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theory Problem-2
  imports
    HOL-Analysis.Analysis
begin

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## 0.1 Problem 2

Prove that a sequence is bounded, converges, and find the limit.

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context
  fixes  $a :: \text{real}$ 
  assumes  $a\text{-bounds}$ :  $0 < a \wedge a < 1$ 
begin
fun  $c :: \text{nat} \Rightarrow \text{real}$  where
   $c\ 0 = a / 2 \mid$ 
   $c\ (Suc\ n) = (a + (c\ n)^2) / 2$ 

abbreviation  $x1 \equiv 1 - \text{sqrt}\ (1 - a)$ 
abbreviation  $x2 \equiv 1 + \text{sqrt}\ (1 - a)$ 

lemma  $c\text{-pos}$ :  $0 < c\ n$ 
  using  $a\text{-bounds}$ 
  by ( $\text{induction}\ n, \text{auto}, \text{smt zero-less-power}$ )

lemma  $c\text{-bounded}$ :  $c\ n < x1$ 
proof ( $\text{induction}\ n$ )
  case 0
  have  $(1 - a/2)^2 = 1 - a + (a/2)^2$ 
    by ( $\text{simp add: power2-diff}$ )
  hence  $1 - a < (1 - a/2)^2$  using  $a\text{-bounds}$  by  $\text{auto}$ 
  hence  $\text{sqrt}\ (1 - a) < 1 - a/2$ 
    using  $a\text{-bounds}$  and  $\text{real-less-lsqrt}$  by  $\text{auto}$ 
  thus ?case by  $\text{auto}$ 
next
  case ( $Suc\ n$ )
  then have  $(c\ n)^2 < (1 - \text{sqrt}\ (1-a))^2$  using  $c\text{-pos}$ 
    by ( $\text{smt power-less-imp-less-base real-sqrt-abs}$ )
  also have  $\dots = 2 - 2 * \text{sqrt}\ (1-a) - a$ 
    using  $a\text{-bounds}$  by ( $\text{simp add: power2-diff}$ )
  finally have  $(a + (c\ n)^2)/2 < 1 - \text{sqrt}\ (1-a)$  by  $\text{auto}$ 
  then show ?case by  $\text{auto}$ 
qed

lemma  $c\text{-incseq}$ :  $\text{incseq}\ c$ 
proof ( $\text{rule incseq-SucI}$ )
  fix  $n$ 
  from  $c\text{-bounded}$  have  $c\ n < x1$  by  $\text{auto}$ 
  have  $c\ n < x1 \wedge c\ n < x2$ 
    using  $c\text{-bounded}$ 
    by ( $\text{smt a-bounds real-sqrt-lt-0-iff}$ )+

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moreover have  $(c\ n)^2 - 2*c\ n + a = (c\ n - x1)*(c\ n - x2)$ 
  using a-bounds
  by (auto simp add: algebra-simps power2-eq-square)
ultimately have  $(c\ n)^2 - 2*c\ n + a > 0$ 
  by (smt nonzero-mult-div-cancel-right zero-le-divide-iff)
thus  $c\ n \leq c\ (Suc\ n)$  by auto
qed

theorem problem2:  $c \longrightarrow x1$ 
proof -
  obtain  $L$  where  $c \longrightarrow L$ 
    using c-incseq c-bounded incseq-convergent
    by (metis less-imp-le)
  then have  $(\lambda n. c\ (Suc\ n)) \longrightarrow L$ 
    using LIMSEQ-Suc by blast
  hence  $(\lambda n. (a + (c\ n)^2) / 2 * 2) \longrightarrow L*2$ 
    using tendsto-mult-right by fastforce
  hence  $(\lambda n. a + (c\ n)^2) \longrightarrow L*2$  by (simp del: distrib-right-numeral)
  hence  $(\lambda n. a + (c\ n)^2 - a) \longrightarrow L*2 - a$ 
    using tendsto-diff LIMSEQ-const-iff by blast
  hence  $(\lambda n. (c\ n)^2) \longrightarrow L*2 - a$ 
    by auto
  moreover from  $\langle c \longrightarrow L \rangle$ 
  have  $(\lambda n. (c\ n)^2) \longrightarrow L^2$ 
    unfolding power2-eq-square
    using tendsto-mult by blast
  ultimately have  $L*2 - a = L^2$ 
    by (rule LIMSEQ-unique)
  hence  $L^2 - 2*L + a = 0$  by auto
  moreover have  $L^2 - 2*L + a = (L - x1)*(L - x2)$ 
    using a-bounds
    by (auto simp add: algebra-simps power2-eq-square)
  ultimately have  $L = x1 \vee L = x2$ 
    by auto
  moreover from c-bounded and  $\langle c \longrightarrow L \rangle$  have  $L \leq x1$ 
    by (meson LIMSEQ-le-const2 le-less-linear less-imp-triv)
  moreover from a-bounds have  $x1 < x2$  by auto
  ultimately have  $L = x1$  by auto
  thus ?thesis using  $\langle c \longrightarrow L \rangle$  by auto
qed

end

end

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