

## *Integration of Alexander-Spanier Cochains*

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### Introduction.

From the point of view of the geometry of microbundles, the corresponding notion of the differential forms in the geometry of vector bundles, is the Alexander-Spanier cochains (cf. [3], [4]). For a differential form  $\varphi$ , one of the most important fact is to able consider the integration of  $\varphi$  on an (arbitrary) differentiable singular chain. Therefore, it is natural to ask whether we may consider the integration of Alexander-Spanier cochains on singular chains or not.

The purpose of this paper is to give a definition of the integral of Alexander-Spanier cochains on singular chains and prove some of its properties such as Stokes' theorem.

In fact, if  $f(x, y)$  is a function on  $I^2 = \{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq 1\}$  such that

$$f(x, x) = 0, \quad f(x, y) \text{ is smooth in } y,$$

then we may set

$$f(x, y) = f_y(x, x)(y - x) + O(|y - x|).$$

Hence we obtain

$$\int_0^1 f_y(x, x) dy = \lim_{|a_{i+1} - a_i| \rightarrow 0} \sum_{i=0}^n f(a_i, a_{i+1}),$$

$$0 = a_0 < a_1 < \dots < a_n < a_{n+1} = 1.$$

This shows that for an Alexander-Spanier 1-cochain  $f(x_0, x_1)$  on  $X$ , a topological space, and a singular 1-simplex  $\varphi, \varphi: I \rightarrow X$ , it is natural to define  $\int_{\varphi(I)} f(x_0, x_1)$  by

$$\int_{\varphi(I)} f(x_0, x_1) = \lim_{|a_{i+1} - a_i| \rightarrow 0} \sum_{i=0}^n f(\varphi(a_i), \varphi(a_{i+1})).$$

Similarly, for an Alexander-Spanier  $s$ -cochain  $f^s = f(x_0, x_1, \dots, x_s)$  on  $X$  and a

(qubical) singular  $s$ -simplex  $\varphi$ ,  $\varphi : I^s \rightarrow X$ , we define  $\int_{\varphi(I^s)} f^s$  by

$$\begin{aligned} & \int_{\varphi(I^s)} f^s \\ &= \lim_{\substack{j_1=n_1, \dots, j_s=n_s \\ |a_i, j_i^{+1}-a_i, j_i| \rightarrow 0 \quad j_1=0, \dots, j_s=0}} f(\varphi(a_{1,j_1}, \dots, a_{s,j_s}), \\ & \quad \varphi(a_{1,j_1+1}, a_{2,j_2}, \dots, a_{s,j_s}, \dots, \varphi(a_{1,j_1}), \dots, a_{s-1,j_{s-1}}, a_{s,j_s+1})), \\ & 0 = a_{i,0} < a_{i,1} < \dots < a_{i,n_i} < a_{i,n_i+1} = 1. \end{aligned}$$

The integration  $\int_{\gamma} f^s$  of  $f^s$  on a singular  $s$ -chain  $\gamma$  is defined as usual. Of course,  $\int_{\gamma} f^s$  may not exist in general. For example, on  $I^1$ , give  $f^1$  by  $f(x, y) = \sqrt{|x-y|}$  and take  $\varphi$  to be the identity map, then we have

$$\int_{\varphi(I^1)} f(x, y) = \lim. \sum \sqrt{|a_{i+1} - a_i|} = \infty.$$

On the other hand, on  $I^2$ , give  $f^1$  by  $f(x, y) = |x-y| = \sqrt{(x_1-y_1)^2 + (x_2-y_2)^2}$  and  $\varphi(x) = (x, x \sin(1/x))$ ,  $x \neq 0$ ,  $\varphi(0) = (0, 0)$ , we get

$$\int_{\varphi(I^1)} f(x, y) = \text{the length of the curve } \varphi(I^1) = \infty.$$

But there are examples that show the existence of  $\int_{\gamma} f^s$  for non-smooth  $f^s$  and  $\gamma$ .

The outline of this paper is as follows: In §0, we review the definition and properties of Alexander-Spanier cochains (cf. [1], [2], [15], [16]). The definition of the integral is given in §1. Some elementary properties of the integral are also proved in §1. §2 is devoted examples and show some classical integrals such as Stieltjes integral (cf. [7]) and Helinger integral are written as  $\int_{\varphi(I^1)} f(x, y)$  with suitable choice of  $f(x, y)$ . Then we prove the Stokes' theorem

$$\int_{\partial \gamma} f^s = \int_{\gamma} (\delta f)^{s+1}$$

for this integral in §3 under suitable assumptions about  $f$  and  $\gamma$ . Here  $\delta$  is the coboundary homomorphism in the Alexander-Spanier cohomology (cf. [1], [2], [15], [16]). We note that, if  $s=1$ , then this is trivial, because  $\delta f(x, y) = f(y) - f(x)$  and

$$\int_{\varphi(I^1)} \delta f = \lim. \sum (f(\varphi(a_{i+1})) - f(\varphi(a_i))) = f(\varphi(1)) - f(\varphi(0)),$$

in this case. In §4, we treat the volume element  $v = v(x_0, x_1, \dots, x_n)$  with respect to a metric  $r$  on  $X$ . Here,  $v$  is given by

$$v(x_0, x_1, \dots, x_n) = r(x_0, x_1)r(x_0, x_2) \cdots r(x_0, x_n),$$

and  $X$  is assumed to be a CW-complex. The existence of the volume element shows that if  $X$  is a topological manifold and  $\dim. X \geq 6$ , then the structure group of the tangent microbundle of  $X$  is reduced to the group of germs of Lebesgue measure preserving homeomorphisms of  $R^n$  as an  $H_*(n)$ -bundle if  $X$  has a metric which is invariant under the operation of the connection of  $X$  (Theorem 5). Another application of the volume element is the definition of (singular) integral operators on a (compact) CW-complex  $X$ . For example, if  $k(x, y)$  is a continuous function on  $X \times X - \Delta(X)$ ,  $\Delta(X)$  is the diagonal of  $X \times X$ , such that

$$|k(x, y)| = o(r(x, y)^{1-n}), \quad n = \dim. X,$$

then  $I(k)[f] = \int_X k(x, y)v(x, x_1, \dots, x_n)$  is defined for any continuous function  $f$  on  $X$  and  $I(k)[f]$  is continuous on  $X$ . Since  $I(k)$  is a compact operator on  $C(X)$ , the Banach space of continuous functions on  $X$  with uniform convergence topology, if  $k$  is continuous on  $X \times X$ , we may define the symbol  $\sigma(I(k))$  of  $I(k)$  by

$$\sigma(I(k)) \text{ is the class of } k \text{ mod. } C(X \times X).$$

Similarly, we can define integral operator  $I(k)$  as the map

$$I(k): \Gamma(\mathcal{E}) \rightarrow \Gamma(\mathcal{F}),$$

where  $\mathcal{E}$  and  $\mathcal{F}$  are the vector bundles over  $X$ ,  $\Gamma(\mathcal{E})$  and  $\Gamma(\mathcal{F})$  are the spaces of their (continuous) cross-sections. These shows us the possibility of the extension of the theory of elliptic complexes for CW-complexes. In fact, if  $X$  is a topological manifold, then we can define the symbol  $\sigma(I(k))$  as the bundle map

$$\sigma(I(k)): p^*(\mathcal{E}) \rightarrow p^*(\mathcal{F}),$$

where  $p^*(\mathcal{E})$  and  $p^*(\mathcal{F})$  are the induced bundles on the total space of the tangent microbundle of  $X$  of  $\mathcal{E}$  and  $\mathcal{F}$ . These are stated in § 5.

I would like to thank Prof. Uchiyama who teach me examples of the classical integrals which reduces to the form of  $\int_{\varphi(I^1)} f(x, y)$ .

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### § 0. Alexander-Spanier cochains.

1. For a topological space  $X$ , we set

$$(1) \quad \Delta_s(X) = \{(x, x, \dots, x) \mid x \in X \subset \overbrace{X \times \cdots \times X}^{s+1}\}.$$

We often denote  $\mathcal{A}(X)$  instead of  $\mathcal{A}_1(X)$ . We denote by  $\mathfrak{R}$  a topological vector space (over  $\mathbf{R}$  or  $\mathbf{C}$ ).

**Definition.** Two  $\mathfrak{R}$ -valued functions  $f$  and  $g$  on  $U(\Delta_s(X))$ , a neighborhood of  $\Delta_s(X)$ , are called equivalent if

$$f|V(\Delta_s(X)) = g|V(\Delta_s(X)),$$

for some neighborhood  $V(\Delta_s(X))$  of  $\Delta_s(X)$  and the equivalence class of  $f$  by this relation is called the germ of  $f$  (at  $\Delta_s(X)$ ) and denoted by  $\bar{f}$  or simply,  $f$ .

**Definition.** A germ of  $f$  at  $\Delta_s(X)$  is called an ( $\mathfrak{R}$ -valued) Alexander-Spanier  $s$ -cochain.

By definition, the set of all Alexander-Spanier  $s$ -cochains of  $X$  forms an  $\mathbf{R}$  (or  $\mathbf{C}$ ) vector space. If  $\mathfrak{R}$  is a ring, then it is also an  $\mathfrak{R}$ -modul. It is denoted by  $C^s(X)$  or  $C^s(X, \mathfrak{R})$ .

We call an Alexander-Spanier  $s$ -cochain  $\bar{f}$  continuous, regular or alternative if a representation  $f$  of  $\bar{f}$  is continuous or satisfies

$$f(x_0, x_1, \dots, x_i, x_j, \dots, x_s) = 0, \text{ if } x_i = x_j \text{ for some } i, j (i \neq j),$$

or

$$\begin{aligned} f(x_{\sigma(0)}, x_{\sigma(1)}, \dots, x_{\sigma(s)}) &= \text{sgn}(\sigma) f(x_0, x_1, \dots, x_s), \\ \sigma &\in \mathfrak{S}^{s+1}. \end{aligned}$$

Similarly, if  $X$  is a Lipschitz manifold (cf. [13]), smooth manifold or an analytic space (may have singularities), we can define a Lipschitz continuous, smooth or analytic Alexander-Spanier cochain as above.

It is known, that to define the coboundary homomorphism  $\delta : C^s(X) \rightarrow C^{s+1}(X)$  by

$$\begin{aligned} \delta f(x_0, x_1, \dots, x_{s+1}) \\ = \sum_{i=0}^{s+1} (-1)^i f(x_0, x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_{s+1}), \end{aligned}$$

we obtain

$$\begin{aligned} (2) \quad H^s(X, \mathfrak{R}) &\simeq B_s(X, \mathfrak{R}) / Z_s(X, \mathfrak{R}), \\ B^s(X, \mathfrak{R}) &= \ker. [\delta : C^s(X, \mathfrak{R}) \rightarrow C^{s+1}(X, \mathfrak{R})], \quad Z^s(X, \mathfrak{R}) = \delta C^{s-1}(X, \mathfrak{R}), \end{aligned}$$

if  $X$  is a normal paracompact space ([2], [15], [16]). Here  $H^s(X, \mathfrak{R})$  is the Čech cohomology group. We note that (2) is true although we restrict  $C^s(X, \mathfrak{R})$  to the group of continuous, regular (regular and continuous), alternative (alternative, regular and continuous)  $s$ -cochains on  $X$ . Similarly, (2) is true for the group of

Lipschitz continuous or smooth  $s$ -cochains on  $X$  if  $X$  is a Lipschitz manifold or a smooth manifold.

2. If  $\mathfrak{R}$  is a ring, then we can define the product for  $f^r \in C^r(X, \mathfrak{R})$  and  $g^s \in C^s(X, \mathfrak{R})$  by

$$\begin{aligned} (f^s \cdot g^s)(x_0, x_1, \dots, x_{r+s}) \\ = f(x_0, x_1, \dots, x_r) g(x_r, x_{r+1}, \dots, x_{r+s}). \end{aligned}$$

If  $f^r$  and  $g^s$  are both alternative, then we use the alternative product  $f^r \wedge g^s$  given by

$$\begin{aligned} (f^r \wedge g^s)(x_0, x_1, \dots, x_{r+s}) \\ = A((f^r \cdot g^s)(x_0, x_1, \dots, x_{r+s})). \end{aligned}$$

Here  $A(h^t)$  is the alternation of  $h^t \in C^t(X, \mathfrak{R})$  defined by

$$\begin{aligned} A(h^t)(x_0, x_1, \dots, x^t) \\ = \frac{1}{(t+1)!} \sum_{\sigma \in \mathfrak{S}_{t+1}} \text{sgn}(\sigma) h(x_{\sigma(0)}, x_{\sigma(1)}, \dots, x_{\sigma(t)}). \end{aligned}$$

By definition, if  $h$  is alternative, then  $Ah = h$ . Hence we get

$$C^t(X, \mathfrak{R}) = AC^t(X, \mathfrak{R}) + \ker. A,$$

and  $AC^t(X, \mathfrak{R})$  is the space of all alternative  $t$ -cochains of  $X$ . We note that, if  $h$  is symmetric, that is,  $h$  satisfies

$$h(x_{\sigma(0)}, x_{\sigma(1)}, \dots, x_{\sigma(t)}) = h(x_0, x_1, \dots, x_t), \quad \sigma \in \mathfrak{S}^{t+1},$$

then  $h$  belongs in  $\ker. A$ .

**Definition.** If  $\mathfrak{R}$  is a (semi) normed vector space, then we denote by  $||\bar{f}^s||$  the ( $\mathbf{R}$ -valued)  $s$ -cochain with representation  $||f^s||$ ,  $f^s \in f^s$ , where  $||\bar{f}^s||$  is given by

$$||f^s|| (x_0, x_1, \dots, x_s) = ||f^s(x_0, x_1, \dots, x_s)||,$$

and  $||a||$  is the norm of  $a$  in  $\mathfrak{R}$ .

By definition, if  $\bar{f}^s$  is alternative, then  $||\bar{f}^s||$  is a symmetric ( $\mathbf{R}$ -valued)  $s$ -cochain of  $X$ .

**Note.** If  $\mathfrak{R} = \mathbf{R}$  or  $\mathbf{C}$ , then we denote  $|\bar{f}^s|$  the  $s$ -cochain with representation  $|f^s|$ ,  $f^s \in \bar{f}^s$ .

**Definition.** We call an  $\mathbf{R}$ -valued  $s$ -cochain  $\bar{f}^s$  to be positive if some  $f^s \in \bar{f}^s$  satisfies

$$f(x_0, x_1, \dots, x_s) \geq 0, \quad (x_0, x_1, \dots, x_s) \in U(A_s(X)),$$

for some  $U(\Delta_s(X))$ .

By definition,  $||\bar{f}^s||$  (or  $|\bar{f}^s|$ ) is a positive  $s$ -cochain.

### § 1. Definition of the integral.

3. We use the following notations.

$$\begin{aligned} I^s &= (t_1, \dots, t_s) | 0 \leq t_1 \leq 1, \dots, 0 \leq t_s \leq 1, \\ J &= (j_1, \dots, j_s), \quad j_1, \dots, j_s \text{ are } 0 \text{ or natural numbers,} \\ J + 1_k &= (j_1, \dots, j_{k-1}, j_k + 1, j_{k+1}, \dots, j_s), \\ a_J &= (a_{1, j_1}, \dots, a_{s, j_s}), \quad 0 \leq a_{1, j_1} \leq 1, \dots, 0 \leq a_{s, j_s} \leq 1. \end{aligned}$$

**Definition.** If  $f^s = f(x_0, x_1, \dots, x_s)$  is defined on some neighborhood  $U(\Delta_s(X))$  of  $\Delta_s(X)$  and  $\varphi : I^s \rightarrow X$  is a (cubical) singular  $s$ -simplex of  $X$  (cf. [12]). then we set

$$(3) \quad \int_{\varphi(I^s)} f^s = \lim_{|a_{J+1_k} - a_J| \rightarrow 0} \sum_{J=(j_1, \dots, j_s)}^{J=(n_1, \dots, n_s)} f(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s})),$$

if the limit exists. Here  $\{a_{i, j_i}\}$  is a series of real numbers such that

$$0 = a_{0, i} < a_{i, 1} < \dots < a_{i, n_i} < a_{i, n_i+1} = 1.$$

**Lemma 1.** The existence and non-existence and the value of  $\int_{\varphi(I^s)} f^s$  (if it exists) are depends on the germ of  $f^s$ .

**Proof.** If  $f^s$  are equivalent, then  $f^s|V(\Delta_s(X)) = g^s|V(\Delta_s(X))$  for some  $V(\Delta_s(X))$ . Then taking  $|a_{i, j_i+1} - a_{i, j_i}|$  sufficiently small for each  $i$  and  $j_i$ ,  $(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s}))$  belongs in  $V(\Delta_s(X))$  and we get

$$\begin{aligned} &f(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s})) \\ &= g(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s})). \end{aligned}$$

This shows the lemma.

**Definition.** We define the integral  $\int_{\varphi(I^s)} \bar{f}^s$  of an Alexander-Spanier  $s$ -cochain  $\bar{f}^s$  on a (cubical) singular simplex  $\varphi : I^s \rightarrow X$  by

$$(4) \quad \int_{\varphi(I^s)} \bar{f}^s = \int_{\varphi(I^s)} f^s,$$

where  $f^s$  is a representation of  $\bar{f}^s$ .

**Definition.** If  $\int_{\varphi(I^s)} \bar{f}^s$  exists, then we call  $\bar{f}^s$  is integrable on  $\varphi(I^s)$ .

Similarly, we call  $f^s$  is integrable on  $\varphi(I^s)$  if  $\int_{\varphi(I^s)} f^s$  exists, where  $f^s$  is a function on  $U(\Delta_s(X))$ .

**Definition.** If  $\mathfrak{X}$  is a (semi) normed vector space and  $\bar{f}^s$  and  $||f^s||$  are both in-

tegrable on  $\varphi(I^s)$ , then we call  $\bar{f}^s$  is absolutely integrable on  $\varphi(I^s)$ .

Similarly, we define the absolute integrability of  $f^s$ , a function on  $U(A_s(X))$ .

**Note.** If  $\mathfrak{R} = \mathbf{R}$  or  $\mathbf{C}$ , then the absolute integrability of  $f^s$  follows from the integrability of  $|f^s|$ .

By definition, we get

$$(5) \quad \int_{\varphi(I^s)} (\alpha f^s + \beta g^s) = \alpha \int_{\varphi(I^s)} f^s + \beta \int_{\varphi(I^s)} g^s,$$

and if  $f^s$  is absolutely integrable on  $\varphi(I^s)$  and  $\psi(I^s)$ , then

$$(6) \quad \int_{\varphi(I^s) + \psi(I^s)} f^s = \int_{\varphi(I^s)} f^s + \int_{\psi(I^s)} f^s.$$

By (6), we define

**Definition.** If  $\gamma = \sum \alpha_i \varphi_i(I^s)$  is a (qubical) singular  $s$ -chain on  $X$  and  $f^s$  is absolutely integrable on each  $\varphi_i(I^s)$ , then we define the integral  $\int_\gamma f^s$  of an Alexander-Spanier  $s$ -cochain  $f^s$  on  $\gamma$  by

$$(7) \quad \int_\gamma f^s = \sum \alpha_i \int_{\varphi_i(I^s)} f^s.$$

For the integration on  $\gamma$ , we define the integrability and the absolute integrability of  $f^s$  on  $\gamma$  as above. Then we get

$$(5)' \quad \int_\gamma (\alpha f^s + \beta g^s) = \alpha \int_\gamma f^s + \beta \int_\gamma g^s,$$

and if  $f^s$  is absolutely integrable on  $\gamma_1$  and  $\gamma_2$ , then

$$(6)' \quad \int_{\gamma_1 + \gamma_2} f^s = \int_{\gamma_1} f^s + \int_{\gamma_2} f^s.$$

**4. Theorem 1.** If  $\varphi$  does not depend on  $t_i$  and  $f^s$  satisfies

$$f(x_0, x_1, \dots, x_s) = 0 \text{ if } x_0 = x_i,$$

then  $\int_{\varphi(I^s)} f^s$  is equal to 0.

**Proof.** By the assumption about  $\varphi$ , we have  $\varphi(a_J) = \varphi(a_{J+1_i})$  for all  $J$ . Then by the assumption about  $f^s$ , we have

$$f(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s})) = 0,$$

for all  $J$ . Hence we have the theorem.

**Corollary.** If  $f^s$  is regular and  $\varphi(I^s)$  is degenerated (cf. [12]), then

$$(8) \quad \int_{\varphi(I^s)} f^s = 0.$$

**Note.** To get this corollary, it is sufficient for  $f^s$  to satisfy

$$f(x_0, \dots, x_s) = 0, \text{ if } x_0 = x_i \text{ for some } i.$$

**Theorem 2.** If  $f^s$  is alternative and absolutely integrable on  $\varphi(I^s)$ , then

$$(9) \quad \int_{\varphi(\sigma(I^s))} f^s = \text{sgn}(\sigma) \int_{\varphi(I^s)} f^s, \quad \sigma \in \mathfrak{S}^s.$$

Here  $\sigma$  operates on  $I^s$  by

$$(t_1, \dots, t_s) = (t_{\sigma(1)}, \dots, t_{\sigma(s)}).$$

**Proof.** To show the theorem, it is sufficient to show

$$(9)' \quad \int_{\varphi(\tau_{ij}(I^s))} f^s = - \int_{\varphi(I^s)} f^s, \quad i \neq j,$$

$$\tau_{ij}(t_1, \dots, t_i, \dots, t_j, \dots, t_s) = (t_1, \dots, t_j, \dots, t_i, \dots, t_s).$$

But since we have

$$\begin{aligned} & \sum_{\mathbf{J} = (0, \dots, 0)}^{(n_1, \dots, n_s)} f(\varphi(\tau_{ij}(a_{\mathbf{J}})), \varphi(\tau_{ij}(a_{\mathbf{J}+1_i})), \dots, \varphi(\tau_{ij}(a_{\mathbf{J}+1_i})), \\ & \quad \dots, \varphi(\tau_{ij}(a_{\mathbf{J}+1_j})), \dots, \varphi(\tau_{ij}(a_{\mathbf{J}+1_s}))) \\ &= \sum_{\mathbf{J} = (0, \dots, 0)}^{(n_1, \dots, n_s)} f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_j}), \dots, \\ & \quad \varphi(a_{\mathbf{J}+1_i}), \dots, \varphi(a_{\mathbf{J}+1_s})), \end{aligned}$$

we get by the alternativity of  $f$ ,

$$\begin{aligned} & \sum_{\mathbf{J}} f(\varphi(\tau_{ij}(a_{\mathbf{J}})), \varphi(\tau_{ij}(a_{\mathbf{J}+1_1})), \dots, \varphi(\tau_{ij}(a_{\mathbf{J}+1_s}))) \\ &= - \sum_{\mathbf{J}} f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})). \end{aligned}$$

Hence we obtain (9)'.

**Note.** To get (9), it is sufficient to assume  $f^s$  being alternative only in  $x_1, \dots, x_s$ . That is,  $f^s$  to satisfy only

$$f(x_0, x_{\sigma(1)}, \dots, x_{\sigma(s)}) = \text{sgn}(\sigma) f(x_0, x_1, \dots, x_s), \quad \sigma \in \mathfrak{S}^s.$$



Similarly, if  $f^s$  is symmetric in  $x_1, \dots, x_s$  and absolutely integrable on  $\varphi(I^s)$ , then

$$\int_{\varphi(\varphi(I^s))} f^s = \int_{\varphi(I^s)} f^s.$$

§ 2. Examples.

5. As stated in introduction, if  $s = 1$ ,  $f$  is regular and  $f(\varphi(s), \varphi(t))$  is smooth in  $t$ , then

$$\int_{\varphi(I^1)} f(x, y) = \int_0^1 \frac{\partial f}{\partial t}(\varphi(s), \varphi(s)) ds.$$

In general, we get

**Theorem 3.** *If  $f$  is regular and setting*

$$\begin{aligned} & f(\varphi(t_1, \dots, t_s), \varphi(t_{11}, \dots, t_{1s}), \dots, \varphi(t_{s1}, \dots, t_{ss})) \\ & = g(t_1, \dots, t_s, t_{11}, \dots, t_{1s}, \dots, t_{s1}, \dots, t_{ss}), \\ & 0 \leq t_{ij} \leq 1, \quad i = 1, \dots, s, \quad j = 1, \dots, s, \end{aligned}$$

$g$  is smooth in each  $t_{ii}$ , then

$$(10) \quad \int_{\varphi(I^s)} f^s = \int_0^1 \dots \int_0^1 \frac{\partial^s g}{\partial t_{11} \dots \partial t_{ss}} \Big|_{t_{ij} = t_j} dt_1 \dots dt_s.$$

**Proof.** By assumption, we get

$$\begin{aligned} & g(t_1, \dots, t_s, t_{11}, t_{21}, \dots, t_{s1}, \dots, t_1, \dots, t_{s-1}, t_{ss}) \\ & = \frac{\partial^s g}{\partial t_{11} \dots \partial t_{ss}}(t_1, \dots, t_s, t_1, \dots, t_s, \dots, t_1, \dots, t_s)(t_{11} - t_1)(t_{ss} - t_s) \\ & \quad + o(|t_{11} - t_1| |t_{ss} - t_s|). \end{aligned}$$

Hence we have

$$\begin{aligned} & \int_{\varphi(I^s)} f^s \\ & = \lim_{|a_{J+1_i} - a_J| \rightarrow 0} \sum_J f(\varphi(a_J), \varphi(a_{J+1_1}), \dots, \varphi(a_{J+1_s})) \\ & = \lim_{|a_{J+1_i} - a_J| \rightarrow 0} \sum_J g(a_J, a_{J+1_1}, \dots, a_{J+1_s}) \\ & = \lim_{|a_{J+1_i} - a_J| \rightarrow 0} \sum_J \frac{\partial^s g}{\partial t_{11} \dots \partial t_{ss}}(a_{1, j_1}, \dots, a_{s, j_s}, a_{1, j_1}, \dots, a_{s, j_s}) \end{aligned}$$

$$\begin{aligned}
& , \dots, a_{1,j_1}, \dots, a_{s,j_s} (a_{1,j_1+1} - a_{1,j_1}) \cdots (a_{s,j_s+1} - a_{s,j_s}) + \\
& + \sum_{\mathbf{J}} \theta(|a_{1,j_1+1} - a_{1,j_1}| \cdots |a_{s,j_s+1} - a_{s,j_s}|) \\
& = \int_0^1 \cdots \int_0^1 \frac{\partial^s g}{\partial t_{11} \cdots \partial t_{ss}} \Big|_{t_{ij} = t_j} dt_1 \cdots dt_s.
\end{aligned}$$

**Corollary.** *If  $X$  is a smooth manifold,  $f^s$  is a regular smooth cochain and  $\varphi$  is a smooth singular chain, then  $\int_{\varphi(I^s)} f^s$  exists.*

6. In this  $n^0$ , we assume  $X = I^1$  and  $\varphi$  is the identity map and denote  $\int_{I^1} f(x_0, x_1)$  instead of  $\int_{\varphi(I^1)} f(x_0, x_1)$ .

We give some examples of classical integrals which are written in the form  $\int_{I^1} f(x_0, x_1)$ . I owe these examples to Prof. Uchiyama.

(i). Taking  $f(x_0, x_1) = g(x_0)(x_1 - x_0)$ , we get

$$\int_{I^1} f(x_0, x_1) = \int_0^1 g(x) dx,$$

where the right hand side is the usual Riemannian integral of  $g(x)$ .

(ii). Taking  $f(x_0, x_1) = g(x_0)(h(x_1) - h(x_0))$ , we get

$$\int_{I^1} f(x_0, x_1) = \int_0^1 g dh,$$

where the right hand side is the Young-Stieltjes integral (cf. [7]). It is known that setting

$$\omega(t, g) = \sup_{|x-y| \leq t} |g(x) - g(y)|, \quad \omega(t, h) = \sup_{|x-y| \leq t} |h(x) - h(y)|,$$

if  $\int_0^1 (\omega(t, g)\omega(t, h)/t^2) dt$  exists, then  $\int_0^1 g dh$  exists.

(ii)'. If we use alternative 1-cochain  $f(x_0, x_1)$  given by

$$f(x_0, x_1) = \frac{1}{2}(g(x_0) + g(x_1))(h(x_1) - h(x_0)),$$

instead of  $g(x_0)(h(x_1) - h(x_0))$ , then

$$\int_{I^1} f(x_0, x_1) = L \int_0^1 g dh.$$

Here  $L \int_0^1 g dh$  is the Lane-Stieltjes integral ([9], [14]).

(iii). Setting

$$f(x_0, x_1) = \frac{(g_1(x_1) - g_1(x_0))(g_2(x_1) - g_2(x_0))}{h(x_1) - h(x_0)},$$

where if  $h(a) = h(b)$ , then  $g_i(a) = g_i(b)$ ,  $i = 1$  or  $2$  and set  $f(a, b) = 0$ , we get

$$\int_I f(x_0, x_1) = \int_0^1 \frac{df_1(x)df_2(x)}{dh(x)},$$

where the right hand side is the Hellinger integral. It is known that to set

$$\Delta f(x) = f(x + \delta) - f(x), \quad \delta > 0,$$

if  $h(x)$  and  $k(x)$  are bounded decreasing continuous functions on  $I$  and for any  $\delta > 0$ , we get

$$(\Delta g_1)^2 \leq \Delta h \cdot \Delta k, \quad (\Delta g_2)^2 \leq \Delta g \cdot \Delta k,$$

then  $\int_0^1 (df_1(x)df_2(x)/dh(x))$  exists.

**Note.** For  $X=I^s$ , taking  $\varphi$  to be the identity map and denote  $\int_{I^s} f^s$  instead of  $\int_{\varphi(I^s)} f^s$ , we obtain

(i). Setting  $x_0 = (t_1, \dots, t_n)$ ,  $x_i = (t_{i1}, \dots, t_{in})$ ,  $i = 1, \dots, s$  and

$$\begin{aligned} f(x_0, x_1, \dots, x_s) \\ = g(x_0)p_1(x_1 - x_0) \cdots p_s(x_s - x_0), \quad p_i(x_i - x_0) = t_{ii} - t_i, \end{aligned}$$

we have

$$\int_{I^s} f^s = \int_0^1 \cdots \int_0^1 g(t_1, \dots, t_s) dt_1 \cdots dt_s.$$

Here the right hand side is the Riemannian integral of  $g$ .

7. In this n<sup>o</sup>, we assume that  $X$  is a metric space and denote its metric by  $r = r(x, y)$ .

By definition,  $r(x_0, x_1)$  defines a positive 1-cochain of  $X$ . We also denote it by  $r$ . Then  $\int_{\omega(I^1)} r$  is the length of the curve  $\varphi(I^1)$  by the metric  $r$ . For example, if  $X = \mathbf{R}^n$ ,  $r$  is the usual euclid metric, then setting

$$\varphi(t) = (f_1(t), \dots, f_n(t)), \quad 0 \leq t \leq 1,$$

$r$  is integrable on  $\varphi(I^1)$  if and only if each  $f_i$  is the function of bounded variation.

Similarly, using  $r$ , to define a positive  $s$ -cochain  $v^s = v(r)^s$  of  $X$  by

$$(11) \quad v^s(x_0, x_1, \dots, x_s) = r(x_0, x_1)r(x_0, x_2) \cdots r(x_0, x_s),$$

we may consider  $v^s$  to be the  $s$ -dimensional volume element of  $X$  with respect to the metric  $r$ . In fact, if  $\varphi(I^s)$  is non-degenerated, then  $\int_{\varphi(I^s)} v^s \neq 0$ , and  $\int_{\varphi(I^s)}$

$v^s = 0$  if  $(I^s)$  is degenerated. But  $\int_{\varphi(I^s)} v^s$  may be equal to  $\infty$  for non-degenerated  $\varphi$ .

**Definition.** If  $\dim. X = n$ , then we denote  $v^n$  by  $v$  or  $v(r)$  and call the volume element of  $X$  with respect to the metric  $r$ .

We note that  $Ar = 0$  and  $Av^s = 0$  for all  $s$ . On the other hand, on  $\mathbf{R}^n$ , we may take

$$V(x_0, x_1, \dots, x_n) = \rho_1(x_1 - x_0)\rho_2(x_2 - x_0) \cdots \rho_n(x_n - x_0)$$

to be the volume element and for this  $V$ ,  $AV \neq 0$ .

### § 3. Stokes' theorem.

**8. Lemma 2.** If  $f^s$  is absolutely integrable on  $\varphi(I^s)$ , then for any  $\delta > 0$ , there exist  $\varepsilon > 0$  and  $N = N(\delta) > 0$  such that

$$(12) \quad \begin{aligned} & ||f(\varphi(a_J), \varphi(a_{J+1}), \dots, \varphi(a_{J+1,s}))|| \\ & \leq N |a_{1,j_1+1} - a_{1,j_1}| \cdots |a_{s,j_s+1} - a_{s,j_s}|, \\ & \text{if } a_J \in I_\delta^1 \times \cdots \times I_\delta^s \text{ and } |a_{i,j_i} - a_{i,j_i}| < \varepsilon, i = 1, \dots, s, \end{aligned}$$

where  $I_\delta^k$  is given by

$$(12)' \quad \begin{aligned} I_\delta^k &= \bigcup_{i=0}^{mk} [b_{2i}^k, b_{2i+1}^k], \\ 0 &\leq b_0^k < b_1^k < \cdots < b_{2mk}^k < b_{2mk+1}^k \leq 1, \quad \sum (b_{2i+1}^k - b_{2i}^k) > 1 - \delta. \end{aligned}$$

**Proof.** If  $f^s$  does not satisfy (12), then we can take  $c^k_i$ ,  $k = 1, \dots, s$  and  $i = 1, 2$  such that  $0 \leq c^k_1 < c^k_2 \leq 1$  and

$$\begin{aligned} & ||f(\varphi(a_J), \varphi(a_{J+1}), \dots, \varphi(a_{J+1,s}))|| \\ & > N |a_{1,j_1+1} - a_{1,j_1}| \cdots |a_{s,j_s+1} - a_{s,j_s}|, \\ & \text{for some } a_J \in K, K = (c^1_1, c^1_2) \times \cdots \times (c^s_1, c^s_2), \end{aligned}$$

and the set of such  $a_J$  is dense in  $K$  for any  $N$ . Hence we have

$$\int_{\varphi(K)} ||f^s|| > N |c^1_2 - c^1_1 - \alpha| \cdots |c^s_2 - c^s_1 - \alpha|,$$

for any  $N$  and  $\alpha$ . Then since  $\int_{\varphi(I^s)} ||f^s|| \geq \int_{\varphi(K)} ||f^s||$ ,  $\int_{\varphi(I^s)} ||f^s||$  should be equal to  $\infty$ . This contradicts to the assumption.

**Definition.** We call  $f^s$  is uniformly integrable on  $\varphi(I^s)$  if for any  $I_\delta^1 \times \cdots \times I_\delta^s$  we have

$$(13) \quad \int_{\varphi(I^s)} f^s = \lim_{\delta \rightarrow 0} \int_{\varphi(I_\delta^1 \times \cdots \times I_\delta^s)} f^s.$$

For example, if  $f^s$  is regular and  $f(\varphi(t_1, \dots, t_s), \varphi(t_{11}, \dots, t_{1s}), \dots, \varphi(t_{s1}, \dots, t_{ss}))$  is Lipschitz continuous in  $t_{ii}$ ,  $i = 1, \dots, s$ , then  $f^s$  is uniformly integrable on  $\varphi(I^s)$  if  $\int_{\varphi(I^s)} f^s$  exists.

By lemma 2, we have

**Lemma 2'.** *If  $f^s$  is absolutely and uniformly integrable on  $\varphi(I^s)$ , then for any  $\varepsilon > 0$ , there exists  $\delta = \delta(\varepsilon) > 0$ ,  $N = N(\varepsilon) > 0$  and  $\alpha = \alpha(\varepsilon) > 0$  such that*

$$(14) \quad \begin{aligned} & \left| \int_{\varphi(I^s)} f^s - \sum_{a_{\mathbf{J}} \in I_\delta^1 \times \cdots \times I_\delta^s} f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1}), \dots, \varphi(a_{\mathbf{J}+1_s})) \right| < \varepsilon, \\ & \left| f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1}), \dots, \varphi(a_{\mathbf{J}+1_s})) \right| \\ & \leq N |a_{1, j_1+1} - a_{1, j_1}| \cdots |a_{s, j_s+1} - a_{s, j_s}|, \\ & \text{if } a_{\mathbf{J}} \in I_\delta^1 \times \cdots \times I_\delta^s \text{ and } |a_{i, j_i+1} - a_{i, j_i}| < \alpha. \end{aligned}$$

**9. Theorem 4.** *Let  $f^{s-1}$  be a continuous alternative regular  $(s-1)$ -cochain and  $\gamma = \sum \alpha_i \varphi_i(I^s)$  is a singular  $s$ -chain such that*

- (i).  $(\delta f)^s$  is absolutely and uniformly integrable on each  $\varphi_i(I^s)$ .
- (ii).  $f^{s-1}$  is absolutely and uniformly integrable on each singular simplex of  $\partial \varphi_i(I^s)$ .

Then we have

$$(15) \quad \int_{\gamma} (\delta f)^s = \int_{\partial \gamma} f^{s-1}.$$

**Proof.** By definition, to show (15), it is sufficient to show

$$(15)' \quad \int_{\varphi(I^s)} (\delta f)^s = \int_{\partial \varphi(I^s)} f^{s-1}.$$

To calculate this right hand side, we set

$$\begin{aligned} & \int_{\varphi(I^s)} (\delta f)^s \\ & = \lim_{|a_{\mathbf{J}+1_i} - a_{\mathbf{J}}| \rightarrow 0} \sum_{\mathbf{J} = (0, \dots, 0)}^{(n_1, \dots, n_s)} \{ f(\varphi(a_{\mathbf{J}+1}), \dots, \varphi(a_{\mathbf{J}+1_s})) - \\ & \quad - f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_2}), \dots, \varphi(a_{\mathbf{J}+1_s})) + \cdots + \\ & \quad + (-1)^k f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}}), \varphi(a_{\mathbf{J}+1_{k+1}}), \\ & \quad \dots, \varphi(a_{\mathbf{J}+1_s})) + \cdots + (-1)^s f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \\ & \quad \varphi(a_{\mathbf{J}+1_{s-1}})) \}. \end{aligned}$$

Then, since the limit exists for any partition of  $I^s$ , we may set  $n_1 = \cdots = n_s = n$

in this right hand side. Then we get

$$\begin{aligned}
& \sum_{\mathbf{J}=(0, \dots, 0)}^{(n, \dots, n)} \{ f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) - f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_2}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_1})) + \dots + (-1)^s f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_{s-1}})) \} \\
&= \sum_{k=1}^s \{ \sum_{\mathbf{J}(k)=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)}^{(k-1)(k+1)} f(\varphi(a_{\mathbf{J}+1_1|k=n}), \dots, \varphi(a_{\mathbf{J}+1_s|k=n})) \} + \\
&+ \sum_{k=1}^s \{ \sum_{\mathbf{J}(k)=(0, \dots, 0)}^{(n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}|k=0}), \varphi(a_{\mathbf{J}+1_1|k=0}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}|k=0})) \\
& \quad \varphi(a_{\mathbf{J}+1_{k+1}|k=0}), \dots, \varphi(a_{\mathbf{J}+1_s|k=0})) \} + \\
&+ \sum_{\mathbf{J}=(0, \dots, 0)}^{(n-1, \dots, n-1)} f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) + \\
&+ \sum_{k=1}^s \{ \sum_{\mathbf{J}=(0, \dots, 0, 1, 0, \dots, 0)}^{(n, \dots, n)} \binom{n}{k} (-1)^k f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}}), \\
& \quad \varphi(a_{\mathbf{J}+1_{k+1}}), \dots, \varphi(a_{\mathbf{J}+1_s})) \}.
\end{aligned}$$

Here  $\mathbf{J}_k$  and  $a_{\mathbf{J}|k=m}$  mean

$$\begin{aligned}
\mathbf{J}_k &= (j_1, \dots, j_{k-1}, j_{k+1}, \dots, j_s), \\
a_{\mathbf{J}|k=m} &= (a_{1, j_1}, \dots, a_{k-1, j_{k-1}}, a_{k, m}, a_{k+1, j_{k+1}}, \dots, a_{s, j_s}).
\end{aligned}$$

We note that in this notation,  $a_{\mathbf{J}+1_k|k=m}$  means  $(a_{1, j_1}, \dots, a_{k-1, j_{k-1}}, a_{k, m+1}, a_{k+1, j_{k+1}}, \dots, a_{s, j_s})$ . Hence we have

$$a_{\mathbf{J}+1_k|k=n} = a_{\mathbf{J}|k=n+1},$$

and therefore we get by the alternativity

$$\begin{aligned}
& f(\varphi(a_{\mathbf{J}+1_1|k=n}), \dots, \varphi(a_{\mathbf{J}+1_k|k=n}), \dots, \varphi(a_{\mathbf{J}+1_s|k=n})) \\
&= (-1)^{k-1} f(\varphi(a_{\mathbf{J}|k=n+1}), \varphi(a_{\mathbf{J}+1_1|k=n}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}|k=n}), \\
& \quad \varphi(a_{\mathbf{J}+1_{k+1}|k=n}), \dots, \varphi(a_{\mathbf{J}+1_s|k=n})).
\end{aligned}$$

Hence we have

$$\begin{aligned}
(16) \quad & \lim_{|a_{\mathbf{J}+1_i} - a_{\mathbf{J}}| \rightarrow 0} \left[ \sum_{k=1}^s \{ \sum_{\mathbf{J}k=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} f(\varphi(a_{\mathbf{J}+1_1|k=n}), \dots, \varphi(a_{\mathbf{J}+1_s|k=n})) \} + \right. \\
& \left. + \sum_{k=1}^s \{ \sum_{\mathbf{J}k=(0, \dots, 0)}^{(n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}|k=0}), \varphi(a_{\mathbf{J}+1_1|k=0}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}|k=0}), \right. \\
& \quad \left. \varphi(a_{\mathbf{J}+1_{k+1}|k=0}), \dots, \varphi(a_{\mathbf{J}+1_s|k=0})) \} \right]
\end{aligned}$$

$$\begin{aligned} & \varphi(a_{\mathbf{J}+1_{k+1}} | k=0), \dots, \varphi(a_{\mathbf{J}+1_s} | k=0)) \\ &= \int_{\partial \varphi(I^s)} f^{s-1}. \end{aligned}$$

On the other hand, we get

$$\begin{aligned} & \sum_{\mathbf{J}=(0, \dots, 0)}^{(n-1, \dots, n-1)} f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) + \\ & + \sum_{k=1}^s \left\{ \sum_{\mathbf{J}=(0, \dots, 0, 1, 0, \dots, 0)}^{(n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}}), \varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}}), \right. \\ & \quad \left. \varphi(a_{\mathbf{J}+1_{k+1}}), \dots, \varphi(a_{\mathbf{J}+1_s})) \right\} \\ &= \sum_{\mathbf{J}=(0, \dots, 0)}^{(n-1, \dots, n-1)} \left\{ f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) - f(\varphi(a_{\mathbf{J}+1_1}), \varphi(a_{\mathbf{J}+1_1+1_2}), \right. \\ & \quad , \dots, \varphi(a_{\mathbf{J}+1_1+1_s})) + \dots + (-1)^k f(\varphi(a_{\mathbf{J}+1_k}), \\ & \quad \varphi(a_{\mathbf{J}+1_{k+1_1}}, \dots, \varphi(a_{\mathbf{J}+1_{k+1_{k-1}}}), \varphi(a_{\mathbf{J}+1_{k+1_{k+1}}}), \\ & \quad , \dots, \varphi(a_{\mathbf{J}+1_{k+1_s}})) + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s}), \\ & \quad \left. \varphi(a_{\mathbf{J}+1_s+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s+1_{s-1}})) \right\} + \\ & + \sum_{k=1}^s \left[ \sum_{l < k} \left\{ \sum_{\mathbf{J}(l)=(0, \dots, 0, 1, 0, \dots, 0)}^{(l-1)(l+1)} \sum_{(k)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}+1_k} | k=n), \right. \\ & \quad \varphi(a_{\mathbf{J}+1_{k+1_1}} | l=n), \dots, \varphi(a_{\mathbf{J}+1_{k+1_{k-1}}} | l=n), \\ & \quad \left. \varphi(a_{\mathbf{J}+1_{k+1_{k+1}}} | l=n), \dots, \varphi(a_{\mathbf{J}+1_{k+1_s}} | l=n)) \right\} + \\ & + \sum_{k < l} \left\{ \sum_{\mathbf{J}(l)=(0, \dots, 0, 1, 0, \dots, 0)}^{(k)(l-1)(l+1)} \sum_{(k)}^{(n-1, \dots, n-1, n, n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}+1_k} | l=n), \right. \\ & \quad \left. \varphi(a_{\mathbf{J}+1_{k+1_1}} | l=n), \dots, \varphi(a_{\mathbf{J}+1_{k+1_s}} | l=n)) \right\} \right]. \end{aligned}$$

Here  $a_{\mathbf{J}+1_k+1_m}$  means (assuming  $k < m$ )

$$\begin{aligned} & a_{\mathbf{J}+1_k+1_m} \\ &= (a^1, j_1, \dots, a_{k-1, j_{k-1}}, a_{k, j_k+1}, a_{k+1, j_{k+1}}, \dots, a_{m-1, j_{m-1}}, a_{m, j_m+1}, \\ & \quad a_{m+1, j_{m-1}}, \dots, a_s, j_s). \end{aligned}$$

Then we set

$$\begin{aligned} (17) \quad & \sum_{k=1}^s \left[ \sum_{l < k} \left\{ \sum_{\mathbf{J}(l)=(0, \dots, 0, 1, 0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}+1_k} | l=n), \right. \right. \\ & \quad \left. \left. \varphi(a_{\mathbf{J}+1_{k+1_1}} | l=n), \dots, \varphi(a_{\mathbf{J}+1_{k+1_s}} | l=n)) \right\} + \right. \\ & \left. + \sum_{k < l} \left\{ \sum_{\mathbf{J}(l)=(0, \dots, 0, 1, 0, \dots, 0)}^{(n-1, \dots, n-1, n, n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}+1_k} | l=n), \right. \right. \end{aligned}$$

$$\begin{aligned}
& \varphi(a_{\mathbf{J}+1_{k+1}}|_{l=n}, \dots, \varphi(a_{\mathbf{J}+1_{k+1_s}}|_{l=n})) \Big] \\
= & \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \sum_{\mathbf{J}(l,k)=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right] + \\
+ & \sum_{k < l} \left\{ \sum_{\mathbf{J}(k,l)=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right\} \Big].
\end{aligned}$$

Here  $a_{\mathbf{J}}|_{l=p, k=q}$  and  $\mathbf{J}(l, k)$  mean

$$\begin{aligned}
& a_{\mathbf{J}}|_{l=p, k=q} \\
= & (a_{1, j_1}, \dots, a_{l-1, j_{l-1}}, a_{l, p}, a_{l+1, j_{l+1}}, \dots, a_{k-1, j_{k-1}}, a_k, a, \\
& a_{k+1, j_{k+1}}, \dots, a_s, j_s), \\
& \mathbf{J}(l, k) \\
= & (j_1, \dots, j_{l-1}, j_{l+1}, \dots, j_{k-1}, j_{k+1}, \dots, j_s).
\end{aligned}$$

On the other hand, since  $f^{s-1}$  is continuous and integrable, we have

$$\begin{aligned}
(18) \quad & \lim_{|a_{\mathbf{J}+1_l} - a_{\mathbf{J}}| \rightarrow 0} \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \sum_{\mathbf{J}(l,k)=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right] + \\
+ & \sum_{k < l} \left\{ \sum_{\mathbf{J}(k,l)=(0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right\} \Big] \\
= & \lim_{|a_{\mathbf{J}+1_l} - a_{\mathbf{J}}| \rightarrow 0} \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l > k} \sum_{\mathbf{J}(l,k)=(0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right] + \\
+ & \sum_{k < l} \left\{ \sum_{\mathbf{J}(k,l)=(0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \right. \\
& \left. \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right\} \Big].
\end{aligned}$$

Then we obtain by the alternativity

$$\begin{aligned}
& \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \sum_{\mathbf{J}(l,k)=(0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \right. \\
& \left. \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right] + \\
+ & \sum_{k < l} \left\{ \sum_{\mathbf{J}(k,l)=(0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}}|_{l=n, k=j_k+1}), \varphi(a_{\mathbf{J}+1_1}|_{l=n, k=j_k+1}), \right. \\
& \left. \dots, \varphi(a_{\mathbf{J}+1_s}|_{l=n, k=j_k+1})) \right\} \Big].
\end{aligned}$$



$$\begin{aligned}
 & , \dots, \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1}))] \\
 = & \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \left\{ \sum_{\mathbf{J}(l, k) = (0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \right. \right. \\
 & \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \dots, \varphi(a_{\mathbf{J}+1_l} | l=n, k=j_{k+1}), \dots, \\
 & \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) - f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \\
 & \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}} | l=n, k=j_{k+1}), \\
 & \varphi(a_{\mathbf{J}+1_l} | l=n, k=j_{k+1}), \varphi(a_{\mathbf{J}+1_{k+1}} | l=n, k=j_{k+1}), \dots, \\
 & \varphi(a_{\mathbf{J}+1_{l-1}} | l=n, k=j_{k+1}), \varphi(a_{\mathbf{J}+1_{l+1}} | l=n, k=j_{k+1}), \dots, \\
 & \left. \left. \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) \right\} \right].
 \end{aligned}$$

Then by (14) and the continuity of  $f$ , we have

$$\begin{aligned}
 & \left| \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \left\{ \sum_{\mathbf{J}(l, k) = (0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \right. \right. \right. \\
 & \left. \left. \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \dots, \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) \right\} + \right. \\
 & \left. + \sum_{k < l} \left\{ \sum_{\mathbf{J}(k, l) = (0, \dots, 0)}^{(n-1, \dots, n-1)} (-1)^k f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \right. \right. \\
 & \left. \left. , \dots, \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) \right\} \right| \\
 & \leq \varepsilon + 2N\alpha,
 \end{aligned}$$

where  $N$  depends on  $\varepsilon$  but  $\alpha$  is independent to  $N$ . Hence we get

$$\begin{aligned}
 (19) \quad & \lim_{|a_{\mathbf{J}+1_i} - a_{\mathbf{J}}| \rightarrow 0} \sum_{k=1}^s \sum_{j_k=1}^n \left[ \sum_{l < k} \left\{ \sum_{\mathbf{J}(l, k) = (0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \right. \right. \\
 & \left. \left. \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \dots, \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) \right\} + \right. \\
 & \left. + \sum_{k < l} \left\{ \sum_{\mathbf{J}(k, l) = (0, \dots, 0)}^{(n-1, \dots, n-1, n, \dots, n)} (-1)^k f(\varphi(a_{\mathbf{J}} | l=n, k=j_{k+1}), \right. \right. \\
 & \left. \left. \varphi(a_{\mathbf{J}+1_1} | l=n, k=j_{k+1}), \dots, \varphi(a_{\mathbf{J}+1_s} | l=n, k=j_{k+1})) \right\} \right] \\
 & = 0.
 \end{aligned}$$

On the other hand, since

$$\begin{aligned}
 & \sum_{\mathbf{J} = (0, \dots, 0)}^{(n-1, \dots, n-1)} \left\{ f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) - f(\varphi(a_{\mathbf{J}+1_1}), \varphi(a_{\mathbf{J}+1_1+1_2}), \right. \\
 & \left. , \dots, \varphi(a_{\mathbf{J}+1_1+1_s})) + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s}), \right. \\
 & \left. \varphi(a_{\mathbf{J}+1_s+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s+1_{s-1}})) \right\} \\
 = & \sum_{\mathbf{J} = (0, \dots, 0)}^{(n-2, \dots, n-2)} \left\{ f(\varphi(a_{\mathbf{J}+1_1}), \dots, \varphi(a_{\mathbf{J}+1_s})) - f(\varphi(a_{\mathbf{J}+1_1}), \varphi(a_{\mathbf{J}+1_1+1_2}), \right.
 \end{aligned}$$

$$\begin{aligned}
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_s}) + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_s}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}})) \} + \\
& + \sum_{k=1}^s \left[ \sum_{\substack{\mathbf{J}^{(k)}=(0, \dots, 0) \\ (n-2, \dots, n-2, n-1, \dots, n-1)}}^{\binom{k-1}{k+1} \binom{k+1}{k+1}} \{ f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-1}), \dots, \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-1})) - f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-1}), \varphi(\mathbf{a}_{\mathbf{J}+1+1_2} |_{k=n-1}), \dots, \\
& \varphi(\mathbf{a}_{\mathbf{J}+1+1_s} |_{k=n-1})) + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-1}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_1} |_{k=n-1}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-1})) \} \right],
\end{aligned}$$

we get

$$\begin{aligned}
(20) \quad & \sum_{\mathbf{J}=(0, \dots, 0)}^{(n-1, \dots, n-1)} \{ f(\varphi(\mathbf{a}_{\mathbf{J}+1}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s})) - f(\varphi(\mathbf{a}_{\mathbf{J}+1}), \varphi(\mathbf{a}_{\mathbf{J}+1+1_2}), \\
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1+1_s})) + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_s}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}})) \} \\
& = \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}^{(k)}=(0, \dots, 0)}^{\binom{k-1}{k+1} \binom{k+1}{k+1}} \{ f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \dots, \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l})) - f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \varphi(\mathbf{a}_{\mathbf{J}+1+1_2} |_{k=n-l}), \\
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1+1_s} |_{k=n-l})) + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) \} \right] \right].
\end{aligned}$$

Then, since  $f^{s-1}$  is continuous and integrable, we have

$$\begin{aligned}
(18)' \quad & \lim_{|\mathbf{a}_{\mathbf{J}+1_i} - \mathbf{a}_{\mathbf{J}}| \rightarrow 0} \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}^{(k)}=(0, \dots, 0)}^{\binom{n-l-1}{k+1} \binom{k+1}{k+1}} \{ f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \\
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l})) - f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1+1_2} |_{k=n-l}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) + \\
& + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l}), \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \\
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) \} \right] \right] \\
& = \lim_{|\mathbf{a}_{\mathbf{J}+1_i} - \mathbf{a}_{\mathbf{J}}| \rightarrow 0} \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}^{(k)}=(0, \dots, 0)}^{\binom{n-l-1}{k+1} \binom{k+1}{k+1}} \{ f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \dots, \\
& \varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l})) - f(\varphi(\mathbf{a}_{\mathbf{J}+1} |_{k=n-l}), \\
& \varphi(\mathbf{a}_{\mathbf{J}+1+1_2} |_{k=n-l}), \dots, \varphi(\mathbf{a}_{\mathbf{J}+1+1_s} |_{k=n-l})) + \\
& + \dots + (-1)^s f(\varphi(\mathbf{a}_{\mathbf{J}+1_s} |_{k=n-l}), \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \\
& , \dots, \varphi(\mathbf{a}_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) \} \right] \right].
\end{aligned}$$

Then, since  $f^{s-1}$  is alternative, we obtain

$$\begin{aligned}
& \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}(k)=(0, \dots, 0)}^{(n-l-1, \dots, n-l-1)} \{ f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s} |_{k=n-l})) - \right. \right. \\
& \quad - f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \varphi(a_{\mathbf{J}+1_1+1_2} |_{k=n-l}), \dots, \varphi(a_{\mathbf{J}+1_1+1_s} |_{k=n-l})) + \\
& \quad + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{k=n-l}), \varphi(a_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \dots, \\
& \quad \left. \left. \varphi(a_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) \right] \right] \\
& = \sum_{l=1}^{n-1} \left[ \sum_{\mathbf{J}(1)=(0, \dots, 0)}^{(n-l-1, \dots, n-l-1)} \left[ \{ f(\varphi(a_{\mathbf{J}+1_1} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s} |_{1=n-l})) - \right. \right. \\
& \quad - f(\varphi(a_{\mathbf{J}+1_1} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_1+1_2} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_1+1_s} |_{1=n-l})) + \\
& \quad + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_s+1_1} |_{1=n-l}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_s+1_{s-1}} |_{1=n-l})) - f(\varphi(a_{\mathbf{J}+1_2} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_1} |_{1=n-l}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_s} |_{1=n-l})) - f(\varphi(a_{\mathbf{J}+1_2} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_2+1_1} |_{1=n-l}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_2+1_s} |_{1=n-l})) + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{1=n-l}), \\
& \quad \varphi(a_{\mathbf{J}+1_s+1_1} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s+1_{s-1}} |_{1=n-l})) \} + \dots + \\
& \quad + (-1)^k \{ f(\varphi(a_{\mathbf{J}+1_k} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_2} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_{k-1}} |_{1=n-l}), \\
& \quad \varphi(a_{\mathbf{J}+1_1} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_{k+1}} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s} |_{1=n-l})) + \dots + \\
& \quad + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_s+1_k} |_{1=n-l}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_s+1_{s-1}} |_{1=n-l})) \} + \dots + (-1)^s \{ f(\varphi(a_{\mathbf{J}+1_s} |_{1=n-l}), \\
& \quad \varphi(a_{\mathbf{J}+1_2} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_{s-1}} |_{1=n-l}), \varphi(a_{\mathbf{J}+1_1} |_{1=n-l})) + \dots + \\
& \quad \left. \left. + (-1)^s f(\varphi(a_{\mathbf{J}+1_1} |_{1=n-l}), \dots, \varphi(a_{\mathbf{J}+1_1+1_{s-1}} |_{1=n-l})) \right] \right].
\end{aligned}$$

Hence we get by (14), the uniform integrability and the continuity of  $f$

$$\begin{aligned}
& \left| \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}(k)=(0, \dots, 0)}^{(n-l-1, \dots, n-l-1)} \{ f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s} |_{k=n-l})) - \right. \right. \right. \\
& \quad - f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \varphi(a_{\mathbf{J}+1_1+1_2} |_{k=n-l}), \dots, \\
& \quad \varphi(a_{\mathbf{J}+1_1+1_s} |_{k=n-l})) + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{k=n-l}), \\
& \quad \varphi(a_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \dots, \varphi(a_{\mathbf{J}+1_s+1_{s-1}} |_{k=n-l})) \} \left. \left. \right] \right| \\
& \leq \varepsilon + s(s+1)N\alpha + \beta,
\end{aligned}$$

where  $N$  depends on  $\varepsilon$  but  $\alpha$  and  $\beta$  are independent to  $N$ . Hence we get by (18)

$$\begin{aligned}
(19) \quad & \lim_{|a_{\mathbf{J}+1_i} - a_{\mathbf{J}}| \rightarrow 0} \sum_{l=1}^{n-1} \left[ \sum_{k=1}^s \left[ \sum_{\mathbf{J}(k)=(0, \dots, 0)}^{(n-l-1, \dots, n-l-1, n-l, \dots, n-l)} \{ f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \right. \right. \\
& \quad , \dots, \varphi(a_{\mathbf{J}+1_s} |_{k=n-l})) - f(\varphi(a_{\mathbf{J}+1_1} |_{k=n-l}), \\
& \quad \varphi(a_{\mathbf{J}+1_1+1_2} |_{k=n-l}), \dots, \varphi(a_{\mathbf{J}+1_1+1_s} |_{k=n-l})) + \\
& \quad \left. \left. + \dots + (-1)^s f(\varphi(a_{\mathbf{J}+1_s} |_{k=n-l}), \varphi(a_{\mathbf{J}+1_s+1_1} |_{k=n-l}), \right. \right.
\end{aligned}$$

$$, \dots, \varphi(a_{j+1s+1s-1|k=n-l})\}]] \\ = 0.$$

By (16), (19) and (19)', we obtain (15)'. Therefore we have the theorem.

**Note.** In this proof, we use the alternativity of  $f^{s-1}$  only in  $x_1, \dots, x_{s-1}$ . Hence we have the Stokes' theorem for those  $f^{s-1}$  that are alternative in  $x_1, \dots, x_{s-1}$ .

**10.** If  $s = 1$ , then we have for any  $f$

$$\int_{\varphi(I^1)} \delta f = \lim_{|a_{i+1}-a_i| \rightarrow 0} \sum f(\varphi(a_{i+1})) - f(\varphi(a_i)) \\ = f(\varphi(1)) - f(\varphi(0)).$$

Hence if  $s = 1$ , we have

$$(21) \quad \int_r (\delta f)^1 = \int_{\partial r} f^0,$$

for any  $f$ .

**Example.** If  $X = I^1$  and  $\varphi$  is the identity, then for a (Riemannian integrable) function  $f$ , taking  $F(x)$  such that

$$\frac{dF(x)}{dx} = f(x),$$

we have

$$\int_{I^1} (\delta F)(x, y) = F(1) - F(0).$$

On the other hand, since we obtain

$$(\delta F)(x, y) = F(y) - F(x) = f(x)(y-x) + o(|y-x|),$$

we have

$$\int_{I^1} (\delta F)(x, y) = \int_0^1 f(x) dx,$$

where the right hand side is the Riemannian integral of  $f(x)$ .

#### § 4. Volume element with respect to a metric.

**11.** If  $X$  is an  $n$ -dimensional CW-complex, then to fix its CW-complex structure, we may consider  $\int_x f^n$  for any  $n$ -cochain  $f^n$  of  $X$ . Especially, if the topology of  $X$  is given by a metric  $r$ , then we may consider  $\int_x v^n$ , where  $v^n$  is the volume ele-

ment of  $X$  with respect to the metric  $r$  given by (11).

**Note.** To define  $v$ , it is sufficient that  $r$  is defined only on some neighborhood  $U(\mathcal{A}(X))$  of  $\mathcal{A}(X)$  in  $X \times X$ . We call such  $r$  to be a local metric of  $X$ .

**Lemma 3.** *If  $X$  is a paracompact topological manifold with manifold structure  $\{(U, h_U)\}$ ,  $h_U$  is the homeomorphism from  $U$  onto  $\mathbf{R}^n$  by which the manifold structure of  $X$  is given, then  $X$  has a local metric  $r$  such that*

$$(22) \quad \int_{h_{U, \lambda}(\mathbf{I}^n)} v^n \neq \infty$$

for all  $U$  and  $\lambda > 0$ . Here  $v^n$  is the volume element with respect to  $r$ , and  $h_{U, \lambda}$  is given by

$$h_{U, \lambda}(\xi) = h_U(\lambda^{-1}\xi), \quad \xi \in \mathbf{I}^n.$$

**Proof.** We may assume  $\{U\}$  is a locally finite covering of  $X$  and take a partition of unity  $\{e_U(x)\}$  corresponding to  $\{U\}$ . Then setting

$$(23) \quad r(x, y) = \sum_U e_U(x)e_U(y) ||h_U(x) - h_U(y)||, \quad x, y \in U,$$

$r$  is the local metric which satisfies (22). Here  $||\xi||$  is the (euclidean) norm of  $\xi \in \mathbf{R}^n$ .

**Note.** Similarly, setting

$$(24) \quad \begin{aligned} V^n(x_0, x_1, \dots, x_n) \\ = \sum_U e_U(x_0)e_U(x_1) \dots e_U(x_n) P_1(h_U(x_1) - h_U(x_0)) \dots P_n(h_U(x_n) - h_U(x_0)), \\ P_i(\xi) = \xi_i, \quad \xi = (\xi_1, \dots, \xi_n), \end{aligned}$$

we obtain an alternative (non-trivial) volume element on  $X$ , a paracompact manifold.

**12. Lemma 4.** *If  $X = \{U, h_U\}$  is a paracompact oriented manifold, then there exists a measure  $m$  on  $X$  such that*

$$(25) \quad h_U^*(m) \text{ and the Lebesgue measure of } \mathbf{R}^n \text{ are biabsolutely continuous each other for any } U.$$

**Proof.** We denote the Lebesgue measure of  $\mathbf{R}^n$  by  $\mu$ . Then we define a measure  $m_U$  on  $X$  by

$$m_U(M) = \mu(h_U(U \cap M)),$$

and to define  $m$  by

$$m(M) = \sum_U \int_M e_U(x) dm_U,$$

where  $\{e_U(x)\}$  is the partition of unity corresponding to  $\{U\}$ . Then  $m$  satisfies (25).

**Lemma 5.** *If  $X = \{(U, h_U)\}$  is an  $n$ -dimensional oriented paracompact manifold with a connection  $t$  (cf. [4]), then  $X$  has a measure  $m$  such that*

- (i)  $m$  is invariant under the operation of  $t$ ,
- (ii)  $m$  satisfies (25),

*if and only if the connected component of the identity of the structure group of the tangent microbundle of  $X$  is reduced to the group of the germs of those homeomorphisms of  $\mathbf{R}^n$  which preserve the Lebesgue measure of  $\mathbf{R}^n$  as an  $H_*(n)$ -bundle.*

**Proof.** If there exists a measure  $m$  on  $X$  which satisfy (i) and (ii), then setting

$$m_{U, x} = h_{U, x}^*(m),$$

we have

$$s_{U, x, y}^* m_{U, y} = m_{U, x},$$

where  $h_{U, x}(y) = h_U(y) - h_U(x)$  and  $s_{U, x}(y) = h_{U, x} t(x, y) h_{U, y}^{-1}$ .

Then denoting the Lebesgue measure of  $\mathbf{R}^n$  by  $\mu$ , we get by the theorem of Radon-Nykodim ([8]),

$$(26)' \quad d_\mu(s_{U, x}(y)) s_{U, x, y}^* d_\mu m_{U, y} = d_\mu m_{U, x}.$$

By (26)', we obtain by (ii),

$$(26) \quad d_\mu(s_{U, x}(y)) = \frac{d_\mu m_{U, x}}{s_{U, x, y}^* d_\mu m_{U, y}}.$$

By (26), we have

$$(27) \quad d_\mu(s_{U, y}(z)) s_{U, x, z}^{-1} s_{U, x, y} = 1.$$

This shows the connected component of the identity of the structure group of the tangent microbundle of  $X$  is reduced to the group of the germs of the Lebesgue measure preserving homeomorphisms of  $\mathbf{R}^n$ .

On the other hand, since the sheaf of germs of (Lebesgue) measurable positive Alexander-Spanier cochains with the operation of  $t(x, y)$  is fine, if (27) is hold for  $s_{U, x}(y)$ , then we may set

$$(28) \quad d_\mu(s_{U, x}(y)) = f_{U, x}(s_{U, x}(y)) f_{U, y}^{-1}.$$

Since there are measurable transformation  $\varphi_{U, x}$  of  $\mathbf{R}^n$  such that

$$d\varphi_{U, x} = f_{U, x},$$

we construct  $m$  as follows: Take a measure  $m_1$  on  $X$  which satisfies (ii). Then setting

$$m_{1, U, x} = q_U(x, y)m_{1, U, y},$$

we have  $q_U(x, y) = r_U(x)^{-1}r_U(y)$ . Then to define a measure  $m_U$  on  $U$  by

$$m_U = h_{U, x}^{-1}(\varphi_{U, x}^*r_U(x)m_{1, U, x}),$$

$m_U$  is invariant under the operation of  $t$ . Moreover, to set

$$m_U = k_{UV}m_V,$$

$\{k_{UV}\}$  is the orientation class of  $X$  (regarding its (Cech) cohomology class to be an element of  $H^1(X, \mathbf{Z}_2)$ ). Hence we may consider  $m_U = m_V$ , because  $X$  is orientable.

**Note.** In the first part of this proof, we need not the orientability of  $X$ .

**13. Theorem 5.** *Let  $X$  be an  $n$ -dimensional topological manifold with connection  $t$ . Then if  $n \neq 4, 5$ , the connected component of the identity of the structure group of the tangent microbundle of  $X$  is reduced to the group of the gersm of the Lebesgue measure preserving homeomorphisms of  $\mathbf{R}^n$  if  $X$  has a local metric  $r$  such that*

(i) 
$$r(y, z) = r(t(x_0, x_1)y, t(x_0, x_1)z),$$

(ii) 
$$\int \varphi_{U, \lambda(\mathbf{I}^n)} v^n \neq \infty \text{ for some non-degenerated } \varphi_U \text{ for any } U \text{ and } \lambda > 0.$$

Here  $v^n$  means the volume element of  $X$  with respect to  $r$  and  $\varphi_{U, \lambda}$  is given by

$$\varphi_{U, \lambda}((t_1, \dots, t_n)) = \varphi_U((\lambda t_1, \dots, \lambda t_n)).$$

**Proof.** By (ii),  $v^n$  defines a measure on  $X$  which satisfies (25) because  $X$  allows the structure of CW-complex if  $\dim. X \neq 4, 5$ . Since this measure is invariant under the operation of  $t$  by (i), we have the theorem by lemma 4.

**Note.** Since a connection  $t(x_0, x_1)$  is written as

$$\begin{aligned} & (t(x_0, x_1) | W(d(U))(y) \\ & = r_U(x_0, x_1)(h_U^{-1}(h_U(y) + h_U(x_0) - h_U(x_1))), \\ & r_U(x_0, x_1) \text{ is a local homeomorphism of } X \text{ which fix es } x_1, \end{aligned}$$

locally (cf. 4), we obtain the invariant local metric of  $X$  if there is a local metric  $\rho_{U, s, t}$  of  $\mathbf{R}^n$  such that

$$\begin{aligned}\rho_{U,s,t}^U(\xi, \eta) &= \rho_{U,s,t}^U(\varphi_U(s, t)(\xi + \zeta), \varphi_U(s, t)(\eta + \zeta)), \\ \varphi_U(s, t) &= h_U r_U(x_0, x_1) h_U^{-1}, \quad \zeta = h_U(s) - h_U(t),\end{aligned}$$

for any  $U$  and  $s, t$ .

### § 5. Singular integral operators on CW-complexes.

14. We assume that  $X$  is an  $n$ -dimensional CW-complex and we fix the CW-complex structure of  $X$ .

We denote by  $\mathcal{E}$  and  $\mathcal{F}$  vector bundles over  $X$  with fibres  $E$  and  $F$ . Then since a CW-complex is paracompact ([10]), we may assume  $\mathcal{E}$  and  $\mathcal{F}$  both defined by a locally finite open covering  $\{U\}$  of  $X$ . The transition functions of  $\mathcal{E}$  and  $\mathcal{F}$  by this covering are denoted by  $\{g_{UV}\}$  and  $\{h_{UV}\}$ . For the convenience, we assume that the transition functions of  $\mathcal{E}$  and  $\mathcal{F}$  both operate from the right.

We denote the space of (continuous) linear homomorphisms from  $E$  into  $F$  by  $L(E, F)$  and take a collection of continuous maps  $\{k_U\}$ ,  $k_U((x, y), x_1, \dots, x_n)$ :

$$(U \times U - \Delta(U)) \times W(\Delta_{n-1}(U)) \rightarrow L(E, F) \text{ such that}$$

$$(29) \quad g_{UV}(x) k_V((x, y), x_1, \dots, x_n) = k_U((x, y), x_1, \dots, x_n) h_{UV}(y).$$

**Definition.** We call  $\{k_U\}$  and  $\{k_U'\}$  are equivalent if for some  $V(\Delta_{n-1}(U))$ ,

$$\begin{aligned}k_U|(U \times U - \Delta(U)) \times V(\Delta_{n-1}(U)) \\ = k_U'|((U \times U - \Delta(U)) \times V(\Delta_{n-1}(U))), \text{ for all } U,\end{aligned}$$

and denote this equivalence class by  $\{\bar{k}_U\}$  or simply,  $\{k_U\}$ .

By (29), if  $\{f_U(x)\}$  is a cross-section of  $\mathcal{E}$ , then  $\{f_U(x)k_U((x, y), x_1, \dots, x_n)\}$  satisfies

$$(29)' \quad \begin{aligned}f_U(x)k_U((x, y), x_1, \dots, x_n) \\ = f_V(x)k_V((x, y), x_1, \dots, x_n)h_{VU}(y).\end{aligned}$$

**Definition.** If  $\varphi(\mathbf{I}^n)$  is contained in  $U$ , then we define the integral of  $f_U k_U$  on  $\varphi(\mathbf{I}^n)$  by

$$(30) \quad \begin{aligned}\int_{\varphi(\mathbf{I}^n)} f_U(x)k_U((x, y), x_1, \dots, x_n) \\ = \lim_{|\alpha_{\mathbf{J}+1_i} - \alpha_{\mathbf{J}}| \rightarrow 0} \sum_{\mathbf{J}} f_U(\varphi(\alpha_{\mathbf{J}}))k_U((\varphi(\alpha_{\mathbf{J}}), y), \varphi(\alpha_{\mathbf{J}+1_1}), \dots, \varphi(\alpha_{\mathbf{J}+1_n})).\end{aligned}$$

Since  $X$  is a CW-complex, we may set

$$X = \sum_i \varphi_i(\mathbf{I}^n), \quad \varphi_i(\mathbf{I}^n) \cap \varphi_j(\mathbf{I}^n) \subset \varphi_i(\partial \mathbf{I}^n) \cap \varphi_j(\partial \mathbf{I}^n) \text{ if } i \neq j.$$



Then we define

$$\begin{aligned}
 (31) \quad & \int_X e_U(x) f_U(x) k_U((x, y), x_1, \dots, x_n) \\
 &= \sum_{U \cap \varphi_i(I^n) \neq \emptyset} \int_{\varphi_i(I^n)} e_U(x) f_U(x) k_U((x, y), x_1, \dots, x_n), \\
 & \text{car. } e_U(x) \subset U.
 \end{aligned}$$

If  $\{V\}$  is a locally finite refinement of  $\{U\}$  and  $\{e_U(x)\}$  and  $\{e_V(x)\}$  are the partition of unities subordinated to  $\{U\}$  and  $\{V\}$ , then we have

$$\begin{aligned}
 (32) \quad & \sum_U \int_X e_U(x) f_U(x) k_U((x, y), x_1, \dots, x_n) \\
 &= \sum_V \int_X e_V(x) f_V(x) k_V((x, y), x_1, \dots, x_n), \\
 & \quad f_V(x) = f_U(x)|V, \quad V \subset U, \\
 & \quad k_V((x, y), x_1, \dots, x_n) \\
 &= k_U((x, y), x_1, \dots, x_n)|(V \times V - \Delta(V)) \times W(\Delta_{n-1}(U)).
 \end{aligned}$$

By (32), setting  $f(x) = \{f_U(x)\}$  and  $k((x, y), x_1, \dots, x_n) = \{k_U((x, y), x_1, \dots, x_n)\}$ , we define the integral of  $fk$  on  $X$  by

$$\begin{aligned}
 (33) \quad & \int_X f(x) k((x, y), x_1, \dots, x_n) \\
 &= \sum_U \int_X e_U(x) f_U(x) k_U((x, y), x_1, \dots, x_n),
 \end{aligned}$$

where  $\{e_U(x)\}$  is a partition of unity subordinated to  $\{U\}$ .

By definition, we have

**Theorem 6.** *If  $\int_X f(x) k((x, y), x_1, \dots, x_n)$  exists, then it is a cross-section of  $\mathcal{F}$ .*

We denote the spaces of cross-sections of  $\mathcal{E}$  and  $\mathcal{F}$  by  $\Gamma(\mathcal{E})$  and  $\Gamma(\mathcal{F})$ , then by theorem 6, we can define the map  $I(k), I(k) : \Gamma(\mathcal{E}) \rightarrow \Gamma(\mathcal{F})$  by

$$(34) \quad I(k)(f) = \int_X f(x) k((x, y), x_1, \dots, x_n).$$

By definition, if  $I(k)(f)$  and  $I(k)(g)$  both exist, then  $I(k)(\alpha f + \beta g)$  exists for any scalar  $\alpha, \beta$  and we have

$$(35) \quad I(k)(\alpha f + \beta g) = \alpha I(k)(f) + \beta I(k)(g).$$

**Note.** Similarly, we define  $I_A(k) : \Gamma(\mathcal{E}) \rightarrow \Gamma(\mathcal{F})$  by

$$(34)' \quad I_A(k)(f) = \int_X A_n(f(x) k((x, y), x_1, \dots, x_n),$$

where  $A_n$  means the alternation in  $x_1, \dots, x_n$ .

15. On  $X$ , we fix a (real or complex valued)  $n$ -cochain  $q(x_1, \dots, x_n)$  and set

$$(36) \quad k_U((x, y), x_1, \dots, x_n) = k_U(x, y)q(x_1, \dots, x_n).$$

Here  $\{k_U(x, y)\}$  satisfies

$$(29)'' \quad g_{UV}(x)k_V(x, y) = k_U(x, y)h_{UV}(y).$$

(29)'' shows

**Lemma 6.** Setting  $k = \{k_U(x, y)\}$  and define  $p_i : X \times X \rightarrow X$ ,  $i = 1, 2$  by

$$p_1((x, y)) = x, \quad p_2((x, y)) = y,$$

$k$  is a bundle map from  $p_1^*(\mathcal{E})|(X \times X - \Delta(X))$  into  $p_2^*(\mathcal{F})|(X \times X - \Delta(X))$ .

On the other hand, to define  $I(k)_q : \Gamma(\mathcal{E}) \rightarrow \Gamma(\mathcal{F})$  by

$$(34)'' \quad I(k)_q(f) = \int_X f(x)k(x, y)q(x_1, \dots, x_n),$$

we have

**Lemma 6'.**  $I(k)_q$  is defined for any bundle map

$$k : p_1^*(\mathcal{E})|(X \times X - \Delta(X)) \rightarrow p_2^*(\mathcal{F})|(X \times X - \Delta(X)).$$

By definition, we obtain

**Theorem 7.** If  $X$  is compact,  $q$  is absolutely and uniformly integrable on  $X$  and  $k$  is a bundle map from  $p_1^*(\mathcal{E})$  into  $p_2^*(\mathcal{F})$  (defined on  $X \times X$ ), then  $I(k)_q$  is defined for any continuous section  $f$  of  $\mathcal{E}$  and it is a compact operator regarding  $\Gamma(\mathcal{E})$  and  $\Gamma(\mathcal{F})$  to be the Banach spaces by the uniform convergence topology.

By theorem 7, to treat  $I(k)_q$ , it should be useful to treat  $k \bmod$ .  $\text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F}))$ . Here  $\text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F}))$  is the space of bundle maps from  $p_1^*(\mathcal{E})$  into  $p_2^*(\mathcal{F})$  defined on  $X \times X$  and it is considered to be a subspace of the bundle maps from  $p_1^*(\mathcal{E})|(X \times X - \Delta(X))$  into  $p_2^*(\mathcal{F})|(X \times X - \Delta(X))$ .

**Lemma 7.** There is a (canonical) isomorphism

$$\tau_{21} : p_1^*(\mathcal{E})|U(\Delta(X)) \rightarrow p_2^*(\mathcal{E})|U(\Delta(X)), \text{ where } U(\Delta(X)) \text{ is a suitable neighborhood of } \Delta(X) \text{ in } X \times X.$$

Since we know

$$k \bmod. \text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F})) = ek \bmod. \text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F})),$$

where  $e$  is a continuous function on  $X \times X$  such that

$$\begin{aligned} 0 \leq e(x, y) \leq 1, \quad e(x, y) = 0, \quad (x, y) \notin U(\Delta(X)), \\ e(x, y) = 1, \quad (x, y) \in V(\Delta(X)), \quad \overline{V(\Delta(X))} \subset U(\Delta(X)), \end{aligned}$$

and for  $ek$ , we can multiply  $\tau_{21}$  for any  $k \text{ mod. } \text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F}))$ . We denote it by  $(k \text{ mod. } \text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F}))\tau_{21}$ . Then we have

**Lemma 8.** *We can take as the representation of  $(k \text{ mod. } \text{Hom}(p_1^*(\mathcal{E}), p_2^*(\mathcal{F}))\tau_{21}$  a bundle map  $k' : p_2^*(\mathcal{E})|(X \times X - \Delta(X)) \rightarrow p_2^*(\mathcal{F})|(X \times X - \Delta(X))$  and the class of  $k' \text{ mod. } \text{Hom}(p_2^*(\mathcal{E}), p_2^*(\mathcal{F}))$  is unique. Here  $\text{Hom}(p_2^*(\mathcal{E}), p_2^*(\mathcal{F}))$  means the space of bundle maps from  $p_2^*(\mathcal{E})$  into  $p_2^*(\mathcal{F})$  on  $X \times X$ .*

**Definition.** *We set*

$$(37) \quad \sigma(k) = k' \text{ mod. } \text{Hom}(p_2^*(\mathcal{E}), p_2^*(\mathcal{F})),$$

and call  $\sigma(k)$  the symbol of  $k$ . Here  $k'$  is determined for  $k$  by lemma 8.

**Definition.** *For  $I(k)_q$ , we set*

$$(38) \quad \sigma(I(k)_q) = \sigma(k)$$

and call the symbol of  $I(k)_q$  (cf. [6], [11]).

16. We take  $v$  as  $q$  in (36), where  $v$  is the volume element of  $X$  with respect to a (local) metric  $r$  of  $X$ .

By the definitions of  $v$  and integral, we obtain

**Theorem 7.** *If  $X$  is compact and  $v$  is absolutely and uniformly integrable on  $X$  and  $k(x, y)$  satisfies for some  $M > 0$  and  $(x, y) \in U(\Delta(X))$*

$$(39) \quad ||k(x, y)|| \leq Mr(x, y)^{1-n},$$

then  $I(k)_v$  is defined on  $\Gamma(\mathcal{E})$ . Here  $||\kappa||$  means the norm of  $\kappa$  in  $L(E, F)$ .

Similarly, we have

**Theorem 7'.** *If  $X$  is a compact (topological) manifold and allow the structure of CW-complex and  $V$  is given by (24), then  $I(k)_V$  is defined on  $\Gamma(\mathcal{E})$  if  $k(x, y)$  satisfies*

$$(39)' \quad ||k(x, y)|| \leq M \max_{(x,y) \in U \times U} (|h_U(x) - h_U(y)|^{1-n}),$$

for some  $M > 0$  and  $(x, y) \in U(\Delta(X))$ .

**Note.** Theorem 7' is true although we use  $A_n(V)$  instead of  $V$ .

If  $X$  is a (topological) manifold, then  $U(\Delta(X))$  allow the structure (of the total space) of (the tangent) microbundle  $\tau$ , and denoting the projection of  $\tau$  by  $p$ , we get

$$(40) \quad p^*(\mathcal{E}) = p_2^*(\mathcal{E})|U(\Delta(X)), \quad p^*(\mathcal{F}) = p_2^*(\mathcal{F})|U(\Delta(X)).$$

Moreover,  $U(\Delta(X)) - \Delta(X)$  is regarded to be the associated Thom complex of  $\tau$ .

Hence we obtain

**Theorem 8.** *If  $X$  is a manifold, then  $\sigma(k)$  is the bundle map from  $p^*(\mathcal{E})$  into  $p^*(\mathcal{F})$  on the associated Thom complex of the tangent microbundle of  $X$  (cf. [5]).*

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