

THE MULTIPLIER FOR THE WEAK MCSHANE INTEGRAL

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Abstract. The multiplier for the weak McShane integral which has been introduced by M. Saadouné and R. Sayyad (2014) is characterized.

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1. INTRODUCTION

In a previous paper [9], we defined a new method of integrability, named *weak McShane integrability*, for functions defined on a σ -finite outer regular quasi Radon measure space $(S, \Sigma, \mathcal{T}, \mu)$ into a Banach space X . In the same paper we studied its relation with the Pettis integral, and proved that a function from S into X is weakly McShane integrable on each member of Σ if and only if it is Pettis and weakly McShane integrable on S . We also proved that if a function is weakly McShane integrable on S , then it is Pettis integrable on each member of an increasing sequence of measurable sets of finite measure with union S . Moreover, it can be seen from our methods that for weakly sequentially complete spaces or for spaces that do not contain a copy of c_0 , a weakly McShane integrable function on S is always Pettis integrable. Moreover, in the same paper, a class of functions which are weakly McShane integrable on S but not McShane integrable on S is also presented.

In [1], Di Piazza and Marraffa proved the multiplier theorem for the McShane integral, that is, if $f: S \rightarrow X$ is McShane integrable on S and $h \in L^\infty(S, \mathbb{R})$, then the function $hf: S \rightarrow X$ is McShane integrable. The proof of this result uses the usual approximation techniques and the Cauchy criterion. In the spirit of these results, it is natural to address the following question:

If $f: S \rightarrow X$ is a weakly McShane integrable function on S and $h \in L^\infty(S, \mathbb{R})$, does $hf: S \rightarrow X$ have to be weakly McShane integrable on S ? If the answer is no, what are the conditions for hf becoming weakly McShane integrable on S ?

In the present work, we give a positive answer to above question. More generally, it will be shown that if $h \in L^\infty(S, \mathbb{R})$, $f: S \rightarrow X$ is weakly McShane integrable and integrably bounded function on S and X is w^* -separable, then the function $hf: S \rightarrow X$ is weakly McShane integrable on S (see Theorem 3.1). Our proof makes use of the Vitali-Lebesgue convergence theorem for the Pettis integral and the diagonal process.

2. PRELIMINARIES

In the sequel, X stands for a Banach space, whose norm is denoted by $\|\cdot\|$, and X^* stands for the topological dual of X . The closed unit ball of X^* is denoted by \overline{B}_{X^*} . By w , we denote the weak topology of X , and by w^* the weak topology of X^* . Let (S, Σ, μ) be a positive measure space. By Σ_f we denote the collection of all measurable sets of finite measure. By $L^1_{\mathbb{R}}(\mu)$ we denote the Banach space of all (equivalence classes of) Σ -measurable and μ -integrable real-valued functions on Ω , equipped with the classical norm $\|f\|_1 := \int_S |f| d\mu$, and by $L^\infty(S, \mathbb{R})$ the set of all real-valued, bounded almost everywhere on S functions. If $h \in L^\infty(S, \mathbb{R})$, we denote $\|h\|_\infty = \inf\{M > 0: |h| \leq M \text{ } \mu\text{-a.e.}\}$. A function $f: S \rightarrow X$ is said to be *scalarly integrable* (or *Dunford integrable*) if for every $x^* \in X^*$, the real-valued function $\langle x^*, f \rangle$ belongs to $L^1_{\mathbb{R}}(\mu)$. In this case, for each $E \in \Sigma$ there is $x_E^{**} \in X^{**}$ such that

$$\langle x^*, x_E^{**} \rangle = \int_E \langle x^*, f \rangle d\mu.$$

The vector x_E^{**} is called the *Dunford integral* of f over E . In the case where $x_E^{**} \in X$ for all $E \in \Sigma$, f is called *Pettis integrable* and we write $(\mathcal{P}e)\text{-}\int_E f d\mu$ instead of x_E^{**} to denote the *Pettis integral* of f over E . If $f: S \rightarrow X$ is a Pettis integrable function, then the set $\{\langle x^*, f \rangle: x^* \in \overline{B}_{X^*}\}$ is relatively weakly compact in $L^1_{\mathbb{R}}(\mu)$ (see [8], page 162). A function $f: S \rightarrow X$ is said to be *integrably bounded* if the real-valued function $\|f\|$ is a member of $L^1_{\mathbb{R}}(\mu)$.

Definition 2.1 ([4], Definition 246A). A subset \mathcal{H} of $L^1_{\mathbb{R}}(\mu)$ is *uniformly integrable* if for every $\varepsilon > 0$ we can find a set $E \in \Sigma_f$ and an $M \geq 0$ such that

$$\int_S (|h| - M1_E)^+ d\mu \leq \varepsilon \quad \text{for every } h \in \mathcal{H},$$

where $(|h| - M1_E)^+ := \max(|h| - M1_E, 0)$.

Theorem 2.1 ([4], Theorem 246G). *A subset \mathcal{H} of $L^1_{\mathbb{R}}(\mu)$ is uniformly integrable if and only if*

- (1) $\sup_{h \in \mathcal{H}} \left| \int_A h \, d\mu \right| < \infty$ for every μ -atom (in the measure space sense (see [4], 211I)), and every $A \in \Sigma$,
- (2) for every $\varepsilon > 0$ there are $E \in \Sigma_f$ and $\eta > 0$ such that $\left| \int_F h \, d\mu \right| \leq \varepsilon$ for every $h \in \mathcal{H}$ and for every $F \in \Sigma$ with $\mu(F \cap E) \leq \eta$.

Remark 2.1 ([4], Corollary 246I). Note that when (S, Σ, μ) is a probability space, (1) and (2) may be replaced with

$$\lim_{\lambda \rightarrow \infty} \sup_{h \in \mathcal{H}} \int_{\{t \in S: |h(t)| \geq \lambda\}} |h| \, d\mu = 0.$$

Remark 2.2. Note that if $f: S \rightarrow X$ is a scalarly integrable and integrably bounded function, then the set $\{\langle x^*, f \rangle: x^* \in \overline{B}_{X^*}\}$ is uniformly integrable.

The following well known result, which is the Pettis analogue of the classical Vitali convergence theorem, will play a key role in this work (see [6], [8]).

Theorem 2.2. *Let $f: S \rightarrow X$ be a scalarly integrable function satisfying the following two conditions:*

- (i) $\{\langle x^*, f \rangle: x^* \in \overline{B}_{X^*}\}$ is uniformly integrable,
- (ii) there exists a sequence (f_n) of Pettis integrable functions from S into X such that

$$\lim_{n \rightarrow \infty} \int_E \langle x^*, f_n \rangle \, d\mu = \int_E \langle x^*, f \rangle \, d\mu$$

for each $x^* \in X^*$ and each $E \in \Sigma$.

Then f is Pettis integrable and

$$w\text{-}\lim_{n \rightarrow \infty} (\mathcal{P}e)\text{-}\int_E f_n \, d\mu = (\mathcal{P}e)\text{-}\int_E f \, d\mu$$

for all $E \in \Sigma$.

Condition (i) may be replaced with

- (i)' $\{\langle x^*, f \rangle: x^* \in \overline{B}_{X^*}\}$ is relatively weakly compact in $L^1_{\mathbb{R}}(\mu)$ (see [4], Theorem 247C).

Let (S, Σ, μ) be a σ -finite positive measure space and $\mathcal{T} \subset \Sigma$ a topology on S making $(S, \mathcal{T}, \Sigma, \mu)$ a *quasi-Radon* measure space which is *outer regular*, that is, such that

$$\mu(E) = \inf\{\mu(G): E \subset G, G \in \mathcal{T}\}, \quad E \in \Sigma.$$

For an extensive study of quasi-Radon measure spaces, the reader is referred to [5], Chapter 41. A *partial McShane partition* is a countable (may be finite) collection $\{(E_i, t_i)\}_{i \in I}$, where the E_i 's are pairwise disjoint measurable subsets of S with finite measure and t_i a point of S for each $i \in I$. A *generalized McShane partition* of S is an infinite partial McShane partition $\{(E_i, t_i)\}_{i \geq 1}$ such that $\mu\left(S \setminus \bigcup_{i=1}^{\infty} E_i\right) = 0$. A *gauge* on S is a function $\Delta: S \rightarrow \mathcal{T}$ such that $t \in \Delta(t)$ for every $t \in S$. For a given Δ on S , we say that a partial McShane partition $\{(E_i, t_i)\}_{i \in I}$ is *subordinate* to Δ if $E_i \subset \Delta(t_i)$ for every $i \in I$. A sequence (\mathcal{P}_∞^m) of a generalized McShane partitions of S is said to be adapted to the sequence of gauges (Δ_m) if \mathcal{P}_∞^m is subordinate to Δ_m for each $m \geq 1$. Let $f: S \rightarrow X$ be a function. We set

$$\sigma_n(f, \mathcal{P}_\infty) := \sum_{i=1}^n \mu(E_i) f(t_i)$$

for each infinite partial McShane partition $\mathcal{P}_\infty = \{(E_i, t_i)\}_{i \geq 1}$.

From now on, $(S, \mathcal{T}, \Sigma, \mu)$ is a σ -finite outer regular quasi-Radon measure space.

Definition 2.2 ([3]). A function $f: S \rightarrow X$ is *McShane integrable* (\mathcal{M} -integrable for short) with McShane integral ϖ if for every $\varepsilon > 0$ there is a gauge $\Delta: S \rightarrow \mathcal{T}$ such that

$$\limsup_{n \rightarrow \infty} \|\sigma_n(f, \mathcal{P}_\infty) - \varpi\| \leq \varepsilon$$

for every generalized McShane partition \mathcal{P}_∞ of S subordinate to Δ . We set $\varpi := (\mathcal{M})\text{-}\int_S f \, d\mu$.

For the properties of McShane integrable functions on a quasi-Radon measure space we refer to [2], [3], [4].

Remark 2.3. For the sake of comparison with the weak McShane integral it is interesting to observe the two following sequential formulations of the preceding definition.

A function $f: S \rightarrow X$ is \mathcal{M} -integrable with McShane integral ϖ if and only if there is a sequence of gauges (Δ_m) from S into \mathcal{T} such that

$$\lim_{m \rightarrow \infty} \sup_{\mathcal{P}_\infty \in \Pi_\infty(\Delta_m)} \limsup_{n \rightarrow \infty} \|\sigma_n(f, \mathcal{P}_\infty) - \varpi\| = 0,$$

where $\Pi_\infty(\Delta_m)$ denotes the collection of all generalized McShane partitions of S subordinate to Δ_m .

Equivalently,

$$\lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \|\sigma_n(f, \mathcal{P}_\infty^m) - \varpi\| = 0$$

for every sequence (\mathcal{P}_∞^m) of generalized McShane partitions of S adapted to (Δ_m) .

Before proceeding further, we list below some basic properties of the McShane integral that will be needed in this work. They are borrowed from [3].

Theorem 2.3. *Let $f: S \rightarrow X$ be a function.*

- (1) *If f is \mathcal{M} -integrable, then the restriction $f|_A$ is \mathcal{M} -integrable (with respect to the σ -finite outer regular quasi-Radon measure space $(A, A \cap \mathcal{T}, A \cap \Sigma, \mu|_A)$) for every $A \subset S$.*
- (2) *Let $E \in \Sigma$. Then f is \mathcal{M} -integrable on E if and only if $f|_E$ is \mathcal{M} -integrable, and in this case the integrals are equal.*
- (3) *Suppose $X = \mathbb{R}$. Then f is \mathcal{M} -integrable if and only if it is Lebesgue integrable, and the two integrals are equal.*

Definition 2.3 ([9]). We say that a function $f: S \rightarrow X$ is *weakly McShane integrable* (\mathcal{WM} -integrable for short) on S with weak McShane integral ϖ if there is a sequence of gauges (Δ_m) from S into \mathcal{T} such that the property

$$(*) \quad \lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} |\langle x^*, \sigma_n(f, \mathcal{P}_\infty^m) \rangle - \langle x^*, \varpi \rangle| = 0$$

holds for every $x^* \in X^*$ and for every sequence (\mathcal{P}_∞^m) of generalized McShane partitions of S adapted to (Δ_m) , that is, \mathcal{P}_∞^m is subordinate to Δ_m for each $m \geq 1$.

We set $\varpi = (\mathcal{WM})\text{-}\int_S f \, d\mu$.

- ▷ f is said to be \mathcal{WM} -integrable on a measurable subset E of S if the function $1_E f$ is \mathcal{WM} -integrable on S . We set $(\mathcal{WM})\text{-}\int_E f \, d\mu := (\mathcal{WM})\text{-}\int_S 1_E f \, d\mu$.
- ▷ f is said to be \mathcal{WM} -integrable on Σ if it is \mathcal{WM} -integrable on every measurable subset of S .

According to [9], Proposition 3.2, $(*)$ may be replaced with

$$\lim_{m \rightarrow \infty} \sup_{\mathcal{P}_\infty \in \Pi_\infty(\Delta_m)} \limsup_{n \rightarrow \infty} |\langle x^*, \sigma_n(f, \mathcal{P}_\infty) \rangle - \langle x^*, \varpi \rangle| = 0 \quad \forall x^* \in X^*,$$

where $\Pi_\infty(\Delta_m)$ denotes the collection of all generalized McShane partitions of S subordinate to Δ_m .

In the next theorems we list basic properties of the weak McShane integral that will be needed in this paper. They are borrowed from [9].

Theorem 2.4. *Let $f, g: S \rightarrow X$ be two functions and $E \in \Sigma$.*

- (1) *If f and g are \mathcal{WM} -integrable on S and α is a real number, then $\alpha f + g$ is \mathcal{WM} -integrable on S and*

$$(\mathcal{WM})\text{-}\int_S \alpha f + g \, d\mu = \alpha (\mathcal{WM})\text{-}\int_S f \, d\mu + (\mathcal{WM})\text{-}\int_S g \, d\mu.$$

- (2) If f is \mathcal{WM} -integrable on S and if $f = g$ μ -a.e., then the function g is \mathcal{WM} -integrable on S and

$$(\mathcal{WM})\text{-}\int_S g \, d\mu = (\mathcal{WM})\text{-}\int_S f \, d\mu.$$

- (3) The function $1_E f$ is \mathcal{WM} -integrable on S if and only if the restriction $f|_E$ is \mathcal{WM} -integrable on E , and the two integrals are equal.
- (4) If f is \mathcal{WM} -integrable on E , then it is scalarly integrable on E (that is, $\langle x^*, f \rangle$ is Lebesgue integrable on E for all $x^* \in X^*$), and we have

$$\int_E \langle x^*, f \rangle \, d\mu = \left\langle x^*, (\mathcal{WM})\text{-}\int_E f \, d\mu \right\rangle \quad \forall x^* \in X^*.$$

As a consequence of Corollary 4.3 of [9], note that a function f which is \mathcal{WM} -integrable on S need not to be Pettis integrable; therefore not \mathcal{WM} -integrable on Σ . However, we have:

Theorem 2.5 ([9], Theorem 4.2 and Corollary 4.1). *Let $f: S \rightarrow X$ be a function. Then the following statements are equivalent:*

- (i) f is \mathcal{WM} -integrable on Σ .
- (ii) f is \mathcal{WM} -integrable on S and the set $\{\langle x^*, f \rangle: x^* \in \overline{B_{X^*}}\}$ is uniformly integrable.
- (iii) f is \mathcal{WM} -integrable on S and Pettis integrable.

3. THE MULTIPLIER FOR THE WEAK MCSHANE INTEGRAL

In this section we present our principal result in which we characterize the multiplier of the weak McShane integral:

Theorem 3.1. *Let $f: S \rightarrow X$ be a \mathcal{WM} -integrable function on S and $h \in L^\infty(S, \mathbb{R})$. If*

- (i) f is integrably bounded, and
 - (ii) X is w^* -separable,
- then hf is \mathcal{WM} -integrable on S .

Proof. The proof of Theorem 3.1 involves the following lemma.

Lemma 3.1. *Let $f: S \rightarrow X$ be a function. If*

- (i) there exists an increasing sequence (S_k) in Σ_f with union S such that $1_{S_k} f$ is \mathcal{WM} -integrable on S for each $k \geq 1$,
 - (ii) f is integrably bounded,
- then f is \mathcal{WM} -integrable on Σ .

P r o o f. As each function $1_{S_k}f$ is \mathcal{WM} -integrable on S , then by Theorem 2.4 (4) it is scalarly integrable on S . Therefore by Remark 2.2 the set $\{\langle x^*, 1_{S_k}f \rangle : x^* \in B_{X^*}\}$ is uniformly integrable. It follows from Theorem 2.5 that each $1_{S_k}f$ is \mathcal{WM} -integrable on Σ , therefore Pettis integrable. Condition (ii) also gives that the set $\{\langle x^*, f \rangle : x^* \in B_{X^*}\}$ is uniformly integrable. On the other hand,

$$\lim_{k \rightarrow \infty} \int_E \langle x^*, 1_{S_k}f \rangle d\mu = \lim_{k \rightarrow \infty} \int_{E \cap S_k} \langle x^*, f \rangle d\mu = \int_E \langle x^*, f \rangle d\mu$$

for all $x^* \in X^*$ and $E \in \Sigma$. Then we can invoke Theorem 2.2, which shows that f is Pettis integrable. By virtue of Theorem 2.5, it is enough to prove that f is \mathcal{WM} -integrable on S . Using again the \mathcal{WM} -integrability of $1_{S_k}f$ on S and the fact that each real-valued function $1_{S \setminus S_k} \|f\|$ is Lebesgue integrable (i.e. McShane integrable, see Theorem 2.3 (3)), we obtain the existence of a sequence $(\Delta_m^k)_{m \geq 1}$ of gauges from S into \mathcal{T} such that

$$(3.1) \quad \lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S_k}f, \mathcal{P}_\infty^m) \rangle - \langle x^*, (\mathcal{WM})\text{-} \int_{S_k} f d\mu \rangle \right| = 0,$$

$$(3.2) \quad \lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \sigma_n(1_{S \setminus S_k} \|f\|, \mathcal{P}_\infty^m) - \int_{S \setminus S_k} \|f\| d\mu \right| = 0$$

for every $x^* \in X^*$ and for every sequence (\mathcal{P}_∞^m) of McShane partitions of S adapted to (Δ_m^k) . For each $m \geq 1$ define the gauge Δ_m from S into \mathcal{T} by

$$\Delta_m(t) := \bigcap_{k=1}^m \Delta_m^k(t), \quad t \in S$$

and let (\mathcal{P}_∞^m) be a sequence of generalized McShane partitions of S adapted to (Δ_m) . Let $x^* \in X^*$ be arbitrary fixed. Then by the triangle inequality we have

$$\begin{aligned} & \left| \langle x^*, \sigma_n(1_{S_k}f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus S_k} \langle x^*, f \rangle d\mu \right| \\ & \leq \sigma_n(1_{S \setminus S_k} \|f\|, \mathcal{P}_\infty^m) + \left| \int_{S \setminus S_k} \langle x^*, f \rangle d\mu \right| \\ & \leq \left| \sigma_n(1_{S \setminus S_k} \|f\|, \mathcal{P}_\infty^m) - \int_{S \setminus S_k} \|f\| d\mu \right| + 2 \int_{S \setminus S_k} \|f\| d\mu, \end{aligned}$$

and hence, by (3.2),

$$\limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S_k}f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus S_k} \langle x^*, f \rangle d\mu \right| \leq 2 \int_{S \setminus S_k} \|f\| d\mu.$$

This inequality together with (3.1) entails

$$\begin{aligned}
& \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(f, \mathcal{P}_\infty^m) \rangle - \left\langle x^*, (\mathcal{P}e)\text{-} \int_S f \, d\mu \right\rangle \right| \\
& \leq \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S_k} f, \mathcal{P}_\infty^m) \rangle - \int_{S_k} \langle x^*, f \rangle \, d\mu \right| \\
& \quad + \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S \setminus S_k} f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus S_k} \langle x^*, f \rangle \, d\mu \right| \\
& \leq 2 \int_{S \setminus S_k} \|f\| \, d\mu
\end{aligned}$$

for every $k \geq 1$. This yields, by letting $k \rightarrow \infty$ in the above inequality, to

$$\limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(f, \mathcal{P}_\infty^m) \rangle - \left\langle x^*, (\mathcal{P}e)\text{-} \int_S f \, d\mu \right\rangle \right| = 0,$$

because (S_k) is an increasing sequence with union S and $\|f\|$ is positive and integrable (condition (ii)). Then f is \mathcal{WM} -integrable on S and

$$(\mathcal{WM})\text{-} \int_S f \, d\mu = (\mathcal{P}e)\text{-} \int_S f \, d\mu.$$

□

P r o o f of Theorem 3.1.

Case 1: μ is finite. Without loss of generality we can assume that h is bounded, see Theorem 2.4 (2). Then by [7], Theorem 11.35, there is a sequence (h_k) of real-valued simple functions such that

$$\lim_{k \rightarrow \infty} \|h_k - h\|_\infty = 0.$$

Let $M := \sup_{k \geq 1} \|h_k - h\|_\infty + \|h\|_\infty$. Then

$$(3.3) \quad \|h_k(t)f(t)\| \leq M\|f(t)\|,$$

$$(3.4) \quad \|h_k(t)f(t) - h(t)f(t)\| \leq \|h_k - h\|_\infty \|f(t)\|$$

for all $k \geq 1$ and for all $t \in S$. Let $p \geq 1$. For each $k \geq 1$ we consider the set A_k defined as

$$A_k := \left\{ t \in S : \sup_{i \geq k} \|h(t)f(t) - h_i(t)f(t)\| \leq \frac{1}{p} \right\}.$$

By virtue of inequality (3.4), it is clear that $\mu^*\left(S \setminus \bigcup_{k \geq 1} A_k\right) = 0$. Let $B_k \in \Sigma$ be such that $A_k \subset B_k$ and $\mu(B_k) = \mu^*(A_k)$ (B_k is a measurable envelope of A_k , that is, $A_k \subset B_k$ and $\mu(E \cap B_k) = \mu^*(E \cap A_k)$ for every $E \in \Sigma$). So we have

$$1_{B_k} |\langle x^*, h(t)f(t) - h_k(t)f(t) \rangle| \leq \frac{1}{p} \quad \text{a.e.}$$

(the exceptional set depends on x^*). Since X is w^* -separable (condition (ii)), we must have

$$(3.5) \quad 1_{B_k} \|h(t)f(t) - h_k(t)f(t)\| \leq \frac{1}{p} \quad \forall t \in S \setminus N \text{ with } \mu(N) = 0.$$

Since by (ii) f is integrably bounded, the same is true by (3.3) for $h_k f$. Moreover, Theorem 2.4 (1) shows that $h_k f$ is \mathcal{WM} -integrable on S , therefore by Remark 2.2 and Theorem 2.5 it follows that the set $\{\langle x^*, h_k f \rangle : x^* \in \overline{B_{X^*}}\}$ is uniformly integrable for each $k \geq 1$. Using again Theorem 2.5 we obtain that each function $h_k f$ is \mathcal{WM} -integrable on Σ and so Pettis integrable. On the other hand, inequality (3.4) implies

$$\begin{aligned} \left| \int_E \langle x^*, h_k f \rangle d\mu - \int_E \langle x^*, h f \rangle d\mu \right| &\leq \int_S |\langle x^*, h_k f \rangle d\mu - \langle x^*, h f \rangle| d\mu \\ &\leq \|h_k - h\|_\infty \int_S \|f\| d\mu \end{aligned}$$

for all $x^* \in X^*$ and $E \in \Sigma$. Then

$$\lim_{k \rightarrow \infty} \int_E \langle x^*, h_k f \rangle d\mu = \int_E \langle x^*, h f \rangle d\mu$$

for all $x^* \in X^*$ and $E \in \Sigma$. Since the set $\{\langle x^*, h f \rangle : x^* \in \overline{B_{X^*}}\}$ is uniformly integrable by inequality (3.3), then, by virtue of the Theorem 2.2, we have that $h f$ is Pettis integrable and

$$(3.6) \quad (\mathcal{P}e)\text{-} \int_E h f d\mu = w\text{-} \lim_{k \rightarrow \infty} (\mathcal{P}e)\text{-} \int_E h_k f d\mu \quad \forall E \in \Sigma.$$

Using again the \mathcal{WM} -integrability of $h_k f$ on Σ and the fact that each real-valued function $1_{S \setminus B_k} \|f\|$ is Lebesgue integrable (i.e. McShane integrable, see Theorem 2.3 (3)), we obtain the existence of a sequence $(\Delta_m^k)_{m \geq 1}$ of gauges from S into \mathcal{T} such that

$$(3.7) \quad \lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{B_k} h_k f, \mathcal{P}_\infty^m) \rangle - \left\langle x^*, (\mathcal{WM})\text{-} \int_{B_k} h_k f d\mu \right\rangle \right| = 0,$$

$$(3.8) \quad \lim_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \sigma_n(1_{S \setminus B_k} \|f\|, \mathcal{P}_\infty^m) - \int_{S \setminus B_k} \|f\| d\mu \right| = 0$$

for every $x^* \in X^*$ and for every sequence (\mathcal{P}_∞^m) of McShane partitions of S adapted to (Δ_m^k) . For each $m \geq 1$ we define the gauge Δ_m from S into \mathcal{T} by

$$\Delta_m(t) := \bigcap_{k=1}^m \Delta_m^k(t), \quad t \in S.$$

Let $(\mathcal{P}_\infty^m) = (\{(E_i^m, t_i^m)\}_{i \geq 1})_{m \geq 1}$ be a sequence of generalized McShane partitions of S adapted to (Δ_m) . Let $x^* \in X^*$ be arbitrary fixed. Then, by the triangle inequality, we have

$$\begin{aligned}
& \left| \langle x^*, \sigma_n(1_{B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{B_k} \langle x^*, h f \rangle d\mu \right| \\
& \leq \left| \langle x^*, \sigma_n(1_{B_k} h f, \mathcal{P}_\infty^m) \rangle - \langle x^*, \sigma_n(1_{B_k} h_k f, \mathcal{P}_\infty^m) \rangle \right| \\
& \quad + \left| \langle x^*, \sigma_n(1_{B_k} h_k f, \mathcal{P}_\infty^m) \rangle - \int_{B_k} \langle x^*, h_k f \rangle d\mu \right| \\
& \quad + \left| \int_{B_k} \langle x^*, h_k f \rangle d\mu - \int_{B_k} \langle x^*, h f \rangle d\mu \right| \\
& \leq \sum_{i=1}^{i=n} \mu(E_i^m) 1_{B_k}(t_i^m) |\langle x^*, h(t_i^m) f(t_i^m) \rangle - \langle x^*, h_k(t_i^m) f(t_i^m) \rangle| \\
& \quad + \left| \langle x^*, \sigma_n(1_{B_k} h_k f, \mathcal{P}_\infty^m) \rangle - \left\langle x^*, (\mathcal{WM})\text{-} \int_{B_k} h_k f d\mu \right\rangle \right| \\
& \quad + \|h - h_k\|_\infty \int_S \|f\| d\mu \\
& \leq \frac{\mu(S)}{p} + \left| \langle x^*, \sigma_n(1_{B_k} h_k f, \mathcal{P}_\infty^m) \rangle - \int_{B_k} \langle x^*, h_k f \rangle d\mu \right| \\
& \quad + \|h - h_k\|_\infty \int_S \|f\| d\mu \quad \text{by (3.4) and (3.5),}
\end{aligned}$$

and

$$\begin{aligned}
& \left| \langle x^*, \sigma_n(1_{S \setminus B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus B_k} \langle x^*, h f \rangle d\mu \right| \\
& \leq \|h\|_\infty \sigma_n(1_{S \setminus B_k} \|f\|, \mathcal{P}_\infty^m) + \left| \int_{S \setminus B_k} \langle x^*, h f \rangle d\mu \right| \\
& \leq \|h\|_\infty \left| \sigma_n(1_{S \setminus B_k} \|f\|, \mathcal{P}_\infty^m) - \int_{S \setminus B_k} \|f\| d\mu \right| + 2\|h\|_\infty \int_{S \setminus B_k} \|f\| d\mu.
\end{aligned}$$

By letting, respectively, $n \rightarrow \infty$ and $m \rightarrow \infty$ in the above two inequalities, and together with (3.7) and (3.8), we get

$$\begin{aligned}
\limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{B_k} \langle x^*, h f \rangle d\mu \right| \\
\leq \frac{\mu(S)}{p} + \|h - h_k\|_\infty \int_S \|f\| d\mu
\end{aligned}$$

and

$$\begin{aligned} \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S \setminus B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus B_k} \langle x^*, h f \rangle d\mu \right| \\ \leq 2 \|h\|_\infty \int_{S \setminus B_k} \|f\| d\mu, \end{aligned}$$

consequently,

$$\begin{aligned} \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(h f, \mathcal{P}_\infty^m) \rangle - \int_S \langle x^*, h f \rangle d\mu \right| \\ \leq \limsup_{k \rightarrow \infty} \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{B_k} \langle x^*, h f \rangle d\mu \right| \\ + \limsup_{k \rightarrow \infty} \limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(1_{S \setminus B_k} h f, \mathcal{P}_\infty^m) \rangle - \int_{S \setminus B_k} \langle x^*, h f \rangle d\mu \right| \\ \leq \frac{\mu(S)}{p}. \end{aligned}$$

Since $\lim_{k \rightarrow \infty} \mu(S \setminus B_k) = 0$ and the function $\|f\|$ is positive and integrable, by the arbitrariness of $p \geq 1$ we get

$$\limsup_{m \rightarrow \infty} \limsup_{n \rightarrow \infty} \left| \langle x^*, \sigma_n(h f, \mathcal{P}_\infty^m) \rangle - \int_S \langle x^*, h f \rangle d\mu \right| = 0$$

for all $x^* \in X^*$. Thus, $h f$ is \mathcal{WM} -integrable on S and

$$(\mathcal{WM})\text{-} \int_S h f d\mu = (\mathcal{P}e)\text{-} \int_S h f d\mu.$$

Case 2: μ is σ -finite. Let $(S_i)_{i \geq 1}$ be a sequence in Σ_f such that $S = \bigcup_{i=1}^{\infty} S_i$. Set

$$S'_k := \bigcup_{i=1}^k S_i, \quad k \geq 1.$$

Clearly, $(S'_k)_{k \geq 1}$ is a non-decreasing sequence in Σ_f with union S . By condition (i), we can invoke Theorem 2.5, which shows that each function $1_{S'_k} f$ is \mathcal{WM} -integrable on S . Equivalently, Theorem 2.4 (3) shows that $f|_{S'_k}$ is \mathcal{WM} -integrable on S'_k , then by case 1, the restriction $(h f)|_{S'_k} = h|_{S'_k} f|_{S'_k}$ is \mathcal{WM} -integrable on S'_k , and equivalently by Theorem 2.4 (3), $1_{S'_k} h f$ is \mathcal{WM} -integrable on S and by remarking that $h f$ is integrably bounded (since $\|h(t)f(t)\| = |h(t)|\|f(t)\| \leq \|h\|_\infty \|f(t)\|$), we show that $h f$ is \mathcal{WM} -integrable on S , in view of Lemma 3.1. \square

To close this section we would like to mention the following problem:

Problem. Let $f: S \rightarrow X$ be a McShane integrable in the limit function on S and $h \in L^\infty(S, \mathbb{R})$. Does $hf: S \rightarrow X$ have to be McShane integrable in the limit on S ? If the answer is no, what are the conditions for hf becoming McShane integrable in the limit on S ?

Recall that a function $f: S \rightarrow X$ is said to be McShane integrable in the limit on S with McShane integral in the limit ϖ if for every $\varepsilon > 0$ there is a gauge $\Delta: S \rightarrow \mathcal{T}$ such that

$$\limsup_{n \rightarrow \infty} |\langle x^*, \sigma_n(f, \mathcal{P}_\infty) \rangle - \langle x^*, \varpi \rangle| \leq \varepsilon$$

for all $x^* \in \overline{B}_{X^*}$ and for every generalized McShane partition \mathcal{P}_∞ of S subordinate to Δ . We set $\varpi := (\mathcal{ML})\text{-}\int_S f \, d\mu$ (see [10]).

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