Eudoxus Reals

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Abstract

In this project, we present a peculiar construction of the real numbers, called "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 Kołodyński's construction on IsarMathLib which is based on Zermelo–Fraenkel set theory.

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theory *Slope*
imports *HOL.Archimedean-Field*
begin

1 Slopes

1.1 Bounded Functions

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

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* $\exists\, C.\ (\forall\, z.\ |f\ z| \leq C) \wedge 0 \leq C \Longrightarrow P$
shows *P*
using *assms* **unfolding** *bounded-def bdd-above-def* **by** *fastforce*

lemma *boundedE-strict*:
assumes *bounded f* $\exists\, C.\ (\forall\, z.\ |f\ z| < C) \wedge 0 < C \Longrightarrow P$
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* $\longleftrightarrow$ *finite* (*range f*)
proof
assume *bounded f*
then obtain *C* **where** *bound*: $|z| \leq C$ **if** $z \in$ *range f* **for** *z* **by** *blast*
have *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 ... $= \{(-C)..C\}$ **by** *force*
finally show *finite* (*range f*) **using** *finite-subset finite-atLeastAtMost-int* **by** *blast*
next
assume *finite* (*range f*)
hence $|f\ z| \leq$ *max* (*abs* (*Sup* (*range f*))) (*abs* (*Inf* (*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* $(\lambda\text{-}.\ c)$

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

lemma *bounded-add*:
assumes *bounded f bounded g*
shows *bounded* (λ*z*. *f z* + *g z*)
proof −
obtain *C-f C-g* **where** |*f z*| ≤ *C-f* |*g z*| ≤ *C-g* **for** *z* **using** *assms* **by** *blast*
hence |*f z* + *g z*| ≤ *C-f* + *C-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* (λ*z*. *f z* ∗ *g z*)
proof −
obtain *C* **where** *bound*: |*f z*| ≤ *C* **and** *C-nonneg*: *0* ≤ *C* **for** *z* **using** *assms* **by** *blast*
obtain *C′* **where** *bound′*: |*g z*| ≤ *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* λ*z*. *f z* ∗ *g z C* ∗ *C′*] *abs-mult*)
qed

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

lemma *bounded-uminus*:
assumes *bounded f*
shows *bounded* (λ*x*. − *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* ⇒ *int*) ⇒ *bool* **where**
slope f ⟷ *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-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-diff-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-diff-distrib'*)
thus *?case* **by** (*auto simp add*: *distrib-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** (*fastforce simp*: *mult.commute*)
also have $... \leq (|p| + 1) * C + (|q| + 1) * C$ **using** *∗*[*of p q*] *∗*[*of q p*] **by** *fastforce*
also have $... = (|p| + |q| + 2) * C$ **by** *algebra*
finally show *?thesis* **.**
qed
thus *?thesis* **using** *that C-nonneg* **by** *blast*
qed

lemma *slope-linear-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-symmetric-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-minus*[*of f p - p * f 1*, *symmetric*], *simp*)
hence $|f\ p| \leq (|p| + 3) * C + |p * f\ 1|$ **using** *dual-order.trans abs-triangle-ineq2 diff-le-eq* **by** *fast*
hence $|f\ p| \leq |p| * C + 3 * C + |p| * |f\ 1|$ **by** (*simp add*: *abs-mult int-distrib*(*2*) *mult.commute*)
hence $|f\ p| \leq |p| * (C + |f\ 1|) + 3 * C$ **by** (*simp add*: *ring-class.ring-distribs*(*1*))
thus *?thesis* **using** *mult.commute* **by** *metis*
qed
thus *?thesis* **using** *that bound*(*2*) **by** *fastforce*
qed

lemma *slope-comp*:

assumes *slope f slope g*
shows *slope* (*f o g*)
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*
obtain *A B* **where** *f-linear-bound*: $|f\ n| \leq A * |n| + B\ 0 \leq A\ 0 \leq B$ **for** *n* **using** *slope-linear-bound*[*OF assms*(*1*)] **by** *blast*
{
fix *m n*
have $|f\ (g\ (m + n)) - (f\ (g\ m) + f\ (g\ n))| \leq (|f\ (g\ (m + n)) - f\ (g\ m + g\ n)| + |f\ (g\ m + g\ n) - (f\ (g\ m) + f\ (g\ n))| :: int)$ **by** *linarith*
also have ... $\leq |f\ (g\ (m + n)) - f\ (g\ m + g\ n)| + C$ **using** *bound*[*of g m g n*] **by** *auto*
also have ... $\leq |f\ (g\ (m + n)) - f\ (g\ m + g\ n) - f(g\ (m + n) - (g\ m + g\ n))| + |f\ (g\ (m + n) - (g\ m + g\ n))| + C$ **by** *fastforce*
also have ... $\leq |f\ (g\ (m + n) - (g\ m + g\ n))| + 2 * C$ **using** *bound*[*of g* (*m + n*) − (*g m* + *g n*) (*g m* + *g n*)] **by** *fastforce*
also have ... $\leq A * |g\ (m + n) - (g\ m + g\ n)| + B + 2 * C$ **using** *f-linear-bound*(*1*)[*of g* (*m + n*) − (*g m* + *g n*)] **by** *linarith*
also have ... $\leq A * C' + B + 2 * C$ **using** *mult-left-mono*[*OF bound′*[*of m n*], *OF f-linear-bound*(*2*)] **by** *presburger*
finally have $|f\ (g\ (m + n)) - (f\ (g\ m) + f\ (g\ n))| \leq A * C' + B + 2 * C$ **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* (λ*x*. − *f x*)
using *slope-comp*[*OF slope-uminus assms*] **by** (*simp add*: *slope-def*)

lemma *slope-minus*:
assumes *slope f slope g*
shows *slope* (λ*x*. *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* $(\lambda z.\ (f\ o\ g)\ z - (g\ o\ f)\ z)$
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 ... $\leq |z| * (C + C') + (A' * |z| + B') * C + |f\ z| * C' + 2 * C + 2 * C'$ **using** *mult-right-mono*[*OF g-lbound*(1)[*of z*] *bound*(2)] **by** *presburger*
also have ... $\leq |z| * (C + C') + (A' * |z| + B') * C + (A * |z| + B) * C' + 2 * C + 2 * C'$ **using** *mult-right-mono*[*OF f-lbound*(1)[*of z*] *bound'*(2)] **by** *presburger*
also have ... $= |z| * (C + C' + A' * C + A * C') + (2 + B') * C + (2 + B) * C'$ **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-nonzero-abs-ge1*[*OF - False*] *E-nonneg*] *distrib-left*[*of* $|z|$ *D E*] $*$

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

lemma int-set-infiniteI:
  assumes ⋀C. C ≥ 0 ⟹ ∃N≥C. N ∈ (A :: 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 ≥ 0
  obtains z where z ∈ A C ≤ |z|
proof −
  {
   assume asm: ∀ z ∈ A. C > |z|
   let ?f = λz. (if z ∈ A then z else (0::int))
   have bounded: ∀ z ∈ A. |?f z| ≤ C using asm by fastforce
   moreover have ∀ z ∈ UNIV − A. |?f z| ≤ 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 :: int ⇒ int
  assumes ⋀z. z < 0 ⟹ f z = −f (−z) ⋀n. n > 0 ⟹ |f n| ≤ C
  shows bounded f
proof −
  have |f n| ≤ C + |f 0| if n ≥ 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| ≤ C + |f 0| for n using assms by (cases 0 ≤ n) fastforce+
  thus ?thesis by (rule boundedI)
qed

lemma slope-odd:
  assumes ⋀z. z < 0 ⟹ f z = − f (− z)
        ⋀m n. ⟦m > 0; n > 0⟧ ⟹ |f (m + n) − (f m + f n)| ≤ C
  shows slope f
proof −
  define C′ where C′ = C + |f 0|
  have C ≥ 0 using assms(2)[of 1 1] by simp
  hence bound: |f (m + n) − (f m + f n)| ≤ C′ if m ≥ 0 n ≥ 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-nonneg*: *True*
show *?thesis*
proof (*cases* $n \geq 0$)
case *True*
thus *?thesis* **using** *bound m-nonneg* **by** *fast*
next
case *False*
hence *f-n*: $f\ n = -\ f\ (-\ n)$ **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-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-n* **by** *force*
thus *?thesis* **using** *m-nonneg bound*[*of* $-\ (m + n)\ m$] *False* **by** *simp*
qed
qed
next
case *m-neg*: *False*
hence *f-m*: $f\ m = -\ f\ (-\ m)$ **using** *assms* **by** *simp*
show *?thesis*
proof (*cases* $n \geq 0$)
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-m* **by** *force*
thus *?thesis* **using** *bound*[*OF True*, *of* $-\ m$] *m-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-m* **by** *force*
thus *?thesis* **using** *bound*[*of* $-\ (m + n)\ n$] *True False* **by** *simp*
qed
next
case *False*
hence *f-n*: $f\ n = -\ f\ (-\ n)$ **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 ... = |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 ∀ z. |f |z|| ≤ B and B-nonneg: 0 ≤ B using assms by fastforce
  hence B-bound: ∀ z ≥ 0. |f z| ≤ B by (metis abs-of-nonneg)

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

  have bound: |f (-m)| ≤ |f 0| + B + D if m ≥ 0 for m using D-bound[of -m
m] B-bound that by auto

  have |f z| ≤ |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) ⟷ finite (f ‘ {0..}) (is ?lhs ⟷ ?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 ⋀m. m > 0 ⟹ (m + 1) * D ≤ 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)| ≤ C and C-nonneg: 0
≤ C for m n using assms by fast
```

obtain *f-M* **where** $2 * (C + D) \leq |f\text{-}M|$ $f\text{-}M \in (f \text{ ` } \{0..\} \cap \{0<..\})$ **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-bound*: $2 * (C + D) \leq |f\,M|$ $0 < f\,M$ **and** *M-nonneg*: $0 \leq M$ **by** *blast*

have *neg-bound*: $(f\ (m * M + M) - (f\ (m * M) + f\,M)) \geq -C$ **for** m **by** (*metis C-bound abs-diff-le-iff minus-int-code*(*1*,*2*))
hence *neg-bound'*: $(f\ (m * M + M) - (f\ (m * M) + f\,M)) \geq -(C + D)$ **for** m **by** (*meson D-nonneg add-increasing2 minus-le-iff*)

have $*$: $m > 0 \Longrightarrow f\ (m * M) \geq (m + 1) * (C + D)$ **for** m
proof (*induction m rule*: *int-induct*[**where** *?k=1*])
case *base*
show *?case* **using** *M-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 ... $\leq (m + 1) * (C + D) + f\,M + - (C + D)$ **using** *M-bound* **by** *fastforce*
also have ... $\leq f\ (m * M) + f\,M + - (C + D)$ **using** *step1* **by** *simp*
also have ... $\leq (f\ (m * M) + f\,M) + (f\ (m * M + M) - (f\ (m * M) + f\,M))$ **using** *add-left-mono*[*OF neg-bound'*] **by** *blast*
also have ... $= f\ ((m + 1) * M)$ **by** (*simp add*: *distrib-right*)
finally show *?case* **by** *blast*
next
case (*step2 i*)
then show *?case* **by** *linarith*
qed

have $*$: $f\ (m * M) \geq (m + 1) * D$ **if** $m > 0$ **for** m **using** $*$[*OF that*] *mult-left-mono*[*of D C + D m + 1*] *that C-nonneg D-nonneg* **by** *linarith*
moreover have $M \neq 0$ **using** *M-bound add1-zle-eq assms neg-bound* **by** *force*
ultimately have $\exists M{>}0.\ \forall m{>}0.\ (m + 1) * D \leq f\ (m * M)$ **using** *M-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 :: *int set*
assumes $S \neq \{\}$ *bdd-below S*
shows *Inf S* $\in S$
proof −
have *nonneg*: *Inf* $(\{0..\} \cap A) \in (\{0..\} \cap A)$ **if** *asm*: $(\{(0::int)..\} \cap A) \neq \{\}$ **for** A

proof −
have *nat* ‘ $(\{0..\} \cap A) \neq \{\}$ **using** *asm* **by** *blast*
hence *int* (*Inf* (*nat* ‘ $(\{0..\} \cap A)$)) ∈ *int* ‘ *nat* ‘ $(\{0..\} \cap A)$ **using** *wellorder-InfI*[*of* - *nat* ‘ $(\{0..\} \cap A)$] **by** *fast*
moreover have *int* ‘ *nat* ‘ $(\{0..\} \cap A) = \{0..\} \cap A$ **by** *force*
moreover have *Inf* $(\{0..\} \cap A)$ = *int* (*Inf* (*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 ∗∗: *Inf* $(\{b..\} \cap A) \in (\{b..\} \cap A)$ **if** *asm*: $(\{(b::int)..\} \cap A) \neq \{\}$ **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*: *bdd-below* $(\{0..\} \cap A)$ *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*: *finite* $(\{b..<0\} \cap A)$ **by** *blast*
have $(x :: int) \leq y \Longrightarrow inf\ x\ y = x$ **for** *x y* **by** (*simp add*: *inf.order-iff*)
have *Inf* $(\{b..\} \cap A)$ = *inf* (*Inf* $(\{0..\} \cap A)$) (*Inf* $(\{b..<0\} \cap A)$) **by** (*metis cInf-union-distrib True bdd-below partition*)
moreover have *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 *Inf* $(\{0..\} \cap A) \in (\{b..\} \cap A)$ **using** *nonneg True partition* **by** *blast*
moreover have *inf* (*Inf* $(\{0..\} \cap A)$) (*Inf* $(\{b..<0\} \cap A)$) ∈ {*Inf* $(\{0..\} \cap A)$, *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* :: *int set*
assumes $S \neq \{\}$ *bdd-above S*

shows *Sup S* ∈ *S*
proof −
have *Sup S* = (− *Inf* (*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 *Inf* (*uminus* ‘ *S*) ∈ (*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* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) ⇒ *bool* (**infix** ‹∼$_e$› *50*) **where**

f ∼$_e$ *g* ≡ *slope f* ∧ *slope g* ∧ *bounded* (λ*n*. *f n* − *g n*)

lemma *eudoxus-rel-equivp*:
part-equivp eudoxus-rel
proof (*rule part-equivpI*)
show ∃ *x*. *x* ∼$_e$ *x* **unfolding** *eudoxus-rel-def slope-def bounded-def* **by** *fast*
show *symp* (∼$_e$) **unfolding** *eudoxus-rel-def* **by** (*force intro*: *sympI dest*: *bounded-uminus simp*: *fun-Compl-def*)
show *transp* (∼$_e$) **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 (∼$_e$).

quotient-type *real* = (*int* ⇒ *int*) / *partial*: *eudoxus-rel*
by (*rule eudoxus-rel-equivp*)

lemma *real-quot-type*: *quot-type* (∼$_e$) *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*: *slope f* = (*f* ∼$_e$ *f*)
unfolding *eudoxus-rel-def* **by** (*fastforce simp add*: *bounded-constant*)

declare *slope-refl*[*THEN iffD2*, *simp*]

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

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

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

lemma *abs-real-eqI*[*intro*]: $f \sim_e g \Longrightarrow$ *abs-real f* = *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 *slope f slope g* $\bigwedge n.\ n \geq N \Longrightarrow |f\ n - g\ n| \leq C$
  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′* = *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} + C + |f\ 0| +$
$|g\ 0| +$ *C-f* + *C-g*
  have $*$: *bdd-above* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\}$ **by** *simp*
  have *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} \in \{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0$
$N\}\}$ **using** *C-nonneg* **by** (*intro int-Sup-mem*[*OF - *]) *auto*
  hence *Sup-nonneg*: *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} \geq 0$ **by** *fastforce*

  have $*$: $|f\ n - g\ n| \leq$ *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} + C$ **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*(*3*))+
{
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 $|f\ (-\ n) - g\ (-\ n)| \leq Sup\ \{|f\ n - g\ n|\ |\ n.\ n \in \{0..max\ 0\ N\}\} + C$
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* (λ-. 0) **.**

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

lemma *zero-iff-bounded*: $f \sim_e$ (λ-. 0) $\longleftrightarrow$ *bounded f* **by** (*metis* (*no-types*, *lifting*) *boundedE boundedI diff-zero eudoxus-rel-def slope-zero bounded-slopeI*)
lemma *zero-iff-bounded'*: $x = 0 \longleftrightarrow$ *bounded* (*rep-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-def*: 0 = *abs-real* (λ-. 0) **unfolding** *zero-real-def* **by** *simp*

definition *eudoxus-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-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* (*λz. x z − x′ z*) **and** *rel-y*: *slope y slope y′ bounded* (*λz. 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 *abs-real f* + *abs-real g* = *abs-real* (*f* $+_e$ *g*)
using *assms* **unfolding** *plus-real-def* **by** *auto*

definition *eudoxus-uminus* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) (‹$-_e$›) **where**
$-_e$ (*f* :: *int* ⇒ *int*) = (*λx.* − *f x*)

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

quotient-definition
(*uminus*) :: (*real* ⇒ *real*) **is** $-_e$
proof −
fix *x x′* **assume** *x* $\sim_e$ *x′*
hence *rel-x*: *slope x slope x′ bounded* (*λz. 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 − *abs-real f* = *abs-real* ($-_e$ *f*)
using *assms* **unfolding** *uminus-real-def* **by** *auto*

definition *x* − (*y*::*real*) = *x* + − *y*

declare *slope-minus*[*intro*, *simp*]

lemma *abs-real-minus*[*simp*]:
assumes *slope g slope f*
shows *abs-real g* − *abs-real f* = *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 ⇒ int*) *⇒* (*int ⇒ int*) *⇒ int ⇒ int* (**infixl** ‹$*_e$› *60*) **where**
f $*_e$ *g = f o g*

declare *slope-comp*[*intro*, *simp*]
declare *slope-scale*[*intro*, *simp*]

quotient-definition
(*∗*) :: *real ⇒ real ⇒ 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* (*λz. x z − x′ z*) **and** *rel-y*: *slope y slope y′ bounded* (*λz. y z − y′ z*) **unfolding** *eudoxus-rel-def* **by** *blast+*

obtain *C* **where** *x′-bound*: *|x′ (m + n) − (x′ m + x′ n)| ≤ C* **for** *m n* **using** *rel-x*(*2*) **unfolding** *slope-def* **by** *fastforce*

obtain *A B* **where** *x′-lin-bound*: *|x′ n| ≤ A ∗ |n| + B 0 ≤ A 0 ≤ B* **for** *n* **using** *slope-linear-bound*[*OF rel-x*(*2*)] **by** *blast*

obtain *C′* **where** *y-y′-bound*: *|y z − y′ z| ≤ C′* **for** *z* **using** *rel-y*(*3*) **unfolding** *slope-def* **by** *fastforce*

have *bounded* (*λz. 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 $... \leq A * |y\ z - y'\ z| + B + C$ **using** *x'-lin-bound* **by** *force*
also have $... \leq A * C' + B + C$ **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 *abs-real f* $*$ *abs-real g* = *abs-real* $(f *_e g)$
using *assms* **unfolding** *times-real-def* **by** *auto*

instance ..
end

lemma *neg-one-def*: $-\ 1$ = *abs-real* $(-_e\ id)$ **unfolding** *one-real-def* **by** (*simp add*: *eudoxus-uminus-def*)
lemma *slope-neg-one*[*intro*, *simp*]: *slope* $(-_e\ id)$ **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 ¬*bounded* (λ*x*. *x*) **by** (*metis add.inverse-inverse boundedE-strict less-irrefl neg-less-0-iff-less zabs-def*)
thus (*0* :: *real*) ≠ (*1* :: *real*) **using** *abs-real-eq-iff*[*of id* λ-. *0*] **unfolding** *one-real-def zero-real-def eudoxus-rel-def* **by** *simp*
qed

lemma *real-of-nat*:
of-nat n = *abs-real* ((∗) (*of-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 = *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*.

instance *real* :: *ring-char-0*
proof
show *inj* (λ*n*. *of-nat n* :: *real*)
proof (*intro inj-onI*)
fix *x y* **assume** (*of-nat x* :: *real*) = *of-nat y*
hence ((∗) (*int x*)) ∼$_e$ ((∗) (*int y*)) **unfolding** *abs-real-eq-iff real-of-nat* **using** *slope-scale* **by** *blast*
hence *bounded* (λ*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*| ≤ *C* **and** *C-nonneg*: *0* ≤ *C* **for** *z* **by** *blast*
hence |*int x* − *int y*| ∗ |*C* + *1*| ≤ *C* **using** *abs-mult* **by** *metis*
hence ∗: |*int x* − *int y*| ∗ (*C* + *1*) ≤ *C* **using** *C-nonneg* **by** *force*
thus *x* = *y* **using** *order-trans*[*OF mult-right-mono* ∗, *of 1*] *C-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* ⇒ *int*) ⇒ *bool* **where**
pos f = (∀ *C* ≥ *0*. ∃ *N*. ∀ *n* ≥ *N*. *f n* ≥ *C*)

definition *neg* :: (*int* ⇒ *int*) ⇒ *bool* **where**
neg f = (∀ *C* ≥ *0*. ∃ *N*. ∀ *n* ≥ *N*. *f n* ≤ −*C*)

lemma *pos-neg-exclusive*: ¬ (*pos f* ∧ *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 eudoxus-uminus-def* **by** *simp*

lemma *neg-iff-pos-uminus*: *neg f* = *pos* (−$_e$ *f*) **unfolding** *neg-def pos-def eudoxus-uminus-def* **by** *fastforce*

lemma *pos-iff*:
assumes *slope f*
shows *pos f* = *infinite* (*f* ‘ {*0*..} ∩ {*0*<..}) (**is** *?lhs* = *?rhs*)
proof (*rule iffI*)
assume *pos*: *?lhs*
{
fix *C* **assume** *C-nonneg*: *0* ≤ (*C* :: *int*)
hence ∃ *z* ≥ *0*. (*C* + *1*) ≤ *f z* **by** (*metis add-increasing2 nle-le zero-less-one-class.zero-le-one pos pos-def*)
hence ∃ *z* ≥ *0*. *C* ≤ *f z* ∧ *0* < *f z* **using** *C-nonneg* **by** *fastforce*
hence ∃ *N*≥*C*. ∃ *z*. *N* = *f z* ∧ *0* < *f z* ∧ *0* ≤ *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*: ∀ *m*>*0*. (*m* + *1*) * *D* ≤ *f* (*m* * *M*) *0* < *M* **using** *slope-positive-lower-bound*[*OF assms infinite*] *D-bound*(*2*) **by** *blast*

define *g* **where** *g* = (λ*z*. *f* ((*z div M*) * *M*))
define *E* **where** *E* = *Sup* ((*abs o f*) ‘ {*z*. *0* ≤ *z* ∧ *z* < *M*})

have *E-bound*: |*f* (*z mod M*)| ≤ *E* **for** *z*
proof −
have (*z mod M*) ∈ {*z*. *0* ≤ *z* ∧ *z* < *M*} **by** (*simp add*: *M-bound*(*2*))

```
    hence |f (z mod M)| ∈ (abs o f) ` {z. 0 ≤ z ∧ z < M} by fastforce
    thus |f (z mod M)| ≤ E unfolding E-def by (simp add: le-cSup-finite)
  qed
  hence E-nonneg: 0 ≤ E by fastforce

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

    define n where n = (E + D + C) 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) mod D using diff-strict-left-mono[OF
pos-mod-bound[OF D-bound(2)]] by simp
    also have ... = 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 ≤ f m if m ≥ n * M for m
    proof −
      let ?d = m div M and ?r = m mod 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 ≥ 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 ... ≤ 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 ∃ N. ∀ p≥N. C ≤ f p using add1-zle-eq by blast
  }
  thus ?lhs unfolding pos-def by blast
qed
```

lemma *neg-iff*:
assumes *slope f*
shows *neg f = infinite* (*f ‘ {0..} ∩ {..<0}*) (**is** *?lhs = ?rhs*)
proof (*rule iffI*)
assume *?lhs*
hence *infinite* ((*− f*) *‘ {0..} ∩ {0<..}*) **using** *pos-iff*[*OF slope-uminus*′[*OF assms*]] **unfolding** *neg-def pos-def* **by** *fastforce*
moreover have *inj* (*uminus :: int ⇒ int*) **by** *simp*
moreover have (*− f*) *‘ {0..} ∩ {0<..} = uminus ‘* (*f ‘ {0..} ∩ {..<0}*) **by** *fastforce*
ultimately show *?rhs* **using** *finite-imageD* **by** *fastforce*
next
assume *?rhs*
moreover have *inj* (*uminus :: int ⇒ int*) **by** *simp*
moreover have *f ‘ {0..} ∩ {..<0} = uminus ‘* ((*− f*) *‘ {0..} ∩ {0<..}*) **by** *force*
ultimately have *infinite* ((*− f*) *‘ {0..} ∩ {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 ∼e g*
shows *pos f = pos g*
proof *−*
{
fix *x y* **assume** *asm*: *pos x x ∼e y*
fix *D* **assume** *D*: *0 ≤ D ∀ N. ∃ p≥N. ¬ D ≤ y p*
obtain *C* **where** *bounds*: *∀ n. |x n − y n| ≤ C 0 ≤ C* **using** *asm* **unfolding** *eudoxus-rel-def* **by** *blast*
obtain *N* **where** *∀ p≥N. C + D ≤ x p* **using** *D bounds asm* **by** (*fastforce simp add*: *pos-def*)
hence *∀ p≥N. |x p − y p| + D ≤ x p* **by** (*metis add.commute add-left-mono bounds*(*1*) *dual-order.trans*)
hence *∀ p≥N. D ≤ y p* **by** *force*
hence *False* **using** *D* **by** *blast*
}
hence *pos x ⟹ pos y* **if** *x ∼e y* **for** *x y* **using** *that* **unfolding** *pos-def* **by** *metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equivp part-equivp-symp*)
qed

lemma *neg-cong*:
assumes *f ∼e g*
shows *neg f = neg g*
proof *−*
{
fix *x y* **assume** *asm*: *neg x x ∼e y*
fix *D* **assume** *D*: *0 ≤ D ∀ N. ∃ p≥N. ¬ − D ≥ y p*
obtain *C* **where** *bounds*: *|x n − y n| ≤ C 0 ≤ 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 *neg x* $\Longrightarrow$ *neg y* **if** $x \sim_e y$ **for** *x y* **using** *that* **unfolding** *neg-def* **by** *metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equivp part-equivp-symp*)
qed

lemma *pos-iff-nonneg-nonzero*:
assumes *slope f*
shows *pos f* $\longleftrightarrow$ ($\neg$ *neg f*) $\wedge$ ($\neg$ *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 $\neg$ *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*..} ∩ {..<*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*..} ∩ {*0*..}) **by** (*metis Compl-atLeast Diff-Diff-Int Diff-eq Diff-infinite-finite*)
moreover have *f* ‘ {*0*..} ∩ {*0*<..} = *f* ‘ {*0*..} ∩ {*0*..} − {*0*} **by** *force*
ultimately show *?lhs* **unfolding** *pos-iff*[*OF assms*] **by** *simp*
qed

lemma *neg-iff-nonpos-nonzero*:
assumes *slope f*
shows *neg f* $\longleftrightarrow$ ($\neg$ *pos f*) $\wedge$ ($\neg$ *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 λ-. *0* otherwise.

definition *eudoxus-sgn* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) **where**
eudoxus-sgn f = (*if pos f then id else if neg f then* $-_e$ *id else* (λ-. *0*))

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

shows *eudoxus-sgn f* = (λ-. *0*) ⟷ *bounded f*
eudoxus-sgn f = *id* ⟷ *pos f*
eudoxus-sgn f = (−$_e$ *id*) ⟷ *neg f*
using *eudoxus-sgn-def neg-one-def one-def zero-def assms neg-iff-nonpos-nonzero pos-iff-nonneg-nonzero* **by** *auto*

quotient-definition
(*sgn* :: *real* ⇒ *real*) **is** *eudoxus-sgn*
unfolding *eudoxus-sgn-def*
using *eudoxus-uminus-cong neg-cong pos-cong slope-one slope-refl* **by** *fastforce*

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

lemma *eudoxus-sgn-cong'*[*cong*]:
assumes *f* ∼$_e$ *g*
shows *eudoxus-sgn f* = *eudoxus-sgn g*
using *assms eudoxus-sgn-def neg-cong pos-cong* **by** *presburger*

lemma *sgn-range*: *sgn* (*x* :: *real*) ∈ {−*1*, *0*, *1*} **unfolding** *sgn-real-def zero-def one-def neg-one-def eudoxus-sgn-def* **by** *simp*

lemma *sgn-abs-real-zero-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = *0* ⟷ (*eudoxus-sgn f* = (λ-. *0*)) (**is** *?lhs* ⟷ *?rhs*)
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*
by (*auto simp add*: *sgn-real-def*)

lemma *sgn-zero-iff*[*simp*]: *sgn* (*x* :: *real*) = *0* ⟷ *x* = *0*
using *eudoxus-sgn-iff*(*1*) *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 *sgn-zero*[*simp*]: *sgn* (*0* :: *real*) = *0* **by** *simp*

lemma *sgn-abs-real-one-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = *1* ⟷ *pos 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*
by (*auto simp add*: *sgn-real-def*)

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

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

lemma *sgn-abs-real-neg-one-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = − *1* ⟷ *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** ∀ *n*≥*N*. *rep-real x n* ≥ *C* ∀ *n*≥*M*. *rep-real y n* ≥ *C* **using** *pos* **unfolding** *pos-def* **by** *presburger*
hence ∀ *n*≥ *max N M*. (*rep-real x* +$_e$ *rep-real y*) *n* ≥ *C* **using** *C-nonneg* **unfolding** *eudoxus-plus-def* **by** *fastforce*
hence ∃ *N*. ∀ *n* ≥ *N*. (*rep-real x* +$_e$ *rep-real y*) *n* ≥ *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 ∗: ⟦*x* ≠ *0*; *pos* (*rep-real y*)⟧ ⟹ *sgn* ((*x* :: *real*) ∗ *y*) = *sgn x* ∗ *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*: ∀ *n* ≥ *N*. *x n* ≥ *C* **using** *pos-x* **unfolding** *pos-def* **by** *blast*
then obtain *N′* **where** ∀ *n*≥ *N′*. *y n* ≥ *max 0 N* **using** *pos-y* **unfolding** *pos-def* **by** (*meson max.cobounded1*)
hence ∃ *N′*. ∀ *n*≥ *N′*. *x* (*y n*) ≥ *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 *neg-x*: *neg x* **using** *slope* **by** (*metis abs-real-eqI neg-iff-nonpos-nonzero zero-def zero-iff-bounded*)
{
fix C :: *int* **assume** $C \geq 0$
then obtain N **where** N: $\forall\, n \geq N.\ x\ n \leq -\ C$ **using** *neg-x* **unfolding** *neg-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 $\exists\, N'.\ \forall\, n{\geq}\ N'.\ x\ (y\ n) \leq -C$ **using** N **by** *force*
}
hence *neg* $(x *_e y)$ **unfolding** *neg-def eudoxus-times-def* **by** *simp*
thus *?thesis* **using** *neg-x pos-y slope* **by** (*simp add*: *eudoxus-times-def*)
qed
qed
moreover have *sgn* $((x :: real) * y) = sgn\ x * sgn\ y$ **if** *neg-x*: *neg* (*rep-real x*) **and** *neg-y*: *neg* (*rep-real y*) **for** *x y*
proof −
have *pos-uminus-y*: *pos* (*rep-real* $(-\ y)$) **by** (*metis abs-real-eq-iff eudoxus-uminus-cong map-fun-apply neg-iff-pos-uminus neg-y pos-cong rep-real-abs-real-refl rep-real-iff uminus-real-def*)
moreover have $x \neq 0$ **using** *neg-iff-nonpos-nonzero neg-x zero-iff-bounded'* **by** *fastforce*
ultimately have *sgn* $(-\ (x * y)) = -\ 1$ **using** *sgn-neg*[*OF slope-rep-real neg-x*] *sgn-pos*[*OF slope-rep-real pos-uminus-y*] $*$ **by** *fastforce*
hence *pos* (*rep-real* $(x * y)$) **by** (*metis eudoxus-uminus-cong map-fun-apply pos-iff-neg-uminus sgn-abs-real-neg-one-iff slope-refl slope-rep-real uminus-real-def*)
thus *?thesis* **using** *sgn-neg*[*OF slope-rep-real*] *sgn-pos*[*OF slope-rep-real*] *neg-x neg-y* **by** *simp*
qed
ultimately show *?thesis* **using** *False neg-iff-nonpos-nonzero*[*OF slope-rep-real*] *zero-iff-bounded'*
by (*cases pos* (*rep-real x*) ; *cases pos* (*rep-real y*)) (*fastforce simp add*: *mult.commute*)+
qed (*force*)

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

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

lemma *pos-dual-def*:
assumes *slope f*
shows *pos f* $= (\forall\, C \geq 0.\ \exists\, N.\ \forall\, n \leq N.\ f\ n \leq -C)$
proof−
have *pos f* $=$ *neg* $(f *_e (-_e\ id))$ **by** (*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 *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** $f \sim_e g$ $\bigwedge n.\ n \geq N \Longrightarrow g\ n \geq C$
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 $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *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 *abs-real f* $*$ $1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **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** *eudoxus-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** $f \sim_e g$ $\bigwedge n.\ g\ n \geq C \Longrightarrow n \geq N$
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 $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *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 *abs-real f* $*$ $1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **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

lemma *neg-representative*:
assumes *slope f neg f*
obtains *g* **where** $f \sim_e g$ $\bigwedge n.\ n \geq N \Longrightarrow g\ n \leq -\ C$
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 $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *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 $abs\text{-}real\ f * 1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **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** *eudoxus-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** $f \sim_e g$ $\bigwedge n.\ g\ n \leq -\ C \Longrightarrow n \geq N$
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 $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *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 $abs\text{-}real\ f * 1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **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** *eudoxus-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
$x < (y{::}real) \equiv sgn\ (y - x) = 1$

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

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

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 $[\![x \leq y;\ y \leq z]\!] \Longrightarrow x \leq z$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-plus* **by** *fastforce*
show $[\![x \leq y;\ y \leq x]\!] \Longrightarrow x = y$ **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* $(y - x) \in \{0 :: real,\ 1\}$
shows $x \leq y$
using *assms* **unfolding** *less-eq-real-def less-real-def* **by** *force*

lemma *real-lessI*:
assumes *sgn* $(y - x) = (1 :: real)$
shows $x < y$
using *assms* **unfolding** *less-real-def* **by** *blast*

lemma *abs-real-leI*:
assumes *slope f slope g* $\bigwedge z.\ z \geq N \Longrightarrow f\ z \geq g\ z$
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 $\neg$ *bounded* $(f +_e -_e g)$ **by** (*metis abs-real-eqI zero-def zero-iff-bounded*)
hence *pos* $(f +_e -_e g) \vee$ *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 abs-real f > 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 slope f slope g ⋀z. z ≥ N ⟹ f z ≥ g z ⋀C. C ≥ 0 ⟹ ∃ z. f z ≥ g z
+ C
 shows abs-real f > abs-real g
proof −
 {
  assume bounded (f +e −e g)
  then obtain C where |f z − g z| ≤ C C ≥ 0 for z unfolding eudoxus-plus-def
eudoxus-uminus-def by auto
   moreover obtain z where f z ≥ 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 abs-real f ≥ 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 slope f slope g abs-real f > abs-real g
 obtains z where z ≥ N f z > g z
proof −
 {
  assume ∃ N. ∀ z≥N. f z ≤ g z
  then obtain N where f z ≤ g z if z ≥ 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 :: (int ⇒ int) ⇒ (int ⇒ int) where
 eudoxus-pos-inverse f z = sgn z * Inf ({0..} ∩ {n. f n ≥ |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* $*_e$ $f \sim_e id$
proof −
let $?\varphi$ = *eudoxus-pos-inverse*
obtain *g* **where** *g*: $f \sim_e g$ *g z* $\geq 0 \Longrightarrow z > 1$ **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 $\exists n \geq 0.\ g\ n \geq |z|$ **for** *z* **using** *pos-g* **unfolding** *pos-def* **by** (*metis abs-ge-self order-less-imp-le zero-less-abs-iff*)
hence *nonempty-*φ: $\{0..\} \cap \{n.\ |z| \leq g\ n\} \neq \{\}$ **for** *z* **by** *blast*
have *bdd-below-*φ: *bdd-below* $(\{0..\} \cap \{n.\ g\ n \geq |z|\})$ **for** *z* **by** *simp*
have φ*-bound*: *g n* $\geq$ *z* $\Longrightarrow$ $?\varphi$ *g z* $\leq$ *n* **if** *z* $\geq$ *0 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'*: $?\varphi$ *g z* $>$ *n* $\Longrightarrow$ *g n* $<$ *z* **if** *z* $\geq$ *0 n* $\geq$ *0* **for** *z n* **using** *that linorder-not-less* **by** *blast*

have φ*-mem*: *z* $>$ *0* $\Longrightarrow$ $?\varphi$ *g z* $\in \{0..\} \cap \{n.\ g\ n \geq |z|\}$ **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* $\leq$ *g* $(z - 1) + (L + g\ 1)$ **for** *z* **using** *abs-le-D1* $*$[*of z*] **by** *linarith*

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

obtain *c* **where** *c*: $|g\ (m + (-\ n)) - (g\ m + g\ (-\ n))| \leq c$ **for** *m n* **using** *slope-g* **by** *fast*
obtain *c'* **where** *c'*: $|g\ (n + (-\ n)) - (g\ n + g\ (-\ n))| \leq c'$ **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 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 ... $\leq g\ (?\varphi\ g\ (m + n)) - (g\ (?\varphi\ g\ m) + g\ (?\varphi\ g\ n)) + (-C)$ **using** L[*THEN le-imp-neg-le*, *of* $?\varphi\ g\ m$] L[*THEN le-imp-neg-le*, *of* $?\varphi\ g\ n$] **by** *linarith*
also have ... $\leq g\ (?\varphi\ g\ (m + n) - (?\varphi\ g\ m + ?\varphi\ g\ n))$ **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*: *eudoxus-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-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** 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** *calculation asm* **by** (*intro* φ*-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 eudoxus-relI*[*of - - 1* $|g\ 1| + C$]) (*auto simp add*: *eudoxus-times-def*)
}
ultimately show *?thesis* **using** *g that eudoxus-rel-trans eudoxus-times-cong slope-reflI eudoxus-times-commute*[*OF slope slope-g*] **by** *metis*
qed

definition *eudoxus-inverse* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) **where**
eudoxus-inverse f = (*if* ¬ *bounded f then SOME g*. *slope g* ∧ (*g* ∗$_e$ *f*) ∼$_e$ *id else* (*λ*-. *0*))

lemma
assumes *slope f*
shows *slope-eudoxus-inverse*: *slope* (*eudoxus-inverse f*) (**is** *?slope*) **and**
eudoxus-inverse-id: ¬ *bounded f* ⟹ *eudoxus-inverse f* ∗$_e$ *f* ∼$_e$ *id* (**is** ¬ *bounded f* ⟹ *?id*)
proof −
have ∗: ⟦*slope g*; (*g* ∗$_e$ *f*) ∼$_e$ *id*⟧ ⟹ *?slope* ⟦*slope g*; (*g* ∗$_e$ *f*) ∼$_e$ *id*; ¬ *bounded f*⟧ ⟹ *?id* **for** *g*
unfolding *eudoxus-inverse-def* **using** *someI*[**where** *?P*=*λg*. *slope g* ∧ (*g* ∗$_e$ *f*) ∼$_e$ *id*] **by** *auto*
{
assume *pos*: *pos f*
then obtain *g* **where** *slope* (*eudoxus-pos-inverse g*) *eudoxus-pos-inverse g* ∗$_e$ *f* ∼$_e$ *id* **using** *eudoxus-pos-inverse*[*OF assms*] **by** *blast*
hence *?slope* ¬ *bounded f* ⟹ *?id* **using** *pos pos-iff-nonneg-nonzero*[*OF assms*] ∗ **by** *blast+*
}
moreover
{
assume *nonpos*: ¬ *pos f*
{
assume *nonzero*: ¬ *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*) ∼$_e$ *id* **using** *eudoxus-pos-inverse* **by** *metis*
hence −$_e$ (*eudoxus-pos-inverse g*) ∗$_e$ *f* ∼$_e$ *id* **by** (*metis* (*full-types*) *uminus-f*(*1*) *abs-real-eq-iff abs-real-times abs-real-uminus assms*(*1*) *eudoxus-times-commute minus-mult-commute rel-funE uminus-real.rsp*)
moreover have *slope* (−$_e$ (*eudoxus-pos-inverse g*)) **using** *uminus-f eudoxus-uminus-cong slope-refl g* **by** *presburger*
ultimately have *?slope ?id* **using** ∗ *nonzero* **by** *blast+*
}
moreover have *bounded f* ⟹ *?slope* **unfolding** *eudoxus-inverse-def* **by** *simp*
ultimately have *?slope* ¬ *bounded f* ⟹ *?id* **by** *blast+*
}
ultimately show *?slope* ¬ *bounded f* ⟹ *?id* **by** *blast+*
qed

quotient-definition
(*inverse* :: *real* ⇒ *real*) **is** *eudoxus-inverse*
proof −
fix *x x′* **assume** *asm*: *x* ∼$_e$ *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* $\sim_e$ *id eudoxus-inverse x'* $*_e$ *x'* $\sim_e$ *id* **using** *slopes eudoxus-inverse-id False* **by** *blast+*

have *alt-inverse*: *eudoxus-inverse x* $*_e$ *x'* $\sim_e$ *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* $\sim_e$ *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 ... $\sim_e$ *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 ... $\sim_e$ *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 div (*y*::*real*) = *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 $x \neq 0 \Longrightarrow$ *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* $*$ *inverse y* **unfolding** *divide-real-def* **by** *simp*
show *inverse* (*0* :: *real*) $=$ *0* **unfolding** *inverse-real-def eudoxus-inverse-def*
using *zero-def zero-iff-bounded′* **by** *auto*
qed

instantiation *real* :: *distrib-lattice*
begin

definition
(*inf* :: *real* $\Rightarrow$ *real* $\Rightarrow$ *real*) $=$ *min*

definition
(*sup* :: *real* $\Rightarrow$ *real* $\Rightarrow$ *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 *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 $|x| =$ (*if x* $<$ *0 then* $-$*x else x*) **by** (*metis abs-real less-eq-real-def not-less-iff-gr-or-eq*)
show *sgn x* $=$ (*if x* $=$ *0 then 0 else if 0* $<$ *x then 1 else* $-$ *1*) **using** *sgn-range*
sgn-zero-iff **by** (*auto simp*: *less-real-def*)
show $[\![x < y;\ 0 < z]\!] \Longrightarrow z * x < z * y$ **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 :: *real*
show $\exists z.\ x \leq$ *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-nonneg*: $0 \leq (C ::$ *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 ... $\leq (A + 1) * |z|$ **using** *C-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-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*$)) = (\lambda x.$ (*SOME z. of-int* $z \leq x \wedge x <$ *of-int* $z + 1$))

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

lemma *eudoxus-dense-rational*:

fixes $x\ y :: real$
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-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-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** $\bigwedge s.\ s \in S \Longrightarrow s \leq u\ \bigwedge y.\ (\bigwedge s.\ s \in S \Longrightarrow s \leq y) \Longrightarrow u \leq y$
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*: $z \geq 0 \Longrightarrow \lfloor of\text{-}int\ z * s \rfloor \leq u\ z$ **and**
u-Sup-nonpos: $z \leq 0 \Longrightarrow -\lfloor of\text{-}int\ (-z) * s \rfloor \geq u\ z$ **if** $s \in S$ **for** $s\ z$
unfolding *u-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-mem*: $u\ z \in (\lambda x.\ sgn\ z * \lfloor of\text{-}int\ |z| * x \rfloor)\ `\ S$ **for** z **unfolding** *u-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-m* **where** *x-m*: $x\text{-}m \in S\ u\ m = \lfloor of\text{-}int\ m * x\text{-}m \rfloor$ **using** *u-mem*[*of m*] *asm zsgn-def* **by** *auto*

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

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

have $x \geq x\text{-}m\ x \geq x\text{-}n\ x \geq x\text{-}m\text{-}n$ **unfolding** *x-def* **by** *linarith*+
hence $u\ m \leq \lfloor of\text{-}int\ m * x \rfloor\ u\ n \leq \lfloor of\text{-}int\ n * x \rfloor\ u\ (m + n) \leq \lfloor of\text{-}int\ (m + n) * x \rfloor$
unfolding *x-m x-n x-m-n* **by** (*meson asm floor-less-cancel linorder-not-less mult-le-cancel-left-pos of-int-0-less-iff add-pos-pos*)+
hence $u\ m = \lfloor of\text{-}int\ m * x \rfloor\ u\ n = \lfloor of\text{-}int\ n * x \rfloor\ u\ (m + n) = \lfloor of\text{-}int\ m * x + of\text{-}int\ n * x \rfloor$
using *u-Sup-nonneg*[*OF x*(*1*), *of m*] *u-Sup-nonneg*[*OF x*(*1*), *of n*] *u-Sup-nonneg*[*OF x*(*1*), *of m + n*] *asm add-pos-pos*[*OF asm*] **by** (*force simp add*: *distrib-right*)+
moreover
{
fix *a b* :: *real*
have $a - of\text{-}int\ \lfloor a \rfloor \in \{0..<1\}$ **using** *floor-less-one* **by** *fastforce*
moreover have $b - of\text{-}int\ \lfloor b \rfloor \in \{0..<1\}$ **using** *floor-less-one* **by** *fastforce*
ultimately have $(a - of\text{-}int\ \lfloor a \rfloor) + (b - of\text{-}int\ \lfloor b \rfloor) \in \{0..<2\}$ **unfolding** *atLeastLessThan-def* **by** *simp*
hence $(a + b) - (of\text{-}int\ \lfloor a \rfloor + of\text{-}int\ \lfloor b \rfloor) \in \{0..<2\}$ **by** (*simp add*: *diff-add-eq*)
hence $\lfloor a + b - (of\text{-}int\ \lfloor a \rfloor + of\text{-}int\ \lfloor b \rfloor) \rfloor \in \{0..<2\}$ **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-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* :: *int* **where** $*$: $s < (of\text{-}int\ m\ /\ of\text{-}int\ n)\ (of\text{-}int\ m\ /\ of\text{-}int\ n) < y\ n > 0$ **using** *eudoxus-dense-rational* **by** *blast*
hence *n-nonneg*: $n \geq 0$ **by** *simp*
{
fix *z* :: *int* **assume** *z-nonneg*: $z \geq 0$
have $z * m = \lfloor of\text{-}int\ (z * n) * (of\text{-}int\ m\ /\ of\text{-}int\ n) :: real \rfloor$ **using** $*(3)$ **by** *simp* (*auto simp only*: *of-int-mult*[*symmetric*] *floor-of-int*)
also have $... \leq \lfloor of\text{-}int\ (z * n) * y \rfloor$ **using** $*(2)$ **by** (*meson floor-mono mult-left-mono n-nonneg nless-le of-int-nonneg z-nonneg zero-le-mult-iff*)
also have $... \leq u\ (z * n)$ **using** *u-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* $(u *_e (*)\ n) \geq$ *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* $u *$ *of-int* $n =$ *abs-real* $(u *_e (*)\ n)$ **unfolding** *real-of-int* **using** *slope* **by** (*simp add*: *eudoxus-times-def comp-def*)
ultimately have $s \leq$ *abs-real* u **using** $*$ **by** (*metis leI mult-imp-div-pos-le of-int-0-less-iff order-le-less-trans order-less-asym*)
}
moreover
{
fix y **assume** *asm*: $s \leq y$ **if** $s \in S$ **for** s
assume *abs-real* $u > y$
then obtain $m\ n ::$ *int* **where** $*$: $y <$ (*of-int* m / *of-int* n) (*of-int* m / *of-int* n) $<$ *abs-real* $u\ n > 0$ **using** *eudoxus-dense-rational* **by** *blast*
hence *of-int* $m <$ *abs-real* $u *$ *of-int* n **by** (*simp add*: *pos-divide-less-eq*)
hence *of-int* $m <$ *abs-real* $(u *_e (*)\ n)$ **unfolding** *real-of-int* **using** *slope* **by** (*simp add*: *eudoxus-times-def comp-def*)
moreover have *slope* $(u *_e (*)\ n)$ **using** *slope* **by** (*simp add*: *eudoxus-times-def*)
ultimately obtain z **where** z: $(u *_e (*)\ n)\ z > m * z\ z \geq 1$ **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: $x \in S\ u\ (n * z) = \lfloor$*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 *of-int* $(n * z) * x \leq$ *of-int* $z *$ *of-int* $n * y$ **using** *asm*[*OF x*(*1*)] **using** $*$ z **by** *auto*
also have *...* $<$ *of-int* $z *$ *of-int* m **using** $*$ z **by** (*simp add*: *mult.commute pos-less-divide-eq*)
finally have *of-int* $(n * z) * x <$ *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. arXiv:math/0405454, 2004.