The following is a formal, computer-checked proof in Isabelle/HOL. This differs only slightly from the usual mathematical notation. Most noticeably, function application is written f(x), not f(x). Suc n is simply n+1, but in a form that works better for automation.

```
theory PoTD-15
 imports
   HOL-Analysis. Analysis
   HOL-Library.\,Quadratic-Discriminant
begin
context
 fixes a :: real
 assumes a > 0
begin
We will define the sequence as a function x: \mathbb{N} \to \mathbb{R}.
fun x :: nat \Rightarrow real where
 x \theta = \theta
 x (Suc n) = a + (x n)^2
lemma x-nonneg: x n \ge 0
 using \langle a > 0 \rangle by (induction n, auto)
lemma x-incseq: x \ n \le x \ (Suc \ n)
proof (induction \ n)
 case \theta
 from \langle a > \theta \rangle show x \theta \leq x (Suc \theta) by simp
next
 case (Suc\ k)
 from \langle x | k \leq x \; (Suc \; k) \rangle
 have (x \ k)^2 \le (x \ (Suc \ k))^2
   using x-nonneg by (smt (z3) power2-le-imp-le)
 hence a + (x k)^2 \le a + (x (Suc k))^2 by auto
 thus x (Suc k) \le x (Suc (Suc k)) by auto
qed
theorem convergent x \longleftrightarrow a \le 1/4
 assume convergent x
 then obtain L where x \longrightarrow L
   using convergent-def by auto
 define f where f u = a + u^2 for u :: real
 have continuous (at u) f for u :: real
   unfolding f-def by auto
 with \langle x \longrightarrow L \rangle have (f \circ x) \longrightarrow f L
   using continuous-at-sequentially by auto
        continuous-at-sequentially is the theorem usually known as sequential continuity.
 moreover have (f \circ x) \longrightarrow L
 proof -
   have f \circ x = (\lambda n. \ x \ (Suc \ n))
     using f-def by auto
       — i.e. f \circ x is the same sequence as x, but without the first element.
   thus (f \circ x) \longrightarrow L
     using \langle x \longrightarrow L \rangle and LIMSEQ-Suc by fastforce
 ultimately have f L = L
   by (rule LIMSEQ-unique)
 hence L^2 - L + a = 0
   unfolding f-def by simp
 hence discrim 1 (-1) a \ge 0
   using discriminant-negative [of 1-1 a] by fastforce
 thus a \leq 1/4
```

```
unfolding discrim-def by simp
\mathbf{next}
 assume a \leq 1/4
 have x n \leq 1/2 for n
  proof (induction n)
    case \theta
    then show x \theta \le 1/2 by simp
  \mathbf{next}
    case (Suc \ k)
    from \langle x | k \leq 1/2 \rangle
    have (x k)^{2} \leq (1/2)^{2}
     using x-nonneg by (smt (z3) power2-le-imp-le)
    hence a + (x k)^2 \le 1/2
      using \langle a \leq 1/4 \rangle by (simp \ add: power2-eq-square)
    then show x (Suc k) \leq 1/2 by simp
  qed
  with x-incseq obtain L where x \longrightarrow L and \forall n. \ x \ n \leq L
    using incseq\text{-}convergent by (blast\ intro!:\ incseq\text{-}SucI)
  thus convergent \ x \ \mathbf{by} \ (auto \ simp \ add: \ convergent-def)
\mathbf{qed}
\quad \mathbf{end} \quad
end
```