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theory Problem-2
 imports
  HOL-Analysis. Analysis
begin
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0.1Problem 2

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

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fixes a :: real
 assumes a-bounds: \theta < a a < 1
fun c :: nat \Rightarrow real where
c \theta = a / 2 \mid
c (Suc n) = (a + (c n)^2) / 2
abbreviation x1 \equiv 1 - sqrt (1 - a)
abbreviation x2 \equiv 1 + sqrt (1 - a)
lemma c-pos: \theta < c n
 using a-bounds
 by (induction \ n, \ auto, \ smt \ zero-less-power)
lemma c-bounded: c n < x1
proof (induction n)
 case \theta
 have (1 - a/2)^2 = 1 - a + (a/2)^2
   by (simp add: power2-diff)
 hence 1 - a < (1 - a/2)^2 using a-bounds by auto
 hence sqrt(1 - a) < 1 - a/2
   using a-bounds and real-less-lsqrt by auto
 thus ?case by auto
next
 case (Suc\ n)
 then have (c \ n)^2 < (1 - sqrt (1-a))^2 using c-pos
   by (smt power-less-imp-less-base real-sqrt-abs)
 also have ... = 2 - 2 * sqrt (1-a) - a
   using a-bounds by (simp add: power2-diff)
 finally have (a + (c n)^2)/2 < 1 - sqrt (1-a) by auto
 then show ?case by auto
qed
lemma c-incseq: incseq c
proof (rule incseq-SucI)
 \mathbf{fix} \ n
 from c-bounded have c \ n < x1 by auto
 have c n < x1 c n < x2
   using c-bounded
   by (smt \ a\text{-}bounds \ real\text{-}sqrt\text{-}lt\text{-}\theta\text{-}iff) +
 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)
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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\text{-}right\text{-}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 \lor 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
\mathbf{end}
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