

Bernoulli Numbers

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Abstract

Bernoulli numbers were first discovered in the closed-form expansion of the sum $1^m + 2^m + \dots + n^m$ for a fixed m and appear in many other places. This entry provides three different definitions for them: a recursive one, an explicit one, and one through their exponential generating function.

In addition, we prove some basic facts, e. g. their relation to sums of powers of integers and that all odd Bernoulli numbers except the first are zero. We also prove the correctness of the Akiyama–Tanigawa algorithm [2] for computing Bernoulli numbers with reasonable efficiency, and we define the periodic Bernoulli polynomials (which appear e. g. in the Euler–MacLaurin summation formula and the expansion of the log-Gamma function) and prove their basic properties.

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1 Bernoulli numbers

```
theory Bernoulli
imports Complex-Main
begin
```

1.1 Preliminaries

```
lemma power-numeral-reduce:  $a \hat{\ } numeral\ n = a * a \hat{\ } pred\ numeral\ n$ 
  by (simp only: numeral-eq-Suc power-Suc)
```

```
lemma fact-diff-Suc:  $n < Suc\ m \implies fact\ (Suc\ m - n) = of\ nat\ (Suc\ m - n) * fact\ (m - n)$ 
  by (subst fact-reduce) auto
```

```
lemma of-nat-binomial-Suc:
  assumes  $k \leq n$ 
  shows  $(of\ nat\ (Suc\ n\ choose\ k) :: 'a :: field\ char\ 0) = of\ nat\ (Suc\ n) / of\ nat\ (Suc\ n - k) * of\ nat\ (n\ choose\ k)$ 
  using assms by (simp add: binomial-fact divide-simps fact-diff-Suc of-nat-diff del: of-nat-Suc)
```

```
lemma integrals-eq:
  assumes  $f\ 0 = g\ 0$ 
  assumes  $\bigwedge x. ((\lambda x. f\ x - g\ x)\ has\ real\ derivative\ 0)\ (at\ x)$ 
  shows  $f\ x = g\ x$ 
```

```
proof -
  show  $f\ x = g\ x$ 
  proof (cases  $x \neq 0$ )
    case True
      from assms DERIV-const-ratio-const[OF this, of  $\lambda x. f\ x - g\ x\ 0$ ]
      show ?thesis by auto
    qed (simp add: assms)
  qed
```

```
lemma sum-diff:  $((\sum i \leq n :: nat. f\ (i + 1) - f\ i) :: 'a :: field) = f\ (n + 1) - f\ 0$ 
  by (induct n) (auto simp add: field-simps)
```

```
lemma Rats-sum:  $(\bigwedge x. x \in A \implies f\ x \in \mathbb{Q}) \implies \sum f\ A \in \mathbb{Q}$ 
  by (induction A rule: infinite-finite-induct) simp-all
```

1.2 Bernoulli Numbers and Bernoulli Polynomials

```
declare sum.cong [fundef-cong]
```

```
fun bernoulli :: nat  $\Rightarrow$  real
where
  bernoulli 0 = (1 :: real)
| bernoulli (Suc n) = (-1 / (n + 2)) * ( $\sum k \leq n. ((n + 2\ choose\ k) * bernoulli\ k)$ )
```

declare *bernoulli.simps*[*simp del*]

lemmas *bernoulli-0* [*simp*] = *bernoulli.simps*(1)

lemmas *bernoulli-Suc* = *bernoulli.simps*(2)

lemma *bernoulli-1* [*simp*]: *bernoulli* 1 = $-1/2$ **by** (*simp add: bernoulli-Suc*)

lemma *bernoulli-Suc-0* [*simp*]: *bernoulli* (*Suc* 0) = $-1/2$ **by** (*simp add: bernoulli-Suc*)

The “normal” Bernoulli numbers are the negative Bernoulli numbers B_n^- we just defined (so called because $B_1^- = -\frac{1}{2}$). There is also another convention, the positive Bernoulli numbers B_n^+ , which differ from the negative ones only in that $B_1^+ = \frac{1}{2}$. Both conventions have their justification, since a number of theorems are easier to state with one than the other.

definition *bernoulli'* **where**

bernoulli' *n* = (if *n* = 1 then 1/2 else *bernoulli* *n*)

lemma *bernoulli'-0* [*simp*]: *bernoulli'* 0 = 1 **by** (*simp add: bernoulli'-def*)

lemma *bernoulli'-1* [*simp*]: *bernoulli'* (*Suc* 0) = 1/2

by (*simp add: bernoulli'-def*)

lemma *bernoulli-conv-bernoulli'*: $n \neq 1 \implies \text{bernoulli } n = \text{bernoulli}' n$

by (*simp add: bernoulli'-def*)

lemma *bernoulli'-conv-bernoulli*: $n \neq 1 \implies \text{bernoulli}' n = \text{bernoulli } n$

by (*simp add: bernoulli'-def*)

lemma *bernoulli-conv-bernoulli'-if*:

$n \neq 1 \implies \text{bernoulli } n = (\text{if } n = 1 \text{ then } -1/2 \text{ else } \text{bernoulli}' n)$

by (*simp add: bernoulli'-def*)

lemma *bernoulli-in-Rats*: *bernoulli* *n* $\in \mathbf{Q}$

proof (*induction n rule: less-induct*)

case (*less n*)

thus ?*case*

by (*cases n*) (*auto simp: bernoulli-Suc intro!: Rats-sum Rats-divide*)

qed

lemma *bernoulli'-in-Rats*: *bernoulli'* *n* $\in \mathbf{Q}$

by (*simp add: bernoulli'-def bernoulli-in-Rats*)

definition *bernpoly* :: *nat* \Rightarrow 'a \Rightarrow 'a :: *real-algebra-1* **where**

bernpoly *n* = ($\lambda x. \sum k \leq n. \text{of-nat } (n \text{ choose } k) * \text{of-real } (\text{bernoulli } k) * x \wedge (n - k)$)

lemma *bernpoly-altdef*:

bernpoly *n* = ($\lambda x. \sum k \leq n. \text{of-nat } (n \text{ choose } k) * \text{of-real } (\text{bernoulli } (n - k)) * x \wedge k$)

proof

```

fix x :: 'a
have bernpoly n x = (∑ k≤n. of-nat (n choose (n - k)) *
  of-real (bernoulli (n - k)) * x ^ (n - (n - k)))
  unfolding bernpoly-def by (rule sum.reindex-bij-witness[of - λk. n - k λk. n
- k]) simp-all
also have ... = (∑ k≤n. of-nat (n choose k) * of-real (bernoulli (n - k)) * x ^
k)
  by (intro sum.cong refl) (simp-all add: binomial-symmetric [symmetric])
finally show bernpoly n x = ... .
qed

```

lemma bernoulli-Suc':

```

bernoulli (Suc n) = -1 / (real n + 2) * (∑ k≤n. real (n + 2 choose (k + 2)) *
bernoulli (n - k))

```

proof -

```

have bernoulli (Suc n) = - 1 / (real n + 2) * (∑ k≤n. real (n + 2 choose k)
* bernoulli k)

```

unfolding bernoulli.simps ..

```

also have (∑ k≤n. real (n + 2 choose k) * bernoulli k) =
  (∑ k≤n. real (n + 2 choose (n - k)) * bernoulli (n - k))

```

by (rule sum.reindex-bij-witness[of - λk. n - k λk. n - k]) simp-all

```

also have ... = (∑ k≤n. real (n + 2 choose (k + 2)) * bernoulli (n - k))

```

by (intro sum.cong refl, subst binomial-symmetric) simp-all

finally show ?thesis .

qed

1.3 Basic Observations on Bernoulli Polynomials

lemma bernpoly-0 [simp]: bernpoly n 0 = (of-real (bernoulli n) :: 'a :: real-algebra-1)

proof (cases n)

case 0

then show bernpoly n 0 = of-real (bernoulli n)

unfolding bernpoly-def bernoulli.simps **by** auto

next

case (Suc n')

```

have (∑ k≤n'. of-nat (Suc n' choose k) * of-real (bernoulli k) * 0 ^ (Suc n' -
k)) = (0 :: 'a)

```

proof (intro sum.neutral ballI)

fix k **assume** k ∈ {...n'}

```

thus of-nat (Suc n' choose k) * of-real (bernoulli k) * (0 :: 'a) ^ (Suc n' - k) =
0

```

by (cases Suc n' - k) auto

qed

with Suc **show** ?thesis

unfolding bernpoly-def **by** simp

qed

lemma continuous-on-bernpoly [continuous-intros]:

```

continuous-on A (bernpoly n :: 'a ⇒ 'a :: real-normed-algebra-1)

```

unfolding *bernpoly-def* **by** (*auto intro!*: *continuous-intros*)

lemma *isCont-bernpoly* [*continuous-intros*]:

isCont (*bernpoly* $n :: 'a \Rightarrow 'a :: \text{real-normed-algebra-1}$) x

unfolding *bernpoly-def* **by** (*auto intro!*: *continuous-intros*)

lemma *has-field-derivative-bernpoly*:

(*bernpoly* (*Suc* n) *has-field-derivative*

(*of-nat* ($n + 1$) * *bernpoly* $n x :: 'a :: \text{real-normed-field}$)) (*at* x)

proof –

have (*bernpoly* (*Suc* n) *has-field-derivative*

($\sum k \leq n. \text{of-nat } (Suc\ n - k) * x^{(n - k)} * (\text{of-nat } (Suc\ n\ \text{choose } k) * \text{of-real } (\text{bernoulli } k))$)) (*at* x) (**is** ($-$ *has-field-derivative* $?D$) $-$)

unfolding *bernpoly-def* **by** (*rule* *DERIV-cong*) (*fast intro!*: *derivative-intros*, *simp*)

also have $?D = \text{of-nat } (n + 1) * \text{bernpoly } n x$

unfolding *bernpoly-def* *sum-distrib-left*

by (*force simp*: *of-nat-binomial-Suc* *nat-le-iff-add* *intro*: *sum.cong*)

ultimately show $?thesis$ **by** (*auto simp del*: *of-nat-Suc* *One-nat-def*)

qed

lemmas *has-field-derivative-bernpoly'* [*derivative-intros*] =

DERIV-chain'[*OF* - *has-field-derivative-bernpoly*]

lemma *sum-binomial-times-bernoulli*:

($\sum k \leq n. ((\text{Suc } n)\ \text{choose } k) * \text{bernoulli } k$) = (*if* $n = 0$ *then* 1 *else* 0)

proof (*cases* n)

case (*Suc* m)

then show $?thesis$

by (*simp add*: *bernoulli-Suc*)

(*simp add*: *field-simps* *add-2-eq-Suc'*[*symmetric*] *del*: *add-2-eq-Suc* *add-2-eq-Suc'*)

qed *simp-all*

lemma *sum-binomial-times-bernoulli'*:

($\sum k < n. \text{real } (n\ \text{choose } k) * \text{bernoulli } k$) = (*if* $n = 1$ *then* 1 *else* 0)

proof (*cases* n)

case (*Suc* m)

have ($\sum k < n. \text{real } (n\ \text{choose } k) * \text{bernoulli } k$) =

($\sum k \leq m. \text{real } (\text{Suc } m\ \text{choose } k) * \text{bernoulli } k$)

unfolding *Suc lessThan-Suc-atMost* ..

also have ... = (*if* $n = 1$ *then* 1 *else* 0)

by (*subst sum-binomial-times-bernoulli*) (*simp add*: *Suc*)

finally show $?thesis$.

qed *simp-all*

lemma *binomial-unroll*:

$n > 0 \implies (n\ \text{choose } k) = (\text{if } k = 0 \text{ then } 1 \text{ else } ((n - 1)\ \text{choose } (k - 1))) + ((n - 1)\ \text{choose } k)$

by (*auto simp add*: *gr0-conv-Suc*)

lemma *sum-unroll*:

$(\sum k \leq n :: \text{nat}. f k) = (\text{if } n = 0 \text{ then } f 0 \text{ else } f n + (\sum k \leq n - 1. f k))$
by (*cases n*) (*simp-all add: add-ac*)

lemma *bernoulli-unroll*:

$n > 0 \implies \text{bernoulli } n = -1 / (\text{real } n + 1) * (\sum k \leq n - 1. \text{real } (n + 1 \text{ choose } k) * \text{bernoulli } k)$
by (*cases n*) (*simp add: bernoulli-Suc*)**+**

lemmas *bernoulli-unroll-all = binomial-unroll bernoulli-unroll sum-unroll bernpoly-def*

lemma *bernpoly-1-1*: *bernpoly 1 1 = of-real (1/2)*

proof $-$

have $*$: $(1 :: 'a) = \text{of-real } 1$ **by** *simp*
have *bernpoly 1 (1::'a) = 1 - of-real (1 / 2)*
by (*simp add: bernoulli-unroll-all*)
also have $\dots = \text{of-real } (1 - 1 / 2)$
by (*simp only: * of-real-diff*)
also have $1 - 1 / 2 = (1 / 2 :: \text{real})$
by *simp*
finally show *?thesis .*

qed

1.4 Sum of Powers with Bernoulli Polynomials

lemma *diff-bernpoly*:

fixes $x :: \text{real}$

shows *bernpoly n (x + 1) - bernpoly n x = of-nat n * x ^ (n - 1)*

proof (*induct n arbitrary: x*)

case 0

show *?case unfolding bernpoly-def by auto*

next

case (*Suc n*)

have *bernpoly (Suc n) (0 + 1) - bernpoly (Suc n) (0 :: real) =*
 $(\sum k \leq n. \text{of-real } (\text{real } (\text{Suc } n \text{ choose } k) * \text{bernoulli } k))$

unfolding *bernpoly-0 unfolding bernpoly-def by simp*

also have $\dots = \text{of-nat } (\text{Suc } n) * 0 ^ n$

by (*simp only: of-real-sum [symmetric] sum-binomial-times-bernoulli*) *simp*

finally have *const: bernpoly (Suc n) (0 + 1) - bernpoly (Suc n) 0 = \dots*

by *simp*

have *hyps'*: $\text{of-nat } (\text{Suc } n) * \text{bernpoly } n (x + 1) -$

$\text{of-nat } (\text{Suc } n) * \text{bernpoly } n x =$

$\text{of-nat } n * \text{of-nat } (\text{Suc } n) * x ^ (n - \text{Suc } 0)$ **for** $x :: \text{real}$

unfolding *right-diff-distrib[symmetric]*

by (*subst Suc*) (*simp-all add: algebra-simps*)

have $(\lambda x. \text{bernpoly } (\text{Suc } n) (x + 1) - \text{bernpoly } (\text{Suc } n) x - \text{of-nat } (\text{Suc } n) * x$

$\wedge n$)
has-field-derivative 0 (at x) **for** $x :: \text{real}$
by (*rule derivative-eq-intros refl*) + (*insert hyps'[of x]*, *simp add: algebra-simps*)
from *integrals-eq[OF const this]* **show** *?case* **by** *simp*
qed

lemma *bernpoly-of-real*: $\text{bernpoly } n \text{ (of-real } x) = \text{of-real (bernpoly } n \ x)$
by (*simp add: bernalpoly-def*)

lemma *bernpoly-1*:
assumes $n \neq 1$
shows $\text{bernpoly } n \ 1 = \text{of-real (bernoulli } n)$
proof –
have $\text{bernpoly } n \ 1 = \text{bernoulli } n$
proof (*cases* $n \geq 2$)
case *False*
with *assms* **have** $n = 0$ **by** *auto*
thus *?thesis* **by** (*simp add: bernalpoly-def*)
next
case *True*
with *diff-bernpoly[of n 0]* **show** *?thesis*
by (*simp add: power-0-left bernalpoly-0*)
qed
hence $\text{bernpoly } n \text{ (of-real } 1) = \text{of-real (bernoulli } n)$
by (*simp only: bernalpoly-of-real*)
thus *?thesis* **by** *simp*
qed

lemma *bernpoly-1'*: $\text{bernpoly } n \ 1 = \text{of-real (bernoulli' } n)$
using *bernpoly-1-1* [**where** $?'a = 'a$]
by (*cases* $n = 1$) (*simp-all add: bernalpoly-1 bernoulli'-def*)

theorem *sum-of-powers*:
 $(\sum_{k \leq n :: \text{nat.}} (\text{real } k) \wedge^m) = (\text{bernpoly (Suc } m) (n + 1) - \text{bernpoly (Suc } m) 0) / (m + 1)$
proof –
from *diff-bernpoly[of Suc m, simplified]* **have** $(m + (1 :: \text{real})) * (\sum_{k \leq n.} (\text{real } k) \wedge^m) = (\sum_{k \leq n.} \text{bernpoly (Suc } m) (\text{real } k + 1) - \text{bernpoly (Suc } m) (\text{real } k))$
by (*auto simp add: sum-distrib-left intro!: sum.cong*)
also have $\dots = (\sum_{k \leq n.} \text{bernpoly (Suc } m) (\text{real } (k + 1)) - \text{bernpoly (Suc } m) (\text{real } k))$
by (*simp add: add-ac*)
also have $\dots = \text{bernpoly (Suc } m) (n + 1) - \text{bernpoly (Suc } m) 0$
by (*simp only: sum-diff[where f= $\lambda k. \text{bernpoly (Suc } m) (\text{real } k)$]*) *simp*
finally show *?thesis* **by** (*auto simp add: field-simps intro!: eq-divide-imp*)
qed

lemma *sum-of-powers-nat-aux*:
assumes $\text{real } a = b / c$ $\text{real } b' = b$ $\text{real } c' = c$

shows $a = b' \text{ div } c'$
proof (*cases* $c = 0$)
case *False*
with *assms* **have** $\text{real } (a * c') = \text{real } b'$ **by** (*simp add: field-simps*)
hence $b' = a * c'$ **by** (*subst (asm) of-nat-eq-iff*) *simp*
with *False assms* **show** *?thesis* **by** *simp*
qed (*insert assms, simp-all*)

1.5 Instances for Square And Cubic Numbers

theorem *sum-of-squares*: $\text{real } (\sum k \leq n :: \text{nat. } k^2) = \text{real } (2 * n^3 + 3 * n^2 + n) / 6$
unfolding *of-nat-sum of-nat-power sum-of-powers*
by (*simp add: bernoulli-unroll-all field-simps power2-eq-square power-numeral-reduce*)

corollary *sum-of-squares-nat*: $(\sum k \leq n :: \text{nat. } k^2) = (2 * n^3 + 3 * n^2 + n) \text{ div } 6$
by (*rule sum-of-powers-nat-aux[OF sum-of-squares]*) *simp-all*

theorem *sum-of-cubes*: $\text{real } (\sum k \leq n :: \text{nat. } k^3) = \text{real } (n^2 + n)^2 / 4$
unfolding *of-nat-sum of-nat-power sum-of-powers*
by (*simp add: bernoulli-unroll-all field-simps power2-eq-square power-numeral-reduce*)

corollary *sum-of-cubes-nat*: $(\sum k \leq n :: \text{nat. } k^3) = (n^2 + n)^2 \text{ div } 4$
by (*rule sum-of-powers-nat-aux[OF sum-of-cubes]*) *simp-all*

end

2 Periodic Bernoulli polynomials

theory *Periodic-Bernpoly*
imports
Bernoulli
HOL-Library.Periodic-Fun
begin

Given the n -th Bernoulli polynomial $B_n(x)$, one can define the periodic function $P_n(x) = B_n(x - \lfloor x \rfloor)$, which shares many of the interesting properties of the Bernoulli polynomials. In particular, all $P_n(x)$ with $n \neq 1$ are continuous and if $n \geq 3$, they are continuously differentiable with $P'_n(x) = nP_{n-1}(x)$ just like the Bernoulli polynomials themselves.

These functions occur e. g. in the Euler–MacLaurin summation formula and Stirling’s approximation for the logarithmic Gamma function.

lemma *frac-0* [*simp*]: $\text{frac } 0 = 0$ **by** (*simp add: frac-def*)

lemma *frac-eq-id*: $x \in \{0..<1\} \implies \text{frac } x = x$
by (*simp add: frac-eq*)

lemma *periodic-continuous-onI*:
fixes $f :: \text{real} \Rightarrow \text{real}$
assumes *periodic*: $\bigwedge x. f (x + p) = f x \ p > 0$
assumes *cont*: *continuous-on* $\{a..a+p\}$ f
shows *continuous-on UNIV* f
unfolding *continuous-on-def*
proof *safe*
fix $x :: \text{real}$
interpret f : *periodic-fun-simple* $f \ p$ **by** *unfold-locales* (rule *periodic*)

have *continuous-on* $\{a-p..a\}$ $(f \circ (\lambda x. x + p))$
by (*intro continuous-on-compose*) (*auto intro!*: *continuous-intros cont*)
also have $f \circ (\lambda x. x + p) = f$ **by** (rule *ext*) (*simp add: f.periodic-simps*)
finally have *continuous-on* $(\{a-p..a\} \cup \{a..a+p\})$ f **using** *cont*
by (*intro continuous-on-closed-Un*) *simp-all*
also have $\{a-p..a\} \cup \{a..a+p\} = \{a-p..a+p\}$ **by** *auto*
finally have *continuous-on* $\{a-p..a+p\}$ f .
hence *cont*: *continuous-on* $\{a-p<.. f **by** (rule *continuous-on-subset*) *auto*$

define $n :: \text{int}$ **where** $n = \lceil (a - x) / p \rceil$
have $(a - x) / p \leq n < (a - x) / p + 1$ **unfolding** *n-def* **by** *linarith+*
with $\langle p > 0 \rangle$ **have** $x + n * p \in \{a-p<.. **by** (*simp add: field-simps*)
with *cont* **have** *isCont* $f (x + n * p)$
by (*subst (asm) continuous-on-eq-continuous-at*) *auto*
hence $*$: $f -x+n*p \rightarrow f (x+n*p)$ **by** (*simp add: isCont-def f.periodic-simps*)
have $(\lambda x. f (x + n*p)) -x \rightarrow f (x+n*p)$
by (*intro tendsto-compose[OF *]*) *tendsto-intros*
thus $f -x \rightarrow f x$ **by** (*simp add: f.periodic-simps*)
qed$

lemma *has-field-derivative-at-within-union*:
assumes (*f has-field-derivative* D) (at x within A)
(*f has-field-derivative* D) (at x within B)
shows (*f has-field-derivative* D) (at x within $(A \cup B)$)
proof –
from *assms* **have** $((\lambda y. (f y - f x) / (y - x)) \longrightarrow D)$ (*sup (at x within A) (at x within B)*)
unfolding *has-field-derivative-iff* **by** (rule *filterlim-sup*)
also have *sup (at x within A) (at x within B) = at x within (A \cup B)*
using *at-within-union ..*
finally show *?thesis* **unfolding** *has-field-derivative-iff* .
qed

lemma *has-field-derivative-cong-ev'*:
assumes $x = y$
and $*$: *eventually* $(\lambda x. x \in s \longrightarrow f x = g x)$ (*nhds* x)
and $u = v \ s = t \ f x = g y$
shows (*f has-field-derivative* u) (at x within s) = (*g has-field-derivative* v) (at y within t)

proof –
have $(f \text{ has-field-derivative } u) \text{ (at } x \text{ within } (s \cup \{x\})) =$
 $(g \text{ has-field-derivative } v) \text{ (at } y \text{ within } (s \cup \{x\}))$ **using** *assms*
by $(\text{intro has-field-derivative-cong-ev}) \text{ (auto elim!: eventually-mono)}$
also from *assms* **have** $\text{at } x \text{ within } (s \cup \{x\}) = \text{at } x \text{ within } s$ **by** $(\text{simp add: at-within-def})$
also from *assms* **have** $\text{at } y \text{ within } (s \cup \{x\}) = \text{at } y \text{ within } t$ **by** $(\text{simp add: at-within-def})$
finally show *?thesis* .
qed

interpretation *frac: periodic-fun-simple' frac*
by *unfold-locales (simp add: frac-def)*

lemma *tendsto-frac-at-right-0:*
 $(\text{frac} \longrightarrow 0) \text{ (at-right } (0 :: 'a :: \{\text{floor-ceiling, order-topology}\}))$
proof –
have $*$: *eventually* $(\lambda x. x = \text{frac } x) \text{ (at-right } (0 :: 'a))$
by $(\text{intro eventually-at-rightI[of } 0 \ 1]) \text{ (simp-all add: frac-eq eq-commute[of - frac } x \text{ for } x])$
moreover have $**$: $((\lambda x :: 'a. x) \longrightarrow 0) \text{ (at-right } 0)$
by $(\text{rule tendsto-ident-at})$
ultimately show *?thesis* **by** $(\text{blast intro: Lim-transform-eventually})$
qed

lemma *tendsto-frac-at-left-1:*
 $(\text{frac} \longrightarrow 1) \text{ (at-left } (1 :: 'a :: \{\text{floor-ceiling, order-topology}\}))$
proof –
have $*$: *eventually* $(\lambda x. x = \text{frac } x) \text{ (at-left } (1 :: 'a))$
by $(\text{intro eventually-at-leftI[of } 0]) \text{ (simp-all add: frac-eq eq-commute[of - frac } x \text{ for } x])$
moreover have $**$: $((\lambda x :: 'a. x) \longrightarrow 1) \text{ (at-left } 1)$
by $(\text{rule tendsto-ident-at})$
ultimately show *?thesis* **by** $(\text{blast intro: Lim-transform-eventually})$
qed

lemma *continuous-on-frac [THEN continuous-on-subset, continuous-intros]:*
 $\text{continuous-on } \{0 :: 'a :: \{\text{floor-ceiling, order-topology}\} .. < 1\} \text{ frac}$
proof $(\text{subst continuous-on-cong[OF refl]})$
fix $x :: 'a$ **assume** $x \in \{0 .. < 1\}$
thus $\text{frac } x = x$ **by** $(\text{simp add: frac-eq})$
qed $(\text{auto intro: continuous-intros})$

lemma *isCont-frac [continuous-intros]:*
assumes $(x :: 'a :: \{\text{floor-ceiling, order-topology, t2-space}\}) \in \{0 < .. < 1\}$
shows *isCont frac x*
proof –
have $\text{continuous-on } \{0 < .. < (1 :: 'a)\} \text{ frac}$ **by** $(\text{rule continuous-on-frac}) \text{ auto}$

with *assms* **show** *?thesis*
by (*subst (asm) continuous-on-eq-continuous-at*) *auto*
qed

lemma *has-field-derivative-frac*:

assumes $(x::\text{real}) \notin \mathbb{Z}$

shows (*frac has-field-derivative 1*) (*at x*)

proof –

have $((\lambda t. t - \text{of-int } \lfloor x \rfloor) \text{ has-field-derivative } 1)$ (*at x*)

by (*auto intro!: derivative-eq-intros*)

also have *?this* \longleftrightarrow *?thesis*

using *eventually-floor-eq*[*OF filterlim-ident assms*]

by (*intro DERIV-cong-ev refl*) (*auto elim!: eventually-mono simp: frac-def*)

finally show *?thesis* .

qed

lemmas *has-field-derivative-frac'* [*derivative-intros*] =

DERIV-chain'[*OF - has-field-derivative-frac*]

lemma *continuous-on-compose-fracI*:

fixes $f :: \text{real} \Rightarrow \text{real}$

assumes *cont1*: *continuous-on* {*0..1*} *f*

assumes *cont2*: $f\ 0 = f\ 1$

shows *continuous-on UNIV* $(\lambda x. f (frac\ x))$

proof (*rule periodic-continuous-onI*)

have *cont*: *continuous-on* {*0..1*} $(\lambda x. f (frac\ x))$

unfolding *continuous-on-def*

proof *safe*

fix $x :: \text{real}$ **assume** $x \in \{0..1\}$

show $(\lambda x. f (frac\ x)) \longrightarrow f (frac\ x)$ (*at x within* {*0..1*})

proof (*cases x = 1*)

case *False*

with x **have** [*simp*]: $frac\ x = x$ **by** (*simp add: frac-eq*)

from x *False* **have** *eventually* $(\lambda x. x \in \{..<1\})$ (*nhds x*)

by (*intro eventually-nhds-in-open*) *auto*

hence *eventually* $(\lambda x. frac\ x = x)$ (*at x within* {*0..1*})

by (*auto simp: eventually-at-filter frac-eq elim!: eventually-mono*)

hence *eventually* $(\lambda x. f\ x = f (frac\ x))$ (*at x within* {*0..1*})

by *eventually-elim simp*

moreover from *cont1 x* **have** $(f \longrightarrow f (frac\ x))$ (*at x within* {*0..1*})

by (*simp add: continuous-on-def*)

ultimately show $(\lambda x. f (frac\ x)) \longrightarrow f (frac\ x)$ (*at x within* {*0..1*})

by (*blast intro: Lim-transform-eventually*)

next

case *True*

from *cont1* **have** $(f \longrightarrow f\ 1)$ (*at 1 within* {*0..1*}) **by** (*simp add: continuous-on-def*)

moreover have $*$: *filterlim frac* (*at 1 within* {*0..1*}) (*at 1 within* {*0..1*})

proof (*subst filterlim-cong*[*OF refl refl*])

```

    show eventually ( $\lambda x. \text{frac } x = x$ ) (at 1 within {0..1})
      by (auto simp: eventually-at-filter frac-eq)
  qed (simp add: filterlim-ident)
  ultimately have (( $\lambda x. f (\text{frac } x)$ )  $\longrightarrow f 1$ ) (at 1 within {0..1})
    by (rule filterlim-compose)
  thus ?thesis by (simp add: True cont2 frac-def)
qed
qed
thus continuous-on {0..0+1} ( $\lambda x. f (\text{frac } x)$ ) by simp
qed (simp-all add: frac.periodic-simps)

```

definition *pbernpoly* :: *nat* \Rightarrow *real* \Rightarrow *real* **where**
pbernpoly *n* *x* = *bernpoly* *n* (*frac* *x*)

lemma *pbernpoly-0* [*simp*]: *pbernpoly* *n* 0 = *bernoulli* *n*
 by (*simp* add: *pbernpoly-def*)

lemma *pbernpoly-eq-bernpoly*: $x \in \{0..<1\} \implies \text{pbernpoly } n x = \text{bernpoly } n x$
 by (*simp* add: *pbernpoly-def* *frac-eq-id*)

interpretation *pbernpoly*: *periodic-fun-simple'* *pbernpoly* *n*
 by *unfold-locale* (*simp* add: *pbernpoly-def* *frac.periodic-simps*)

lemma *continuous-on-pbernpoly* [*continuous-intros*]:
 assumes $n \neq 1$
 shows *continuous-on* *A* (*pbernpoly* *n*)
proof (*cases* $n = 0$)
 case *True*
 thus ?thesis by (*auto* *intro*: *continuous-intros* *simp*: *pbernpoly-def* *bernpoly-def*)
next
 case *False*
 with *assms* have $n: n \geq 2$ by *auto*
 have *continuous-on* *UNIV* (*pbernpoly* *n*) **unfolding** *pbernpoly-def* [*abs-def*]
 by (*rule* *continuous-on-compose-fracI*)
 (*insert* *n*, *auto* *intro!*: *continuous-intros* *simp*: *bernpoly-0* *bernpoly-1*)
 thus ?thesis by (*rule* *continuous-on-subset*) *simp-all*
qed

lemma *continuous-on-pbernpoly'* [*continuous-intros*]:
 assumes $n \neq 1$ *continuous-on* *A* *f*
 shows *continuous-on* *A* ($\lambda x. \text{pbernpoly } n (f x)$)
using *continuous-on-compose*[*OF* *assms*(2)] *continuous-on-pbernpoly*[*OF* *assms*(1)]
 by (*simp* add: *o-def*)

lemma *isCont-pbernpoly* [*continuous-intros*]: $n \neq 1 \implies \text{isCont } (\text{pbernpoly } n) x$
using *continuous-on-pbernpoly*[*of* *n* *UNIV*] **by** (*simp* add: *continuous-on-eq-continuous-at*)

```

lemma has-field-derivative-pbernpoly-Suc:
  assumes  $n \geq 2 \vee x \notin \mathbb{Z}$ 
  shows (pbernpoly (Suc n) has-field-derivative real (Suc n) * pbernpoly n x) (at
x)
using assms
proof (cases x ∈ ℤ)
  assume  $x \notin \mathbb{Z}$ 
  with assms show ?thesis unfolding pbernpoly-def
  by (auto intro!: derivative-eq-intros simp del: of-nat-Suc)
next
  case True
  from True obtain k where k: x = of-int k by (auto elim: Ints-cases)
  have (pbernpoly (Suc n) has-field-derivative real (Suc n) * pbernpoly n x)
    (at x within {..x} ∪ {x..x})
  proof (rule has-field-derivative-at-within-union)
    have ( $(\lambda x. \text{bernpoly } (Suc\ n) (x - \text{of-int } (k-1))) \text{ has-field-derivative}$ 
       $\text{real } (Suc\ n) * \text{bernpoly } n (x - \text{of-int } (k-1))$ ) (at-left x)
    by (auto intro!: derivative-eq-intros)
    also have  $?this \longleftrightarrow (\text{pbernpoly } (Suc\ n) \text{ has-field-derivative}$ 
       $\text{real } (Suc\ n) * \text{pbernpoly } n\ x)$  (at-left x) using assms
    proof (intro has-field-derivative-cong-ev' refl)
    have  $\forall_F y \text{ in nhds } x. y \in \{x - 1 <..x + 1\}$  by (intro eventually-nhds-in-open)
  simp-all
    thus  $\forall_F t \text{ in nhds } x. t \in \{..x\} \longrightarrow \text{bernpoly } (Suc\ n) (t - \text{real-of-int } (k -$ 
     $1)) =$ 
       $\text{pbernpoly } (Suc\ n) t$ 
    proof (elim eventually-mono, safe)
      fix t assume  $t < x \wedge t \in \{x - 1 <..x + 1\}$ 
      hence  $\text{frac } t = t - \text{real-of-int } (k - 1)$  using k
      by (subst frac-unique-iff) auto
      thus  $\text{bernpoly } (Suc\ n) (t - \text{real-of-int } (k - 1)) = \text{pbernpoly } (Suc\ n) t$ 
      by (simp add: pbernpoly-def)
    qed
  qed (insert k, auto simp: pbernpoly-def bernpoly-1)
  finally show (pbernpoly (Suc n) has-real-derivative
     $\text{real } (Suc\ n) * \text{pbernpoly } n\ x)$  (at-left x) .
next
  have ( $(\lambda x. \text{bernpoly } (Suc\ n) (x - \text{of-int } k)) \text{ has-field-derivative}$ 
     $\text{real } (Suc\ n) * \text{bernpoly } n (x - \text{of-int } k)$ ) (at-right x)
  by (auto intro!: derivative-eq-intros)
  also have  $?this \longleftrightarrow (\text{pbernpoly } (Suc\ n) \text{ has-field-derivative}$ 
     $\text{real } (Suc\ n) * \text{pbernpoly } n\ x)$  (at-right x) using assms
  proof (intro has-field-derivative-cong-ev' refl)
  have  $\forall_F y \text{ in nhds } x. y \in \{x - 1 <..x + 1\}$  by (intro eventually-nhds-in-open)
  simp-all
    thus  $\forall_F t \text{ in nhds } x. t \in \{x<..\}$   $\longrightarrow \text{bernpoly } (Suc\ n) (t - \text{real-of-int } k) =$ 
     $\text{pbernpoly } (Suc\ n) t$ 
    proof (elim eventually-mono, safe)

```

```

    fix t assume t > x t ∈ {x-1<..\bigwedge x. \text{norm } (pbernpoly\ n\ x) \leq c
proof -
  have  $\exists x \in \{0..1\}. \forall y \in \{0..1\}. \text{norm } (bernpoly\ n\ y :: \text{real}) \leq \text{norm } (bernpoly\ n\ x :: \text{real})$ 
  by (intro continuous-attains-sup) (auto intro!: continuous-intros)
  then obtain x where x:
     $\bigwedge y. y \in \{0..1\} \implies \text{norm } (bernpoly\ n\ y :: \text{real}) \leq \text{norm } (bernpoly\ n\ x :: \text{real})$ 
  by blast
  have  $\text{norm } (pbernpoly\ n\ y) \leq \text{norm } (bernpoly\ n\ x :: \text{real})$  for y
  unfolding pbernpoly-def using frac-lt-1[of y] by (intro x) simp-all
  thus ?thesis by (rule that)
qed

end

```

3 Connection of Bernoulli numbers to formal power series

```

theory Bernoulli-FPS
  imports
    Bernoulli
    HOL-Computational-Algebra.Computational-Algebra
    HOL-Combinatorics.Stirling
    HOL-Number-Theory.Number-Theory
begin

```

3.1 Preliminaries

```

context factorial-semiring
begin

```

```

lemma multiplicity-prime-prime:
  prime p  $\implies$  prime q  $\implies$  multiplicity p q = (if p = q then 1 else 0)
  by (simp add: prime-multiplicity-other)

lemma prime-prod-dvdI:
  fixes f :: 'b  $\Rightarrow$  'a
  assumes finite A
  assumes  $\bigwedge x. x \in A \implies$  prime (f x)
  assumes  $\bigwedge x. x \in A \implies$  f x dvd y
  assumes inj-on f A
  shows prod f A dvd y
proof (cases y = 0)
  case False
  have nz: f x  $\neq$  0 if  $x \in A$  for  $x$ 
    using assms(2)[of x] that by auto
  have prod f A  $\neq$  0
    using assms nz by (subst prod-zero-iff) auto
  thus ?thesis
proof (rule multiplicity-le-imp-dvd)
  fix p :: 'a assume prime p
  show multiplicity p (prod f A)  $\leq$  multiplicity p y
  proof (cases p dvd prod f A)
  case True
  then obtain x where x: x  $\in$  A and p dvd f x
    using  $\langle$ prime p $\rangle$  assms by (subst (asm) prime-dvd-prod-iff) auto
  have multiplicity p (prod f A) =  $(\sum x \in A. multiplicity p (f x))$ 
    using assms  $\langle$ prime p $\rangle$  nz by (intro prime-elem-multiplicity-prod-distrib)
  auto
  also have  $\dots = (\sum x \in \{x\}. 1 :: nat)$ 
    using assms  $\langle$ prime p $\rangle$   $\langle$ p dvd f x $\rangle$  primes-dvd-imp-eq x
    by (intro Groups-Big.sum.mono-neutral-cong-right)
    (auto simp: multiplicity-prime-prime inj-on-def)
  finally have multiplicity p (prod f A) = 1 by simp
  also have  $1 \leq multiplicity p y$ 
    using assms nz  $\langle$ prime p $\rangle$   $\langle$ y  $\neq$  0 $\rangle$  x  $\langle$ p dvd f x $\rangle$ 
    by (intro multiplicity-geI force+)
  finally show ?thesis .
qed (auto simp: not-dvd-imp-multiplicity-0)
qed
qed auto

end

```

```

context semiring-gcd
begin

```

lemma *gcd-add-dvd-right1*: $a \text{ dvd } b \implies \text{gcd } a (b + c) = \text{gcd } a c$
by (*elim dvdE*) (*simp add: gcd-add-mult mult.commute[of a]*)

lemma *gcd-add-dvd-right2*: $a \text{ dvd } c \implies \text{gcd } a (b + c) = \text{gcd } a b$
using *gcd-add-dvd-right1[of a c b]* **by** (*simp add: add-ac*)

lemma *gcd-add-dvd-left1*: $a \text{ dvd } b \implies \text{gcd } (b + c) a = \text{gcd } c a$
using *gcd-add-dvd-right1[of a b c]* **by** (*simp add: gcd.commute*)

lemma *gcd-add-dvd-left2*: $a \text{ dvd } c \implies \text{gcd } (b + c) a = \text{gcd } b a$
using *gcd-add-dvd-right2[of a c b]* **by** (*simp add: gcd.commute*)

end

context *ring-gcd*
begin

lemma *gcd-diff-dvd-right1*: $a \text{ dvd } b \implies \text{gcd } a (b - c) = \text{gcd } a c$
using *gcd-add-dvd-right1[of a b -c]* **by** *simp*

lemma *gcd-diff-dvd-right2*: $a \text{ dvd } c \implies \text{gcd } a (b - c) = \text{gcd } a b$
using *gcd-add-dvd-right2[of a -c b]* **by** *simp*

lemma *gcd-diff-dvd-left1*: $a \text{ dvd } b \implies \text{gcd } (b - c) a = \text{gcd } c a$
using *gcd-add-dvd-left1[of a b -c]* **by** *simp*

lemma *gcd-diff-dvd-left2*: $a \text{ dvd } c \implies \text{gcd } (b - c) a = \text{gcd } b a$
using *gcd-add-dvd-left2[of a -c b]* **by** *simp*

end

lemma *cong-int*: $[a = b] \text{ (mod } m) \implies [\text{int } a = \text{int } b] \text{ (mod } m)$
by (*simp add: cong-int-iff*)

lemma *Rats-int-div-natE*:

assumes $(x :: 'a :: \text{field-char-0}) \in \mathbb{Q}$

obtains $m :: \text{int}$ **and** $n :: \text{nat}$ **where** $n > 0$ **and** $x = \text{of-int } m / \text{of-nat } n$ **and**
coprime m n

proof –

from *assms* **obtain** r **where** [*simp*]: $x = \text{of-rat } r$

by (*auto simp: Rats-def*)

obtain $a b$ **where** [*simp*]: $r = \text{Rat.Fract } a b$ **and** $ab: b > 0$ *coprime a b*

by (*cases r*)

from ab **show** *?thesis*

by (*intro that[of nat b a]*) (*auto simp: of-rat-rat*)

qed

lemma *sum-in-Ints*: $(\bigwedge x. x \in A \implies f x \in \mathbb{Z}) \implies \text{sum } f A \in \mathbb{Z}$
by (*induction A rule: infinite-finite-induct*) *auto*

lemma *Ints-real-of-nat-divide*: $b \text{ dvd } a \implies \text{real } a / \text{real } b \in \mathbb{Z}$
by *auto*

lemma *product-dvd-fact*:

assumes $a > 1 \ b > 1 \ a = b \implies a > 2$
shows $(a * b) \text{ dvd fact } (a * b - 1)$
proof (*cases* $a = b$)
case *False*
have $a * 1 < a * b$ **and** $1 * b < a * b$
using *assms* **by** (*intro mult-strict-left-mono mult-strict-right-mono; simp*)
hence *ineqs*: $a \leq a * b - 1 \ b \leq a * b - 1$
by *linarith+*
from *False* **have** $a * b = \prod \{a, b\}$ **by** *simp*
also **have** $\dots \text{ dvd } \prod \{1..a * b - 1\}$
using *assms ineqs* **by** (*intro prod-dvd-prod-subset*) *auto*
finally **show** *?thesis* **by** (*simp add: fact-prod*)
next
case [*simp*]: *True*
from *assms* **have** $a > 2$ **by** *auto*
hence $a * 2 < a * b$ **using** *assms* **by** (*intro mult-strict-left-mono; simp*)
hence $2 * a \leq a * b - 1$ **by** *linarith*
have $a * a \text{ dvd } (2 * a) * a$ **by** *simp*
also **have** $\dots = \prod \{2*a, a\}$ **using** *assms* **by** *auto*
also **have** $\dots \text{ dvd } \prod \{1..a * b - 1\}$
using *assms ** **by** (*intro prod-dvd-prod-subset*) *auto*
finally **show** *?thesis* **by** (*simp add: fact-prod*)
qed

lemma *composite-imp-factors-nat*:

assumes $m > 1 \ \neg \text{prime } (m::\text{nat})$
shows $\exists n \ k. m = n * k \wedge 1 < n \wedge n < m \wedge 1 < k \wedge k < m$
proof –
from *assms* **have** $\neg \text{irreducible } m$
by (*simp flip: prime-elem-iff-irreducible*)
then **obtain** a **where** $a: a \text{ dvd } m \ \neg m \text{ dvd } a \ a \neq 1$
using *assms* **by** (*auto simp: irreducible-altdef*)
then **obtain** b **where** [*simp*]: $m = a * b$
by *auto*
from a *assms* **have** $a \neq 0 \ b \neq 0 \ b \neq 1$
by (*auto intro!: Nat.gr0I*)
with a **have** $a > 1 \ b > 1$ **by** *linarith+*
moreover **from** *this* **and** a **have** $a < m \ b < m$
by *auto*
ultimately **show** *?thesis* **using** $\langle m = a * b \rangle$
by *blast*
qed

This lemma describes what the numerator and denominator of a finite sub-

series of the harmonic series are when it is written as a single fraction.

lemma *sum-inverses-conv-fraction:*

fixes $f :: 'a \Rightarrow 'b :: \text{field}$

assumes $\bigwedge x. x \in A \implies f x \neq 0$ *finite A*

shows $(\sum x \in A. 1 / f x) = (\sum x \in A. \prod y \in A - \{x\}. f y) / (\prod x \in A. f x)$

proof –

have $(\sum x \in A. (\prod y \in A. f y) / f x) = (\sum x \in A. \prod y \in A - \{x\}. f y)$

using *prod.remove[of A - f] assms by (intro sum.cong refl) (auto simp: field-simps)*

thus *?thesis*

using *assms by (simp add: field-simps sum-distrib-right sum-distrib-left)*

qed

If all terms in the subseries are primes, this fraction is automatically on lowest terms.

lemma *sum-prime-inverses-fraction-coprime:*

fixes $f :: 'a \Rightarrow \text{nat}$

assumes *finite A and primes: $\bigwedge x. x \in A \implies \text{prime } (f x)$ and inj: inj-on f A*

defines $a \equiv (\sum x \in A. \prod y \in A - \{x\}. f y)$

shows *coprime a ($\prod x \in A. f x$)*

proof (*intro prod-coprime-right*)

fix x **assume** $x: x \in A$

have $a = (\prod y \in A - \{x\}. f y) + (\sum y \in A - \{x\}. \prod z \in A - \{y\}. f z)$

unfolding *a-def using $\langle \text{finite } A \rangle$ and x by (rule sum.remove)*

also have $\text{gcd } \dots (f x) = \text{gcd } (\prod y \in A - \{x\}. f y) (f x)$

using *$\langle \text{finite } A \rangle$ and x by (intro gcd-add-dvd-left2 dvd-sum dvd-prodI) auto*

also from x *primes inj have coprime ($\prod y \in A - \{x\}. f y$) (f x)*

by (*intro prod-coprime-left (auto intro!: primes-coprime simp: inj-on-def)*)

hence $\text{gcd } (\prod y \in A - \{x\}. f y) (f x) = 1$

by *simp*

finally show *coprime a (f x)*

by (*simp only: coprime-iff-gcd-eq-1*)

qed

In the following, we will prove the correctness of the Akiyama–Tanigawa algorithm [2], which is a simple algorithm for computing Bernoulli numbers that was discovered by Akiyama and Tanigawa [1] essentially as a by-product of their studies of the Euler–Zagier multiple zeta function. The algorithm is based on a number triangle (similar to Pascal’s triangle) in which the Bernoulli numbers are the leftmost diagonal.

While the algorithm itself is quite simple, proving it correct is not entirely trivial. We will use generating functions and Stirling numbers, mostly following the presentation by Kaneko [2].

The following operator is a variant of the *fps-XD* operator where the multiplication is not with *fps-X*, but with an arbitrary formal power series. It is not quite clear if this operator has a less ad-hoc meaning than the fashion

in which we use it; it is, however, very useful for proving the relationship between Stirling numbers and Bernoulli numbers.

context

includes *fps-syntax*

begin

definition *fps-XD'* **where** $\text{fps-XD}' a = (\lambda b. a * \text{fps-deriv } b)$

lemma *fps-XD'-0* [*simp*]: $\text{fps-XD}' a 0 = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-1* [*simp*]: $\text{fps-XD}' a 1 = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-fps-const* [*simp*]: $\text{fps-XD}' a (\text{fps-const } b) = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-fps-of-nat* [*simp*]: $\text{fps-XD}' a (\text{of-nat } b) = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-fps-of-int* [*simp*]: $\text{fps-XD}' a (\text{of-int } b) = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-fps-numeral* [*simp*]: $\text{fps-XD}' a (\text{numeral } b) = 0$ **by** (*simp add: fps-XD'-def*)

lemma *fps-XD'-add* [*simp*]: $\text{fps-XD}' a (b + c :: 'a :: \text{comm-ring-1 } \text{fps}) = \text{fps-XD}' a b + \text{fps-XD}' a c$

by (*simp add: fps-XD'-def algebra-simps*)

lemma *fps-XD'-minus* [*simp*]: $\text{fps-XD}' a (b - c :: 'a :: \text{comm-ring-1 } \text{fps}) = \text{fps-XD}' a b - \text{fps-XD}' a c$

by (*simp add: fps-XD'-def algebra-simps*)

lemma *fps-XD'-prod*: $\text{fps-XD}' a (b * c :: 'a :: \text{comm-ring-1 } \text{fps}) = \text{fps-XD}' a b * c + b * \text{fps-XD}' a c$

by (*simp add: fps-XD'-def algebra-simps*)

lemma *fps-XD'-power*: $\text{fps-XD}' a (b \wedge n :: 'a :: \text{idom } \text{fps}) = \text{of-nat } n * b \wedge (n - 1) * \text{fps-XD}' a b$

proof (*cases n = 0*)

case *False*

have $b * \text{fps-XD}' a (b \wedge n) = \text{of-nat } n * b \wedge n * \text{fps-XD}' a b$

by (*induction n*) (*simp-all add: fps-XD'-prod algebra-simps*)

also have $\dots = b * (\text{of-nat } n * b \wedge (n - 1) * \text{fps-XD}' a b)$

by (*cases n*) (*simp-all add: algebra-simps*)

finally show *?thesis* **using** *False*

by (*subst (asm) mult-cancel-left*) (*auto simp: power-0-left*)

qed *simp-all*

lemma *fps-XD'-power-Suc*: $\text{fps-XD}' a (b \wedge \text{Suc } n :: 'a :: \text{idom } \text{fps}) = \text{of-nat } (\text{Suc } n) * b \wedge n * \text{fps-XD}' a b$

by (*subst fps-XD'-power*) *simp-all*

lemma *fps-XD'-sum*: $\text{fps-XD}' a (\text{sum } f A) = \text{sum } (\lambda x. \text{fps-XD}' (a :: 'a :: \text{comm-ring-1 } \text{fps}) (f x)) A$

by (*induction A rule: infinite-finite-induct*) *simp-all*

lemma *fps-XD'-funpow-affine*:

```

fixes  $G H :: \text{real fps}$ 
assumes [simp]:  $\text{fps-deriv } G = 1$ 
defines  $S \equiv \lambda n i. \text{fps-const } (\text{real } (\text{Stirling } n i))$ 
shows  $(\text{fps-XD}' G \overset{\sim}{\sim} n) H =$ 
 $(\sum_{m \leq n}. S n m * G \overset{\sim}{\sim} m * (\text{fps-deriv } \overset{\sim}{\sim} m) H)$ 
proof (induction n arbitrary: H)
  case 0
  thus ?case by (simp add: S-def)
next
  case (Suc n H)
  have  $(\sum_{m \leq \text{Suc } n}. S (\text{Suc } n) m * G \overset{\sim}{\sim} m * (\text{fps-deriv } \overset{\sim}{\sim} m) H) =$ 
 $(\sum_{i \leq n}. \text{of-nat } (\text{Suc } i) * S n (\text{Suc } i) * G \overset{\sim}{\sim} \text{Suc } i * (\text{fps-deriv } \overset{\sim}{\sim} \text{Suc } i) H)$ 
+
 $(\sum_{i \leq n}. S n i * G \overset{\sim}{\sim} \text{Suc } i * (\text{fps-deriv } \overset{\sim}{\sim} \text{Suc } i) H)$ 
  (is - = sum  $(\lambda i. ?f (\text{Suc } i)) \dots + ?S2$ )
  by (subst sum.atMost-Suc-shift) (simp-all add: sum.distrib algebra-simps fps-of-nat
S-def
 $\text{fps-const-add [symmetric] fps-const-mult [symmetric] del: fps-const-add}$ 
 $\text{fps-const-mult}$ )
  also have  $\text{sum } (\lambda i. ?f (\text{Suc } i)) \{..n\} = \text{sum } (\lambda i. ?f (\text{Suc } i)) \{..<n\}$ 
  by (intro sum.mono-neutral-right) (auto simp: S-def)
  also have  $\dots = ?f 0 + \dots$  by simp
  also have  $\dots = \text{sum } ?f \{..n\}$  by (subst sum.atMost-shift [symmetric]) simp-all
  also have  $\dots + ?S2 = (\sum_{x \leq n}. \text{fps-XD}' G (S n x * G \overset{\sim}{\sim} x * (\text{fps-deriv } \overset{\sim}{\sim} x)$ 
 $H))$ 
  unfolding sum.distrib [symmetric]
  proof (rule sum.cong, goal-cases)
    case (2 i)
    thus ?case unfolding fps-XD'-prod fps-XD'-power
    by (cases i) (auto simp: fps-XD'-prod fps-XD'-power-Suc algebra-simps
of-nat-diff S-def fps-XD'-def)
  qed simp-all
  also have  $\dots = (\text{fps-XD}' G \overset{\sim}{\sim} \text{Suc } n) H$  by (simp add: Suc.IH fps-XD'-sum)
  finally show ?case ..
qed

```

3.2 Generating function of Stirling numbers

lemma *Stirling-n-0*: $\text{Stirling } n 0 = (\text{if } n = 0 \text{ then } 1 \text{ else } 0)$

by (cases n) simp-all

The generating function of Stirling numbers w. r. t. their first argument:

$$\sum_{n=0}^{\infty} \left\{ \begin{matrix} n \\ m \end{matrix} \right\} \frac{x^n}{n!} = \frac{(e^x - 1)^m}{m!}$$

definition *Stirling-fps* :: $\text{nat} \Rightarrow \text{real fps}$ **where**

$\text{Stirling-fps } m = \text{fps-const } (1 / \text{fact } m) * (\text{fps-exp } 1 - 1) \overset{\sim}{\sim} m$

theorem *sum-Stirling-binomial*:

$$\text{Stirling } (\text{Suc } n) (\text{Suc } m) = \left(\sum i = 0..n. \text{Stirling } i m * (n \text{ choose } i) \right)$$

proof –

have $\text{real } (\text{Stirling } (\text{Suc } n) (\text{Suc } m)) = \text{real } \left(\sum i = 0..n. \text{Stirling } i m * (n \text{ choose } i) \right)$

proof (*induction n arbitrary: m*)

case (*Suc n m*)

have $\text{real } \left(\sum i = 0..\text{Suc } n. \text{Stirling } i m * (\text{Suc } n \text{ choose } i) \right) =$

$$\text{real } \left(\sum i = 0..n. \text{Stirling } (\text{Suc } i) m * (\text{Suc } n \text{ choose } \text{Suc } i) \right) + \text{real}$$

(*Stirling 0 m*)

by (*subst sum.atLeast0-atMost-Suc-shift simp-all*)

also have $\text{real } \left(\sum i = 0..n. \text{Stirling } (\text{Suc } i) m * (\text{Suc } n \text{ choose } \text{Suc } i) \right) =$

$$\text{real } \left(\sum i = 0..n. (n \text{ choose } i) * \text{Stirling } (\text{Suc } i) m \right) +$$

$$\text{real } \left(\sum i = 0..n. (n \text{ choose } \text{Suc } i) * \text{Stirling } (\text{Suc } i) m \right)$$

by (*simp add: algebra-simps sum.distrib*)

also have $\left(\sum i = 0..n. (n \text{ choose } \text{Suc } i) * \text{Stirling } (\text{Suc } i) m \right) =$

$$\left(\sum i = \text{Suc } 0..\text{Suc } n. (n \text{ choose } i) * \text{Stirling } i m \right)$$

by (*subst sum.shift-bounds-cl-Suc-ivl simp-all*)

also have $\dots = \left(\sum i = \text{Suc } 0..n. (n \text{ choose } i) * \text{Stirling } i m \right)$

by (*intro sum.mono-neutral-right auto*)

also have $\dots = \text{real } \left(\sum i = 0..n. \text{Stirling } i m * (n \text{ choose } i) \right) - \text{real } (\text{Stirling } 0 m)$

by (*simp add: sum.atLeast-Suc-atMost mult-ac*)

also have $\text{real } \left(\sum i = 0..n. \text{Stirling } i m * (n \text{ choose } i) \right) = \text{real } (\text{Stirling } (\text{Suc } n) (\text{Suc } m))$

by (*rule Suc.IH [symmetric]*)

also have $\text{real } \left(\sum i = 0..n. (n \text{ choose } i) * \text{Stirling } (\text{Suc } i) m \right) =$

$$\text{real } m * \text{real } (\text{Stirling } (\text{Suc } n) (\text{Suc } m)) + \text{real } (\text{Stirling } (\text{Suc } n) m)$$

by (*cases m; (simp only: Suc.IH, simp add: algebra-simps sum.distrib*

sum-distrib-left sum-distrib-right))

also have $\dots + (\text{real } (\text{Stirling } (\text{Suc } n) (\text{Suc } m)) - \text{real } (\text{Stirling } 0 m)) + \text{real } (\text{Stirling } 0 m) =$

$$\text{real } (\text{Suc } m * \text{Stirling } (\text{Suc } n) (\text{Suc } m) + \text{Stirling } (\text{Suc } n) m)$$

by (*simp add: algebra-simps del: Stirling.simps*)

also have $\text{Suc } m * \text{Stirling } (\text{Suc } n) (\text{Suc } m) + \text{Stirling } (\text{Suc } n) m =$

$$\text{Stirling } (\text{Suc } (\text{Suc } n)) (\text{Suc } m)$$

by (*rule Stirling.simps(4) [symmetric]*)

finally show *?case ..*

qed *simp-all*

thus *?thesis* **by** (*subst (asm) of-nat-eq-iff*)

qed

lemma *Stirling-fps-aux*: $(\text{fps-exp } 1 - 1) \wedge^m \$ n * \text{fact } n = \text{fact } m * \text{real } (\text{Stirling } n m)$

proof (*induction m arbitrary: n*)

case *0*

thus *?case* **by** (*simp add: Stirling-n-0*)

next

case (*Suc m n*)

show *?case*
proof (*cases n*)
 case 0
 thus *?thesis* **by** *simp*
next
 case (*Suc n'*)
 hence $(\text{fps-exp } 1 - 1 :: \text{real fps}) \wedge \text{Suc } m \ \$ \ n * \text{fact } n =$
 $\text{fps-deriv } ((\text{fps-exp } 1 - 1) \wedge \text{Suc } m) \ \$ \ n' * \text{fact } n'$
 by (*simp-all add: algebra-simps del: power-Suc*)
 also have $\text{fps-deriv } ((\text{fps-exp } 1 - 1 :: \text{real fps}) \wedge \text{Suc } m) =$
 $\text{fps-const } (\text{real } (\text{Suc } m)) * ((\text{fps-exp } 1 - 1) \wedge m * \text{fps-exp } 1)$
 by (*subst fps-deriv-power*) *simp-all*
 also have $\dots \ \$ \ n' * \text{fact } n' =$
 $\text{real } (\text{Suc } m) * ((\sum i = 0..n'. (\text{fps-exp } 1 - 1) \wedge m \ \$ \ i / \text{fact } (n' - i)) * \text{fact } n')$
 unfolding *fps-mult-left-const-nth*
 by (*simp add: fps-mult-nth Suc.IH sum-distrib-right del: of-nat-Suc*)
 also have $(\sum i = 0..n'. (\text{fps-exp } 1 - 1 :: \text{real fps}) \wedge m \ \$ \ i / \text{fact } (n' - i)) * \text{fact } n' =$
 $(\sum i = 0..n'. (\text{fps-exp } 1 - 1) \wedge m \ \$ \ i * \text{fact } n' / \text{fact } (n' - i))$
 by (*subst sum-distrib-right, rule sum.cong*) (*simp-all add: divide-simps*)
 also have $\dots = (\sum i = 0..n'. (\text{fps-exp } 1 - 1) \wedge m \ \$ \ i * \text{fact } i * (n' \text{ choose } i))$
 by (*intro sum.cong refl*) (*simp-all add: binomial-fact*)
 also have $\dots = (\sum i = 0..n'. \text{fact } m * \text{real } (\text{Stirling } i \ m) * \text{real } (n' \text{ choose } i))$
 by (*simp only: Suc.IH*)
 also have $\text{real } (\text{Suc } m) * \dots = \text{fact } (\text{Suc } m) *$
 $(\sum i = 0..n'. \text{real } (\text{Stirling } i \ m) * \text{real } (n' \text{ choose } i))$ (**is** $- = - * ?S$)
 by (*simp add: sum-distrib-left sum-distrib-right mult-ac del: of-nat-Suc*)
 also have $?S = \text{Stirling } (\text{Suc } n') (\text{Suc } m)$
 by (*subst sum-Stirling-binomial*) *simp*
 also have $\text{Suc } n' = n$ **by** (*simp add: Suc*)
 finally show *?thesis* .
qed
qed

lemma *Stirling-fps-nth*: $\text{Stirling-fps } m \ \$ \ n = \text{Stirling } n \ m / \text{fact } n$
unfolding *Stirling-fps-def* **using** *Stirling-fps-ax[of m n]* **by** (*simp add: field-simps*)

theorem *Stirling-fps-altdef*: $\text{Stirling-fps } m = \text{Abs-fps } (\lambda n. \text{Stirling } n \ m / \text{fact } n)$
by (*simp add: fps-eq-iff Stirling-fps-nth*)

theorem *Stirling-closed-form*:

$$\text{real } (\text{Stirling } n \ k) = (\sum j \leq k. (-1)^{(k-j)} * \text{real } (k \text{ choose } j) * \text{real } j \wedge n) / \text{fact } k$$

proof –

have $(\text{fps-exp } 1 - 1 :: \text{real fps}) = (\text{fps-exp } 1 + (-1))$ **by** *simp*
also have $\dots \wedge k = (\sum j \leq k. \text{of-nat } (k \text{ choose } j) * \text{fps-exp } 1 \wedge j * (-1) \wedge (k - j))$
unfolding *binomial-ring* ..

also have ... = $(\sum_{j \leq k}. \text{fps-const } ((-1) \wedge (k - j) * \text{real } (k \text{ choose } j)) * \text{fps-exp } (\text{real } j))$
by (*simp add: fps-const-mult [symmetric] fps-const-power [symmetric] fps-const-neg [symmetric] mult-ac fps-of-nat fps-exp-power-mult del: fps-const-mult fps-const-power fps-const-neg*)
also have ... \$ $n = (\sum_{j \leq k}. (-1) \wedge (k - j) * \text{real } (k \text{ choose } j) * \text{real } j \wedge n) / \text{fact } n$
by (*simp add: fps-sum-nth sum-divide-distrib*)
also have ... * $\text{fact } n = (\sum_{j \leq k}. (-1) \wedge (k - j) * \text{real } (k \text{ choose } j) * \text{real } j \wedge n)$
by *simp*
also note *Stirling-fps-aux*[of $k \ n$]
finally show *?thesis* **by** (*simp add: atLeast0AtMost field-simps*)
qed

3.3 Generating function of Bernoulli numbers

We will show that the negative and positive Bernoulli numbers are the coefficients of the exponential generating function $\frac{x}{e^x - 1}$ (resp. $\frac{x}{1 - e^{-x}}$), i. e.

$$\sum_{n=0}^{\infty} B_n^- \frac{x^n}{n!} = \frac{x}{e^x - 1}$$

$$\sum_{n=0}^{\infty} B_n^+ \frac{x^n}{n!} = \frac{x}{1 - e^{-x}}$$

definition *bernoulli-fps* :: 'a :: real-normed-field *fps*

where *bernoulli-fps* = *fps-X* / (*fps-exp* 1 - 1)

definition *bernoulli'-fps* :: 'a :: real-normed-field *fps*

where *bernoulli'-fps* = *fps-X* / (1 - (*fps-exp* (-1)))

lemma *bernoulli-fps-altdef*: *bernoulli-fps* = *Abs-fps* ($\lambda n. \text{of-real } (\text{bernoulli } n) / \text{fact } n :: 'a$)

and *bernoulli-fps-aux*: *bernoulli-fps* * (*fps-exp* 1 - 1 :: 'a :: real-normed-field *fps*) = *fps-X*

proof -

have *: *Abs-fps* ($\lambda n. \text{of-real } (\text{bernoulli } n) / \text{fact } n :: 'a$) * (*fps-exp* 1 - 1) = *fps-X*

proof (*rule fps-ext*)

fix n

have (*Abs-fps* ($\lambda n. \text{of-real } (\text{bernoulli } n) / \text{fact } n :: 'a$) * (*fps-exp* 1 - 1)) \$ n

= $(\sum_{i = 0..n}. \text{of-real } (\text{bernoulli } i) * (1 / \text{fact } (n - i) - (\text{if } n = i \text{ then } 1 \text{ else } 0))) / \text{fact } i$

by (*auto simp: fps-mult-nth divide-simps split: if-splits intro!: sum.cong*)

also have ... = $(\sum_{i = 0..n}. \text{of-real } (\text{bernoulli } i) / (\text{fact } i * \text{fact } (n - i)) - (\text{if } n = i \text{ then } \text{of-real } (\text{bernoulli } i) / \text{fact } i \text{ else } 0))$

by (*intro sum.cong*) (*simp-all add: field-simps*)

also have ... = $(\sum i = 0..n. \text{of-real } (\text{bernoulli } i) / (\text{fact } i * \text{fact } (n - i))) - \text{of-real } (\text{bernoulli } n) / \text{fact } n$
unfolding *sum-subtractf* **by** (*subst sum.delta'*) *simp-all*
also have ... = $(\sum i < n. \text{of-real } (\text{bernoulli } i) / (\text{fact } i * \text{fact } (n - i)))$
by (*cases n*) (*simp-all add: atLeast0AtMost lessThan-Suc-atMost [symmetric]*)
also have ... = $(\sum i < n. \text{fact } n * (\text{of-real } (\text{bernoulli } i) / (\text{fact } i * \text{fact } (n - i)))) / \text{fact } n$
by (*subst sum-distrib-left [symmetric]*) *simp-all*
also have $(\sum i < n. \text{fact } n * (\text{of-real } (\text{bernoulli } i) / (\text{fact } i * \text{fact } (n - i)))) = (\sum i < n. \text{of-nat } (n \text{ choose } i) * \text{of-real } (\text{bernoulli } i) :: 'a)$
by (*intro sum.cong*) (*simp-all add: binomial-fact*)
also have ... = $\text{of-real } (\sum i < n. (n \text{ choose } i) * \text{bernoulli } i)$
by *simp*
also have ... / $\text{fact } n = \text{fps-X } \$ n$ **by** (*subst sum-binomial-times-bernoulli'*)
simp-all
finally show (*Abs-fps* $(\lambda n. \text{of-real } (\text{bernoulli } n) / \text{fact } n :: 'a) * (\text{fps-exp } 1 - 1) \$ n = \text{fps-X } \$ n$.

qed

moreover show *bernoulli-fps* = *Abs-fps* $(\lambda n. \text{of-real } (\text{bernoulli } n) / \text{fact } n :: 'a)$

unfolding *bernoulli-fps-def* **by** (*subst * [symmetric]*) *simp-all*

ultimately show *bernoulli-fps* * $(\text{fps-exp } 1 - 1 :: 'a \text{ fps}) = \text{fps-X}$ **by** *simp*

qed

theorem *fps-nth-bernoulli-fps* [*simp*]:

fps-nth bernoulli-fps $n = \text{of-real } (\text{bernoulli } n) / \text{fact } n$

by (*simp add: bernoulli-fps-altdef*)

lemma *bernoulli'-fps-aux*:

$(\text{fps-exp } 1 - 1) * \text{Abs-fps } (\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a) = \text{fps-exp } 1 * \text{fps-X}$

and *bernoulli'-fps-aux'*:

$(1 - \text{fps-exp } (-1)) * \text{Abs-fps } (\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a) = \text{fps-X}$

and *bernoulli'-fps-altdef*:

bernoulli'-fps = *Abs-fps* $(\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a :: \text{real-normed-field})$

proof –

have *Abs-fps* $(\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a) = \text{bernoulli-fps} + \text{fps-X}$

by (*simp add: fps-eq-iff bernoulli'-def*)

also have $(\text{fps-exp } 1 - 1) * \dots = \text{fps-exp } 1 * \text{fps-X}$

using *bernoulli-fps-aux* **by** (*simp add: algebra-simps*)

finally show $(\text{fps-exp } 1 - 1) * \text{Abs-fps } (\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a)$

=

$\text{fps-exp } 1 * \text{fps-X}$.

also have $(\text{fps-exp } 1 - 1) = \text{fps-exp } 1 * (1 - \text{fps-exp } (-1 :: 'a))$

by (*simp add: algebra-simps fps-exp-add-mult [symmetric]*)

also note *mult.assoc*

finally show *: $(1 - \text{fps-exp } (-1)) * \text{Abs-fps } (\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a) = \text{fps-X}$

by (*subst (asm) mult-left-cancel*) *simp-all*

show $\text{bernoulli}'\text{-fps} = \text{Abs-fps } (\lambda n. \text{of-real } (\text{bernoulli}' n) / \text{fact } n :: 'a)$
unfolding $\text{bernoulli}'\text{-fps-def}$ **by** $(\text{subst} * [\text{symmetric}]) \text{ simp-all}$
qed

theorem $\text{fps-nth-bernoulli}'\text{-fps}$ $[\text{simp}]$:
 $\text{fps-nth } \text{bernoulli}'\text{-fps } n = \text{of-real } (\text{bernoulli}' n) / \text{fact } n$
by $(\text{simp add: } \text{bernoulli}'\text{-fps-altdef})$

lemma $\text{bernoulli-fps-conv-bernoulli}'\text{-fps}$: $\text{bernoulli-fps} = \text{bernoulli}'\text{-fps} - \text{fps-X}$
by $(\text{simp add: } \text{fps-eq-iff } \text{bernoulli}'\text{-def})$

lemma $\text{bernoulli}'\text{-fps-conv-bernoulli-fps}$: $\text{bernoulli}'\text{-fps} = \text{bernoulli-fps} + \text{fps-X}$
by $(\text{simp add: } \text{fps-eq-iff } \text{bernoulli}'\text{-def})$

theorem $\text{bernoulli-odd-eq-0}$:
assumes $n \neq 1$ **and** $\text{odd } n$
shows $\text{bernoulli } n = 0$

proof –

from bernoulli-fps-aux **have** $2 * \text{bernoulli-fps} * (\text{fps-exp } 1 - 1) = 2 * \text{fps-X}$ **by**
 simp

hence $(2 * \text{bernoulli-fps} + \text{fps-X}) * (\text{fps-exp } 1 - 1) = \text{fps-X} * (\text{fps-exp } 1 + 1)$
by $(\text{simp add: } \text{algebra-simps})$

also have $\text{fps-exp } 1 - 1 = \text{fps-exp } (1/2) * (\text{fps-exp } (1/2) - \text{fps-exp } (-1/2 :: \text{real}))$

by $(\text{simp add: } \text{algebra-simps } \text{fps-exp-add-mult } [\text{symmetric}])$

also have $\text{fps-exp } 1 + 1 = \text{fps-exp } (1/2) * (\text{fps-exp } (1/2) + \text{fps-exp } (-1/2 :: \text{real}))$

by $(\text{simp add: } \text{algebra-simps } \text{fps-exp-add-mult } [\text{symmetric}])$

finally have $\text{fps-exp } (1/2) * ((2 * \text{bernoulli-fps} + \text{fps-X}) * (\text{fps-exp } (1/2) - \text{fps-exp } (-1/2))) =$

$\text{fps-exp } (1/2) * (\text{fps-X} * (\text{fps-exp } (1/2) + \text{fps-exp } (-1/2 :: \text{real})))$

by $(\text{simp add: } \text{algebra-simps})$

hence $*$: $(2 * \text{bernoulli-fps} + \text{fps-X}) * (\text{fps-exp } (1/2) - \text{fps-exp } (-1/2)) =$
 $\text{fps-X} * (\text{fps-exp } (1/2) + \text{fps-exp } (-1/2 :: \text{real}))$

(is ?lhs = ?rhs) **by** $(\text{subst } (\text{asm } \text{mult-cancel-left}) \text{ simp-all})$

have $\text{fps-compose } ?\text{lhs } (-\text{fps-X}) = \text{fps-compose } ?\text{rhs } (-\text{fps-X})$ **by** $(\text{simp only: } *)$

also have $\text{fps-compose } ?\text{lhs } (-\text{fps-X}) =$

$(-2 * (\text{bernoulli-fps } \text{oo } -\text{fps-X}) + \text{fps-X}) * (\text{fps-exp } ((1/2)) - \text{fps-exp } (-1/2))$

$(-1/2))$

by $(\text{simp add: } \text{fps-compose-mult-distrib } \text{fps-compose-add-distrib}$

$\text{fps-compose-sub-distrib } \text{algebra-simps})$

also have $\text{fps-compose } ?\text{rhs } (-\text{fps-X}) = -?\text{rhs}$

by $(\text{simp add: } \text{fps-compose-mult-distrib } \text{fps-compose-add-distrib } \text{fps-compose-sub-distrib})$

also note $*$ $[\text{symmetric}]$

also have $-((2 * \text{bernoulli-fps} + \text{fps-X}) * (\text{fps-exp } (1/2) - \text{fps-exp } (-1/2)))$

$=$

$((-2 * \text{bernoulli-fps} - \text{fps-X}) * (\text{fps-exp } (1/2) - \text{fps-exp } (-1/2)))$

by $(\text{simp add: } \text{algebra-simps})$

finally have $2 * (\text{bernoulli-fps } oo - \text{fps-X}) = 2 * (\text{bernoulli-fps } + \text{fps-X} :: \text{real fps})$

by (*subst (asm) mult-cancel-right*) (*simp add: algebra-simps*)

hence $** : \text{bernoulli-fps } oo - \text{fps-X} = (\text{bernoulli-fps } + \text{fps-X} :: \text{real fps})$

by (*subst (asm) mult-cancel-left*) *simp*

from *assms* **have** $(\text{bernoulli-fps } oo - \text{fps-X}) \$ n = \text{bernoulli } n / \text{fact } n$

by (*subst ***) *simp*

also have $-\text{fps-X} = \text{fps-const } (-1 :: \text{real}) * \text{fps-X}$

by (*simp only: fps-const-neg [symmetric] fps-const-1-eq-1*) *simp*

also from *assms* **have** $(\text{bernoulli-fps } oo \dots) \$ n = - \text{bernoulli } n / \text{fact } n$

by (*subst fps-compose-linear*) *simp*

finally show *?thesis* **by** *simp*

qed

lemma *bernoulli'-odd-eq-0*: $n \neq 1 \implies \text{odd } n \implies \text{bernoulli}' n = 0$

by (*simp add: bernoulli'-def bernoulli-odd-eq-0*)

The following simplification rule takes care of rewriting *bernoulli n* to 0 for any odd numeric constant greater than 1:

lemma *bernoulli-odd-numeral-eq-0* [*simp*]: $\text{bernoulli } (\text{numeral } (\text{Num.Bit1 } n)) = 0$

by (*rule bernoulli-odd-eq-0[OF - odd-numeral]*) *auto*

lemma *bernoulli'-odd-numeral-eq-0* [*simp*]: $\text{bernoulli}' (\text{numeral } (\text{Num.Bit1 } n)) = 0$

by (*simp add: bernoulli'-def*)

The following explicit formula for Bernoulli numbers can also derived reasonably easily using the generating functions of Stirling numbers and Bernoulli numbers. The proof follows an answer by Marko Riedel on the Mathematics StackExchange [3].

theorem *bernoulli-altdef*:

$\text{bernoulli } n = (\sum m \leq n. \sum k \leq m. (-1)^k * \text{real } (m \text{ choose } k) * \text{real } k^n / \text{real } (\text{Suc } m))$

proof –

have $(\sum m \leq n. \sum k \leq m. (-1)^k * \text{real } (m \text{ choose } k) * \text{real } k^n / \text{real } (\text{Suc } m)) =$

$(\sum m \leq n. (\sum k \leq m. (-1)^k * \text{real } (m \text{ choose } k) * \text{real } k^n) / \text{real } (\text{Suc } m))$

by (*subst sum-divide-distrib*) *simp-all*

also have $\dots = \text{fact } n * (\sum m \leq n. (-1)^m / \text{real } (\text{Suc } m) * (\text{fps-exp } 1 - 1)^m \$ n)$

proof (*subst sum-distrib-left, intro sum.cong refl*)

fix *m* **assume** *m*: $m \in \{..n\}$

have $(\sum k \leq m. (-1)^k * \text{real } (m \text{ choose } k) * \text{real } k^n) =$

$(-1)^m * (\sum k \leq m. (-1)^{(m-k)} * \text{real } (m \text{ choose } k) * \text{real } k^n)$

by (*subst sum-distrib-left, intro sum.cong refl*) (*auto simp: minus-one-power-iff*)

also have $\dots = (-1)^m * (\text{real } (\text{Stirling } n m) * \text{fact } m)$

by (*subst Stirling-closed-form*) *simp-all*

also have $\text{real } (\text{Stirling } n m) = \text{Stirling-fps } m \$ n * \text{fact } n$

by (*subst Stirling-fps-nth*) *simp-all*
 also have ... * *fact m* = (*fps-exp 1 - 1*) ^ *m* \$ *n* * *fact n* by (*simp add: Stirling-fps-def*)
 finally show ($\sum k \leq m. (-1)^k * \text{real } (m \text{ choose } k) * \text{real } k^n$) / *real (Suc m)*
 =

$$\text{fact } n * ((-1)^m / \text{real } (Suc m)) * (\text{fps-exp } 1 - 1)^m \$ n$$
 by *simp*
 qed
 also have ($\sum m \leq n. (-1)^m / \text{real } (Suc m) * (\text{fps-exp } 1 - 1)^m \$ n$) =

$$\text{fps-compose } (\text{Abs-fps } (\lambda m. (-1)^m / \text{real } (Suc m))) (\text{fps-exp } 1 - 1) \$ n$$
 by (*simp add: fps-compose-def atLeast0AtMost fps-sum-nth*)
 also have *fps-ln 1* = *fps-X* * *Abs-fps* ($\lambda m. (-1)^m / \text{real } (Suc m)$)
 unfolding *fps-ln-def* by (*auto simp: fps-eq-iff*)
 hence *Abs-fps* ($\lambda m. (-1)^m / \text{real } (Suc m)$) = *fps-ln 1* / *fps-X*
 by (*metis fps-X-neq-zero nonzero-mult-div-cancel-left*)
 also have *fps-compose* ... (*fps-exp 1 - 1*) =

$$\text{fps-compose } (\text{fps-ln } 1) (\text{fps-exp } 1 - 1) / (\text{fps-exp } 1 - 1)$$
 by (*subst fps-compose-divide-distrib*) *auto*
 also have *fps-compose* (*fps-ln 1*) (*fps-exp 1 - 1* :: *real fps*) = *fps-X*
 by (*simp add: fps-ln-fps-exp-inv fps-inv-fps-exp-compose*)
 also have (*fps-X* / (*fps-exp 1 - 1*)) = *bernoulli-fps* by (*simp add: bernoulli-fps-def*)
 also have *fact n* * ... \$ *n* = *bernoulli n* by *simp*
 finally show ?*thesis* ..
 qed

corollary *bernoulli-conv-Stirling*:

$$\text{bernoulli } n = (\sum k \leq n. (-1)^k * \text{fact } k / \text{real } (k + 1) * \text{Stirling } n k)$$

proof –

$$\text{have } (\sum k \leq n. (-1)^k * \text{fact } k / (k + 1) * \text{Stirling } n k) =$$

$$(\sum k \leq n. \sum i \leq k. (-1)^i * (k \text{ choose } i) * i^n / \text{real } (k + 1))$$

proof (*intro sum.cong, goal-cases*)

case (*2 k*)

$$\text{have } (-1)^k * \text{fact } k / (k + 1) * \text{Stirling } n k =$$

$$(\sum j \leq k. (-1)^k * (-1)^{(k-j)} * (k \text{ choose } j) * j^n / (k + 1))$$

by (*simp add: Stirling-closed-form sum-distrib-left sum-divide-distrib mult-ac*)

$$\text{also have } \dots = (\sum j \leq k. (-1)^j * (k \text{ choose } j) * j^n / (k + 1))$$

by (*intro sum.cong*) (*auto simp: uminus-power-if split: if-splits*)

finally show ?*case* .

qed *auto*

also have ... = *bernoulli n*

by (*simp add: bernoulli-altdef*)

finally show ?*thesis* ..

qed

3.4 Von Staudt–Clausen Theorem

lemma *vonStaudt-Clausen-lemma*:

assumes $n > 0$ and *prime p*

shows $[(\sum m < p. (-1)^m * ((p - 1) \text{ choose } m) * m^{(2*n)}) =$
 $(\text{if } (p - 1) \text{ dvd } (2 * n) \text{ then } -1 \text{ else } 0)] \pmod p$

proof (*cases* $(p - 1) \text{ dvd } (2 * n)$)

case *True*

have *cong-power-2n*: $[m^{(2 * n)} = 1] \pmod p$ **if** $m > 0$ **and** $m < p$ **for** m

proof –

from *True* **obtain** q **where** $2 * n = (p - 1) * q$

by *blast*

hence $[m^{(2 * n)} = (m^{(p - 1)})^q] \pmod p$

by (*simp add: power-mult*)

also have $[(m^{(p - 1)})^q = 1^q] \pmod p$

using *assms* $\langle m > 0 \rangle \langle m < p \rangle$ **by** (*intro cong-pow fermat-theorem*) *auto*

finally show *?thesis* **by** *simp*

qed

have $(\sum m < p. (-1)^m * ((p - 1) \text{ choose } m) * m^{(2*n)}) =$
 $(\sum m \in \{0 <..< p\}. (-1)^m * ((p - 1) \text{ choose } m) * m^{(2*n)})$

using $\langle n > 0 \rangle$ **by** (*intro sum.mono-neutral-right*) *auto*

also have $[... = (\sum m \in \{0 <..< p\}. (-1)^m * ((p - 1) \text{ choose } m) * \text{int } 1)] \pmod p$

by (*intro cong-sum cong-mult cong-power-2n cong-int*) *auto*

also have $(\sum m \in \{0 <..< p\}. (-1)^m * ((p - 1) \text{ choose } m) * \text{int } 1) =$
 $(\sum m \in \text{insert } 0 \{0 <..< p\}. (-1)^m * ((p - 1) \text{ choose } m)) - 1$

by (*subst sum.insert*) *auto*

also have $\text{insert } 0 \{0 <..< p\} = \{..p-1\}$

using *assms* *prime-gt-0-nat*[*of* p] **by** *auto*

also have $(\sum m \leq p-1. (-1)^m * ((p - 1) \text{ choose } m)) = 0$

using *prime-gt-1-nat*[*of* p] *assms* **by** (*subst choose-alternating-sum*) *auto*

finally show *?thesis* **using** *True* **by** *simp*

next

case *False*

define n' **where** $n' = (2 * n) \text{ mod } (p - 1)$

from *assms* *False* **have** $n' > 0$

by (*auto simp: n'-def dvd-eq-mod-eq-0*)

from *False* **have** $p \neq 2$ **by** *auto*

with *assms* **have** *odd p*

using *prime-prime-factor two-is-prime-nat* **by** *blast*

have *cong-pow-2n*: $[m^{(2*n)} = m^{n'}] \pmod p$ **if** $m > 0$ **and** $m < p$ **for** m

proof –

from *assms* **and** *that* **have** *coprime p m*

by (*intro prime-imp-coprime*) *auto*

have $[2 * n = n'] \pmod (p - 1)$

by (*simp add: n'-def*)

moreover have *ord p m dvd (p - 1)*

using *order-divides-totient*[*of* p m] $\langle \text{coprime } p \text{ } m \rangle$ *assms* **by** (*auto simp: totient-prime*)

ultimately have $[2 * n = n'] \pmod{\text{ord } p \text{ } m}$

by (*rule cong-dvd-modulus-nat*)

thus *?thesis*
using $\langle \text{coprime } p \ m \rangle$ **by** (*subst order-divides-expdiff*) *auto*
qed

have $(\sum m < p. (-1)^{\wedge m} * ((p - 1) \text{ choose } m) * m^{\wedge (2 * n)}) =$
 $(\sum m \in \{0 < .. < p\}. (-1)^{\wedge m} * ((p - 1) \text{ choose } m) * m^{\wedge (2 * n)})$
using $\langle n > 0 \rangle$ **by** (*intro sum.mono-neutral-right*) *auto*
also have $[\dots = (\sum m \in \{0 < .. < p\}. (-1)^{\wedge m} * ((p - 1) \text{ choose } m) * m^{\wedge n'})]$
(mod p)
by (*intro cong-sum cong-mult cong-pow-2n cong-int*) *auto*
also have $(\sum m \in \{0 < .. < p\}. (-1)^{\wedge m} * ((p - 1) \text{ choose } m) * m^{\wedge n'}) =$
 $(\sum m \leq p - 1. (-1)^{\wedge m} * ((p - 1) \text{ choose } m) * m^{\wedge n'})$
using $\langle n' > 0 \rangle$ **by** (*intro sum.mono-neutral-left*) *auto*
also have $\dots = (\sum m \leq p - 1. (-1)^{\wedge (p - \text{Suc } m)} * ((p - 1) \text{ choose } m) * m^{\wedge n'})$
n'
using $\langle n' > 0 \rangle$ *assms* $\langle \text{odd } p \rangle$ **by** (*intro sum.cong*) (*auto simp: uminus-power-if*)
also have $\dots = 0$
proof –
have *of-int* $(\sum m \leq p - 1. (-1)^{\wedge (p - \text{Suc } m)} * ((p - 1) \text{ choose } m) * m^{\wedge n'}) =$
 $\text{real } (\text{Stirling } n' (p - 1)) * \text{fact } (p - 1)$
by (*simp add: Stirling-closed-form*)
also have $n' < p - 1$
using *assms prime-gt-1-nat*[*of p*] **by** (*auto simp: n'-def*)
hence $\text{Stirling } n' (p - 1) = 0$
by *simp*
finally show *?thesis* **by** *linarith*
qed
finally show *?thesis* **using** *False* **by** *simp*
qed

The Von Staudt–Clausen theorem states that for $n > 0$,

$$B_{2n} + \sum_{p-1|2n} \frac{1}{p}$$

is an integer.

theorem *vonStaudt-Clausen*:

assumes $n > 0$
shows $\text{bernoulli } (2 * n) + (\sum p \mid \text{prime } p \wedge (p - 1) \text{ dvd } (2 * n). 1 / \text{real } p)$
 $\in \mathbb{Z}$
(is - + ?P ∈ ℤ)

proof –

define $P :: \text{nat} \Rightarrow \text{real}$
where $P = (\lambda m. \text{if } \text{prime } (m + 1) \wedge m \text{ dvd } (2 * n) \text{ then } 1 / (m + 1) \text{ else } 0)$

define $P' :: \text{nat} \Rightarrow \text{int}$
where $P' = (\lambda m. \text{if } \text{prime } (m + 1) \wedge m \text{ dvd } (2 * n) \text{ then } 1 \text{ else } 0)$

have $?P = (\sum p \mid \text{prime } (p + 1) \wedge p \text{ dvd } (2 * n). 1 / \text{real } (p + 1))$

by (*rule sum.reindex-bij-witness*[*of - λp. p + 1 λp. p - 1*])
(use prime-gt-0-nat in auto)
also have ... = $(\sum_{m \leq 2*n} P m)$
using $\langle n > 0 \rangle$ **by** (*intro sum.mono-neutral-cong-left*) (*auto simp: P-def dest!: dvd-imp-le*)
finally have $\text{bernoulli } (2 * n) + ?P =$
 $(\sum_{m \leq 2*n} (-1)^m * (\text{of-int } (\text{fact } m * \text{Stirling } (2*n) m) / (m + 1)) + P m)$
by (*simp add: sum.distrib bernoulli-conv-Stirling sum-divide-distrib algebra-simps*)
also have ... = $(\sum_{m \leq 2*n} \text{of-int } ((-1)^m * \text{fact } m * \text{Stirling } (2*n) m + P' m) / (m + 1))$
by (*intro sum.cong*) (*auto simp: P'-def P-def field-simps*)
also have ... $\in \mathbb{Z}$
proof (*rule sum-in-Ints, goal-cases*)
case (1 m)
have $m = 0 \vee m = 3 \vee \text{prime } (m + 1) \vee (\neg \text{prime } (m + 1) \wedge m > 3)$
by (*cases m = 1; cases m = 2*) (*auto simp flip: numeral-2-eq-2*)
then consider $m = 0 \mid m = 3 \mid \text{prime } (m + 1) \mid \neg \text{prime } (m + 1) \mid m > 3$
by blast
thus ?case
proof cases
assume $m = 0$
thus ?case **by auto**
next
assume [*simp*]: $m = 3$
have $\text{real-of-int } (\text{fact } m * \text{Stirling } (2 * n) m) =$
 $\text{real-of-int } (9^n + 3 - 3 * 4^n)$
using $\langle n > 0 \rangle$ **by** (*auto simp: P'-def fact-numeral Stirling-closed-form power-mult*)
 $\text{atMost-nat-numeral binomial-fact zero-power}$
hence $\text{int } (\text{fact } m * \text{Stirling } (2 * n) m) = 9^n + 3 - 3 * 4^n$
by linarith
also have $[\dots = 1^n + (-1) - 3 * 0^n] \pmod{4}$
by (*intro cong-add cong-diff cong-mult cong-pow*) (*auto simp: cong-def*)
finally have *dvd: 4 dvd int (fact m * Stirling (2 * n) m)*
using $\langle n > 0 \rangle$ **by** (*simp add: cong-0-iff zero-power*)
have $\text{real-of-int } ((-1)^m * \text{fact } m * \text{Stirling } (2 * n) m + P' m) / (m + 1) =$
 $-(\text{real-of-int } (\text{int } (\text{fact } m * \text{Stirling } (2 * n) m)) / \text{real-of-int } 4)$
using $\langle n > 0 \rangle$ **by** (*auto simp: P'-def*)
also have ... $\in \mathbb{Z}$
by (*intro Ints-minus of-int-divide-in-Ints dvd*)
finally show ?case .
next
assume *composite: ¬prime (m + 1) and m > 3*
obtain a b **where** $ab: a * b = m + 1 \ a > 1 \ b > 1$
using $\langle m > 3 \rangle$ *composite composite-imp-factors-nat*[*of m + 1*] **by auto**
have $a = b \longrightarrow a > 2$

```

proof
  assume  $a = b$ 
  hence  $a^2 > 2^2$ 
    using  $\langle m > 3 \rangle$  and  $ab$  by (auto simp: power2-eq-square)
  thus  $a > 2$ 
    using power-less-imp-less-base by blast
qed
hence dvd: (m + 1) dvd fact m
  using product-dvd-fact[of a b]  $ab$  by auto

have real-of-int ((- 1) ^ m * fact m * Stirling (2 * n) m + P' m) / real (m
+ 1) =
  real-of-int ((- 1) ^ m * Stirling (2 * n) m) * (real (fact m) / (m + 1))
  using composite by (auto simp: P'-def)
also have  $\dots \in \mathbb{Z}$ 
  by (intro Ints-mult Ints-real-of-nat-divide dvd) auto
finally show ?case .
next
assume prime: prime (m + 1)
have real-of-int ((-1) ^ m * fact m * int (Stirling (2 * n) m)) =
   $(\sum_{j \leq m}. (-1)^m * (-1)^{(m-j)} * (m \text{ choose } j) * \text{real-of-int } j^{(2 * n)})$ 
(2 * n)
  by (simp add: Stirling-closed-form sum-divide-distrib sum-distrib-left mult-ac)
also have  $\dots = \text{real-of-int } (\sum_{j \leq m}. (-1)^j * (m \text{ choose } j) * j^{(2 * n)})$ 
  unfolding of-int-sum by (intro sum.cong) (auto simp: uminus-power-if)
finally have  $(-1)^m * \text{fact } m * \text{int } (\text{Stirling } (2 * n) m) =$ 
   $(\sum_{j \leq m}. (-1)^j * (m \text{ choose } j) * j^{(2 * n)})$  by linarith
also have  $\dots = (\sum_{j < m+1}. (-1)^j * (m \text{ choose } j) * j^{(2 * n)})$ 
  by (intro sum.cong) auto
also have  $[\dots = (\text{if } m \text{ dvd } 2 * n \text{ then } - 1 \text{ else } 0)] \pmod{(m + 1)}$ 
  using vonStaudt-Clausen-lemma[of n m + 1] prime  $\langle n > 0 \rangle$  by simp
also have  $(\text{if } m \text{ dvd } 2 * n \text{ then } - 1 \text{ else } 0) = - P' m$ 
  using prime by (simp add: P'-def)
finally have int (m + 1) dvd ((- 1) ^ m * fact m * int (Stirling (2 * n)
m) + P' m)
  by (simp add: cong-iff-dvd-diff)
hence real-of-int ((-1) ^ m * fact m * int (Stirling (2*n) m) + P' m) / of-int
(int (m+1))  $\in \mathbb{Z}$ 
  by (intro of-int-divide-in-Ints)
thus ?case by simp
qed
qed
finally show ?thesis .
qed

```

3.5 Denominators of Bernoulli numbers

A consequence of the Von Staudt–Clausen theorem is that the denominator of B_{2n} for $n > 0$ is precisely the product of all prime numbers p such that

$p - 1$ divides $2n$. Since the denominator is obvious in all other cases, this fully characterises the denominator of Bernoulli numbers.

definition *bernoulli-denom* :: *nat* \Rightarrow *nat* **where**

bernoulli-denom $n =$
 (if $n = 1$ then 2 else if $n = 0 \vee$ odd n then 1 else $\prod \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$)

definition *bernoulli-num* :: *nat* \Rightarrow *int* **where**

bernoulli-num $n = \lfloor \text{bernoulli } n * \text{bernoulli-denom } n \rfloor$

lemma *finite-bernoulli-denom-set*: $n > (0 :: \text{nat}) \implies \text{finite } \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$

by (*rule finite-subset*[of - $\{..2*n+1\}$]) (*auto dest!*: *dvd-imp-le*)

lemma *bernoulli-denom-0* [*simp*]: *bernoulli-denom* 0 = 1

and *bernoulli-denom-1* [*simp*]: *bernoulli-denom* 1 = 2

and *bernoulli-denom-Suc-0* [*simp*]: *bernoulli-denom* (*Suc* 0) = 2

and *bernoulli-denom-odd* [*simp*]: $n \neq 1 \implies \text{odd } n \implies \text{bernoulli-denom } n = 1$

and *bernoulli-denom-even*:

$n > 0 \implies \text{even } n \implies \text{bernoulli-denom } n = \prod \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$

by (*auto simp*: *bernoulli-denom-def*)

lemma *bernoulli-denom-pos*: *bernoulli-denom* $n > 0$

by (*auto simp*: *bernoulli-denom-def intro!*: *prod-pos*)

lemma *bernoulli-denom-nonzero* [*simp*]: *bernoulli-denom* $n \neq 0$

using *bernoulli-denom-pos*[of n] **by** *simp*

lemma *bernoulli-denom-code* [*code*]:

bernoulli-denom $n =$

(if $n = 1$ then 2 else if $n = 0 \vee$ odd n then 1

else *prod-list* (*filter* ($\lambda p. (p - 1) \text{ dvd } n$) (*primes-upto* ($n + 1$)))) (**is** - =

?rhs)

proof (*cases even* $n \wedge n > 0$)

case *True*

hence *?rhs* = *prod-list* (*filter* ($\lambda p. (p - 1) \text{ dvd } n$) (*primes-upto* ($n + 1$))))

by *auto*

also have $\dots = \prod (\text{set } (\text{filter } (\lambda p. (p - 1) \text{ dvd } n) (\text{primes-upto } (n + 1))))$

by (*subst prod.distinct-set-conv-list*) *auto*

also have (*set* (*filter* ($\lambda p. (p - 1) \text{ dvd } n$) (*primes-upto* ($n + 1$)))) =

$\{p \in \{..n+1\}. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$

by (*auto simp*: *set-primes-upto*)

also have $\dots = \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$

using *True* **by** (*auto dest*: *dvd-imp-le*)

also have $\prod \dots = \text{bernoulli-denom } n$

using *True* **by** (*simp add*: *bernoulli-denom-even*)

finally show *?thesis ..*

qed *auto*


```

corollary bernoulli-denom-correct:
  obtains a :: int
    where coprime a (bernoulli-denom m)
      bernoulli m = of-int a / of-nat (bernoulli-denom m)
proof -
  consider m = 0 | m = 1 | odd m m ≠ 1 | even m m > 0
    by auto
  thus ?thesis
proof cases
  assume m = 0
    thus ?thesis by (intro that[of 1]) (auto simp: bernoulli-denom-def)
  next
  assume m = 1
    thus ?thesis by (intro that[of -1]) (auto simp: bernoulli-denom-def)
  next
  assume odd m m ≠ 1
  thus ?thesis by (intro that[of 0]) (auto simp: bernoulli-denom-def bernoulli-odd-eq-0)
  next
  assume even m m > 0
  define n where n = m div 2
  have [simp]: m = 2 * n and n: n > 0
    using ⟨even m⟩ ⟨m > 0⟩ by (auto simp: n-def intro!: Nat.gr0I)

  obtain a b where ab: bernoulli (2 * n) = a / b coprime a (int b) b > 0
    using Rats-int-div-natE[OF bernoulli-in-Rats] by metis
  define P where P = {p. prime p ∧ (p - 1) dvd (2 * n)}
  have finite P unfolding P-def
    using n by (intro finite-bernoulli-denom-set) auto
  from vonStaudt-Clausen[of n] obtain k where k: bernoulli (2 * n) + (∑ p∈P.
1/p) = of-int k
    using ⟨n > 0⟩ by (auto simp: P-def Ints-def)

  define c where c = (∑ p∈P. ∏ (P - {p}))
  from ⟨finite P⟩ have (∑ p∈P. 1 / p) = c / ∏ P
    by (subst sum-inverses-conv-fraction) (auto simp: P-def prime-gt-0-nat c-def)
  moreover have P-nz: prod real P > 0
    using prime-gt-0-nat by (auto simp: P-def intro!: prod-pos)
  ultimately have eq: bernoulli (2 * n) = (k * ∏ P - c) / ∏ P
    using ab P-nz by (simp add: field-simps k [symmetric])

  have gcd (k * ∏ P - int c) (∏ P) = gcd (int c) (∏ P)
    by (simp add: gcd-diff-dvd-left1)
  also have ... = int (gcd c (∏ P))
    by (simp flip: gcd-int-int-eq)
  also have coprime c (∏ P)
    unfolding c-def using ⟨finite P⟩
    by (intro sum-prime-inverses-fraction-coprime) (auto simp: P-def)
  hence gcd c (∏ P) = 1
    by simp

```

```

finally have coprime: coprime (k *  $\prod P$  - int c) ( $\prod P$ )
  by (simp only: coprime-iff-gcd-eq-1)

have eq':  $\prod P$  = bernoulli-denom (2 * n)
  using n by (simp add: bernoulli-denom-def P-def)
show ?thesis
  by (rule that[of k *  $\prod P$  - int c]) (use eq eq' coprime in simp-all)
qed
qed

lemma bernoulli-conv-num-denom: bernoulli n = bernoulli-num n / bernoulli-denom
n (is ?th1)
  and coprime-bernoulli-num-denom: coprime (bernoulli-num n) (bernoulli-denom
n) (is ?th2)
proof -
  obtain a :: int where a: coprime a (bernoulli-denom n) bernoulli n = a /
bernoulli-denom n
  using bernoulli-denom-correct[of n] by blast
  thus ?th1 by (simp add: bernoulli-num-def)
  with a show ?th2 by auto
qed

Two obvious consequences from this are that the denominators of all odd
Bernoulli numbers except for the first one are squarefree and multiples of 6:

lemma six-divides-bernoulli-denom:
  assumes even n n > 0
  shows 6 dvd bernoulli-denom n
proof -
  from assms have  $\prod \{2, 3\}$  dvd  $\prod \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$ 
  by (intro prod-dvd-prod-subset finite-bernoulli-denom-set) auto
  with assms show ?thesis by (simp add: bernoulli-denom-even)
qed

lemma squarefree-bernoulli-denom: squarefree (bernoulli-denom n)
  by (auto intro!: squarefree-prod-coprime primes-coprime
simp: bernoulli-denom-def squarefree-prime)

Furthermore, the denominator of  $B_n$  divides  $2(2^n - 1)$ . This also gives us
an upper bound on the denominators.

lemma bernoulli-denom-dvd: bernoulli-denom n dvd (2 * (2n - 1))
proof (cases even n  $\wedge$  n > 0)
  case True
  hence bernoulli-denom n =  $\prod \{p. \text{prime } p \wedge (p - 1) \text{ dvd } n\}$ 
  by (auto simp: bernoulli-denom-def)
  also have ... dvd (2 * (2n - 1))
  proof (rule prime-prod-dvdI; clarify?)
  from True show finite {p. prime p  $\wedge$  (p - 1) dvd n}
  by (intro finite-bernoulli-denom-set) auto
next

```

```

fix p assume p: prime p (p - 1) dvd n
show p dvd (2 * (2 ^ n - 1))
proof (cases p = 2)
  case False
  with p have p > 2
    using prime-gt-1-nat[of p] by force
  have [2 ^ n - 1 = 1 - 1] (mod p)
    using p <p > 2> prime-odd-nat
  by (intro cong-diff-nat Carmichael-divides) (auto simp: Carmichael-prime)
  hence p dvd (2 ^ n - 1)
    by (simp add: cong-0-iff)
  thus ?thesis by simp
qed auto
qed auto
finally show ?thesis .
qed (auto simp: bernoulli-denom-def)

```

```

corollary bernoulli-bound:
  assumes n > 0
  shows bernoulli-denom n ≤ 2 * (2 ^ n - 1)
proof -
  from assms have 2 ^ n > (1 :: nat)
    by (intro one-less-power) auto
  thus ?thesis
    by (intro dvd-imp-le[OF bernoulli-denom-dvd]) auto
qed

```

It can also be shown fairly easily from the von Staudt–Clausen theorem that if p is prime and $2p + 1$ is not, then $B_{2p} \equiv \frac{1}{6} \pmod{1}$ or, equivalently, the denominator of B_{2p} is 6 and the numerator is of the form $6k + 1$.

This is the case e. g. for any primes of the form $3k + 1$ or $5k + 2$.

```

lemma bernoulli-denom-prime-nonprime:
  assumes prime p ¬prime (2 * p + 1)
  shows bernoulli (2 * p) - 1 / 6 ∈ ℤ
    [bernoulli-num (2 * p) = 1] (mod 6)
    bernoulli-denom (2 * p) = 6
proof -
  from assms have p > 0
    using prime-gt-0-nat by auto
  define P where P = {q. prime q ∧ (q - 1) dvd (2 * p)}
  have P-eq: P = {2, 3}
proof (intro equalityI subsetI)
  fix q assume q ∈ P
  hence q: prime q (q - 1) dvd (2 * p)
    by (simp-all add: P-def)
  have q - 1 ∈ {1, 2, p, 2 * p}
proof -
  obtain b c where bc: b dvd 2 c dvd p q - 1 = b * c
    using division-decomp[OF q(2)] by auto

```

```

from bc have  $b \in \{1, 2\}$  and  $c \in \{1, p\}$ 
  using prime-nat-iff two-is-prime-nat  $\langle$ prime p $\rangle$  by blast+
with bc show ?thesis by auto
qed
hence  $q \in \{2, 3, p + 1, 2 * p + 1\}$ 
  using prime-gt-0-nat[OF  $\langle$ prime q $\rangle$ ] by force
moreover have  $q \neq p + 1$ 
proof
  assume [simp]:  $q = p + 1$ 
  have even q  $\vee$  even p by auto
  with  $\langle$ prime q $\rangle$  and  $\langle$ prime p $\rangle$  have  $p = 2$ 
  using prime-odd-nat[of p] prime-odd-nat[of q] prime-gt-1-nat[of p] prime-gt-1-nat[of
q]
    by force
  with assms show False by (simp add: cong-def)
qed
ultimately show  $q \in \{2, 3\}$ 
  using assms  $\langle$ prime q $\rangle$  by auto
qed (auto simp: P-def)

show [simp]: bernoulli-denom ( $2 * p$ ) = 6
  using  $\langle$ p > 0 $\rangle$  P-eq by (subst bernoulli-denom-even) (auto simp: P-def)
have bernoulli ( $2 * p$ ) + 5 / 6  $\in \mathbb{Z}$ 
  using  $\langle$ p > 0 $\rangle$  P-eq vonStaudt-Clausen[of p] by (auto simp: P-def)
hence bernoulli ( $2 * p$ ) + 5 / 6 - 1  $\in \mathbb{Z}$ 
  by (intro Ints-diff) auto
thus bernoulli ( $2 * p$ ) - 1 / 6  $\in \mathbb{Z}$  by simp
then obtain a where of-int a = bernoulli ( $2 * p$ ) - 1 / 6
  by (elim Ints-cases) auto
hence real-of-int a = real-of-int (bernoulli-num ( $2 * p$ ) - 1) / 6
  by (auto simp: bernoulli-conv-num-denom)
hence bernoulli-num ( $2 * p$ ) - 1 = 6 * a
  by simp
thus [bernoulli-num ( $2 * p$ ) = 1] (mod 6)
  by (auto simp: cong-iff-dvd-diff)
qed

```

3.6 Akiyama–Tanigawa algorithm

First, we define the Akiyama–Tanigawa number triangle as shown by Kaneko [2]. We define this generically, parametrised by the first row. This makes the proofs a little bit more modular.

```

fun gen-akiyama-tanigawa :: (nat  $\Rightarrow$  real)  $\Rightarrow$  nat  $\Rightarrow$  nat  $\Rightarrow$  real where
  gen-akiyama-tanigawa f 0 m = f m
| gen-akiyama-tanigawa f (Suc n) m =
  real (Suc m) * (gen-akiyama-tanigawa f n m - gen-akiyama-tanigawa f n (Suc
m))

```

```

lemma gen-akiyama-tanigawa-0 [simp]: gen-akiyama-tanigawa f 0 = f

```

by (*simp add: fun-eq-iff*)

The “regular” Akiyama–Tanigawa triangle is the one that is used for reading off Bernoulli numbers:

definition *akiyama-tanigawa* **where**

$$\text{akiyama-tanigawa} = \text{gen-akiyama-tanigawa } (\lambda n. 1 / \text{real } (\text{Suc } n))$$

context

begin

private definition *AT-fps* :: (*nat* \Rightarrow *real*) \Rightarrow *nat* \Rightarrow *real fps* **where**

$$\text{AT-fps } f \ n = (\text{fps-X} - 1) * \text{Abs-fps } (\text{gen-akiyama-tanigawa } f \ n)$$

private lemma *AT-fps-Suc*: $\text{AT-fps } f \ (\text{Suc } n) = (\text{fps-X} - 1) * \text{fps-deriv } (\text{AT-fps } f \ n)$

proof (*rule fps-ext*)

fix *m* :: *nat*

show $\text{AT-fps } f \ (\text{Suc } n) \ \$ \ m = ((\text{fps-X} - 1) * \text{fps-deriv } (\text{AT-fps } f \ n)) \ \$ \ m$

by (*cases m*) (*simp-all add: AT-fps-def fps-deriv-def algebra-simps*)

qed

private lemma *AT-fps-altdef*:

$$\text{AT-fps } f \ n =$$

$$\left(\sum_{m \leq n} \text{fps-const } (\text{real } (\text{Stirling } n \ m)) * (\text{fps-X} - 1) \hat{\sim} m * (\text{fps-deriv } \hat{\sim} m) \right) (\text{AT-fps } f \ 0)$$

proof –

have $\text{AT-fps } f \ n = (\text{fps-XD}' (\text{fps-X} - 1) \hat{\sim} n) (\text{AT-fps } f \ 0)$

by (*induction n*) (*simp-all add: AT-fps-Suc fps-XD'-def*)

also have $\dots = \left(\sum_{m \leq n} \text{fps-const } (\text{real } (\text{Stirling } n \ m)) * (\text{fps-X} - 1) \hat{\sim} m * (\text{fps-deriv } \hat{\sim} m) \right) (\text{AT-fps } f \ 0)$

by (*rule fps-XD'-funpow-affine*) *simp-all*

finally show *?thesis* .

qed

private lemma *AT-fps-0-nth*: $\text{AT-fps } f \ 0 \ \$ \ n = (\text{if } n = 0 \text{ then } -f \ 0 \text{ else } f \ (n - 1) - f \ n)$

by (*simp add: AT-fps-def algebra-simps*)

The following fact corresponds to Proposition 1 in Kaneko’s proof:

lemma *gen-akiyama-tanigawa-n-0*:

$$\text{gen-akiyama-tanigawa } f \ n \ 0 =$$

$$\left(\sum_{k \leq n} (-1) \hat{\sim} k * \text{fact } k * \text{real } (\text{Stirling } (\text{Suc } n) (\text{Suc } k)) * f \ k \right)$$

proof (*cases n = 0*)

case *False*

note [*simp del*] = *gen-akiyama-tanigawa.simps*

have $\text{gen-akiyama-tanigawa } f \ n \ 0 = -(\text{AT-fps } f \ n \ \$ \ 0)$ **by** (*simp add: AT-fps-def*)

also have $\text{AT-fps } f \ n \ \$ \ 0 = \left(\sum_{k \leq n} \text{real } (\text{Stirling } n \ k) * (-1) \hat{\sim} k * (\text{fact } k * \text{AT-fps } f \ 0 \ \$ \ k) \right)$

by (*subst AT-fps-altdef*) (*simp add: fps-sum-nth fps-nth-power-0 fps-0th-higher-deriv*)

also have $\dots = (\sum k \leq n. \text{real} (\text{Stirling } n \ k) * (-1) \wedge k * (\text{fact } k * (f (k - 1) - f k)))$
using *False* **by** (*intro sum.cong refl*) (*auto simp: Stirling-n-0 AT-fps-0-nth*)
also have $\dots = (\sum k \leq n. \text{fact } k * (\text{real} (\text{Stirling } n \ k) * (-1) \wedge k) * f (k - 1))$
 $(\sum k \leq n. \text{fact } k * (\text{real} (\text{Stirling } n \ k) * (-1) \wedge k) * f k)$
(is - = sum ?f - - ?S2) **by** (*simp add: sum-subtractf algebra-simps*)
also from *False* **have** $\text{sum } ?f \{..n\} = \text{sum } ?f \{0 <..n\}$
by (*intro sum.mono-neutral-right*) (*auto simp: Stirling-n-0*)
also have $\dots = \text{sum } ?f \{0 <.. \text{Suc } n\}$
by (*intro sum.mono-neutral-left*) *auto*
also have $\{0 <.. \text{Suc } n\} = \{\text{Suc } 0.. \text{Suc } n\}$ **by** *auto*
also have $\text{sum } ?f \dots = \text{sum} (\lambda n. ?f (\text{Suc } n)) \{0..n\}$
by (*subst sum.atLeast-Suc-atMost-Suc-shift*) *simp-all*
also have $\{0..n\} = \{..n\}$ **by** *auto*
also have $\text{sum} (\lambda n. ?f (\text{Suc } n)) \dots - ?S2 =$
 $(\sum k \leq n. -((-1) \wedge k * \text{fact } k * \text{real} (\text{Stirling} (\text{Suc } n) (\text{Suc } k)) * f k))$
by (*subst sum-subtractf [symmetric], intro sum.cong*) (*simp-all add: algebra-simps*)
also have $-\dots = (\sum k \leq n. ((-1) \wedge k * \text{fact } k * \text{real} (\text{Stirling} (\text{Suc } n) (\text{Suc } k)) * f k))$
by (*simp add: sum-negf*)
finally show *?thesis* .
qed *simp-all*

The following lemma states that for $A(x) := \sum_{k=0}^{\infty} a_{0,k} x^k$, we have

$$\sum_{n=0}^{\infty} a_{n,0} \frac{x^n}{n!} = e^x A(1 - e^x)$$

which correspond's to Kaneko's remark at the end of Section 2. This seems to be easier to formalise than his actual proof of his Theorem 1, since his proof contains an infinite sum of formal power series, and it was unclear to us how to capture this formally.

lemma *gen-akiyama-tanigawa-fps*:

Abs-fps $(\lambda n. \text{gen-akiyama-tanigawa } f \ n \ 0 / \text{fact } n) = \text{fps-exp } 1 * \text{fps-compose} (\text{Abs-fps } f) (1 - \text{fps-exp } 1)$

proof (*rule fps-ext*)

fix $n :: \text{nat}$

have $(\text{fps-const} (\text{fact } n) * (\text{fps-compose} (\text{Abs-fps} (\lambda n. \text{gen-akiyama-tanigawa } f \ 0 \ n)) (1 - \text{fps-exp } 1)) * \text{fps-exp } 1) \$ n =$

$$(\sum m \leq n. \sum k \leq m. (1 - \text{fps-exp } 1) \wedge k \$ m * \text{fact } n / \text{fact} (n - m) * f k)$$

unfolding *fps-mult-left-const-nth*

by (*simp add: fps-times-def fps-compose-def gen-akiyama-tanigawa-n-0 sum-Stirling-binomial field-simps sum-distrib-left sum-distrib-right atLeast0AtMost*)

del: Stirling.simps of-nat-Suc)

also have $\dots = (\sum m \leq n. \sum k \leq m. (-1) \wedge k * \text{fact } k * \text{real} (\text{Stirling } m \ k) * \text{real} (n \text{ choose } m) * f k)$

proof (*intro sum.cong refl, goal-cases*)
case ($1\ m\ k$)
have $(1 - \text{fps-exp } 1 :: \text{real fps}) \wedge k = (-\text{fps-exp } 1 + 1 :: \text{real fps}) \wedge k$ **by** *simp*
also have $\dots = (\sum_{i \leq k}. \text{of-nat } (k \text{ choose } i) * (-1) \wedge i * \text{fps-exp } (\text{real } i))$
by (*subst binomial-ring*) (*simp add: atLeast0AtMost power-minus' fps-exp-power-mult mult.assoc*)
also have $\dots = (\sum_{i \leq k}. \text{fps-const } (\text{real } (k \text{ choose } i) * (-1) \wedge i) * \text{fps-exp } (\text{real } i))$
by (*simp add: fps-const-mult [symmetric] fps-of-nat fps-const-power [symmetric]*)
 $\text{fps-const-neg [symmetric] del: fps-const-mult fps-const-power fps-const-neg}$
also have $\dots \$ m = (\sum_{i \leq k}. \text{real } (k \text{ choose } i) * (-1) \wedge i * \text{real } i \wedge m) / \text{fact } m$
(is $- = ?S / -$) **by** (*simp add: fps-sum-nth sum-divide-distrib [symmetric]*)
also have $?S = (-1) \wedge k * (\sum_{i \leq k}. (-1) \wedge (k - i) * \text{real } (k \text{ choose } i) * \text{real } i \wedge m)$
by (*subst sum-distrib-left, intro sum.cong refl*) (*auto simp: minus-one-power-iff*)
also have $(\sum_{i \leq k}. (-1) \wedge (k - i) * \text{real } (k \text{ choose } i) * \text{real } i \wedge m) = \text{real } (\text{Stirling } m\ k) * \text{fact } k$
by (*subst Stirling-closed-form*) (*simp-all add: field-simps*)
finally have $*$: $(1 - \text{fps-exp } 1 :: \text{real fps}) \wedge k \$ m * \text{fact } n / \text{fact } (n - m) = (-1) \wedge k * \text{fact } k * \text{real } (\text{Stirling } m\ k) * \text{real } (n \text{ choose } m)$
using 1 **by** (*simp add: binomial-fact del: of-nat-Suc*)
show $?case$ **using** 1 **by** (*subst **) *simp*
qed
also have $\dots = (\sum_{m \leq n}. \sum_{k \leq n}. (-1) \wedge k * \text{fact } k * \text{real } (\text{Stirling } m\ k) * \text{real } (n \text{ choose } m) * f\ k)$
by (*rule sum.cong[OF refl], rule sum.mono-neutral-left*) *auto*
also have $\dots = (\sum_{k \leq n}. \sum_{m \leq n}. (-1) \wedge k * \text{fact } k * \text{real } (\text{Stirling } m\ k) * \text{real } (n \text{ choose } m) * f\ k)$
by (*rule sum.swap*)
also have $\dots = \text{gen-akiyama-tanigawa } f\ n\ 0$
by (*simp add: gen-akiyama-tanigawa-n-0 sum-Stirling-binomial sum-distrib-left sum-distrib-right mult.assoc atLeast0AtMost del: Stirling.simps*)
finally show $\text{Abs-fps } (\lambda n. \text{gen-akiyama-tanigawa } f\ n\ 0 / \text{fact } n) \$ n = (\text{fps-exp } 1 * (\text{Abs-fps } f\ \text{oo } 1 - \text{fps-exp } 1)) \$ n$
by (*subst (asm) fps-mult-left-const-nth*) (*simp add: field-simps del: of-nat-Suc*)
qed

As Kaneko notes in his afore-mentioned remark, if we let $a_{0,k} = \frac{1}{k+1}$, we obtain

$$A(z) = \sum_{k=0}^{\infty} \frac{x^k}{k+1} = -\frac{\ln(1-x)}{x}$$

and therefore

$$\sum_{n=0}^{\infty} a_{n,0} \frac{x^n}{n!} = \frac{x e^x}{e^x - 1} = \frac{x}{1 - e^{-x}},$$

which immediately gives us the connection to the positive Bernoulli numbers.

theorem *bernoulli'-conv-akiyama-tanigawa*: $\text{bernoulli}' n = \text{akiyama-tanigawa } n 0$

proof –

define f **where** $f = (\lambda n. 1 / \text{real } (\text{Suc } n))$
note *gen-akiyama-tanigawa-fps*[*of f*]
also {
 have $\text{fps-ln } 1 = \text{fps-X} * \text{Abs-fps } (\lambda n. (-1)^{\wedge} n / \text{real } (\text{Suc } n))$
 by (*intro fps-ext*) (*simp del: of-nat-Suc add: fps-ln-def*)
 hence $\text{fps-ln } 1 / \text{fps-X} = \text{Abs-fps } (\lambda n. (-1)^{\wedge} n / \text{real } (\text{Suc } n))$
 by (*metis fps-X-neq-zero nonzero-mult-div-cancel-left*)
 also have $\text{fps-compose } \dots (-\text{fps-X}) = \text{Abs-fps } f$
 by (*simp add: fps-compose-uminus' fps-eq-iff f-def*)
 finally have $\text{Abs-fps } f = \text{fps-compose } (\text{fps-ln } 1 / \text{fps-X}) (-\text{fps-X}) ..$
 also have $\text{fps-ln } 1 / \text{fps-X} \text{ oo } - \text{fps-X} \text{ oo } 1 - \text{fps-exp } (1::\text{real}) = \text{fps-ln } 1 /$
 $\text{fps-X} \text{ oo } \text{fps-exp } 1 - 1$
 by (*subst fps-compose-assoc [symmetric]*)
 (*simp-all add: fps-compose-uminus*)
 also have $\dots = (\text{fps-ln } 1 \text{ oo } \text{fps-exp } 1 - 1) / (\text{fps-exp } 1 - 1)$
 by (*subst fps-compose-divide-distrib auto*)
 also have $\dots = \text{fps-X} / (\text{fps-exp } 1 - 1)$ **by** (*simp add: fps-ln-fps-exp-inv*
 $\text{fps-inv-fps-exp-compose}$)
 finally have $\text{Abs-fps } f \text{ oo } 1 - \text{fps-exp } 1 = \text{fps-X} / (\text{fps-exp } 1 - 1) .$
}
also have $\text{fps-exp } (1::\text{real}) - 1 = (1 - \text{fps-exp } (-1)) * \text{fps-exp } 1$
by (*simp add: algebra-simps fps-exp-add-mult [symmetric]*)
also have $\text{fps-exp } 1 * (\text{fps-X} / \dots) = \text{bernoulli}'\text{-fps unfolding } \text{bernoulli}'\text{-fps-def}$
by (*subst dvd-div-mult2-eq*) (*auto simp: fps-dvd-iff intro!: subdegree-leI*)
finally have $\text{Abs-fps } (\lambda n. \text{gen-akiyama-tanigawa } f n 0 / \text{fact } n) = \text{bernoulli}'\text{-fps}$
.
thus *?thesis* **by** (*simp add: fps-eq-iff akiyama-tanigawa-def f-def*)
qed

theorem *bernoulli-conv-akiyama-tanigawa*:

$\text{bernoulli } n = \text{akiyama-tanigawa } n 0 - (\text{if } n = 1 \text{ then } 1 \text{ else } 0)$

using *bernoulli'-conv-akiyama-tanigawa*[*of n*] **by** (*auto simp: bernoulli-conv-bernoulli'*)

end

end

3.7 Efficient code

We can now compute parts of the Akiyama–Tanigawa (and thereby Bernoulli numbers) with reasonable efficiency but iterating the recurrence row by row. We essentially start with some finite prefix of the zeroth row, say of length n , and then apply the recurrence one to get a prefix of the first row of length $n - 1$ etc.

fun *akiyama-tanigawa-step-aux* :: $\text{nat} \Rightarrow \text{real list} \Rightarrow \text{real list}$ **where**

$akiyama-tanigawa-step-aux\ m\ (x\ \#\ y\ \#\ xs) =$
 $\quad real\ m * (x - y) \#\ akiyama-tanigawa-step-aux\ (Suc\ m)\ (y\ \#\ xs)$
 $| akiyama-tanigawa-step-aux\ m\ xs = []$

lemma *length-akiyama-tanigawa-step-aux* [simp]:
 $length\ (akiyama-tanigawa-step-aux\ m\ xs) = length\ xs - 1$
by (induction m xs rule: akiyama-tanigawa-step-aux.induct) simp-all

lemma *akiyama-tanigawa-step-aux-eq-Nil-iff* [simp]:
 $akiyama-tanigawa-step-aux\ m\ xs = [] \longleftrightarrow length\ xs < 2$
by (subst length-0-conv [symmetric]) auto

lemma *nth-akiyama-tanigawa-step-aux*:
 $n < length\ xs - 1 \implies$
 $\quad akiyama-tanigawa-step-aux\ m\ xs\ !\ n = real\ (m + n) * (xs\ !\ n - xs\ !\ (Suc\ n))$
proof (induction m xs arbitrary: n rule: akiyama-tanigawa-step-aux.induct)
case (1 m x y xs n)
thus ?case **by** (cases n) auto
qed auto

definition *gen-akiyama-tanigawa-row* **where**
 $gen-akiyama-tanigawa-row\ f\ n\ l\ u = map\ (gen-akiyama-tanigawa\ f\ n)\ [l..<u]$

lemma *length-gen-akiyama-tanigawa-row* [simp]: $length\ (gen-akiyama-tanigawa-row\ f\ n\ l\ u) = u - l$
by (simp add: gen-akiyama-tanigawa-row-def)

lemma *gen-akiyama-tanigawa-row-eq-Nil-iff* [simp]:
 $gen-akiyama-tanigawa-row\ f\ n\ l\ u = [] \longleftrightarrow l \geq u$
by (auto simp add: gen-akiyama-tanigawa-row-def)

lemma *nth-gen-akiyama-tanigawa-row*:
 $i < u - l \implies gen-akiyama-tanigawa-row\ f\ n\ l\ u\ !\ i = gen-akiyama-tanigawa\ f\ n\ (i + l)$
by (simp add: gen-akiyama-tanigawa-row-def add-ac)

lemma *gen-akiyama-tanigawa-row-0* [code]:
 $gen-akiyama-tanigawa-row\ f\ 0\ l\ u = map\ f\ [l..<u]$
by (simp add: gen-akiyama-tanigawa-row-def)

lemma *gen-akiyama-tanigawa-row-Suc* [code]:
 $gen-akiyama-tanigawa-row\ f\ (Suc\ n)\ l\ u =$
 $\quad akiyama-tanigawa-step-aux\ (Suc\ l)\ (gen-akiyama-tanigawa-row\ f\ n\ l\ (Suc\ u))$
by (rule nth-equalityI) (auto simp: nth-gen-akiyama-tanigawa-row nth-akiyama-tanigawa-step-aux)

lemma *gen-akiyama-tanigawa-row-numeral*:
 $gen-akiyama-tanigawa-row\ f\ (numeral\ n)\ l\ u =$
 $\quad akiyama-tanigawa-step-aux\ (Suc\ l)\ (gen-akiyama-tanigawa-row\ f\ (pred-numeral\ n)\ l\ (Suc\ u))$

by (*simp only: numeral-eq-Suc gen-akiyama-tanigawa-row-Suc*)

lemma *gen-akiyama-tanigawa-code* [*code*]:

gen-akiyama-tanigawa f n k = hd (gen-akiyama-tanigawa-row f n k (Suc k))

by (*subst hd-conv-nth*) (*auto simp: nth-gen-akiyama-tanigawa-row length-0-conv [symmetric]*)

definition *akiyama-tanigawa-row where*

akiyama-tanigawa-row n l u = map (akiyama-tanigawa n) [l..<u]

lemma *length-akiyama-tanigawa-row* [*simp*]: *length (akiyama-tanigawa-row n l u) = u - l*

by (*simp add: akiyama-tanigawa-row-def*)

lemma *akiyama-tanigawa-row-eq-Nil-iff* [*simp*]:

akiyama-tanigawa-row n l u = [] \longleftrightarrow l \geq u

by (*auto simp add: akiyama-tanigawa-row-def*)

lemma *nth-akiyama-tanigawa-row*:

i < u - l \implies akiyama-tanigawa-row n l u ! i = akiyama-tanigawa n (i + l)

by (*simp add: akiyama-tanigawa-row-def add-ac*)

lemma *akiyama-tanigawa-row-0* [*code*]:

akiyama-tanigawa-row 0 l u = map ($\lambda n. \text{inverse (real (Suc n))}$) [l..<u]

by (*simp add: akiyama-tanigawa-row-def akiyama-tanigawa-def divide-simps*)

lemma *akiyama-tanigawa-row-Suc* [*code*]:

akiyama-tanigawa-row (Suc n) l u =

akiyama-tanigawa-step-aux (Suc l) (akiyama-tanigawa-row n l (Suc u))

by (*rule nth-equalityI*) (*auto simp: nth-akiyama-tanigawa-row nth-akiyama-tanigawa-step-aux akiyama-tanigawa-def*)

lemma *akiyama-tanigawa-row-numeral*:

akiyama-tanigawa-row (numeral n) l u =

akiyama-tanigawa-step-aux (Suc l) (akiyama-tanigawa-row (pred-numeral n) l (Suc u))

by (*simp only: numeral-eq-Suc akiyama-tanigawa-row-Suc*)

lemma *akiyama-tanigawa-code* [*code*]:

akiyama-tanigawa n k = hd (akiyama-tanigawa-row n k (Suc k))

by (*subst hd-conv-nth*) (*auto simp: nth-akiyama-tanigawa-row length-0-conv [symmetric]*)

lemma *bernoulli-code* [*code*]:

bernoulli n =

(if n = 0 then 1 else if n = 1 then -1/2 else if odd n then 0 else akiyama-tanigawa n 0)

proof (*cases* $n = 0 \vee n = 1 \vee \text{odd } n$)
case *False*
thus *?thesis* **by** (*auto simp add: bernoulli-conv-akiyama-tanigawa*)
qed (*auto simp: bernoulli-odd-eq-0*)

lemma *bernoulli'-code* [*code*]:
 $\text{bernoulli}' \ n =$
(if $n = 0$ *then* 1 *else if* $n = 1$ *then* $1/2$ *else if* *odd* n *then* 0 *else* *akiyama-tanigawa*
 $n \ 0$)
by (*simp add: bernoulli'-def bernoulli-code*)

Evaluation with the simplifier is much slower than by reflection, but can still be done with much better efficiency than before:

lemmas *eval-bernoulli* =
akiyama-tanigawa-code akiyama-tanigawa-row-numeral
numeral-2-eq-2 [symmetric] akiyama-tanigawa-row-Suc upt-conv-Cons
*akiyama-tanigawa-row-0 bernoulli-code[*of numeral n for n*]*

lemmas *eval-bernoulli'* = *eval-bernoulli bernoulli'-code[*of numeral n for n*]*

lemmas *eval-bernpoly* =
bernpoly-def atMost-nat-numeral power-eq-if binomial-fact fact-numeral eval-bernoulli

lemma *bernoulli-upto-20* [*simp*]:
 $\text{bernoulli} \ 2 = 1 / 6$
 $\text{bernoulli} \ 4 = -(1 / 30)$
 $\text{bernoulli} \ 6 = 1 / 42$
 $\text{bernoulli} \ 8 = -(1 / 30)$
 $\text{bernoulli} \ 10 = 5 / 66$
 $\text{bernoulli} \ 12 = -(691 / 2730)$
 $\text{bernoulli} \ 14 = 7 / 6$
 $\text{bernoulli} \ 16 = -(3617 / 510)$
 $\text{bernoulli} \ 18 = 43867 / 798$
 $\text{bernoulli} \ 20 = -(174611 / 330)$
by (*simp-all add: eval-bernoulli*)

lemma *bernoulli'-upto-20* [*simp*]:
 $\text{bernoulli}' \ 2 = 1 / 6$
 $\text{bernoulli}' \ 4 = -(1 / 30)$
 $\text{bernoulli}' \ 6 = 1 / 42$
 $\text{bernoulli}' \ 8 = -(1 / 30)$
 $\text{bernoulli}' \ 10 = 5 / 66$
 $\text{bernoulli}' \ 12 = -(691 / 2730)$
 $\text{bernoulli}' \ 14 = 7 / 6$
 $\text{bernoulli}' \ 16 = -(3617 / 510)$
 $\text{bernoulli}' \ 18 = 43867 / 798$
 $\text{bernoulli}' \ 20 = -(174611 / 330)$
by (*simp-all add: bernoulli'-def*)

end

4 Bernoulli numbers and the zeta function at positive integers

theory *Bernoulli-Zeta*

imports

HOL-Complex-Analysis.Complex-Analysis

Bernoulli-FPS

begin

lemma *joinpaths-cong*: $f = f' \implies g = g' \implies f +++ g = f' +++ g'$
by *simp*

lemma *linepath-cong*: $a = a' \implies b = b' \implies \text{linepath } a \ b = \text{linepath } a' \ b'$
by *simp*

The analytic continuation of the exponential generating function of the Bernoulli numbers is $\frac{z}{e^z-1}$, which has simple poles at all $2ki\pi$ for $k \in \mathbb{Z} \setminus \{0\}$. We will need the residue at these poles:

lemma *residue-bernoulli*:

assumes $n \neq 0$

shows $\text{residue } (\lambda z. 1 / (z \wedge m * (\exp z - 1))) (2 * \pi i * \text{real-of-int } n * i) = 1 / (2 * \pi i * \text{real-of-int } n * i) \wedge m$

proof –

have $\text{residue } (\lambda z. (1 / z \wedge m) / (\exp z - 1)) (2 * \pi i * \text{real-of-int } n * i) = 1 / (2 * \pi i * \text{real-of-int } n * i) \wedge m / 1$

using *exp-integer-2pi*[*of real-of-int n*] **and** *assms*

by (*rule-tac residue-simple-pole-deriv*[**where** $s = -\{0\}$])

(*auto intro!*: *holomorphic-intros derivative-eq-intros connected-open-delete-finite*)

simp add: mult-ac connected-punctured-universe)

thus *?thesis* **by** (*simp add: divide-simps*)

qed

At positive integers greater than 1, the Riemann zeta function is simply the infinite sum $\zeta(n) = \sum_{k=1}^{\infty} k^{-n}$. For even n , this quantity can also be expressed in terms of Bernoulli numbers.

To show this, we employ a similar strategy as in the meromorphic asymptotics approach: We apply the Residue Theorem to the exponential generating function of the Bernoulli numbers:

$$\sum_{n=0}^{\infty} \frac{B_n}{n!} z^n = \frac{z}{e^z - 1}$$

Recall that this function has poles at $2ki\pi$ for $k \in \mathbb{Z} \setminus \{0\}$. In the meromorphic asymptotics case, we integrated along a circle of radius $3i\pi$ in order to get the dominant singularities $2i\pi$ and $-2i\pi$. Now, however, we will not use a fixed integration path, but we let the integration path become bigger and bigger. Because the integrand decays relatively quickly if $n > 1$, the integral vanishes in the limit and we obtain not just an asymptotic formula, but an exact representation of B_n as an infinite sum.

For odd n , we have $B_n = 0$, but for even n , the residues at $2ki\pi$ and $-2ki\pi$ combine nicely to $2 \cdot (-2k\pi)^{-n}$, and after some simplification we get the formula for B_n .

Another difference to the meromorphic asymptotics is that we now use a rectangle instead of a circle as the integration path. For the asymptotics, only a big-oh bound was needed for the integral over one fixed integration path, and the circular path was very convenient. However, now we need to explicitly bound the integral for a whole sequence of integration paths that grow in size, and bounding $e^z - 1$ for z on a circle is very tedious. On a rectangle, this term can be bounded much more easily. Still, we have to do this separately for all four edges of the rectangle, which will be a bit tedious.

theorem *nat-even-power-sums-complex:*

assumes n' : $n' > 0$

shows $(\lambda k. 1 / \text{of-nat } (\text{Suc } k) \wedge (2 * n')) :: \text{complex sums}$

$\text{of-real } ((-1) \wedge \text{Suc } n' * \text{bernoulli } (2 * n') * (2 * \text{pi}) \wedge (2 * n') / (2 * \text{fact } (2 * n'))))$

proof –

define n **where** $n = 2 * n'$

from n' **have** n : $n \geq 2$ **even** n **by** (*auto simp: n-def*)

define $zeta$:: *complex* **where** $zeta = (\sum k. 1 / \text{of-nat } (\text{Suc } k) \wedge n)$

have *summable* $(\lambda k. 1 / \text{of-nat } (\text{Suc } k) \wedge n :: \text{complex})$

using *inverse-power-summable[of n] n*

by (*subst summable-Suc-iff*) (*simp add: divide-simps*)

hence $(\lambda k. \sum i < k. 1 / \text{of-nat } (\text{Suc } i) \wedge n) \longrightarrow zeta$

by (*subst (asm) summable-sums-iff*) (*simp add: sums-def zeta-def*)

also have $(\lambda k. \sum i < k. 1 / \text{of-nat } (\text{Suc } i) \wedge n) = (\lambda k. \sum i \in \{0 <..k\}. 1 / \text{of-nat } i \wedge n)$

by (*intro ext sum.reindex-bij-witness[of - \lambda n. n - 1 Suc]*) *auto*

finally have *zeta-limit*: $(\lambda k. \sum i \in \{0 <..k\}. 1 / \text{of-nat } i \wedge n) \longrightarrow zeta .$

– This is the exponential generating function of the Bernoulli numbers.

define f **where** $f = (\lambda z :: \text{complex}. \text{if } z = 0 \text{ then } 1 \text{ else } z / (\exp z - 1))$

– We will integrate over this function, since its residue at the origin is the n -th coefficient of f . Note that it has singularities at all points $2ik\pi$ for $k \in \mathbb{Z}$.

define g **where** $g = (\lambda z :: \text{complex}. 1 / (z \wedge n * (\exp z - 1)))$

– We integrate along a rectangle of width $2m$ and height $2(2m + 1)\pi$ with its

centre at the origin. The benefit of the rectangular path is that it is easier to bound the value of the exponential appearing in the integrand. The horizontal lines of the rectangle are always right in the middle between two adjacent singularities.

define $\gamma :: \text{nat} \Rightarrow \text{real} \Rightarrow \text{complex}$

where $\gamma = (\lambda m. \text{rectpath } (-\text{real } m - \text{real } (2*m+1)*\text{pi}*i) (\text{real } m + \text{real } (2*m+1)*\text{pi}*i))$

— This set is a convex open enclosing set the contains our path.

define A **where** $A = (\lambda m::\text{nat}. \text{box } (-\text{real } m+1 - (2*m+2)*\text{pi}*i) (\text{real } m+1 + (2*m+2)*\text{pi}*i))$

— These are all the singularities in the enclosing inside the path (and also inside A).

define S **where** $S = (\lambda m::\text{nat}. (\lambda n. 2 * \text{pi} * \text{of-int } n * i) \text{ ‘ } \{-m..m\})$

— Any singularity in A is of the form $2ki\pi$ where $|k| \leq m$.

have $\text{int-bound}: k \in \{-\text{int } m.. \text{int } m\}$ **if** $2 * \text{pi} * k * i \in A \text{ } m$ **for** $k \text{ } m$

proof —

from that **have** $(-\text{real } (\text{Suc } m)) * (2 * \text{pi}) < \text{real-of-int } k * (2 * \text{pi}) \wedge$
 $\text{real } (\text{Suc } m) * (2 * \text{pi}) > \text{real-of-int } k * (2 * \text{pi})$

by $(\text{auto simp: } A\text{-def in-box-complex-iff algebra-simps})$

hence $-\text{real } (\text{Suc } m) < \text{real-of-int } k \wedge \text{real-of-int } k < \text{real } (\text{Suc } m)$

by simp

also **have** $-\text{real } (\text{Suc } m) = \text{real-of-int } (-\text{int } (\text{Suc } m))$ **by** simp

also **have** $\text{real } (\text{Suc } m) = \text{real-of-int } (\text{int } (\text{Suc } m))$ **by** simp

also **have** $\text{real-of-int } (-\text{int } (\text{Suc } m)) < \text{real-of-int } k \wedge$

$\text{real-of-int } k < \text{real-of-int } (\text{int } (\text{Suc } m)) \longleftrightarrow k \in \{-\text{int } m.. \text{int } m\}$

by $(\text{subst of-int-less-iff}) \text{ auto}$

finally **show** $k \in \{-\text{int } m.. \text{int } m\}$.

qed

have $\text{zeros}: \exists k \in \{-\text{int } m.. \text{int } m\}. z = 2 * \text{pi} * \text{of-int } k * i$ **if** $z \in A \text{ } m \text{ exp } z = 1$ **for** $z \text{ } m$

proof —

from $\text{that}(2)$ **obtain** k **where** $z\text{-eq}: z = 2 * \text{pi} * \text{of-int } k * i$

unfolding exp-eq-1 **by** $(\text{auto simp: complex-eq-iff})$

with $\text{int-bound}[of k]$ **and** $\text{that}(1)$ **show** $?thesis$ **by** auto

qed

have $\text{zeros}' : z \wedge n * (\text{exp } z - 1) \neq 0$ **if** $z \in A \text{ } m - S \text{ } m$ **for** $z \text{ } m$

using $\text{zeros}[of z]$ **that** **by** $(\text{auto simp: } S\text{-def})$

— The singularities all lie strictly inside the integration path.

have $\text{subset}: S \text{ } m \subseteq \text{box } (-\text{real } m - \text{real}(2*m+1)*\text{pi}*i) (\text{real } m + \text{real}(2*m+1)*\text{pi}*i)$
if $m > 0$ **for** m

proof $(\text{rule, goal-cases})$

case $(1 \text{ } z)$

then **obtain** $k :: \text{int}$ **where** $k: k \in \{-\text{int } m.. \text{int } m\} z = 2 * \text{pi} * k * i$

unfolding $S\text{-def}$ **by** blast

have $2 * \text{pi} * -m + -\text{pi} < 2 * \text{pi} * k + 0$

using k by (intro add-le-less-mono mult-left-mono) auto
 moreover have $2 * \pi * k + 0 < 2 * \pi * m + \pi$
 using k by (intro add-le-less-mono mult-left-mono) auto
 ultimately show ?case using $k \langle m > 0 \rangle$
 by (auto simp: A-def in-box-complex-iff algebra-simps)
 qed
 from n and zeros' have holo: g holomorphic-on $A \ m - S \ m$ for m
 unfolding g -def by (intro holomorphic-intros) auto

— The integration path lies completely inside A and does not cross any singularities.

have path-subset: path-image $(\gamma \ m) \subseteq A \ m - S \ m$ if $m > 0$ for m
 proof —
 have path-image $(\gamma \ m) \subseteq \text{cbox } (-\text{real } m - (2 * m + 1) * \pi * i) (\text{real } m + (2 * m + 1) * \pi * i)$
 unfolding γ -def by (rule path-image-rectpath-subset-cbox) auto
 also have $\dots \subseteq A \ m$ unfolding A-def
 by (subst subset-box-complex) auto
 finally have path-image $(\gamma \ m) \subseteq A \ m$.
 moreover have path-image $(\gamma \ m) \cap S \ m = \{\}$
 proof safe
 fix z assume $z: z \in \text{path-image } (\gamma \ m) \ z \in S \ m$
 from this(2) obtain $k :: \text{int}$ where $k: z = 2 * \pi * k * i$
 by (auto simp: S-def)
 hence [simp]: $\text{Re } z = 0$ by simp
 from $z(1)$ have $|\text{Im } z| = \text{of-int } (2 * m + 1) * \pi$
 using $\langle m > 0 \rangle$ by (auto simp: γ -def path-image-rectpath)
 also have $|\text{Im } z| = \text{of-int } (2 * |k|) * \pi$
 by (simp add: k abs-mult)
 finally have $2 * |k| = 2 * m + 1$
 by (subst (asm) mult-cancel-right, subst (asm) of-int-eq-iff) simp
 hence False by presburger
 thus $z \in \{\}$..
 qed
 ultimately show path-image $(\gamma \ m) \subseteq A \ m - S \ m$ by blast
 qed

— We now obtain a closed form for the Bernoulli numbers using the integral.

have eq: $(\sum_{x \in \{0 <.. m\}} 1 / \text{of-nat } x ^ n) =$
 $\text{contour-integral } (\gamma \ m) \ g * (2 * \pi * i) ^ n / (4 * \pi * i) -$
 $\text{complex-of-real } (\text{bernoulli } n / \text{fact } n) * (2 * \pi * i) ^ n / 2$
 if $m: m > 0$ for m

proof —

— We relate the formal power series of the Bernoulli numbers to the corresponding complex function.

have subdegree (fps-exp $1 - 1 :: \text{complex fps}$) = 1
 by (intro subdegreeI) auto
 hence expansion: f has-fps-expansion bernoulli-fps
 unfolding f -def bernoulli-fps-def by (auto intro!: fps-expansion-intros)

— We use the Residue Theorem to explicitly compute the integral.

have *contour-integral* $(\gamma \ m) \ g =$
 $2 * \pi * i * (\sum z \in S \ m. \text{winding-number } (\gamma \ m) \ z * \text{residue } g \ z)$

proof (*rule Residue-theorem*)

have *cbox* $(-\text{real } m - (2 * m + 1) * \pi * i) \ (\text{real } m + (2 * m + 1) * \pi * i) \subseteq A \ m$

unfolding *A-def* **by** (*subst subset-box-complex*) *simp-all*

thus $\forall z. z \notin A \ m \longrightarrow \text{winding-number } (\gamma \ m) \ z = 0$ **unfolding** $\gamma\text{-def}$

by (*intro winding-number-rectpath-outside allI impI*) *auto*

qed (*insert holo path-subset m, auto simp: $\gamma\text{-def}$ A-def S-def intro: convex-connected*)

— Clearly, all the winding numbers are 1

also have *winding-number* $(\gamma \ m) \ z = 1$ **if** $z \in S \ m$ **for** z

unfolding $\gamma\text{-def}$ **using** *subset[of m] that m* **by** (*subst winding-number-rectpath*)

blast+

hence $(\sum z \in S \ m. \text{winding-number } (\gamma \ m) \ z * \text{residue } g \ z) = (\sum z \in S \ m. \text{residue } g \ z)$

by (*intro sum.cong*) *simp-all*

also have $\dots = (\sum k = -\text{int } m.. \text{int } m. \text{residue } g \ (2 * \pi * \text{of-int } k * i))$

unfolding *S-def* **by** (*subst sum.reindex*) (*auto simp: inj-on-def o-def*)

also have $\{-\text{int } m.. \text{int } m\} = \text{insert } 0 \ (\{-\text{int } m.. \text{int } m\} - \{0\})$

by *auto*

also have $(\sum k \in \dots. \text{residue } g \ (2 * \pi * \text{of-int } k * i)) =$
 $\text{residue } g \ 0 + (\sum k \in \{-\text{int } m..m\} - \{0\}. \text{residue } g \ (2 * \pi * \text{of-int } k * i))$

by (*subst sum.insert*) *auto*

— The residue at the origin is just the n -th coefficient of f .

also have *residue* $g \ 0 = \text{residue } (\lambda z. f \ z / z ^ \text{Suc } n) \ 0$ **unfolding** *f-def g-def*

by (*intro residue-cong eventually-mono[OF eventually-at-ball[of 1]]*) *auto*

also have $\dots = \text{fps-nth } \text{bernoulli-fps } n$

by (*rule residue-fps-expansion-over-power-at-0 [OF expansion]*)

also have $\dots = \text{of-real } (\text{bernoulli } n / \text{fact } n)$

by *simp*

also have $(\sum k \in \{-\text{int } m..m\} - \{0\}. \text{residue } g \ (2 * \pi * \text{of-int } k * i)) =$
 $(\sum k \in \{-\text{int } m..m\} - \{0\}. 1 / \text{of-int } k ^ n) / (2 * \pi * i) ^ n$

proof (*subst sum-divide-distrib, intro refl sum.cong, goal-cases*)

case $(1 \ k)$

hence $*$: *residue* $g \ (2 * \pi * \text{of-int } k * i) = 1 / (2 * \text{complex-of-real } \pi * \text{of-int } k * i) ^ n$

unfolding *g-def* **by** (*subst residue-bernoulli*) *auto*

thus *?case* **using** 1 **by** (*subst **) (*simp add: divide-simps power-mult-distrib*)

qed

also have $(\sum k \in \{-\text{int } m..m\} - \{0\}. 1 / \text{of-int } k ^ n) =$
 $(\sum (a,b) \in \{0 <..m\} \times \{-1, 1 :: \text{int}\}. 1 / \text{of-int } (\text{int } a) ^ n :: \text{complex})$

using n

by (*intro sum.reindex-bij-witness[of - $\lambda k. \text{snd } k * \text{int } (\text{fst } k) \ \lambda k. (\text{nat } |k|, \text{sgn } k)$]*)

(*auto split: if-splits simp: abs-if*)

also have $\dots = (\sum x \in \{0 <..m\}. 2 / \text{of-nat } x ^ n)$


```

    using n by (subst sum.Sigma [symmetric]) auto
  also have ... = (∑ x∈{0<..m}. 1 / of-nat x ^ n) * 2
    by (simp add: sum-distrib-right)
  finally show ?thesis
    by (simp add: field-simps)
qed

```

— The ugly part: We have to prove a bound on the integral by splitting it into four integrals over lines and bounding each part separately.

```

have eventually (λm. norm (contour-integral (γ m) g) ≤
  ((4 + 12 * pi) + 6 * pi / m) / real m ^ (n - 1)) sequentially
  using eventually-gt-at-top[of 1::nat]
proof eventually-elim
  case (elim m)
  let ?c = (2*m+1) * pi * i
  define I where I = (λp1 p2. contour-integral (linepath p1 p2) g)
  define p1 p2 p3 p4 where p1 = -real m - ?c and p2 = real m - ?c
    and p3 = real m + ?c and p4 = -real m + ?c
  have eq: γ m = linepath p1 p2 +++ linepath p2 p3 +++ linepath p3 p4 +++
linepath p4 p1
    (is γ m = ?γ) unfolding γ-def rectpath-def Let-def
    by (intro joinpaths-cong linepath-cong)
    (simp-all add: p1-def p2-def p3-def p4-def complex-eq-iff)
  have integrable: g contour-integrable-on γ m using elim
    by (intro contour-integrable-holomorphic-simple[OF holo - - path-subset])
    (auto simp: γ-def A-def S-def intro!: finite-imp-closed)
  have norm (contour-integral (γ m) g) = norm (I p1 p2 + I p2 p3 + I p3 p4
+ I p4 p1)
    unfolding I-def by (insert integrable, unfold eq)
    (subst contour-integral-join; (force simp: add-ac)?)
  also have ... ≤ norm (I p1 p2) + norm (I p2 p3) + norm (I p3 p4) + norm
(I p4 p1)
    by (intro norm-triangle-mono order.refl)

  also have norm (I p1 p2) ≤ 1 / real m ^ n * norm (p2 - p1) (is - ≤ ?B1 *
-)

```

```

  unfolding I-def

```

```

proof (intro contour-integral-bound-linepath)

```

```

  fix z assume z: z ∈ closed-segment p1 p2

```

```

  define a where a = Re z

```

```

  from z have z: z = a - (2*m+1) * pi * i

```

```

    by (subst (asm) closed-segment-same-Im)

```

```

    (auto simp: p1-def p2-def complex-eq-iff a-def)

```

```

  have real m * 1 ≤ (2*m+1) * pi

```

```

    using pi-ge-two by (intro mult-mono) auto

```

```

  also have (2*m+1) * pi = |Im z| by (simp add: z)

```

```

  also have |Im z| ≤ norm z by (rule abs-Im-le-cmod)

```

```

  finally have norm z ≥ m by simp

```

```

  moreover {

```

```

    have  $\exp z - 1 = -\text{of-real } (\exp a + 1)$  using exp-integer-2pi-plus1[of m]
      by (simp add: z exp-diff algebra-simps exp-of-real)
    also have  $\text{norm } \dots \geq 1$ 
      unfolding norm-minus-cancel norm-of-real by simp
    finally have  $\text{norm } (\exp z - 1) \geq 1$  .
  }
  ultimately have  $\text{norm } z^n * \text{norm } (\exp z - 1) \geq \text{real } m^n * 1$ 
    by (intro mult-mono power-mono) auto
  thus  $\text{norm } (g z) \leq 1 / \text{real } m^n$  using elim
    by (simp add: g-def divide-simps norm-divide norm-mult norm-power
mult-less-0-iff)
  qed (insert integrable, auto simp: eq)
  also have  $\text{norm } (p2 - p1) = 2 * m$  by (simp add: p2-def p1-def)

  also have  $\text{norm } (I p3 p4) \leq 1 / \text{real } m^n * \text{norm } (p4 - p3)$  (is -  $\leq$  ?B3 *
  -)
    unfolding I-def
  proof (intro contour-integral-bound-linepath)
    fix  $z$  assume  $z: z \in \text{closed-segment } p3 p4$ 
    define  $a$  where  $a = \text{Re } z$ 
    from  $z$  have  $z: z = a + (2*m+1) * \pi * i$ 
      by (subst (asm) closed-segment-same-Im)
      (auto simp: p3-def p4-def complex-eq-iff a-def)
    have  $\text{real } m * 1 \leq (2*m+1) * \pi$ 
      using pi-ge-two by (intro mult-mono) auto
    also have  $(2*m+1) * \pi = |\text{Im } z|$  by (simp add: z)
    also have  $|\text{Im } z| \leq \text{norm } z$  by (rule abs-Im-le-cmod)
    finally have  $\text{norm } z \geq m$  by simp
    moreover {
      have  $\exp z - 1 = -\text{of-real } (\exp a + 1)$  using exp-integer-2pi-plus1[of m]
        by (simp add: z exp-add algebra-simps exp-of-real)
      also have  $\text{norm } \dots \geq 1$ 
        unfolding norm-minus-cancel norm-of-real by simp
      finally have  $\text{norm } (\exp z - 1) \geq 1$  .
    }
    ultimately have  $\text{norm } z^n * \text{norm } (\exp z - 1) \geq \text{real } m^n * 1$ 
      by (intro mult-mono power-mono) auto
    thus  $\text{norm } (g z) \leq 1 / \text{real } m^n$  using elim
      by (simp add: g-def divide-simps norm-divide norm-mult norm-power
mult-less-0-iff)
    qed (insert integrable, auto simp: eq)
    also have  $\text{norm } (p4 - p3) = 2 * m$  by (simp add: p4-def p3-def)

  also have  $\text{norm } (I p2 p3) \leq (1 / \text{real } m^n) * \text{norm } (p3 - p2)$  (is -  $\leq$  ?B2 *
  * -)
    unfolding I-def
  proof (rule contour-integral-bound-linepath)
    fix  $z$  assume  $z: z \in \text{closed-segment } p2 p3$ 
    define  $b$  where  $b = \text{Im } z$ 

```

```

from  $z$  have  $z = m + b * i$ 
  by (subst (asm) closed-segment-same-Re)
    (auto simp: p2-def p3-def algebra-simps complex-eq-iff b-def)
from elim have  $2 \leq 1 + \text{real } m$  by simp
also have  $\dots \leq \exp(\text{real } m)$  by (rule exp-ge-add-one-self)
also have  $\exp(\text{real } m) - 1 = \text{norm}(\exp z) - \text{norm}(1::\text{complex})$ 
  by (simp add: z)
also have  $\dots \leq \text{norm}(\exp z - 1)$ 
  by (rule norm-triangle-ineq2)
finally have  $\text{norm}(\exp z - 1) \geq 1$  by simp
moreover have  $\text{norm } z \geq m$ 
  using  $z$  and abs-Re-le-cmod[of z] by simp
ultimately have  $\text{norm } z^n * \text{norm}(\exp z - 1) \geq \text{real } m^n * 1$  using
elim
  by (intro mult-mono power-mono) (auto simp: z)
thus  $\text{norm}(g z) \leq 1 / \text{real } m^n$  using  $n$  and elim
  by (simp add: g-def norm-mult norm-divide norm-power divide-simps
mult-less-0-iff)
qed (insert integrable, auto simp: eq)
also have  $p3 - p2 = \text{of-real}(2 * (2 * \text{real } m + 1) * \pi) * i$  by (simp add: p2-def
p3-def)
also have  $\text{norm } \dots = 2 * (2 * \text{real } m + 1) * \pi$ 
  unfolding norm-mult norm-of-real by simp

also have  $\text{norm}(I p4 p1) \leq (2 / \text{real } m^n) * \text{norm}(p1 - p4)$  (is - ≤ ?B4
* -)
  unfolding I-def
proof (rule contour-integral-bound-linepath)
fix  $z$  assume  $z: z \in \text{closed-segment } p4 p1$ 
define  $b$  where  $b = \text{Im } z$ 
from  $z$  have  $z = -\text{real } m + b * i$ 
  by (subst (asm) closed-segment-same-Re)
    (auto simp: p1-def p4-def algebra-simps b-def complex-eq-iff)
from elim have  $2 \leq 1 + \text{real } m$  by simp
also have  $\dots \leq \exp(\text{real } m)$  by (rule exp-ge-add-one-self)
finally have  $1 / 2 \leq 1 - \exp(-\text{real } m)$ 
  by (subst exp-minus) (simp add: field-simps)
also have  $1 - \exp(-\text{real } m) = \text{norm}(1::\text{complex}) - \text{norm}(\exp z)$ 
  by (simp add: z)
also have  $\dots \leq \text{norm}(\exp z - 1)$ 
  by (subst norm-minus-commute, rule norm-triangle-ineq2)
finally have  $\text{norm}(\exp z - 1) \geq 1 / 2$  by simp
moreover have  $\text{norm } z \geq m$ 
  using  $z$  and abs-Re-le-cmod[of z] by simp
ultimately have  $\text{norm } z^n * \text{norm}(\exp z - 1) \geq \text{real } m^n * (1 / 2)$ 
using elim
  by (intro mult-mono power-mono) (auto simp: z)
thus  $\text{norm}(g z) \leq 2 / \text{real } m^n$  using  $n$  and elim
  by (simp add: g-def norm-mult norm-divide norm-power divide-simps

```

mult-less-0-iff)

qed (*insert integrable, auto simp: eq*)
also have $p1 - p4 = -\text{of-real } (2 * (2 * \text{real } m + 1) * \pi) * i$
by (*simp add: p1-def p4-def algebra-simps*)
also have $\text{norm } \dots = 2 * (2 * \text{real } m + 1) * \pi$
unfolding *norm-mult norm-of-real norm-minus-cancel* **by** *simp*

also have $?B1 * (2 * m) + ?B2 * (2 * (2 * \text{real } m + 1) * \pi) + ?B3 * (2 * m) + ?B4 * (2 * (2 * \text{real } m + 1) * \pi) =$
 $(4 * m + 6 * (2 * m + 1) * \pi) / \text{real } m ^ n$
by (*simp add: divide-simps*)
also have $(4 * m + 6 * (2 * m + 1) * \pi) = (4 + 12 * \pi) * m + 6 * \pi$
by (*simp add: algebra-simps*)
also have $\dots / \text{real } m ^ n = ((4 + 12 * \pi) + 6 * \pi / m) / \text{real } m ^{(n - 1)}$
using n **by** (*cases n*) (*simp-all add: divide-simps*)
finally show $\text{cmod } (\text{contour-integral } (\gamma \ m) \ g) \leq \dots$ **by** *simp*
qed

— It is clear that this bound goes to 0 since $2 \leq n$.

moreover have $(\lambda m. (4 + 12 * \pi + 6 * \pi / \text{real } m) / \text{real } m ^{(n - 1)}) \longrightarrow 0$
by (*rule real-tendsto-divide-at-top tendsto-add tendsto-const filterlim-real-sequentially filterlim-pow-at-top | use n in simp*)
ultimately have $*$: $(\lambda m. \text{contour-integral } (\gamma \ m) \ g) \longrightarrow 0$
by (*rule Lim-null-comparison*)

— Since the infinite sum over the residues can be expressed using the zeta function, we have now related the Bernoulli numbers at even positive integers to the zeta function.

have $(\lambda m. \text{contour-integral } (\gamma \ m) \ g * (2 * \pi * i) ^ n / (4 * \pi * i) - \text{of-real } (\text{bernoulli } n / \text{fact } n) * (2 * \pi * i) ^ n / 2) \longrightarrow$
 $0 * (2 * \pi * i) ^ n / (4 * \pi * i) - \text{of-real } (\text{bernoulli } n / \text{fact } n) * (2 * \pi * i) ^ n / 2$
using n **by** (*intro tendsto-intros * zeta-limit*) *auto*
also have $?this \longleftrightarrow (\lambda m. \sum_{k \in \{0 <..m\}}. 1 / \text{of-nat } k ^ n) \longrightarrow$
 $-\text{of-real } (\text{bernoulli } n / \text{fact } n) * (2 * \pi * i) ^ n / 2$
by (*intro filterlim-cong eventually-mono [OF eventually-gt-at-top[of 0::nat]]*)
(use eq in simp-all)
finally have $(\lambda m. \sum_{k \in \{0 <..m\}}. 1 / \text{of-nat } k ^ n) \longrightarrow -\text{of-real } (\text{bernoulli } n / \text{fact } n) * (\text{of-real } (2 * \pi) * i) ^ n$
 $/ 2$
(is - $\longrightarrow ?L$).
also have $(\lambda m. \sum_{k \in \{0 <..m\}}. 1 / \text{of-nat } k ^ n) = (\lambda m. \sum_{k \in \{..<m\}}. 1 / \text{of-nat } (\text{Suc } k) ^ n)$
by (*intro ext sum.reindex-bij-witness[of - Suc $\lambda n. n - 1$] auto*)
also have $\dots \longrightarrow ?L \longleftrightarrow (\lambda k. 1 / \text{of-nat } (\text{Suc } k) ^ n) \text{ sums } ?L$
by (*simp add: sums-def*)
also have $(2 * \pi * i) ^ n = (2 * \pi) ^ n * (-1) ^ n$

by (simp add: n-def divide-simps power-mult-distrib power-mult power-minus')
 also have – of-real (bernoulli n / fact n) * ... / 2 =
 of-real ((-1) ^ Suc n' * bernoulli (2*n') * (2*pi)^(2*n') / (2 * fact
 (2*n')))
 by (simp add: n-def divide-simps)
 finally show ?thesis unfolding n-def .
 qed

corollary nat-even-power-sums-real:

assumes n': n' > 0
 shows (λk. 1 / real (Suc k) ^ (2*n')) sums
 ((-1) ^ Suc n' * bernoulli (2*n') * (2 * pi) ^ (2 * n') / (2 * fact
 (2*n')))
 (is ?f sums ?L)
 proof –
 have (λk. complex-of-real (?f k)) sums complex-of-real ?L
 using nat-even-power-sums-complex[OF assms] by simp
 thus ?thesis by (simp only: sums-of-real-iff)
 qed

We can now also easily determine the signs of Bernoulli numbers: the above formula clearly shows that the signs of B_{2n} alternate as n increases, and we already know that $B_{2n+1} = 0$ for any positive n . A lot of other facts about the signs of Bernoulli numbers follow.

corollary sgn-bernoulli-even:

assumes n > 0
 shows sgn (bernoulli (2 * n)) = (-1) ^ Suc n
 proof –
 have *: (λk. 1 / real (Suc k) ^ (2 * n)) sums
 ((-1) ^ Suc n * bernoulli (2 * n) * (2 * pi) ^ (2 * n) / (2 * fact (2
 * n)))
 using assms by (rule nat-even-power-sums-real)
 from * have 0 < (∑ k. 1 / real (Suc k) ^ (2*n))
 by (intro suminf-pos) (auto simp: sums-iff)
 hence sgn (∑ k. 1 / real (Suc k) ^ (2*n)) = 1
 by simp
 also have (∑ k. 1 / real (Suc k) ^ (2*n)) =
 (-1) ^ Suc n * bernoulli (2 * n) * (2 * pi) ^ (2 * n) / (2 * fact (2
 * n))
 using * by (simp add: sums-iff)
 also have sgn ... = (-1) ^ Suc n * sgn (bernoulli (2 * n))
 by (simp add: sgn-mult)
 finally show ?thesis
 by (simp add: minus-one-power-iff split: if-splits)
 qed

corollary bernoulli-even-nonzero: even n \implies bernoulli n \neq 0

using sgn-bernoulli-even[of n div 2] by (cases n = 0) (auto elim!: evenE)

corollary *sgn-bernoulli*:

sgn (bernoulli n) =
(if n = 0 then 1 else if n = 1 then -1 else if odd n then 0 else (-1) ^ Suc (n
div 2))
using *sgn-bernoulli-even [of n div 2]* **by** *(auto simp: bernoulli-odd-eq-0)*

corollary *bernoulli-zero-iff*: *bernoulli n = 0 \longleftrightarrow odd n \wedge n \neq 1*

by *(auto simp: bernoulli-even-nonzero bernoulli-odd-eq-0)*

corollary *bernoulli'-zero-iff*: *(bernoulli' n = 0) \longleftrightarrow (n \neq 1 \wedge odd n)*

by *(auto simp: bernoulli'-def bernoulli-zero-iff)*

corollary *bernoulli-pos-iff*: *bernoulli n > 0 \longleftrightarrow n = 0 \vee n mod 4 = 2*

proof –

have *bernoulli n > 0 \longleftrightarrow sgn (bernoulli n) = 1*

by *(simp add: sgn-if)*

also have *... \longleftrightarrow n = 0 \vee even n \wedge odd (n div 2)*

by *(subst sgn-bernoulli) auto*

also have *even n \wedge odd (n div 2) \longleftrightarrow n mod 4 = 2*

by *presburger*

finally show *?thesis .*

qed

corollary *bernoulli-neg-iff*: *bernoulli n < 0 \longleftrightarrow n = 1 \vee n > 0 \wedge 4 dvd n*

proof –

have *bernoulli n < 0 \longleftrightarrow sgn (bernoulli n) = -1*

by *(simp add: sgn-if)*

also have *... \longleftrightarrow n = 1 \vee n > 0 \wedge even n \wedge even (n div 2)*

by *(subst sgn-bernoulli) (auto simp: minus-one-power-iff)*

also have *even n \wedge even (n div 2) \longleftrightarrow 4 dvd n*

by *presburger*

finally show *?thesis .*

qed

We also get the solution of the Basel problem (the sum over all squares of positive integers) and any ‘Basel-like’ problem with even exponent. The case of odd exponents is much more complicated and no similarly nice closed form is known for these.

corollary *nat-squares-sums*: *($\lambda n. 1 / (n+1) ^ 2$) sums (pi ^ 2 / 6)*

using *nat-even-power-sums-real[of 1]* **by** *(simp add: fact-numeral)*

corollary *nat-power4-sums*: *($\lambda n. 1 / (n+1) ^ 4$) sums (pi ^ 4 / 90)*

using *nat-even-power-sums-real[of 2]* **by** *(simp add: fact-numeral)*

corollary *nat-power6-sums*: *($\lambda n. 1 / (n+1) ^ 6$) sums (pi ^ 6 / 945)*

using *nat-even-power-sums-real[of 3]* **by** *(simp add: fact-numeral)*

corollary *nat-power8-sums*: *($\lambda n. 1 / (n+1) ^ 8$) sums (pi ^ 8 / 9450)*

using *nat-even-power-sums-real[of 4]* **by** *(simp add: fact-numeral)*

end

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