

The Fundamental Theorems Of Calculus For The M_{β} –Integral

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Abstract

One version of Mcshane integral with respect to a basis for the function with value in Dedekind complete Riesz space is introduced. The fundamental theorems of calculus for the M_{β} –integral are proved

Keywords: Mcshane and Henstock integration, Riesz spaces, Derivation basis, Fundamental theorem of calculus

Introduction and preliminaries

In this paper we introduce the Mcshane integration of Riesz-valued functions in the case of the derivation basis. We demonstrate also the classic fundamental theorems of Calculus. The paper is structured as follows. In Section 2 we recall some fundamental concepts related to Riesz spaces and derivation bases. In Section 3 we investigate some basic properties of Mcshane integral with respect to a Basis. In Section 4 we demonstrate the classic Fundamental theorems of Calculus.

Definition 2.1 We say that a net $(r_{\beta})_{\beta}$ order converges (or short (o) – converges) to $r \in R$ if there exists an (o) – net $(p_{\beta})_{\beta \in A}$ satisfying $|r_{\beta} - r| \leq p_{\beta}$ for each $\beta \in A$ we shall write in this case $r = (o)\lim_{\beta} r_{\beta}$. In case $A = N$ we get definition of (o) convergent sequence.

Definition 2.2 We say that a net $(r_{\beta})_{\beta \in A}$ is (r) – converges for $r \in R$ if there exists $\beta_0 \in A$ so that $|r_{\beta} - r| \leq \epsilon u$ for all $\beta \geq \beta_0$. In case $A = N$ we get the definition of (r) convergent sequence.

Definition 2.3 A Dedekind complete Riesz space is said to be regular if it satisfies property σ and if for each sequence $(r_n)_n$ in R , order convergent to zero, there exists a sequence $(k_n)_n$ of positive numbers, with $\lim_n k_n = +\infty$, such that the sequence $(k_n r_n)_n$ is order convergent to zero.

Proposition 2.4[4](Theorem 1, p. 350) In a regular Riesz space the (o) -convergence is equivalent to the (r) -convergence.

An interval is always a compact nondegenerate subinterval of R . If $E \subset R$, then $|E|$ denotes the Lebesgue measure of E .

A collection of intervals is called non overlapping if their interiors are pair wise disjoint. Let be $[a, b]$ a fixed interval of R and \mathcal{Z} the family of all subintervals of $[a, b]$. An M -basis on $[a, b]$

is by definition, any subset $B(M)$ of $\mathcal{Z} \times [a, b]$ such that $(I, x) \in B(M)$ implies $x \in E$ for $E = [a, b]$,

and is denoted with $B_m[E]$. Given a base $B(M)$, an interval I is called a $B(M)$ -interval if $(I, x) \in B(M)$, for any $x \in E$. We assume that $[a, b]$ is a $B(M)$ -interval. For E

and $E = [a, b]$ we denote by \mathcal{E} the directed set of all positive real-valued functions defined on E and endowed with natural ordering: given two functions f_1 and f_2 from \mathcal{E} we say $f_1 \leq f_2$ if and only if $f_1(x) \leq f_2(x)$ for every $x \in E$.

A function $\delta: \mathcal{E} \rightarrow]-, +[$ of \mathcal{E} is referred as a gauge on E .

For a given gauge $\delta \in \mathcal{E}$ we denote

$$B[E] = \{(I, x) \in B(M) : I \cap]x - \delta(x), x + \delta(x)[, x \in E\}$$

We note that B is also basis on $[a, b]$.

We say that a basis $B(M)$ is a Vitali basis if for any $\epsilon \in \mathcal{E}$ and $x \in [a, b]$ the set $B[x]$ is non empty.

Let be $E \neq \emptyset$ and $E \subset [a, b]$. A

finite subset P of $B_m[E]$ is called $B(M)$ -decomposition on E if for every distinct elements (I', x') and (I'', x'') of P the corresponding intervals I' and I'' are non overlapping and $E = \cup_{(I, x) \in P} I$. If $E = [a, b]$ we say that P is $B(M)$ -partition of $[a, b]$.

Given a gauge δ a $B(M)$ -decomposition is called δ -fine. In this paper we assume that each basis $B(M)$ considered here is a Vitali basis and has two partition properties: (a) For any $B(M)$ -interval I and a gauge δ on I there exist a $B_\delta(M)$ -partition of I . If I_1 and I_2 are $B(M)$ -intervals and $I_1 \subset I_2$ then $I_1 \setminus I_2 = \cup_{i=3}^n I_i$ where I_i are non overlapping $B(M)$ -intervals.

If $f: [a, b] \rightarrow R$ and $P = \{(I_i, \xi_i) : i = 1, 2, \dots, m\}$ is a partitions of $[a, b]$ the sum $\sum_{i=1}^m f(\xi_i) |I_i|$ will denoted by $S(f, P)$

3 The Mcshane integral with respect to a Basis

WE now introduce a Mcshane integral type with respect to a basis for Riesz-space valued functions.

Definition 3.1 Let $B(M)$ be a fixed basis on $[a, b]$. We say that $f: [a, b] \rightarrow R$ is Mcshane integrable on a $B(M)$ - interval ($B(H)$ - interval) $E \subset [a, b]$ with respect to $B(M)$ (brief M_B - integrable) if there exist an element $Y \in R$ such that $\inf_{\delta \in \Delta} (\sup \{ |\sum_{(I, \xi) \in P} f(x) |I| - Y| : P \text{ is a } B_\delta(M) \text{ - Partition of } E \}) = 0$ (1) In this case we write $(M_B) \int_E f = Y$.

Proposition 3.1 Let R be a Dedekind complete Riesz space, satisfying property $\sigma, Q \subset [a, b]$ be countable set, and $f: [a, b] \rightarrow R$ be a function, such that $f(x) = 0$ for all $x \in [a, b] \setminus Q$. Then $(M_B) \int_a^b f = 0$ The prof of this preposition can adopted without differences the proof made by [2] for the Henstock integral.

Proposition 3.2 Let R be a Dedekind complete Riesz space and solid, satisfying property $\sigma, Q \subset [a, b]$ be a set with $|Q| = 0$, and $f: [a, b] \rightarrow R$ be a function, such that $f(x) = 0$ for all $x \in [a, b] \setminus Q$. Then $(M_B) \int_a^b f = 0$

Proposition 3.3 Under the above condition, the function f is M_B - integrable on a $B(M)$ - interval E if and only if

$$\inf_{\delta \in \Delta} [\sup \{ |S(f, P_1) - B(f, P_2)| : P_1 \text{ and } P_2 \text{ are } B(M) \text{ - partition of } E \}] = 0$$

Taking in account of respective property for the Henstock-integral on Riesz space (see [2]), we can prove the proposition.

Proposition 3.4 If $[a, b]$, $[a, c]$ and $[c, b]$ are $B(M)$ - intervals and f is M_B - integrable on $[a, c]$ and on $[c, b]$, then f is also M_B - integrable on $[a, b]$ and

$$(M_B) \int_a^b f = (M_B) \int_a^c f + (M_B) \int_c^b f$$

Proposition 3.5 If function f is M_B - integrable on a B - interval of $[a, b]$, then f is also M_B - integrable on any $B(M)$ - intervals $I \subset [a, b]$

Definition 3.2 A function $f: [a, b] \rightarrow R$ has the property $(\sigma) - S^*M(B)$ on a $B(M)$ - interval of $[a, b]$.if

$$\inf_{\delta \in \Delta_{[a,b]}} \left[\sup_P \left\{ \sum_{i=1}^k \sum_{j=1}^m |f(t_i) - f(s_j)| |I_i \cap J_j| : P_1, P_2 \text{ are } B_{\delta(M)}\text{-partit. of } I \right\} \right]$$

Where $P_1 = \{(I_i t_i), i = 1, \dots, k\}$ and $P_2 = \{(J_j s_j), j = 1, \dots, m\}$.

Lemma 3.1 [4] Let $D = \{(I_i, t_i), i = 1, \dots, m\}$ and $\mathcal{J} = \{(J_j, j = 1, \dots, m)\}$ be $B_{\delta(M)}$ -partition of I

Then $D' = \{(I_i \cap J_j, t_i) : i = 1, \dots, k; j = 1, \dots, m; I_i^0 \cap J_j^0 \neq \emptyset\}$

Is a B_{δ} -partition of I and $M(f, D) = S(f, D')$

Corollary 3.1 If f is M_B -integrable on $[a, b]$ and F is its indefinite integral then

$$\inf_{\delta \in \Delta} \left\{ \sup_{(I,x) \in P} |f(x)| |I| - F(I) : \text{is a } B_{\delta(M)}\text{-partition of } [a, b] \right\} = 0$$

Proposition 3.6 Let R be Dedekind complete Riesz space. A function $f: [a, b] \rightarrow R$ is R is a M_B -integrable on a

$B(M)$ -interval I of $[a, b]$, if and only if, for the $B_{\delta(M)}$ -partition $D = \{(I_i, t_i), i = 1, \dots, m\}$ and $\mathcal{E} = \{(J_j, t_j), j = 1, \dots, m\}$ holds

$$\inf_{\delta \in \Delta_{\mathcal{E}}} \left\{ \sup \left[\sum_{i=1}^m \sum_{j=1}^n |f(t_i) - f(s_i)| |I_i \cap J_j| \right] \right\} = 0$$

Proposition 3.7 Let R be a Dedekind complete regular Riesz Space and $f \geq 0$ be M_B -integrable on a $B(M)$ -interval and solid $E \subset [a, b]$. Then there exist the function g and h M_B -integrable such that $0 \leq g \leq f \leq h$.

and there exist a directed net $(p_{\delta})_{\delta \in \Delta}$ such that $(M_B) \int_E |f - g| \leq p_{\delta}$

Proof. Construct the simple function

$$f(x) = \begin{cases} \frac{k-1}{2^n} & \text{if } \frac{k-1}{2^n} u \leq f(x) \leq \frac{k}{2^n} \\ 0 & \text{if contrary} \end{cases}$$

Where $k = 1, 2, \dots, n2^n$ and u unit element of R . We get that $|f(x) - f_n(x)| \leq \frac{1}{2^n} u$

(2)

We have that sequence f_n is (r) -convergent to $f(x)$. If we write in a form $f_n(x) = \sum_{i=1}^n k_i \chi_{E_i}$. We get that there exists $B(M)$ -intervals S_n and positive elements $c_n \in R$ such that $f(x) = \sum_{n=1}^{\infty} c_n \chi_{S_n}$ for every $x \in E$. Moreover f is

integrable and $\sum_{n=1}^{\infty} c_n |S_n| = \int_E f < +$ (3)

Since S_n are Lebesgue measurable there exist compact sets K_n and open sets G_n of $[a, b] \cap E$ that $K_n \subset S_n \subset G_n$. And there exists a $\epsilon > 0$ such that $|G_n \setminus K_n| < \epsilon$

we take $c_n |G_n \setminus K_n| < \frac{\epsilon}{2^{n+2}}$. From the convergence of the series (2) we get

$$\sum_{n=N+1}^{\infty} c_n |S_n| < \frac{\epsilon}{4}$$

Define $g = \sum_{i=1}^N c_n \chi_{K_n}$ and $h = \sum_{i=1}^N c_n \chi_{G_n}$.

It is easy to note that $g \leq f \leq h$

and

$$h - g = \sum_{i=1}^N c_n \chi_{G_n \setminus K_n} + \sum_{i=N+1}^{\infty} c_n \chi_{G_n} = \sum_{i=1}^{\infty} c_n \chi_{G_n \setminus K_n} + \sum_{i=N+1}^{\infty} c_n \chi_{S_n}$$

4 The fundamental theorems of Calculus for the M_B -integral

A function φ is said to be (o) -continuous at a point $x_0 \in [a, b]$ with respect to basis $-B(M)$ if $\inf_{\delta} [\sup \{ |\varphi(I)| : (I, x_0) \in B[\{x_0\}] \}] = 0$. Given $E \neq \emptyset$ and $E \subset [a, b]$ we say that the function φ is (o) -continuous on E if it is (o) -continuous at every point of E . We say that φ is (u) -differentiable on E with respect to basis B if there exists a function $g: E \rightarrow R$ such that

$$\inf_{\delta \in \Delta_E} \left[\sup \left\{ \left| \frac{\varphi(I)}{|I|} - g(x) \right| : (I, x) \in B[E] \right\} \right].$$

The function g is called the (u) -derivative with respect to $B(M)$. It is easy to prove that (u) -derivative is determined uniquely.

Theorem 4. Let R be a Dedekind complete Riesz space, $B(M)$ a basis and φ be a R -valued function on $B(M)$ -interval. If φ is (u) -differentiable with respect to $B(M)$ on $[a, b]$ with derivative φ' , then φ' is M_B -integrable on $[a, b]$, and

$$\int_a^b \varphi' = \varphi([a, b]).$$

Proof. By (u) -differentiability of φ in $[a, b]$, there exists an (o) -net $(p_\delta)_{\delta \in \Delta}$,

Such that $\sup \left\{ \left| \frac{\varphi(I)}{|I|} - \varphi'(x) \right| : (I, x) \in B_\delta([a, b]) \right\} \leq p_\delta, \forall \delta \in \Delta$. Choose a δ -fine partition $P = \{(I_i, x_i) : i = 1, \dots, q\}$ of $[a, b], \forall \delta \in \Delta$. From the above inequality, we get $0 \leq |S(\varphi, P) - \varphi[a, b]| = \left| \sum_{i=1}^q \varphi'(x_i) |I_i| - \varphi(I_i) \right| \leq \sum_{i=1}^q \left\{ |I_i| \left| \frac{\varphi(I_i)}{|I_i|} - \varphi'(x_i) \right| \right\} \leq (\sum_{i=1}^q |I_i|) p_\delta = (b - a) p_\delta$

Let us follow the idea of [5] for the function Mcshane integrable with real value to prove the theorem:

Theorem 4 2 Let R be a regular Riesz space, B a fixed basis, $f: [a, b] \rightarrow R$ and let φ be a R -valued function on B -interval, such that for some set $Q \subset [a, b]$ with $|Q| = 0$. If the

function f is (u) – derivative of φ on $[a, b] \setminus Q$ with respect to B then f is Mcshane integrable in $[a, b]$ and

$$(M_B) = \int_a^b f = \varphi([a, b]).$$

Proof. Since the Mcshane integrability by virtue of Proposition 3.2 does not depend on values of f on a set of f measure zero, we assume $f(x) = 0$ on Q . Let be $Q' = [a, b] \setminus Q$. We can use the Proposition 2.1. As f is the (u) – derivative of φ in Q' , then there exist an element $u \geq 0$ of $R, u \neq 0$ such that for every $\varepsilon > 0$ a gauge $\delta_1 \in \Delta_{Q'}$ can be found. If $P = \{(I_i, x_i); i = 1, 2, \dots, q\}$ is a $B_{\delta_1}[Q']$ decomposition, then $||I_i|f(x_i) - \varphi(I_i)| \leq |I_i| \varepsilon$. For all $i = 1, \dots, q$, Choose a net (p_β) such $\sum_{j=1}^n |I_j| < \varepsilon$, where I_1, I_2, \dots, I_n are non overlapping intervals with $\sum_{j=1}^n \varphi(I_j) < \frac{1}{n} p_\beta$. Moreover by (o) – continuity of φ with respect to the basis in Q there exists a net (p_β) that

$$\sup\{|\varphi([u, v])| : x - \delta \leq u \leq x \leq v \leq \delta\} < p_\beta$$

We observe $\sum_{(I, x) \in P, x \in E} \varphi(I) \rightarrow 0$. There is gauge δ_2 such that $\sum_{(I, x) \in P, x \in E} \varphi(I) \leq p_\beta$. Put $\delta(x) = \min\{\delta_1(x), \delta_2(x)\}$. Then for every B_δ partition $P = \{(I_i, x_i); i = 1, 2, \dots, q\}$ of $[a, b], \delta \in \Delta_{[a, b]}$, we have $0 \leq |[\sum_{i=1}^q |I_i|f(x_i)] - \varphi([a, b])| = |\sum_{i=1}^q \{|I_i|f(x_i) - \varphi(I_i)\}| \leq |\sum_{x_i \in Q} \{|I_i|f(x_i) - \varphi(I_i)\}| + \sum_{x \in Q} |\varphi(I_i)| \leq \varepsilon u(b - a) + p_\beta$

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