

Eudoxus Reals

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Abstract

In this project, we formalize Eudoxus reals using Isabelle/HOL. Similar to the classical method of Dedekind cuts, our approach starts from first principles. However, unlike Dedekind cuts, Eudoxus reals directly derive real numbers from integers, bypassing the intermediate step of constructing rational numbers.

This construction of the real numbers was first discovered by Stephen Schanuel. Schanuel named his construction after the ancient Greek philosopher Eudoxus, who developed a theory of magnitude and proportion to explain the relations between the discrete and the continuous. Our formalization is based on R.D. Arthan’s paper detailing the construction [1]. For establishing the existence of multiplicative inverses for positive slopes, we used the idea of finding a suitable representative from Sławomir Kołodźński’s construction on IsarMathLib which is based on Zermelo–Fraenkel set theory. Up to this date, our formalization is the only construction of Eudoxus reals which is based on HOL.

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```

theory Slope
imports HOL.Archimedean-Field
begin

```

1 Slopes

1.1 Bounded Functions

definition *bounded* :: $(\text{'a} \Rightarrow \text{int}) \Rightarrow \text{bool}$ **where**
bounded $f \longleftrightarrow \text{bdd-above } ((\lambda z. |f\ z|) \text{ ' UNIV})$

lemma *boundedI*:
assumes $\bigwedge z. |f\ z| \leq C$
shows *bounded* f
unfolding *bounded-def* **by** (rule *bdd-aboveI2*, force intro: *assms*)

lemma *boundedE[elim]*:
assumes *bounded* $f \exists C. (\forall z. |f\ z| \leq C) \wedge 0 \leq C \implies P$
shows P
using *assms* **unfolding** *bounded-def bdd-above-def* **by** *fastforce*

lemma *boundedE-strict*:
assumes *bounded* $f \exists C. (\forall z. |f\ z| < C) \wedge 0 < C \implies P$
shows P
by (meson *bounded-def bdd-above-def assms boundedE gt-ex order.strict-trans1*)

lemma *bounded-alt-def*: *bounded* $f \longleftrightarrow (\exists C. \forall z. |f\ z| \leq C)$ **using** *boundedI boundedE* **by** *meson*

lemma *bounded-iff-finite-range*: *bounded* $f \longleftrightarrow \text{finite } (\text{range } f)$
proof
assume *bounded* f
then obtain C **where** *bound*: $|z| \leq C$ **if** $z \in \text{range } f$ **for** z **by** *blast*
have $\text{range } f \subseteq \{z. z \leq C \wedge -z \leq C\}$ **using** *abs-le-D1[OF bound] abs-le-D2[OF bound]* **by** *blast*
also have $\dots = \{(-C)..C\}$ **by** *force*
finally show $\text{finite } (\text{range } f)$ **using** *finite-subset finite-atLeastAtMost-int* **by** *blast*
next
assume $\text{finite } (\text{range } f)$
hence $|f\ z| \leq \max (\text{abs } (\text{Sup } (\text{range } f))) (\text{abs } (\text{Inf } (\text{range } f)))$ **for** z
using *cInf-lower[OF - bdd-below-finite, of f z range f] cSup-upper[OF - bdd-above-finite, of f z range f]* **by** *force*
thus *bounded* f **by** (rule *boundedI*)
qed

lemma *bounded-constant*:
shows *bounded* $(\lambda-. c)$

by (rule boundedI[of - |c|], blast)

lemma *bounded-add*:
 assumes *bounded f bounded g*
 shows *bounded (λz. f z + g z)*
proof –
 obtain *C-f C-g* **where** $|f\ z| \leq C\text{-}f$ $|g\ z| \leq C\text{-}g$ **for** *z* **using** *assms* **by** *blast*
 hence $|f\ z + g\ z| \leq C\text{-}f + C\text{-}g$ **for** *z* **by** (*meson abs-triangle-ineq add-mono dual-order.trans*)
 thus ?thesis **by** (*blast intro: boundedI*)
qed

lemma *bounded-mult*:
 assumes *bounded f bounded g*
 shows *bounded (λz. f z * g z)*
proof –
 obtain *C* **where** *bound*: $|f\ z| \leq C$ **and** *C-nonneg*: $0 \leq C$ **for** *z* **using** *assms* **by** *blast*
 obtain *C'* **where** *bound'*: $|g\ z| \leq C'$ **for** *z* **using** *assms* **by** *blast*
 show ?thesis **using** *mult-mono[OF bound bound' C-nonneg abs-ge-zero]* **by** (*simp only: boundedI[of λz. f z * g z C * C'] abs-mult*)
qed

lemma *bounded-mult-const*:
 assumes *bounded f*
 shows *bounded (λz. c * f z)*
 by (rule bounded-mult[OF bounded-constant[of c] assms])

lemma *bounded-uminus*:
 assumes *bounded f*
 shows *bounded (λx. - f x)*
 using *bounded-mult-const[OF assms, of - 1]* **by** *simp*

lemma *bounded-comp*:
 assumes *bounded f*
 shows *bounded (f o g) and bounded (g o f)*
proof –
 show *bounded (f o g)* **using** *assms boundedI comp-def boundedE* **by** *metis*
next
 have *range (g o f) = g ‘ range f* **by** *fastforce*
 thus *bounded (g o f)* **using** *assms* **by** (*fastforce simp: bounded-iff-finite-range*)
qed

1.2 Properties of Slopes

definition *slope* :: $(int \Rightarrow int) \Rightarrow bool$ **where**
slope f \longleftrightarrow *bounded (λ(m, n). f (m + n) - (f m + f n))*

lemma *bounded-slopeI*:

assumes *bounded f*
 shows *slope f*
proof –
 obtain *C* where $|f\ x| \leq C$ for *x* using *assms* by *blast*
 hence $|f\ (m + n) - (f\ m + f\ n)| \leq C + (C + C)$ for *m n*
 using *abs-triangle-ineq4*[*of f (m + n) f m + f n*] *abs-triangle-ineq*[*of f m f n*]
 by (*meson add-mono order-trans*)
 thus *?thesis* unfolding *slope-def* by (*fast intro: boundedI*)
qed

lemma *slopeE[elim]*:
 assumes *slope f*
 obtains *C* where $\bigwedge m\ n. |f\ (m + n) - (f\ m + f\ n)| \leq C$ $0 \leq C$ using *assms*
 unfolding *slope-def* by *fastforce*

lemma *slope-add*:
 assumes *slope f slope g*
 shows *slope* $(\lambda z. f\ z + g\ z)$
proof –
 obtain *C* where *bound*: $|f\ (m + n) - (f\ m + f\ n)| \leq C$ for *m n* using *assms*
 by *fast*
 obtain *C'* where *bound'*: $|g\ (m + n) - (g\ m + g\ n)| \leq C'$ for *m n* using *assms*
 by *fast*
 have $|f\ (m + n) - (f\ m + f\ n)| + |g\ (m + n) - (g\ m + g\ n)| \leq C + C'$ for *m n*
 using *add-mono-thms-linordered-semiring(1)* *bound bound'* by *fast*
 moreover have $|(\lambda z. f\ z + g\ z)\ (m + n) - ((\lambda z. f\ z + g\ z)\ m + (\lambda z. f\ z + g\ z)\ n)| \leq |f\ (m + n) - (f\ m + f\ n)| + |g\ (m + n) - (g\ m + g\ n)|$ for *m n* by
linarith
 ultimately have $|(\lambda z. f\ z + g\ z)\ (m + n) - ((\lambda z. f\ z + g\ z)\ m + (\lambda z. f\ z + g\ z)\ n)| \leq C + C'$ for *m n* using *order-trans* by *fast*
 thus *slope* $(\lambda z. f\ z + g\ z)$ unfolding *slope-def* by (*fast intro: boundedI*)
qed

lemma *slope-symmetric-bound*:
 assumes *slope f*
 obtains *C* where $\bigwedge p\ q. |p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C$ $0 \leq C$
proof –
 obtain *C* where *bound*: $|f\ (m + n) - (f\ m + f\ n)| \leq C$ and *C-nonneg*: $0 \leq C$
 for *m n* using *assms* by *fast*

have *: $|f\ (p * q) - p * f\ q| \leq (|p| + 1) * C$ for *p q*
proof (*induction p rule: int-induct[where ?k=0]*)
 case *base*
 then show *?case* using *bound*[*of 0 0*] by *force*
 next
 case (*step1 p*)
 have $|f\ ((p + 1) * q) - f\ (p * q) - f\ q| \leq C$ using *bound*[*of p * q q*] by
 (*auto simp: distrib-left mult.commute*)
 hence $|f\ ((p + 1) * q) - f\ q - p * f\ q| \leq C + (|p| + 1) * C$ using *step1* by

fastforce
thus $?case$ **using** $step1$ **by** $(auto\ simp\ add:\ distrib\text{-}left\ mult.\ commute)$
next
case $(step2\ p)$
have $|f\ ((p - 1) * q) + f\ q - f\ (p * q)| \leq C$ **using** $bound[of\ p * q - q\ q]$ **by**
 $(auto\ simp:\ mult.\ commute\ right\text{-}diff\text{-}distrib')$
hence $|f\ ((p - 1) * q) + f\ q - p * f\ q| \leq C + (|p| + 1) * C$ **using** $step2$ **by**
 force
hence $|f\ ((p - 1) * q) - (p - 1) * f\ q| \leq C + (|p - 1|) * C$ **using** $step2$ **by**
 $(auto\ simp:\ mult.\ commute\ right\text{-}diff\text{-}distrib')$
thus $?case$ **by** $(auto\ simp\ add:\ distrib\text{-}left\ mult.\ commute)$
qed

have $|p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C$ **for** $p\ q$
proof $-$
have $|p * f\ q - q * f\ p| \leq |f\ (p * q) - p * f\ q| + |f\ (q * p) - q * f\ p|$ **by**
 $(\text{fastforce}\ simp:\ mult.\ commute)$
also have $\dots \leq (|p| + 1) * C + (|q| + 1) * C$ **using** $*[of\ p\ q] * [of\ q\ p]$ **by**
 fastforce
also have $\dots = (|p| + |q| + 2) * C$ **by algebra**
finally show $?thesis$.
qed
thus $?thesis$ **using** $that\ C\text{-nonneg}$ **by blast**
qed

lemma $slope\text{-}linear\text{-}bound$:
assumes $slope\ f$
obtains $A\ B$ **where** $\forall n. |f\ n| \leq A * |n| + B$ $0 \leq A\ 0 \leq B$
proof $-$
obtain C **where** $bound: |p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C$ $0 \leq C$ **for** $p\ q$
using $assms\ slope\text{-}symmetric\text{-}bound$ **by blast**

have $|f\ p| \leq (C + |f\ 1|) * |p| + 3 * C$ **for** p
proof $-$
have $|p * f\ 1 - f\ p| \leq (|p| + 3) * C$ **using** $bound(1)[of\ 1]$ **by** $(simp\ add:\ add.\ commute)$
hence $|f\ p - p * f\ 1| \leq (|p| + 3) * C$ **by** $(subst\ abs\text{-}minus[of\ f\ p - p * f\ 1,\ symmetric],\ simp)$
hence $|f\ p| \leq (|p| + 3) * C + |p * f\ 1|$ **using** $dual\text{-}order.trans\ abs\text{-}triangle\text{-}ineq2\ diff\text{-}le\text{-}eq$ **by fast**
hence $|f\ p| \leq |p| * C + 3 * C + |p| * |f\ 1|$ **by** $(simp\ add:\ abs\text{-}mult\ int\text{-}distrib(2)\ mult.\ commute)$
hence $|f\ p| \leq |p| * (C + |f\ 1|) + 3 * C$ **by** $(simp\ add:\ ring\text{-}class.ring\text{-}distrib(1))$
thus $?thesis$ **using** $mult.\ commute$ **bymetis**
qed
thus $?thesis$ **using** $that\ bound(2)$ **by fastforce**
qed

lemma $slope\text{-}comp$:

assumes *slope f slope g*
shows *slope (f o g)*
proof –
obtain *C* **where** *bound: |f (m + n) - (f m + f n)| ≤ C for m n using assms*
by *fast*
obtain *C'* **where** *bound': |g (m + n) - (g m + g n)| ≤ C' for m n using assms*
by *fast*
obtain *A B* **where** *f-linear-bound: |f n| ≤ A * |n| + B 0 ≤ A 0 ≤ B for n*
using *slope-linear-bound[OF assms(1)] by blast*
{
 fix *m n*
 have *|f (g (m + n)) - (f (g m) + f (g n))| ≤ (|f (g (m + n)) - f (g m + g n)| + |f (g m + g n) - (f (g m) + f (g n))| :: int)* **by** *linarith*
 also have *... ≤ |f (g (m + n)) - f (g m + g n)| + C* **using** *bound[of g m g n]* **by** *auto*
 also have *... ≤ |f (g (m + n)) - f (g m + g n) - f (g (m + n) - (g m + g n))| + |f (g (m + n) - (g m + g n))| + C* **by** *fastforce*
 also have *... ≤ |f (g (m + n) - (g m + g n))| + 2 * C* **using** *bound[of g (m + n) - (g m + g n) (g m + g n)]* **by** *fastforce*
 also have *... ≤ A * |g (m + n) - (g m + g n)| + B + 2 * C* **using** *f-linear-bound(1)[of g (m + n) - (g m + g n)]* **by** *linarith*
 also have *... ≤ A * C' + B + 2 * C* **using** *mult-left-mono[OF bound'[of m n], OF f-linear-bound(2)]* **by** *presburger*
 finally have *|f (g (m + n)) - (f (g m) + f (g n))| ≤ A * C' + B + 2 * C*
by *blast*
}
thus *slope (f o g) unfolding comp-def slope-def by (fast intro: boundedI)*
qed

lemma *slope-scale: slope ((* a) by (auto simp add: slope-def distrib-left intro: boundedI)*

lemma *slope-zero: slope (λ-. 0) using slope-scale[of 0] by (simp add: lambda-zero)*

lemma *slope-one: slope id using slope-scale[of 1] by (simp add: slope-def)*

lemma *slope-uminus: slope uminus using slope-scale[of -1] by (simp add: slope-def)*

lemma *slope-uminus':*

assumes *slope f*

shows *slope (λx. - f x)*

using *slope-comp[OF slope-uminus assms]* **by** *(simp add: slope-def)*

lemma *slope-minus:*

assumes *slope f slope g*

shows *slope (λx. f x - g x)*

using *slope-add[OF assms(1) slope-uminus', OF assms(2)]* **by** *simp*

lemma *slope-comp-commute:*

```

    assumes slope f slope g
    shows bounded ( $\lambda z. (f \circ g) z - (g \circ f) z$ )
  proof -
    obtain C where bound:  $|z * f (g z) - (g z) * (f z)| \leq (|z| + |g z| + 2) * C$   $0 \leq C$  for z using slope-symmetric-bound[OF assms(1)] by metis
    obtain C' where bound':  $|(f z) * (g z) - z * g (f z)| \leq (|f z| + |z| + 2) * C'$   $0 \leq C'$  for z using slope-symmetric-bound[OF assms(2)] by metis

    obtain A B where f-lbound:  $|f z| \leq A * |z| + B$   $0 \leq A$   $0 \leq B$  for z using slope-linear-bound[OF assms(1)] by blast
    obtain A' B' where g-lbound:  $|g z| \leq A' * |z| + B'$   $0 \leq A'$   $0 \leq B'$  for z using slope-linear-bound[OF assms(2)] by blast

    have combined-bound:  $|z * f (g z) - z * g (f z)| \leq (|z| + |g z| + 2) * C + (|f z| + |z| + 2) * C'$  for z
    by (intro order-trans[OF - add-mono[OF bound(1) bound'(1)]]]) (fastforce simp add: mult.commute[of f z g z])

    {
      fix z
      define D E where  $D = (C + C' + A' * C + A * C')$  and  $E = (2 + B') * C + (2 + B) * C'$ 
      have E-nonneg:  $0 \leq E$  unfolding E-def using g-lbound bound f-lbound bound' by simp
      have D-nonneg:  $0 \leq D$  unfolding D-def using g-lbound bound f-lbound bound' by simp

      have  $(|z| + |g z| + 2) * C + (|f z| + |z| + 2) * C' = |z| * (C + C') + |g z| * C + |f z| * C' + 2 * C + 2 * C'$  by algebra
      hence  $|z| * |f (g z) - g (f z)| \leq |z| * (C + C') + |g z| * C + |f z| * C' + 2 * C + 2 * C'$  using combined-bound right-diff-distrib abs-mult by metis
      also have  $\dots \leq |z| * (C + C') + (A' * |z| + B') * C + |f z| * C' + 2 * C + 2 * C'$  using mult-right-mono[OF g-lbound(1)[of z] bound(2)] by presburger
      also have  $\dots \leq |z| * (C + C') + (A' * |z| + B') * C + (A * |z| + B) * C' + 2 * C + 2 * C'$  using mult-right-mono[OF f-lbound(1)[of z] bound'(2)] by presburger
      also have  $\dots = |z| * (C + C' + A' * C + A * C') + (2 + B') * C + (2 + B) * C'$  by algebra
      finally have  $|z| * |f (g z) - g (f z)| \leq |z| * D + E$  unfolding D-def E-def by presburger
      have  $|f (g z) - g (f z)| \leq D + E + |f (g 0) - g (f 0)|$ 
      proof (cases  $z = 0$ )
        case True
        then show ?thesis using D-nonneg E-nonneg by fastforce
      next
        case False
        have  $|z| * |f (g z) - g (f z)| \leq |z| * (D + E)$ 
        using mult-right-mono[OF Ints-nonneg-abs-ge1[OF - False] E-nonneg] distrib-left[of  $|z| D E$ ] *
    }
  
```

```

      by (simp add: Ints-def)
    hence  $|f (g z) - g (f z)| \leq D + E$  using False by simp
    thus ?thesis by linarith
  qed
}
thus ?thesis by (fastforce intro: boundedI)
qed

```

lemma *int-set-infiniteI*:
 assumes $\bigwedge C. C \geq 0 \implies \exists N \geq C. N \in (A :: \text{int set})$
 shows *infinite* A
 by (meson assms abs-ge-zero abs-le-iff gt-ex le-cSup-finite linorder-not-less or-
 der-less-le-trans)

lemma *int-set-infiniteD*:
 assumes *infinite* (A :: int set) $C \geq 0$
 obtains z where $z \in A$ $C \leq |z|$
proof –
 {
 assume asm: $\forall z \in A. C > |z|$
 let ?f = $\lambda z. (\text{if } z \in A \text{ then } z \text{ else } (0::\text{int}))$
 have bounded: $\forall z \in A. |?f z| \leq C$ using asm by fastforce
 moreover have $\forall z \in \text{UNIV} - A. |?f z| \leq C$ using assms by fastforce
 ultimately have bounded ?f by (blast intro: boundedI)
 hence False using bounded-iff-finite-range assms by force
 }
 thus ?thesis using that by fastforce
qed

lemma *bounded-odd*:
 fixes $f :: \text{int} \Rightarrow \text{int}$
 assumes $\bigwedge z. z < 0 \implies f z = -f (-z) \bigwedge n. n > 0 \implies |f n| \leq C$
 shows *bounded* f
proof –
 have $|f n| \leq C + |f 0|$ if $n \geq 0$ for n using assms by (metis abs-ge-zero
 abs-of-nonneg add-increasing2 le-add-same-cancel2 that zero-less-abs-iff)
 hence $|f n| \leq C + |f 0|$ for n using assms by (cases $0 \leq n$) fastforce+
 thus ?thesis by (rule boundedI)
qed

lemma *slope-odd*:
 assumes $\bigwedge z. z < 0 \implies f z = -f (-z)$
 $\bigwedge m n. \llbracket m > 0; n > 0 \rrbracket \implies |f (m + n) - (f m + f n)| \leq C$
 shows *slope* f
proof –
 define C' where $C' = C + |f 0|$
 have $C \geq 0$ using assms(2)[of 1 1] by simp
 hence bound: $|f (m + n) - (f m + f n)| \leq C'$ if $m \geq 0$ $n \geq 0$ for m n
 unfolding C'-def using assms(2) that


```

by (cases  $m = 0 \vee n = 0$ ) (force, metis abs-ge-zero add-increasing2 order-le-less)
{
  fix  $m\ n$ 
  have  $|f\ (m + n) - (f\ m + f\ n)| \leq C'$ 
  proof (cases  $m \geq 0$ )
    case  $m\text{-nonneg}$ : True
    show ?thesis
    proof (cases  $n \geq 0$ )
      case True
      thus ?thesis using bound  $m\text{-nonneg}$  by fast
    next
      case False
      hence  $f\ n = -f\ (-n)$  using assms by simp
      show ?thesis
      proof (cases  $m + n \geq 0$ )
        case True
        have  $|f\ (m + n) - (f\ m + f\ n)| = |f\ (m + n + -n) - (f\ (m + n) + f\ (-n))|$ 
        using  $f\text{-n}$  by auto
        thus ?thesis using bound[OF True] by (metis False neg-0-le-iff-le nle-le)
      next
        case False
        hence  $f\ (m + n) = -f\ (-(m + n))$  using assms by force
        hence  $|f\ (m + n) - (f\ m + f\ n)| = |f\ (-(m + n) + m) - (f\ (-(m + n)) + f\ m)|$ 
        using  $f\text{-n}$  by force
        thus ?thesis using  $m\text{-nonneg}$  bound[of  $-(m + n)\ m$ ] False by simp
      qed
    qed
  next
    case  $m\text{-neg}$ : False
    hence  $f\ m = -f\ (-m)$  using assms by simp
    show ?thesis
    proof (cases  $n \geq 0$ )
      case True
      case True
      show ?thesis
      proof (cases  $m + n \geq 0$ )
        case True
        have  $|f\ (m + n) - (f\ m + f\ n)| = |f\ (m + n + -m) - (f\ (m + n) + f\ (-m))|$ 
        using  $f\text{-m}$  by force
        thus ?thesis using bound[OF True, of  $-m$ ]  $m\text{-neg}$  by simp
      next
        case False
        hence  $f\ (m + n) = -f\ (-(m + n))$  using assms by force
        hence  $|f\ (m + n) - (f\ m + f\ n)| = |f\ (-(m + n) + n) - (f\ (-(m + n)) + f\ n)|$ 
        using  $f\text{-m}$  by force
        thus ?thesis using bound[of  $-(m + n)\ n$ ] True False by simp
      qed
    qed
  next
    case False
    hence  $f\ n = -f\ (-n)$  using assms by simp

```

have $f(m + n) = -f(-m + -n)$ **using** *m-neg False assms* **by** *fastforce*
 hence $|f(m + n) - (f m + f n)| = |-f(-m + -n) - (-f(-m) + -f(-n))|$ **using** *f-m f-n* **by** *argo*
 also have $\dots = |f(-m + -n) - (f(-m) + f(-n))|$ **by** *linarith*
 finally show *?thesis* **using** *bound[of - m - n] False m-neg* **by** *simp*
 qed
 qed
 }
 thus *?thesis* **unfolding** *slope-def* **by** (*fast intro: boundedI*)
 qed

lemma *slope-bounded-comp-right-abs:*

assumes *slope f bounded (f o abs)*
 shows *bounded f*

proof –

obtain *B* where $\forall z. |f z| \leq B$ and *B-nonneg: 0 ≤ B* **using** *assms* **by** *fastforce*
 hence *B-bound: $\forall z \geq 0. |f z| \leq B$* **by** (*metis abs-of-nonneg*)

obtain *D* where *D-bound: $|f(m + n) - (f m + f n)| \leq D$* and *D-nonneg: 0 ≤ D*
 for *m n* **using** *assms* **by** *fast*

have *bound: $|f(-m)| \leq |f 0| + B + D$* if $m \geq 0$ for *m* **using** *D-bound[of -m m]* *B-bound* **that** **by** *auto*

have $|f z| \leq |f 0| + B + D$ for *z* **using** *B-bound B-nonneg D-nonneg bound[of -z]* **by** (*cases z ≥ 0*) *fastforce+*
 thus *bounded f* **by** (*rule boundedI*)
 qed

corollary *slope-finite-range-iff:*

assumes *slope f*
 shows *finite (range f) \longleftrightarrow finite (f ‘ {0..})* (*is ?lhs \longleftrightarrow ?rhs*)

proof (*rule iffI*)

assume *asm: ?rhs*

have *range (f o abs) = f ‘ {0..}* **unfolding** *comp-def atLeast-def image-def* **by**
 (*metis UNIV-I abs-ge-zero abs-of-nonneg mem-Collect-eq*)

thus *?lhs* **using** *slope-bounded-comp-right-abs[OF assms]* *asm* **by** (*fastforce simp*
add: bounded-iff-finite-range)

qed (*metis image-subsetI rangeI finite-subset*)

lemma *slope-positive-lower-bound:*

assumes *slope f infinite (f ‘ {0..} ∩ {0<..})* $D > 0$

obtains *M* where $M > 0 \wedge m. m > 0 \implies (m + 1) * D \leq f(m * M)$

proof –

{

have *D-nonneg: D ≥ 0* **using** *assms* **by** *force*

obtain *C* where *C-bound: $|f(m + n) - (f m + f n)| \leq C$* and *C-nonneg: 0 ≤ C*
 for *m n* **using** *assms* **by** *fast*

obtain $f \cdot M$ **where** $2 * (C + D) \leq |f \cdot M|$ $f \cdot M \in (f \cdot \{0..\} \cap \{0 <..\})$ **using**
mult-left-mono[of $C + D - 2$] *D-nonneg* **by** (*metis* *assms*(2) *abs-ge-zero* *abs-le-D1*
int-set-infiniteD)

then obtain M **where** $M\text{-bound}: 2 * (C + D) \leq |f \cdot M|$ $0 < f \cdot M$ **and** $M\text{-nonneg}: 0 \leq M$ **by** *blast*

have $\text{neg-bound}: (f \cdot (m * M + M) - (f \cdot (m * M) + f \cdot M)) \geq -C$ **for** m **by**
(*metis* *C-bound* *abs-diff-le-iff* *minus-int-code*(1,2))

hence $\text{neg-bound}': (f \cdot (m * M + M) - (f \cdot (m * M) + f \cdot M)) \geq -(C + D)$ **for**
 m **by** (*meson* *D-nonneg* *add-increasing2* *minus-le-iff*)

have $*$: $m > 0 \implies f \cdot (m * M) \geq (m + 1) * (C + D)$ **for** m

proof (*induction* m *rule: int-induct*[**where** $?k=1$])

case *base*

show $?case$ **using** $M\text{-bound}$ **by** *fastforce*

next

case (*step1* m)

have $(m + 1 + 1) * (C + D) = (m + 1) * (C + D) + 2 * (C + D) - (C + D)$ **by** *algebra*

also have $\dots \leq (m + 1) * (C + D) + f \cdot M + -(C + D)$ **using** $M\text{-bound}$
by *fastforce*

also have $\dots \leq f \cdot (m * M) + f \cdot M + -(C + D)$ **using** *step1* **by** *simp*

also have $\dots \leq (f \cdot (m * M) + f \cdot M) + (f \cdot (m * M + M) - (f \cdot (m * M) + f \cdot M))$ **using** *add-left-mono*[*OF* $\text{neg-bound}'$] **by** *blast*

also have $\dots = f \cdot ((m + 1) * M)$ **by** (*simp* *add: distrib-right*)

finally show $?case$ **by** *blast*

next

case (*step2* i)

then show $?case$ **by** *linarith*

qed

have $*$: $f \cdot (m * M) \geq (m + 1) * D$ **if** $m > 0$ **for** m **using** $*$ [*OF* *that*]
mult-left-mono[of $D \ C + D \ m + 1$] *that* $C\text{-nonneg}$ $D\text{-nonneg}$ **by** *linarith*

moreover have $M \neq 0$ **using** $M\text{-bound}$ *add1-zle-eq* *assms* neg-bound **by** *force*

ultimately have $\exists M > 0. \forall m > 0. (m + 1) * D \leq f \cdot (m * M)$ **using** $M\text{-nonneg}$
by *force*

}

thus $?thesis$ **using** *that* **by** *blast*

qed

1.3 Set Membership of *Inf* and *Sup* on Integers

lemma *int-Inf-mem*:

fixes $S :: \text{int set}$

assumes $S \neq \{\}$ *bdd-below* S

shows $\text{Inf } S \in S$

proof —

have $\text{nonneg}: \text{Inf } (\{0..\} \cap A) \in (\{0..\} \cap A)$ **if** *asm*: $(\{(0::\text{int})..\} \cap A) \neq \{\}$ **for**
 A

proof –
 have $\text{nat} \, ' (\{0..\} \cap A) \neq \{\}$ **using** *asm* **by** *blast*
 hence $\text{int} \, (\text{Inf} \, (\text{nat} \, ' (\{0..\} \cap A))) \in \text{int} \, ' \text{nat} \, ' (\{0..\} \cap A)$ **using** *wellorder-InfI* [of
 - $\text{nat} \, ' (\{0..\} \cap A)$] **by** *fast*
 moreover have $\text{int} \, ' \text{nat} \, ' (\{0..\} \cap A) = \{0..\} \cap A$ **by** *force*
 moreover have $\text{Inf} \, (\{0..\} \cap A) = \text{int} \, (\text{Inf} \, (\text{nat} \, ' (\{0..\} \cap A)))$
using *calculation* **by** (*intro cInf-eq-minimum*) (*argo*, *metis IntD2 Int-commute*
atLeast-iff imageI le-nat-iff wellorder-Inf-le1)
 ultimately show *?thesis* **by** *argo*
qed
 have **: $\text{Inf} \, (\{b..\} \cap A) \in (\{b..\} \cap A)$ **if** *asm*: $(\{b::\text{int}..\} \cap A) \neq \{\}$ **for** $A \, b$
proof (*cases* $b \geq 0$)
 case *True*
 hence $(\{b..\} \cap A) = \{0..\} \cap (\{b..\} \cap A)$ **by** *fastforce*
 thus *?thesis* **using** *asm nonneg* **by** *metis*
next
 case *False*
 hence *partition*: $(\{b..\} \cap A) = (\{0..\} \cap A) \cup (\{b..<0\} \cap A)$ **by** *fastforce*
 have *bdd-below*: $\text{bdd-below} \, (\{0..\} \cap A) \, \text{bdd-below} \, (\{b..<0\} \cap A)$ **by** *simp+*
 thus *?thesis*
proof (*cases* $(\{0..\} \cap A) \neq \{\} \wedge (\{b..<0\} \cap A) \neq \{\}$)
 case *True*
 have *finite*: $\text{finite} \, (\{b..<0\} \cap A)$ **by** *blast*
 have $(x :: \text{int}) \leq y \implies \text{inf} \, x \, y = x$ **for** $x \, y$ **by** (*simp add: inf.order-iff*)
 have $\text{Inf} \, (\{b..\} \cap A) = \text{inf} \, (\text{Inf} \, (\{0..\} \cap A)) \, (\text{Inf} \, (\{b..<0\} \cap A))$ **by** (*metis*
cInf-union-distrib True bdd-below partition)
 moreover have $\text{Inf} \, (\{b..<0\} \cap A) \in (\{b..\} \cap A)$ **using** *Min-in* [OF *finite*]
cInf-eq-Min [OF *finite*] *True partition* **by** *simp*
 moreover have $\text{Inf} \, (\{0..\} \cap A) \in (\{b..\} \cap A)$ **using** *nonneg True partition*
by *blast*
 moreover have $\text{inf} \, (\text{Inf} \, (\{0..\} \cap A)) \, (\text{Inf} \, (\{b..<0\} \cap A)) \in \{\text{Inf} \, (\{0..\} \cap A), \text{Inf} \, (\{b..<0\} \cap A)\}$ **by** (*metis inf commute inf.order-iff insertI1 insertI2 nle-le*)
 ultimately show *?thesis* **by** *force*
next
 case *False*
 hence $(\{b..\} \cap A) = (\{0..\} \cap A) \vee (\{b..\} \cap A) = (\{b..<0\} \cap A)$ **using**
partition **by** *auto*
 thus *?thesis* **using** *Min-in* [of $\{b..\} \cap A$] *cInf-eq-Min* [of $\{b..\} \cap A$] **by** (*metis*
asm nonneg finite-Int finite-atLeastLessThan-int)
qed
qed
 obtain b where $S = \{b..\} \cap S$ **using** *assms unfolding bdd-below-def* **by** *blast*
 thus *?thesis* **using** ** *assms* **by** *metis*
qed

lemma *int-Sup-mem*:
 fixes $S :: \text{int set}$
 assumes $S \neq \{\}$ *bdd-above* S

```

  shows  $\text{Sup } S \in S$ 
proof -
  have  $\text{Sup } S = (- \text{Inf } (\text{uminus } ' S))$  unfolding Inf-int-def image-comp by simp
  moreover have bdd-below (uminus ' S) using assms unfolding bdd-below-def
bdd-above-def by (metis imageE neg-le-iff-le)
  moreover have  $\text{Inf } (\text{uminus } ' S) \in (\text{uminus } ' S)$  using int-Inf-mem assms by
simp
  ultimately show ?thesis by force
qed

end

```

```

theory Eudoxus
  imports Slope
begin

```

2 Eudoxus Reals

2.1 Type Definition

Two slopes are said to be equivalent if their difference is bounded.

definition *eudoxus-rel* :: $(\text{int} \Rightarrow \text{int}) \Rightarrow (\text{int} \Rightarrow \text{int}) \Rightarrow \text{bool}$ (**infix** \sim_e 50) **where**

$$f \sim_e g \equiv \text{slope } f \wedge \text{slope } g \wedge \text{bounded } (\lambda n. f \ n - g \ n)$$

```

lemma eudoxus-rel-equivp:
  part-equivp eudoxus-rel
proof (auto intro!: part-equivpI)
  show  $\exists x. x \sim_e x$  unfolding eudoxus-rel-def slope-def bounded-def by fast
  show symp ( $\sim_e$ ) unfolding eudoxus-rel-def by (force intro: sympI dest: bounded-uminus
simp: fun-Compl-def)
  show transp ( $\sim_e$ ) unfolding eudoxus-rel-def by (force intro!: transpI dest:
bounded-add)
qed

```

We define the reals as the set of all equivalence classes of the relation (\sim_e) .

```

quotient-type real =  $(\text{int} \Rightarrow \text{int})$  / partial: eudoxus-rel
  by (rule eudoxus-rel-equivp)

```

```

lemma real-quot-type: quot-type ( $\sim_e$ ) Abs-real Rep-real
  using Rep-real Abs-real-inverse Rep-real-inverse Rep-real-inject eudoxus-rel-equivp
by (auto intro!: quot-type.intro)

```

```

lemma slope-refl:  $\text{slope } f = (f \sim_e f)$ 
  unfolding eudoxus-rel-def by (fastforce simp add: bounded-constant)

```

```

declare slope-refl[THEN iffD2, simp]

```

lemmas *slope-refl* = *slope-refl*[*THEN iffD1*]

lemma *slope-induct*[*consumes 0, case-names slope*]:
assumes $\bigwedge f. \text{slope } f \implies P \text{ (abs-real } f)$
shows $P \ x$
using *assms* **by** *induct force*

lemma *abs-real-eq-iff*: $f \sim_e g \iff \text{slope } f \wedge \text{slope } g \wedge \text{abs-real } f = \text{abs-real } g$
by (*metis Quotient-real Quotient-rel slope-refl*)

lemma *abs-real-eqI*[*intro*]: $f \sim_e g \implies \text{abs-real } f = \text{abs-real } g$ **using** *abs-real-eq-iff*
by *blast*

lemmas *eudoxus-rel-sym*[*sym*] = *Quotient-symp*[*OF Quotient-real, THEN sympD*]
lemmas *eudoxus-rel-trans*[*trans*] = *Quotient-transp*[*OF Quotient-real, THEN transpD*]

lemmas *rep-real-abs-real-refl* = *Quotient-rep-abs*[*OF Quotient-real, OF slope-refl*][*THEN iffD1*], *intro!*
lemmas *rep-real-iff* = *Quotient-rel-rep*[*OF Quotient-real, iff*]

declare *Quotient-abs-rep*[*OF Quotient-real, simp*]

lemma *slope-rep-real*: *slope* (*rep-real* *x*) **by** *simp*

lemma *eudoxus-relI*:
assumes $\text{slope } f \text{ slope } g \wedge n. n \geq N \implies |f \ n - g \ n| \leq C$
shows $f \sim_e g$
proof –
have *C-nonneg*: $C \geq 0$ **using** *assms* **by** *force*

obtain *C-f* **where** *C-f*: $|f \ (n + (- \ n)) - (f \ n + f \ (- \ n))| \leq C-f \ 0 \leq C-f$ **for**
n **using** *assms* **by** *fast*

obtain *C-g* **where** *C-g*: $|g \ (n + (- \ n)) - (g \ n + g \ (- \ n))| \leq C-g \ 0 \leq C-g$ **for**
n **using** *assms* **by** *fast*

have *bound*: $|f \ (- \ n) - g \ (- \ n)| \leq |f \ n - g \ n| + |f \ 0| + |g \ 0| + C-f + C-g$ **for**
n **using** *C-f(1)[of n]* *C-g(1)[of n]* **by** *simp*

define *C'* **where** $C' = \text{Sup } \{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\} + C + |f \ 0| +$
 $|g \ 0| + C-f + C-g$
have *: *bdd-above* $\{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\}$ **by** *simp*
have *Sup* $\{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\} \in \{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\}$ **using** *C-nonneg* **by** (*intro int-Sup-mem*[*OF - **]) *auto*
hence *Sup-nonneg*: $\text{Sup } \{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\} \geq 0$ **by** *fastforce*

have *: $|f \ n - g \ n| \leq \text{Sup } \{|f \ n - g \ n| \mid n. n \in \{0.. \text{max } 0 \ N\}\} + C$ **if** $n \geq 0$
for *n* **unfolding** *C'-def* **using** *cSup-upper*[*OF - **] **that** *C-nonneg* *Sup-nonneg* **by**

```

(cases  $n \leq N$ ) (fastforce simp add: add commute add-increasing2 assms( $\mathcal{I}$ ))+
{
  fix  $n$ 
  have  $|f\ n - g\ n| \leq C'$ 
  proof (cases  $n \geq 0$ )
    case True
      thus ?thesis unfolding  $C'$ -def using *  $C$ -f  $C$ -g by fastforce
    next
      case False
        hence  $-n \geq 0$  by simp
        hence  $|f\ (-n) - g\ (-n)| \leq \text{Sup } \{|f\ n - g\ n| \mid n. n \in \{0..max\ 0\ N\}\} + C$ 
  using *[of  $-n$ ] by blast
    hence  $|f\ (-(-n)) - g\ (-(-n))| \leq C'$  unfolding  $C'$ -def using bound[of  $-n$ ] by linarith
    thus ?thesis by simp
  qed
}
thus ?thesis using assms unfolding eudoxus-rel-def by (auto intro: boundedI)
qed

```

2.2 Addition and Subtraction

We define addition, subtraction and the additive identity as follows.

instantiation $real :: \{zero, plus, minus, uminus\}$
begin

quotient-definition

$0 :: real$ is $abs-real\ (\lambda-. 0)$.

declare $slope-zero$ [intro!, simp]

lemma $zero\text{-}iff\text{-}bounded$: $f \sim_e (\lambda-. 0) \longleftrightarrow bounded\ f$ **by** (metis (no-types, lifting) boundedE boundedI diff-zero eudoxus-rel-def slope-zero bounded-slopeI)

lemma $zero\text{-}iff\text{-}bounded'$: $x = 0 \longleftrightarrow bounded\ (rep\text{-}real\ x)$ **by** (metis (mono-tags) abs-real-eq-iff id-apply rep-real-abs-real-refl rep-real-iff slope-zero zero-iff-bounded zero-real-def)

lemma $zero\text{-}def$: $0 = abs-real\ (\lambda-. 0)$ **unfolding** $zero\text{-}real\text{-}def$ **by** simp

definition $eudoxus\text{-}plus :: (int \Rightarrow int) \Rightarrow (int \Rightarrow int) \Rightarrow (int \Rightarrow int)$ (**infixl** $+_e$ 60) **where**

$(f :: int \Rightarrow int) +_e g = (\lambda z. f\ z + g\ z)$

declare $slope\text{-}add$ [intro, simp]

quotient-definition

$(+) :: (real \Rightarrow real \Rightarrow real)$ is $(+_e)$

proof –

fix $x\ x'\ y\ y'$ **assume** $x \sim_e x'\ y \sim_e y'$

hence *rel-x: slope x slope x' bounded* $(\lambda z. x z - x' z)$ **and** *rel-y: slope y slope y' bounded* $(\lambda z. y z - y' z)$ **unfolding** *eudoxus-rel-def* **by** *blast+*
thus $(x +_e y) \sim_e (x' +_e y')$ **unfolding** *eudoxus-rel-def* *eudoxus-plus-def* **by**
(fastforce intro: back-subst[of bounded, OF bounded-add[OF rel-x(3) rel-y(3)])]
qed

lemmas *eudoxus-plus-cong* = *apply-rsp'[OF plus-real.rsp, THEN rel-funD, intro]*

lemma *abs-real-plus[simp]*:
assumes *slope f slope g*
shows $\text{abs-real } f + \text{abs-real } g = \text{abs-real } (f +_e g)$
using *assms* **unfolding** *plus-real-def* **by** *auto*

definition *eudoxus-uminus* :: $(\text{int} \Rightarrow \text{int}) \Rightarrow (\text{int} \Rightarrow \text{int}) (-_e)$ **where**
 $-_e (f :: \text{int} \Rightarrow \text{int}) = (\lambda x. - f x)$

declare *slope-uminus'[intro, simp]*

quotient-definition
(uminus) :: $(\text{real} \Rightarrow \text{real})$ **is** $-_e$
proof $-$
fix $x x'$ **assume** $x \sim_e x'$
hence *rel-x: slope x slope x' bounded* $(\lambda z. x z - x' z)$ **unfolding** *eudoxus-rel-def*
by *blast+*
thus $-_e x \sim_e -_e x'$ **unfolding** *eudoxus-rel-def* *eudoxus-uminus-def* **by** *(fastforce intro: back-subst[of bounded, OF bounded-uminus[OF rel-x(3)])]*
qed

lemmas *eudoxus-uminus-cong* = *apply-rsp'[OF uminus-real.rsp, simplified, intro]*

lemma *abs-real-uminus[simp]*:
assumes *slope f*
shows $-\text{abs-real } f = \text{abs-real } (-_e f)$
using *assms* **unfolding** *uminus-real-def* **by** *auto*

definition $x - (y :: \text{real}) = x + - y$

declare *slope-minus[intro, simp]*

lemma *abs-real-minus[simp]*:
assumes *slope g slope f*
shows $\text{abs-real } g - \text{abs-real } f = \text{abs-real } (g +_e (-_e f))$
using *assms* **by** *(simp add: minus-real-def slope-refl eudoxus-uminus-cong)*

instance ..
end

The Eudoxus reals equipped with addition and negation specified as above constitute an Abelian group.


```

instance real :: ab-group-add
proof
  fix x y z :: real
  show x + y + z = x + (y + z) by (induct x, induct y, induct z) (simp add:
eudoxus-plus-cong eudoxus-plus-def add.assoc)
  show x + y = y + x by (induct x, induct y) (simp add: eudoxus-plus-def
add.commute)
  show 0 + x = x by (induct x) (simp add: zero-real-def eudoxus-plus-def)
  show - x + x = 0 by (induct x) (simp add: eudoxus-uminus-cong, simp add:
zero-real-def eudoxus-plus-def eudoxus-uminus-def)
qed (simp add: minus-real-def)

```

2.3 Multiplication

We define multiplication as the composition of two slopes.

```

instantiation real :: {one, times}
begin

```

quotient-definition

```

  1 :: real is abs-real id .

```

```

declare slope-one[intro!, simp]

```

```

lemma one-def: 1 = abs-real id unfolding one-real-def by simp

```

```

definition eudoxus-times :: (int  $\Rightarrow$  int)  $\Rightarrow$  (int  $\Rightarrow$  int)  $\Rightarrow$  int  $\Rightarrow$  int (infixl *_e 60)
where

```

```

  f *_e g = f o g

```

```

declare slope-comp[intro, simp]

```

```

declare slope-scale[intro, simp]

```

quotient-definition

```

  (*) :: real  $\Rightarrow$  real  $\Rightarrow$  real is (*_e)

```

proof –

```

  fix x x' y y' assume x  $\sim_e$  x' y  $\sim_e$  y'

```

```

  hence rel-x: slope x slope x' bounded ( $\lambda z. x z - x' z$ ) and rel-y: slope y slope y'
bounded ( $\lambda z. y z - y' z$ ) unfolding eudoxus-rel-def by blast+

```

```

  obtain C where x'-bound:  $|x' (m + n) - (x' m + x' n)| \leq C$  for m n using
rel-x(2) unfolding slope-def by fastforce

```

```

  obtain A B where x'-lin-bound:  $|x' n| \leq A * |n| + B$   $0 \leq A$   $0 \leq B$  for n using
slope-linear-bound[OF rel-x(2)] by blast

```

```

  obtain C' where y-y'-bound:  $|y z - y' z| \leq C'$  for z using rel-y(3) unfolding
slope-def by fastforce

```

```

  have bounded ( $\lambda z. x' (y z) - x' (y' z)$ )

```

```

proof (rule boundedI)
  fix z
  have  $|x' (y z) - x' (y' z)| \leq |x' (y z - y' z)| + C$  using  $x'$ -bound[of  $y z - y'$ 
 $z y' z$ ] by fastforce
  also have  $\dots \leq A * |y z - y' z| + B + C$  using  $x'$ -lin-bound by force
  also have  $\dots \leq A * C' + B + C$  using mult-left-mono[OF  $y$ - $y'$ -bound  $x'$ -lin-bound(2)]
by fastforce
  finally show  $|x' (y z) - x' (y' z)| \leq A * C' + B + C$  by blast
qed
hence bounded ( $\lambda z. x (y z) - x' (y' z)$ ) using bounded-add[OF bounded-comp(1)[OF
rel-x(3), of  $y$ ]] by force
  thus  $(x *_e y) \sim_e (x' *_e y')$  unfolding eudoxus-rel-def eudoxus-times-def using
rel-x rel-y by simp
qed

```

lemmas eudoxus-times-cong = apply-rsp'[OF times-real.rsp, THEN rel-funD, intro]

lemmas eudoxus-rel-comp = eudoxus-times-cong[unfolded eudoxus-times-def]

lemma eudoxus-times-commute:

```

assumes slope f slope g
shows  $(f *_e g) \sim_e (g *_e f)$ 
unfolding eudoxus-rel-def eudoxus-times-def
using slope-comp slope-comp-commute assms by blast

```

lemma abs-real-times[simp]:

```

assumes slope f slope g
shows  $\text{abs-real } f * \text{abs-real } g = \text{abs-real } (f *_e g)$ 
using assms unfolding times-real-def by auto

```

instance ..

end

lemma neg-one-def: $- 1 = \text{abs-real } (-_e \text{id})$ **unfolding** one-real-def **by** (simp add: eudoxus-uminus-def)

lemma slope-neg-one[intro, simp]: slope $(-_e \text{id})$ **using** slope-refl **by** blast

With the definitions provided above, the Eudoxus reals are a commutative ring with unity.

instance real :: comm-ring-1

proof

```

fix x y z :: real
show  $x * y * z = x * (y * z)$  by (induct x, induct y, induct z) (simp add:
eudoxus-times-cong eudoxus-times-def comp-assoc)
show  $x * y = y * x$  by (induct x, induct y) (force simp add: slope-refl eudoxus-times-commute)
show  $1 * x = x$  by (induct x) (simp add: one-real-def eudoxus-times-def)
show  $(x + y) * z = x * z + y * z$  by (induct x, induct y, induct z) (simp add: eudoxus-times-cong
eudoxus-plus-cong, simp add: eudoxus-times-def eudoxus-plus-def)

```

```

comp-def)
  have  $\neg$ bounded  $(\lambda x. x)$  by (metis add.inverse-inverse boundedE-strict less-irrefl
neg-less-0-iff-less zabs-def)
  thus  $(0 :: \text{real}) \neq (1 :: \text{real})$  using abs-real-eq-iff[of id  $\lambda \cdot. 0$ ] unfolding one-real-def
zero-real-def eudoxus-rel-def by simp
qed

```

```

lemma real-of-nat:
  of-nat  $n = \text{abs-real } ((*) (of\text{-nat } n))$ 
proof (induction n)
  case 0
  then show ?case by (simp add: zero-real-def)
next
  case (Suc n)
  then show ?case by (simp add: one-real-def distrib-right eudoxus-plus-def)
qed

```

```

lemma real-of-int:
  of-int  $z = \text{abs-real } ((*) z)$ 
proof (induction z rule: int-induct[where ?k=0])
  case base
  then show ?case by (simp add: zero-real-def)
next
  case (step1 i)
  then show ?case by (simp add: one-real-def distrib-right eudoxus-plus-def)
next
  case (step2 i)
  then show ?case by (simp add: one-real-def eudoxus-plus-def left-diff-distrib
eudoxus-uminus-def)
qed

```

The Eudoxus reals are a ring of characteristic $0 :: 'a$.

```

instance real :: ring-char-0
proof
  show inj  $(\lambda n. of\text{-nat } n :: \text{real})$ 
  proof (intro inj-onI)
    fix  $x y$  assume  $(of\text{-nat } x :: \text{real}) = of\text{-nat } y$ 
    hence  $((*) (int\ x)) \sim_e ((*) (int\ y))$  unfolding abs-real-eq-iff real-of-nat using
slope-scale by blast
    hence bounded  $(\lambda z. (int\ x - int\ y) * z)$  unfolding eudoxus-rel-def by (simp
add: left-diff-distrib)
    then obtain  $C$  where bound:  $|(int\ x - int\ y) * z| \leq C$  and  $C\text{-nonneg}: 0 \leq$ 
 $C$  for  $z$  by blast
    hence  $|int\ x - int\ y| * |C + 1| \leq C$  using abs-mult by metis
    hence  $*: |int\ x - int\ y| * (C + 1) \leq C$  using  $C\text{-nonneg}$  by force
    thus  $x = y$  using order-trans[OF mult-right-mono *, of 1]  $C\text{-nonneg}$  by fastforce
  qed
qed

```

2.4 Ordering

We call a slope positive, if it tends to infinity. Similarly, we call a slope negative if it tends to negative infinity.

instantiation $real :: \{ord, abs, sgn\}$
begin

definition $pos :: (int \Rightarrow int) \Rightarrow bool$ **where**
 $pos\ f = (\forall C \geq 0. \exists N. \forall n \geq N. f\ n \geq C)$

definition $neg :: (int \Rightarrow int) \Rightarrow bool$ **where**
 $neg\ f = (\forall C \geq 0. \exists N. \forall n \geq N. f\ n \leq -C)$

lemma $pos-neg-exclusive: \neg (pos\ f \wedge neg\ f)$ **unfolding** $neg-def\ pos-def$ **by** $(metis\ int-one-le-iff-zero-less\ linorder-not-less\ nle-le\ uminus-int-code(1)\ zero-less-one-class.zero-le-one)$

lemma $pos-iff-neg-uminus: pos\ f = neg\ (-_e\ f)$ **unfolding** $neg-def\ pos-def\ eu-doxus-uminus-def$ **by** $simp$

lemma $neg-iff-pos-uminus: neg\ f = pos\ (-_e\ f)$ **unfolding** $neg-def\ pos-def\ eu-doxus-uminus-def$ **by** $fastforce$

lemma $pos-iff:$

assumes $slope\ f$

shows $pos\ f = infinite\ (f\ ' \{0..\} \cap \{0<..\})$ **(is** $?lhs = ?rhs$ **)**

proof $(rule\ iffI)$

assume $pos: ?lhs$

{

fix C **assume** $C-nonneg: 0 \leq (C :: int)$

hence $\exists z \geq 0. (C + 1) \leq f\ z$ **by** $(metis\ add-increasing2\ nle-le\ zero-less-one-class.zero-le-one\ pos\ pos-def)$

hence $\exists z \geq 0. C \leq f\ z \wedge 0 < f\ z$ **using** $C-nonneg$ **by** $fastforce$

hence $\exists N \geq C. \exists z. N = f\ z \wedge 0 < f\ z \wedge 0 \leq z$ **by** $blast$

}

thus $?rhs$ **by** $(blast\ intro!: int-set-infiniteI)$

next

assume $infinite: ?rhs$

then obtain D **where** $D-bound: |f\ (m + n) - (f\ m + f\ n)| < D\ 0 < D$ **for** $m\ n$ **using** $assms$ **by** $(fastforce\ simp: slope-def\ elim: boundedE-strict)$

obtain M **where** $M-bound: \forall m > 0. (m + 1) * D \leq f\ (m * M)\ 0 < M$ **using** $slope-positive-lower-bound[OF\ assms\ infinite]\ D-bound(2)$ **by** $blast$

define g **where** $g = (\lambda z. f\ ((z\ div\ M) * M))$

define E **where** $E = Sup\ ((abs\ o\ f)\ ' \{z. 0 \leq z \wedge z < M\})$

have $E-bound: |f\ (z\ mod\ M)| \leq E$ **for** z

proof $-$

have $(z\ mod\ M) \in \{z. 0 \leq z \wedge z < M\}$ **by** $(simp\ add: M-bound(2))$

hence $|f(z \bmod M)| \in (abs \ o \ f) \text{ ' } \{z. 0 \leq z \wedge z < M\}$ **by** *fastforce*
 thus $|f(z \bmod M)| \leq E$ **unfolding** *E-def* **by** (*simp add: le-cSup-finite*)
qed
 hence *E-nonneg*: $0 \leq E$ **by** *fastforce*

have *diff-bound*: $|fz - gz| \leq E + D$ **for** z
proof –
 let $?d = z \text{ div } M$ **and** $?r = z \bmod M$
 have *z-is*: $z = ?d * M + ?r$ **by** *presburger*
 hence $|fz - gz| = |f(?d * M + ?r) - g(?d * M + ?r)|$ **by** *argo*
 also have $\dots = |(f(?d * M + ?r) - (f(?d * M) + f ?r)) + (f(?d * M) + f ?r) - g(?d * M + ?r)|$ **by** *auto*
 also have $\dots = |f ?r + (f(?d * M + ?r) - (f(?d * M) + f ?r))|$ **unfolding**
g-def **by** *force*
 also have $\dots \leq |f ?r| + D$ **using** *D-bound(1)[of ?d * M ?r]* **by** *linarith*
 also have $\dots \leq E + D$ **using** *E-bound* **by** *simp*
 finally show $|fz - gz| \leq E + D$.
qed
 {
 fix C **assume** *C-nonneg*: $0 \leq (C :: int)$

define n **where** $n = (E + D + C) \text{ div } D$
 hence *zero-less-n*: $n > 0$ **using** *D-bound(2)* *E-nonneg* *C-nonneg* **using** *pos-imp-zdiv-pos-iff*
by *fastforce*

have $E + C < E + D + C - (E + D + C) \bmod D$ **using** *diff-strict-left-mono[OF pos-mod-bound[OF D-bound(2)]]* **by** *simp*
 also have $\dots = n * D$ **unfolding** *n-def* **using** *div-mod-decomp-int[of E + D + C D]* **by** *algebra*
 finally have $*(n + 1) * D > E + D + C$ **by** (*simp add: add.commute distrib-right*)

have $C \leq f m$ **if** $m \geq n * M$ **for** m
proof –
 let $?d = m \text{ div } M$ **and** $?r = m \bmod M$
 have *d-pos*: $?d > 0$ **using** *zero-less-n* *M-bound* *that* *dual-order.trans pos-imp-zdiv-pos-iff*
by *fastforce*
 have *n-le-d*: $?d \geq n$ **using** *zdiv-mono1* *M-bound* *that* **by** *fastforce*
 have $E + D + C < (?d + 1) * D$ **using** *D-bound* *n-le-d* **by** (*intro* $*(THEN order.strict-trans2)$) *simp*
 also have $\dots \leq g m$ **unfolding** *g-def* **using** *M-bound* *d-pos* **by** *blast*
 finally have $E + D + C < g m$.
 hence $|f m - g m| + C < g m$ **using** *diff-bound[of m]* **by** *fastforce*
 thus *?thesis* **by** *fastforce*
qed
 hence $\exists N. \forall p \geq N. C \leq f p$ **using** *add1-zle-eq* **by** *blast*
 }
 thus *?lhs* **unfolding** *pos-def* **by** *blast*
qed

lemma *neg-iff*:
assumes *slope f*
shows $\text{neg } f = \text{infinite } (f \text{ ‘ } \{0..\} \cap \{..<0\})$ (**is** *?lhs = ?rhs*)
proof (*rule iffI*)
assume *?lhs*
hence $\text{infinite } ((- f) \text{ ‘ } \{0..\} \cap \{0<..\})$ **using** *pos-iff[OF slope-uminus'[OF assms]]* **unfolding** *neg-def pos-def* **by** *fastforce*
moreover **have** $\text{inj } (\text{uminus} :: \text{int} \Rightarrow \text{int})$ **by** *simp*
moreover **have** $(- f) \text{ ‘ } \{0..\} \cap \{0<..\} = \text{uminus ‘ } (f \text{ ‘ } \{0..\} \cap \{..<0\})$ **by** *fastforce*
ultimately **show** *?rhs* **using** *finite-imageD* **by** *fastforce*
next
assume *?rhs*
moreover **have** $\text{inj } (\text{uminus} :: \text{int} \Rightarrow \text{int})$ **by** *simp*
moreover **have** $f \text{ ‘ } \{0..\} \cap \{..<0\} = \text{uminus ‘ } ((- f) \text{ ‘ } \{0..\} \cap \{0<..\})$ **by** *force*
ultimately **have** $\text{infinite } ((- f) \text{ ‘ } \{0..\} \cap \{0<..\})$ **using** *finite-imageD* **by** *force*
thus *?lhs* **using** *pos-iff[OF slope-uminus'[OF assms]]* **unfolding** *pos-def neg-def* **by** *fastforce*
qed

lemma *pos-cong*:
assumes $f \sim_e g$
shows $\text{pos } f = \text{pos } g$
proof –
{
fix $x y$ **assume** *asm*: $\text{pos } x \sim_e y$
fix D **assume** $D: 0 \leq D \forall N. \exists p \geq N. \neg D \leq y p$
obtain C **where** *bounds*: $\forall n. |x n - y n| \leq C \ 0 \leq C$ **using** *asm* **unfolding** *eudoxus-rel-def* **by** *blast*
obtain N **where** $\forall p \geq N. C + D \leq x p$ **using** *D bounds asm* **by** (*fastforce simp add: pos-def*)
hence $\forall p \geq N. |x p - y p| + D \leq x p$ **by** (*metis add.commute add-left-mono bounds(1) dual-order.trans*)
hence $\forall p \geq N. D \leq y p$ **by** *force*
hence *False* **using** D **by** *blast*
}
hence $\text{pos } x \implies \text{pos } y$ **if** $x \sim_e y$ **for** $x y$ **using** *that* **unfolding** *pos-def* **by** *metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equiv part-equiv-symp*)
qed

lemma *neg-cong*:
assumes $f \sim_e g$
shows $\text{neg } f = \text{neg } g$
proof –
{
fix $x y$ **assume** *asm*: $\text{neg } x \sim_e y$
fix D **assume** $D: 0 \leq D \forall N. \exists p \geq N. \neg \neg D \geq y p$
obtain C **where** *bounds*: $|x n - y n| \leq C \ 0 \leq C$ **for** n **using** *asm* **unfolding**

eudoxus-rel-def **by** *blast*
obtain N **where** $\forall p \geq N. - (C + D) \geq x p$ **using** *D bounds asm add-increasing2*
unfolding *neg-def* **by** *meson*
hence $\forall p \geq N. - |x p - y p| - D \geq x p$ **using** *bounds(1)[THEN le-imp-neg-le, THEN diff-right-mono, THEN dual-order.trans]* **by** *simp*
hence $\forall p \geq N. - D \geq y p$ **by** *force*
hence *False* **using** *D* **by** *blast*
}
hence $\text{neg } x \implies \text{neg } y$ **if** $x \sim_e y$ **for** $x y$ **using** *that unfolding neg-def by metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equiv part-equivp-symp*)
qed

lemma *pos-iff-nonneg-nonzero*:
assumes *slope f*
shows $\text{pos } f \longleftrightarrow (\neg \text{neg } f) \wedge (\neg \text{bounded } f)$ (**is** *?lhs \longleftrightarrow ?rhs*)
proof (*rule iffI*)
assume *pos: ?lhs*
then obtain N **where** $\forall n \geq N. f n > 0$ **unfolding** *pos-def* **by** (*metis int-one-le-iff-zero-less zero-less-one-class.zero-le-one*)
hence $f (\max N m) > 0$ **for** m **by** *simp*
hence $\neg \text{neg } f$ **unfolding** *neg-def* **by** (*metis add.inverse-neutral dual-order.refl linorder-not-le max.cobounded2*)
thus *?rhs* **using** *pos unfolding pos-def bounded-def bdd-above-def* **by** (*metis abs-ge-self dual-order.trans gt-ex imageI iso-tuple-UNIV-I order.strict-iff-not*)
next
assume *nonneg-nonzero: ?rhs*
hence *finite: finite (f ' {0..} \cap {.. 0 })* **using** *neg-iff assms* **by** *blast*
moreover have *unbounded: infinite (f ' {0..})* **using** *nonneg-nonzero bounded-iff-finite-range slope-finite-range-iff assms* **by** *blast*
ultimately have *infinite (f ' {0..} \cap {0..})* **by** (*metis Compl-atLeast Diff-Diff-Int Diff-eq Diff-infinite-finite*)
moreover have $f ' \{0.. \} \cap \{0 < ..\} = f ' \{0.. \} \cap \{0.. \} - \{0\}$ **by** *force*
ultimately show *?lhs* **unfolding** *pos-iff[OF assms]* **by** *simp*
qed

lemma *neg-iff-nonpos-nonzero*:
assumes *slope f*
shows $\text{neg } f \longleftrightarrow (\neg \text{pos } f) \wedge (\neg \text{bounded } f)$
unfolding *pos-iff-nonneg-nonzero[OF assms]* *neg-iff-pos-uminus uminus-apply eudoxus-uminus-def pos-iff-nonneg-nonzero[OF slope-uminus', OF assms]*
by (*force simp add: bounded-def bdd-above-def*)

We define the sign of a slope to be *id* if it is positive, $-_e$ *id* if it is negative and $\lambda-. 0::'b$ otherwise.

definition *eudoxus-sgn* $:: (int \Rightarrow int) \Rightarrow (int \Rightarrow int)$ **where**
eudoxus-sgn $f = (\text{if } \text{pos } f \text{ then } id \text{ else if } \text{neg } f \text{ then } -_e id \text{ else } (\lambda-. 0))$

lemma *eudoxus-sgn-iff*:
assumes *slope f*

shows $\text{eudoxus-sgn } f = (\lambda-. 0) \longleftrightarrow \text{bounded } f$
 $\text{eudoxus-sgn } f = \text{id} \longleftrightarrow \text{pos } f$
 $\text{eudoxus-sgn } f = (-_e \text{id}) \longleftrightarrow \text{neg } f$
using $\text{eudoxus-sgn-def neg-one-def one-def zero-def assms neg-iff-nonpos-nonzero}$
 $\text{pos-iff-nonneg-nonzero}$ **by** *auto*

quotient-definition

$(\text{sgn} :: \text{real} \Rightarrow \text{real})$ **is** eudoxus-sgn
unfolding eudoxus-sgn-def
using $\text{eudoxus-uminus-cong neg-cong pos-cong slope-one slope-refl}$ **by** *fastforce*

lemmas $\text{eudoxus-sgn-cong} = \text{apply-rsp}'[\text{OF sgn-real.rsp, intro}]$

lemma $\text{eudoxus-sgn-cong}'[\text{cong}]$:
assumes $f \sim_e g$
shows $\text{eudoxus-sgn } f = \text{eudoxus-sgn } g$
using $\text{assms eudoxus-sgn-def neg-cong pos-cong}$ **by** *presburger*

lemma sgn-range : $\text{sgn } (x :: \text{real}) \in \{-1, 0, 1\}$ **unfolding** $\text{sgn-real-def zero-def}$
 $\text{one-def neg-one-def eudoxus-sgn-def}$ **by** *simp*

lemma $\text{sgn-abs-real-zero-iff}$:
assumes $\text{slope } f$
shows $\text{sgn } (\text{abs-real } f) = 0 \longleftrightarrow (\text{eudoxus-sgn } f = (\lambda-. 0))$ (**is** $?lhs \longleftrightarrow ?rhs$)
using $\text{eudoxus-sgn-cong}[\text{OF rep-real-abs-real-refl, OF assms}]$ $\text{abs-real-eqI eudoxus-sgn-def}$
 $\text{neg-one-def one-def zero-def}$
by (*auto simp add: sgn-real-def*)

lemma $\text{sgn-zero-iff}[\text{simp}]$: $\text{sgn } (x :: \text{real}) = 0 \longleftrightarrow x = 0$
using $\text{eudoxus-sgn-iff}(1)$ $\text{sgn-abs-real-zero-iff zero-iff-bounded' slope-refl}$
by (*induct x*) (*metis (mono-tags) rep-real-abs-real-refl rep-real-iff*)

lemma $\text{sgn-zero}[\text{simp}]$: $\text{sgn } (0 :: \text{real}) = 0$ **by** *simp*

lemma $\text{sgn-abs-real-one-iff}$:
assumes $\text{slope } f$
shows $\text{sgn } (\text{abs-real } f) = 1 \longleftrightarrow \text{pos } f$
using $\text{eudoxus-sgn-cong}[\text{OF rep-real-abs-real-refl, OF assms}]$ $\text{abs-real-eqI eudoxus-sgn-def}$
 $\text{neg-one-def one-def zero-def}$
by (*auto simp add: sgn-real-def*)

lemmas $\text{sgn-pos} = \text{sgn-abs-real-one-iff}[\text{THEN iffD2, simp}]$

lemma $\text{sgn-one}[\text{simp}]$: $\text{sgn } (1 :: \text{real}) = 1$ **by** (*subst one-def*) (*fastforce simp add:*
 $\text{pos-def iff: sgn-abs-real-one-iff}$)

lemma $\text{sgn-abs-real-neg-one-iff}$:
assumes $\text{slope } f$
shows $\text{sgn } (\text{abs-real } f) = -1 \longleftrightarrow \text{neg } f$

using *eudoxus-sgn-cong*[*OF rep-real-abs-real-refl, OF assms*] *abs-real-eqI eudoxus-sgn-def neg-one-def one-def zero-def pos-neg-exclusive*

by (*auto simp add: sgn-real-def*)

lemmas *sgn-neg = sgn-abs-real-neg-one-iff*[*THEN iffD2, simp*]

lemma *sgn-neg-one*[*simp*]: *sgn (- 1 :: real) = - 1* **by** (*subst neg-one-def*) (*fastforce simp add: neg-def eudoxus-uminus-def iff: sgn-abs-real-neg-one-iff*)

lemma *sgn-plus*:

assumes *sgn x = (1 :: real) sgn y = 1*

shows *sgn (x + y) = 1*

proof -

have *pos: pos (rep-real x) pos (rep-real y)* **using** *assms sgn-abs-real-one-iff*[*OF slope-rep-real*] **by** *simp+*

{

fix *C :: int* **assume** *C-nonneg: C ≥ 0*

then obtain *N M* **where** $\forall n \geq N. \text{rep-real } x \ n \geq C \ \forall n \geq M. \text{rep-real } y \ n \geq C$

using *pos unfolding pos-def by presburger*

hence $\forall n \geq \max N \ M. (\text{rep-real } x +_e \text{rep-real } y) \ n \geq C$ **using** *C-nonneg*

unfolding *eudoxus-plus-def* **by** *fastforce*

hence $\exists N. \forall n \geq N. (\text{rep-real } x +_e \text{rep-real } y) \ n \geq C$ **by** *blast*

}

thus *?thesis* **using** *pos-def* **by** (*simp add: eudoxus-plus-cong plus-real-def*)

qed

lemma *sgn-times*: *sgn ((x :: real) * y) = sgn x * sgn y*

proof (*cases x = 0 ∨ y = 0*)

case *False*

have $\ast: \llbracket x \neq 0; \text{pos} (\text{rep-real } y) \rrbracket \implies \text{sgn} ((x :: \text{real}) * y) = \text{sgn } x * \text{sgn } y$ **for** *x*

y

proof (*induct x rule: slope-induct, induct y rule: slope-induct*)

case (*slope y x*)

hence *pos-y: pos y* **using** *pos-cong* **by** *blast*

show *?case*

proof (*cases pos x*)

case *pos-x: True*

{

fix *C :: int* **assume** *asm: C ≥ 0*

then obtain *N* **where** $N: \forall n \geq N. x \ n \geq C$ **using** *pos-x unfolding pos-def*

by *blast*

then obtain *N'* **where** $\forall n \geq N'. y \ n \geq \max 0 \ N$ **using** *pos-y unfolding*

pos-def **by** (*meson max.cobounded1*)

hence $\exists N'. \forall n \geq N'. x \ (y \ n) \geq C$ **using** *N* **by** *force*

}

hence *pos (x *_e y)* **unfolding** *pos-def eudoxus-times-def* **by** *simp*

thus *?thesis* **using** *pos-x pos-y slope* **by** (*simp add: eudoxus-times-def*)

next

case *-: False*

hence $\text{neg-}x$: $\text{neg } x$ **using** slope **by** ($\text{metis abs-real-eqI neg-iff-nonpos-nonzero}$
 $\text{zero-def zero-iff-bounded}$)
 $\{$
 $\quad \text{fix } C :: \text{int assume } C \geq 0$
 $\quad \text{then obtain } N \text{ where } N: \forall n \geq N. x \ n \leq -C \text{ using } \text{neg-}x \text{ unfolding}$
 neg-def by blast
 $\quad \text{then obtain } N' \text{ where } \forall n \geq N'. y \ n \geq \max 0 \ N \text{ using } \text{pos-}y \text{ unfolding}$
 $\text{pos-def by (meson max.cobounded1)}$
 $\quad \text{hence } \exists N'. \forall n \geq N'. x \ (y \ n) \leq -C \text{ using } N \text{ by force}$
 $\}$
hence $\text{neg } (x *_e y)$ **unfolding** $\text{neg-def eudoxus-times-def}$ **by** simp
thus $?thesis$ **using** $\text{neg-}x \text{ pos-}y \text{ slope}$ **by** ($\text{simp add: eudoxus-times-def}$)
qed
qed
moreover **have** $\text{sgn } ((x :: \text{real}) * y) = \text{sgn } x * \text{sgn } y$ **if** $\text{neg-}x$: $\text{neg } (\text{rep-real } x)$
and $\text{neg-}y$: $\text{neg } (\text{rep-real } y)$ **for** $x \ y$
proof –
 $\quad \text{have pos-uminus-}y$: $\text{pos } (\text{rep-real } (-y))$ **by** ($\text{metis abs-real-eq-iff eudoxus-uminus-cong}$
 $\text{map-fun-apply neg-iff-pos-uminus neg-y pos-cong rep-real-abs-real-refl rep-real-iff}$
 uminus-real-def)
 $\quad \text{moreover have } x \neq 0 \text{ using } \text{neg-iff-nonpos-nonzero neg-}x \text{ zero-iff-bounded' by}$
 fastforce
 $\quad \text{ultimately have } \text{sgn } (- (x * y)) = -1 \text{ using } \text{sgn-neg}[OF \text{ slope-rep-real neg-}x]$
 $\text{sgn-pos}[OF \text{ slope-rep-real pos-uminus-}y] * \text{by fastforce}$
 $\quad \text{hence pos } (\text{rep-real } (x * y))$ **by** ($\text{metis eudoxus-uminus-cong map-fun-apply}$
 $\text{pos-iff-neg-uminus sgn-abs-real-neg-one-iff slope-refl slope-rep-real uminus-real-def}$)
 $\quad \text{thus } ?thesis$ **using** $\text{sgn-neg}[OF \text{ slope-rep-real}] \text{sgn-pos}[OF \text{ slope-rep-real}] \text{neg-}x$
 $\text{neg-}y$ **by** simp
qed
ultimately show $?thesis$ **using** $\text{False neg-iff-nonpos-nonzero}[OF \text{ slope-rep-real}]$
 zero-iff-bounded'
 $\quad \text{by (cases pos } (\text{rep-real } x) ; \text{cases pos } (\text{rep-real } y)) (\text{fastforce simp add: mult.commute}) +$
qed (force)

lemma sgn-uminus : $\text{sgn } (- (x :: \text{real})) = - \text{sgn } x$ **by** ($\text{metis (mono-tags, lifting)}$
 $\text{mult-minus1 sgn-neg-one sgn-times}$)

lemma sgn-plus' :

$\text{assumes } \text{sgn } x = (-1 :: \text{real}) \text{sgn } y = -1$
 $\text{shows } \text{sgn } (x + y) = -1$
 $\text{using } \text{assms sgn-uminus}[of \ x] \text{sgn-uminus}[of \ y] \text{sgn-uminus}[of \ x + y] \text{sgn-plus}[of$
 $- \ x - \ y]$
 $\text{by (simp add: equation-minus-iff)}$

lemma pos-dual-def :

$\text{assumes slope } f$
 $\text{shows pos } f = (\forall C \geq 0. \exists N. \forall n \leq N. f \ n \leq -C)$
proof –
 $\text{have pos } f = \text{neg } (f *_e (-_e \text{id}))$ **by** ($\text{metis abs-real-eq-iff abs-real-times add.inverse-inverse}$)

assms eudoxus-times-commute mult-minus1-right neg-one-def sgn-abs-real-neg-one-iff
sgn-abs-real-one-iff sgn-uminus slope-neg-one)
also have ... = $(\forall C \geq 0. \exists N. \forall n \geq N. (f (- n)) \leq -C)$ **unfolding** *neg-def*
eudoxus-times-def eudoxus-uminus-def **by** *simp*
also have ... = $(\forall C \geq 0. \exists N. \forall n \leq N. f n \leq -C)$ **by** (*metis add.inverse-inverse*
minus-le-iff)
finally show *?thesis* .
qed

lemma *neg-dual-def*:
assumes *slope f*
shows $\text{neg } f = (\forall C \geq 0. \exists N. \forall n \leq N. f n \geq C)$
unfolding *neg-iff-pos-uminus* **using** *assms* **by** (*subst pos-dual-def*) (*auto simp*
add: eudoxus-uminus-def)

lemma *pos-representative*:
assumes *slope f pos f*
obtains *g* **where** $f \sim_e g \wedge n. n \geq N \implies g n \geq C$
proof –
obtain N' **where** $N': \forall z \geq N'. f z \geq \max 0 C$ **using** *assms* **unfolding** *pos-def*
by (*meson max.cobounded1*)
have *: $1 = \text{abs-real } (\lambda x. x + N' - N) \text{ slope } (\lambda x. x + N' - N)$ **unfolding**
one-def **by** (*intro abs-real-eqI*) (*auto simp add: eudoxus-rel-def slope-def intro!:*
boundedI)
hence $\text{abs-real } f * 1 = \text{abs-real } (f *_e (\lambda x. x + N' - N))$ **using** *abs-real-times[OF*
*assms(1) *(2)]* **by** *simp*
hence $f \sim_e (f *_e (\lambda x. x + N' - N))$ **using** *assms ** **by** (*metis abs-real-eq-iff*
eudoxus-times-commute mult.right-neutral)
moreover have $\forall z \geq N. (f *_e (\lambda x. x + N' - N)) z \geq C$ **unfolding** *eu-*
doxus-times-def **using** N' **by** *simp*
ultimately show *?thesis* **using** *that* **by** *blast*
qed

lemma *pos-representative'*:
assumes *slope f pos f*
obtains *g* **where** $f \sim_e g \wedge n. g n \geq C \implies n \geq N$
proof –
obtain N' **where** $\forall z \leq N'. f z \leq -(\max 0 (-C) + 1)$ **using** *assms*
unfolding *pos-dual-def[OF assms(1)]* **by** (*metis max.cobounded1 add-increasing2*
zero-less-one-class.zero-le-one)
hence $N': \forall z \leq N'. f z < \min 0 C$ **by** *fastforce*
have *: $1 = \text{abs-real } (\lambda x. x + N' - N) \text{ slope } (\lambda x. x + N' - N)$ **unfolding**
one-def **by** (*intro abs-real-eqI*) (*auto simp add: eudoxus-rel-def slope-def intro!:*
boundedI)
hence $\text{abs-real } f * 1 = \text{abs-real } (f *_e (\lambda x. x + N' - N))$ **using** *abs-real-times[OF*
*assms(1) *(2)]* **by** *simp*
hence $f \sim_e (f *_e (\lambda x. x + N' - N))$ **using** *assms ** **by** (*metis abs-real-eq-iff*
eudoxus-times-commute mult.right-neutral)
moreover have $\forall z < N. (f *_e (\lambda x. x + N' - N)) z < C$ **unfolding** *eu-*

eudoxus-times-def using N' by *simp*
 ultimately show ?thesis using that by (meson linorder-not-less)
 qed

lemma *neg-representative*:

assumes *slope f neg f*
 obtains g where $f \sim_e g \wedge n. n \geq N \implies g\ n \leq -C$
proof –
 obtain N' where $\forall z \geq N'. f\ z \leq -\max\ 0\ C$ using *assms unfolding neg-def* by
 (meson *max.cobounded1*)
 hence $N': \forall z \geq N'. f\ z \leq \min\ 0\ (-C)$ by *force*
 have *: $1 = \text{abs-real } (\lambda x. x + N' - N)$ *slope* $(\lambda x. x + N' - N)$ **unfolding**
one-def by (intro *abs-real-eqI*) (auto *simp add: eudoxus-rel-def slope-def intro!:*
boundedI)
 hence $\text{abs-real } f * 1 = \text{abs-real } (f *_e (\lambda x. x + N' - N))$ using *abs-real-times[OF*
*assms(1) *(2)] by simp*
 hence $f \sim_e (f *_e (\lambda x. x + N' - N))$ using *assms ** by (metis *abs-real-eq-iff*
eudoxus-times-commute mult.right-neutral)
 moreover have $\forall z \geq N. (f *_e (\lambda x. x + N' - N))\ z \leq -C$ **unfolding** *eu-*
doxus-times-def using N' by *simp*
 ultimately show ?thesis using that by *blast*
 qed

lemma *neg-representative'*:

assumes *slope f neg f*
 obtains g where $f \sim_e g \wedge n. g\ n \leq -C \implies n \geq N$
proof –
 obtain N' where $\forall z \leq N'. f\ z \geq \max\ 0\ (-C) + 1$ using *assms unfolding*
neg-dual-def[OF assms(1)] by (metis max.cobounded1 add-increasing2 zero-less-one-class.zero-le-one)
 hence $N': \forall z \leq N'. f\ z > \max\ 0\ (-C)$ by *fastforce*
 have *: $1 = \text{abs-real } (\lambda x. x + N' - N)$ *slope* $(\lambda x. x + N' - N)$ **unfolding**
one-def by (intro *abs-real-eqI*) (auto *simp add: eudoxus-rel-def slope-def intro!:*
boundedI)
 hence $\text{abs-real } f * 1 = \text{abs-real } (f *_e (\lambda x. x + N' - N))$ using *abs-real-times[OF*
*assms(1) *(2)] by simp*
 hence $f \sim_e (f *_e (\lambda x. x + N' - N))$ using *assms ** by (metis *abs-real-eq-iff*
eudoxus-times-commute mult.right-neutral)
 moreover have $\forall z < N. (f *_e (\lambda x. x + N' - N))\ z > -C$ **unfolding** *eu-*
doxus-times-def using N' by *simp*
 ultimately show ?thesis using that by (meson *linorder-not-less*)
 qed

We call a real x less than another real y , if their difference is positive.

definition

$$x < (y::\text{real}) \equiv \text{sgn } (y - x) = 1$$

definition

$$x \leq (y::\text{real}) \equiv x < y \vee x = y$$

definition

abs-real: $|x :: \text{real}| = (\text{if } 0 \leq x \text{ then } x \text{ else } -x)$

instance ..

end

instance *real* :: *linorder*

proof

fix *x y z* :: *real*

show $(x < y) = (x \leq y \wedge \neg y \leq x)$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times[of -1 x - y]* **by** *fastforce*

show $x \leq x$ **unfolding** *less-eq-real-def* **by** *blast*

show $\llbracket x \leq y; y \leq z \rrbracket \implies x \leq z$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-plus* **by** *fastforce*

show $\llbracket x \leq y; y \leq x \rrbracket \implies x = y$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times[of -1 x - y]* **by** *fastforce*

show $x \leq y \vee y \leq x$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times[of -1 x - y]* *sgn-range* **by** *force*

qed

lemma *real-leI*:

assumes *sgn* $(y - x) \in \{0 :: \text{real}, 1\}$

shows $x \leq y$

using *assms* **unfolding** *less-eq-real-def less-real-def* **by** *force*

lemma *real-lessI*:

assumes *sgn* $(y - x) = (1 :: \text{real})$

shows $x < y$

using *assms* **unfolding** *less-real-def* **by** *blast*

lemma *abs-real-leI*:

assumes *slope f slope g* $\bigwedge z. z \geq N \implies f z \geq g z$

shows *abs-real f* \geq *abs-real g*

proof –

{

assume *abs-real f* \neq *abs-real g*

hence *abs-real* $(f +_e -_e g) \neq 0$ **by** (*metis abs-real-minus assms(1,2) eq-iff-diff-eq-0*)

hence $\neg \text{bounded } (f +_e -_e g)$ **by** (*metis abs-real-eqI zero-def zero-iff-bounded*)

hence $\text{pos } (f +_e -_e g) \vee \text{neg } (f +_e -_e g)$ **using** *assms eudoxus-plus-cong eudoxus-uminus-cong neg-iff-nonpos-nonzero slope-refl* **by** *auto*

moreover

{

assume *neg* $(f +_e -_e g)$

then obtain *N'* **where** $(f +_e -_e g) z \leq -1$ **if** $z \geq N'$ **for** *z* **unfolding** *neg-def* **by** *fastforce*

hence $f z < g z$ **if** $z \geq N'$ **for** *z* **using** *that* **unfolding** *eudoxus-plus-def eudoxus-uminus-def* **by** *fastforce*

hence *False* **using** *assms* **by** (*metis linorder-not-less nle-le*)

```

    }
    ultimately have  $\text{abs-real } f > \text{abs-real } g$  using assms by (fastforce intro:
real-lessI sgn-pos simp add: eudoxus-plus-def eudoxus-uminus-def)
  }
  thus ?thesis unfolding less-eq-real-def by argo
qed

```

lemma *abs-real-lessI*:

```

  assumes  $\text{slope } f \text{ slope } g \wedge z. z \geq N \implies f z \geq g z \wedge C. C \geq 0 \implies \exists z. f z \geq g z$ 
  +  $C$ 
  shows  $\text{abs-real } f > \text{abs-real } g$ 
proof -
  {
    assume bounded ( $f +_e -_e g$ )
    then obtain  $C$  where  $|f z - g z| \leq C \ C \geq 0$  for  $z$  unfolding eudoxus-plus-def
eudoxus-uminus-def by auto
    moreover obtain  $z$  where  $f z \geq g z + (C + 1)$  using assms(4)[of  $C + 1$ ]
calculation by auto
    ultimately have False by (metis abs-le-D1 add commute dual-order.trans
le-diff-eq linorder-not-less zless-add1-eq)
  }
  moreover have  $\text{abs-real } f \geq \text{abs-real } g$  using assms abs-real-leI by blast
  ultimately show ?thesis by (metis abs-real-minus assms(1,2) eq-iff-diff-eq-0
eudoxus-plus-cong eudoxus-sgn-iff(1) eudoxus-uminus-cong order-le-imp-less-or-eq
sgn-abs-real-zero-iff sgn-zero slope-refl)
qed

```

lemma *abs-real-lessD*:

```

  assumes  $\text{slope } f \text{ slope } g \text{ abs-real } f > \text{abs-real } g$ 
  obtains  $z$  where  $z \geq N \ f z > g z$ 
proof -
  {
    assume  $\exists N. \forall z \geq N. f z \leq g z$ 
    then obtain  $N$  where  $f z \leq g z$  if  $z \geq N$  for  $z$  by fastforce
    hence False using assms abs-real-leI by (metis linorder-not-le)
  }
  thus ?thesis using that by fastforce
qed

```

2.5 Multiplicative Inverse

We now define the multiplicative inverse. We start by constructing a candidate for positive slopes first and then extend it to the entire domain using the choice function *Eps*.

instantiation *real* :: {*inverse*}

begin

definition *eudoxus-pos-inverse* :: $(\text{int} \Rightarrow \text{int}) \Rightarrow (\text{int} \Rightarrow \text{int})$ **where**
eudoxus-pos-inverse $f z = \text{sgn } z * \text{Inf } (\{0..\} \cap \{n. f n \geq |z|\})$

lemma *eudoxus-pos-inverse*:

assumes *slope f pos f*

obtains *g* **where** $f \sim_e g$ *slope (eudoxus-pos-inverse g) eudoxus-pos-inverse g *_e f ~_e id*

proof –

let $? \varphi = \text{eudoxus-pos-inverse}$

obtain *g* **where** $g: f \sim_e g \text{ } g \text{ } z \geq 0 \implies z > 1$ **for** *z* **using** *pos-representative'[OF assms]* **by** (*metis gt-ex order-less-le-trans*)

hence *pos-g: pos g* **using** *assms pos-cong* **by** *blast*

have *slope-g: slope g* **using** *g unfolding eudoxus-rel-def* **by** *simp*

have $\exists n \geq 0. g \text{ } n \geq |z|$ **for** *z* **using** *pos-g unfolding pos-def* **by** (*metis abs-ge-self order-less-imp-le zero-less-abs-iff*)

hence *nonempty-φ: {0..} ∩ {n. |z| ≤ g n} ≠ {}* **for** *z* **by** *blast*

have *bdd-below-φ: bdd-below ({0..} ∩ {n. g n ≥ |z|})* **for** *z* **by** *simp*

have *φ-bound: g n ≥ z ⟹ ?φ g z ≤ n* **if** $z \geq 0 \text{ } n \geq 0$ **for** *n z* **unfolding** *eudoxus-pos-inverse-def* **using** *cInf-lower[OF - bdd-below-φ, of n z]* *that abs-of-nonneg zsgn-def* **by** *simp*

hence *φ-bound': ?φ g z > n ⟹ g n < z* **if** $z \geq 0 \text{ } n \geq 0$ **for** *z n* **using** *that linorder-not-less* **by** *blast*

have *φ-mem: z > 0 ⟹ ?φ g z ∈ {0..} ∩ {n. g n ≥ |z|}* **for** *z* **unfolding** *eudoxus-pos-inverse-def* **using** *int-Inf-mem[OF nonempty-φ bdd-below-φ, of z]* **by** *simp*

obtain *L* **where** $|g (1 + (z - 1)) - (g 1 + g (z - 1))| \leq L$ **for** *z* **using** *slope-g* **by** *fast*

hence $|g z - (g 1 + g (z - 1))| \leq L$ **for** *z* **by** *simp*

hence *L: g z ≤ g (z - 1) + (L + g 1)* **for** *z* **using** *abs-le-D1 *[of z]* **by** *linarith*

let $? \gamma = \lambda m \text{ } n. (g (m + (- n)) - (g m + g (- n))) - (g (n + (- n)) - (g n + g (- n))) + g 0$

obtain *c* **where** $|g (m + (- n)) - (g m + g (- n))| \leq c$ **for** *m n* **using** *slope-g* **by** *fast*

obtain *c'* **where** $|g (n + (- n)) - (g n + g (- n))| \leq c'$ **for** *n* **using** *slope-g* **by** *fast*

have $|? \gamma m n| \leq |g (m + (- n)) - (g m + g (- n))| + |g (n + (- n)) - (g n + g (- n))| + |g 0|$ **for** *m n* **by** *linarith*

hence $|? \gamma m n| \leq c + c' + |g 0|$ **for** *m n* **using** *c[of m n] c'[of n]* **by** *linarith*

define *C* **where** $C = 2 * (c + c' + |g 0|)$

have $g (m - (n + p)) - (g m - (g n + g p)) = ? \gamma (m - n) p + ? \gamma m n$ **for** *m n p* **by** (*simp add: algebra-simps*)

hence $|g (m - (n + p)) - (g m - (g n + g p))| \leq (c + c' + |g 0|) + (c + c' + |g 0|)$ **for** *m n p* **using** **[of m - n p] *[of m n]* **by** *simp*

hence $|g (m - (n + p)) - (g m - (g n + g p))| \leq C$ **for** *m n p* **unfolding** *C-def* **by** (*metis mult-2*)

have C : $g(m - (n + p)) \leq g m - (g n + g p) + C g m - (g n + g p) + (- C)$
 $\leq g(m - (n + p))$ **for** $m n p$ **using** $*[of m n p]$ *abs-le-D1 abs-le-D2* **by** *linarith+*

have *bounded*: *bounded h* **if** *bounded*: *bounded (g o h)* **for** $h :: 'a \Rightarrow int$
proof (*rule ccontr*)
assume *asm*: \neg *bounded h*
obtain C **where** C : $|g(h z)| \leq C$ $C \geq 0$ **for** z **using** *bounded* **by** *fastforce*
obtain N **where** N : $g z \geq C + 1$ **if** $z \geq N$ **for** z **using** C *pos-g* **unfolding**
pos-def **by** *fastforce*
obtain N' **where** N' : $g z \leq -(C + 1)$ **if** $z \leq N'$ **for** z **using** C *pos-g* **unfolding**
pos-dual-def[*OF slope-g*] **by** (*meson add-increasing2 linordered-nonzero-semiring-class.zero-le-one*)
obtain z **where** $|h z| > \max |N| |N'|$ **using** *asm* **unfolding** *bounded-alt-def*
by (*meson leI*)
hence $h z \in \{..N'\} \cup \{N'..$ **by** *fastforce*
hence $g(h z) \in \{..-(C + 1)\} \cup \{C + 1..$ **using** $N N'$ **by** *blast*
hence $|g(h z)| \geq C + 1$ **by** *fastforce*
thus *False* **using** $C(1)[of z]$ **by** *simp*
qed

define D **where** $D = \max |-(C + (L + g 1) + (L + g 1))| |C + L + g 1|$
 $\{$
fix $m n :: int$
assume *asm*: $m > 0$ $n > 0$

have $g(? \varphi g m) \geq m$ **using** φ -*mem asm* **by** *simp*
moreover **have** $? \varphi g m > 1$ **using** *calculation g asm* **by** *simp*
moreover **have** $m > g(? \varphi g m - 1)$ **using** *asm calculation* **by** (*intro φ -bound'*)
auto
ultimately **have** m : $m \in \{g(? \varphi g m - 1) < .. g(? \varphi g m)\}$ **by** *simp*

have $g(? \varphi g n) \geq n$ **using** φ -*mem asm* **by** *simp*
moreover **have** $? \varphi g n > 1$ **using** *calculation g asm* **by** *simp*
moreover **have** $n > g(? \varphi g n - 1)$ **using** *asm calculation* **by** (*intro φ -bound'*)
auto
ultimately **have** n : $n \in \{g(? \varphi g n - 1) < .. g(? \varphi g n)\}$ **by** *simp*

have $g(? \varphi g (m + n)) \geq m + n$ **using** φ -*mem asm* **by** *simp*
moreover **have** $? \varphi g (m + n) > 1$ **using** *calculation g asm* **by** *simp*
moreover **have** $(m + n) > g(? \varphi g (m + n) - 1)$ **using** *asm calculation* **by**
(*intro φ -bound'*) *auto*
ultimately **have** $m+n$: $m + n \in \{g(? \varphi g (m + n) - 1) < .. g(? \varphi g (m + n))\}$
by *simp*

have $*$: $g(? \varphi g (m + n)) - (g(? \varphi g m - 1) + g(? \varphi g n - 1)) > 0$ $g(? \varphi g (m + n) - 1) - (g(? \varphi g m) + g(? \varphi g n)) < 0$ **using** $m-n$ $m n$ **by** *simp+*

have $g(? \varphi g (m + n) - (? \varphi g m + ? \varphi g n)) \leq g(? \varphi g (m + n)) - (g(? \varphi g m) + g(? \varphi g n)) + C$ **using** C **by** *blast*
also **have** $... \leq g(? \varphi g (m + n) - 1) - g(? \varphi g m) - g(? \varphi g n) + (C + L$

$+ g\ 1)$ **using** L **by** *fastforce*
finally have *upper*: $g\ (? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n)) \leq C + L + g\ 1$
using $*$ **by** *fastforce*

have $-(C + (L + g\ 1) + (L + g\ 1)) \leq g\ (? \varphi\ g\ (m + n)) - g\ (? \varphi\ g\ m - 1)$
 $- g\ (? \varphi\ g\ n - 1) - (C + (L + g\ 1) + (L + g\ 1))$ **using** $*$ **by** *linarith*
also have $\dots \leq g\ (? \varphi\ g\ (m + n)) - (g\ (? \varphi\ g\ m) + g\ (? \varphi\ g\ n)) + (-C)$ **using**
 $L[THEN\ le\text{-}imp\text{-}neg\text{-}le,\ of\ ? \varphi\ g\ m]\ L[THEN\ le\text{-}imp\text{-}neg\text{-}le,\ of\ ? \varphi\ g\ n]$ **by** *linarith*
also have $\dots \leq g\ (? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n))$ **using** C **by** *blast*
finally have *lower*: $-(C + (L + g\ 1) + (L + g\ 1)) \leq g\ (? \varphi\ g\ (m + n) -$
 $(? \varphi\ g\ m + ? \varphi\ g\ n))$.

have $|g\ (? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n))| \leq D$ **using** *upper lower*
unfolding D-def by simp

$\}$
hence *bounded* $(g\ o\ (\lambda(m, n). ? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n))\ o\ (\lambda(m, n).$
 $(max\ 1\ m, max\ 1\ n)))$ **by** *(intro boundedI[of - D]) auto*

hence *bounded* $((\lambda(m, n). ? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n))\ o\ (\lambda(m, n).$
 $(max\ 1\ m, max\ 1\ n)))$ **by** *(metis (mono-tags, lifting) bounded comp-assoc)*

then obtain C **where** $|((\lambda(m, n). ? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n))\ o\ (\lambda(m,$
 $n). (max\ 1\ m, max\ 1\ n)))\ (m, n)| \leq C$ **for** $m\ n$ **by** *blast*

hence $|? \varphi\ g\ (m + n) - (? \varphi\ g\ m + ? \varphi\ g\ n)| \leq C$ **if** $m \geq 1\ n \geq 1$ **for** $m\ n$ **using**
that[THEN max-absorb2] **by** *(metis (no-types, lifting) comp-apply prod.case)*

hence *slope*: *slope* $(? \varphi\ g)$ **by** *(intro slope-odd[of - C]) (auto simp add: eu-*
dorus-pos-inverse-def)

moreover

$\{$
obtain C **where** $C: |g\ ((? \varphi\ g\ n - 1) + 1) - (g\ (? \varphi\ g\ n - 1) + g\ 1)| \leq C$
for n **using** *slope-g by fast*

have $C\text{-bound}$: $g\ (? \varphi\ g\ n - 1) \geq g\ (? \varphi\ g\ n) - (|g\ 1| + C)$ **for** n **using** C *[of*
 $n]$ **by** *fastforce*

$\{$
fix $n :: int$
assume *asm*: $n > 0$
have *upper*: $g\ (? \varphi\ g\ n) \geq n$ **using** $\varphi\text{-mem}\ asm$ **by** *simp*
moreover have $? \varphi\ g\ n > 1$ **using** *calculation g asm by simp*
moreover have $n > g\ (? \varphi\ g\ n - 1)$ **using** *calculation asm by (intro \varphi-bound')*
auto

moreover have $n \geq g\ (? \varphi\ g\ n) - (|g\ 1| + C)$ **using** *calculation C-bound[of*
 $n]$ **by** *force*

ultimately have $|g\ (? \varphi\ g\ n) - n| \leq |g\ 1| + C$ **by** *simp*

$\}$
hence *id*: $g\ *_e\ ? \varphi\ g\ \sim_e\ id$ **using** *slope-g slope by (intro eudorus-relI[of - - 1*
 $|g\ 1| + C])$ *(auto simp add: eudorus-times-def)*

$\}$
ultimately show *?thesis* **using** g **that** *eudorus-rel-trans eudorus-times-cong*
slope-refl eudorus-times-commute[OF slope slope-g] **by** *metis*

qed

definition *eudoxus-inverse* :: (int \Rightarrow int) \Rightarrow (int \Rightarrow int) **where**
eudoxus-inverse *f* = (if \neg bounded *f* then SOME *g*. slope *g* \wedge (*g* *_e *f*) \sim_e id else
(λ -. 0))

lemma

assumes *slope f*
shows *slope-eudoxus-inverse*: slope (*eudoxus-inverse f*) (is ?*slope*) **and**
eudoxus-inverse-id: \neg bounded *f* \implies *eudoxus-inverse f* *_e *f* \sim_e id (is \neg
bounded *f* \implies ?*id*)
proof –
have *: $\llbracket \text{slope } g; (g *_{\text{e}} f) \sim_e \text{id} \rrbracket \implies ?\text{slope } \llbracket \text{slope } g; (g *_{\text{e}} f) \sim_e \text{id}; \neg \text{bounded } f \rrbracket \implies ?\text{id}$ **for** *g*
unfolding *eudoxus-inverse-def* **using** *someI* [**where** ?*P* = λg . slope *g* \wedge (*g* *_e *f*)
 \sim_e id] **by** *auto*
{
assume *pos*: *pos f*
then obtain *g* **where** slope (*eudoxus-pos-inverse g*) *eudoxus-pos-inverse g* *_e
f \sim_e id **using** *eudoxus-pos-inverse* [*OF* *assms*] **by** *blast*
hence ?*slope* \neg bounded *f* \implies ?*id* **using** *pos pos-iff-nonneg-nonneg-zero* [*OF* *assms*]
* **by** *blast* +
}
moreover
{
assume *nonpos*: \neg *pos f*
{
assume *nonzero*: \neg bounded *f*
hence *uminus-f*: slope ($-_e f$) *pos* ($-_e f$) **using** *neg-iff-pos-uminus neg-iff-nonpos-nonzero*
assms slope-refl nonpos **by** *auto*
then obtain *g* **where** *g*: slope (*eudoxus-pos-inverse g*) *eudoxus-pos-inverse g*
*_e ($-_e f$) \sim_e id **using** *eudoxus-pos-inverse* **by** *metis*
hence $-_e$ (*eudoxus-pos-inverse g*) *_e *f* \sim_e id **by** (*metis* (*full-types*) *uminus-f*(1)
abs-real-eq-iff abs-real-times abs-real-uminus assms(1) *eudoxus-times-commute mi-*
nus-mult-commute rel-funE uminus-real.rsp)
moreover have slope ($-_e$ (*eudoxus-pos-inverse g*)) **using** *uminus-f eu-*
doxus-uminus-cong slope-refl g **by** *presburger*
ultimately have ?*slope* ?*id* **using** * *nonzero* **by** *blast* +
}
moreover have bounded *f* \implies ?*slope* **unfolding** *eudoxus-inverse-def* **by** *simp*
ultimately have ?*slope* \neg bounded *f* \implies ?*id* **by** *blast* +
}
ultimately show ?*slope* \neg bounded *f* \implies ?*id* **by** *blast* +
qed

quotient-definition

(*inverse* :: real \Rightarrow real) **is** *eudoxus-inverse*

proof –

fix *x x'* **assume** *asm*: *x* \sim_e *x'*

hence *slopes*: slope *x* slope *x'* **unfolding** *eudoxus-rel-def* **by** *blast* +

show *eudoxus-inverse x* \sim_e *eudoxus-inverse x'*

```

proof (cases bounded x)
  case True
    hence bounded x' by (meson asm eudoxus-rel-sym eudoxus-rel-trans zero-iff-bounded)
    then show ?thesis unfolding eudoxus-inverse-def using True slope-zero
slope-refl by auto
  next
    case False
    hence ¬ bounded x' by (meson asm eudoxus-rel-sym eudoxus-rel-trans zero-iff-bounded)
    hence inverses: eudoxus-inverse x *e x ~e id eudoxus-inverse x' *e x' ~e id
using slopes eudoxus-inverse-id False by blast+

  have alt-inverse: eudoxus-inverse x *e x' ~e id
    using inverses eudoxus-times-cong[OF slope-reflI, OF slope-eudoxus-inverse
asm, OF slopes(1)]
    eudoxus-rel-sym eudoxus-rel-trans by blast

  have eudoxus-inverse x ~e eudoxus-inverse x *e (eudoxus-inverse x' *e x')
    using eudoxus-times-cong[OF slope-reflI, OF slope-eudoxus-inverse inverses(2)] [THEN
eudoxus-rel-sym], OF slopes(1)]
    by (simp add: eudoxus-times-def)
  also have ... ~e eudoxus-inverse x' *e (eudoxus-inverse x *e x')
    using eudoxus-times-commute[OF slope-eudoxus-inverse(1,1), OF slopes,
THEN eudoxus-times-cong, OF slope-reflI, OF slopes(2)]
    by (simp add: eudoxus-times-def comp-assoc)
  also have ... ~e eudoxus-inverse x' *e id using alt-inverse eudoxus-times-cong[OF
slope-reflI] slope-eudoxus-inverse slopes by blast
  also have ... = eudoxus-inverse x' unfolding eudoxus-times-def by simp
  finally show ?thesis .
qed
qed

```

definition

$x \text{ div } (y::\text{real}) = \text{inverse } y * x$

instance ..

end

lemmas eudoxus-inverse-cong = apply-rsp'[OF inverse-real.rsp, intro]

lemma eudoxus-inverse-abs[simp]:

assumes slope f ¬ bounded f

shows inverse (abs-real f) * abs-real f = 1

unfolding inverse-real-def **using** eudoxus-inverse-id[OF assms]

by (metis abs-real-eqI abs-real-times assms(1) eudoxus-inverse-cong map-fun-apply
one-def rep-real-abs-real-refl slope-refl)

The Eudoxus reals are a field, with inverses defined as above.

instance real :: field

proof

```

fix x y :: real
show  $x \neq 0 \implies \text{inverse } x * x = 1$  using eudoxus-sgn-iff(1) sgn-abs-real-zero-iff
by (induct x rule: slope-induct) force
  show  $x / y = x * \text{inverse } y$  unfolding divide-real-def by simp
  show  $\text{inverse } (0 :: \text{real}) = 0$  unfolding inverse-real-def eudoxus-inverse-def
using zero-def zero-iff-bounded' by auto
qed

```

```

instantiation real :: distrib-lattice
begin

```

```

definition
  ( $\text{inf} :: \text{real} \Rightarrow \text{real} \Rightarrow \text{real}$ ) = min

```

```

definition
  ( $\text{sup} :: \text{real} \Rightarrow \text{real} \Rightarrow \text{real}$ ) = max

```

```

instance by standard (auto simp: inf-real-def sup-real-def max-min-distrib2)

```

```

end

```

The ordering on the Eudoxus reals is linear.

```

instance real :: linordered-field

```

```

proof

```

```

  fix x y z :: real
  show  $z + x \leq z + y$  if  $x \leq y$ 
  proof (cases  $x = y$ )
    case False
      hence  $x < y$  using that by simp
      thus ?thesis
    proof (induct x rule: slope-induct, induct y rule: slope-induct, induct z rule:
slope-induct)
      case (slope h g f)
        hence  $\text{pos } (g +_e (-_e f))$  unfolding less-real-def using sgn-abs-real-one-iff
  by (force simp add: eudoxus-plus-def eudoxus-uminus-def)
      thus ?case by (metis slope(4) less-real-def add-diff-cancel-left nless-le)
    qed
  qed (force)

```

```

  show  $|x| = (\text{if } x < 0 \text{ then } -x \text{ else } x)$  by (metis abs-real less-eq-real-def not-less-iff-gr-or-eq)
  show  $\text{sgn } x = (\text{if } x = 0 \text{ then } 0 \text{ else if } 0 < x \text{ then } 1 \text{ else } -1)$  using sgn-range
sgn-zero-iff by (auto simp: less-real-def)
  show  $\llbracket x < y; 0 < z \rrbracket \implies z * x < z * y$  by (metis (no-types, lifting) diff-zero
less-real-def mult.right-neutral right-diff-distrib' sgn-times)
qed

```

The Eudoxus reals fulfill the Archimedean property.

```

instance real :: archimedean-field
proof

```

```

fix  $x :: \text{real}$ 
show  $\exists z. x \leq \text{of-int } z$ 
proof (induct x rule: slope-induct)
  case (slope y)
    then obtain  $A \ B$  where linear-bound:  $|y \ z| \leq A * |z| + B$   $0 \leq A$   $0 \leq B$  for
 $z$  using slope-linear-bound by blast
    {
      fix  $C$  assume  $C\text{-nonneg}$ :  $0 \leq (C :: \text{int})$ 
      {
        fix  $z$  assume asm:  $z \geq B + C$ 
        have  $y \ z + C \leq A * |z| + B + C$  using abs-le-D1 linear-bound by auto
        also have  $\dots \leq (A + 1) * |z|$  using  $C\text{-nonneg}$  linear-bound(2,3) asm by
(auto simp: distrib-right)
        finally have  $y \ z + C \leq (A + 1) * z$  using add-nonneg-nonneg[OF  $C\text{-nonneg}$ 
linear-bound(3)] abs-of-nonneg[of  $z$ ] asm by linarith
      }
      hence  $\exists N. \forall x \geq N. (((*) (A + 1)) +_e -_e y) \ x \geq C$  unfolding eudoxus-plus-def eudoxus-uminus-def by fastforce
    }
    hence pos (((*) (A + 1)) +e -e y) unfolding pos-def by blast
    hence pos (rep-real (of-int (A + 1) - abs-real y)) unfolding real-of-int using
slope by (simp, subst pos-cong[OF rep-real-abs-real-refl]) (auto simp add: eudoxus-plus-def
eudoxus-uminus-def)
    hence abs-real y < of-int (A + 1) unfolding less-real-def by (metis sgn-pos
rep-real-abs-real-refl rep-real-iff slope-rep-real)
    thus ?case unfolding less-eq-real-def by blast
  qed
qed

```

2.6 Completeness

To show that the Eudoxus reals are complete, we first introduce the floor function.

```

instantiation real :: floor-ceiling
begin

```

definition

```

(floor :: (real  $\Rightarrow$  int)) = ( $\lambda x. (\text{SOME } z. \text{of-int } z \leq x \wedge x < \text{of-int } z + 1)$ )

```

instance

proof

```

  fix  $x :: \text{real}$ 
  show of-int  $\lfloor x \rfloor \leq x \wedge x < \text{of-int } (\lfloor x \rfloor + 1)$  using someI[of  $\lambda z. \text{of-int } z \leq x \wedge$ 
 $x < \text{of-int } z + 1$ ] floor-exists by (fastforce simp add: floor-real-def)
  qed
end

```

lemma *eudoxus-dense-rational*:

```

fixes  $x \ y :: \text{real}$ 

```

assumes $x < y$
obtains $m\ n$ **where** $x < (of\text{-}int\ m / of\text{-}int\ n) (of\text{-}int\ m / of\text{-}int\ n) < y\ n > 0$
proof –
obtain $n :: int$ **where** n : $inverse\ (y - x) < of\text{-}int\ n\ n > 0$ **by** (*metis ex-less-of-int antisym-conv3 dual-order.strict-trans of-int-less-iff*)
hence $*$: $inverse\ (of\text{-}int\ n) < y - x$ **by** (*metis assms diff-gt-0-iff-gt inverse-inverse-eq inverse-less-iff-less inverse-positive-iff-positive of-int-0-less-iff*)
define m **where** $m = floor\ (x * of\text{-}int\ n) + 1$
{
assume $y \leq of\text{-}int\ m / of\text{-}int\ n$
hence $inverse\ (of\text{-}int\ n) < of\text{-}int\ m / of\text{-}int\ n - x$ **using** $*$ **by** *linarith*
hence $x < (of\text{-}int\ m - 1) / of\text{-}int\ n$ **by** (*simp add: diff-divide-distrib inverse-eq-divide*)
hence *False* **unfolding** $m\text{-}def$ **using** $n(2)$ *divide-le-eq linorder-not-less* **by** *fastforce*
}
moreover **have** $x < of\text{-}int\ m / of\text{-}int\ n$ **unfolding** $m\text{-}def$ **by** (*meson n(2) floor-correct mult-imp-less-div-pos of-int-pos*)
ultimately show *?thesis* **using** *that n* **by** *fastforce*
qed

The Eudoxus reals are a complete field.

lemma *eudoxus-complete*:

assumes $S \neq \{\}$ *bdd-above* S
obtains $u :: real$ **where** $\bigwedge s. s \in S \implies s \leq u \wedge y. (\bigwedge s. s \in S \implies s \leq y) \implies u \leq y$
proof (*cases* $\exists u \in S. \forall s \in S. s \leq u$)
case *False*
hence *no-greatest-element*: $\exists y \in S. x < y$ **if** $x \in S$ **for** x **using** *that* **by** *force*
define $u :: int \Rightarrow int$ **where** $u = (\lambda z. sgn\ z * Sup\ ((\lambda x. \lfloor of\text{-}int\ |z| * x \rfloor) 'S))$

have *bdd-above-u*: *bdd-above* $((\lambda x. \lfloor of\text{-}int\ |z| * x \rfloor) 'S)$ **for** z **by** (*intro bdd-above-image-mono[OF - assms(2)] monoI*) (*simp add: floor-mono mult.commute mult-right-mono*)

have *u-Sup-nonneg*: $z \geq 0 \implies \lfloor of\text{-}int\ z * s \rfloor \leq u\ z$ **and**
 $u\text{-}Sup\text{-nonpos}$: $z \leq 0 \implies - \lfloor of\text{-}int\ (-z) * s \rfloor \geq u\ z$ **if** $s \in S$ **for** $s\ z$
unfolding $u\text{-}def$ **using** *cSup-upper[OF - bdd-above-u, of $\lfloor of\text{-}int\ |z| * s \rfloor\ z$ that abs-of-nonpos zsgn-def* **by** *force+*

have $u\text{-}mem$: $u\ z \in (\lambda x. sgn\ z * \lfloor of\text{-}int\ |z| * x \rfloor) 'S$ **for** z **unfolding** $u\text{-}def$ **using** *int-Sup-mem[OF - bdd-above-u, of z assms* **by** *auto*

have *slope*: *slope* u
proof –
{
fix $m\ n :: int$ **assume** asm : $m > 0\ n > 0$
obtain $x\text{-}m$ **where** $x\text{-}m$: $x\text{-}m \in S\ u\ m = \lfloor of\text{-}int\ m * x\text{-}m \rfloor$ **using** $u\text{-}mem$ [*of* m] *asm zsgn-def* **by** *auto*
obtain $x\text{-}n$ **where** $x\text{-}n$: $x\text{-}n \in S\ u\ n = \lfloor of\text{-}int\ n * x\text{-}n \rfloor$ **using** $u\text{-}mem$ [*of* n]

asm zsgn-def by auto
obtain $x-m-n$ **where** $x-m-n$: $x-m-n \in S$ $u(m+n) = \lfloor \text{of-int } (m+n) * x-m-n \rfloor$ **using** $u\text{-mem}[\text{of } m+n]$ *asm zsgn-def by auto*

define x **where** $x = \max(\max x-m x-n) x-m-n$
have x : $x \in S$ **unfolding** $x\text{-def}$ **using** $x-m x-n x-m-n$ **by** *linarith*

have $x \geq x-m$ $x \geq x-n$ $x \geq x-m-n$ **unfolding** $x\text{-def}$ **by** *linarith* +
hence $u m \leq \lfloor \text{of-int } m * x \rfloor$ $u n \leq \lfloor \text{of-int } n * x \rfloor$ $u(m+n) \leq \lfloor \text{of-int } (m+n) * x \rfloor$
unfolding $x-m x-n x-m-n$ **by** (*meson asm floor-less-cancel linorder-not-less mult-le-cancel-iff2 of-int-0-less-iff add-pos-pos*) +
hence $u m = \lfloor \text{of-int } m * x \rfloor$ $u n = \lfloor \text{of-int } n * x \rfloor$ $u(m+n) = \lfloor \text{of-int } m * x + \text{of-int } n * x \rfloor$
using $u\text{-Sup-nonneg}[OF x(1), \text{of } m]$ $u\text{-Sup-nonneg}[OF x(1), \text{of } n]$ $u\text{-Sup-nonneg}[OF x(1), \text{of } m+n]$ *asm add-pos-pos[OF asm]* **by** (*force simp add: distrib-right*) +
moreover
{
fix $a b :: \text{real}$
have $a - \text{of-int } \lfloor a \rfloor \in \{0..<1\}$ **using** *floor-less-one* **by** *fastforce*
moreover have $b - \text{of-int } \lfloor b \rfloor \in \{0..<1\}$ **using** *floor-less-one* **by** *fastforce*
ultimately have $(a - \text{of-int } \lfloor a \rfloor) + (b - \text{of-int } \lfloor b \rfloor) \in \{0..<2\}$ **unfolding** *atLeastLessThan-def* **by** *simp*
hence $(a+b) - (\text{of-int } \lfloor a \rfloor + \text{of-int } \lfloor b \rfloor) \in \{0..<2\}$ **by** (*simp add: diff-add-eq*)
hence $\lfloor a+b \rfloor - (\text{of-int } \lfloor a \rfloor + \text{of-int } \lfloor b \rfloor) \in \{0..<2\}$ **by** *simp*
hence $\lfloor a+b \rfloor - (\lfloor a \rfloor + \lfloor b \rfloor) \in \{0..<2\}$ **by** (*metis floor-diff-of-int of-int-add*)
}
ultimately have $|u(m+n) - (u m + u n)| \leq 2$ **by** (*metis abs-of-nonneg atLeastLessThan-iff nless-le*)
}
moreover have $u z = -u(-z)$ **for** z **unfolding** $u\text{-def}$ **by** *simp*
ultimately show *?thesis* **using** *slope-odd* **by** *blast*
qed
{
fix s **assume** $s \in S$
then obtain y **where** y : $s < y$ $y \in S$ **using** *no-greatest-element* **by** *blast*
then obtain $m n :: \text{int}$ **where** $*$: $s < (\text{of-int } m / \text{of-int } n)$ $(\text{of-int } m / \text{of-int } n) < y$ $n > 0$ **using** *eudoxus-dense-rational* **by** *blast*
hence $n\text{-nonneg}$: $n \geq 0$ **by** *simp*
{
fix $z :: \text{int}$ **assume** $z\text{-nonneg}$: $z \geq 0$
have $z * m = \lfloor \text{of-int } (z * n) * (\text{of-int } m / \text{of-int } n) \rfloor :: \text{real}$ **using** $*(3)$ **by** *simp (auto simp only: of-int-mult[symmetric] floor-of-int)*
also have $\dots \leq \lfloor \text{of-int } (z * n) * y \rfloor$ **using** $*(2)$ **by** (*meson floor-mono mult-left-mono n-nonneg nless-le of-int-nonneg z-nonneg zero-le-mult-iff*)
also have $\dots \leq u(z * n)$ **using** $u\text{-Sup-nonneg}[OF y(2)]$ *mult-nonneg-nonneg[OF z-nonneg n-nonneg]* **by** *blast*
finally have $u(z * n) \geq z * m$.
}

```

}
hence abs-real ( $u *_{\epsilon} (*) n$ )  $\geq$  of-int  $m$  using slope unfolding real-of-int eudoxus-times-def by (intro abs-real-leI[where  $?N=0$ ]) (auto simp add: mult.commute)

moreover have abs-real  $u * \text{of-int } n = \text{abs-real } (u *_{\epsilon} (*) n)$  unfolding
real-of-int using slope by (simp add: eudoxus-times-def comp-def)
ultimately have  $s \leq \text{abs-real } u$  using  $*$  by (metis leI mult-imp-div-pos-le
of-int-0-less-iff order-le-less-trans order-less-asm)
}
moreover
{
  fix  $y$  assume asm:  $s \leq y$  if  $s \in S$  for  $s$ 
  assume abs-real  $u > y$ 
  then obtain  $m\ n :: \text{int}$  where  $*$ :  $y < (\text{of-int } m / \text{of-int } n) (\text{of-int } m / \text{of-int } n) < \text{abs-real } u$ 
   $n > 0$  using eudoxus-dense-rational by blast
  hence  $\text{of-int } m < \text{abs-real } u * \text{of-int } n$  by (simp add: pos-divide-less-eq)
  hence  $\text{of-int } m < \text{abs-real } (u *_{\epsilon} (*) n)$  unfolding real-of-int using slope by
(simp add: eudoxus-times-def comp-def)
  moreover have slope ( $u *_{\epsilon} (*) n$ ) using slope by (simp add: eudoxus-times-def)
  ultimately obtain  $z$  where  $z$ :  $(u *_{\epsilon} (*) n) z > m * z$   $z \geq 1$  unfolding
real-of-int using abs-real-lessD by blast
  hence  $**$ :  $u (n * z) > m * z$  by (simp add: eudoxus-times-def comp-def)

  obtain  $x$  where  $x$ :  $x \in S$   $u (n * z) = \lfloor \text{of-int } (n * z) * x \rfloor$  using u-mem[of  $n * z$ ]
zsgn-def[of  $n * z$ ] mult-pos-pos[OF  $*(3)$ , of  $z$ ] z(2) by fastforce

  have  $\text{of-int } (n * z) * x \leq \text{of-int } z * \text{of-int } n * y$  using asm[OF  $x(1)$ ] using  $*$ 
 $z$  by auto
  also have  $\dots < \text{of-int } z * \text{of-int } m$  using  $*$   $z$  by (simp add: mult.commute
pos-less-divide-eq)
  finally have  $\text{of-int } (n * z) * x < \text{of-int } (m * z)$  by (simp add: mult.commute)
  hence False using  $**$  by (metis floor-less-iff less-le-not-le x(2))
}
ultimately show ?thesis using that by force
qed blast

end

```

References

- [1] R. D. Arthan. The eudoxus real numbers, 2004.