

Real-Valued Special Functions:
Upper and Lower Bounds

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Abstract

This development proves upper and lower bounds for several familiar real-valued functions. For \sin , \cos , \exp and the square root function, it defines and verifies infinite families of upper and lower bounds, mostly based on Taylor series expansions. For \tan^{-1} , \ln and \exp , it verifies a finite collection of upper and lower bounds, originally obtained from the functions' continued fraction expansions using the computer algebra system Maple. A common theme in these proofs is to take the difference between a function and its approximation, which should be zero at one point, and then consider the sign of the derivative.

The immediate purpose of this development is to verify axioms used by MetiTarski [1], an automatic theorem prover for real-valued special functions. Crucial to MetiTarski's operation is the provision of upper and lower bounds for each function of interest.

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Chapter 1

General Lemmas for Proving Function Inequalities

```
theory Bounds-Lemmas
imports Complex-Main
```

```
begin
```

These are for functions that are differentiable over a closed interval.

```
lemma gen-lower-bound-increasing:
```

```
  fixes a :: real
```

```
  assumes a ≤ x
```

```
    and  $\bigwedge y. a \leq y \implies y \leq x \implies ((\lambda x. fl\ x - f\ x)\ \text{has-real-derivative}\ g\ y)\ (at\ y)$ 
```

```
    and  $\bigwedge y. a \leq y \implies y \leq x \implies g\ y \leq 0$ 
```

```
    and fl a = f a
```

```
  shows fl x ≤ f x
```

```
proof -
```

```
  have fl x - f x ≤ fl a - f a
```

```
    apply (rule DERIV-nonpos-imp-nonincreasing [where f =  $\lambda x. fl\ x - f\ x$ ])
```

```
    apply (rule assms)
```

```
    apply (intro allI impI exI conjI)
```

```
    apply (rule assms | simp)+
```

```
  done
```

```
  also have ... = 0
```

```
    by (simp add: assms)
```

```
  finally show ?thesis
```

```
    by simp
```

```
qed
```

```
lemma gen-lower-bound-decreasing:
```

```
  fixes a :: real
```

```
  assumes x ≤ a
```

```
    and  $\bigwedge y. x \leq y \implies y \leq a \implies ((\lambda x. fl\ x - f\ x)\ \text{has-real-derivative}\ g\ y)\ (at\ y)$ 
```

```
    and  $\bigwedge y. x \leq y \implies y \leq a \implies g\ y \geq 0$ 
```

```
    and fl a = f a
```

```

    shows  $f x \leq f x$ 
  proof -
    have  $f (- (-x)) \leq f (- (-x))$ 
    apply (rule gen-lower-bound-increasing [of  $-a -x - \lambda u. - g (-u)$ ])
    apply (auto simp: assms)
    apply (subst DERIV-mirror [symmetric])
    apply (simp add: assms)
    done
  then show ?thesis
    by simp
qed

```

```

lemma gen-upper-bound-increasing:
  fixes  $a :: real$ 
  assumes  $a \leq x$ 
    and  $\bigwedge y. a \leq y \implies y \leq x \implies ((\lambda x. fu x - f x) \text{ has-real-derivative } g y) (at y)$ 
    and  $\bigwedge y. a \leq y \implies y \leq x \implies g y \geq 0$ 
    and  $fu a = f a$ 
  shows  $f x \leq fu x$ 
  apply (rule gen-lower-bound-increasing [of  $a x f fu \lambda u. - g u$ ])
  using assms DERIV-minus [where  $f = \lambda x. fu x - f x$ ]
  apply auto
  done

```

```

lemma gen-upper-bound-decreasing:
  fixes  $a :: real$ 
  assumes  $x \leq a$ 
    and  $\bigwedge y. x \leq y \implies y \leq a \implies ((\lambda x. fu x - f x) \text{ has-real-derivative } g y) (at y)$ 
    and  $\bigwedge y. x \leq y \implies y \leq a \implies g y \leq 0$ 
    and  $fu a = f a$ 
  shows  $f x \leq fu x$ 
  apply (rule gen-lower-bound-decreasing [of  $x a - \lambda u. - g u$ ])
  using assms DERIV-minus [where  $f = \lambda x. fu x - f x$ ]
  apply auto
  done

```

end

Chapter 2

Arctan Upper and Lower Bounds

```
theory Atan-CF-Bounds
imports Bounds-Lemmas
         HOL-Library.Sum-of-Squares
```

```
begin
```

Covers all bounds used in arctan-upper.ax, arctan-lower.ax and arctan-extended.ax, excepting only arctan-extended2.ax, which is used in two atan-error-analysis problems.

2.1 Upper Bound 1

```
definition arctan-upper-11 :: real  $\Rightarrow$  real
  where arctan-upper-11  $\equiv \lambda x. -(pi/2) - 1/x$ 
```

```
definition diff-delta-arctan-upper-11 :: real  $\Rightarrow$  real
  where diff-delta-arctan-upper-11  $\equiv \lambda x. 1 / (x^2 * (1 + x^2))$ 
```

```
lemma d-delta-arctan-upper-11:  $x \neq 0 \implies$ 
   $((\lambda x. arctan-upper-11\ x - arctan\ x)$  has-field-derivative diff-delta-arctan-upper-11
   $x)$  (at  $x$ )
```

```
unfolding arctan-upper-11-def diff-delta-arctan-upper-11-def
apply (intro derivative-eq-intros | simp)+
apply (simp add: divide-simps add-nonneg-eq-0-iff, algebra)
done
```

```
lemma d-delta-arctan-upper-11-pos:  $x \neq 0 \implies diff-delta-arctan-upper-11\ x > 0$ 
unfolding diff-delta-arctan-upper-11-def
by (simp add: divide-simps zero-less-mult-iff add-pos-pos)
```

Different proof needed here: they coincide not at zero, but at (-) infinity!

```
lemma arctan-upper-11:
```

```

assumes  $x < 0$ 
  shows  $\arctan(x) < \arctan\text{-upper-11 } x$ 
proof -
  have  $((\lambda x. \arctan\text{-upper-11 } x - \arctan x) \longrightarrow - (pi / 2) - 0 - (- (pi / 2)))$ 
at-bot
  unfolding arctan-upper-11-def
  apply (intro tendsto-intros tendsto-arctan-at-bot, auto simp: ext [OF divide-inverse])
  apply (metis tendsto-inverse-0 at-bot-le-at-infinity tendsto-mono)
  done
then have  $*$ :  $((\lambda x. \arctan\text{-upper-11 } x - \arctan x) \longrightarrow 0)$  at-bot
  by simp
have  $0 < \arctan\text{-upper-11 } x - \arctan x$ 
  apply (rule DERIV-pos-imp-increasing-at-bot [OF - *])
  apply (metis assms d-delta-arctan-upper-11 d-delta-arctan-upper-11-pos not-le)
  done
then show ?thesis
  by auto
qed

```

```

definition arctan-upper-12 :: real  $\Rightarrow$  real
  where arctan-upper-12  $\equiv \lambda x. 3*x / (x^2 + 3)$ 

```

```

definition diff-delta-arctan-upper-12 :: real  $\Rightarrow$  real
  where diff-delta-arctan-upper-12  $\equiv \lambda x. -4*x^4 / ((x^2+3)^2 * (1+x^2))$ 

```

```

lemma d-delta-arctan-upper-12:
   $((\lambda x. \arctan\text{-upper-12 } x - \arctan x)$  has-field-derivative diff-delta-arctan-upper-12
   $x)$  (at x)
  unfolding arctan-upper-12-def diff-delta-arctan-upper-12-def
  apply (intro derivative-eq-intros, simp-all)
  apply (auto simp: divide-simps add-nonneg-eq-0-iff, algebra)
  done

```

Strict inequalities also possible

```

lemma arctan-upper-12:
  assumes  $x < 0$  shows  $\arctan(x) \leq \arctan\text{-upper-12 } x$ 
  apply (rule gen-upper-bound-decreasing [OF assms d-delta-arctan-upper-12])
  apply (auto simp: diff-delta-arctan-upper-12-def arctan-upper-12-def)
  done

```

```

definition arctan-upper-13 :: real  $\Rightarrow$  real
  where arctan-upper-13  $\equiv \lambda x. x$ 

```

```

definition diff-delta-arctan-upper-13 :: real  $\Rightarrow$  real
  where diff-delta-arctan-upper-13  $\equiv \lambda x. x^2 / (1 + x^2)$ 

```

```

lemma d-delta-arctan-upper-13:
   $((\lambda x. \arctan\text{-upper-13 } x - \arctan x)$  has-field-derivative diff-delta-arctan-upper-13
   $x)$  (at x)

```


unfolding *arctan-upper-13-def diff-delta-arctan-upper-13-def*
apply (*intro derivative-eq-intros, simp-all*)
apply (*simp add: divide-simps add-nonneg-eq-0-iff*)
done

lemma *arctan-upper-13*:
assumes $x \geq 0$ **shows** $\arctan(x) \leq \arctan\text{-upper-13 } x$
apply (*rule gen-upper-bound-increasing [OF assms d-delta-arctan-upper-13]*)
apply (*auto simp: diff-delta-arctan-upper-13-def arctan-upper-13-def*)
done

definition *arctan-upper-14* :: *real* \Rightarrow *real*
where *arctan-upper-14* $\equiv \lambda x. \pi/2 - 3*x / (1 + 3*x^2)$

definition *diff-delta-arctan-upper-14* :: *real* \Rightarrow *real*
where *diff-delta-arctan-upper-14* $\equiv \lambda x. -4 / ((1 + 3*x^2)^2 * (1+x^2))$

lemma *d-delta-arctan-upper-14*:
 $((\lambda x. \arctan\text{-upper-14 } x - \arctan x)$ *has-field-derivative* *diff-delta-arctan-upper-14*
 $x)$ (*at x*)
unfolding *arctan-upper-14-def diff-delta-arctan-upper-14-def*
apply (*intro derivative-eq-intros | simp add: add-nonneg-eq-0-iff*)
apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)
done

lemma *d-delta-arctan-upper-14-neg*: *diff-delta-arctan-upper-14* $x < 0$
unfolding *diff-delta-arctan-upper-14-def*
apply (*auto simp: divide-simps add-nonneg-eq-0-iff zero-less-mult-iff*)
using *power2-less-0 [of x]*
apply *arith*
done

lemma *lim14*: $((\lambda x::\text{real}. 3 * x / (1 + 3 * x^2)) \longrightarrow 0)$ *at-infinity*
apply (*rule tendsto-0-le [where f = inverse and K=1]*)
apply (*metis tendsto-inverse-0*)
apply (*simp add: eventually-at-infinity*)
apply (*rule-tac x=1 in exI*)
apply (*simp add: power-eq-if abs-if divide-simps add-sign-intros*)
done

Different proof needed here: they coincide not at zero, but at (+) infinity!

lemma *arctan-upper-14*:
assumes $x > 0$
shows $\arctan(x) < \arctan\text{-upper-14 } x$
proof –
have $((\lambda x. \arctan\text{-upper-14 } x - \arctan x) \longrightarrow \pi / 2 - 0 - \pi / 2)$ *at-top*
unfolding *arctan-upper-14-def*
apply (*intro tendsto-intros tendsto-arctan-at-top*)
apply (*auto simp: tendsto-mono [OF at-top-le-at-infinity lim14]*)

done
then have *: $((\lambda x. \text{arctan-upper-14 } x - \text{arctan } x) \longrightarrow 0)$ *at-top*
 by *simp*
have $0 < \text{arctan-upper-14 } x - \text{arctan } x$
apply (rule *DERIV-neg-imp-decreasing-at-top* [*OF* - *])
apply (metis *d-delta-arctan-upper-14 d-delta-arctan-upper-14-neg*)
done
then show *?thesis*
 by *auto*
qed

2.2 Lower Bound 1

definition *arctan-lower-11* :: *real* \Rightarrow *real*
where *arctan-lower-11* $\equiv \lambda x. -(\text{pi}/2) - 3*x / (1 + 3*x^2)$

lemma *arctan-lower-11*:
assumes $x < 0$
shows $\text{arctan}(x) > \text{arctan-lower-11 } x$
using *arctan-upper-14* [*of* $-x$] *assms*
by (*auto simp: arctan-upper-14-def arctan-lower-11-def arctan-minus*)

abbreviation *arctan-lower-12* $\equiv \text{arctan-upper-13}$

lemma *arctan-lower-12*:
assumes $x \leq 0$
shows $\text{arctan}(x) \geq \text{arctan-lower-12 } x$
using *arctan-upper-13* [*of* $-x$] *assms*
by (*auto simp: arctan-upper-13-def arctan-minus*)

abbreviation *arctan-lower-13* $\equiv \text{arctan-upper-12}$

lemma *arctan-lower-13*:
assumes $x \geq 0$
shows $\text{arctan}(x) \geq \text{arctan-lower-13 } x$
using *arctan-upper-12* [*of* $-x$] *assms*
by (*auto simp: arctan-upper-12-def arctan-minus*)

definition *arctan-lower-14* :: *real* \Rightarrow *real*
where *arctan-lower-14* $\equiv \lambda x. \text{pi}/2 - 1/x$

lemma *arctan-lower-14*:
assumes $x > 0$
shows $\text{arctan}(x) > \text{arctan-lower-14 } x$
using *arctan-upper-11* [*of* $-x$] *assms*
by (*auto simp: arctan-upper-11-def arctan-lower-14-def arctan-minus*)

2.3 Upper Bound 3

definition *arctan-upper-31* :: *real* \Rightarrow *real*

where *arctan-upper-31* $\equiv \lambda x. -(pi/2) - (64 + 735*x^2 + 945*x^4) / (15*x*(15 + 70*x^2 + 63*x^4))$

definition *diff-delta-arctan-upper-31* :: *real* \Rightarrow *real*

where *diff-delta-arctan-upper-31* $\equiv \lambda x. 64 / (x^2 * (15 + 70*x^2 + 63*x^4)^2 * (1 + x^2))$

lemma *d-delta-arctan-upper-31*:

assumes $x \neq 0$

shows $((\lambda x. \text{arctan-upper-31 } x - \text{arctan } x)$ has-field-derivative *diff-delta-arctan-upper-31* $x)$ (at x)

unfolding *arctan-upper-31-def diff-delta-arctan-upper-31-def*

using *assms*

apply (*intro derivative-eq-intros*)

apply (*rule refl | simp add: add-nonneg-eq-0-iff*) $+$

apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)

done

lemma *d-delta-arctan-upper-31-pos*: $x \neq 0 \implies \text{diff-delta-arctan-upper-31 } x > 0$

unfolding *diff-delta-arctan-upper-31-def*

by (*auto simp: divide-simps zero-less-mult-iff add-pos-pos add-nonneg-eq-0-iff*)

lemma *arctan-upper-31*:

assumes $x < 0$

shows $\text{arctan}(x) < \text{arctan-upper-31 } x$

proof –

have $*$: $\bigwedge x::\text{real}. (15 + 70 * x^2 + 63 * x^4) > 0$

by (*sos (($R < 1 + ((R < 1 * ((R < 7/8 * [19/7*x^2 + 1]^2) + ((R < 4 * [x]^2) + (R < 10/7 * [x^2]^2)))) + ((A <= 0 * R < 1) * (R < 1/8 * [1]^2))))$))*)

then have $**$: $\bigwedge x::\text{real}. \neg (15 + 70 * x^2 + 63 * x^4) < 0$

by (*simp add: not-less*)

have $((\lambda x::\text{real}. (64 + 735 * x^2 + 945 * x^4) / (15 * x * (15 + 70 * x^2 + 63 * x^4))) \longrightarrow 0)$ at-bot

apply (*rule tendsto-0-le [where f = inverse and K=2]*)

apply (*metis at-bot-le-at-infinity tendsto-inverse-0 tendsto-mono*)

apply (*simp add: eventually-at-bot-linorder*)

apply (*rule-tac x=-1 in exI*)

apply (*auto simp: divide-simps abs-if zero-less-mult-iff ***)

done

then have $((\lambda x. \text{arctan-upper-31 } x - \text{arctan } x) \longrightarrow - (pi / 2) - 0 - (- (pi / 2)))$ at-bot

unfolding *arctan-upper-31-def*

apply (*intro tendsto-intros tendsto-arctan-at-bot, auto*)

done

then have $*$: $((\lambda x. \text{arctan-upper-31 } x - \text{arctan } x) \longrightarrow 0)$ at-bot

by *simp*

```

have  $0 < \arctan\text{-upper-31 } x - \arctan x$ 
apply (rule DERIV-pos-imp-increasing-at-bot [OF - *])
apply (metis assms d-delta-arctan-upper-31 d-delta-arctan-upper-31-pos not-le)
done
then show ?thesis
by auto
qed

```

```

definition arctan-upper-32 :: real  $\Rightarrow$  real
where arctan-upper-32  $\equiv \lambda x. 7*(33*x^4 + 170*x^2 + 165)*x / (5*(5*x^6 + 105*x^4 + 315*x^2 + 231))$ 

```

```

definition diff-delta-arctan-upper-32 :: real  $\Rightarrow$  real
where diff-delta-arctan-upper-32  $\equiv \lambda x. -256*x^12 / ((5*x^6+105*x^4+315*x^2+231)^2*(1+x^2))$ 

```

```

lemma d-delta-arctan-upper-32:
  (( $\lambda x. \arctan\text{-upper-32 } x - \arctan x$ ) has-field-derivative diff-delta-arctan-upper-32
x) (at x)
unfolding arctan-upper-32-def diff-delta-arctan-upper-32-def
apply (intro derivative-eq-intros | simp)+
apply simp-all
apply (auto simp: add-nonneg-eq-0-iff divide-simps, algebra)
done

```

```

lemma arctan-upper-32:
assumes  $x \leq 0$  shows  $\arctan(x) \leq \arctan\text{-upper-32 } x$ 
apply (rule gen-upper-bound-decreasing [OF assms d-delta-arctan-upper-32])
apply (auto simp: diff-delta-arctan-upper-32-def arctan-upper-32-def)
done

```

```

definition arctan-upper-33 :: real  $\Rightarrow$  real
where arctan-upper-33  $\equiv \lambda x. (64*x^4 + 735*x^2 + 945)*x / (15*(15*x^4 + 70*x^2 + 63))$ 

```

```

definition diff-delta-arctan-upper-33 :: real  $\Rightarrow$  real
where diff-delta-arctan-upper-33  $\equiv \lambda x. 64*x^10 / ((15*x^4 + 70*x^2 + 63)^2*(1+x^2))$ 

```

```

lemma d-delta-arctan-upper-33:
  (( $\lambda x. \arctan\text{-upper-33 } x - \arctan x$ ) has-field-derivative diff-delta-arctan-upper-33
x) (at x)
unfolding arctan-upper-33-def diff-delta-arctan-upper-33-def
apply (intro derivative-eq-intros, simp-all)
apply (auto simp: add-nonneg-eq-0-iff divide-simps, algebra)
done

```

```

lemma arctan-upper-33:
assumes  $x \geq 0$  shows  $\arctan(x) \leq \arctan\text{-upper-33 } x$ 
apply (rule gen-upper-bound-increasing [OF assms d-delta-arctan-upper-33])
apply (auto simp: diff-delta-arctan-upper-33-def arctan-upper-33-def)
done

```

definition *arctan-upper-34* :: real \Rightarrow real
where *arctan-upper-34* \equiv
 $\lambda x. \pi/2 - (33 + 170*x^2 + 165*x^4)*7*x / (5*(5 + 105*x^2 + 315*x^4 + 231*x^6))$

definition *diff-delta-arctan-upper-34* :: real \Rightarrow real
where *diff-delta-arctan-upper-34* $\equiv \lambda x. -256 / ((5+105*x^2+315*x^4+231*x^6)^2*(1+x^2))$

lemma *d-delta-arctan-upper-34*:
 $((\lambda x. \text{arctan-upper-34 } x - \text{arctan } x)$ has-field-derivative *diff-delta-arctan-upper-34*
 $x)$ (at x)

unfolding *arctan-upper-34-def* *diff-delta-arctan-upper-34-def*
apply (*intro derivative-eq-intros* | *simp add: add-nonneg-eq-0-iff*) +
apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)
done

lemma *d-delta-arctan-upper-34-pos*: *diff-delta-arctan-upper-34* $x < 0$
unfolding *diff-delta-arctan-upper-34-def*
apply (*simp add: divide-simps add-nonneg-eq-0-iff zero-less-mult-iff*)
using *power2-less-0* [of x]
apply *arith*
done

lemma *arctan-upper-34*:
assumes $x > 0$
shows $\text{arctan}(x) < \text{arctan-upper-34 } x$
proof –
have $((\lambda x. \text{arctan-upper-34 } x - \text{arctan } x) \longrightarrow \pi / 2 - 0 - \pi / 2)$ at-top
unfolding *arctan-upper-34-def*
apply (*intro tendsto-intros tendsto-arctan-at-top, auto*)
apply (*rule tendsto-0-le* [**where** $f = \text{inverse}$ **and** $K=1$])
apply (*metis tendsto-inverse-0 at-top-le-at-infinity tendsto-mono*)
apply (*simp add: eventually-at-top-linorder*)
apply (*rule-tac x=1 in exI*)
apply (*auto simp: divide-simps power-eq-if add-pos-pos algebra-simps*)
done
then have *: $((\lambda x. \text{arctan-upper-34 } x - \text{arctan } x) \longrightarrow 0)$ at-top
by *simp*
have $0 < \text{arctan-upper-34 } x - \text{arctan } x$
apply (*rule DERIV-neg-imp-decreasing-at-top* [*OF* - *])
apply (*metis d-delta-arctan-upper-34 d-delta-arctan-upper-34-pos*)
done
then show ?thesis
by *auto*
qed

2.4 Lower Bound 3

definition *arctan-lower-31* :: real \Rightarrow real

where *arctan-lower-31* $\equiv \lambda x. -(\pi/2) - (33 + 170*x^2 + 165*x^4)*7*x / (5*(5 + 105*x^2 + 315*x^4 + 231*x^6))$

lemma *arctan-lower-31*:

assumes $x < 0$

shows $\arctan(x) > \text{arctan-lower-31 } x$

using *arctan-upper-34* [of $-x$] *assms*

by (*auto simp: arctan-upper-34-def arctan-lower-31-def arctan-minus*)

abbreviation *arctan-lower-32* $\equiv \text{arctan-upper-33}$

lemma *arctan-lower-32*:

assumes $x \leq 0$

shows $\arctan(x) \geq \text{arctan-lower-32 } x$

using *arctan-upper-33* [of $-x$] *assms*

by (*auto simp: arctan-upper-33-def arctan-minus*)

abbreviation *arctan-lower-33* $\equiv \text{arctan-upper-32}$

lemma *arctan-lower-33*:

assumes $x \geq 0$

shows $\arctan(x) \geq \text{arctan-lower-33 } x$

using *arctan-upper-32* [of $-x$] *assms*

by (*auto simp: arctan-upper-32-def arctan-minus*)

definition *arctan-lower-34* :: real \Rightarrow real

where *arctan-lower-34* $\equiv \lambda x. \pi/2 - (64 + 735*x^2 + 945*x^4) / (15*x*(15 + 70*x^2 + 63*x^4))$

lemma *arctan-lower-34*:

assumes $x > 0$

shows $\arctan(x) > \text{arctan-lower-34 } x$

using *arctan-upper-31* [of $-x$] *assms*

by (*auto simp: arctan-upper-31-def arctan-lower-34-def arctan-minus*)

2.5 Upper Bound 4

definition *arctan-upper-41* :: real \Rightarrow real

where *arctan-upper-41* \equiv

$\lambda x. -(\pi/2) - (256 + 5943*x^2 + 19250*x^4 + 15015*x^6) / (35*x*(35 + 315*x^2 + 693*x^4 + 429*x^6))$

definition *diff-delta-arctan-upper-41* :: real \Rightarrow real

where *diff-delta-arctan-upper-41* $\equiv \lambda x. 256 / (x^2*(35 + 315*x^2 + 693*x^4 + 429*x^6)^2*(1 + x^2))$

lemma *d-delta-arctan-upper-41*:

```

assumes  $x \neq 0$ 
shows  $((\lambda x. \text{arctan-upper-41 } x - \text{arctan } x) \text{ has-field-derivative diff-delta-arctan-upper-41 } x) \text{ (at } x)$ 
unfolding arctan-upper-41-def diff-delta-arctan-upper-41-def
using assms
apply (intro derivative-eq-intros)
apply (rule refl | simp add: add-nonneg-eq-0-iff)+
apply (simp add: divide-simps add-nonneg-eq-0-iff, algebra)
done

```

```

lemma d-delta-arctan-upper-41-pos:  $x \neq 0 \implies \text{diff-delta-arctan-upper-41 } x > 0$ 
unfolding diff-delta-arctan-upper-41-def
by (auto simp: zero-less-mult-iff add-pos-pos add-nonneg-eq-0-iff)

```

```

lemma arctan-upper-41:

```

```

assumes  $x < 0$ 
shows  $\text{arctan}(x) < \text{arctan-upper-41 } x$ 
proof -
have *:  $\bigwedge x::\text{real}. (35 + 315 * x^2 + 693 * x^4 + 429 * x^6) > 0$ 
by (sos ((R<1 + ((R<1 * ((R<13/8589934592 * [95/26*x^2 + 1]^2) +
 $((R<38654705675/4294967296 * [170080704731/154618822700*x^3 + x]^2) +$ 
 $((R<14271/446676598784 * [x^2]^2) + (R<3631584276674589067439/2656331147370089676800$ 
 $* [x^3]^2)))))) + ((A<=0 * R<1) * (R<245426703/8589934592 * [1]^2))))))$ 
then have **:  $\bigwedge x::\text{real}. x < 0 \implies \neg (35 + 315 * x^2 + 693 * x^4 + 429 * x^6) < 0$ 
by (simp add: not-less)
have  $((\lambda x::\text{real}. (256 + 5943 * x^2 + 19250 * x^4 + 15015 * x^6) / (35 * x * (35 + 315 * x^2 + 693 * x^4 + 429 * x^6))) \longrightarrow 0) \text{ at-bot}$ 
apply (rule tendsto-0-le [where f = inverse and K=2])
apply (metis at-bot-le-at-infinity tendsto-inverse-0 tendsto-mono)
apply (simp add: eventually-at-bot-linorder)
apply (rule-tac x=-1 in exI)
apply (auto simp: ** abs-if divide-simps zero-less-mult-iff)
done
then have  $((\lambda x. \text{arctan-upper-41 } x - \text{arctan } x) \longrightarrow - (pi / 2) - 0 - (- (pi / 2))) \text{ at-bot}$ 
unfolding arctan-upper-41-def
apply (intro tendsto-intros tendsto-arctan-at-bot, auto)
done
then have *:  $((\lambda x. \text{arctan-upper-41 } x - \text{arctan } x) \longrightarrow 0) \text{ at-bot}$ 
by simp
have  $0 < \text{arctan-upper-41 } x - \text{arctan } x$ 
apply (rule DERIV-pos-imp-increasing-at-bot [OF - *])
apply (metis assms d-delta-arctan-upper-41 d-delta-arctan-upper-41-pos not-le)
done
then show ?thesis
by auto
qed

```

definition *arctan-upper-42* :: real \Rightarrow real
where *arctan-upper-42* \equiv
 $\lambda x. (15159*x^6 + 147455*x^4 + 345345*x^2 + 225225)*x / (35*(35*x^8 + 1260*x^6 + 6930*x^4 + 12012*x^2 + 6435))$

definition *diff-delta-arctan-upper-42* :: real \Rightarrow real
where *diff-delta-arctan-upper-42* \equiv
 $\lambda x. -16384*x^16 / ((35*x^8 + 1260*x^6 + 6930*x^4 + 12012*x^2 + 6435)^2*(1+x^2))$

lemma *d-delta-arctan-upper-42*:
 $((\lambda x. \text{arctan-upper-42 } x - \text{arctan } x)$ has-field-derivative *diff-delta-arctan-upper-42*
 $x)$ (at x)
unfolding *arctan-upper-42-def diff-delta-arctan-upper-42-def*
apply (*intro derivative-eq-intros, simp-all*)
apply (*auto simp: divide-simps add-nonneg-eq-0-iff, algebra*)
done

lemma *arctan-upper-42*:
assumes $x \leq 0$ **shows** $\text{arctan}(x) \leq \text{arctan-upper-42 } x$
apply (*rule gen-upper-bound-decreasing [OF assms d-delta-arctan-upper-42]*)
apply (*auto simp: diff-delta-arctan-upper-42-def arctan-upper-42-def*)
done

definition *arctan-upper-43* :: real \Rightarrow real
where *arctan-upper-43* \equiv
 $\lambda x. (256*x^6 + 5943*x^4 + 19250*x^2 + 15015)*x / (35 * (35*x^6 + 315*x^4 + 693*x^2 + 429))$

definition *diff-delta-arctan-upper-43* :: real \Rightarrow real
where *diff-delta-arctan-upper-43* $\equiv \lambda x. 256*x^14 / ((35*x^6 + 315*x^4 + 693*x^2 + 429)^2*(1+x^2))$

lemma *d-delta-arctan-upper-43*:
 $((\lambda x. \text{arctan-upper-43 } x - \text{arctan } x)$ has-field-derivative *diff-delta-arctan-upper-43*
 $x)$ (at x)
unfolding *arctan-upper-43-def diff-delta-arctan-upper-43-def*
apply (*intro derivative-eq-intros, simp-all*)
apply (*auto simp: add-nonneg-eq-0-iff divide-simps, algebra*)
done

lemma *arctan-upper-43*:
assumes $x \geq 0$ **shows** $\text{arctan}(x) \leq \text{arctan-upper-43 } x$
apply (*rule gen-upper-bound-increasing [OF assms d-delta-arctan-upper-43]*)
apply (*auto simp: diff-delta-arctan-upper-43-def arctan-upper-43-def*)
done

definition *arctan-upper-44* :: real \Rightarrow real
where *arctan-upper-44* \equiv
 $\lambda x. \text{pi}/2 - (15159 + 147455*x^2 + 345345*x^4 + 225225*x^6)*x / (35*(35 + 1260*x^2 + 6930*x^4 + 12012*x^6 + 6435*x^8))$

definition *diff-delta-arctan-upper-44* :: *real* \Rightarrow *real*
where *diff-delta-arctan-upper-44* \equiv
 $\lambda x. -16384 / ((35+1260*x^2+6930*x^4+12012*x^6+6435*x^8)^2*(1+x^2))$

lemma *d-delta-arctan-upper-44*:
 $((\lambda x. \text{arctan-upper-44 } x - \text{arctan } x)$ *has-field-derivative* *diff-delta-arctan-upper-44*
 $x)$ (*at* x)

unfolding *arctan-upper-44-def* *diff-delta-arctan-upper-44-def*
apply (*intro derivative-eq-intros* | *simp add: add-nonneg-eq-0-iff*) +
apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)
done

lemma *d-delta-arctan-upper-44-pos*: *diff-delta-arctan-upper-44* $x < 0$
unfolding *diff-delta-arctan-upper-44-def*
apply (*auto simp: divide-simps add-nonneg-eq-0-iff zero-less-mult-iff*)
using *power2-less-0* [*of* x]
apply *arith*
done

lemma *arctan-upper-44*:
assumes $x > 0$
shows $\text{arctan}(x) < \text{arctan-upper-44 } x$
proof –
have $((\lambda x. \text{arctan-upper-44 } x - \text{arctan } x) \longrightarrow \pi / 2 - 0 - \pi / 2)$ *at-top*
unfolding *arctan-upper-44-def*
apply (*intro tendsto-intros tendsto-arctan-at-top, auto*)
apply (*rule tendsto-0-le* [**where** $f = \text{inverse}$ **and** $K=1$])
apply (*metis tendsto-inverse-0 at-top-le-at-infinity tendsto-mono*)
apply (*simp add: eventually-at-top-linorder*)
apply (*rule-tac x=1 in exI*)
apply (*auto simp: zero-le-mult-iff divide-simps not-le[symmetric] power-eq-if*
algebra-simps)
done
then have $*$: $((\lambda x. \text{arctan-upper-44 } x - \text{arctan } x) \longrightarrow 0)$ *at-top*
by *simp*
have $0 < \text{arctan-upper-44 } x - \text{arctan } x$
apply (*rule DERIV-neg-imp-decreasing-at-top* [*OF* $*$])
apply (*metis d-delta-arctan-upper-44 d-delta-arctan-upper-44-pos*)
done
then show *?thesis*
by *auto*
qed

2.6 Lower Bound 4

definition *arctan-lower-41* :: *real* \Rightarrow *real*
where *arctan-lower-41* \equiv
 $\lambda x. -(pi/2) - (15159+147455*x^2+345345*x^4+225225*x^6)*x /$
 $(35*(35+1260*x^2+6930*x^4+12012*x^6+6435*x^8))$

lemma *arctan-lower-41*:
assumes $x < 0$
shows $\arctan(x) > \text{arctan-lower-41 } x$
using *arctan-upper-44* [of $-x$] *assms*
by (*auto simp: arctan-upper-44-def arctan-lower-41-def arctan-minus*)

abbreviation *arctan-lower-42* \equiv *arctan-upper-43*

lemma *arctan-lower-42*:
assumes $x \leq 0$
shows $\arctan(x) \geq \text{arctan-lower-42 } x$
using *arctan-upper-43* [of $-x$] *assms*
by (*auto simp: arctan-upper-43-def arctan-minus*)

abbreviation *arctan-lower-43* \equiv *arctan-upper-42*

lemma *arctan-lower-43*:
assumes $x \geq 0$
shows $\arctan(x) \geq \text{arctan-lower-43 } x$
using *arctan-upper-42* [of $-x$] *assms*
by (*auto simp: arctan-upper-42-def arctan-minus*)

definition *arctan-lower-44* $:: \text{real} \Rightarrow \text{real}$
where *arctan-lower-44* \equiv

$$\lambda x. \text{pi}/2 - (256 + 5943 * x^2 + 19250 * x^4 + 15015 * x^6) /$$

$$(35 * x * (35 + 315 * x^2 + 693 * x^4 + 429 * x^6))$$

lemma *arctan-lower-44*:
assumes $x > 0$
shows $\arctan(x) > \text{arctan-lower-44 } x$
using *arctan-upper-41* [of $-x$] *assms*
by (*auto simp: arctan-upper-41-def arctan-lower-44-def arctan-minus*)

end

Chapter 3

Exp Upper and Lower Bounds

```
theory Exp-Bounds
imports Bounds-Lemmas
        HOL-Library.Sum-of-Squares
        Sturm-Sequences.Sturm
```

begin

Covers all bounds used in exp-upper.ax, exp-lower.ax and exp-extended.ax.

3.1 Taylor Series Bounds

exp-positive is the theorem $0 \leq \exp ?x$

exp-lower-taylor-1 is the theorem $1 + ?x \leq \exp ?x$

All even approximants are lower bounds.

lemma *exp-lower-taylor-even*:

fixes $x::\text{real}$

shows $\text{even } n \implies (\sum m < n. (x \wedge m) / (\text{fact } m)) \leq \exp x$

using *Maclaurin-exp-le* [of x n]

by (*auto simp add: zero-le-even-power*)

lemma *exp-upper-taylor-even*:

fixes $x::\text{real}$

assumes $n: \text{even } n$

and pos: $(\sum m < n. ((-x) \wedge m) / (\text{fact } m)) > 0$ (**is** $?sum > 0$)

shows $\exp x \leq \text{inverse } ?sum$

using *exp-lower-taylor-even* [OF n , of $-x$]

by (*metis exp-minus inverse-inverse-eq le-imp-inverse-le pos*)

3 if the previous lemma is expressed in terms of $(?::'a) * m$.

lemma *exp-lower-taylor-3*:

fixes $x::\text{real}$
shows $1 + x + (1/2)*x^2 + (1/6)*x^3 + (1/24)*x^4 + (1/120)*x^5 \leq \exp x$
by (*rule order-trans [OF - exp-lower-taylor-even [of 6]]*)
(auto simp: lessThan-nat-numeral fact-numeral)

lemma *exp-lower-taylor-3-cubed:*

fixes $x::\text{real}$
shows $(1 + x/3 + (1/2)*(x/3)^2 + (1/6)*(x/3)^3 + (1/24)*(x/3)^4 + (1/120)*(x/3)^5)^3 \leq \exp x$
proof –
have $(1 + x/3 + (1/2)*(x/3)^2 + (1/6)*(x/3)^3 + (1/24)*(x/3)^4 + (1/120)*(x/3)^5)^3 \leq \exp (x/3)^3$
by (*metis power-mono-odd odd-numeral exp-lower-taylor-3*)
also have $\dots = \exp x$
by (*simp add: exp-of-nat-mult [symmetric]*)
finally show *?thesis* .
qed

lemma *exp-lower-taylor-2:*

fixes $x::\text{real}$
shows $1 + x + (1/2)*x^2 + (1/6)*x^3 \leq \exp x$
proof –
have *even (4::nat)* **by** *simp*
then have $(\sum m < 4. x^m / (\text{fact } m)) \leq \exp x$
by (*rule exp-lower-taylor-even*)
then show *?thesis* **by** (*auto simp add: numeral-eq-Suc*)
qed

lemma *exp-upper-bound-case-3:*

fixes $x::\text{real}$
assumes $x \leq 3.19$
shows $\exp x \leq 2304 / (-x^3 + 6*x^2 - 24*x + 48)^2$
proof –
have $(1/48)*(-x^3 + 6*x^2 - 24*x + 48) = (1 + (-x/2) + (1/2)*(-x/2)^2 + (1/6)*(-x/2)^3)$
by (*simp add: field-simps power2-eq-square power3-eq-cube*)
also have $\dots \leq \exp (-x/2)$
by (*rule exp-lower-taylor-2*)
finally have $1: (1/48)*(-x^3 + 6*x^2 - 24*x + 48) \leq \exp (-x/2)$.
have $(-x^3 + 6*x^2 - 24*x + 48)^2 / 2304 = ((1/48)*(-x^3 + 6*x^2 - 24*x + 48))^2$
by (*simp add: field-simps power2-eq-square power3-eq-cube*)
also have $\dots \leq (\exp (-x/2))^2$
apply (*rule power-mono [OF 1]*)
apply (*simp add: algebra-simps*)
using *assms*
apply (*sos ((R < 1 + ((R < 1 * ((R < 1323/13 * [~ 15/49*x + 1])^2) + (R < 1/637*

$[x]^2)) + (((A < 0 * R < 1) * (R < 50 / 13 * [1]^2)) + ((A <= 0 * R < 1) * ((R < 56 / 13 * [5 / 56 * x + 1]^2) + (R < 199 / 728 * [x]^2))))))$
done
also have ... = inverse (exp x)
by (metis exp-minus mult-exp-exp power2-eq-square field-sum-of-halves)
finally have 2: $(-(x^3) + 6*x^2 - 24*x + 48)^2 / 2304 \leq \text{inverse (exp x)}$.
have $6 * x^2 - x^3 - 24 * x + 48 \neq 0$ using assms
by (sos ((R < 1 + (([400 / 13] * A = 0) + ((R < 1 * ((R < 1323 / 13 * [15 / 49 * x + 1]^2) + (R < 1 / 637 * [x]^2))) + ((A <= 0 * R < 1) * ((R < 56 / 13 * [5 / 56 * x + 1]^2) + (R < 199 / 728 * [x]^2))))))))))
then show ?thesis
using Fields.linordered-field-class.le-imp-inverse-le [OF 2]
by simp
qed

lemma exp-upper-bound-case-5:

fixes x::real
assumes $x \leq 6.36$
shows $\text{exp } x \leq 21743271936 / (-(x^3) + 12*x^2 - 96*x + 384)^4$
proof -
have $(1/384)*(-(x^3) + 12*x^2 - 96*x + 384) = (1 + (-x/4) + (1/2)*(-x/4))^2 + (1/6)*(-x/4)^3$
by (simp add: field-simps power2-eq-square power3-eq-cube)
also have ... $\leq \text{exp } (-x/4)$
by (rule exp-lower-taylor-2)
finally have 1: $(1/384)*(-(x^3) + 12*x^2 - 96*x + 384) \leq \text{exp } (-x/4)$.
have $(-(x^3) + 12*x^2 - 96*x + 384)^4 / 21743271936 = ((1/384)*(-(x^3) + 12*x^2 - 96*x + 384))^4$
by (simp add: divide-simps)
also have ... $\leq (\text{exp } (-x/4))^4$
apply (rule power-mono [OF 1])
apply (simp add: algebra-simps)
using assms
apply (sos ((R < 1 + ((R < 1 * ((R < 1777 / 32 * [539 / 3554 * x + 1]^2) + (R < 907 / 227456 * [x]^2))) + (((A < 0 * R < 1) * (R < 25 / 1024 * [1]^2)) + ((A <= 0 * R < 1) * ((R < 49 / 32 * [2 / 49 * x + 1]^2) + (R < 45 / 1568 * [x]^2))))))))))
done
also have ... = inverse (exp x)
by (simp add: exp-of-nat-mult [symmetric] exp-minus [symmetric])
finally have 2: $(-(x^3) + 12*x^2 - 96*x + 384)^4 / 21743271936 \leq \text{inverse (exp x)}$.
have $12 * x^2 - x^3 - 96 * x + 384 \neq 0$ using assms
by (sos ((R < 1 + (([25 / 32] * A = 0) + ((R < 1 * ((R < 1777 / 32 * [539 / 3554 * x + 1]^2) + (R < 907 / 227456 * [x]^2))) + ((A <= 0 * R < 1) * ((R < 49 / 32 * [2 / 49 * x + 1]^2) + (R < 45 / 1568 * [x]^2))))))))))
then show ?thesis
using Fields.linordered-field-class.le-imp-inverse-le [OF 2]
by simp
qed

3.2 Continued Fraction Bound 2

definition *exp-cf2* :: *real* \Rightarrow *real*

where *exp-cf2* $\equiv \lambda x. (x^2 + 6*x + 12) / (x^2 - 6*x + 12)$

lemma *denom-cf2-pos*: **fixes** *x*::*real* **shows** $x^2 - 6 * x + 12 > 0$

by (sos ((*R*<1 + ((*R*<1 * ((*R*<5 * [$\sim 3/10*x + 1$]²) + (*R*<1/20 * [*x*]²)))) + ((*A*<=0 * *R*<1) * (*R*<1/2 * [*1*]²))))))

lemma *numer-cf2-pos*: **fixes** *x*::*real* **shows** $x^2 + 6 * x + 12 > 0$

by (sos ((*R*<1 + ((*R*<1 * ((*R*<5 * [$3/10*x + 1$]²) + (*R*<1/20 * [*x*]²)))) + ((*A*<=0 * *R*<1) * (*R*<1/2 * [*1*]²))))))

lemma *exp-cf2-pos*: *exp-cf2* *x* > 0

unfolding *exp-cf2-def*

by (*auto simp add: divide-simps denom-cf2-pos numer-cf2-pos*)

definition *diff-delta-lnexp-cf2* :: *real* \Rightarrow *real*

where *diff-delta-lnexp-cf2* $\equiv \lambda x. - (x^4) / ((x^2 - 6*x + 12) * (x^2 + 6*x + 12))$

lemma *d-delta-lnexp-cf2-nonpos*: *diff-delta-lnexp-cf2* *x* ≤ 0

unfolding *diff-delta-lnexp-cf2-def*

by (sos (((*R*<1 + ((*R*<1 * ((*R*<5/4 * [$\sim 3/40*x^2 + 1$]²) + (*R*<11/1280 * [*x*]²)))) + ((*A*<1 * *R*<1) * (*R*<1/64 * [*1*]²)))))) & ((*R*<1 + ((*R*<1 * ((*R*<5/4 * [$\sim 3/40*x^2 + 1$]²) + (*R*<11/1280 * [*x*]²)))) + ((*A*<1 * *R*<1) * (*R*<1/64 * [*1*]²))))))

lemma *d-delta-lnexp-cf2*:

(($\lambda x. \ln (\exp\text{-cf2 } x) - x$) *has-field-derivative* *diff-delta-lnexp-cf2* *x*) (*at* *x*)

unfolding *exp-cf2-def diff-delta-lnexp-cf2-def*

apply (*intro derivative-eq-intros | simp*)+

apply (*metis exp-cf2-def exp-cf2-pos*)

apply (*simp-all add:*)

using *denom-cf2-pos [of x] numer-cf2-pos [of x]*

apply (*auto simp: divide-simps*)

apply *algebra*

done

Upper bound for non-positive x

lemma *ln-exp-cf2-upper-bound-neg*:

assumes $x \leq 0$

shows $x \leq \ln (\exp\text{-cf2 } x)$

by (*rule gen-upper-bound-decreasing [OF assms d-delta-lnexp-cf2 d-delta-lnexp-cf2-nonpos]*)
(*simp add: exp-cf2-def*)

theorem *exp-cf2-upper-bound-neg*: $x \leq 0 \implies \exp(x) \leq \exp\text{-cf2 } x$

by (*metis ln-exp-cf2-upper-bound-neg exp-cf2-pos exp-le-cancel-iff exp-ln-iff*)

Lower bound for non-negative x

lemma *ln-exp-cf2-lower-bound-pos*:

assumes $0 \leq x$

shows $\ln (\exp\text{-cf2 } x) \leq x$

by (*rule gen-lower-bound-increasing [OF assms d-delta-lnexp-cf2 d-delta-lnexp-cf2-nonpos]*)
(simp add: exp-cf2-def)

theorem *exp-cf2-lower-bound-pos*: $0 \leq x \implies \exp\text{-cf2 } x \leq \exp x$

by (*metis exp-cf2-pos exp-le-cancel-iff exp-ln ln-exp-cf2-lower-bound-pos*)

3.3 Continued Fraction Bound 3

This bound crosses the X-axis twice, causing complications.

definition *numer-cf3* :: *real* \Rightarrow *real*

where *numer-cf3* $\equiv \lambda x. x^3 + 12*x^2 + 60*x + 120$

definition *exp-cf3* :: *real* \Rightarrow *real*

where *exp-cf3* $\equiv \lambda x. \text{numer-cf3 } x / \text{numer-cf3 } (-x)$

lemma *numer-cf3-pos*: $-4.64 \leq x \implies \text{numer-cf3 } x > 0$

unfolding *numer-cf3-def*

by *sturm*

lemma *exp-cf3-pos*: $\text{numer-cf3 } x > 0 \implies \text{numer-cf3 } (-x) > 0 \implies \exp\text{-cf3 } x > 0$

by (*simp add: exp-cf3-def*)

definition *diff-delta-lnexp-cf3* :: *real* \Rightarrow *real*

where *diff-delta-lnexp-cf3* $\equiv \lambda x. (x^6) / (\text{numer-cf3 } (-x) * \text{numer-cf3 } x)$

lemma *d-delta-lnexp-cf3-nonneg*: $\text{numer-cf3 } x > 0 \implies \text{numer-cf3 } (-x) > 0 \implies$
diff-delta-lnexp-cf3 } x \geq 0

unfolding *diff-delta-lnexp-cf3-def*

by (*auto simp: mult-less-0-iff intro: divide-nonneg-neg*)

lemma *d-delta-lnexp-cf3*:

assumes $\text{numer-cf3 } x > 0$ $\text{numer-cf3 } (-x) > 0$

shows $((\lambda x. \ln (\exp\text{-cf3 } x) - x)$ *has-field-derivative* *diff-delta-lnexp-cf3 } x) (*at x*)*

unfolding *exp-cf3-def numer-cf3-def diff-delta-lnexp-cf3-def*

apply (*intro derivative-eq-intros | simp*)**+**

using *assms numer-cf3-pos [of x] numer-cf3-pos [of -x]*

apply (*auto simp: numer-cf3-def*)

apply (*auto simp add: divide-simps add-nonneg-eq-0-iff*)

apply *algebra*

done

lemma *numer-cf3-mono*: $y \leq x \implies \text{numer-cf3 } y \leq \text{numer-cf3 } x$

unfolding *numer-cf3-def*

by (sos (((A<0 * R<1) + ((A<=0 * R<1) * ((R<60 * [1/10*x + 1/10*y + 1]^2) + ((R<2/5 * [x + ~1/4*y]^2) + (R<3/8 * [y]^2))))))))

Upper bound for non-negative x

lemma *ln-exp-cf3-upper-bound-nonneg*:

assumes *x0*: $0 \leq x$ **and** *xless*: *numer-cf3* $(-x) > 0$

shows $x \leq \ln (\exp\text{-cf3 } x)$

proof –

have *ncf3*: $\bigwedge y. 0 \leq y \implies y \leq x \implies \text{numer-cf3 } (-y) > 0$

by (*metis neg-le-iff-le numer-cf3-mono order.strict-trans2 xless*)

show *?thesis*

apply (*rule gen-upper-bound-increasing [OF x0 d-delta-lnexp-cf3 d-delta-lnexp-cf3-nonneg]*)

apply (*auto simp add: ncf3 assms numer-cf3-pos*)

apply (*simp add: exp-cf3-def numer-cf3-def*)

done

qed

theorem *exp-cf3-upper-bound-pos*: $0 \leq x \implies \text{numer-cf3 } (-x) > 0 \implies \exp x \leq \exp\text{-cf3 } x$

using *ln-exp-cf3-upper-bound-nonneg [of x] exp-cf3-pos [of x] numer-cf3-pos [of x]*

by *auto (metis exp-le-cancel-iff exp-ln-iff)*

corollary $0 \leq x \implies x \leq 4.64 \implies \exp x \leq \exp\text{-cf3 } x$

by (*metis numer-cf3-pos neg-le-iff-le exp-cf3-upper-bound-pos*)

Lower bound for negative x, provided $0 < \exp\text{-cf3 } x$

lemma *ln-exp-cf3-lower-bound-neg*:

assumes *x0*: $x \leq 0$ **and** *xgtr*: *numer-cf3* $x > 0$

shows $\ln (\exp\text{-cf3 } x) \leq x$

proof –

have *ncf3*: $\bigwedge y. x \leq y \implies y \leq 0 \implies \text{numer-cf3 } y > 0$

by (*metis dual-order.strict-trans1 numer-cf3-mono xgtr*)

show *?thesis*

apply (*rule gen-lower-bound-decreasing [OF x0 d-delta-lnexp-cf3 d-delta-lnexp-cf3-nonneg]*)

apply (*auto simp add: ncf3 assms numer-cf3-pos*)

apply (*simp add: exp-cf3-def numer-cf3-def*)

done

qed

theorem *exp-cf3-lower-bound-pos*:

assumes $x \leq 0$ **shows** $\exp\text{-cf3 } x \leq \exp x$

proof (*cases numer-cf3 x > 0*)

case *True*

then have $\exp\text{-cf3 } x > 0$

using *assms numer-cf3-pos [of -x]*

by (*auto simp: exp-cf3-pos*)

then show *?thesis*


```

using ln-exp-cf3-lower-bound-neg [of x] assms True
  by auto (metis exp-le-cancel-iff exp-ln-iff)
next
  case False
  then have exp-cf3  $x \leq 0$ 
    using assms numer-cf3-pos [of  $-x$ ]
    unfolding exp-cf3-def
    by (simp add: divide-nonpos-pos)
  then show ?thesis
    by (metis exp-ge-zero order.trans)
qed

```

3.4 Continued Fraction Bound 4

Here we have the extended exp continued fraction bounds

```

definition numer-cf4 :: real  $\Rightarrow$  real
  where numer-cf4  $\equiv \lambda x. x^4 + 20*x^3 + 180*x^2 + 840*x + 1680$ 

```

```

definition exp-cf4 :: real  $\Rightarrow$  real
  where exp-cf4  $\equiv \lambda x. \text{numer-cf4 } x / \text{numer-cf4 } (-x)$ 

```

```

lemma numer-cf4-pos: fixes x::real shows numer-cf4 x > 0
unfolding numer-cf4-def
by (sos ((( $R < 1 + ((R < 1 * ((R < 4469/256 * [1135/71504*x^2 + 4725/17876*x + 1]^2) + ((R < 3728645/18305024 * [536265/2982916*x^2 + x]^2) + (R < 106265/24436047872 * [x^2]^2)))) + ((A <= 0 * R < 1) * (R < 45/4096 * [1]^2))))))$ 

```

```

lemma exp-cf4-pos: exp-cf4 x > 0
unfolding exp-cf4-def
by (auto simp add: divide-simps numer-cf4-pos)

```

```

definition diff-delta-lnexp-cf4 :: real  $\Rightarrow$  real
  where diff-delta-lnexp-cf4  $\equiv \lambda x. -(x^8) / (\text{numer-cf4 } (-x) * \text{numer-cf4 } x)$ 

```

```

lemma d-delta-lnexp-cf4-nonpos: diff-delta-lnexp-cf4 x ≤ 0
unfolding diff-delta-lnexp-cf4-def
using numer-cf4-pos [of x] numer-cf4-pos [of  $-x$ ]
by (simp add: zero-le-divide-iff zero-le-mult-iff)

```

```

lemma d-delta-lnexp-cf4:
  ( $(\lambda x. \ln (\text{exp-cf4 } x) - x)$  has-field-derivative diff-delta-lnexp-cf4 x) (at x)
unfolding exp-cf4-def numer-cf4-def diff-delta-lnexp-cf4-def
apply (intro derivative-eq-intros | simp)+
using exp-cf4-pos
apply (simp add: exp-cf4-def numer-cf4-def)
apply (simp-all add: )
using numer-cf4-pos [of x] numer-cf4-pos [of  $-x$ ]
apply (auto simp: divide-simps numer-cf4-def)

```

apply algebra
done

Upper bound for non-positive x

lemma *ln-exp-cf4-upper-bound-neg*:

assumes $x \leq 0$

shows $x \leq \ln (\exp\text{-cf4 } x)$

by (*rule gen-upper-bound-decreasing [OF assms d-delta-lnexp-cf4 d-delta-lnexp-cf4-nonpos]*)
(simp add: exp-cf4-def numer-cf4-def)

theorem *exp-cf4-upper-bound-neg*: $x \leq 0 \implies \exp(x) \leq \exp\text{-cf4 } x$

by (*metis ln-exp-cf4-upper-bound-neg exp-cf4-pos exp-le-cancel-iff exp-ln-iff*)

Lower bound for non-negative x

lemma *ln-exp-cf4-lower-bound-pos*:

assumes $0 \leq x$

shows $\ln (\exp\text{-cf4 } x) \leq x$

by (*rule gen-lower-bound-increasing [OF assms d-delta-lnexp-cf4 d-delta-lnexp-cf4-nonpos]*)
(simp add: exp-cf4-def numer-cf4-def)

theorem *exp-cf4-lower-bound-pos*: $0 \leq x \implies \exp\text{-cf4 } x \leq \exp x$

by (*metis exp-cf4-pos exp-le-cancel-iff exp-ln ln-exp-cf4-lower-bound-pos*)

3.5 Continued Fraction Bound 5

This bound crosses the X-axis twice, causing complications.

definition *numer-cf5* :: *real* \Rightarrow *real*

where *numer-cf5* $\equiv \lambda x. x^5 + 30*x^4 + 420*x^3 + 3360*x^2 + 15120*x + 30240$

definition *exp-cf5* :: *real* \Rightarrow *real*

where *exp-cf5* $\equiv \lambda x. \text{numer-cf5 } x / \text{numer-cf5 } (-x)$

lemma *numer-cf5-pos*: $-7.293 \leq x \implies \text{numer-cf5 } x > 0$

unfolding *numer-cf5-def*

by *sturm*

lemma *exp-cf5-pos*: $\text{numer-cf5 } x > 0 \implies \text{numer-cf5 } (-x) > 0 \implies \exp\text{-cf5 } x > 0$

unfolding *exp-cf5-def numer-cf5-def*

by (*simp add: divide-neg-neg*)

definition *diff-delta-lnexp-cf5* :: *real* \Rightarrow *real*

where *diff-delta-lnexp-cf5* $\equiv \lambda x. (x^{\wedge}10) / (\text{numer-cf5 } (-x) * \text{numer-cf5 } x)$

lemma *d-delta-lnexp-cf5-nonneg*: $\text{numer-cf5 } x > 0 \implies \text{numer-cf5 } (-x) > 0 \implies \text{diff-delta-lnexp-cf5 } x \geq 0$

unfolding *diff-delta-lnexp-cf5-def*

by (*auto simp add: mult-less-0-iff intro: divide-nonneg-neg*)

```

lemma d-delta-lnexp-cf5:
  assumes numer-cf5  $x > 0$  numer-cf5  $(-x) > 0$ 
  shows  $((\lambda x. \ln (\exp\text{-cf5 } x) - x)$  has-field-derivative diff-delta-lnexp-cf5  $x$ ) (at  $x$ )
unfolding exp-cf5-def numer-cf5-def diff-delta-lnexp-cf5-def
apply (intro derivative-eq-intros | simp)+
using assms numer-cf5-pos [of  $x$ ] numer-cf5-pos [of  $-x$ ]
apply (auto simp: numer-cf5-def)
apply (auto simp add: divide-simps add-nonneg-eq-0-iff)
apply algebra
done

```

3.5.1 Proving monotonicity via a non-negative derivative

```

definition numer-cf5-deriv :: real  $\Rightarrow$  real
  where numer-cf5-deriv  $\equiv \lambda x. 5*x^4 + 120*x^3 + 1260*x^2 + 6720*x + 15120$ 

```

```

lemma numer-cf5-deriv:
  shows (numer-cf5 has-field-derivative numer-cf5-deriv  $x$ ) (at  $x$ )
unfolding numer-cf5-def numer-cf5-deriv-def
by (intro derivative-eq-intros | simp)+

```

```

lemma numer-cf5-deriv-pos: numer-cf5-deriv  $x \geq 0$ 
unfolding numer-cf5-deriv-def
by (sos ( $(R < 1 + ((R < 1 * ((R < 185533 / 8192 * [73459 / 5937056 * x^2 + 43050 / 185533 * x + 1]^2) + ((R < 4641265253 / 24318181376 * [700850925 / 4641265253 * x^2 + x]^2) + (R < 38142496079 / 38933754831437824 * [x^2]^2)))))) + ((A < 0 * R < 1) * (R < 205 / 131072 * [1]^2))))))$ )

```

```

lemma numer-cf5-mono: y  $\leq x \implies$  numer-cf5  $y \leq$  numer-cf5  $x$ 
by (auto intro: DERIV-nonneg-imp-nondecreasing numer-cf5-deriv numer-cf5-deriv-pos)

```

3.5.2 Results

Upper bound for non-negative x

```

lemma ln-exp-cf5-upper-bound-nonneg:
  assumes  $x0: 0 \leq x$  and  $xless: numer\text{-cf5 } (-x) > 0$ 
  shows  $x \leq \ln (\exp\text{-cf5 } x)$ 
proof  $-$ 
  have ncf5:  $\bigwedge y. 0 \leq y \implies y \leq x \implies numer\text{-cf5 } (-y) > 0$ 
  by (metis neg-le-iff-le numer-cf5-mono order.strict-trans2 xless)
  show ?thesis
  apply (rule gen-upper-bound-increasing [OF  $x0$  d-delta-lnexp-cf5 d-delta-lnexp-cf5-nonneg])
  apply (auto simp add: ncf5 assms numer-cf5-pos)
  apply (simp add: exp-cf5-def numer-cf5-def)
  done
qed

```

theorem *exp-cf5-upper-bound-pos*: $0 \leq x \implies \text{numer-cf5 } (-x) > 0 \implies \text{exp } x \leq \text{exp-cf5 } x$
using *ln-exp-cf5-upper-bound-nonneg* [of x] *exp-cf5-pos* [of x] *numer-cf5-pos* [of x]
by *auto* (*metis exp-le-cancel-iff exp-ln-iff*)

corollary $0 \leq x \implies x \leq 7.293 \implies \text{exp } x \leq \text{exp-cf5 } x$
by (*metis neg-le-iff-le numer-cf5-pos exp-cf5-upper-bound-pos*)

Lower bound for negative x , provided $0 < \text{exp-cf5 } x$

lemma *ln-exp-cf5-lower-bound-neg*:

assumes $x0: x \leq 0$ **and** $xgtr: \text{numer-cf5 } x > 0$
shows $\text{ln } (\text{exp-cf5 } x) \leq x$

proof –

have $ncf5: \bigwedge y. x \leq y \implies y \leq 0 \implies \text{numer-cf5 } y > 0$
by (*metis dual-order.strict-trans1 numer-cf5-mono xgtr*)

show *?thesis*

apply (*rule gen-lower-bound-decreasing [OF x0 d-delta-lnexp-cf5 d-delta-lnexp-cf5-nonneg]*)

apply (*auto simp add: ncf5 assms numer-cf5-pos*)

apply (*simp add: exp-cf5-def numer-cf5-def*)

done

qed

theorem *exp-cf5-lower-bound-pos*:

assumes $x \leq 0$ **shows** $\text{exp-cf5 } x \leq \text{exp } x$

proof (*cases numer-cf5 } x > 0*)

case *True*

then have $\text{exp-cf5 } x > 0$

using *assms numer-cf5-pos* [of $-x$]

by (*auto simp: exp-cf5-pos*)

then show *?thesis*

using *ln-exp-cf5-lower-bound-neg* [of x] *assms True*

by *auto* (*metis exp-le-cancel-iff exp-ln-iff*)

next

case *False*

then have $\text{exp-cf5 } x \leq 0$

using *assms numer-cf5-pos* [of $-x$]

unfolding *exp-cf5-def numer-cf5-def*

by (*simp add: divide-nonpos-pos*)

then show *?thesis*

by (*metis exp-ge-zero order.trans*)

qed

3.6 Continued Fraction Bound 6

definition *numer-cf6* :: *real* \Rightarrow *real*

where $\text{numer-cf6} \equiv \lambda x. x^6 + 42*x^5 + 840*x^4 + 10080*x^3 + 75600*x^2 + 332640*x + 665280$

definition *exp-cf6* :: *real* \Rightarrow *real*

where *exp-cf6* $\equiv \lambda x. \text{numer-cf6 } x / \text{numer-cf6 } (-x)$

lemma *numer-cf6-pos*: **fixes** *x::real* **shows** *numer-cf6* $x > 0$

unfolding *numer-cf6-def*

by *sturm*

lemma *exp-cf6-pos*: *exp-cf6* $x > 0$

unfolding *exp-cf6-def*

by (*auto simp add: divide-simps numer-cf6-pos*)

definition *diff-delta-lnexp-cf6* :: *real* \Rightarrow *real*

where *diff-delta-lnexp-cf6* $\equiv \lambda x. -(x^{12}) / (\text{numer-cf6 } (-x) * \text{numer-cf6 } x)$

lemma *d-delta-lnexp-cf6-nonpos*: *diff-delta-lnexp-cf6* $x \leq 0$

unfolding *diff-delta-lnexp-cf6-def*

using *numer-cf6-pos* [*of x*] *numer-cf6-pos* [*of -x*]

by (*simp add: zero-le-divide-iff zero-le-mult-iff*)

lemma *d-delta-lnexp-cf6*:

($\lambda x. \ln (\text{exp-cf6 } x) - x$) *has-field-derivative* *diff-delta-lnexp-cf6* x (*at x*)

unfolding *exp-cf6-def* *diff-delta-lnexp-cf6-def* *numer-cf6-def*

apply (*intro derivative-eq-intros* | *simp*)**+**

using *exp-cf6-pos*

apply (*simp add: exp-cf6-def numer-cf6-def*)

apply (*simp-all add:*)

using *numer-cf6-pos* [*of x*] *numer-cf6-pos* [*of -x*]

apply (*auto simp: divide-simps numer-cf6-def*)

apply *algebra*

done

Upper bound for non-positive x

lemma *ln-exp-cf6-upper-bound-neg*:

assumes $x \leq 0$

shows $x \leq \ln (\text{exp-cf6 } x)$

by (*rule gen-upper-bound-decreasing* [*OF assms d-delta-lnexp-cf6 d-delta-lnexp-cf6-nonpos*])

(*simp add: exp-cf6-def numer-cf6-def*)

theorem *exp-cf6-upper-bound-neg*: $x \leq 0 \implies \exp(x) \leq \text{exp-cf6 } x$

by (*metis ln-exp-cf6-upper-bound-neg exp-cf6-pos exp-le-cancel-iff exp-ln-iff*)

Lower bound for non-negative x

lemma *ln-exp-cf6-lower-bound-pos*:

assumes $0 \leq x$

shows $\ln (\text{exp-cf6 } x) \leq x$

by (*rule gen-lower-bound-increasing* [*OF assms d-delta-lnexp-cf6 d-delta-lnexp-cf6-nonpos*])

(*simp add: exp-cf6-def numer-cf6-def*)

theorem *exp-cf6-lower-bound-pos*: $0 \leq x \implies \text{exp-cf6 } x \leq \exp x$

by (*metis exp-cf6-pos exp-le-cancel-iff exp-ln ln-exp-cf6-lower-bound-pos*)

3.7 Continued Fraction Bound 7

This bound crosses the X-axis twice, causing complications.

definition *numer-cf7* :: *real* \Rightarrow *real*

where *numer-cf7* $\equiv \lambda x. x^7 + 56*x^6 + 1512*x^5 + 25200*x^4 + 277200*x^3 + 1995840*x^2 + 8648640*x + 17297280$

definition *exp-cf7* :: *real* \Rightarrow *real*

where *exp-cf7* $\equiv \lambda x. \text{numer-cf7 } x / \text{numer-cf7 } (-x)$

lemma *numer-cf7-pos*: $-9.943 \leq x \implies \text{numer-cf7 } x > 0$

unfolding *numer-cf7-def*

by *sturm*

lemma *exp-cf7-pos*: $\text{numer-cf7 } x > 0 \implies \text{numer-cf7 } (-x) > 0 \implies \text{exp-cf7 } x > 0$

by (*simp add: exp-cf7-def*)

definition *diff-delta-lnexp-cf7* :: *real* \Rightarrow *real*

where *diff-delta-lnexp-cf7* $\equiv \lambda x. (x^7 - 14) / (\text{numer-cf7 } (-x) * \text{numer-cf7 } x)$

lemma *d-delta-lnexp-cf7-nonneg*: $\text{numer-cf7 } x > 0 \implies \text{numer-cf7 } (-x) > 0 \implies \text{diff-delta-lnexp-cf7 } x \geq 0$

unfolding *diff-delta-lnexp-cf7-def*

by (*auto simp: mult-less-0-iff intro: divide-nonneg-neg*)

lemma *d-delta-lnexp-cf7*:

assumes $\text{numer-cf7 } x > 0 \text{ numer-cf7 } (-x) > 0$

shows $((\lambda x. \ln (\text{exp-cf7 } x) - x) \text{ has-field-derivative } \text{diff-delta-lnexp-cf7 } x) \text{ (at } x)$

unfolding *exp-cf7-def numer-cf7-def diff-delta-lnexp-cf7-def*

apply (*intro derivative-eq-intros | simp*)**+**

using *assms numer-cf7-pos [of x] numer-cf7-pos [of -x]*

apply (*auto simp: numer-cf7-def*)

apply (*auto simp: divide-simps add-nonneg-eq-0-iff*)

apply *algebra*

done

3.7.1 Proving monotonicity via a non-negative derivative

definition *numer-cf7-deriv* :: *real* \Rightarrow *real*

where *numer-cf7-deriv* $\equiv \lambda x. 7*x^6 + 336*x^5 + 7560*x^4 + 100800*x^3 + 831600*x^2 + 3991680*x + 8648640$

lemma *numer-cf7-deriv*:

shows $(\text{numer-cf7} \text{ has-field-derivative } \text{numer-cf7-deriv } x) \text{ (at } x)$

unfolding *numer-cf7-def numer-cf7-deriv-def*

by (*intro derivative-eq-intros | simp*)**+**

lemma *numer-cf7-deriv-pos*: $\text{numer-cf7-deriv } x \geq 0$

unfolding *numer-cf7-deriv-def*

apply (*rule order.strict-implies-order*) — FIXME should not be necessary
by *sturm*

lemma *numer-cf7-mono*: $y \leq x \implies \text{numer-cf7 } y \leq \text{numer-cf7 } x$
by (*auto intro: DERIV-nonneg-imp-nondecreasing numer-cf7-deriv numer-cf7-deriv-pos*)

3.7.2 Results

Upper bound for non-negative x

lemma *ln-exp-cf7-upper-bound-nonneg*:
assumes $x0: 0 \leq x$ **and** $xless: \text{numer-cf7 } (-x) > 0$
shows $x \leq \ln (\text{exp-cf7 } x)$
proof –
have $ncf7: \bigwedge y. 0 \leq y \implies y \leq x \implies \text{numer-cf7 } (-y) > 0$
by (*metis neg-le-iff-le numer-cf7-mono order.strict-trans2 xless*)
show *?thesis*
apply (*rule gen-upper-bound-increasing [OF x0 d-delta-lnexp-cf7 d-delta-lnexp-cf7-nonneg]*)
apply (*auto simp add: ncf7 assms numer-cf7-pos*)
apply (*simp add: exp-cf7-def numer-cf7-def*)
done
qed

theorem *exp-cf7-upper-bound-pos*: $0 \leq x \implies \text{numer-cf7 } (-x) > 0 \implies \text{exp } x \leq \text{exp-cf7 } x$
using *ln-exp-cf7-upper-bound-nonneg [of x] exp-cf7-pos [of x] numer-cf7-pos [of x]*
by *auto (metis exp-le-cancel-iff exp-ln-iff)*

corollary $0 \leq x \implies x \leq 9.943 \implies \text{exp } x \leq \text{exp-cf7 } x$
by (*metis neg-le-iff-le numer-cf7-pos exp-cf7-upper-bound-pos*)

Lower bound for negative x, provided $0 < \text{exp-cf7 } x$

lemma *ln-exp-cf7-lower-bound-neg*:
assumes $x0: x \leq 0$ **and** $xgtr: \text{numer-cf7 } x > 0$
shows $\ln (\text{exp-cf7 } x) \leq x$
proof –
have $ncf7: \bigwedge y. x \leq y \implies y \leq 0 \implies \text{numer-cf7 } y > 0$
by (*metis dual-order.strict-trans1 numer-cf7-mono xgtr*)
show *?thesis*
apply (*rule gen-lower-bound-decreasing [OF x0 d-delta-lnexp-cf7 d-delta-lnexp-cf7-nonneg]*)
apply (*auto simp add: ncf7 assms numer-cf7-pos*)
apply (*simp add: exp-cf7-def numer-cf7-def*)
done
qed

theorem *exp-cf7-lower-bound-pos*:
assumes $x \leq 0$ **shows** $\text{exp-cf7 } x \leq \text{exp } x$
proof (*cases numer-cf7 } x > 0*)
case *True*

```

then have  $\exp\text{-cf7 } x > 0$ 
  using assms numer-cf7-pos [of -x]
  by (auto simp: exp-cf7-pos)
then show ?thesis
using ln-exp-cf7-lower-bound-neg [of x] assms True
  by auto (metis exp-le-cancel-iff exp-ln-iff)
next
case False
then have  $\exp\text{-cf7 } x \leq 0$ 
  using assms numer-cf7-pos [of -x]
  unfolding exp-cf7-def
  by (simp add: divide-nonpos-pos)
then show ?thesis
  by (metis exp-ge-zero order.trans)
qed

end

```


Chapter 4

Log Upper and Lower Bounds

theory *Log-CF-Bounds*
imports *Bounds-Lemmas*

begin

theorem *ln-upper-1*: $0 < x \implies \ln(x::\text{real}) \leq x - 1$
by (*rule ln-le-minus-one*)

definition *ln-lower-1* :: $\text{real} \Rightarrow \text{real}$
where *ln-lower-1* $\equiv \lambda x. 1 - (\text{inverse } x)$

corollary *ln-lower-1*: $0 < x \implies \text{ln-lower-1 } x \leq \ln x$
unfolding *ln-lower-1-def*
by (*metis ln-inverse ln-le-minus-one positive-imp-inverse-positive minus-diff-eq minus-le-iff*)

theorem *ln-lower-1-eq*: $0 < x \implies \text{ln-lower-1 } x = (x - 1)/x$
by (*auto simp: ln-lower-1-def divide-simps*)

4.1 Upper Bound 3

definition *ln-upper-3* :: $\text{real} \Rightarrow \text{real}$
where *ln-upper-3* $\equiv \lambda x. (x + 5) * (x - 1) / (2 * (2 * x + 1))$

definition *diff-delta-ln-upper-3* :: $\text{real} \Rightarrow \text{real}$
where *diff-delta-ln-upper-3* $\equiv \lambda x. (x - 1)^3 / ((2 * x + 1)^2 * x)$

lemma *d-delta-ln-upper-3*: $x > 0 \implies$
 $((\lambda x. \text{ln-upper-3 } x - \ln x) \text{ has-field-derivative } \text{diff-delta-ln-upper-3 } x) \text{ (at } x)$
unfolding *ln-upper-3-def diff-delta-ln-upper-3-def*
apply (*intro derivative-eq-intros | simp*)+

apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)
done

Strict inequalities also possible

lemma *ln-upper-3-pos*:
assumes $1 \leq x$ **shows** $\ln(x) \leq \ln\text{-upper-3 } x$
apply (*rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-3]*)
apply (*auto simp: diff-delta-ln-upper-3-def ln-upper-3-def*)
done

lemma *ln-upper-3-neg*:
assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \ln\text{-upper-3 } x$
apply (*rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-3]*)
using *assms*
apply (*auto simp: diff-delta-ln-upper-3-def divide-simps ln-upper-3-def*)
done

theorem *ln-upper-3*: $0 < x \implies \ln(x) \leq \ln\text{-upper-3 } x$
by (*metis le-less-linear less-eq-real-def ln-upper-3-neg ln-upper-3-pos*)

definition *ln-lower-3* :: *real* \Rightarrow *real*
where *ln-lower-3* $\equiv \lambda x. - \ln\text{-upper-3 } (inverse\ x)$

corollary *ln-lower-3*: $0 < x \implies \ln\text{-lower-3 } x \leq \ln\ x$
unfolding *ln-lower-3-def*
by (*metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-3*)

theorem *ln-lower-3-eq*: $0 < x \implies \ln\text{-lower-3 } x = (1/2) * (1 + 5*x) * (x - 1) / (x * (2 + x))$
unfolding *ln-lower-3-def ln-upper-3-def*
by (*simp add: divide-simps algebra*)

4.2 Upper Bound 5

definition *ln-upper-5* :: *real* \Rightarrow *real*
where *ln-upper-5* $x \equiv (x^2 + 19*x + 10) * (x - 1) / (3 * (3*x^2 + 6*x + 1))$

definition *diff-delta-ln-upper-5* :: *real* \Rightarrow *real*
where *diff-delta-ln-upper-5* $\equiv \lambda x. (x - 1)^5 / ((3*x^2 + 6*x + 1)^2 * x)$

lemma *d-delta-ln-upper-5*: $x > 0 \implies$
 ($\lambda x. \ln\text{-upper-5 } x - \ln\ x$) *has-field-derivative* *diff-delta-ln-upper-5* x (*at* x)
unfolding *ln-upper-5-def diff-delta-ln-upper-5-def*
apply (*intro derivative-eq-intros | simp add: add-nonneg-eq-0-iff*)
apply (*simp add: divide-simps add-nonneg-eq-0-iff, algebra*)
done

lemma *ln-upper-5-pos*:
assumes $1 \leq x$ **shows** $\ln(x) \leq \ln\text{-upper-5 } x$

apply (rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-5])
apply (auto simp: diff-delta-ln-upper-5-def ln-upper-5-def)
done

lemma ln-upper-5-neg:

assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \ln\text{-upper-5 } x$
apply (rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-5])
using assms
apply (auto simp: diff-delta-ln-upper-5-def divide-simps ln-upper-5-def mult-less-0-iff)
done

theorem ln-upper-5: $0 < x \implies \ln(x) \leq \ln\text{-upper-5 } x$
by (metis le-less-linear less-eq-real-def ln-upper-5-neg ln-upper-5-pos)

definition ln-lower-5 :: real \Rightarrow real
where ln-lower-5 $\equiv \lambda x. - \ln\text{-upper-5 } (inverse\ x)$

corollary ln-lower-5: $0 < x \implies \ln\text{-lower-5 } x \leq \ln\ x$
unfolding ln-lower-5-def
by (metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-5)

theorem ln-lower-5-eq: $0 < x \implies$
 $\ln\text{-lower-5 } x = (1/3) * (10 * x^2 + 19 * x + 1) * (x - 1) / (x * (x^2 + 6 * x + 3))$
unfolding ln-lower-5-def ln-upper-5-def
by (simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq divide-simps)
algebra

4.3 Upper Bound 7

definition ln-upper-7 :: real \Rightarrow real
where ln-upper-7 $\equiv (3 * x^3 + 131 * x^2 + 239 * x + 47) * (x - 1) / (12 * (4 * x^3 + 18 * x^2 + 12 * x + 1))$

definition diff-delta-ln-upper-7 :: real \Rightarrow real
where diff-delta-ln-upper-7 $\equiv \lambda x. (x - 1)^7 / ((4 * x^3 + 18 * x^2 + 12 * x + 1)^2 * x)$

lemma d-delta-ln-upper-7: $x > 0 \implies$
 $((\lambda x. \ln\text{-upper-7 } x - \ln\ x)$ has-field-derivative $\text{diff-delta-ln-upper-7 } x)$ (at x)
unfolding ln-upper-7-def diff-delta-ln-upper-7-def
apply (intro derivative-eq-intros | simp)+
apply auto
apply (auto simp: add-pos-pos dual-order.strict-implies-not-eq divide-simps, algebra)
done

lemma ln-upper-7-pos:
assumes $1 \leq x$ **shows** $\ln(x) \leq \ln\text{-upper-7 } x$

apply (rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-7])
apply (auto simp: diff-delta-ln-upper-7-def ln-upper-7-def)
done

lemma ln-upper-7-neg:

assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \ln\text{-upper-7 } x$
apply (rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-7])
using *assms*
apply (auto simp: diff-delta-ln-upper-7-def divide-simps ln-upper-7-def mult-less-0-iff)
done

theorem ln-upper-7: $0 < x \implies \ln(x) \leq \ln\text{-upper-7 } x$

by (metis le-less-linear less-eq-real-def ln-upper-7-neg ln-upper-7-pos)

definition ln-lower-7 :: *real* \Rightarrow *real*

where $\ln\text{-lower-7} \equiv \lambda x. - \ln\text{-upper-7 } (inverse\ x)$

corollary ln-lower-7: $0 < x \implies \ln\text{-lower-7 } x \leq \ln\ x$

unfolding ln-lower-7-def

by (metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-7)

theorem ln-lower-7-eq: $0 < x \implies$

$\ln\text{-lower-7 } x = (1/12) * (47 * x^3 + 239 * x^2 + 131 * x + 3) * (x - 1) / (x * (x^3 + 12 * x^2 + 18 * x + 4))$

unfolding ln-lower-7-def ln-upper-7-def

by (simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq divide-simps)

algebra

4.4 Upper Bound 9

definition ln-upper-9 :: *real* \Rightarrow *real*

where $\ln\text{-upper-9 } x \equiv (6 * x^4 + 481 * x^3 + 1881 * x^2 + 1281 * x + 131) * (x - 1) /$

$(30 * (5 * x^4 + 40 * x^3 + 60 * x^2 + 20 * x + 1))$

definition diff-delta-ln-upper-9 :: *real* \Rightarrow *real*

where $\text{diff-delta-ln-upper-9} \equiv \lambda x. (x - 1)^9 / (((5 * x^4 + 40 * x^3 + 60 * x^2 + 20 * x + 1)^2) * x)$

lemma d-delta-ln-upper-9: $x > 0 \implies$

$((\lambda x. \ln\text{-upper-9 } x - \ln\ x)$ has-field-derivative $\text{diff-delta-ln-upper-9 } x)$ (at x)

unfolding ln-upper-9-def diff-delta-ln-upper-9-def

apply (intro derivative-eq-intros | simp)+

apply *auto*

apply (auto simp: add-pos-pos dual-order.strict-implies-not-eq divide-simps, *algebra*)

done

lemma *ln-upper-9-pos*:

assumes $1 \leq x$ **shows** $\ln(x) \leq \text{ln-upper-9 } x$
apply (*rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-9]*)
apply (*auto simp: diff-delta-ln-upper-9-def ln-upper-9-def*)
done

lemma *ln-upper-9-neg*:

assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \text{ln-upper-9 } x$
apply (*rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-9]*)
using *assms*
apply (*auto simp: diff-delta-ln-upper-9-def divide-simps ln-upper-9-def mult-less-0-iff*)
done

theorem *ln-upper-9*: $0 < x \implies \ln(x) \leq \text{ln-upper-9 } x$

by (*metis le-less-linear less-eq-real-def ln-upper-9-neg ln-upper-9-pos*)

definition *ln-lower-9* :: *real* \Rightarrow *real*

where *ln-lower-9* $\equiv \lambda x. - \text{ln-upper-9 } (\text{inverse } x)$

corollary *ln-lower-9*: $0 < x \implies \text{ln-lower-9 } x \leq \ln x$

unfolding *ln-lower-9-def*

by (*metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-9*)

theorem *ln-lower-9-eq*: $0 < x \implies$

$\text{ln-lower-9 } x = (1/30) * (6 + 481 * x + 1881 * x^2 + 1281 * x^3 + 131 * x^4) * (x - 1) /$
 $(x * (5 + 40 * x + 60 * x^2 + 20 * x^3 + x^4))$

unfolding *ln-lower-9-def ln-upper-9-def*

by (*simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq divide-simps*)

algebra

4.5 Upper Bound 11

Extended bounds start here

definition *ln-upper-11* :: *real* \Rightarrow *real*

where *ln-upper-11* $x \equiv$

$(5 * x^5 + 647 * x^4 + 4397 * x^3 + 6397 * x^2 + 2272 * x + 142) * (x - 1) /$
 $(30 * (6 * x^5 + 75 * x^4 + 200 * x^3 + 150 * x^2 + 30 * x + 1))$

definition *diff-delta-ln-upper-11* :: *real* \Rightarrow *real*

where *diff-delta-ln-upper-11* $\equiv \lambda x. (x - 1)^{11} / ((6 * x^5 + 75 * x^4 + 200 * x^3 + 150 * x^2 + 30 * x + 1)^2 * x)$

lemma *d-delta-ln-upper-11*: $x > 0 \implies$

$((\lambda x. \text{ln-upper-11 } x - \ln x)$ *has-field-derivative* $\text{diff-delta-ln-upper-11 } x)$ (*at* x)

unfolding *ln-upper-11-def diff-delta-ln-upper-11-def*
apply (*intro derivative-eq-intros | simp*)
apply *auto*
apply (*auto simp: add-pos-pos dual-order.strict-implies-not-eq divide-simps, algebra*)
done

lemma *ln-upper-11-pos*:
assumes $1 \leq x$ **shows** $\ln(x) \leq \ln\text{-upper-11 } x$
apply (*rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-11]*)
apply (*auto simp: diff-delta-ln-upper-11-def ln-upper-11-def*)
done

lemma *ln-upper-11-neg*:
assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \ln\text{-upper-11 } x$
apply (*rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-11]*)
using *assms*
apply (*auto simp: diff-delta-ln-upper-11-def divide-simps ln-upper-11-def mult-less-0-iff*)
done

theorem *ln-upper-11*: $0 < x \implies \ln(x) \leq \ln\text{-upper-11 } x$
by (*metis le-less-linear less-eq-real-def ln-upper-11-neg ln-upper-11-pos*)

definition *ln-lower-11* :: *real* \Rightarrow *real*
where *ln-lower-11* $\equiv \lambda x. - \ln\text{-upper-11 } (inverse\ x)$

corollary *ln-lower-11*: $0 < x \implies \ln\text{-lower-11 } x \leq \ln\ x$
unfolding *ln-lower-11-def*
by (*metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-11*)

theorem *ln-lower-11-eq*: $0 < x \implies$

$$\ln\text{-lower-11 } x = (1/30) * (142 * x^5 + 2272 * x^4 + 6397 * x^3 + 4397 * x^2 + 647 * x + 5) * (x - 1) /$$

$$(x * (x^5 + 30 * x^4 + 150 * x^3 + 200 * x^2 + 75 * x + 6))$$

unfolding *ln-lower-11-def ln-upper-11-def*
by (*simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq divide-simps*)
algebra

4.6 Upper Bound 13

definition *ln-upper-13* :: *real* \Rightarrow *real*
where *ln-upper-13* $x \equiv (353 + 8389 * x + 20149 * x^4 + 50774 * x^3 + 38524 * x^2 + 1921 * x^5 + 10 * x^6) * (x - 1)$

$$/ (70 * (1 + 42 * x + 525 * x^4 + 700 * x^3 + 315 * x^2 + 126 * x^5 + 7 * x^6))$$

definition *diff-delta-ln-upper-13* :: *real* \Rightarrow *real*
where *diff-delta-ln-upper-13* $\equiv \lambda x. (x - 1)^{13} /$

$((1 + 42*x + 525*x^4 + 700*x^3 + 315*x^2 + 126*x^5 + 7*x^6)^2*x)$

lemma *d-delta-ln-upper-13*: $x > 0 \implies$

$((\lambda x. \text{ln-upper-13 } x - \text{ln } x) \text{ has-field-derivative } \text{diff-delta-ln-upper-13 } x) \text{ (at } x)$

unfolding *ln-upper-13-def diff-delta-ln-upper-13-def*

apply (*intro derivative-eq-intros | simp*)+

apply *auto*

apply (*auto simp: add-pos-pos dual-order.strict-implies-not-eq divide-simps, algebra*)

done

lemma *ln-upper-13-pos*:

assumes $1 \leq x$ **shows** $\text{ln}(x) \leq \text{ln-upper-13 } x$

apply (*rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-13]*)

apply (*auto simp: diff-delta-ln-upper-13-def ln-upper-13-def*)

done

lemma *ln-upper-13-neg*:

assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\text{ln}(x) \leq \text{ln-upper-13 } x$

apply (*rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-13]*)

using *assms*

apply (*auto simp: diff-delta-ln-upper-13-def divide-simps ln-upper-13-def mult-less-0-iff*)

done

theorem *ln-upper-13*: $0 < x \implies \text{ln}(x) \leq \text{ln-upper-13 } x$

by (*metis le-less-linear less-eq-real-def ln-upper-13-neg ln-upper-13-pos*)

definition *ln-lower-13* :: *real* \Rightarrow *real*

where *ln-lower-13* $\equiv \lambda x. - \text{ln-upper-13 } (inverse \ x)$

corollary *ln-lower-13*: $0 < x \implies \text{ln-lower-13 } x \leq \text{ln } x$

unfolding *ln-lower-13-def*

by (*metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-13*)

theorem *ln-lower-13-eq*: $0 < x \implies$

$\text{ln-lower-13 } x = (1/70)*(10 + 1921*x + 20149*x^2 + 50774*x^3 + 38524*x^4 + 8389*x^5 + 353*x^6)*(x - 1) /$
 $(x*(7 + 126*x + 525*x^2 + 700*x^3 + 315*x^4 + 42*x^5 + x^6))$

unfolding *ln-lower-13-def ln-upper-13-def*

by (*simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq divide-simps*)

algebra

4.7 Upper Bound 15

definition *ln-upper-15* :: *real* \Rightarrow *real*

where *ln-upper-15* $x \equiv$

$$\frac{(1487 + 49199*x + 547235*x^4 + 718735*x^3 + 334575*x^2 + 141123*x^5 + 35*x^7 + 9411*x^6)*(x - 1)}{(280*(1 + 56*x + 2450*x^4 + 1960*x^3 + 588*x^2 + 1176*x^5 + 8*x^7 + 196*x^6))}$$

definition *diff-delta-ln-upper-15* :: real \Rightarrow real

where *diff-delta-ln-upper-15*

$$\equiv \lambda x. (x - 1)^{15} / ((1 + 56*x + 2450*x^4 + 1960*x^3 + 588*x^2 + 8*x^7 + 196*x^6 + 1176*x^5)^2 * x)$$

lemma *d-delta-ln-upper-15*: $x > 0 \implies$

$((\lambda x. \ln\text{-upper-15 } x - \ln x)$ has-field-derivative *diff-delta-ln-upper-15* $x)$ (at x)

unfolding *ln-upper-15-def diff-delta-ln-upper-15-def*

apply (*intro derivative-eq-intros | simp*)+

apply *auto*

apply (*auto simp: add-pos-pos dual-order.strict-implies-not-eq divide-simps, algebra*)

done

lemma *ln-upper-15-pos*:

assumes $1 \leq x$ **shows** $\ln(x) \leq \ln\text{-upper-15 } x$

apply (*rule gen-upper-bound-increasing [OF assms d-delta-ln-upper-15]*)

apply (*auto simp: diff-delta-ln-upper-15-def ln-upper-15-def*)

done

lemma *ln-upper-15-neg*:

assumes $0 < x$ **and** $x1: x \leq 1$ **shows** $\ln(x) \leq \ln\text{-upper-15 } x$

apply (*rule gen-upper-bound-decreasing [OF x1 d-delta-ln-upper-15]*)

using *assms*

apply (*auto simp: diff-delta-ln-upper-15-def divide-simps ln-upper-15-def mult-less-0-iff*)

done

theorem *ln-upper-15*: $0 < x \implies \ln(x) \leq \ln\text{-upper-15 } x$

by (*metis le-less-linear less-eq-real-def ln-upper-15-neg ln-upper-15-pos*)

definition *ln-lower-15* :: real \Rightarrow real

where *ln-lower-15* $\equiv \lambda x. - \ln\text{-upper-15 } (inverse\ x)$

corollary *ln-lower-15*: $0 < x \implies \ln\text{-lower-15 } x \leq \ln\ x$

unfolding *ln-lower-15-def*

by (*metis ln-inverse inverse-positive-iff-positive minus-le-iff ln-upper-15*)

theorem *ln-lower-15-eq*: $0 < x \implies$

$$\ln\text{-lower-15 } x = (1/280)*(35 + 9411*x + 141123*x^2 + 547235*x^3 + 718735*x^4 + 334575*x^5 + 49199*x^6 + 1487*x^7)*(x - 1) / (x*(8 + 196*x + 1176*x^2 + 2450*x^3 + 1960*x^4 + 588*x^5 + 56*x^6 + x^7))$$

unfolding *ln-lower-15-def ln-upper-15-def*

by (*simp add: zero-less-mult-iff add-pos-pos dual-order.strict-implies-not-eq
divide-simps*) *algebra*

end

Chapter 5

Sine and Cosine Upper and Lower Bounds

```
theory Sin-Cos-Bounds
imports Bounds-Lemmas
```

```
begin
```

5.1 Simple base cases

Upper bound for $(0::'a) \leq x$

```
lemma sin-le-arg:
  fixes  $x :: real$ 
  shows  $0 \leq x \implies \sin x \leq x$ 
  by (fact sin-x-le-x)
```

```
lemma cos-ge-1-arg:
  fixes  $x :: real$ 
  assumes  $0 \leq x$ 
  shows  $1 - x \leq \cos x$ 
  apply (rule gen-lower-bound-increasing [OF assms])
  apply (intro derivative-eq-intros, auto)
  done
```

lemmas *sin-Taylor-0-upper-bound-pos* = *sin-le-arg* — MetiTarski bound

```
lemma cos-Taylor-1-lower-bound:
  fixes  $x :: real$ 
  assumes  $0 \leq x$ 
  shows  $(1 - x^2 / 2) \leq \cos x$ 
  apply (rule gen-lower-bound-increasing [OF assms])
  apply (intro derivative-eq-intros)
  apply (rule refl | simp add: sin-le-arg)
  done
```

lemma *sin-Taylor-1-lower-bound*:
fixes $x :: \text{real}$
assumes $0 \leq x$
shows $(x - x^3 / 6) \leq \sin x$
apply (*rule gen-lower-bound-increasing [OF assms]*)
apply (*intro derivative-eq-intros*)
apply (*rule refl | simp add: cos-Taylor-1-lower-bound*)
done

5.2 Taylor series approximants

definition *sinpoly* :: $[\text{nat}, \text{real}] \Rightarrow \text{real}$
where $\text{sinpoly } n = (\lambda x. \sum_{k < n}. \text{sin-coeff } k * x^k)$

definition *cospoly* :: $[\text{nat}, \text{real}] \Rightarrow \text{real}$
where $\text{cospoly } n = (\lambda x. \sum_{k < n}. \text{cos-coeff } k * x^k)$

lemma *sinpoly-Suc*: $\text{sinpoly } (\text{Suc } n) = (\lambda x. \text{sinpoly } n x + \text{sin-coeff } n * x^n)$
by (*simp add: sinpoly-def*)

lemma *cospoly-Suc*: $\text{cospoly } (\text{Suc } n) = (\lambda x. \text{cospoly } n x + \text{cos-coeff } n * x^n)$
by (*simp add: cospoly-def*)

lemma *sinpoly-minus [simp]*: $\text{sinpoly } n (-x) = - \text{sinpoly } n x$
by (*induct n*) (*auto simp: sinpoly-def sin-coeff-def*)

lemma *cospoly-minus [simp]*: $\text{cospoly } n (-x) = \text{cospoly } n x$
by (*induct n*) (*auto simp: cospoly-def cos-coeff-def*)

lemma *d-sinpoly-cospoly*:
(sinpoly (Suc n) has-field-derivative cospoly n x) (at x)

proof (*induction n*)

case 0 **show** *?case*

by (*simp add: sinpoly-def cospoly-def*)

next

case (Suc n) **show** *?case*

proof (*cases n=0*)

case True **then show** *?thesis*

by (*simp add: sinpoly-def sin-coeff-def cospoly-def*)

next

case False **then**

have $x^n * (n - \text{Suc } 0) * x = x^n$

by (*metis Suc-pred mult.commute not-gr0 power-Suc*)

show *?thesis* **using** *Suc False*

apply (*simp add: sinpoly-Suc [of Suc n] cospoly-def*)

apply (*intro derivative-eq-intros | simp*)
+

```

    apply (simp add: xn mult.assoc sin-coeff-def cos-coeff-def divide-simps del:
fact-Suc)
    apply (simp add: algebra-simps)
    done
  qed
qed

lemma d-cospoly-sinpoly:
  (cospoly (Suc n) has-field-derivative -sinpoly n x) (at x)
proof (induction n)
  case 0 show ?case
    by (simp add: sinpoly-def cospoly-def)
next
  case (Suc n) show ?case
  proof (cases n=0)
    case True then show ?thesis
      by (simp add: sinpoly-def cospoly-def cos-coeff-def)
  next
    case False then
      have xn:  $x^{(n - Suc 0)} * x = x^n$ 
      by (metis Suc-pred mult.commute not-gr0 power-Suc)
      have m1:  $odd\ n \implies (-1 :: real)^{(n - Suc 0)\ div\ 2} = -((-1)^{(Suc\ n\ div\ 2)})$ 
      by (cases n) simp-all
      show ?thesis using Suc False
        apply (simp add: cospoly-Suc [of Suc n] sinpoly-def)
        apply (intro derivative-eq-intros | simp)+
        apply (simp add: xn mult.assoc sin-coeff-def cos-coeff-def m1 divide-simps del:
fact-Suc)
        apply (simp add: algebra-simps)
        done
  qed
qed

```

5.3 Inductive proof of sine inequalities

```

lemma sinpoly-lb-imp-cospoly-ub:
  assumes x0:  $0 \leq x$  and k0:  $k > 0$  and  $\wedge x. 0 \leq x \implies sinpoly\ (k - 1)\ x \leq sin\ x$ 
  shows  $cos\ x \leq cospoly\ k\ x$ 
  apply (rule gen-lower-bound-increasing [OF x0])
  apply (intro derivative-eq-intros | simp)+
  using d-cospoly-sinpoly [of k - 1] assms
  apply auto
  apply (simp add: cospoly-def)
  done

lemma cospoly-ub-imp-sinpoly-ub:
  assumes x0:  $0 \leq x$  and k0:  $k > 0$  and  $\wedge x. 0 \leq x \implies cos\ x \leq cospoly\ (k - 1)\ x$ 
  shows  $sin\ x \leq sinpoly\ k\ x$ 

```

```

apply (rule gen-lower-bound-increasing [OF x0])
apply (intro derivative-eq-intros | simp)+
using d-sinpoly-cospoly [of k - 1] assms
apply auto
apply (simp add: sinpoly-def)
done

```

```

lemma sinpoly-ub-imp-cospoly-lb:
assumes x0:  $0 \leq x$  and k0:  $k > 0$  and  $\bigwedge x. 0 \leq x \implies \sin x \leq \sinpoly (k - 1) x$ 
shows cospoly k x  $\leq \cos x$ 
apply (rule gen-lower-bound-increasing [OF x0])
apply (intro derivative-eq-intros | simp)+
using d-cospoly-sinpoly [of k - 1] assms
apply auto
apply (simp add: cospoly-def)
done

```

```

lemma cospoly-lb-imp-sinpoly-lb:
assumes x0:  $0 \leq x$  and k0:  $k > 0$  and  $\bigwedge x. 0 \leq x \implies \cospoly (k - 1) x \leq \cos x$ 
shows sinpoly k x  $\leq \sin x$ 
apply (rule gen-lower-bound-increasing [OF x0])
apply (intro derivative-eq-intros | simp)+
using d-sinpoly-cospoly [of k - 1] assms
apply auto
apply (simp add: sinpoly-def)
done

```

```

lemma
assumes 0  $\leq x$ 
shows sinpoly-lower-nonneg: sinpoly (4 * Suc n) x  $\leq \sin x$  (is ?th1)
and sinpoly-upper-nonneg:  $\sin x \leq \sinpoly (Suc (Suc (4 * n))) x$  (is ?th2)
proof -
have sinpoly (4 * Suc n) x  $\leq \sin x \wedge \sin x \leq \sinpoly (Suc (Suc (4 * n))) x$ 
using assms
apply (induction n arbitrary: x)
apply (simp add: sinpoly-def sin-coeff-def sin-Taylor-1-lower-bound sin-Taylor-0-upper-bound-pos
lessThan-nat-numeral fact-numeral)
apply (auto simp: cospoly-lb-imp-sinpoly-lb sinpoly-ub-imp-cospoly-lb cospoly-ub-imp-sinpoly-ub
sinpoly-lb-imp-cospoly-ub)
done
then show ?th1 ?th2
using assms
by auto
qed

```

5.4 Collecting the results

```

corollary sinpoly-upper-nonpos:
 $x \leq 0 \implies \sin x \leq \sinpoly (4 * Suc n) x$ 

```

```

using sinpoly-lower-nonneg [of  $-x$   $n$ ]
by simp

corollary sinpoly-lower-nonpos:
   $x \leq 0 \implies \text{sinpoly } (\text{Suc } (\text{Suc } (4 * n))) x \leq \sin x$ 
using sinpoly-upper-nonneg [of  $-x$   $n$ ]
by simp

corollary cospoly-lower-nonneg:
   $0 \leq x \implies \text{cospoly } (\text{Suc } (\text{Suc } (\text{Suc } (4 * n)))) x \leq \cos x$ 
by (auto simp: sinpoly-upper-nonneg sinpoly-ub-imp-cospoly-lb)

lemma cospoly-lower:
   $\text{cospoly } (\text{Suc } (\text{Suc } (\text{Suc } (4 * n)))) x \leq \cos x$ 
proof (cases rule: le-cases [of 0 x])
  case le then show ?thesis
    by (simp add: cospoly-lower-nonneg)
  next
    case ge then show ?thesis using cospoly-lower-nonneg [of  $-x$ ]
      by simp
  qed

lemma cospoly-upper-nonneg:
  assumes  $0 \leq x$ 
  shows  $\cos x \leq \text{cospoly } (\text{Suc } (4 * n)) x$ 
proof (cases n)
  case 0 then show ?thesis
    by (simp add: cospoly-def)
  next
    case (Suc m)
    then show ?thesis
      using sinpoly-lower-nonneg [of  $-m$ ] assms
      by (auto simp: sinpoly-lb-imp-cospoly-ub)
  qed

lemma cospoly-upper:
   $\cos x \leq \text{cospoly } (\text{Suc } (4 * n)) x$ 
proof (cases rule: le-cases [of 0 x])
  case le then show ?thesis
    by (simp add: cospoly-upper-nonneg)
  next
    case ge then show ?thesis using cospoly-upper-nonneg [of  $-x$ ]
      by simp
  qed

end

```

Chapter 6

Square Root Upper and Lower Bounds

```
theory Sqrt-Bounds
imports Bounds-Lemmas
        HOL-Library.Sum-of-Squares
```

```
begin
```

Covers all bounds used in sqrt-upper.ax, sqrt-lower.ax and sqrt-extended.ax.

6.1 Upper bounds

```
primrec sqrtu :: [real,nat] ⇒ real where
  sqrtu x 0 = (x+1)/2
| sqrtu x (Suc n) = (sqrtu x n + x/sqrtu x n) / 2
```

```
lemma sqrtu-upper:  $x \leq \text{sqrtu } x \ n \ ^2$ 
```

```
proof (induction n)
```

```
  case 0 show ?case
```

```
    apply (simp add: power2-eq-square)
```

```
    apply (sos (((A<0 * R<1) + (R<1 * (R<1 * [~1*x + 1]^2))))))
```

```
  done
```

```
next
```

```
  case (Suc n)
```

```
  have xy:  $\bigwedge y. \llbracket x \leq y * y; y \neq 0 \rrbracket \implies x * (2 * (y * y)) \leq x * x + y * (y * (y * y))$ 
```

```
  by (sos ((((((A<0 * A<1) * R<1) + ((A<0 * R<1) * (R<1 * [~1*y^2 + x]^2)))))) &
```

```
          (((A<0 * A<1) * R<1) + ((A<0 * R<1) * (R<1 * [~1*y^2 + x]^2))))))
```

```
  show ?case using Suc
```

```
    by (auto simp: power2-eq-square algebra-simps divide-simps xy)
```

```
qed
```

lemma *sqrtu-numeral*:

$\text{sqrtu } x \text{ (numeral } n) = (\text{sqrtu } x \text{ (pred-numeral } n) + x / \text{sqrtu } x \text{ (pred-numeral } n)) / 2$
by (*simp add: numeral-eq-Suc*)

lemma *sqrtu-gt-0*: $x \geq 0 \implies \text{sqrtu } x \ n > 0$

apply (*induct n*)

apply (*auto simp: field-simps*)

by (*metis add-strict-increasing2 mult-zero-left not-real-square-gt-zero*)

theorem *gen-sqrt-upper*: $0 \leq x \implies \text{sqrt } x \leq \text{sqrtu } x \ n$

using *real-sqrt-le-mono* [*OF sqrtu-upper* [*of x n*]]

by *auto* (*metis abs-of-nonneg dual-order.strict-iff-order sqrtu-gt-0*)

lemma *sqrt-upper-bound-0*:

assumes $x \geq 0$ **shows** $\text{sqrt } x \leq (x+1)/2$ (**is** - \leq ?*rhs*)

proof -

have $\text{sqrt } x \leq \text{sqrtu } x \ 0$

by (*metis assms gen-sqrt-upper*)

also have ... = ?*rhs*

by (*simp add: divide-simps*)

finally show ?*thesis* .

qed

lemma *sqrt-upper-bound-1*:

assumes $x \geq 0$ **shows** $\text{sqrt } x \leq (1/4)*(x^2+6*x+1) / (x+1)$ (**is** - \leq ?*rhs*)

proof -

have $\text{sqrt } x \leq \text{sqrtu } x \ 1$

by (*metis assms gen-sqrt-upper*)

also have ... = ?*rhs*

by (*simp add: divide-simps algebra*)

finally show ?*thesis* .

qed

lemma *sqrtu-2-eq*:

$\text{sqrtu } x \ 2 = (1/8)*(x^4 + 28*x^3 + 70*x^2 + 28*x + 1) / ((x + 1)*(x^2 + 6*x + 1))$

by (*simp add: sqrtu-numeral divide-simps algebra*)

lemma *sqrt-upper-bound-2*:

assumes $x \geq 0$

shows $\text{sqrt } x \leq (1/8)*(x^4 + 28*x^3 + 70*x^2 + 28*x + 1) / ((x + 1)*(x^2 + 6*x + 1))$

by (*metis assms gen-sqrt-upper sqrtu-2-eq*)

lemma *sqrtu-4-eq*:

$x \geq 0 \implies$

$\text{sqrtu } x \ 4 = (1/32)*(225792840*x^6 + 64512240*x^5 + 601080390*x^8 + 471435600*x^7 + 496*x + 1 + 35960$
 $/ ((x+1)*(x^2+6*x+1)*(x^4+28*x^3+70*x^2+28*x+1)*(1820*x^6+8008*x^5+x^8+120*x^7+$

by (simp add: sqrtu-numeral divide-simps add-nonneg-eq-0-iff) algebra

lemma *sqrt-upper-bound-4*:

assumes $x \geq 0$

shows $\sqrt{x} \leq (1/32) * (225792840 * x^6 + 64512240 * x^5 + 601080390 * x^4 + 471435600 * x^3 + 496 * x + 1 + 35) / ((x+1) * (x^2+6*x+1) * (x^4+28*x^3+70*x^2+28*x+1) * (1820*x^6+8008*x^5+x^4+120*x^3+120*x^2+120*x+1))$

by (metis assms gen-sqrt-upper sqrtu-4-eq)

lemma *gen-sqrt-upper-scaled*:

assumes $0 \leq x < u$

shows $\sqrt{x} \leq \sqrt{x * u^2} / u$

proof –

have $\sqrt{x} = \sqrt{x} * \sqrt{u^2} / u$

using *assms*

by *simp*

also have $\dots = \sqrt{x * u^2} / u$

by (metis *real-sqrt-mult*)

also have $\dots \leq \sqrt{x * u^2} / u$

using *assms*

by (simp add: *divide-simps*) (metis *gen-sqrt-upper zero-le-mult-iff zero-le-power2*)

finally show ?thesis .

qed

lemma *sqrt-upper-bound-2-small*:

assumes $0 \leq x$

shows $\sqrt{x} \leq (1/32) * (65536 * x^4 + 114688 * x^3 + 17920 * x^2 + 448 * x + 1) / ((16 * x + 1) * (256 * x^2 + 96 * x + 1))$

apply (rule *order-trans* [OF *gen-sqrt-upper-scaled* [of x 4 2] *eq-refl*])

using *assms*

apply (*auto simp: sqrtu-2-eq*)

apply (*simp add: divide-simps*)

apply *algebra*

done

lemma *sqrt-upper-bound-2-large*:

assumes $0 \leq x$

shows $\sqrt{x} \leq (1/32) * (65536 + 114688 * x + 17920 * x^2 + 448 * x^3 + x^4) / ((x + 16) * (256 + 96 * x + x^2))$

apply (rule *order-trans* [OF *gen-sqrt-upper-scaled* [of x 1/4 2] *eq-refl*])

using *assms*

apply (*auto simp: sqrtu-2-eq*)

apply (*simp add: divide-simps*)

apply *algebra*

done

6.2 Lower bounds

lemma *sqrt-lower-bound-id*:

assumes $0 \leq x \leq 1$

shows $x \leq \text{sqrt } x$
proof –
have $x^2 \leq x$ **using** *assms*
by (*metis one-le-numeral power-decreasing power-one-right*)
then show *?thesis*
by (*metis real-le-rsqrt*)
qed

definition *sqrtl* :: $[\text{real}, \text{nat}] \Rightarrow \text{real}$ **where**
sqrtl $x\ n = x / \text{sqrtu } x\ n$

lemma *sqrtl-lower*: $0 \leq x \implies \text{sqrtl } x\ n^2 \leq x$
unfolding *sqrtl-def* **using** *sqrtu-upper* [*of x n*]
by (*auto simp: power2-eq-square divide-simps mult-left-mono*)

theorem *gen-sqrt-lower*: $0 \leq x \implies \text{sqrtl } x\ n \leq \text{sqrt } x$
using *real-sqrt-le-mono* [*OF sqrtl-lower* [*of x n*]]
by *auto*

lemma *sqrt-lower-bound-0*:
assumes $x \geq 0$ **shows** $2*x/(x+1) \leq \text{sqrt } x$ (**is** *?lhs ≤ -*)
proof –
have *?lhs = sqrtl x 0*
by (*simp add: sqrtl-def*)
also have $\dots \leq \text{sqrt } x$
by (*metis assms gen-sqrt-lower*)
finally show *?thesis* .
qed

lemma *sqrt-lower-bound-1*:
assumes $x \geq 0$ **shows** $4*x*(x+1) / (x^2+6*x+1) \leq \text{sqrt } x$ (**is** *?lhs ≤ -*)
proof –
have *?lhs = sqrtl x 1* **using** *assms*
by (*simp add: sqrtl-def power-eq-if algebra-simps divide-simps*)
also have $\dots \leq \text{sqrt } x$
by (*metis assms gen-sqrt-lower*)
finally show *?thesis* .
qed

lemma *sqrtl-2-eq*: *sqrtl* $x\ 2 =$
 $8*x*(x+1)*(x^2+6*x+1) / (x^4+28*x^3+70*x^2+28*x+1)$
using *sqrtu-gt-0* [*of x 2*]
by (*simp add: sqrtl-def sqrtu-2-eq*)

lemma *sqrt-lower-bound-2*:
assumes $x \geq 0$
shows $8*x*(x+1)*(x^2+6*x+1) / (x^4+28*x^3+70*x^2+28*x+1) \leq \text{sqrt } x$
by (*metis assms sqrtl-2-eq gen-sqrt-lower*)

lemma *sqrtl-4-eq*: $x \geq 0 \implies$
sqrtl x^4
 $= (32*x*(x+1)*(x^2+6*x+1)*(x^4+28*x^3+70*x^2+28*x+1)*(1820*x^6+8008*x^5+x^8+120*x^7$
 $/ (225792840*x^6+64512240*x^5+601080390*x^8+471435600*x^7+496*x+1+35960*x^2+906192*x^3$
using *sqrtu-gt-0* [*of* x^4]
by (*simp add: sqrtl-def sqrtu-4-eq*)

lemma *sqrt-lower-bound-4*:
assumes $x \geq 0$
shows $(32*x*(x+1)*(x^2+6*x+1)*(x^4+28*x^3+70*x^2+28*x+1)*(1820*x^6+8008*x^5+x^8+120*x^7$
 $/ (225792840*x^6+64512240*x^5+601080390*x^8+471435600*x^7+496*x+1+35960*x^2+906192*x^3$
 $\leq \text{sqrt } x$
by (*metis assms sqrtl-4-eq gen-sqrt-lower*)

lemma *gen-sqrt-lower-scaled*:
assumes $0 \leq x < u$
shows *sqrtl* $(x*u^2) n / u \leq \text{sqrt } x$
proof –
have *sqrtl* $(x*u^2) n / u \leq \text{sqrt } (x*u^2) / u$
using *assms*
by (*simp add: divide-simps*) (*metis gen-sqrt-lower zero-le-mult-iff zero-le-power2*)
also have $\dots = \text{sqrt } x * \text{sqrt } (u^2) / u$
by (*metis real-sqrt-mult*)
also have $\dots = \text{sqrt } x$
using *assms*
by *simp*
finally show *?thesis* .
qed

lemma *sqrt-lower-bound-2-small*:
assumes $0 \leq x$
shows $32*x*(16*x+1)*(256*x^2+96*x+1) / (65536*x^4+114688*x^3$
 $+17920*x^2+448*x+1) \leq \text{sqrt } x$
apply (*rule order-trans* [*OF eq-refl gen-sqrt-lower-scaled* [*of* x^4 2]])
using *assms*
apply (*auto simp: sqrtl-2-eq*)
apply (*simp add: divide-simps*)
apply *algebra*
done

lemma *sqrt-lower-bound-2-large*:
assumes $0 \leq x$
shows $32*x*(x+16)*(x^2+96*x+256) / (x^4+448*x^3+17920*x^2$
 $+114688*x+65536) \leq \text{sqrt } x$
apply (*rule order-trans* [*OF eq-refl gen-sqrt-lower-scaled* [*of* $x^{1/4}$ 2]])
using *assms*
apply (*auto simp: sqrtl-2-eq*)
apply (*simp add: divide-simps*)

done

end

Bibliography

- [1] B. Akbarpour and L. Paulson. MetiTarski: An automatic theorem prover for real-valued special functions. 44(3):175–205, Mar. 2010.