

## A GENERAL SEQUENTIAL TOPOLOGICAL HENSTOCK-TYPE INTEGRAL

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**ABSTRACT.** In this paper, we introduce a general Henstock-type integral for Topological valued function via sequential approach and discuss the fundamental properties of this integral.

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### 1. INTRODUCTION

The concept of Henstock integral, established to remedy the deficiencies of the Riemann integral was introduced independently in the mid-1950s by R. Henstock and J. Kurzweil respectively. It is a useful generalisation of the Riemann integral and powerful to handle nowhere-continuous functions, extreme oscillatory functions (see [1-14]). While the standard definition of the Henstock integral uses the Riemann sums and  $\varepsilon - \delta$  definition, the Sequential Henstock integral which involves the use of sequence of gauge functions was introduced. Paxton[12] proved a theorem of a specific definition for Topological Henstock integral which was refined and called the Sequential Topological Henstock integral over a compact subspace. In the last one decade, several studies for varieties of generalized Riemann-type integrals for certain classes of functions have been considered by many researchers in order to improve on the approach of integration, see for example,[1 and 10] and the references therein.

We denote  $\mathbb{R}$  and  $\mathbb{N}$  as set of real and natural numbers respectively and  $\ll$  as much more smaller.

A gauge on  $[a, b]$  is a positive real-valued function  $\delta : [a, b] \rightarrow \mathbb{R}^+$ . This gauge is  $\delta$ -fine if  $[u_{i-1}, u_i] \subset [t_i - \delta(t_i), t_i + \delta(t_i)]$ .

A sequence of tagged partition  $P_n$  of  $[a, b]$  is a finite collection of ordered pairs  $P_n = \{(u_{(i-1)_n}, u_{i_n}), t_{i_n}\}_{i=1}^{m_n}$  where  $[u_{i-1}, u_i] \in [a, b]$ ,  $u_{(i-1)_n} \leq t_{i_n} \leq u_{i_n}$  and  $a = u_0 < u_{i_1} < \dots < u_{m_n} = b$ .

## 2. BASIC DEFINITIONS

We recall the following definitions (see [5-12]).

**Definition 1.** (*Henstock integral*). A real valued function  $f : [a, b] \rightarrow \mathbb{R}$  is Henstock integrable to  $\alpha \in \mathbb{R}$  on  $[a, b]$  if for any  $\varepsilon > 0$  there exists a function  $\delta(t) > 0$  such that for every  $\delta(t)$  – fine partitions  $P = \{(u_{i-1}, u_i), t_i\}_{i=1}^n$  we have

$$\left| \sum_{i=1}^n f(t_i)(u_i - u_{i-1}) - \alpha \right| < \varepsilon,$$

where  $(H) \int_{[a,b]} f(t)d(t) = \alpha$  and  $[u_{i-1}, u_i] \in [a, b]$  for  $u_{i-1} \leq t_i \leq u_i$ .

**Remark 1.** if  $\delta(t) = \delta$  in Definition 1,  $f$  is said to be Riemann integrable.

**Definition 2.** (*Sequential Henstock Integral*). A function  $f : [a, b] \rightarrow \mathbb{R}$  is Sequential Henstock integrable on  $[a, b]$  to  $\alpha \in \mathbb{R}$  if there exists a sequence of gauge functions  $\{\delta_n(t)\}_{n=1}^\infty$  on  $[a, b]$  such that for every  $\delta_n(t)$  – fine tagged partitions  $P_n = \{(u_{(i-1)_n}, u_{i_n}), t_{i_n}\}_{i=1}^{m_n}$ , we have

$$\sum_{i=1}^{n \in \mathbb{N}} f(t_{i_n})(u_{i_n} - u_{(i-1)_n}) \rightarrow \alpha \text{ as } n \rightarrow \infty,$$

where  $\alpha = \int_{[a,b]} f$ .

**Remark 2.** If  $\delta_n(t) = \delta(t)$  in Definition 2,  $f$  is said to be Henstock integrable.

It is well known that, if a real valued function  $f$  is Henstock integrable, then it is Sequential Henstock integrable.

Motivated by results relating to these definitions, we introduce the following new Henstock-type integrals and establish their properties.

The following concepts are well known with the case of functions defined in a complete space(see [12])

Let  $X$  be a locally compact Hausdorff space with subspace  $\Omega \subset X$ . We denote the closure of  $\Omega$  as  $\bar{\Omega}$  and the interior as  $Int\Omega$ . Let  $A$  be a family of subsets of  $X$  such

that:

- i. If  $\Omega \in A$ , then  $\bar{\Omega}$  is compact.
- ii. for each  $x \in X$ , the collection  $A(x) = \{A \in A | x \in \text{Int}\Omega\}$  is a neighbourhood base at  $x$ .
- iii. If  $A, B \in A$ , then  $A \cap B \in A$ . and there exist disjoint sets  $C_1, \dots, C_k \in A$  such that  $A - B = \bigcup_{i=1}^k C_i$ .

A gauge (topological) on  $\Omega$  is a map  $U$  assigning to each  $x$  a neighbourhood  $U(x)$  of  $x$  contained in  $X$ .

A division (topological) of  $\Omega$  is a disjoint collection  $\{A_1, \dots, A_n\} \subset \Omega$  such that that  $\bigcup_{i=1}^n A_i = A$ .

A partition (topological) of  $\Omega$  is a set  $P = \{(A_1, t_1), \dots, (A_n, t_n)\}$  such that  $\{A_1, \dots, A_n\}$  is a division of  $\Omega$  and  $\{x_1, \dots, x_n\} \subset \bar{\Omega}$ . If  $U$  is a gauge on  $\Omega$ , we say that the partition  $P$  is  $U$ -fine, if  $A_i \subset Ux_i$ , for  $i = 1, 2, \dots, n$ .

A volume is a non-negative function such that  $\Phi(A) = \sum_{i=1}^n \Phi(A_i) = \sum_{i=1}^n (v_i - v_{i-1})$ .

Note: Volume here can intuitively be defined to represent the “length” of the “interval”.

From now on, we use  $X$  as a topological space, which is a subset of the real line  $R$ ,  $U_n$  as set of neighbourhood system in  $X$ ,  $\Delta$ , a collection of subspace in  $X$ ,  $P_n$  as set of partitions of the non-overlapping subintervals of a compact subspace  $\Omega$ (Hausdorff) in  $X$

**Definition 3.** (Topological Henstock integral). Let  $X$  be a locally compact Hausdorff space and let  $\Omega \in \Delta$  with  $f : \bar{\Omega} \rightarrow \mathbb{R}$ , then  $f$  is Topological Henstock integrable to  $\alpha \in \mathbb{R}$  if for any  $\varepsilon > 0$  there exists a neighbourhood  $U(x) > 0$  such that

$$\left| \sum_{i=1}^n f(t_i)v(U_i) - \int_{\Omega} f \right| = |\sigma(f, P) - \int_{\Omega} f| < \varepsilon,$$

for every  $U(x)$ - fine partition  $P$  of  $\Omega$ , where  $\int_{\Omega} f = \alpha$

This Topological Henstock integral uses the concept of neighbourhood system of a Topological space to define the integral value of the Topological space valued functions.

**Definition 4.** (*Sequential Topological Henstock integral*). Let  $X$  be a locally compact Hausdorff space and let  $\Omega \in \Delta$  with  $f : \bar{\Omega} \rightarrow \mathbb{R}$ , then  $f$  is Sequential Topological Henstock integrable to  $\alpha \in \mathbb{R}$  if for any  $\varepsilon > 0$ , there exists a sequence of neighbourhood  $\{U_n(x)\}_{n=1}^{\infty}$  for such that

$$\left| \sum_{i=1}^{m_n} f(t_{i_n})(v_{i_n} - v_{(i-1)_n}) - \int_{\Omega} f \right| = |\sigma(f, P_n) - \int_{\Omega} f| < \varepsilon.$$

For every  $U_n(x)$  – fine partition  $P_n$  of  $\Omega$ .

In this paper, we establish the concept of generalized Sequential Topological Henstock Integral and prove its' fundamental properties.

**Definition 5.** (*General Sequential Topological Henstock integral*). Let  $X$  be a locally compact Hausdorff space and let  $\Omega \in \Delta$  with  $F : \bar{\Omega} \times \bar{\Omega} \rightarrow \mathbb{R}$ , then  $F$  is generalized Sequential Topological Henstock integrable to  $\alpha \in \mathbb{R}$  if for any  $\varepsilon > 0$ , there exists a sequence of neighbourhood  $\{U_n(x)\}_{n=1}^{\infty}$  such that

$$\left| \sum_{i=1}^{m_n} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \int_{\Omega} F \right| = |\sigma(F, P_n) - \int_{\Omega} F| < \varepsilon.$$

For every  $U_n(x)$  – fine partition  $P_n$  of  $\Omega$ . We say  $\alpha = (GSTH) \int_{\Omega} F$ . The set of all functions  $F$  which are generalized Sequential Henstock integrable on  $\Omega$  is denoted by  $GSTH(\Omega)$ .

**Remark 3.** A special case of Definition 5 is discussed as follows:

- (i) Setting  $F(t_{i_n}, v_{i_n}) = f(t_{i_n})u_{i_n}$  where  $f : \bar{\Omega} \rightarrow \mathbb{R}$  and  $t_{i_n}, v_{i_n} \in \Omega$  with  $U_n(x) > 0$ , we obtain the Topological Sequential Henstock integral.
- (ii) Considering  $F(t_i, v_i) = f(t_i)v_i$  where  $f : \bar{\Omega} \rightarrow \mathbb{R}$  and  $t_{i_n}, v_{i_n} \in \Omega$  with  $U_n(x) \equiv U(x)$ , we obtain the Topological Henstock integral for the function  $f$ . See [12]

### 3. MAIN RESULTS

The fundamental properties of a generalized Topological Henstock Integral via sequence approach on classical interval is established in this section.

**Theorem 1.** (Uniqueness) *If  $F \in GTSH(\Omega)$ , then there is a unique integral value  $\alpha \in \mathbb{R}$  such that for any  $\varepsilon > 0$ , there is a sequence of neighbourhood  $\{U_n(x)\}_{n=1}^\infty$  on  $\Omega$  which satisfies*

$$\left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha \right| < \varepsilon. \quad (1)$$

for any  $U_n(x)$ -fine partition  $P_n$  of  $\Omega$ .

*Proof.* Suppose  $\alpha_1 = (GTSH) \int_\Omega F$  and  $\alpha_2 = (GTSH) \int_\Omega F$  with  $\alpha_1 \neq \alpha_2$ . For any  $\varepsilon > 0$ , there is a  $\{U_n^1(x)\}_{n=1}^\infty$  and  $\{U_n^2(x)\}_{n=1}^\infty$  on  $\Omega$  such that for each  $U_n^1(x)$ -fine tagged partitions  $P_n^1$  of  $\Omega$  and for each  $U_n^2(x)$ -fine tagged partitions  $P_n^2$  of  $\Omega$ , we have

$$\left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right| < \frac{\varepsilon}{2},$$

and

$$\left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right| < \frac{\varepsilon}{2}$$

respectively.

Define a positive function  $U_n(x)$  on  $\Omega$  by  $U_n(x) = \min\{U_n^1(x), U_n^2(x)\}$ . Let  $P_n = \{P_n^1 \cup P_n^2\}$  be any  $U_n(x)$ -fine tagged partition of  $\Omega$ . Then by triangular inequality, we have

$$\begin{aligned} |\alpha_1 - \alpha_2| &= \left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right. \\ &\quad \left. + \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right| \\ &\leq \left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right| \\ &\quad + \left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \end{aligned}$$

which is a contradiction. Thus  $\alpha_1 = \alpha_2$ . This completes the proof.

**Theorem 2.** *If  $F_1, F_2 \in GSTH(\Omega)$  and  $\lambda_1, \lambda_2 \in \mathbb{R}$ , then  $(\lambda_1 F_1 + \lambda_2 F_2) \in GSTH(\Omega)$  and*

$$(GSTH) \int_{\Omega} (\lambda_1 F_1 + \lambda_2 F_2) = \lambda_1 (GSTH) \int_{\Omega} F_1 + \lambda_2 (GSTH) \int_{\Omega} F_2 \quad (2)$$

*Proof.* Let  $\alpha_1 = \int_{\Omega} F_1$  and  $\alpha_2 = \int_{\Omega} F_2$ . Choose  $\varepsilon > 0$ . There is  $\varepsilon' > 0$  such that  $(\lambda_1 + \lambda_2) \frac{\varepsilon'}{2} \leq \varepsilon$ . Then for any  $\varepsilon > 0$ , there exists a sequence of neighbourhood  $\{U_n(x)\}_{n=1}^{\infty}$  on  $\Omega$  such that for any  $U_n^1(x)$ -fine tagged partition  $P_n^1$ , we have

$$\left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F_1(t_{i_n}, v_{i_n}) - F_1(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right| < \frac{\varepsilon'}{2}.$$

Similarly, for any  $\varepsilon > 0$ , there exists a sequence of neighbourhoods  $\{U_n(x)\}_{n=1}^{\infty}$  on  $\Omega$  such that for any  $U_n^2(x)$ -fine tagged partition  $P_n^2$ , we have

$$\left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F_2(t_{i_n}, v_{i_n}) - F_2(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right| < \frac{\varepsilon'}{2}.$$

Define a sequence positive neighbourhoods  $U_n(x)$  on  $\Omega$  by  $U_n(x) = \min\{U_n^1(x), U_n^2(x)\}$ . Therefore for any  $U_n(x)$ -fine tagged partition  $P_n$  of  $\Omega$ , we have

$$\begin{aligned} & \left| \sum_{i=1}^{m_n \in \mathbb{N}} \{(\lambda_1 F_1 + \lambda_2 F_2)(t_{i_n}, v_{i_n}) - (\lambda_1 F_1 + \lambda_2 F_2)(t_{i_n}, v_{(i-1)_n})\} - (\lambda_1 \alpha_1 + \lambda_2 \alpha_2) \right| \\ & \leq \left| \sum_{i=1}^{m_n \in \mathbb{N}} \lambda_1 \{F_1(t_{i_n}, v_{i_n}) - F_1(t_{i_n}, v_{(i-1)_n})\} - \lambda_1 \alpha_1 \right| \\ & \quad + \left| \sum_{i=1}^{m_n \in \mathbb{N}} \lambda_2 \{F_2(t_{i_n}, v_{i_n}) - F_2(t_{i_n}, v_{(i-1)_n})\} - \lambda_2 \alpha_2 \right| \\ & < \lambda_1 \frac{\varepsilon'}{2} + \lambda_2 \frac{\varepsilon'}{2} \\ & = (\lambda_1 + \lambda_2) \frac{\varepsilon'}{2} \\ & \leq \varepsilon. \end{aligned}$$

Since  $\varepsilon > 0$  is arbitrary, this gives

$$(GSTH) \int_{\Omega} (\lambda_1 F_1 + \lambda_2 F_2) = \lambda_1 (GSTH) \int_{\Omega} F_1 + \lambda_2 (GSTH) \int_{\Omega} F_2. \quad (3)$$

This completes the proof.

**Theorem 3.** (Cauchy Criterion)  $F \in GSTH(\Omega)$  if and only if for any  $\varepsilon > 0$ , there exists a sequence of neighbourhood  $\{U_n(x)\}_{n=1}^\infty$  on  $[a, b]$  such that

$$|\sigma(F, P_n) - \sigma(F, Q_n)| < \varepsilon,$$

for all  $U_n(x)$  – fine tagged partitions  $P_n$  and  $Q_n$  on  $\Omega$ .

*Proof.* Suppose  $F \in GSTH(\Omega)$  and  $\varepsilon > 0$ , there exists a  $\{U_n(x)\}_{n=1}^\infty$  on  $\Omega$  such that for  $P_n \ll U_n(x)$ , we have

$$|\sigma(F, P_n) - \alpha| < \frac{\varepsilon}{2}$$

and

$$|\sigma(F, Q_n) - \alpha| < \frac{\varepsilon}{2}$$

for all  $U_n(x)$  – fine tagged partitions  $P_n$  and  $Q_n$  on  $\Omega$ . Now, if  $P_n \ll U_n(x)$  and  $Q_n \ll U_n(x)$ , then

$$\begin{aligned} |\sigma(F, P_n) - \alpha + \alpha - \sigma(F, Q_n)| &< |\sigma(F, P_n) - \alpha| + |\sigma(F, Q_n) - \alpha| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Conversely, let  $\varepsilon > 0$ , there exists a  $\{U_n(x)\}_{n=1}^\infty$  on  $\Omega$  such that  $Q_n \ll U_n(x)$ , we have

$$|\sigma(F, P_n) - \sigma(F, Q_n)| < \frac{1}{n}.$$

We now construct a Cauchy sequence of generalized Henstock sums which converges to a number denoted by  $\alpha$ . Without loss of generality, we may assume that  $\{U_n(x)\}_{n=1}^\infty$  is a decreasing sequence for all  $x \in \Omega$ . Thus, for any  $k > n$ ,  $P_k$  is  $U_n(x)$  - fine and letting  $n \rightarrow \infty$ , then

$$|\sigma(F, P_n) - \sigma(F, Q_n)| < \frac{1}{n}$$

is a Cauchy Sequence, Hence

$$\{\sigma(F, P_n)\}_{n=1}^\infty \rightarrow \alpha$$

as  $n \rightarrow \infty$  for any  $\varepsilon > 0$  and for all  $n \geq N$ , we have

$$|\sigma(F, P_n) - \alpha| < \frac{1}{n}.$$

Let  $\varepsilon > 0$ , there exists a  $\{U_n(x)\}_{n=1}^\infty$  on  $[a, b]$  where  $\frac{1}{N} < \frac{\varepsilon}{2}$  and for  $P_n \ll U_n(x)$  and  $Q_n \ll U_n(x)$ , we have

$$\begin{aligned} |\sigma(F, Q_n) - \alpha| &< |\sigma(F, Q_n) - \sigma(F, P_n)| + |\sigma(F, P_n) - \alpha| \\ &< \frac{1}{n} + \frac{1}{n} < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Thus,  $F \in GTSH(\Omega)$  and  $\int_{\Omega} F = \alpha$ .

The following new definition is necessary for the proof of Theorem 5.

**Definition 6.** Let  $X$  be a locally compact Hausdorff space and let  $\Omega \in \Delta$  with a function  $F : \bar{\Omega} \times \bar{\Omega} \rightarrow \mathbb{R}$ . Suppose the interval is divided into  $i$  subintervals of equal width  $\Delta x = (v_{i_n} - v_{(i-1)_n})$  and from each interval, choose a point  $t_{i_n} \in [v_{(i-1)_n}, v_{i_n}]$ , the definite integral of the Topological spaced valued function  $F(x)$  on  $\Omega$  for  $x \in \Omega$ . i.e.

$$\int_{\Omega} F(x)dx = \lim_{m_n \rightarrow \infty} \sum_{i=1}^{m_n} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} \quad (4)$$

is called the generalized definite integral. The limiting value of the sum of the integral function provides a necessary and sufficient condition for the existence of the integral value of the function.

**Theorem 4.** If  $F \in GSTH(\Pi)$  and  $F \in GSTH(\Phi)$ , then  $F \in GSTH(\Omega)$  and

$$(GSTH) \int_{\Omega} F = (GSTH) \int_{\Pi} F + (GSTH) \int_{\Phi} F.$$

i.e

$$\begin{aligned} \sum_{i=1}^{m_n} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} &= \sum_{i=1}^{m_k} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} \\ &+ \left( \sum_{i=1}^{m_{n-k}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} \right). \end{aligned}$$

*Proof.* Since  $F \in GSTH(\Pi)$ , Let  $\varepsilon > 0$  be arbitrary and  $\alpha_1 = (GSTH) \int_{\Pi} F$  then there exists a  $\{U_n^1(x)\}_{n=1}^{\infty}$  on  $\Pi$  such that for  $P_n^1 \ll U_n^1(x)$ , we have

$$\left| \sum_{i=1}^{m_k} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right|.$$

Similarly,

Since  $F \in GSTH(\Phi)$ , Let  $\varepsilon > 0$  be arbitrary and  $\alpha_2 = (GSTH) \int_{\Phi} F$  then there exists a  $\{U_n^2(t)\}_{n=1}^{\infty}$  on  $\Phi$  such that for  $P_n^2 \ll U_n^2(x)$ , we have

$$\left| \sum_{i=1}^{m_{n-k}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right|.$$

We define a neighbourhood  $U_n(x) = \min\{U_n^1(x), U_n^2(x)\}$  and  $U_n(x)$ -fine tagged partition  $P_n = \{P_n^1 \cup P_n^2\}$  in order to force a point  $c$  to be a tag of each  $P_n \ll U_n(x)$ . Using the right-left procedure, we split each partition  $P_n$  at the tag  $c$  so that it becomes a partition point of each  $P_n$

$$U_n(x) = \begin{cases} \min\{U_n^1(x), \frac{1}{2}(c-x)\}, & \text{if } x \in \Pi \\ \min\{U_n^1(x), \delta_n^2(c)\}, & \text{if } x = c \\ \min\{U_n^2(x), \frac{1}{2}(x-c)\}, & \text{if } x \in \Phi \end{cases} \quad (5)$$

Let  $P_n \ll U_n(x)$  for. Let  $P_n^1 \in \Pi$  consisting  $P_n \cap \Pi$  and  $P_n^2 \in \Phi$  consisting  $P_n \cap \Phi$ . Then the right-left procedures provides that

$$\begin{aligned} \sum_{i=1}^{m_n} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} &= \sum_{i=1}^{m_k} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} \\ &+ \sum_{i=1}^{m_{n-k}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\}. \end{aligned}$$

Given  $\varepsilon > 0$ , there exists a  $\{U_n(x)\}_{n=1}^\infty$  such that for  $P_n \ll U_n(x)$ , we have

$$\begin{aligned} & \left| \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - (\alpha_1 + \alpha_2) \right| \\ &= \left| \sum_{i=1}^{m_k} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} + \sum_{i=1}^{m_{n-k}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, u_{(i-1)_n})\} - (\alpha_1 + \alpha_2) \right| \\ &\leq \left| \sum_{i=1}^{m_k} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_1 \right| + \left| \sum_{i=1}^{m_{n-k}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\} - \alpha_2 \right| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Hence by Theorem 2,  $F \in GSTH(\Omega)$  and

$$(GSTH) \int_{\Omega} F = (GSTH) \int_{\Pi} F + (GSTH) \int_{\Phi} F.$$

**Theorem 5.** *Let  $X$  be a locally compact Hausdorff space and let  $\Omega \in \Delta$ . If  $F : \bar{\Omega} \times \bar{\Omega} \rightarrow \mathbb{R}$  is generalized Sequential Henstock integrable on  $\Omega$ , then  $F^2$  is also generalized Sequential Topological Henstock integrable on  $\Omega$ .*

*Proof.* . Since  $F$  is bounded, there exists a positive real number  $K$  such that for all  $t \in [a, b]$ , we have  $|F| < K$ . Let  $\varepsilon > 0$  and choose a positive sequence of neighbourhoods  $\{U_n(x)\}_{n=1}^{\infty}$  such that  $P_n$  and  $Q_n$  be two  $U_n(x)$ -fine partitions of  $[a, b]$ . Therefore by Theorem 2.3,

$$|\sigma(F, P_n) - \sigma(F, Q_n)| < \frac{\varepsilon}{nK}.$$

Now

$$\begin{aligned} \sum_{i=1}^{m_n \in \mathbb{N}} \{F^2(t_{i_n}, v_{i_n}) - F^2(t_{i_n}, v_{(i-1)_n})\} &= \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n})(F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n}))\} \\ &= \sum_{i=1}^{m_n \in \mathbb{N}} F(t_{i_n}) \sum_{i=1}^{m_n \in \mathbb{N}} \{F(t_{i_n}, v_{i_n}) - F(t_{i_n}, v_{(i-1)_n})\}. \end{aligned}$$

Thus,

$$\begin{aligned} |\sigma(F^2, P_n) - \sigma(F^2, Q_n)| &\leq \left| \sum_{i=1}^{m_n \in \mathbb{N}} F(t_{i_n}) |\sigma(F, P_n) - \sigma(F, Q_n)| \right| \\ &< nK \cdot \frac{\varepsilon}{nK} = \varepsilon. \end{aligned}$$

Hence, by Theorem 3,  $F^2$  is also generalized Sequential Topological Henstock integrable on  $\Omega$ .

**Example 1.** See Example 2.8 in [10] for details. We say  $\alpha = (GHS) \int_{[a,b]} F_i$ . The set of all functions  $F_i$  for all  $i \in \mathbb{N}$  which are generalized Sequential Topological Henstock integrable on  $[a, b]$  is denoted by  $GSTH(\Omega)$ .

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