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Sommario/riassunto	Integration theory deals with extended real-valued, vector-valued, or operator-valued measures and functions. Different approaches are applied in each of these cases using different techniques. The order structure of the (extended) real number system is used for real-valued functions and measures, whereas suprema and infima are replaced with topological limits in the vector-valued case. A novel approach employing more general structures, locally convex cones, which are natural generalizations of locally convex vector spaces, is introduced here. This setting allows developing a general theory of integration which simultaneously deals with all of the above-mentioned cases.