgue-measure zero one has  $\int_I f \cdot \chi_E = 0$  for any function  $f: I \to \mathbb{R}$ . So the theorem reads as follows: If the function f is integrable on every interval  $J \subseteq I^{\circ}$  and the integral  $\int_{F} f$  converges to a limit  $A \in \mathbb{R}$  when the figure F tends to  $I^{\circ}$ , then f is integrable on the interval I and  $\int_I f = A$ .

In that situation a sufficient condition for the Pf-integrability of  $f$  was given in [10]. One can prove that if  $\int_F f$  converges to a limit  $A \in \mathbb{R}$  in the sense of  $[10]$ , then it converges to A in our sense. But this is an immediate consequence of the following lemma, which says that the condition of Theorem 3.3 is also necessary.

**Lemma 3.6.** Let  $E \subseteq I$  be a closed subset and let  $f : I \to \mathbb{R}$  be such that both f and  $f \cdot \chi_E$  are integrable on the interval I. Then the integral  $\int_F f$ converges to the number  $\int_I (f - f \cdot \chi_E)$  when the figure F tends to  $I \setminus E$ .

**Proof.** One may assume that  $f(x) = 0$  for all  $x \in E$ . Given  $\varepsilon > 0$  and  $0 < \alpha < 1$  there exists a gauge  $\delta : I \to \mathbb{R}_+$  with the property

$$
|S(f, D, I) - \int_I f| < \varepsilon \text{ for every division } D \in \mathcal{D}(I, \alpha, \delta).
$$

Now consider any figure  $F \in \mathcal{F}(I \setminus E, \alpha, \delta)$ . We choose a partition  $J_1, \ldots, J_r$ of F and for each  $i = 1, ..., r$  a division  $D_i \in \mathcal{D}(J_i, \alpha, \delta)$ . By definition there exists a system S on E which is  $(\alpha, \delta)$ -fine and completes F. Then  $D = (\bigcup_{i=1}^r D_i) \cup S$  is a division of the interval I and  $D \in \mathcal{D}(I, \alpha, \delta)$ . So we obtain

$$
\left| \int_{F} f - \int_{I} f \right| \leq \left| \sum_{i=1}^{r} \left\{ \int_{J_{i}} f - S(f, D_{i}, J_{i}) \right\} \right| + \left| S(f, D, I) - \int_{I} f \right| < 2\varepsilon
$$

according to Proposition 2.5 (and the additivity of the integral, cf. Proposition 2.4), and thus the lemma is proved. 2.4), and thus the lemma is proved.

626

### 4 Some examples

**Example 4.1.** Let  $I = \{0, 1\} \times \{0, 1\}$  be the unit square. Given some parameter  $0 < \alpha < 1$  we consider the function  $f: I \to \mathbb{R}$  defined by

 $f(x, y) = 1/x^3$  if  $0 < y < \frac{1}{2}\alpha x$ ,  $f(x, y) = -1/x^3$  if  $\frac{1}{2}\alpha x < y < \alpha x$ 

and  $f(x,y) = 0$  otherwise. Then f is  $\alpha_1$ -regularly integrable for any  $\alpha \leq$  $\alpha_1$  < 1 but not  $\alpha_2$ -regularly integrable for any  $0 < \alpha_2 < \alpha$ .

**Proof.** We take  $E = \{(0,0)\}\.$  Therefore we are interested in figures  $F =$  $I \setminus \text{int } J$  with  $J = [0, x] \times [0, y]$ . Clearly, one has  $\int_F f = 0$  for every figure  $F \in \mathcal{F}(I \setminus E, \alpha_1, 1)$ , and this proves that f is  $\alpha_1$ -regularly integrable.

Now let  $\frac{1}{2}\alpha \leq \alpha_2 < \alpha$  and consider the interval  $J = [0,\delta] \times [0,\alpha_2\delta]$ . An easy calculation shows that  $\int_{F} f = -(\alpha - \alpha_2)^2 / 2 \alpha_2 \delta$ . Therefore  $\int_{F} f$ cannot converge when the figure F tends to  $I \setminus E$ , and this proves that f is<br>not  $\alpha_2$ -regularly integrable. In particular, f is not  $\alpha_2$ -regularly integrable for<br> $0 < \alpha_2 < \frac{1}{2}\alpha$ .<br>Example 4.2 I at  $I = \{0, 1\} \times \{0,$ not  $\alpha_2$ -regularly integrable. In particular, *f* is not  $\alpha_2$ -regularly integrable for  $0 < \alpha_2 < \frac{1}{2}\alpha$ .

 $0 < \alpha_2 < \frac{1}{2}\alpha$ .<br> **Example 4.2.** Let  $I = [0, 1] \times [0, 1]$  be the unit square. We consider the function  $f: I \to \mathbb{R}$  defined by **Example 4.2.** Let  $I = [0,1] \times [0,1]$  be the unit square. We consider the function  $f: I \to \mathbb{R}$  defined by on  $f: I \to \mathbb{R}$  defined by<br>  $f(x,y) = 1/x^4$  if  $0 < y < \frac{1}{2}x^2$ ,  $f(x,y) = -1/x^4$  if  $\frac{1}{2}x^2 < y < x^2$ <br>  $f(x, y) = 0$  otherwise. Then f is CP intersphesime to Pf intersphesive

$$
f(x,y) = 1/x^4 \text{ if } 0 < y < \frac{1}{2}x^2, \ f(x,y) = -1/x^4 \text{ if } \frac{1}{2}x^2 < y < x^2
$$
\nand  $f(x,y) = 0$  otherwise. Then  $f$  is GP-integrable but not Pf-integrable.

\nProof. As before, we take  $F = \{(0,0)\}$ . We find that  $f(x,y) \in G$ .

and  $f(x, y) = 0$  otherwise. Then f is GP-integrable but not Pf-integrable.<br>**Proof.** As before, we take  $E = \{(0,0)\}$ . We first show that f is GP-integrable. For any figure  $F = I \int \int f dx$  with  $F \in \mathcal{F}(I \setminus E, \alpha, \alpha)$  one has and  $f(x, y) = 0$  otherwise. Then f is GP-integrable but not Pi-integrable.<br> **Proof.** As before, we take  $E = \{(0,0)\}$ . We first show that f is GP-<br>
integrable. For any figure  $F = I \int \int f$  with  $F \in \mathcal{F}(I \setminus E, \alpha, \alpha)$  one has<br> **Proof.** As before, we take  $E = \{(0,0)\}$ . We first show that  $f$  is GP-<br>integrable. For any figure  $F = I \int \int f$  with  $F \in \mathcal{F}(I \setminus E, \alpha, \alpha)$  one has<br> $y \geq \alpha x \geq x^2$  because  $r(J) \geq \alpha$  and  $\ell(J) \leq \alpha$ . Therefore  $\int_F f = 0$  and assertion follows.

But for the Pf-integral one has  $\rho(J) = 1$  for every interval  $J = [0, x] \times [0, y]$ . In particular, for  $J = [0, \delta] \times [0, \frac{1}{2} \delta^2]$  we calculate that  $\int_F f = -(4\sqrt{2} - 5)/6 \delta$ , and this proves that f is not Pf-integrable. and this proves that  $f$  is not Pf-integrable.

**Example 4.3.** Let  $I = \{0, 1\} \times \{0, 1\}$  be the unit square. We consider the function  $f: I \to \mathbb{R}$  defined by

$$
f(x,y)=(-1)^{i} 2^{n} \text{ if } (x,y)\in \left(\frac{i-1}{4^{n}},\frac{i}{4^{n}}\right]\times \left(\frac{1}{2^{n}},\frac{1}{2^{n-1}}\right) \text{ (for } i=1,\ldots,4^{n}\text{)}
$$

and  $f(x, y) = 0$  if  $xy = 0$ . Then f is Pf- integrable but not KH-integrable.

**Proof.** By Fubini's theorem the function  $f$  is not Kurzweil-Henstock integrable because the partial integral  $\int_0^1 f(x,y) dy$  does not exist for any  $x \in$  $(0,1]$ . In order to show that f is Pf-integrable we apply Theorem 3.3 with  $E = [0, 1] \times \{0\}$ . We shall use the intervals  $I_n = [0, 1] \times [2^{-n}, 2^{-n+1}]$ .

Let  $\varepsilon > 0$  and  $0 < \alpha < 1$  be given. We choose a constant gauge  $\delta =$  $2^{-N+1}$  on E (the integer N will be precised later). Obviously, any figure  $F \in \mathcal{F}(I \setminus E, \alpha, \delta)$  contains the interval  $[0, 1] \times [2^{-N+1}, 1]$ , and therefore  $\int_{E} f = \sum_{n=N}^{m} \int_{F \cap I_n} f,$ 

where  $I_1, \ldots, I_m$  are the intervals with  $F \cap \text{int } I_n \neq \emptyset$ . Let S be a system on E which is  $(\alpha, \delta)$ -fine and completes F. Say  $(0, 0) \in J_1$  and  $(1, 0) \in J_r$ . Using that  $\int_{I_n} f = 0$  for every  $n \in \mathbb{N}$  we obtain the following inequality:

$$
|f_{F\cap I_n}f| \le \sum_{i=1}^r |f_{J_i\cap I_n}f|.
$$

If  $J_i \cap \text{int } I_n \neq \emptyset$ , then  $\ell(J_i) > 2^{-n}$ , and for  $i = 2, ..., r - 1$  this implies  $t(J_i) > \alpha \cdot 2^{-n}$ . So we deduce that there exist at most  $[2^n/\alpha] + 2$  intervals  $J_i$ with  $J_i \cap \text{int } I_n \neq \emptyset$ . And since  $| \int_{J_i \cap I_n} f | \leq 4^{-n}$  we conclude that

$$
|\int_{F \cap I_n} f| \leq 1/\alpha 2^n + 2/4^n.
$$

Thus it suffices to choose  $N \in \mathbb{N}$  such that  $\sum_{n=N} (1/\alpha 2^{n} + 2/4^{n}) < \varepsilon$ . Hence  $|\int_{F \cap I_n} f| \leq 1/\alpha 2^n + 2/4^n$ .<br>Thus it suffices to choose  $N \in \mathbb{N}$  such that  $\sum_{n=N}^{\infty} (1/\alpha 2^n + 2/4^n) < \varepsilon$ . Hence  $\int_I f = 0$ .

 $\Box$ <br>In fact, this function is an example of a Pf-integrable function which is not<br>integrable (another such example was given in [2]). Before we prove this In fact, this function is an example of a Pf-integrable function which is not  $M_1$ -integrable (another such example was given in [2]). Before we prove this result, we first recall the definition of the  $M_1$ -integral for  $M_1$ -integrable (another such example was given in [2]). Before we prove this<br>result, we first recall the definition of the  $M_1$ -integral for the two-dimensional<br>case (compare with [3])  $M_1$ -integrable (another such example was given in [2]). Before we prove this result, we first recall the definition of the  $M_1$ -integral for the two-dimensional case (compare with [3]).

case (compare with [3]).<br>**Definition 4.4.** A function  $f: I \to \mathbb{R}$  is called  $M_1$ -integrable if there exists<br>a number  $A \in \mathbb{R}$  such that for any  $\epsilon > 0$  and any  $K > 0$  there exists a gauge **Definition 4.4.** A function  $f: I \to \mathbb{R}$  is called  $M_1$ -integrable if there exists a gauge a number  $A \in \mathbb{R}$  such that for any  $\varepsilon > 0$  and any  $K > 0$  there exists a gauge  $\delta: I \to \mathbb{R}$ , with the property  $|S(f \cap I) -$ Definition 4.4. A function  $f: I \to \mathbb{R}$  is called  $M_1$ -integrable if there exists<br>a number  $A \in \mathbb{R}$  such that for any  $\varepsilon > 0$  and any  $K > 0$  there exists a gauge<br> $\delta: I \to \mathbb{R}_+$  with the property  $|S(f, D, I) - A| < \varepsilon$  satisfying

 $\ell(J_i) \leq \delta(x_i)$  for all  $i = 1, \ldots, r$  and  $\sum_{i=1}^r \ell(J_i)^2 \leq K$ ,

noted  $D \in \mathcal{D}_1(I, K, \delta)$ . Clearly, any KH-integrable function is M<sub>1</sub>-integrable. And in  $[11]$  D. J. F. Nonnenmacher proved that any  $M_1$ -integrable is Pfintegrable.

**Proposition 4.5.** The function  $f : I \to \mathbb{R}$  of Example 4.3 is not  $M_1$ . integrable.

**Proof.** We show that for any gauge  $\delta: I \to \mathbb{R}_+$  there exist two divisions  $D_1$ and  $D_2$  in  $\mathcal{D}_1(I,5,\delta)$  with  $|S(f, D_1, I) - S(f, D_2, I)| \geq \frac{1}{3}$ . We first cover the set  $E = [0,1] \times \{0\}.$ 

Let  $\gamma(x) := \frac{1}{4}\delta(x, 0)^2$ . There exists a division  $\{(A_1, x_1), \ldots, (A_s, x_s)\}\$  of the interval  $[0, 1] \subseteq \mathbb{R}$  with the property

$$
A_i=\left[\frac{m_i-1}{4^{n_i}},\frac{m_i}{4^{n_i}}\right] \text{ and } \ell(A_i)=\frac{1}{4^{n_i}}\leq \gamma(x_i) \text{ for all } i=1,\ldots,s.
$$

We put  $N_1 = \{i / m_i \text{ is odd}\}\$ and  $N_2 = \{i / m_i \text{ is even}\}\$ . Then we have  $\sum_{i \in N_1} \ell(A_i) \geq \frac{1}{2}$  or  $\sum_{i \in N_2} \ell(A_i) \geq \frac{1}{2}$ . Say  $\sum_{i \in N_1} \ell(A_i) \geq \frac{1}{2}$ .

As  $4^{-n_i} \leq \gamma(x_i)$  we obtain  $2^{-n_i+1} \leq \delta(x_i, 0)$ . Considering the intervals  $B_i = [0, 2^{-n_i}]$  and  $C_i = [2^{-n_i}, 2^{-n_i+1}]$ , we construct the division  $D_1$  as follows:

- a system  $\{(J_1,\xi_1),\ldots,(J_s,\xi_s)\}\)$  on the set E, where  $J_i = A_i \times (B_i \cup C_i)$ if  $i \in N_1$  and  $J_i = A_i \times B_i$  if  $i \in N_2$ , and  $\xi_i = (x_i, 0)$ ;
- a system  $\{(J_{s+1}, \xi_{s+1}), \ldots, (J_r, \xi_r)\}\$  which completes the preceding one, and such that  $r(J_i) = 1$  and  $\ell(J_i) \leq \delta(\xi_i)$  for all  $i = s + 1, \ldots r$ .

Clearly, one has  $\ell(J_i) \leq \delta(\xi_i)$  for all  $i = 1, ..., r$ . And since  $\sum_{i=1}^r \ell(J_i)^2 \leq \sum_{i=1}^s 4^{-n_i+1} + \sum_{i=s+1}^r m(J_i) \leq \sum_{i=1}^s 4\ell(A_i) + \sum_{i=1}^r m(J_i) = 5$  one gets  $D_1 \in \mathcal{D}_1(I,5,\delta).$ 

For the second division  $D_2 \in \mathcal{D}_1(I, 5, \delta)$  we put the intervals  $A_i \times B_i$  in place of the intervals  $J_i = A_i \times (B_i \cup C_i)$ , and we add (for each  $i \in N_1$ ) a division  $E_i$  of the interval  $A_i \times C_i$ , which satisfies the following properties:

- 1.  $r(J_{ij}) = 1$  and  $\ell(J_{ij}) \leq \delta(\xi_{ij})$  for all j, and
- 2.  $|S(f, E_i, A_i \times C_i) \int_{A_i \times C_i} f| \leq \frac{1}{6s}$ .

Finally, since  $\int_{A_i \times C_i} f = -4^{-n_i} = -\ell(A_i)$ , we conclude that

(1) 
$$
|S(f, D_1, I) - S(f, D_2, I)| = |\sum_{i \in N_1} S(f, E_i, A_i \times C_i)|
$$

$$
\geq \sum_{i\in N_1} \ell(A_i) - \sum_{i\in N_1} \frac{1}{6s},
$$

and this proves that  $|S(f, D_1, I) - S(f, D_2, I)| \geq \frac{1}{2} - \frac{1}{6} = \frac{1}{3}$ . Therefore the function  $f$  cannot be  $M_1$ -integrable on the interval  $I$ . □

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