# BerLean (2)

An introduction to Lean

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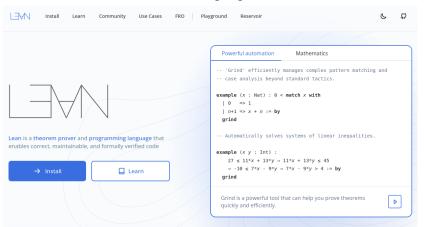
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# 1st Talk Programs and proofs

Let's see it in action !

## How to get started

► Installation and docs: lean-lang.org

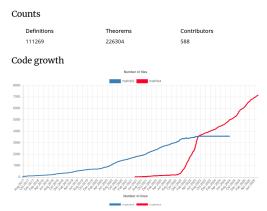


## How to get started

▶ More docs and guidelines: leanprover-community.github.io

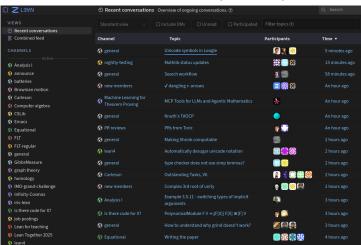
Lean Community Community Zulip chat GitHob Blog Community information Community guidelines Teams Papers about Lean Projects using Lean Teaching using Lean Events Use Lean Online version (no installation) Install Lean More options Documentation Learning resources (start here) API documentation Declaration search (Loogle) Language reference Tactic list Calc mode Conv mode Simplifier Well-founded recursion Speeding up Lean files Pitfalls and common mistakes About MWEs

## Mathlib statistics



## How to get started

Questions and discussions: leanprover.zulipchat.com



Thank you for your attention.

Do you have any questions ?

# 2nd Talk Subgradient descent

## First, informally

adapted from chapter 3.2 of "Convex Optimization Algorithms" (2015) by Dimitri P. Bertsekas

## What is it about?

## The task:

- ▶ Objective function  $f : \mathbb{R} \to \mathbb{R}$  (or  $f \in \mathbb{R}^{\mathbb{R}}$ )
- Minimize it ! Find m so that  $\forall x, f(x) \ge f(m)$  (if it exists!)

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### The idea

- $\triangleright$  Start at some  $x_0$
- ► Compute sequence  $x_{n+1} = x_n + Magic(x_n, f)$
- ▶ Hope that  $(x_n)_{n \in \mathbb{N}}$  converges, and to m

## Subgradient

A subgradient for f at x is a  $g_{x,f}$  such that:

$$\forall y, f(y) - f(x) \geqslant g_{x,f}(y - x)$$

## Subgradient descent

For a sequence  $(s_n)_{n\in\mathbb{N}}$  and a way to compute subgradients a  $g_{x,f}$ , we seek the minimum via:

$$x_{n+1} = x_n - s_n g_{x_n,f}$$

If y is such that  $f(y) \leqslant f(x_n)$ ,

$$(x_{n+1} - y)^2 \le (x_n - y)^2 - 2s_n(f(x_n) - f(y)) + s_n^2 g_{x_n,f}^2$$

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## Proof:

$$(x_{n+1} - y)^2 = (x_n - s_n g_{x_n,f} - y)^2$$

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## **Proof:**

$$(x_{n+1} - y)^2 = (x_n - s_n g_{x_n,f} - y)^2$$
  
 $\dots = (x_n - y)^2 - 2s_n g_{x_n,f}(x_n - y) + s_n^2 g_{x_n,f}^2$ 

If y is such that  $f(y) \leqslant f(x_n)$ ,

$$(x_{n+1} - y)^2 \le (x_n - y)^2 - 2s_n(f(x_n) - f(y)) + s_n^2 g_{x_n,f}^2$$

## Proof:

$$\ldots = (x_n - y)^2 - 2s_n g_{x_n, f}(x_n - y) + s_n^2 g_{x_n, f}^2 \ldots \leqslant (x_n - y)^2 - 2s_n (f(x_n) - f(y)) + s_n^2 g_{x_n, f}^2$$

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A subgradient for f at x is a  $g_{x,f}$  such that:

$$\forall y, f(y) - f(x) \geqslant g_{x,f}(y - x)$$

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## Theorem

If y is such that 
$$f(y) \le f(x_n)$$
 and  $0 < s_n < \frac{2(f(x_n) - f(y))}{g_{x_n,f}^2}$ , then  $(x_{n+1} - y)^2 < (x_n - y)^2$ 

## Next, formally

#### IRL

#### SciLean

## Scientific Computing in Lean

#### Tomáš Skřivan

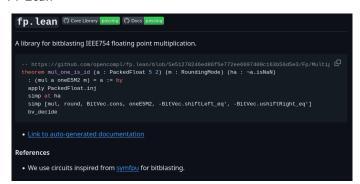
Work in progress book on using Lean 4 as a programming language for scientific computing. Also serves as reference for SciLean library.

This book in its current form is a draft and is subject to change. Code might not work, explanations might be incomplete or incorrect. Proceed with caution.

- 1. Working with Arrays
  - 1.1. Basic Operations
  - 1.2. Tensor Operations
- 2. Differentiation
  - 2.1. Symbolic Differentiation
  - 2.2. Automatic Differentiation
  - 2.3. Function Transformation
- 3. Miscellaneous
  - 3.1. Typeclasses as Interfaces and Function Overloading
  - 3.2. Working with Quotients
- 4. Examples
  - 4.1. Harmonic Oscillator
  - 4.2. Marmonic Oscillator Optimization

#### **IRL**

#### ► FPLean



Thank you for your attention.

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