Estimate tools

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May 6, 2025

Chapter 1

Introduction

Introduction goes here.

Chapter 2

Orders of magnitude

The hyperreals ${}^*\mathbb{R}$ are already defined in Mathlib, using a Lean-canonically chosen ultrafilter on $\mathbb{N}$. One could consider generalizing the hyperreal construction to other filters or ultrafilters, but given the extensive library support for the Mathlib hyperreals, and the fact that it already enjoys enough of a transfer principle for most applications, we will base our theory here on the Mathlib hyperreals.

Definition 1 (Positive hyperreals)**.** The positive hyperreals ${}^*\mathbb{R}^+$ are the set of hyperreals $X \in {}^*\mathbb{R}$ such that $X > 0$. (Note that X could be infinitesimal or infinite).

If X, Y are positive hyperreals, we write $X \lesssim Y$ if $X \leq CY$ for some real $C > 0$. We write $X \asymp Y$ if $X \lesssim Y \lesssim X$. We write $X \ll Y$ if $X \leq \varepsilon Y$ for all real $\varepsilon > 0$.

Lemma 2 (Lesssim order)**.** *$\lesssim$ is a pre-order on ${}^*\mathbb{R}^+$, with $\asymp$ the associated equivalence relation, and $\ll$ the associated strict order. Any two positive hyperreals are comparable under $\lesssim$.*

Proof. Easy. □

Definition 3 (Orders of magnitude)**.** The space $\mathcal{O}$ of orders of magnitude is defined to be the quotient space ${}^*\mathbb{R}^+/\asymp$ of the positive hyperreals by the relation of asymptotic equivalence. For a positive hyperreal X, we let $\Theta(X)$ denote the order of magnitude of X; this is a surjection from ${}^*\mathbb{R}^+$ to $\mathcal{O}$.

Lemma 4 (Theta kernel)**.** *For positive hyperreals X, Y, we have $\Theta(X) = \Theta(Y)$ if and only if $X \asymp Y$. Similarly, we have $\Theta(X) < \Theta(Y)$ if and only if $X \ll Y$, and $\Theta(X) \leq \Theta(Y)$ if and only if $X \lesssim Y$.*

Proof. Easy. □

Definition 5 (Ordering on magnitudes)**.** We linearly order $\mathcal{O}$ by the requirement that $\Theta(X) \leq \Theta(Y)$ if and only if $X \lesssim Y$, and $\Theta(X) < \Theta(Y)$ if and only if $X \ll Y$.

Definition 6 (One)**.** We define $1 := \Theta(1)$.

Lemma 7 (Constants trivial)**.** *We have $\Theta(C) = 1$ for all real $C > 0$.*

Proof. Easy. □

Definition 8 (Arithmetic on magnitudes)**.** We define addition on $\mathcal{O}$ by the requirement that $\Theta(X) + \Theta(Y) = \Theta(X + Y)$ for positive hyperreals X, Y. Similarly we define multiplication, inverse, and division. We define real exponentiation by requiring that $\Theta(X^\alpha) = \Theta(X)^\alpha$ for positive hyperreals X and real α.

Lemma 9 (Addition is tropical)**.** *For all orders of magnitude $\Theta(X), \Theta(Y)$, we have $\Theta(X) + \Theta(Y) = \max(\Theta(X), \Theta(Y))$.*

Proof. Easy. □

Corollary 10 (Additive commutative monoid)**.** *$\mathcal{O}$ is an ordered additive idempotent commutative monoid.*

Proof. Easy. □

Lemma 11 (Commutative semiring)**.** *$\mathcal{O}$ is a multiplicative ordered commutative group that distributes over addition. (It is not a semiring in the Mathlib sense because it does not have a zero element.)*

Proof. Easy. □

Lemma 12 (Power laws)**.** *Let $\Theta(X), \Theta(Y)$ be orders of magnitude, and α, β be real numbers.*

(i) We have $\Theta(XY)^\alpha = \Theta(X^\alpha Y^\alpha)$ and $\Theta(X/Y)^\alpha = \Theta(X^\alpha / Y^\alpha)$.

(ii) We have $\Theta(X^{\alpha\beta}) = \Theta(X^\alpha)^\beta$.

(iii) We have $\Theta(X)^0 = 1$, $\Theta(X)^1 = \Theta(X)$, and $\Theta(X)^{-1} = 1/\Theta(X)$.

(iv) We have $\Theta(1)^\alpha = 1$.

(v) We have $\Theta(X+Y)^\alpha = \Theta(X)^\alpha + \Theta(Y)^\alpha$ for $\alpha \geq 0$.

(vi) If $\alpha \geq 0$ and $\Theta(X) \leq \Theta(Y)$, then $\Theta(X)^\alpha \leq \Theta(Y)^\alpha$.

(vii) If $\alpha > 0$, then $\Theta(X) \leq \Theta(Y)$, if and only if $\Theta(X)^\alpha \leq \Theta(Y)^\alpha$, and $\Theta(X) < \Theta(Y)$ if and only if $\Theta(X)^\alpha < \Theta(Y)^\alpha$.

(viii) If $\alpha \leq 0$ and $\Theta(X) \leq \Theta(Y)$, then $\Theta(X)^\alpha \geq \Theta(Y)^\alpha$.

(ix) If $\alpha < 0$, then $\Theta(X) \leq \Theta(Y)$, if and only if $\Theta(X)^\alpha \geq \Theta(Y)^\alpha$, and $\Theta(X) < \Theta(Y)$ if and only if $\Theta(X)^\alpha > \Theta(Y)^\alpha$.

Proof. Straightforward. □

Definition 13 (Log-order of magnitude)**.** We define $\log \mathcal{O}$ to be the collection of formal logarithms of magnitude $\log(\Theta(X))$ of orders of magnitude $\Theta(X)$. 1, multiplication, and exponentiation of orders of magnitude become 0, addition, and scalar multiplication; and order is preserved. By definition, $\log\colon \mathcal{O} \to \log \mathcal{O}$ is a order isomorphism.

Lemma 14 (Log of addition)**.** *For orders of magnitude $\Theta(X), \Theta(Y)$, we have $\log(\Theta(X)+\Theta(Y)) = \max(\log(\Theta(X)), \log(\Theta(Y)))$.*

Proof. Immediate from Lemma 9. □

Lemma 15 (Logarithm of multiplication and exponentiation)**.** *For orders of magnitude $\Theta(X), \Theta(Y)$, we have $\log(1) = 0$ (and more generally $\log(C) = 0$ for any real $C > 0$), $\log(\Theta(X)\Theta(Y)) = \log(\Theta(X)) + \log(\Theta(Y))$, and $\log(\Theta(X)/\Theta(Y)) = \log(\Theta(X)) - \log(\Theta(Y))$. For any real α, we have $\log(\Theta(X)^\alpha) = \alpha \log(\Theta(X))$.*

Proof. . Straightforward from Lemma 8 and Lemma 12. □

Lemma 16 (Ordered vector space)**.** $\log \mathcal{O}$ *is a linearly ordered real vector space.*

Proof. Straightforward from Lemma 15. □

Lemma 17 (Completeness)**.** *Let* $I_1 \supset I_2 \supset \dots$ *be a decreasing sequence of non-empty intervals in* $\mathcal{O}$*. Then* $\bigcap_{n=1}^{\infty} I_n$ *is non-empty.*

Proof. Tricky... □

Corollary 18 (Completeness)**.** *Let* $I_1 \supset I_2 \supset \dots$ *be a decreasing sequence of non-empty intervals in* $\log \mathcal{O}$*. Then* $\bigcap_{n=1}^{\infty} I_n$ *is non-empty.*