Let $\mathcal{M}_\Omega$ be the higher-dimensional Marcinkiewicz integral introduced by Stein. In this paper, by Fourier transform estimates, approximation and a sufficient condition for strongly pre-compact set in $L^p(L^2[1, 2], L^2; \mathbb{R}^n)$, the authors proved that if $b \in \text{CMO}(\mathbb{R}^n)$ and $\Omega \in L(\ln L)^{\frac{1}{2}}(S^{n-1})$, then for $p \in (1, \infty)$, the commutator generated by $b$ and $\mathcal{M}_\Omega$ is a completely continuous operator on $L^p(\mathbb{R}^n)$.

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