

Dirichlet L -functions and Dirichlet's Theorem

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Abstract

This article provides a formalisation of Dirichlet characters and Dirichlet L -functions including proofs of their basic properties – most notably their analyticity, their areas of convergence, and their non-vanishing for $\Re(s) \geq 1$. All of this is built in a very high-level style using Dirichlet series. The proof of the non-vanishing follows a very short and elegant proof by Newman [4], which we attempt to reproduce faithfully in a similar level of abstraction in Isabelle.

This also leads to a relatively short proof of Dirichlet's Theorem, which states that, if h and n are coprime, there are infinitely many primes p with $p \equiv h \pmod{n}$.

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1 Multiplicative Characters of Finite Abelian Groups

theory *Multiplicative-Characters*

imports

Complex-Main

Finitely-Generated-Abelian-Groups.Finitely-Generated-Abelian-Groups

begin

notation *integer-mod-group* (Z)

1.1 Definition of characters

A (multiplicative) character is a completely multiplicative function from a group to the complex numbers. For simplicity, we restrict this to finite abelian groups here, which is the most interesting case.

Characters form a group where the identity is the *principal* character that maps all elements to 1, multiplication is point-wise multiplication of the characters, and the inverse is the point-wise complex conjugate.

This group is often called the *Pontryagin dual* group and is isomorphic to the original group (in a non-natural way) while the double-dual group *is* naturally isomorphic to the original group.

To get extensionality of the characters, we also require characters to map anything that is not in the group to 0.

definition *principal-char* :: ('a, 'b) monoid-scheme \Rightarrow 'a \Rightarrow complex **where**
principal-char G $a =$ (if $a \in$ carrier G then 1 else 0)

definition *inv-character* **where**

inv-character $\chi = (\lambda a. \text{cnj } (\chi a))$

lemma *inv-character-principal* [*simp*]: *inv-character* (*principal-char* G) = *principal-char* G

by (*simp add: inv-character-def principal-char-def fun-eq-iff*)

lemma *inv-character-inv-character* [*simp*]: *inv-character* (*inv-character* χ) = χ

by (*simp add: inv-character-def*)

lemma *eval-inv-character*: *inv-character* χ $j = \text{cnj } (\chi j)$

by (*simp add: inv-character-def*)

bundle *character-syntax*

begin

notation *principal-char* (χ_{01})

end

locale *character* = *finite-comm-group* +

fixes $\chi ::$ 'a \Rightarrow complex

assumes *char-one-nz*: $\chi \mathbf{1} \neq 0$
assumes *char-eq-0*: $a \notin \text{carrier } G \implies \chi a = 0$
assumes *char-mult [simp]*: $a \in \text{carrier } G \implies b \in \text{carrier } G \implies \chi (a \otimes b) = \chi a * \chi b$
begin

1.2 Basic properties

lemma *char-one [simp]*: $\chi \mathbf{1} = 1$

proof –

from *char-mult [of 1 1]* **have** $\chi \mathbf{1} * (\chi \mathbf{1} - 1) = 0$

by (*auto simp del: char-mult*)

with *char-one-nz* **show** *?thesis* **by** *simp*

qed

lemma *char-power [simp]*: $a \in \text{carrier } G \implies \chi (a [\wedge] k) = \chi a \wedge k$

by (*induction k*) *auto*

lemma *char-root*:

assumes $a \in \text{carrier } G$

shows $\chi a \wedge \text{ord } a = 1$

proof –

from *assms* **have** $\chi a \wedge \text{ord } a = \chi (a [\wedge] \text{ord } a)$

by (*subst char-power*) *auto*

also from *fin* **and** *assms* **have** $a [\wedge] \text{ord } a = \mathbf{1}$ **by** (*intro pow-ord-eq-1*) *auto*

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

qed

lemma *char-root'*:

assumes $a \in \text{carrier } G$

shows $\chi a \wedge \text{order } G = 1$

proof –

from *assms* **have** $\chi a \wedge \text{order } G = \chi (a [\wedge] \text{order } G)$ **by** *simp*

also from *fin* **and** *assms* **have** $a [\wedge] \text{order } G = \mathbf{1}$ **by** (*intro pow-order-eq-1*) *auto*

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

qed

lemma *norm-char*: $\text{norm } (\chi a) = (\text{if } a \in \text{carrier } G \text{ then } 1 \text{ else } 0)$

proof (*cases* $a \in \text{carrier } G$)

case *True*

have $\text{norm } (\chi a) \wedge \text{order } G = \text{norm } (\chi a \wedge \text{order } G)$ **by** (*simp add: norm-power*)

also from *True* **have** $\chi a \wedge \text{order } G = 1$ **by** (*rule char-root'*)

finally have $\text{norm } (\chi a) \wedge \text{order } G = 1 \wedge \text{order } G$ **by** *simp*

hence $\text{norm } (\chi a) = 1$ **by** (*subst (asm) power-eq-iff-eq-base*) *auto*

with *True* **show** *?thesis* **by** *auto*

next

case *False*

thus *?thesis* **by** (*auto simp: char-eq-0*)

qed

lemma *char-eq-0-iff*: $\chi a = 0 \iff a \notin \text{carrier } G$

proof –

have $\chi a = 0 \iff \text{norm } (\chi a) = 0$ **by** *simp*

also have $\dots \iff a \notin \text{carrier } G$ **by** (*subst norm-char*) *auto*

finally show *?thesis* .

qed

lemma *inv-character*: *character* G (*inv-character* χ)

by *standard* (*auto simp: inv-character-def char-eq-0*)

lemma *mult-inv-character*: $\chi k * \text{inv-character } \chi k = \text{principal-char } G k$

proof –

have $\chi k * \text{inv-character } \chi k = \text{of-real } (\text{norm } (\chi k) ^ 2)$

by (*subst complex-norm-square*) (*simp add: inv-character-def*)

also have $\dots = \text{principal-char } G k$

by (*simp add: principal-char-def norm-char*)

finally show *?thesis* .

qed

lemma

assumes $a \in \text{carrier } G$

shows *char-inv*: $\chi (\text{inv } a) = \text{cnj } (\chi a)$ **and** *char-inv'*: $\chi (\text{inv } a) = \text{inverse } (\chi a)$

proof –

from *assms* **have** $\text{inv } a \otimes a = 1$ **by** *simp*

also have $\chi \dots = 1$ **by** *simp*

also from *assms* **have** $\chi (\text{inv } a \otimes a) = \chi (\text{inv } a) * \chi a$

by (*intro char-mult*) *auto*

finally have $*$: $\chi (\text{inv } a) * \chi a = 1$.

thus $\chi (\text{inv } a) = \text{inverse } (\chi a)$ **by** (*auto simp: divide-simps*)

also from *mult-inv-character*[*of a*] **and** *assms* **have** $\text{inverse } (\chi a) = \text{cnj } (\chi a)$

by (*auto simp add: inv-character-def principal-char-def divide-simps mult.commute*)

finally show $\chi (\text{inv } a) = \text{cnj } (\chi a)$.

qed

end

lemma (*in finite-comm-group*) *character-principal* [*simp, intro*]: *character* G (*principal-char* G)

by *standard* (*auto simp: principal-char-def*)

lemmas [*simp, intro*] = *finite-comm-group.character-principal*

lemma *character-ext*:

assumes *character* G χ *character* G $\chi' \wedge x. x \in \text{carrier } G \implies \chi x = \chi' x$

shows $\chi = \chi'$

proof

fix $x :: 'a$

show $\chi x = \chi' x$
using *assms* **by** (*cases* $x \in \text{carrier } G$) (*auto simp: character.char-eq-0*)
qed

lemma *character-mult* [*intro*]:
assumes *character* $G \chi$ *character* $G \chi'$
shows *character* $G (\lambda x. \chi x * \chi' x)$
proof –
interpret χ : *character* $G \chi$ **by** *fact*
interpret χ' : *character* $G \chi'$ **by** *fact*
show *?thesis* **by** *standard* (*auto simp: \chi.char-eq-0*)
qed

lemma *character-inv-character-iff* [*simp*]: *character* $G (\text{inv-character } \chi) \longleftrightarrow \text{character } G \chi$
proof
assume *character* $G (\text{inv-character } \chi)$
from *character.inv-character* [*OF this*] **show** *character* $G \chi$ **by** *simp*
qed (*auto simp: character.inv-character*)

definition *characters* :: ($'a, 'b$) *monoid-scheme* \Rightarrow ($'a \Rightarrow \text{complex}$) *set* **where**
characters $G = \{\chi. \text{character } G \chi\}$

1.3 The Character group

The characters of a finite abelian group G form another group \widehat{G} , which is called its Pontryagin dual group. This generalises to the more general setting of locally compact abelian groups, but we restrict ourselves to the finite setting because it is much easier.

definition *Characters* :: ($'a, 'b$) *monoid-scheme* \Rightarrow ($'a \Rightarrow \text{complex}$) *monoid*
where *Characters* $G = (\text{carrier} = \text{characters } G, \text{monoid.mult} = (\lambda \chi_1 \chi_2 k. \chi_1 k * \chi_2 k),$
 $\text{one} = \text{principal-char } G)$

lemma *carrier-Characters*: *carrier* (*Characters* G) = *characters* G
by (*simp add: Characters-def*)

lemma *one-Characters*: *one* (*Characters* G) = *principal-char* G
by (*simp add: Characters-def*)

lemma *mult-Characters*: *monoid.mult* (*Characters* G) $\chi_1 \chi_2 = (\lambda a. \chi_1 a * \chi_2 a)$
by (*simp add: Characters-def*)

context *finite-comm-group*
begin

sublocale *principal: character G principal-char G ..*

lemma *finite-characters [intro]: finite (characters G)*

proof (*rule finite-subset*)

show *characters G* \subseteq ($\lambda f x$. *if* $x \in \text{carrier } G$ *then* $f x$ *else* 0) ‘

Pi_E (*carrier G*) (λz . $\{z. z \wedge \text{order } G = 1\}$) (**is** - \subseteq *?h ‘ ?Chars*)

proof (*intro subsetI, goal-cases*)

case (1χ)

then interpret χ : *character G* χ **by** (*simp add: characters-def*)

have *?h (restrict χ (carrier G))* \in *?h ‘ ?Chars*

by (*intro imageI (auto simp: χ .char-root')*)

also have *?h (restrict χ (carrier G)) = χ* **by** (*simp add: fun-eq-iff χ .char-eq-0*)

finally show *?case .*

qed

show *finite (?h ‘ ?Chars)*

by (*intro finite-imageI finite-PiE finite-roots-unity (auto simp: Suc-le-eq)*)

qed

lemma *finite-comm-group-Characters [intro]: finite-comm-group (Characters G)*

proof

fix $\chi \chi'$ **assume** *: $\chi \in \text{carrier (Characters G)}$ $\chi' \in \text{carrier (Characters G)}$

from * **interpret** χ : *character G* χ **by** (*simp-all add: characters-def carrier-Characters*)

from * **interpret** χ' : *character G* χ' **by** (*simp-all add: characters-def carrier-Characters*)

have *character G* (λk . $\chi k * \chi' k$)

by *standard (insert *, simp-all add: χ .char-eq-0 one-Characters*

mult-Characters characters-def carrier-Characters)

thus $\chi \otimes_{\text{Characters } G} \chi' \in \text{carrier (Characters G)}$

by (*simp add: characters-def one-Characters mult-Characters carrier-Characters*)

next

have *character G (principal-char G) ..*

thus $\mathbf{1}_{\text{Characters } G} \in \text{carrier (Characters G)}$

by (*simp add: characters-def one-Characters mult-Characters carrier-Characters*)

next

fix χ **assume** *: $\chi \in \text{carrier (Characters G)}$

from * **interpret** χ : *character G* χ **by** (*simp-all add: characters-def carrier-Characters*)

show $\mathbf{1}_{\text{Characters } G} \otimes_{\text{Characters } G} \chi = \chi$ **and** $\chi \otimes_{\text{Characters } G} \mathbf{1}_{\text{Characters } G} = \chi$

by (*simp-all add: principal-char-def fun-eq-iff χ .char-eq-0 one-Characters mult-Characters*)

next

have $\chi \in \text{Units (Characters G)}$ **if** $\chi \in \text{carrier (Characters G)}$ **for** χ

proof –

from that interpret χ : *character G* χ **by** (*simp add: characters-def carrier-Characters*)

have $\chi \otimes_{\text{Characters } G} \text{inv-character } \chi = \mathbf{1}_{\text{Characters } G}$ **and**

inv-character $\chi \otimes_{\text{Characters } G} \chi = \mathbf{1}_{\text{Characters } G}$

by (*simp-all add: χ .mult-inv-character mult-ac one-Characters mult-Characters*)

moreover from that have *inv-character $\chi \in \text{carrier (Characters G)}$*

by (*simp add: characters-def carrier-Characters*)

ultimately show *?thesis* using that unfolding *Units-def* by blast
 qed
 thus *carrier (Characters G) ⊆ Units (Characters G) ..*
 qed (*auto simp: principal-char-def one-Characters mult-Characters carrier-Characters*)
 end

lemma (*in character*) *character-in-order-1*:
 assumes *order G = 1*
 shows $\chi = \text{principal-char } G$
proof –
 from *assms* have $\text{card } (\text{carrier } G - \{1\}) = 0$
 by (*subst card-Diff-subset*) (*auto simp: order-def*)
 hence $\text{carrier } G - \{1\} = \{\}$
 by (*subst (asm) card-0-eq*) *auto*
 hence $\text{carrier } G = \{1\}$ by *auto*
 thus *?thesis*
 by (*intro ext*) (*simp-all add: principal-char-def char-eq-0*)
 qed

lemma (*in finite-comm-group*) *characters-in-order-1*:
 assumes *order G = 1*
 shows $\text{characters } G = \{\text{principal-char } G\}$
 using *character.character-in-order-1 [OF - assms]* by (*auto simp: characters-def*)

lemma (*in character*) *inv-Characters: invCharacters G χ = inv-character χ*
proof –
 interpret *Characters: finite-comm-group Characters G ..*
 have *character G χ ..*
 thus *?thesis*
 by (*intro Characters.inv-equality*)
 (*auto simp: characters-def mult-inv-character mult-ac*
 carrier-Characters one-Characters mult-Characters)
 qed

lemma (*in finite-comm-group*) *inv-Characters'*:
 $\chi \in \text{characters } G \implies \text{invCharacters } G \chi = \text{inv-character } \chi$
 by (*intro character.inv-Characters*) (*auto simp: characters-def*)

lemmas (*in finite-comm-group*) *Characters-simps =*
carrier-Characters mult-Characters one-Characters inv-Characters'

lemma *inv-Characters'*: $\chi \in \text{characters } G \implies \text{invCharacters } G \chi = \text{inv-character } \chi$
 using *character.inv-Characters[of G χ]* by (*simp add: characters-def*)

1.4 The isomorphism between a group and its dual

We start this section by inspecting the special case of a cyclic group. Here, any character is fixed by the value it assigns to the generating element of the cyclic group. This can then be used to construct a bijection between the n th unit roots and the elements of the character group - implying the other results.

lemma (in *finite-cyclic-group*)

defines *ic*: *induce-char* $\equiv (\lambda c::\text{complex. } (\lambda a. \text{ if } a \in \text{carrier } G \text{ then } c \text{ powi get-exp gen } a \text{ else } 0))$

shows *order-Characters*: $\text{order } (\text{Characters } G) = \text{order } G$

and *gen-fixes-char*: $\llbracket \text{character } G \ a; \text{ character } G \ b; a \text{ gen} = b \text{ gen} \rrbracket \implies a = b$

and *unity-root-induce-char*: $z^{\text{order } G} = 1 \implies \text{character } G \ (\text{induce-char } z)$

proof –

interpret *C*: *finite-comm-group Characters G using finite-comm-group-Characters*

.

define *n* **where** $n = \text{order } G$

hence *n*: $n > 0$ **using** *order-gt-0* **by** *presburger*

from *n-def* **have** *nog*: $n = \text{ord gen}$ **using** *ord-gen-is-group-order* **by** *simp*

have *xnz*: $x \neq 0$ **if** $x^n = 1$ **for** $x::\text{complex}$ **using** $n(1)$ **that** **by** (*metis zero-neq-one zero-power*)

have *m*: $x \text{ powi } m = x \text{ powi } (m \bmod n)$ **if** $x^n = 1$ **for** $x::\text{complex}$ **and** $m::\text{int}$ **using** *powi-mod[OF that n]* .

show *cf*: $\text{character } G \ (\text{induce-char } x)$ **if** $x^n = 1$ **for** x

proof

show *induce-char x 1* $\neq 0$ **using** *xnz[OF that]* **unfolding** *ic* **by** *auto*

show *induce-char x a* $= 0$ **if** $a \notin \text{carrier } G$ **for** a **using** *that* **unfolding** *ic* **by** *simp*

show *induce-char x (a ⊗ b)* $= \text{induce-char } x \ a * \text{induce-char } x \ b$

if $a \in \text{carrier } G \ b \in \text{carrier } G$ **for** $a \ b$

proof –

have $x \text{ powi get-exp gen } (a \otimes b) = x \text{ powi get-exp gen } a * x \text{ powi get-exp gen } b$

proof –

have $x \text{ powi get-exp gen } (a \otimes b) = x \text{ powi } ((\text{get-exp gen } a + \text{get-exp gen } b) \bmod n)$

using $m[\text{OF } x] \text{ get-exp-mult-mod}[\text{OF that}] \ n\text{-def ord-gen-is-group-order}$ **by** *metis*

also have $\dots = x \text{ powi } (\text{get-exp gen } a + \text{get-exp gen } b)$ **using** $m[\text{OF } x]$ **by** *presburger*

finally show *?thesis* **by** (*simp add: power-int-add xnz[OF x]*)

qed

thus *?thesis* **using** *that* **unfolding** *ic* **by** *simp*

qed

define *get-c* **where** $gc: \text{get-c} = (\lambda c::'a \Rightarrow \text{complex. } c \text{ gen})$

have *biji*: *bij-betw induce-char* $\{z. z^n = 1\}$ (*characters G*)

and *bijg*: *bij-betw get-c* (*characters G*) $\{z. z^n = 1\}$

```

proof (intro bij-betwI[of - - get-c])
  show ii: induce-char  $\in \{z. z \wedge n = 1\} \rightarrow$  characters  $G$  using cf unfolding
characters-def
  by blast
  show gi: get-c (induce-char  $x$ ) =  $x$  if  $x \in \{z. z \wedge n = 1\}$  for  $x$ 
  proof (cases  $n = 1$ )
    case True
      with that have  $x = 1$  by force
      thus ?thesis unfolding ic gc by simp
    next
      case False
      have  $x \wedge n = 1$  using that by blast
      have  $x$  powi get-exp gen gen =  $x$ 
      proof -
        have  $x$  powi get-exp gen gen =  $x$  powi (get-exp gen gen mod  $n$ ) using  $m[OF$ 
x] by blast
        moreover have (get-exp gen gen mod  $n$ ) = 1
        proof -
          have  $1 = 1 \bmod \text{int } n$  using False n by auto
          also have ... = get-exp gen gen mod  $n$ 
            by (unfold nog, intro pow-eq-int-mod[OF gen-closed],
              use get-exp-fulfills[OF gen-closed] in auto)
          finally show ?thesis by argo
        qed
        ultimately show  $x$  powi get-exp gen gen =  $x$  by simp
      qed
      thus ?thesis unfolding ic gc by simp
    qed
  show gin: get-c  $\in$  characters  $G \rightarrow \{z. z \wedge n = 1\}$ 
  proof -
    have False if get-c  $c \wedge n \neq 1$  character  $G$   $c$  for  $c$ 
    proof -
      interpret character  $G$   $c$  by fact
      show False using that(1)[unfolded gc] by (simp add: char-root' n-def)
    qed
    thus ?thesis unfolding characters-def by blast
  qed
  show ig: induce-char (get-c  $y$ ) =  $y$  if  $y \in$  characters  $G$  for  $y$ 
  proof (cases  $n = 1$ )
    case True
      hence  $y =$  principal-char  $G$  using  $y$  n-def character.character-in-order-1
characters-def
      by auto
      thus ?thesis unfolding ic gc principal-char-def by force
    next
      case False
      have  $yc$ :  $y \in$  carrier (Characters  $G$ ) using  $y$ [unfolded carrier-Characters[symmetric]]
      .
      interpret character  $G$   $y$  using that unfolding characters-def by simp

```

```

have ygo:  $y \text{ gen } \hat{\ } n = 1$  using char-root'[OF gen-closed] n-def by blast
have y gen powi get-exp gen a = y a if a ∈ carrier G for a using that
proof(induction rule: generator-induct1)
  case gen
  have y gen powi get-exp gen gen = y gen powi (get-exp gen gen mod n)
    using m[OF ygo] by blast
  also have ... = y gen powi ((1::int) mod n)
    using get-exp-self[OF gen-closed] nog by argo
  also have ... = y gen powi 1 using False n by simp
  finally have yg: y gen powi get-exp gen gen = y gen by simp
  thus ?case .
  case (step x)
  have y gen powi get-exp gen (x ⊗ gen) = y gen powi (get-exp gen (x ⊗ gen)
mod n)
    using m[OF ygo] by blast
  also have ... = y gen powi ((get-exp gen x + get-exp gen gen) mod n)
    using get-exp-mult-mod[OF step(1) gen-closed, unfolded nog[symmetric]]
by argo
  also have ... = y gen powi (get-exp gen x + get-exp gen gen) using m[OF
ygo] by presburger
  also have ... = y gen powi get-exp gen x * y gen powi get-exp gen gen
    by (simp add: char-eq-0-iff power-int-add)
  also have ... = y x * y gen using yg step(2) by argo
  also have ... = y (x ⊗ gen) using step(1) by simp
  finally show ?case .
qed
thus induce-char (get-c y) = y unfolding ic gc using char-eq-0 by auto
qed
show bij-betw get-c (characters G) {z. z ^ n = 1} using ig gi iin gin
by (auto intro: bij-betwI)
qed
with card-roots-unity-eq[OF n] n-def show order (Characters G) = order G
unfolding order-def
by (metis bij-betw-same-card carrier-Characters)
assume assm: character G a character G b a gen = b gen
with bijg[unfolded gc characters-def bij-betw-def inj-on-def] show a = b by auto
qed

```

Moreover, we can show that a character that assigns a "true" root of unity to the generating element of the group, generates the character group.

lemma (in *finite-cyclic-group*) *finite-cyclic-group-Characters*:

```

obtains χ where finite-cyclic-group (Characters G) χ
proof –
interpret C: finite-comm-group Characters G by (rule finite-comm-group-Characters)
define n where n: n = order G
hence nnz: n ≠ 0 by blast
from n have nog: n = ord gen using ord-gen-is-group-order by simp
obtain x::complex where x: x ^ n = 1 ∧ m. [[0 < m; m < n]] ⇒ x ^ m ≠ 1
using true-nth-unity-root by blast

```

```

have xnz:  $x \neq 0$  using  $x\ n$  by (metis order-gt-0 zero-neq-one zero-power)
have m:  $x\ \text{powi}\ m = x\ \text{powi}\ (m\ \text{mod}\ n)$  for  $m::\text{int}$ 
  using powi-mod[OF  $x(1)$ ] nnz by blast
let ?f = ( $\lambda a.$  if  $a \in \text{carrier}\ G$  then  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a)$  else 0)
have cf: character  $G$  ?f using unity-root-induce-char[OF  $x(1)$ ][unfolding  $n$ ].
have fpow: ( $?f\ [\bigwedge]\text{Characters}\ G\ m$ )  $a = x\ \text{powi}\ ((\text{get-exp}\ \text{gen}\ a) * m)$ 
  if  $a \in \text{carrier}\ G$  for  $a::'a$  and  $m::\text{nat}$ 
  using that
proof(unfold Characters-def principal-char-def, induction m)
  case s: (Suc m)
  have  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a * \text{int}\ m) * x\ \text{powi}\ \text{get-exp}\ \text{gen}\ a$ 
    =  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a * (1 + \text{int}\ m))$ 
  proof -
    fix ma :: nat
    have  $x\ \text{powi}\ ((1 + \text{int}\ ma) * \text{get-exp}\ \text{gen}\ a)$ 
      =  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a + \text{int}\ ma * \text{get-exp}\ \text{gen}\ a) \wedge 0 \neq x$ 
      by (simp add: comm-semiring-class.distrib xnz)
    then show  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a * \text{int}\ ma) * x\ \text{powi}\ \text{get-exp}\ \text{gen}\ a$ 
      =  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ a * (1 + \text{int}\ ma))$ 
      by (simp add: mult.commute power-int-add)
    qed
  thus ?case using s by simp
qed simp
interpret cyclic-group Characters  $G$  ?f
proof (intro C.element-ord-generates-cyclic)
  show fc: ?f  $\in \text{carrier}\ (\text{Characters}\ G)$  using cf carrier-Characters[of  $G$ ] characters-def by fast
  from  $x\ \text{nnz}$  have fno: ?f  $[\bigwedge]\text{Characters}\ G\ m \neq \mathbf{1}_{\text{Characters}\ G}$  if  $0 < m\ m < n$ 
for  $m$ 
  proof (cases  $n = 1$ )
  case False
    have  $\mathbf{1}_{\text{Characters}\ G}\ \text{gen} = 1$  unfolding Characters-def principal-char-def
  using that by simp
  moreover have ( $?f\ [\bigwedge]\text{Characters}\ G\ m$ )  $\text{gen} \neq 1$ 
  proof -
    have ( $?f\ [\bigwedge]\text{Characters}\ G\ m$ )  $\text{gen} = x\ \text{powi}\ ((\text{get-exp}\ \text{gen}\ \text{gen}) * m)$  using
  fpow by blast
    also have  $\dots = (x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ \text{gen})) \wedge^m$  by (simp add: power-int-mult)
    also have  $\dots = x \wedge^m$ 
  proof -
    have  $x\ \text{powi}\ (\text{get-exp}\ \text{gen}\ \text{gen}) = x\ \text{powi}\ ((\text{get-exp}\ \text{gen}\ \text{gen})\ \text{mod}\ n)$  using
  m by blast
    moreover have  $((\text{get-exp}\ \text{gen}\ \text{gen})\ \text{mod}\ n) = 1$ 
  proof -
    have  $1 = 1\ \text{mod}\ \text{int}\ n$  using False nnz by simp
    also have  $\dots = \text{get-exp}\ \text{gen}\ \text{gen}\ \text{mod}\ n$ 
      by (unfold nog, intro pow-eq-int-mod[OF gen-closed],
        use get-exp-fulfills[OF gen-closed] in auto)
    finally show ?thesis by argo

```

```

      qed
      ultimately have  $x \text{ powi } (\text{get-exp gen gen}) = x$  by simp
      thus ?thesis by simp
    qed
    finally show ?thesis using  $x(2)[OF \text{ that}]$  by argo
  qed
  ultimately show ?thesis by fastforce
qed (use that in blast)
have  $C.\text{ord } ?f = n$ 
proof -
  from nnz have  $C.\text{ord } ?f \leq n$  unfolding n
    using  $C.\text{ord-dvd-group-order}[OF \text{ fc}]$  order-Characters dvd-nat-bounds by
auto
  with  $C.\text{ord-conv-Least}[OF \text{ fc}]$   $C.\text{pow-order-eq-1}[OF \text{ fc}]$  n nnz show  $C.\text{ord } ?f$ 
= n
  by (metis (no-types, lifting)  $C.\text{ord-pos}$   $C.\text{pow-ord-eq-1}$  fc fno le-neq-implies-less)
qed
thus  $C.\text{ord } ?f = \text{order } (\text{Characters } G)$  using n order-Characters by argo
qed
have finite-cyclic-group (Characters G) ?f by unfold-locales
with that show ?thesis by blast
qed

```

And as two cyclic groups of the same order are isomorphic it follows the isomorphism of a finite cyclic group and its dual.

lemma (in finite-cyclic-group) Characters-iso:

$G \cong \text{Characters } G$

proof -

from finite-cyclic-group-Characters obtain f where f : finite-cyclic-group (Characters G) f .

then interpret C : finite-cyclic-group Characters G f .

have cyclic-group (Characters G) f by unfold-locales

from iso-cyclic-groups-same-order[OF this order-Characters[symmetric]] show ?thesis.

qed

The character groups of two isomorphic groups are also isomorphic.

lemma (in finite-comm-group) iso-imp-iso-chars:

assumes $G \cong H$ group H

shows $\text{Characters } G \cong \text{Characters } H$

proof -

interpret H : finite-comm-group H by (rule iso-imp-finite-comm[OF assms])

from assms have $H \cong G$ using iso-sym by auto

then obtain g where g : $g \in \text{iso } H G$ unfolding is-iso-def by blast

then interpret ggh : group-hom H G g by (unfold-locales, unfold iso-def, simp)

let $?f = (\lambda c a. \text{if } a \in \text{carrier } H \text{ then } (c \circ g) a \text{ else } 0)$

have $?f \in \text{iso } (\text{Characters } G) (\text{Characters } H)$

proof (intro isoI)

interpret CG : finite-comm-group Characters G by (intro finite-comm-group-Characters)

interpret *CH: finite-comm-group Characters H* **by** (*intro H.finite-comm-group-Characters*)
have *f-in: ?f x ∈ carrier (Characters H) if x ∈ carrier (Characters G) for x*
proof (*unfold carrier-Characters characters-def, rule, unfold-locales*)
interpret *character G x* **using** *that characters-def carrier-Characters* **by** *blast*
show (*if $\mathbf{1}_H \in \text{carrier } H$ then $(x \circ g) \mathbf{1}_H$ else 0*) $\neq 0$ **using** *g iso-iff* **by** *auto*
show $\bigwedge a. a \notin \text{carrier } H \implies (\text{if } a \in \text{carrier } H \text{ then } (x \circ g) a \text{ else } 0) = 0$ **by**
simp
show $?f x (a \otimes_H b) = ?f x a * ?f x b$ **if** $a \in \text{carrier } H$ $b \in \text{carrier } H$ **for** $a b$
using *that* **by** *auto*
qed
show $?f \in \text{hom} (\text{Characters } G) (\text{Characters } H)$
proof (*intro homI*)
show $?f x \in \text{carrier} (\text{Characters } H)$ **if** $x \in \text{carrier} (\text{Characters } G)$ **for** x
using *f-in[OF that]* .
show $?f (x \otimes_{\text{Characters } G} y) = ?f x \otimes_{\text{Characters } H} ?f y$
if $x \in \text{carrier} (\text{Characters } G)$ $y \in \text{carrier} (\text{Characters } G)$ **for** $x y$
proof –
interpret $x: \text{character } G x$ **using** *that characters-def carrier-Characters* **by**
blast
interpret $y: \text{character } G y$ **using** *that characters-def carrier-Characters* **by**
blast
show *?thesis* **using** *that mult-Characters[of G] mult-Characters[of H]* **by**
auto
qed
qed
show *bij-betw ?f (carrier (Characters G)) (carrier (Characters H))*
proof(*intro bij-betwI*)
define f **where** $f = \text{inv-into} (\text{carrier } H) g$
hence $f: f \in \text{iso } G H$ **using** *H.iso-set-sym[OF g]* **by** *simp*
then **interpret** $fgh: \text{group-hom } G H f$ **by** (*unfold-locales, unfold iso-def, simp*)
let $?g = (\lambda c a. \text{if } a \in \text{carrier } G \text{ then } (c \circ f) a \text{ else } 0)$
show $?f \in \text{carrier} (\text{Characters } G) \rightarrow \text{carrier} (\text{Characters } H)$ **using** *f-in* **by**
fast
show $?g \in \text{carrier} (\text{Characters } H) \rightarrow \text{carrier} (\text{Characters } G)$
proof –
have *g-in: ?g x ∈ carrier (Characters G) if x ∈ carrier (Characters H) for*
 x
proof (*unfold carrier-Characters characters-def, rule, unfold-locales*)
interpret *character H x* **using** *that characters-def carrier-Characters* **by**
blast
show (*if $\mathbf{1}_G \in \text{carrier } G$ then $(x \circ f) \mathbf{1}_G$ else 0*) $\neq 0$ **using** *f iso-iff* **by**
auto
show $\bigwedge a. a \notin \text{carrier } G \implies (\text{if } a \in \text{carrier } G \text{ then } (x \circ f) a \text{ else } 0) = 0$
by *simp*
show $?g x (a \otimes_G b) = ?g x a * ?g x b$ **if** $a \in \text{carrier } G$ $b \in \text{carrier } G$ **for**
 $a b$
using *that* **by** *auto*
qed
thus *?thesis* **by** *simp*

```

qed
show ?f (?g x) = x if x: x ∈ carrier (Characters H) for x
proof –
  interpret character H x using x characters-def carrier-Characters by blast
  have ?f (?g x) a = x a if a: a ∉ carrier H for a using a char-eq-0[OF a]
by auto
  moreover have ?f (?g x) a = x a if a: a ∈ carrier H for a
  proof –
    from a have inv-into (carrier H) g (g a) = a
      by (simp add: g ggh.inj-iff-trivial-ker ggh.iso-kernel)
    thus ?thesis using a f-def by auto
  qed
  ultimately show ?thesis by fast
qed
show ?g (?f x) = x if x: x ∈ carrier (Characters G) for x
proof –
  interpret character G x using x characters-def carrier-Characters by blast
  have ?g (?f x) a = x a if a: a ∉ carrier G for a using a char-eq-0[OF a]
by auto
  moreover have ?g (?f x) a = x a if a: a ∈ carrier G for a using a f-def
  proof –
    from a have g (inv-into (carrier H) g a) = a
      by (meson f-inv-into-f g ggh.iso-iff subset-iff)
    thus ?thesis using a f-def fgh.hom-closed by auto
  qed
  ultimately show ?thesis by fast
qed
qed
qed
qed
thus ?thesis unfolding is-iso-def by blast
qed

```

The following two lemmas characterize the way a character behaves in a direct group product: a character on the product induces characters on each of the factors. Also, any character on the direct product can be decomposed into a pointwise product of characters on the factors.

lemma *DirProds-subchar*:

```

assumes finite-comm-group (DirProds Gs I)
and x: x ∈ carrier (Characters (DirProds Gs I))
and i: i ∈ I
and I: finite I
defines g: g ≡ (λc. (λi∈I. (λa. c ((λi∈I. 1Gs i)(i:=a))))))
shows character (Gs i) (g x i)
proof –
  interpret DP: finite-comm-group DirProds Gs I by fact
  interpret xc: character DirProds Gs I x using x unfolding Characters-def
characters-def by auto
  interpret Gi: finite-comm-group Gs i
  using i DirProds-finite-comm-group-iff[OF I] DP.finite-comm-group-axioms by

```

```

blast
have allg:  $\bigwedge i. i \in I \implies \text{group } (Gs\ i)$  using DirProds-group-imp-groups[OF DP.is-group]
.
show ?thesis
proof(unfold-locales)
  have  $(\lambda i \in I. \mathbf{1}_{Gs\ i}) = (\lambda i \in I. \mathbf{1}_{Gs\ i})(i := \mathbf{1}_{Gs\ i})$  using i by force
  thus  $g\ x\ i\ \mathbf{1}_{Gs\ i} \neq 0$  using i g DirProds-one''[of Gs I] xc.char-one-nz by auto
  show  $g\ x\ i\ a = 0$  if  $a: a \notin \text{carrier } (Gs\ i)$  for a
  proof -
    from a i have  $((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) \notin \text{carrier } (DirProds\ Gs\ I)$ 
      unfolding DirProds-def by force
    from xc.char-eq-0[OF this] show ?thesis using i g by auto
  qed
  show  $g\ x\ i\ (a \otimes_{Gs\ i}\ b) = g\ x\ i\ a * g\ x\ i\ b$ 
    if  $ab: a \in \text{carrier } (Gs\ i)\ b \in \text{carrier } (Gs\ i)$  for a b
  proof -
    have  $g\ x\ i\ (a \otimes_{Gs\ i}\ b)$ 
      =  $x\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) \otimes_{DirProds\ Gs\ I}\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := b))$ 
    proof -
      have  $((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) \otimes_{DirProds\ Gs\ I}\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := b))$ 
        =  $((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := (a \otimes_{Gs\ i}\ b)))$ 
      proof -
        have  $((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) \otimes_{DirProds\ Gs\ I}\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := b))\ j$ 
          =  $((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := (a \otimes_{Gs\ i}\ b)))\ j$ 
          for j
        proof (cases j  $\in I$ )
          case True
            from allg[OF True] interpret Gj: group Gs j .
            show ?thesis using ab True i unfolding DirProds-mult by simp
          next
            case False
              then show ?thesis unfolding DirProds-mult using i by fastforce
        qed
      thus ?thesis by fast
    qed
  thus ?thesis using i g by auto
  qed
  also have  $\dots = x\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) * x\ ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := b))$ 
  proof -
    have  $ac: ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := a)) \in \text{carrier } (DirProds\ Gs\ I)$ 
      unfolding DirProds-def using ab i monoid.one-closed[OF group.is-monoid[OF
allg]] by force
    have  $bc: ((\lambda i \in I. \mathbf{1}_{Gs\ i})(i := b)) \in \text{carrier } (DirProds\ Gs\ I)$ 
      unfolding DirProds-def using ab i monoid.one-closed[OF group.is-monoid[OF
allg]] by force
    from xc.char-mult[OF ac bc] show ?thesis .
  qed
  also have  $\dots = g\ x\ i\ a * g\ x\ i\ b$  using i g by auto
  finally show ?thesis .

```


qed
 qed
 qed

lemma *Characters-DirProds-single-prod:*

assumes *finite-comm-group (DirProds Gs I)*
and $x: x \in \text{carrier (Characters (DirProds Gs I))}$
and $I: \text{finite } I$
defines $g: g \equiv (\lambda I. (\lambda c. (\lambda i \in I. (\lambda a. c ((\lambda i \in I. \mathbf{1}_{Gs} i)(i:=a))))))$
shows $(\lambda e. \text{if } e \in \text{carrier (DirProds Gs I)} \text{ then } \prod_{i \in I. (g \ I \ x \ i) \ (e \ i) \ \text{else } 0) = x$
(is ?g x = x)
proof
show $?g \ x \ e = x \ e$ **for** e
proof $(\text{cases } e \in \text{carrier (DirProds Gs I)})$
case *True*
show *?thesis using I x assms(1) True unfolding g*
proof $(\text{induction } I \ \text{arbitrary: } x \ e \ \text{rule: finite-induct})$
case *empty*
interpret $DP: \text{finite-comm-group DirProds Gs \{ \}} \ \text{by fact}$
from $\text{DirProds-empty[of Gs]} \ \text{have } \text{order (DirProds Gs \{ \})} = 1 \ \text{unfolding}$
order-def by simp
with $DP.\text{characters-in-order-1[OF this]} \ \text{empty}(1) \ \text{show } ?\text{case}$
using $\text{DirProds-empty[of Gs]} \ \text{unfolding Characters-def principal-char-def}$
by auto
next
case $j: (\text{insert } j \ I)$
interpret $DP: \text{finite-comm-group DirProds Gs (insert } j \ I) \ \text{by fact}$
interpret $DP2: \text{finite-comm-group DirProds Gs } I$
proof –
from $\text{DirProds-finite-comm-group-iff[of insert } j \ I \ Gs] \ DP.\text{finite-comm-group-axioms}$
 j
have $(\forall i \in (\text{insert } j \ I). \ \text{finite-comm-group (Gs } i)) \ \text{by blast}$
with $\text{DirProds-finite-comm-group-iff[OF } j(1), \ \text{of Gs]} \ \text{show } \text{finite-comm-group}$
 $(\text{DirProds Gs } I)$
by blast
qed
interpret $xc: \text{character DirProds Gs (insert } j \ I) \ x$
using $j(4) \ \text{unfolding Characters-def characters-def by simp}$
have $\text{allg: } \bigwedge i. \ i \in (\text{insert } j \ I) \implies \text{group (Gs } i)$
using $\text{DirProds-group-imp-groups[OF DP.is-group]} .$
have $e1c: e(j:= \mathbf{1}_{Gs} \ j) \in \text{carrier (DirProds Gs (insert } j \ I))$
using $j(6) \ \text{monoid.one-closed[OF group.is-monoid[OF allg[of j]]]$
unfolding $\text{DirProds-def PiE-def Pi-def by simp}$
have $e2c: (\lambda i \in (\text{insert } j \ I). \ \mathbf{1}_{Gs} \ i)(j := e \ j) \in \text{carrier (DirProds Gs (insert } j$
 $I))$
unfolding $\text{DirProds-def PiE-def Pi-def}$
using $\text{monoid.one-closed[OF group.is-monoid[OF allg]] comp-in-carr[OF}$
 $j(6)] \ \text{by auto}$
have $e = e(j:= \mathbf{1}_{Gs} \ j) \otimes_{\text{DirProds Gs (insert } j \ I)} (\lambda i \in (\text{insert } j \ I). \ \mathbf{1}_{Gs} \ i)(j :=$

```

e j)
  proof -
    have e k
      = (e(j:= 1Gs j) ⊗DirProds Gs (insert j I) (λi∈(insert j I). 1Gs i))(j := e
j)) k
      for k
    proof(cases k∈(insert j I))
      case k: True
        from allg[OF k] interpret Gk: group Gs k .
        from allg[of j] interpret Gj: group Gs j by simp
        from k show ?thesis unfolding comp-mult[OF k] using comp-in-carr[OF
j(6) k] by auto
      next
        case False
          then show ?thesis using j(6) unfolding DirProds-def by auto
        qed
      thus ?thesis by blast
    qed
  hence x e = x (e(j:= 1Gs j)) * x ((λi∈(insert j I). 1Gs i)(j := e j))
    using xc.char-mult[OF e1c e2c] by argo
  also have ... = (∏ i∈I. g (insert j I) x i (e i)) * g (insert j I) x j (e j)
  proof -
    have x (e(j:= 1Gs j)) = (∏ i∈I. g (insert j I) x i (e i))
    proof -
      have eu: e(j:=undefined) ∈ carrier (DirProds Gs I) using j(2, 6)
        unfolding DirProds-def PiE-def Pi-def extensional-def by fastforce
      let ?x = λp. if p∈carrier(DirProds Gs I) then x (p(j:= 1Gs j)) else 0
      have cx2: character (DirProds Gs I) ?x
      proof
        show ?x 1DirProds Gs I ≠ 0
        proof -
          have 1DirProds Gs I(j := 1Gs j) = 1DirProds Gs (insert j I)
            unfolding DirProds-one'' by force
          thus ?thesis by simp
        qed
      show ?x a = 0 if a: a ∉ carrier (DirProds Gs I) for a using a by argo
      show ?x (a ⊗DirProds Gs I b) = ?x a * ?x b
        if ab: a ∈ carrier (DirProds Gs I) b ∈ carrier (DirProds Gs I) for a b
      proof -
        have ac: a(j := 1Gs j) ∈ carrier (DirProds Gs (insert j I))
          using ab monoid.one-closed[OF group.is-monoid[OF allg[of j]]]
          unfolding DirProds-def PiE-def Pi-def by simp
        have bc: b(j := 1Gs j) ∈ carrier (DirProds Gs (insert j I))
          using ab monoid.one-closed[OF group.is-monoid[OF allg[of j]]]
          unfolding DirProds-def PiE-def Pi-def by simp
        have m: ((a ⊗DirProds Gs I b)(j := 1Gs j))
          = (a(j := 1Gs j) ⊗DirProds Gs (insert j I) b(j := 1Gs j))
        proof -

```

```

have (( $a \otimes_{DirProds\ Gs\ I} b$ )( $j := \mathbf{1}_{Gs\ j}$ ))  $h$ 
  = ( $a(j := \mathbf{1}_{Gs\ j}) \otimes_{DirProds\ Gs} (insert\ j\ I) b(j := \mathbf{1}_{Gs\ j})$ )  $h$ 
if  $h \in (insert\ j\ I)$  for  $h$ 
proof(cases  $h=j$ )
  case True
    interpret  $Gj$ : group  $Gs\ j$  using allg[of  $j$ ] by blast
      from True comp-mult[OF  $h$ , of  $Gs$   $a(j := \mathbf{1}_{Gs\ j})\ b(j := \mathbf{1}_{Gs\ j})$ ]
show ?thesis
  by auto
next
  case False
    interpret  $Gj$ : group  $Gs\ h$  using allg[OF  $h$ ] .
    from False  $h$  comp-mult[OF  $h$ , of  $Gs$   $a(j := \mathbf{1}_{Gs\ j})\ b(j := \mathbf{1}_{Gs\ j})$ ]
      comp-mult[of  $h\ I\ Gs\ a\ b$ ]
    show ?thesis by auto
  qed
moreover have (( $a \otimes_{DirProds\ Gs\ I} b$ )( $j := \mathbf{1}_{Gs\ j}$ ))  $h$ 
  = ( $a(j := \mathbf{1}_{Gs\ j}) \otimes_{DirProds\ Gs} (insert\ j\ I) b(j := \mathbf{1}_{Gs\ j})$ )  $h$ 
if  $h \notin (insert\ j\ I)$  for  $h$  using  $h$  unfolding DirProds-def PiE-def
by simp
  ultimately show ?thesis by blast
qed
have  $x$  (( $a \otimes_{DirProds\ Gs\ I} b$ )( $j := \mathbf{1}_{Gs\ j}$ ))
  =  $x$  ( $a(j := \mathbf{1}_{Gs\ j}) * x$  ( $b(j := \mathbf{1}_{Gs\ j})$ ))
  by (unfold  $m$ , intro  $xc.char-mult$ [OF  $ac\ bc$ ])
thus ?thesis using  $ab$  by auto
qed
qed
then interpret  $cx2$ : character  $DirProds\ Gs\ I\ ?x$  .
from  $cx2$  have  $cx3$ :  $?x \in carrier$  ( $Characters$  ( $DirProds\ Gs\ I$ ))
  unfolding Characters-def characters-def by simp
from  $j(3)$ [OF  $cx3\ DP2.finite-comm-group-axioms\ eu$ ] have
  (if  $e(j:=undefined) \in carrier$  ( $DirProds\ Gs\ I$ )
    then  $\prod i \in I. g\ I\ ?x\ i$  ( $(e(j:=undefined))\ i$ )
    else  $0$ ) =  $?x$  ( $e(j:=undefined)$ )
  using  $eu\ j(2)$  unfolding  $g$  by fast
with  $eu$  have ( $\prod i \in I. g\ I$  ( $\lambda p. \text{if } p \in carrier\ (DirProds\ Gs\ I)$ 
  then  $x$  ( $p(j := \mathbf{1}_{Gs\ j})$ )
  else  $0$ )  $i$  ( $(e(j := undefined))\ i$ )) =  $x$  ( $e(j :=$ 
 $\mathbf{1}_{Gs\ j}$ ))
  by simp
moreover have  $g\ I$  ( $\lambda a. \text{if } a \in carrier\ (DirProds\ Gs\ I)$ 
  then  $x$  ( $a(j := \mathbf{1}_{Gs\ j})$ )
  else  $0$ )  $i$  ( $(e(j := undefined))\ i$ ) =  $g$  ( $insert\ j\ I$ )  $x\ i$  ( $e\ i$ )
if  $i: i \in I$  for  $i$ 
proof –
  have ( $\lambda i \in I. \mathbf{1}_{Gs\ i}$ )( $i := e\ i$ )  $\in carrier$  ( $DirProds\ Gs\ I$ )
  unfolding DirProds-def PiE-def Pi-def extensional-def

```

```

      using monoid.one-closed[OF group.is-monoid[OF allg]] comp-in-carr[OF
j(6)] i by simp
      moreover have (( $\lambda i \in I. \mathbf{1}_{G_s i}(i := e i, j := \mathbf{1}_{G_s j})$ )
= (( $\lambda i \in \text{insert } j I. \mathbf{1}_{G_s i}(i := e i)$ ) using i j(2) by auto
ultimately show ?thesis using i j(2, 4, 6) unfolding g by auto
qed
ultimately show ?thesis by simp
qed
moreover have x (( $\lambda i \in (\text{insert } j I). \mathbf{1}_{G_s i}(j := e j)$ ) = g (insert j I) x j (e
j)
      unfolding g by simp
      ultimately show ?thesis by argo
    qed
  finally show ?case using j unfolding g by auto
  qed
next
case False
interpret xc: character DirProds Gs I x
using x unfolding Characters-def characters-def by simp
from xc.char-eq-0[OF False] False show ?thesis by argo
qed
qed

```

This allows for the following: the character group of a direct product is isomorphic to the direct product of the character groups of the factors.

```

lemma (in finite-comm-group) Characters-DirProds-iso:
  assumes DirProds Gs I  $\cong$  G group (DirProds Gs I) finite I
  shows DirProds (Characters  $\circ$  Gs) I  $\cong$  Characters G
proof -
  interpret DP: group DirProds Gs I by fact
  interpret DP: finite-comm-group DirProds Gs I
  by (intro iso-imp-finite-comm[OF DP.iso-sym[OF assms(1)]], unfold-locales)
  interpret DPC: finite-comm-group DirProds (Characters  $\circ$  Gs) I
  using DirProds-finite-comm-group-iff[OF assms(3), of Characters  $\circ$  Gs]
  DirProds-finite-comm-group-iff[OF assms(3), of Gs]
  DP.finite-comm-group-axioms finite-comm-group.finite-comm-group-Characters
by auto
interpret CDP: finite-comm-group Characters (DirProds Gs I)
using DP.finite-comm-group-Characters .
interpret C: finite-comm-group Characters G using finite-comm-group-Characters
.
have allg:  $\bigwedge i. i \in I \implies \text{group } (Gs i)$  using DirProds-group-imp-groups[OF assms(2)]
.
let ?f = ( $\lambda cp. (\lambda e. (\text{if } e \in \text{carrier } (DirProds Gs I) \text{ then } \prod i \in I. cp i (e i) \text{ else } 0))$ )
have f-in: ?f x  $\in$  carrier (Characters (DirProds Gs I))
if x: x  $\in$  carrier (DirProds (Characters  $\circ$  Gs) I) for x
proof (unfold carrier-Characters characters-def, safe, unfold-locales)
show ?f x  $\mathbf{1}_{DirProds Gs I} \neq 0$ 
proof -

```

```

have x i (1DirProds Gs I i) ≠ 0 if i: i ∈ I for i
proof -
  interpret Gi: finite-comm-group Gs i
  using DirProds-finite-comm-group-iff[OF assms(3)] DP.finite-comm-group-axioms
i by blast
  interpret xi: character Gs i x i
  using i x unfolding DirProds-def Characters-def characters-def by auto
  show ?thesis using DirProds-one'[OF i, of Gs] by simp
qed
thus ?thesis by (simp add: assms(3))
qed
show ?f x a = 0 if a ∉ carrier (DirProds Gs I) for a using that by simp
show ?f x (a ⊗DirProds Gs I b) = ?f x a * ?f x b
  if ab: a ∈ carrier (DirProds Gs I) b ∈ carrier (DirProds Gs I) for a b
proof -
  have a ⊗DirProds Gs I b ∈ carrier (DirProds Gs I) using that by blast
  moreover have (∏i∈I. x i ((a ⊗DirProds Gs I b) i))
    = (∏i∈I. x i (a i)) * (∏i∈I. x i (b i))
proof -
  have x i ((a ⊗DirProds Gs I b) i) = x i (a i) * x i (b i) if i: i∈I for i
  proof -
    interpret xi: character Gs i x i
    using i x unfolding DirProds-def Characters-def characters-def by auto
    show ?thesis using ab comp-mult[OF i, of Gs a b] by(auto simp:
comp-in-carr[OF - i])
  qed
  thus ?thesis using prod.distrib by force
qed
ultimately show ?thesis using that by auto
qed
have ?f ∈ iso (DirProds (Characters ∘ Gs) I) (Characters (DirProds Gs I))
proof (intro isoI)
  show ?f ∈ hom (DirProds (Characters ∘ Gs) I) (Characters (DirProds Gs I))
  proof (intro homI)
    show ?f x ∈ carrier (Characters (DirProds Gs I))
    if x: x ∈ carrier (DirProds (Characters ∘ Gs) I) for x using f-in[OF that] .
  show ?f (x ⊗DirProds (Characters ∘ Gs) I y) = ?f x ⊗ Characters (DirProds Gs I)
  ?f y
    if x ∈ carrier (DirProds (Characters ∘ Gs) I) y ∈ carrier (DirProds
(Characters ∘ Gs) I)
    for x y
  proof -
    have ?f x ⊗ Characters (DirProds Gs I) ?f y
      = (λe. if e ∈ carrier (DirProds Gs I) then (∏i∈I. x i (e i)) * (∏i∈I. y i
(e i)) else 0)
    unfolding Characters-def by auto
    also have ... = ?f (x ⊗DirProds (Characters ∘ Gs) I y)
  proof -

```

```

have ( $\prod_{i \in I}. x \ i \ (e \ i)$ ) * ( $\prod_{i \in I}. y \ i \ (e \ i)$ )
  = ( $\prod_{i \in I}. (x \otimes_{DirProds \ (Characters \circ \ Gs) \ I} y) \ i \ (e \ i)$ ) for  $e$ 
  unfolding DirProds-def Characters-def by (auto simp: prod.distrib)
  thus ?thesis by presburger
qed
finally show ?thesis by argo
qed
then interpret fgh: group-hom DirProds (Characters  $\circ$  Gs) I Characters
(DirProds Gs I) ?f
  by (unfold-locales, simp)
show bij-betw ?f (carrier (DirProds (Characters  $\circ$  Gs) I)) (carrier (Characters
(DirProds Gs I)))
proof (intro bij-betwI)
  let  $?g = (\lambda c. (\lambda i \in I. (\lambda a. c \ ((\lambda i \in I. \mathbf{1}_{Gs} \ i)(i := a))))$ )
  have allc: character (Gs i) (?g x i)
  if  $x: x \in carrier \ (Characters \ (DirProds \ Gs \ I))$  and  $i: i \in I$  for  $x \ i$ 
  using DirProds-subchar[OF DP.finite-comm-group-axioms x i assms(3)] .
  have g-in: ?g x  $\in$  carrier (DirProds (Characters  $\circ$  Gs) I)
  if  $x: x \in carrier \ (Characters \ (DirProds \ Gs \ I))$  for  $x$ 
  using allc[OF x] unfolding DirProds-def Characters-def characters-def by
simp
  show fi: ?f  $\in$  carrier (DirProds (Characters  $\circ$  Gs) I)  $\rightarrow$  carrier (Characters
(DirProds Gs I))
  using f-in by fast
  show gi: ?g  $\in$  carrier (Characters (DirProds Gs I))  $\rightarrow$  carrier (DirProds
(Characters  $\circ$  Gs) I)
  using g-in by fast
  show ?f (?g x) = x if  $x: x \in carrier \ (Characters \ (DirProds \ Gs \ I))$  for  $x$ 
proof –
  from  $x$  interpret  $x: character \ DirProds \ Gs \ I$  unfolding Characters-def
characters-def
  by auto
  from f-in[OF g-in[OF x]] interpret character DirProds Gs I ?f (?g x)
  unfolding Characters-def characters-def by simp
  have ( $\prod_{i \in I}. (\lambda i \in I. \lambda a. x \ ((\lambda i \in I. \mathbf{1}_{Gs} \ i)(i := a))) \ i \ (e \ i) = x \ e$ )
  if  $e: e \in carrier \ (DirProds \ Gs \ I)$  for  $e$ 
  proof –
  define  $y$  where  $y: y = (\lambda e. if \ e \in carrier \ (DirProds \ Gs \ I)$ 
   $then \ \prod_{i \in I}. (\lambda i \in I. \lambda a. x \ ((\lambda i \in I. \mathbf{1}_{Gs} \ i)(i := a))) \ i$ 
( $e \ i$ )
   $else \ 0)$ 
  from Characters-DirProds-single-prod[OF DP.finite-comm-group-axioms x
assms(3)]
  have  $y = x$  using  $y$  by force
  hence  $y \ e = x \ e$  by blast
  thus ?thesis using  $e$  unfolding  $y$  by argo
qed
with  $x.char-eq-0$  show ?thesis by force

```

qed
show $?g (?f x) = x$ **if** $x: x \in \text{carrier } (\text{DirProds } (\text{Characters } \circ \text{Gs}) I)$ **for** x
proof (*intro eq-parts-imp-eq* [*OF g-in* [*OF f-in* [*OF x*] x])
show $?g (?f x) i = x i$ **if** $i: i \in I$ **for** i
proof –
interpret xi : *character Gs i x i*
using $x i$ **unfolding** *DirProds-def Characters-def characters-def* **by** *auto*

have $?g (?f x) i a = x i a$ **if** $a: a \notin \text{carrier } (Gs i)$ **for** a
proof –
have $(\lambda i \in I. \mathbf{1}_{Gs i})(i := a) \notin \text{carrier } (\text{DirProds } Gs I)$
using $a i$ **unfolding** *DirProds-def PiE-def Pi-def* **by** *auto*
with $xi.char-eq-0$ [*OF a*] $a i$ **show** *?thesis* **by** *auto*
qed
moreover have $?g (?f x) i a = x i a$ **if** $a: a \in \text{carrier } (Gs i)$ **for** a
proof –
have $(\lambda i \in I. \mathbf{1}_{Gs i})(i := a) \in \text{carrier } (\text{DirProds } Gs I)$
using $a i$ *monoid.one-closed* [*OF group.is-monoid* [*OF allg*]]
unfolding *DirProds-def* **by** *force*
moreover have $(\prod j \in I. x j ((\lambda i \in I. \mathbf{1}_{Gs i})(i := a)) j) = x i a$
proof –
have $(\prod j \in I. x j ((\lambda i \in I. \mathbf{1}_{Gs i})(i := a)) j)$
 $= x i ((\lambda i \in I. \mathbf{1}_{Gs i})(i := a)) i * (\prod j \in I - \{i\}. x j ((\lambda i \in I. \mathbf{1}_{Gs i})(i$
 $:= a)) j)$
by (*meson assms(3) i prod.remove*)
moreover have $x j ((\lambda i \in I. \mathbf{1}_{Gs i})(i := a)) j = 1$ **if** $j: j \in I j \neq i$ **for** j
proof –
interpret xj : *character Gs j x j*
using $j(1) x$ **unfolding** *DirProds-def Characters-def characters-def*
by *auto*
show *?thesis* **using** j **by** *auto*
qed
moreover have $x i ((\lambda i \in I. \mathbf{1}_{Gs i})(i := a)) i = x i a$ **by** *simp*
ultimately show *?thesis* **by** *auto*
qed
ultimately show *?thesis* **using** $a i$ **by** *simp*
qed
ultimately show *?thesis* **by** *blast*
qed
qed
qed
hence $\text{DirProds } (\text{Characters } \circ \text{Gs}) I \cong \text{Characters } (\text{DirProds } Gs I)$ **unfolding**
is-iso-def **by** *blast*
moreover have $\text{Characters } (\text{DirProds } Gs I) \cong \text{Characters } G$
using *DP.iso-imp-iso-chars* [*OF assms(1) is-group*] .
ultimately show *?thesis* **using** *iso-trans* **by** *blast*
qed

As thus both the group and its character group can be decomposed into the

same cyclic factors, the isomorphism follows for any finite abelian group.

theorem (in *finite-comm-group*) *Characters-iso*:

shows $G \cong \text{Characters } G$

proof –

from *cyclic-product* **obtain** ns

where $ns: \text{DirProds } (\lambda n. Z (ns ! n)) \{..<length\ ns\} \cong G \forall n \in \text{set } ns. n \neq 0$.

interpret $DP: \text{group DirProds } (\lambda n. Z (ns ! n)) \{..<length\ ns\}$

by (*intro DirProds-is-group, auto*)

have $G \cong \text{DirProds } (\lambda n. Z (ns ! n)) \{..<length\ ns\}$ **using** $DP.iso\text{-sym}[OF\ ns(1)]$

.

moreover have $\text{DirProds } (\text{Characters} \circ (\lambda n. Z (ns ! n))) \{..<length\ ns\} \cong \text{Characters } G$

by (*intro Characters-DirProds-iso[OF ns(1) DirProds-is-group], auto*)

moreover have $\text{DirProds } (\lambda n. Z (ns ! n)) \{..<length\ ns\}$

$\cong \text{DirProds } (\text{Characters} \circ (\lambda n. Z (ns ! n))) \{..<length\ ns\}$

proof (*intro DirProds-iso1*)

fix i **assume** $i: i \in \{..<length\ ns\}$

obtain a **where** *cyclic-group* $(Z (ns!i)) a$ **using** *Zn-cyclic-group* .

then interpret $Zi: \text{cyclic-group } Z (ns!i) a$.

interpret $Zi: \text{finite-cyclic-group } Z (ns!i) a$

proof

have $\text{order } (Z (ns ! i)) \neq 0$ **using** $ns(2) i$ *Zn-order* **by** *simp*

thus *finite* $(\text{carrier } (Z (ns ! i)))$ **unfolding** *order-def* **by** (*simp add: card-eq-0-iff*)

qed

show $\text{Group.group } ((\text{Characters} \circ (\lambda n. Z (ns ! n))) i)$

$\text{Group.group } (Z (ns ! i)) Z (ns ! i) \cong (\text{Characters} \circ (\lambda n. Z (ns ! n))) i$

using $Zi.Character\text{-iso } Zi.\text{finite-comm-group-Characters comm-group-def fi- nite-comm-group-def}$

by *auto*

qed

ultimately show *?thesis* **by** (*auto elim: iso-trans*)

qed

Hence, the orders are also equal.

corollary (in *finite-comm-group*) *order-Characters*:

$\text{order } (\text{Characters } G) = \text{order } G$

using *iso-same-card[OF Characters-iso]* **unfolding** *order-def* **by** *argo*

corollary (in *finite-comm-group*) *card-characters*: $\text{card } (\text{characters } G) = \text{order } G$

using *order-Characters* **unfolding** *order-def Characters-def* **by** *simp*

1.5 Non-trivial facts about characters

We characterize the character group of a quotient group as the group of characters that map all elements of the subgroup onto 1.

lemma (in *finite-comm-group*) *iso-Characters-FactGroup*:

assumes $H: \text{subgroup } H G$

shows $(\lambda \chi x. \text{if } x \in \text{carrier } G \text{ then } \chi (H \#> x) \text{ else } 0) \in$


```

      iso (Characters (G Mod H)) ((Characters G)(carrier := {χ∈characters
G. ∀ x∈H. χ x = 1}))
proof –
  interpret H: normal H G using subgroup-imp-normal[OF H] .
  interpret Chars: finite-comm-group Characters G
    by (rule finite-comm-group-Characters)
  interpret Fact: comm-group G Mod H
    by (simp add: H.subgroup-axioms comm-group.abelian-FactGroup comm-group-axioms)
  interpret Fact: finite-comm-group G Mod H
    by unfold-locales (auto simp: carrier-FactGroup)

define C :: ('a ⇒ complex) set where C = {χ∈characters G. ∀ x∈H. χ x = 1}
interpret C: subgroup C Characters G
proof (unfold-locales, goal-cases)
  case 1
  thus ?case
    by (auto simp: C-def one-Characters mult-Characters carrier-Characters char-
acters-def)
  next
  case 2
  thus ?case
    by (auto simp: C-def one-Characters mult-Characters carrier-Characters char-
acters-def)
  next
  case 3
  thus ?case
    by (auto simp: C-def one-Characters mult-Characters
      carrier-Characters characters-def principal-char-def)
next
  case (4 χ)
  hence inv Characters G χ = inv-character χ
    by (subst inv-Characters') (auto simp: C-def carrier-Characters)
  moreover have inv-character χ ∈ characters G
    using 4 by (auto simp: C-def characters-def)
  moreover have ∀ x∈H. inv-character χ x = 1
    using 4 by (auto simp: C-def inv-character-def)
  ultimately show ?case
    by (auto simp: C-def)
qed

define f :: ('a set ⇒ complex) ⇒ ('a ⇒ complex)
  where f = (λχ x. if x ∈ carrier G then χ (H #> x) else 0)

have [intro]: character G (f χ) if character (G Mod H) χ for χ
proof –
  interpret character G Mod H χ by fact
  show ?thesis
  proof (unfold-locales, goal-cases)
    case 1

```

```

    thus ?case by (auto simp: f-def char-eq-0-iff carrier-FactGroup)
  next
    case (2 x)
    thus ?case by (auto simp: f-def)
  next
    case (3 x y)
    have  $\chi (H \#> x) * \chi (H \#> y) = \chi ((H \#> x) \otimes_{G \text{ Mod } H} (H \#> y))$ 
      using 3 by (intro char-mult [symmetric]) (auto simp: carrier-FactGroup)
    also have  $(H \#> x) \otimes_{G \text{ Mod } H} (H \#> y) = H \#> (x \otimes y)$ 
      using 3 by (simp add: H.rcos-sum)
    finally show ?case
      using 3 by (simp add: f-def)
  qed
qed

```

```

have [intro]:  $f \chi \in C$  if character  $(G \text{ Mod } H) \chi$  for  $\chi$ 
proof -
  interpret  $\chi$ : character  $G \text{ Mod } H \chi$ 
  by fact
  have character  $G (f \chi)$ 
  using  $\chi$ .character-axioms by auto
  moreover have  $\chi (H \#> x) = 1$  if  $x \in H$  for  $x$ 
  using that H.rcos-const  $\chi$ .char-one by force
  ultimately show ?thesis
  by (auto simp: carrier-Characters C-def characters-def f-def)
qed

```

```

show  $f \in \text{iso} (\text{Characters } (G \text{ Mod } H)) ((\text{Characters } G)(\text{carrier} := C))$ 
proof (rule isoI)
  show  $f \in \text{hom} (\text{Characters } (G \text{ Mod } H)) (\text{Characters } G(\text{carrier} := C))$ 
  proof (rule homI, goal-cases)
    case (1  $\chi$ )
    thus ?case
    by (auto simp: carrier-Characters characters-def)
  qed (auto simp: f-def carrier-Characters fun-eq-iff mult-Characters)
next
  have bij-betw  $f (\text{characters } (G \text{ Mod } H)) C$ 
  unfolding bij-betw-def
  proof
    show inj: inj-on  $f (\text{characters } (G \text{ Mod } H))$ 
    proof (rule inj-onI, goal-cases)
      case (1  $\chi_1 \chi_2$ )
      interpret  $\chi_1$ : character  $G \text{ Mod } H \chi_1$ 
      using 1 by (auto simp: characters-def)
      interpret  $\chi_2$ : character  $G \text{ Mod } H \chi_2$ 
      using 1 by (auto simp: characters-def)

      have  $\chi_1 H' = \chi_2 H'$  for  $H'$ 
      proof (cases  $H' \in \text{carrier } (G \text{ Mod } H)$ )

```

```

    case False
    thus ?thesis by (simp add:  $\chi 1.char\text{-}eq\text{-}0$   $\chi 2.char\text{-}eq\text{-}0$ )
next
case True
then obtain x where x:  $x \in carrier\ G\ H' = H \#> x$ 
  by (auto simp: carrier-FactGroup)
from 1 have f  $\chi 1\ x = f\ \chi 2\ x$ 
  by simp
with x show ?thesis
  by (auto simp: f-def)
qed
thus  $\chi 1 = \chi 2$  by force
qed

have f ' characters  $(G\ Mod\ H) \subseteq C$ 
  by (auto simp: characters-def)
moreover have  $C \subseteq f ' characters\ (G\ Mod\ H)$ 
proof safe
  fix  $\chi$  assume  $\chi: \chi \in C$ 
  from  $\chi$  interpret character  $G\ \chi$ 
  by (auto simp: C-def characters-def)
  have [simp]:  $\chi\ x = 1$  if  $x \in H$  for  $x$ 
  using  $\chi$  that by (auto simp: C-def)

  have  $\forall H' \in carrier\ (G\ Mod\ H). \exists x \in carrier\ G. H' = H \#> x$ 
  by (auto simp: carrier-FactGroup)
  then obtain h where h:  $h\ H' \in carrier\ G\ H' = H \#> h\ H'$  if  $H' \in carrier$ 
   $(G\ Mod\ H)$  for  $H'$ 
  by metis
  define  $\chi'$  where  $\chi' = (\lambda H'. if\ H' \in carrier\ (G\ Mod\ H)$  then  $\chi\ (h\ H')$  else
  0)

  have  $\chi\text{-cong}: \chi\ x = \chi\ y$  if  $H \#> x = H \#> y$   $x \in carrier\ G$   $y \in carrier$ 
   $G$  for  $x\ y$ 
  proof -
    have  $x \in H \#> x$ 
    by (simp add: H.subgroup-axioms rcos-self that(2))
    also have  $\dots = H \#> y$ 
    by fact
    finally obtain z where z:  $z \in H\ x = z \otimes y$ 
    unfolding r-coset-def by auto
    thus ?thesis
    using z H.subset that by simp
  qed

  have character  $(G\ Mod\ H)\ \chi'$ 
  proof (unfold-locales, goal-cases)
    case 1
    have H:  $H \in carrier\ (G\ Mod\ H)$ 

```

```

    using Fact.one-closed unfolding one-FactGroup .
  with  $h[of H]$  have  $h H \in \text{carrier } G$ 
    by blast
  thus ?case using H
    by (auto simp: char-eq-0-iff  $\chi'$ -def)
next
  case ( $2 H'$ )
  thus ?case by (auto simp:  $\chi'$ -def)
next
  case ( $3 H1 H2$ )
  from  $3$  have  $H12: H1 <\#\> H2 \in \text{carrier } (G \text{ Mod } H)$ 
    using Fact.m-closed by force
  have  $\chi (h (H1 <\#\> H2)) = \chi (h H1 \otimes h H2)$ 
  proof (rule  $\chi$ -cong)
    show  $H \#> h (H1 <\#\> H2) = H \#> (h H1 \otimes h H2)$ 
      by (metis  $3 H.rcos-sum H12 h$ )
  qed (use  $3 h[of H1] h[of H2] h[OF H12]$  in auto)
  thus ?case
    using  $3 H12 h[of H1] h[of H2]$  by (auto simp:  $\chi'$ -def)
qed

moreover have  $f \chi' x = \chi x$  for  $x$ 
proof (cases  $x \in \text{carrier } G$ )
  case False
  thus ?thesis
    by (auto simp: f-def  $\chi'$ -def char-eq-0-iff)
next
  case True
  hence  $*: H \#> x \in \text{carrier } (G \text{ Mod } H)$ 
    by (auto simp: carrier-FactGroup)
  have  $\chi (h (H \#> x)) = \chi x$ 
    using True  $* h[of H \#> x]$  by (intro  $\chi$ -cong) auto
  thus ?thesis
    using True  $*$  by (auto simp: f-def fun-eq-iff  $\chi'$ -def)
qed
hence  $f \chi' = \chi$  by force

ultimately show  $\chi \in f' \text{ characters } (G \text{ Mod } H)$ 
  unfolding characters-def by blast
qed

ultimately show  $f' \text{ characters } (G \text{ Mod } H) = C$ 
  by blast

qed
thus bij-betw  $f (\text{carrier } (\text{Characters } (G \text{ Mod } H))) (\text{carrier } (\text{Characters } G (\text{carrier} := C)))$ 
  by (simp add: carrier-Characters)
qed

```

qed

lemma (in *finite-comm-group*) *is-iso-Characters-FactGroup*:

assumes H : subgroup H G

shows $\text{Characters } (G \text{ Mod } H) \cong (\text{Characters } G) \langle \text{carrier} := \{\chi \in \text{characters } G. \forall x \in H. \chi x = 1\} \rangle$

using *iso-Characters-FactGroup* [*OF assms*] **unfolding** *is-iso-def* **by** *blast*

In order to derive the number of extensions a character on a subgroup has to the entire group, we introduce the group homomorphism *restrict-char* that restricts a character to a given subgroup H .

definition *restrict-char*:: 'a set \Rightarrow ('a \Rightarrow complex) \Rightarrow ('a \Rightarrow complex) **where**
restrict-char H $\chi = (\lambda e. \text{if } e \in H \text{ then } \chi e \text{ else } 0)$

lemma (in *finite-comm-group*) *restrict-char-hom*:

assumes subgroup H G

shows *group-hom* ($\text{Characters } G$) ($\text{Characters } (G \langle \text{carrier} := H \rangle)$) (*restrict-char* H)

proof –

let $?CG = \text{Characters } G$

let $?H = G \langle \text{carrier} := H \rangle$

let $?CH = \text{Characters } ?H$

interpret H : subgroup H G **by** *fact*

interpret H : *finite-comm-group* $?H$ **by** (*simp add: assms subgroup-imp-finite-comm-group*)

interpret CG : *finite-comm-group* $?CG$ **using** *finite-comm-group-Characters* .

interpret CH : *finite-comm-group* $?CH$ **using** H .*finite-comm-group-Characters* .

show *?thesis*

proof (*unfold-locales, intro homI*)

show *restrict-char* H $x \in \text{carrier } ?CH$ **if** x : $x \in \text{carrier } ?CG$ **for** x

proof –

interpret xc : *character* G x **using** x **unfolding** *Characters-def characters-def*

by *simp*

have *character* $?H$ (*restrict-char* H x)

by (*unfold restrict-char-def, unfold-locales, auto*)

thus *?thesis* **unfolding** *Characters-def characters-def* **by** *simp*

qed

show *restrict-char* H ($x \otimes_{?CG} y$) = *restrict-char* H $x \otimes_{?CH}$ *restrict-char* H y

if x : $x \in \text{carrier } ?CG$ **and** y : $y \in \text{carrier } ?CG$ **for** x y

proof –

interpret xc : *character* G x **using** x **unfolding** *Characters-def characters-def*

by *simp*

interpret yc : *character* G y **using** y **unfolding** *Characters-def characters-def*

by *simp*

show *?thesis* **unfolding** *Characters-def restrict-char-def* **by** *auto*

qed

qed

qed

The kernel is just the set of the characters that are 1 on all of H .

lemma (in *finite-comm-group*) *restrict-char-kernel*:
assumes *subgroup H G*
shows $\text{kernel } (\text{Characters } G) (\text{Characters } (G \setminus \text{carrier } := H)) (\text{restrict-char } H)$
 $= \{\chi \in \text{characters } G. \forall x \in H. \chi x = 1\}$
by (*unfold restrict-char-def kernel-def one-Characters*
carrier-Characters principal-char-def characters-def, simp, metis)

Also, all of the characters on the subgroup are the image of some character on the whole group.

lemma (in *finite-comm-group*) *restrict-char-image*:
assumes *subgroup H G*
shows $\text{restrict-char } H \text{ ' } (\text{carrier } (\text{Characters } G)) = \text{carrier } (\text{Characters } (G \setminus \text{carrier } := H))$
proof –
interpret *H: subgroup H G by fact*
interpret *H: finite-comm-group G \setminus \text{carrier } := H* **using** *subgroup-imp-finite-comm-group[OF assms]* .
interpret *r: group-hom Characters G Characters (G \setminus \text{carrier } := H) restrict-char H*
using *restrict-char-hom[OF assms]* .
interpret *Mod: finite-comm-group G Mod H* **using** *finite-comm-FactGroup[OF assms]* .
interpret *CG: finite-comm-group Characters G* **using** *finite-comm-group-Characters* .
have *c1: order (Characters (G \setminus \text{carrier } := H)) = card H* **using** *H.order-Characters unfolding order-def by simp*

have $\text{card } H * \text{card } (\text{kernel } (\text{Characters } G) (\text{Characters } (G \setminus \text{carrier } := H)))$
 $(\text{restrict-char } H)$
 $= \text{order } G$
using *restrict-char-kernel[OF assms] iso-same-card[OF is-iso-Characters-FactGroup[OF assms]]*
Mod.order-Characters lagrange[OF assms] unfolding order-def FactGroup-def
by (*force simp: algebra-simps*)
moreover have $\text{card } (\text{kernel } (\text{Characters } G) (\text{Characters } (G \setminus \text{carrier } := H)))$
 $(\text{restrict-char } H) \neq 0$
using *r.one-in-kernel unfolding kernel-def CG.fin by auto*
ultimately have *c2: card H = card (restrict-char H \text{ ' } \text{carrier } (\text{Characters } G))*
using *r.image-kernel-product[unfolded order-Characters] by (metis mult-right-cancel)*

have $\text{restrict-char } H \text{ ' } (\text{carrier } (\text{Characters } G)) \subseteq \text{carrier } (\text{Characters } (G \setminus \text{carrier } := H))$
by *auto*
with *c2 H.fin show ?thesis*
by (*auto, metis H.finite-imp-card-positive c1 card-subset-eq fin-gen order-def r.H.order-gt-0-iff-finite*)
qed

It follows that any character on H can be extended to a character on G .

lemma (in *finite-comm-group*) *character-extension-exists*:
assumes *subgroup* H G *character* ($G(\text{carrier} := H)$) χ
obtains χ' **where** *character* G χ' **and** $\bigwedge x. x \in H \implies \chi' x = \chi x$
proof –
from *restrict-char-image*[*OF* *assms*(1)] *assms*(2) **obtain** χ'
where *chi'*: *restrict-char* H $\chi' = \chi$ *character* G χ'
by (*force simp: carrier-Characters characters-def*)
thus *?thesis* **using** *that restrict-char-def* **by** *metis*
qed

For two characters on a group G the number of characters on subgroup H that share the values with them is the same for both.

lemma (in *finite-comm-group*) *character-restrict-card*:
assumes *subgroup* H G *character* G a *character* G b
shows $\text{card } \{\chi' \in \text{characters } G. \forall x \in H. \chi' x = a x\} = \text{card } \{\chi' \in \text{characters } G. \forall x \in H. \chi' x = b x\}$
proof –
interpret H : *subgroup* H G **by** *fact*
interpret H : *finite-comm-group* $G(\text{carrier} := H)$ **using** *assms*(1)
by (*simp add: subgroup-imp-finite-comm-group*)
interpret CG : *finite-comm-group Characters* G **using** *finite-comm-group-Characters*
interpret a : *character* G a **by** *fact*
interpret b : *character* G b **by** *fact*
have ac : $a \in \text{carrier } (\text{Characters } G)$ **unfolding** *Characters-def characters-def*
using *assms* **by** *simp*
have bc : $b \in \text{carrier } (\text{Characters } G)$ **unfolding** *Characters-def characters-def*
using *assms* **by** *simp*
define f **where** $f: f = (\lambda c. b \otimes_{\text{Characters } G} \text{inv } \text{Characters } G a \otimes_{\text{Characters } G} c)$
define g **where** $g: g = (\lambda c. a \otimes_{\text{Characters } G} \text{inv } \text{Characters } G b \otimes_{\text{Characters } G} c)$
let $?A = \{\chi' \in \text{characters } G. \forall x \in H. \chi' x = a x\}$
let $?B = \{\chi' \in \text{characters } G. \forall x \in H. \chi' x = b x\}$
have *bij-betw* f $?A$ $?B$
proof (*intro bij-betwI*[*of - - - g*])
show $f \in ?A \rightarrow ?B$
proof
show $f x \in ?B$ **if** $x: x \in ?A$ **for** x
proof –
interpret xc : *character* G x **using** x **unfolding** *characters-def* **by** *blast*
have xc : $x \in \text{carrier } (\text{Characters } G)$ **using** x **unfolding** *Characters-def* **by**
simp
have $f x y = b y$ **if** $y: y \in H$ **for** y
proof –
have (*inv Characters* G a) $y * a y = 1$
by (*simp add: a.inv-Characters a.mult-inv-character mult.commute*
principal-char-def y)
thus *?thesis* **unfolding** f *mult-Characters* **using** $x y$ **by** *fastforce*
qed

```

      thus  $f x \in ?B$  unfolding  $f$  carrier-Characters[symmetric] using  $ac$   $bc$   $xc$ 
by blast
      qed
      qed
      show  $g \in ?B \rightarrow ?A$ 
      proof –
      show  $g x \in ?A$  if  $x: x \in ?B$  for  $x$ 
      proof –
      interpret  $xc: \text{character } G x$  using  $x$  unfolding characters-def by blast
      have  $xc: x \in \text{carrier } (\text{Characters } G)$  using  $x$  unfolding Characters-def by
simp
      have  $g x y = a y$  if  $y: y \in H$  for  $y$ 
      proof –
      have  $(\text{inv } \text{Characters } G b) y * x y = 1$  using  $x y$ 
      by (simp add: b.inv-Characters b.mult-inv-character mult.commute
principal-char-def)
      thus ?thesis unfolding  $g$  mult-Characters by simp
      qed
      thus  $g x \in ?A$  unfolding  $g$  carrier-Characters[symmetric] using  $ac$   $bc$   $xc$ 
by blast
      qed
      qed
      show  $g (f x) = x$  if  $x: x \in ?A$  for  $x$ 
      proof –
      have  $xc: x \in \text{carrier } (\text{Characters } G)$  using  $x$  unfolding Characters-def by
force
      with  $ac$   $bc$  show ?thesis unfolding  $f g$ 
      by (auto simp: CG.m-assoc[symmetric],
metis CG.inv-closed CG.inv-comm CG.l-inv CG.m-assoc CG.r-one)
      qed
      show  $f (g x) = x$  if  $x: x \in ?B$  for  $x$ 
      proof –
      have  $xc: x \in \text{carrier } (\text{Characters } G)$  using  $x$  unfolding Characters-def by
force
      with  $ac$   $bc$  show ?thesis unfolding  $f g$ 
      by (auto simp: CG.m-assoc[symmetric],
metis CG.inv-closed CG.inv-comm CG.l-inv CG.m-assoc CG.r-one)
      qed
      qed
      thus ?thesis using bij-betw-same-card by blast
      qed

```

These lemmas allow to show that the number of extensions of a character on H to a character on G is just $|G|/|H|$.

theorem (in *finite-comm-group*) *card-character-extensions*:

```

  assumes subgroup  $H G$  character  $(G(\text{carrier} := H)) \chi$ 
  shows  $\text{card } \{\chi' \in \text{characters } G. \forall x \in H. \chi' x = \chi x\} * \text{card } H = \text{order } G$ 
proof –
  interpret  $H: \text{subgroup } H G$  by fact

```



```

interpret  $H$ : finite-comm-group  $G$  ( $\text{carrier} := H$ )
  using subgroup-imp-finite-comm-group[ $OF$  assms(1)] .
interpret  $\chi$ : character  $G$  ( $\text{carrier} := H$ )  $\chi$  by fact
interpret  $C$ : finite-comm-group Characters  $G$  using finite-comm-group-Characters
.
interpret  $Mod$ : finite-comm-group  $G$  Mod  $H$  using finite-comm-FactGroup[ $OF$ 
assms(1)] .
obtain  $a$  where  $a$ :  $a \in \text{carrier } (Characters\ G)$  restrict-char  $H\ a = \chi$ 
proof -
  have  $\exists a \in \text{carrier } (Characters\ G).$  restrict-char  $H\ a = \chi$ 
  using restrict-char-image[ $OF$  assms(1)] assms(2)
  unfolding carrier-Characters characters-def image-def by force
  thus ?thesis using that by blast
qed
show ?thesis
proof -
  have  $p$ :  $\{\chi \in \text{characters } G. \forall x \in H. \chi\ x = 1\} = \{\chi \in \text{characters } G. \forall x \in H. \chi\ x$ 
 $= \text{principal-char } G\ x\}$ 
  unfolding principal-char-def by force
  have  $ac$ :  $\{\chi' \in \text{characters } G. \forall x \in H. \chi'\ x = \chi\ x\} = \{\chi' \in \text{characters } G. \forall x \in H.$ 
 $\chi'\ x = a\ x\}$ 
  using a(2) unfolding restrict-char-def by force
  have  $card$   $\{\chi \in \text{characters } G. \forall x \in H. \chi\ x = 1\} = card$   $\{\chi' \in \text{characters } G. \forall x \in H.$ 
 $\chi'\ x = \chi\ x\}$ 
  by (unfold  $ac\ p$ ; intro character-restrict-card[ $OF$  assms(1)],
  use  $a$ [unfolded Characters-def characters-def] in auto)
  moreover have  $card$   $\{\chi \in \text{characters } G. \forall x \in H. \chi\ x = 1\} = card$  (carrier ( $G$ 
 $Mod\ H$ ))
  using iso-same-card[ $OF$  is-iso-Characters-FactGroup[ $OF$  assms(1)]]
  Mod.order-Characters[unfolded order-def] by force
  moreover have  $card$  (carrier ( $G\ Mod\ H$ ))  $*$   $card\ H = order\ G$ 
  using lagrange[ $OF$  assms(1)] unfolding FactGroup-def by simp
  ultimately show ?thesis by argo
qed
qed

```

Lastly, we can also show that for each $x \in H$ of order $n > 1$ and each n -th root of unity z , there exists a character χ on G such that $\chi(x) = z$.

```

lemma (in group) powi-get-exp-self:
  fixes  $z::\text{complex}$ 
  assumes  $z^n = 1\ x \in \text{carrier } G\ ord\ x = n\ n > 1$ 
  shows  $z^{\text{powi } get-exp\ x\ x} = z$ 
proof -
  from assms have  $ngt0$ :  $n > 0$  by simp
  from powi-mod[ $OF$  assms(1)  $ngt0$ , of get-exp  $x\ x$ ] get-exp-self[ $OF$  assms(2),
unfolded assms(3)]
  have  $z^{\text{powi } get-exp\ x\ x} = z^{\text{powi } (1\ mod\ int\ n)}$  by argo
  also have  $\dots = z$  using assms(4) by simp
  finally show ?thesis .

```

qed

corollary (in *finite-comm-group*) *character-with-value-exists*:

assumes $x \in \text{carrier } G$ and $x \neq 1$ and $z^{\text{ord } x} = 1$

obtains χ where *character* $G \chi$ and $\chi x = z$

proof –

interpret H : *subgroup generate* $G \{x\} G$ using *generate-is-subgroup* *assms(1)*

by *simp*

interpret H : *finite-comm-group* $G(\text{carrier} := \text{generate } G \{x\})$

using *subgroup-imp-finite-comm-group*[*OF H.subgroup-axioms*].

interpret H : *finite-cyclic-group* $G(\text{carrier} := \text{generate } G \{x\}) x$

proof(*unfold finite-cyclic-group-def, safe*)

show *finite-group* $(G(\text{carrier} := \text{generate } G \{x\}))$ by *unfold-locales*

show *cyclic-group* $(G(\text{carrier} := \text{generate } G \{x\})) x$

proof(*intro H.cyclic-groupI0*)

show $x \in \text{carrier } (G(\text{carrier} := \text{generate } G \{x\}))$ using *generate.incl*[*of x {x} G*] by *simp*

show *carrier* $(G(\text{carrier} := \text{generate } G \{x\})) = \text{generate } (G(\text{carrier} := \text{generate } G \{x\})) \{x\}$

using *generate-consistent*[*OF generate-sincl H.subgroup-axioms*] by *simp*

qed

qed

have ox : $H.\text{ord } x = \text{ord } x$ using *H.gen-closed H.subgroup-axioms subgroup-ord-eq*

by *auto*

have $ogt1$: $\text{ord } x > 1$ using *ord-pos* by (*metis assms(1, 2) less-one nat-neq-iff*

ord-eq-1)

from *assms H.unity-root-induce-char*[*unfolded H.ord-gen-is-group-order*[*symmetric*]
ox, OF assms(3)]

obtain c where c : *character* $(G(\text{carrier} := \text{generate } G \{x\})) c$

$c = (\lambda a. \text{if } a \in \text{carrier } (G(\text{carrier} := \text{generate } G \{x\}))$

then $z^{\text{powi } H.\text{get-exp } x a}$ else 0) by *blast*

have cx : $c x = z$ unfolding $c(2)$

using *H.powi-get-exp-self*[*OF assms(3) - ox ogt1 generate-sincl*[*of {x}*]] by *simp*

obtain f where f : *character* $G f \wedge y. y \in (\text{generate } G \{x\}) \implies f y = c y$

using *character-extension-exists*[*OF H.subgroup-axioms c(1)*] by *blast*

show *?thesis* by (*intro that*[*OF f(1)*], use $cx f(2)$ *generate-sincl* in *blast*)

qed

In particular, for any x that is not the identity element, there exists a character χ such that $\chi(x) \neq 1$.

corollary (in *finite-comm-group*) *character-neq-1-exists*:

assumes $x \in \text{carrier } G$ and $x \neq 1$

obtains χ where *character* $G \chi$ and $\chi x \neq 1$

proof –

define z where $z = \text{cis } (2 * \text{pi} / \text{ord } x)$

have $z\text{-pow-h}$: $z^{\text{ord } x} = 1$

by (*auto simp: z-def DeMoivre*)

from *assms* **have** $\text{ord } x \geq 1$ **by** (*intro ord-ge-1*) *auto*
moreover **have** $\text{ord } x \neq 1$
using *pow-ord-eq-1*[*of x*] *assms fin* **by** (*intro notI*) *simp-all*
ultimately **have** $\text{ord } x > 1$ **by** *linarith*

have [*simp*]: $z \neq 1$
proof
assume $z = 1$
have *bij-betw* ($\lambda k. \text{cis } (2 * \text{pi} * \text{real } k / \text{real } (\text{ord } x))$) {..*ord x*} { $z. z^{\text{ord } x} = 1$ }
using $\langle \text{ord } x > 1 \rangle$ **by** (*intro bij-betw-roots-unity*) *auto*
hence *inj: inj-on* ($\lambda k. \text{cis } (2 * \text{pi} * \text{real } k / \text{real } (\text{ord } x))$) {..*ord x*}
by (*auto simp: bij-betw-def*)
have $0 = (1 :: \text{nat})$
using $\langle z = 1 \rangle$ **and** $\langle \text{ord } x > 1 \rangle$ **by** (*intro inj-onD[OF inj]*) (*auto simp: z-def*)
thus *False* **by** *simp*
qed

obtain χ **where** *character G* χ **and** $\chi x = z$
using *character-with-value-exists*[*OF assms z-pow-h*].
thus *?thesis* **using** *that*[*of* χ] **by** *simp*
qed

1.6 The first orthogonality relation

The entries of any non-principal character sum to 0.

theorem (*in character*) *sum-character*:

$(\sum_{x \in \text{carrier } G} \chi x) = (\text{if } \chi = \text{principal-char } G \text{ then of-nat } (\text{order } G) \text{ else } 0)$

proof (*cases* $\chi = \text{principal-char } G$)

case *True*

hence $(\sum_{x \in \text{carrier } G} \chi x) = (\sum_{x \in \text{carrier } G} 1)$

by (*intro sum.cong*) (*auto simp: principal-char-def*)

also **have** $\dots = \text{order } G$ **by** (*simp add: order-def*)

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

next

case *False*

define *S* **where** $S = (\sum_{x \in \text{carrier } G} \chi x)$

from *False* **obtain** *y* **where** $y \in \text{carrier } G$ $\chi y \neq 1$

by (*auto simp: principal-char-def fun-eq-iff char-eq-0-iff split: if-splits*)

from *y* **have** $S = (\sum_{x \in \text{carrier } G} \chi (y \otimes x))$ **unfolding** *S-def*

by (*intro sum.reindex-bij-betw [symmetric] bij-betw-mult-left*)

also **have** $\dots = (\sum_{x \in \text{carrier } G} \chi y * \chi x)$

by (*intro sum.cong refl char-mult y*)

also **have** $\dots = \chi y * S$ **by** (*simp add: S-def sum-distrib-left*)

finally **have** $(\chi y - 1) * S = 0$ **by** (*simp add: algebra-simps*)

with *y* **have** $S = 0$ **by** *simp*

with *False* **show** *?thesis* **by** (*simp add: S-def*)

qed

corollary (in *finite-comm-group*) *character-orthogonality1*:
assumes *character* G χ **and** *character* G χ'
shows $(\sum_{x \in \text{carrier } G} \chi x * \text{cnj } (\chi' x)) = (\text{if } \chi = \chi' \text{ then of-nat } (\text{order } G) \text{ else } 0)$
proof –
define C **where** [simp]: $C = \text{Characters } G$
interpret C : *finite-comm-group* C **unfolding** C -def
by (rule *finite-comm-group-Characters*)
let $? \chi = \lambda x. \chi x * \text{inv-character } \chi' x$
interpret *character* G $\lambda x. \chi x * \text{inv-character } \chi' x$
by (intro *character-mult character.inv-character assms*)
have $(\sum_{x \in \text{carrier } G} \chi x * \text{cnj } (\chi' x)) = (\sum_{x \in \text{carrier } G} ? \chi x)$
by (intro *sum.cong*) (auto simp: *inv-character-def*)
also have $\dots = (\text{if } ? \chi = \text{principal-char } G \text{ then of-nat } (\text{order } G) \text{ else } 0)$
by (rule *sum-character*)
also have $? \chi = \text{principal-char } G \iff \chi \otimes_C \text{inv}_C \chi' = \mathbf{1}_C$
using *assms* **by** (simp add: *Characters-simps characters-def*)
also have $\dots \iff \chi = \chi'$
proof
assume $\chi \otimes_C \text{inv}_C \chi' = \mathbf{1}_C$
from C .*inv-equality* [OF *this*] **and** *assms* **show** $\chi = \chi'$
by (auto simp: *characters-def Characters-simps*)
next
assume $*$: $\chi = \chi'$
from *assms* **show** $\chi \otimes_C \text{inv}_C \chi' = \mathbf{1}_C$
by (subst $*$, intro C .*r-inv*) (auto simp: *carrier-Characters characters-def*)
qed
finally show *?thesis* .
qed

1.7 The isomorphism between a group and its double dual

Lastly, we show that the double dual of a finite abelian group is naturally isomorphic to the original group via the obvious isomorphism $x \mapsto (\chi \mapsto \chi(x))$. It is easy to see that this is a homomorphism and that it is injective.

The fact $|\widehat{\widehat{G}}| = |\widehat{G}| = |G|$ then shows that it is also surjective.

context *finite-comm-group*
begin

definition *double-dual-iso* :: $'a \Rightarrow ('a \Rightarrow \text{complex}) \Rightarrow \text{complex}$ **where**
double-dual-iso $x = (\lambda \chi. \text{if character } G \chi \text{ then } \chi x \text{ else } 0)$

lemma *double-dual-iso-apply* [simp]: *character* G $\chi \implies \text{double-dual-iso } x \chi = \chi x$
by (simp add: *double-dual-iso-def*)

lemma *character-double-dual-iso* [intro]:
assumes $x: x \in \text{carrier } G$
shows *character* ($\text{Characters } G$) (*double-dual-iso* x)

proof –
interpret G' : *finite-comm-group* *Characters* G
by (*rule finite-comm-group-Characters*)
show *character* (*Characters* G) (*double-dual-iso* x)
using x **by** *unfold-locales* (*auto simp: double-dual-iso-def characters-def Characters-def*
principal-char-def character.char-eq-0)

qed

lemma *double-dual-iso-mult* [*simp*]:
assumes $x \in \text{carrier } G$ $y \in \text{carrier } G$
shows *double-dual-iso* ($x \otimes y$) =
double-dual-iso $x \otimes \text{Characters} (\text{Characters } G)$ *double-dual-iso* y
using *assms* **by** (*auto simp: double-dual-iso-def Characters-def fun-eq-iff character.char-mult*)

lemma *double-dual-iso-one* [*simp*]:
double-dual-iso $\mathbf{1} = \text{principal-char} (\text{Characters } G)$
by (*auto simp: fun-eq-iff double-dual-iso-def principal-char-def carrier-Characters characters-def character.char-one*)

lemma *inj-double-dual-iso: inj-on double-dual-iso* (*carrier* G)

proof –

interpret G' : *finite-comm-group* *Characters* G
by (*rule finite-comm-group-Characters*)
interpret G'' : *finite-comm-group* *Characters* (*Characters* G)
by (*rule G'.finite-comm-group-Characters*)
have *hom*: *double-dual-iso* $\in \text{hom } G$ (*Characters* (*Characters* G))
by (*rule homI*) (*auto simp: carrier-Characters characters-def*)
have *inj-aux*: $x = \mathbf{1}$
if x : $x \in \text{carrier } G$ *double-dual-iso* $x = \mathbf{1}_{\text{Characters} (\text{Characters } G)}$ **for** x
proof (*rule ccontr*)
assume $x \neq \mathbf{1}$
obtain χ **where** χ : *character* G $\chi \chi x \neq 1$
using *character-neq-1-exists*[*OF* $x(1) \langle x \neq \mathbf{1} \rangle$].
from x **have** $\forall \chi. (\text{if } \chi \in \text{characters } G \text{ then } \chi x \text{ else } 0) = (\text{if } \chi \in \text{characters } G \text{ then } 1 \text{ else } 0)$
by (*auto simp: double-dual-iso-def Characters-def fun-eq-iff principal-char-def characters-def*)
hence *eq1*: $\forall \chi \in \text{characters } G. \chi x = 1$ **by** *metis*
with χ **show** *False* **unfolding** *characters-def* **by** *auto*
qed
thus *?thesis*
using *inj-aux hom is-group G''.is-group* **by** (*subst inj-on-one-iff*^*) auto*
qed

lemma *double-dual-iso-eq-iff* [*simp*]:
 $x \in \text{carrier } G \implies y \in \text{carrier } G \implies \text{double-dual-iso } x = \text{double-dual-iso } y \iff x = y$

by (auto dest: inj-onD[OF inj-double-dual-iso])

theorem *double-dual-iso*: $\text{double-dual-iso} \in \text{iso } G \text{ (Characters (Characters } G))$

proof (rule isoI)

interpret G' : *finite-comm-group* Characters G
 by (rule *finite-comm-group-Characters*)

interpret G'' : *finite-comm-group* Characters (Characters G)
 by (rule $G'.\text{finite-comm-group-Characters}$)

show *hom*: $\text{double-dual-iso} \in \text{hom } G \text{ (Characters (Characters } G))$
 by (rule *homI*) (auto simp: *carrier-Characters* *characters-def*)

show *bij-betw* $\text{double-dual-iso} \text{ (carrier } G \text{) (carrier (Characters (Characters } G))$)
 unfolding *bij-betw-def*

proof

show *inj-on* $\text{double-dual-iso} \text{ (carrier } G)$ by (fact *inj-double-dual-iso*)

next

show $\text{double-dual-iso} \text{ ' carrier } G = \text{carrier (Characters (Characters } G))$

proof (rule *card-subset-eq*)

show *finite* (carrier (Characters (Characters G)))
 by (fact $G''.\text{fin}$)

next

have $\text{card (carrier (Characters (Characters } G)) = \text{card (carrier } G)$
 by (simp add: *carrier-Characters* $G'.\text{card-characters}$ *card-characters order-def*)

also have $\dots = \text{card (double-dual-iso ' carrier } G)$
 by (*intro card-image* [*symmetric*] *inj-double-dual-iso*)

finally show $\text{card (double-dual-iso ' carrier } G) =$
 $\text{card (carrier (Characters (Characters } G)) ..$

next

show $\text{double-dual-iso ' carrier } G \subseteq \text{carrier (Characters (Characters } G))$
 using *hom* by (auto simp: *hom-def*)

qed

qed

qed

lemma *double-dual-is-iso*: $\text{Characters (Characters } G) \cong G$

 by (rule *iso-sym*) (use *double-dual-iso* in (auto simp: *is-iso-def*))

The second orthogonality relation follows from the first one via Pontryagin duality:

theorem *sum-characters*:

assumes $x: x \in \text{carrier } G$

shows $(\sum_{\chi \in \text{characters } G} \chi x) = (\text{if } x = \mathbf{1} \text{ then of-nat (order } G) \text{ else } 0)$

proof –

interpret G' : *finite-comm-group* Characters G
 by (rule *finite-comm-group-Characters*)

interpret x : *character* Characters G *double-dual-iso* x
 using x by *auto*

from *x.sum-character* **show** *?thesis* **using** *double-dual-iso-eq-iff*[of *x 1*] *x*
by (*auto simp: characters-def carrier-Characters order-Characters simp del:*
double-dual-iso-eq-iff)
qed

corollary *character-orthogonality2*:

assumes $x \in \text{carrier } G \ y \in \text{carrier } G$
shows $(\sum_{\chi \in \text{characters } G} \chi \ x * \text{cnj } (\chi \ y)) = (\text{if } x = y \text{ then of-nat } (\text{order } G) \text{ else } 0)$
proof –
from *assms* **have** $(\sum_{\chi \in \text{characters } G} \chi \ x * \text{cnj } (\chi \ y)) = (\sum_{\chi \in \text{characters } G} \chi \ (x \otimes \text{inv } y))$
by (*intro sum.cong*) (*simp-all add: character.char-inv character.char-mult characters-def*)
also from *assms* **have** $\dots = (\text{if } x \otimes \text{inv } y = \mathbf{1} \text{ then of-nat } (\text{order } G) \text{ else } 0)$
by (*intro sum-characters*) *auto*
also from *assms* **have** $x \otimes \text{inv } y = \mathbf{1} \iff x = y$
using *inv-equality*[of *x inv y*] **by** *auto*
finally show *?thesis* .
qed

end

no-notation *integer-mod-group* (*Z*)
end

2 Dirichlet Characters

theory *Dirichlet-Characters*

imports

Multiplicative-Characters

HOL-Number-Theory.Residues

Dirichlet-Series.Multiplicative-Function

begin

Dirichlet characters are essentially just the characters of the multiplicative group of integer residues $\mathbb{Z}/n\mathbb{Z}$ for some fixed n . For convenience, these residues are usually represented by natural numbers from 0 to $n - 1$, and we extend the characters to all natural numbers periodically, so that $\chi(k \bmod n) = \chi(k)$ holds.

Numbers that are not coprime to n are not in the group and therefore are assigned 0 by all characters.

2.1 The multiplicative group of residues

definition *residue-mult-group* :: *nat* \Rightarrow *nat monoid* **where**

residue-mult-group $n = (\text{carrier} = \text{totatives } n, \text{monoid.mult} = (\lambda x \ y. (x * y) \bmod n), \text{one} = 1)$

definition *principal-dchar* :: *nat* \Rightarrow *nat* \Rightarrow *complex* **where**
principal-dchar *n* = (λk . *if coprime* *k* *n* *then* 1 *else* 0)

lemma *principal-dchar-coprime* [*simp*]: *coprime* *k* *n* \implies *principal-dchar* *n* *k* = 1
and *principal-dchar-not-coprime* [*simp*]: \neg *coprime* *k* *n* \implies *principal-dchar* *n* *k* = 0
by (*simp-all add: principal-dchar-def*)

lemma *principal-dchar-1* [*simp*]: *principal-dchar* *n* 1 = 1
by *simp*

lemma *principal-dchar-minus1* [*simp*]:
assumes *n* > 0
shows *principal-dchar* *n* (*n* - *Suc* 0) = 1
proof (*cases n = 1*)
case *False*
with *assms* **have** *n* > 1 **by** *linarith*
thus ?*thesis* **using** *coprime-diff-one-left-nat*[*of n*]
by (*intro principal-dchar-coprime*) *auto*
qed *auto*

lemma *mod-in-totatives*: *n* > 1 \implies *a mod n* \in *totatives* *n* \iff *coprime* *a* *n*
by (*auto simp: totatives-def mod-greater-zero-iff-not-dvd dest: coprime-common-divisor-nat*)

bundle *dcharacter-syntax*
begin
notation *principal-dchar* (χ_0)
end

locale *residues-nat* =
fixes *n* :: *nat* (**structure**) **and** *G*
assumes *n*: *n* > 1
defines *G* \equiv *residue-mult-group* *n*
begin

lemma *order* [*simp*]: *order* *G* = *totient* *n*
by (*simp add: order-def G-def totient-def residue-mult-group-def*)

lemma *totatives-mod* [*simp*]: *x* \in *totatives* *n* \implies *x mod n* = *x*
using *n* **by** (*intro mod-less*) (*auto simp: totatives-def intro!: order.not-eq-order-implies-strict*)

lemma *principal-dchar-minus1* [*simp*]: *principal-dchar* *n* (*n* - *Suc* 0) = 1
using *principal-dchar-minus1*[*of n*] *n* **by** *simp*

sublocale *finite-comm-group* *G*
proof
fix *x y* **assume** *xy*: *x* \in *carrier* *G* *y* \in *carrier* *G*
hence *coprime* (*x* * *y*) *n*


```

    by (auto simp: G-def residue-mult-group-def totatives-def)
  with xy and n show  $x \otimes_G y \in \text{carrier } G$ 
    using coprime-common-divisor-nat[of  $x * y$  n]
  by (auto simp: G-def residue-mult-group-def totatives-def
      mod-greater-zero-iff-not-dvd le-Suc-eq simp del: coprime-mult-left-iff)
next
fix x y z assume xyz:  $x \in \text{carrier } G \ y \in \text{carrier } G \ z \in \text{carrier } G$ 
thus  $x \otimes_G y \otimes_G z = x \otimes_G (y \otimes_G z)$ 
  by (auto simp: G-def residue-mult-group-def mult-ac mod-mult-right-eq)
next
fix x assume  $x \in \text{carrier } G$ 
with n have  $x < n$  by (auto simp: G-def residue-mult-group-def totatives-def
    intro!: order.not-eq-order-implies-strict)
thus  $\mathbf{1}_G \otimes_G x = x$  and  $x \otimes_G \mathbf{1}_G = x$ 
  by (simp-all add: G-def residue-mult-group-def)
next
have  $x \in \text{Units } G$  if  $x \in \text{carrier } G$  for x unfolding Units-def
proof safe
  from that have  $x > 0$  coprime x n
    by (auto simp: G-def residue-mult-group-def totatives-def)
  from  $\langle \text{coprime } x \ n \rangle$  and n obtain y where  $y < n \ [x * y = 1] \pmod n$ 
    by (subst (asm) coprime-iff-invertible'-nat) auto
  hence  $x * y \pmod n = 1$ 
    using n by (simp add: cong-def mult-ac)
  moreover from y have coprime y n
    by (subst coprime-iff-invertible-nat) (auto simp: mult.commute)
  ultimately show  $\exists a \in \text{carrier } G. a \otimes_G x = \mathbf{1}_G \wedge x \otimes_G a = \mathbf{1}_G$  using y
    by (intro bexI[of - y])
    (auto simp: G-def residue-mult-group-def totatives-def mult.commute intro!:
      Nat.gr0I)
qed fact+
thus  $\text{carrier } G \subseteq \text{Units } G$  ..
qed (insert n, auto simp: G-def residue-mult-group-def mult-ac)

```

2.2 Definition of Dirichlet characters

The following two functions make the connection between Dirichlet characters and the multiplicative characters of the residue group.

definition *c2dc* :: $(\text{nat} \Rightarrow \text{complex}) \Rightarrow (\text{nat} \Rightarrow \text{complex})$ **where**
c2dc $\chi = (\lambda x. \chi (x \pmod n))$

definition *dc2c* :: $(\text{nat} \Rightarrow \text{complex}) \Rightarrow (\text{nat} \Rightarrow \text{complex})$ **where**
dc2c $\chi = (\lambda x. \text{if } x < n \text{ then } \chi \ x \ \text{else } 0)$

lemma *dc2c-c2dc* [*simp*]:
 assumes character *G* χ
 shows $\text{dc2c } (\text{c2dc } \chi) = \chi$
proof –
 interpret character *G* χ by fact

```

show ?thesis
  using n by (auto simp: fun-eq-iff dc2c-def c2dc-def char-eq-0-iff G-def
    residue-mult-group-def totatives-def)
qed

end

locale dcharacter = residues-nat +
  fixes  $\chi :: \text{nat} \Rightarrow \text{complex}$ 
  assumes mult-aux:  $a \in \text{totatives } n \implies b \in \text{totatives } n \implies \chi (a * b) = \chi a * \chi b$ 
  assumes eq-zero:  $\neg \text{coprime } a \ n \implies \chi a = 0$ 
  assumes periodic:  $\chi (a + n) = \chi a$ 
  assumes one-not-zero:  $\chi 1 \neq 0$ 
begin

lemma zero-eq-0 [simp]:  $\chi 0 = 0$ 
  using n by (intro eq-zero) auto

lemma Suc-0 [simp]:  $\chi (\text{Suc } 0) = 1$ 
  using n mult-aux[of 1 1] one-not-zero by (simp add: totatives-def)

lemma periodic-mult:  $\chi (a + m * n) = \chi a$ 
proof (induction m)
  case (Suc m)
  have  $a + \text{Suc } m * n = a + m * n + n$  by simp
  also have  $\chi \dots = \chi (a + m * n)$  by (rule periodic)
  also have  $\dots = \chi a$  by (rule Suc.IH)
  finally show ?case .
qed simp-all

lemma minus-one-periodic [simp]:
  assumes  $k > 0$ 
  shows  $\chi (k * n - 1) = \chi (n - 1)$ 
proof -
  have  $k * n - 1 = n - 1 + (k - 1) * n$ 
  using assms n by (simp add: algebra-simps)
  also have  $\chi \dots = \chi (n - 1)$ 
  by (rule periodic-mult)
  finally show ?thesis .
qed

lemma cong:
  assumes  $[a = b] \pmod n$ 
  shows  $\chi a = \chi b$ 
proof -
  from assms obtain k1 k2 where  $b + k1 * n = a + k2 * n$ 
  by (subst (asm) cong-iff-lin-nat) auto
  have  $\chi a = \chi (a + k2 * n)$  by (rule periodic-mult [symmetric])

```

also note $*$ [*symmetric*]
also have $\chi (b + k1 * n) = \chi b$ **by** (*rule periodic-mult*)
finally show *?thesis* .
qed

lemma *mod* [*simp*]: $\chi (a \text{ mod } n) = \chi a$
by (*rule cong*) (*simp-all add: cong-def*)

lemma *mult* [*simp*]: $\chi (a * b) = \chi a * \chi b$

proof (*cases coprime a n \wedge coprime b n*)

case *True*

hence $a \text{ mod } n \in \text{totatives } n$ $b \text{ mod } n \in \text{totatives } n$

using n **by** (*auto simp: totatives-def mod-greater-zero-iff-not-dvd coprime-absorb-right*)

hence $\chi ((a \text{ mod } n) * (b \text{ mod } n)) = \chi (a \text{ mod } n) * \chi (b \text{ mod } n)$

by (*rule mult-ax*)

also have $\chi ((a \text{ mod } n) * (b \text{ mod } n)) = \chi (a * b)$

by (*rule cong*) (*auto simp: cong-def mod-mult-eq*)

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

next

case *False*

hence $\neg \text{coprime } (a * b) n$ **by** *simp*

with *False* **show** *?thesis* **by** (*auto simp: eq-zero*)

qed

sublocale *mult: completely-multiplicative-function* χ
by *standard auto*

lemma *eq-zero-iff*: $\chi x = 0 \longleftrightarrow \neg \text{coprime } x n$

proof *safe*

assume $\chi x = 0$ **and** *coprime x n*

from *cong-solve-coprime-nat* [*OF this(2)*]

obtain y **where** $[x * y = \text{Suc } 0] \text{ (mod } n)$ **by** *blast*

hence $\chi (x * y) = \chi (\text{Suc } 0)$ **by** (*rule cong*)

with $\langle \chi x = 0 \rangle$ **show** *False* **by** *simp*

qed (*auto simp: eq-zero*)

lemma *minus-one'*: $\chi (n - 1) \in \{-1, 1\}$

proof $-$

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

have $n: n = \text{Suc } (\text{Suc } n')$ **using** n **by** (*simp add: n'-def*)

have $(n - 1) ^ 2 = 1 + (n - 2) * n$

by (*simp add: power2-eq-square algebra-simps n*)

also have $\chi \dots = 1$

by (*subst periodic-mult*) *auto*

also have $\chi ((n - 1) ^ 2) = \chi (n - 1) ^ 2$

by (*rule mult.power*)

finally show *?thesis*

by (*subst (asm) power2-eq-1-iff*) *auto*

qed

lemma *c2dc-dc2c* [*simp*]: $c2dc (dc2c \chi) = \chi$
using *n* **by** (*auto simp: c2dc-def dc2c-def fun-eq-iff intro!: cong simp: cong-def*)

lemma *character-dc2c*: *character* *G* (*dc2c* χ)
by *standard* (*insert n, auto simp: G-def residue-mult-group-def dc2c-def totatives-def*
intro!: eq-zero)

sublocale *dc2c*: *character* *G* *dc2c* χ
by (*fact character-dc2c*)

lemma *dcharacter-inv-character* [*intro*]: *dcharacter* *n* (*inv-character* χ)
by *standard* (*auto simp: inv-character-def eq-zero periodic*)

lemma *norm*: *norm* (χ *k*) = (*if coprime k n then 1 else 0*)
proof –
have χ *k* = χ (*k mod n*) **by** (*intro cong*) (*auto simp: cong-def*)
also from *n* **have** ... = *dc2c* χ (*k mod n*) **by** (*simp add: dc2c-def*)
also from *n* **have** *norm* ... = (*if coprime k n then 1 else 0*)
by (*subst dc2c.norm-char*) (*auto simp: G-def residue-mult-group-def mod-in-totatives*)
finally show ?*thesis* .
qed

lemma *norm-le-1*: *norm* (χ *k*) ≤ 1
by (*subst norm*) *auto*

end

definition *dcharacters* :: *nat* \Rightarrow (*nat* \Rightarrow *complex*) *set* **where**
dcharacters *n* = { χ . *dcharacter* *n* χ }

context *residues-nat*
begin

lemma *character-dc2c*: *dcharacter* *n* $\chi \implies$ *character* *G* (*dc2c* χ)
using *dcharacter.character-dc2c*[*of n* χ] **by** (*simp add: G-def*)

lemma *dcharacter-c2dc*:
assumes *character* *G* χ
shows *dcharacter* *n* (*c2dc* χ)
proof –
interpret *character* *G* χ **by** *fact*
show ?*thesis*
proof
fix *x* **assume** \neg *coprime* *x* *n*
thus *c2dc* χ *x* = 0
by (*auto simp: c2dc-def char-eq-0-iff G-def residue-mult-group-def tota-*

tives-def)
qed (*insert char-mult char-one n,*
auto simp: c2dc-def G-def residue-mult-group-def simp del: char-mult char-one)
qed

lemma *principal-dchar-altdef*: *principal-dchar n = c2dc (principal-char G)*
using *n* **by** (*auto simp: c2dc-def principal-dchar-def principal-char-def G-def*
residue-mult-group-def fun-eq-iff mod-in-totatives)

sublocale *principal*: *dcharacter n G principal-dchar n*
by (*simp add: principal-dchar-altdef dcharacter-c2dc | rule G-def*)+

lemma *c2dc-principal [simp]*: *c2dc (principal-char G) = principal-dchar n*
by (*simp add: principal-dchar-altdef*)

lemma *dc2c-principal [simp]*: *dc2c (principal-dchar n) = principal-char G*
proof –
have *dc2c (c2dc (principal-char G)) = dc2c (principal-dchar n)*
by (*subst c2dc-principal*) (*rule refl*)
thus *?thesis* **by** (*subst (asm) dc2c-c2dc*) *simp-all*
qed

lemma *bij-betw-dcharacters-characters*:
bij-betw dc2c (dcharacters n) (characters G)
by (*intro bij-betwI[where ?g = c2dc]*)
(auto simp: characters-def dcharacters-def dcharacter-c2dc
character-dc2c dcharacter.c2dc-dc2c)

lemma *bij-betw-characters-dcharacters*:
bij-betw c2dc (characters G) (dcharacters n)
by (*intro bij-betwI[where ?g = dc2c]*)
(auto simp: characters-def dcharacters-def dcharacter-c2dc
character-dc2c dcharacter.c2dc-dc2c)

lemma *finite-dcharacters [intro]*: *finite (dcharacters n)*
using *bij-betw-finite [OF bij-betw-dcharacters-characters]* **by** *auto*

lemma *card-dcharacters [simp]*: *card (dcharacters n) = totient n*
using *bij-betw-same-card [OF bij-betw-dcharacters-characters]* *card-characters* **by**
simp

end

lemma *inv-character-eq-principal-dchar-iff [simp]*:
inv-character $\chi = \text{principal-dchar } n \iff \chi = \text{principal-dchar } n$
by (*auto simp add: fun-eq-iff inv-character-def principal-dchar-def*)

2.3 Sums of Dirichlet characters

lemma (in *dcharacter*) *sum-dcharacter-totatives*:

$(\sum_{x \in \text{totatives } n} \chi x) = (\text{if } \chi = \text{principal-dchar } n \text{ then of-nat (totient } n) \text{ else } 0)$

proof –

from n **have** $(\sum_{x \in \text{totatives } n} \chi x) = (\sum_{x \in \text{carrier } G} \text{dc2c } \chi x)$

by (*intro sum.cong*) (*auto simp: totatives-def dc2c-def G-def residue-mult-group-def*)

also have $\dots = (\text{if } \text{dc2c } \chi = \text{principal-char } G \text{ then of-nat (order } G) \text{ else } 0)$

by (*rule dc2c.sum-character*)

also have $\text{dc2c } \chi = \text{principal-char } G \iff \chi = \text{principal-dchar } n$

by (*metis c2dc-dc2c dc2c-principal principal-dchar-altdef*)

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

qed

lemma (in *dcharacter*) *sum-dcharacter-block*:

$(\sum_{x < n} \chi x) = (\text{if } \chi = \text{principal-dchar } n \text{ then of-nat (totient } n) \text{ else } 0)$

proof –

from n **have** $(\sum_{x < n} \chi x) = (\sum_{x \in \text{totatives } n} \chi x)$

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

(*auto simp: totatives-def eq-zero-iff intro!: Nat.gr0I order.not-eq-order-implies-strict*)

also have $\dots = (\text{if } \chi = \text{principal-dchar } n \text{ then of-nat (totient } n) \text{ else } 0)$

by (*rule sum-dcharacter-totatives*)

finally show *?thesis* .

qed

lemma (in *dcharacter*) *sum-dcharacter-block'*:

$\text{sum } \chi \{ \text{Suc } 0..n \} = (\text{if } \chi = \text{principal-dchar } n \text{ then of-nat (totient } n) \text{ else } 0)$

proof –

let $?f = \lambda k. \text{if } k = n \text{ then } 0 \text{ else } k$ **and** $?g = \lambda k. \text{if } k = 0 \text{ then } n \text{ else } k$

have $\text{sum } \chi \{ 1..n \} = \text{sum } \chi \{ ..<n \}$

using n **by** (*intro sum.reindex-bij-witness[where j = ?f and i = ?g]*) (*auto simp: eq-zero-iff*)

thus *?thesis* **by** (*simp add: sum-dcharacter-block*)

qed

lemma (in *dcharacter*) *sum-lessThan-dcharacter*:

assumes $\chi \neq \text{principal-dchar } n$

shows $(\sum_{x < m} \chi x) = (\sum_{x < m \bmod n} \chi x)$

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

case (*less m*)

show *?case*

proof (*cases m < n*)

case *True*

thus *?thesis* **by** *simp*

next

case *False*

hence $\{ ..<m \} = \{ ..<n \} \cup \{ n..<m \}$ **by** *auto*

also have $(\sum_{x \in \dots} \chi x) = (\sum_{x < n} \chi x) + (\sum_{x \in \{ n..<m \}} \chi x)$

by (*intro sum.union-disjoint*) *auto*

also from *assms* **have** $(\sum x < n. \chi x) = 0$
by (*subst sum-dcharacter-block*) *simp-all*
also from *False* **have** $(\sum x \in \{n..<m\}. \chi x) = (\sum x \in \{..<m - n\}. \chi (x + n))$
by (*intro sum.reindex-bij-witness*[*of - λx. x + n λx. x - n*]) (*auto simp:*
periodic)
also have $\dots = (\sum x \in \{..<m - n\}. \chi x)$ **by** (*simp add: periodic*)
also have $\dots = (\sum x < (m - n) \text{ mod } n. \chi x)$
using *False* **and** *n* **by** (*intro less.IH*) *auto*
also from *False* **and** *n* **have** $(m - n) \text{ mod } n = m \text{ mod } n$
by (*simp add: le-mod-geq*)
finally show *?thesis* **by** *simp*
qed
qed

lemma (*in dcharacter*) *sum-dcharacter-lessThan-le*:
assumes $\chi \neq \text{principal-dchar } n$
shows $\text{norm } (\sum x < m. \chi x) \leq \text{totient } n$
proof –
have $(\sum x < m. \chi x) = (\sum x < m \text{ mod } n. \chi x)$ **by** (*rule sum-lessThan-dcharacter*)
fact
also have $\dots = (\sum x \mid x < m \text{ mod } n \wedge \text{coprime } x \ n. \chi x)$
by (*intro sum.mono-neutral-right*) (*auto simp: eq-zero-iff*)
also have $\text{norm } \dots \leq (\sum x \mid x < m \text{ mod } n \wedge \text{coprime } x \ n. 1)$
by (*rule sum-norm-le*) (*auto simp: norm*)
also have $\dots = \text{card } \{x. x < m \text{ mod } n \wedge \text{coprime } x \ n\}$ **by** *simp*
also have $\dots \leq \text{card } (\text{totatives } n)$ **unfolding** *of-nat-le-iff*
proof (*intro card-mono subsetI*)
fix *x* **assume** $x: x \in \{x. x < m \text{ mod } n \wedge \text{coprime } x \ n\}$
hence $x < m \text{ mod } n$ **by** *simp*
also have $\dots < n$ **using** *n* **by** *simp*
finally show $x \in \text{totatives } n$ **using** *x*
by (*auto simp: totatives-def intro!: Nat.gr0I*)
qed *auto*
also have $\dots = \text{totient } n$ **by** (*simp add: totient-def*)
finally show *?thesis* .
qed

lemma (*in dcharacter*) *sum-dcharacter-atMost-le*:
assumes $\chi \neq \text{principal-dchar } n$
shows $\text{norm } (\sum x \leq m. \chi x) \leq \text{totient } n$
using *sum-dcharacter-lessThan-le*[*OF assms, of Suc m*] **by** (*subst (asm) lessThan-Suc-atMost*)

lemma (*in residues-nat*) *sum-dcharacters*:
 $(\sum \chi \in \text{dcharacters } n. \chi x) = (\text{if } [x = 1] \text{ (mod } n) \text{ then of-nat } (\text{totient } n) \text{ else } 0)$
proof (*cases coprime x n*)
case *True*
with *n* **have** $x \text{ mod } n \in \text{totatives } n$ **by** (*auto simp: mod-in-totatives*)
have $(\sum \chi \in \text{dcharacters } n. \chi x) = (\sum \chi \in \text{characters } G. \text{c2dc } \chi x)$
by (*rule sum.reindex-bij-betw* [*OF bij-betw-characters-dcharacters, symmetric*])

also from x **have** $\dots = (\sum \chi \in \text{characters } G. \chi (x \bmod n))$
by (*simp add: c2dc-def*)
also from x **have** $\dots = (\text{if } x \bmod n = 1 \text{ then order } G \text{ else } 0)$
by (*subst sum-characters*) (*unfold G-def residue-mult-group-def, auto*)
also from n **have** $x \bmod n = 1 \iff [x = 1] \pmod n$
by (*simp add: cong-def*)
finally show *?thesis* **by** *simp*
next
case *False*
have $x \bmod n \neq 1$
proof
assume $*$: $x \bmod n = 1$
have $\text{gcd } (x \bmod n) n = 1$ **by** (*subst **) *simp*
also have $\text{gcd } (x \bmod n) n = \text{gcd } x n$
by (*subst gcd.commute*) (*simp only: gcd-red-nat [symmetric]*)
finally show *False* **using** $\langle \neg \text{coprime } x n \rangle$ **unfolding** *coprime-iff-gcd-eq-1* **by**
contradiction
qed
from *False* **have** $(\sum \chi \in \text{dcharacters } n. \chi x) = 0$
by (*intro sum.neutral*) (*auto simp: dcharacters-def dcharacter.eq-zero*)
with $\langle x \bmod n \neq 1 \rangle$ **and** n **show** *?thesis* **by** (*simp add: cong-def*)
qed

lemma (*in dcharacter*) *even-dcharacter-linear-sum-eq-0* [*simp*]:
assumes $\chi \neq \text{principal-dchar } n$ **and** $\chi (n - 1) = 1$
shows $(\sum k = \text{Suc } 0 .. < n. \text{of-nat } k * \chi k) = 0$
proof –
have $(\sum k = 1 .. < n. \text{of-nat } k * \chi k) = (\sum k = 1 .. < n. (\text{of-nat } n - \text{of-nat } k) * \chi (n - k))$
by (*intro sum.reindex-bij-witness* [**where** $i = \lambda k. n - k$ **and** $j = \lambda k. n - k$])
(auto simp: of-nat-diff)
also have $\dots = n * (\sum k = 1 .. < n. \chi (n - k)) - (\sum k = 1 .. < n. k * \chi (n - k))$
by (*simp add: algebra-simps sum-subtractf sum-distrib-left*)
also have $(\sum k = 1 .. < n. \chi (n - k)) = (\sum k = 1 .. < n. \chi k)$
by (*intro sum.reindex-bij-witness* [**where** $i = \lambda k. n - k$ **and** $j = \lambda k. n - k$])
auto
also have $\dots = (\sum k < n. \chi k)$
by (*intro sum.mono-neutral-left*) (*auto simp: Suc-le-eq*)
also have $\dots = 0$ **using** *assms* **by** (*simp add: sum-dcharacter-block*)
also have $(\sum k = 1 .. < n. \text{of-nat } k * \chi (n - k)) = (\sum k = 1 .. < n. k * \chi k)$
proof (*intro sum.cong refl*)
fix k **assume** $k: k \in \{1 .. < n\}$
have $\text{of-nat } k * \chi k = \text{of-nat } k * \chi ((n - 1) * k)$
using *assms* **by** (*subst mult*) *simp-all*
also have $(n - 1) * k = n - k + (k - 1) * n$
using k **by** (*simp add: algebra-simps*)
also have $\chi \dots = \chi (n - k)$
by (*rule periodic-mult*)
finally show $\text{of-nat } k * \chi (n - k) = \text{of-nat } k * \chi k ..$


```

qed
finally show ?thesis by simp
qed

end

```

3 Dirichlet L -functions

```

theory Dirichlet-L-Functions
imports
  Dirichlet-Characters
  HOL-Library.Landau-Symbols
  Zeta-Function.Zeta-Function
begin

```

We can now define the Dirichlet L -functions. These are essentially the functions in the complex plane that the Dirichlet series $\sum_{k=1}^{\infty} \chi(k)k^{-s}$ converge to, for some fixed Dirichlet character χ .

First of all, we need to take care of a syntactical problem: The notation for vectors uses χ as syntax, which causes some annoyance to us, so we disable it locally.

3.1 Definition and basic properties

We now define Dirichlet L functions as a finite linear combination of Hurwitz ζ functions. This has the advantage that we directly get the analytic continuation over the full domain and only need to prove that the series really converges to this definition whenever it does converge, which is not hard to do.

```

definition Dirichlet-L :: nat  $\Rightarrow$  (nat  $\Rightarrow$  complex)  $\Rightarrow$  complex  $\Rightarrow$  complex where
  Dirichlet-L m  $\chi$  s =
    (if s = 1 then
      if  $\chi$  = principal-dchar m then 0 else eval-fds (fds  $\chi$ ) 1
    else
      of-nat m powr - s * ( $\sum$  k = 1..m.  $\chi$  k * hurwitz-zeta (real k / real m) s))

```

lemma *Dirichlet-L-conv-hurwitz-zeta-nonprincipal:*

```

assumes s  $\neq$  1
shows Dirichlet-L n  $\chi$  s =
  of-nat n powr -s * ( $\sum$  k = 1..n.  $\chi$  k * hurwitz-zeta (real k / real n) s)
using assms by (simp add: Dirichlet-L-def)

```

Analyticity everywhere except 1 is trivial by the above definition, since the Hurwitz ζ function is analytic everywhere except 1. For L functions of non principal characters, we will have to show the analyticity at 1 separately later.

lemma *holomorphic-Dirichlet-L-weak*:
assumes $m > 0 \ 1 \notin A$
shows *Dirichlet-L m χ holomorphic-on A*
proof –
have $(\lambda s. \text{of-nat } m \text{ powr } - s * (\sum k = 1..m. \chi k * \text{hurwitz-zeta } (\text{real } k / \text{real } m) s))$
holomorphic-on A
using *assms unfolding Dirichlet-L-def* **by** *(intro holomorphic-intros) auto*
also have $?this \longleftrightarrow ?thesis$
using *assms* **by** *(intro holomorphic-cong refl) (auto simp: Dirichlet-L-def)*
finally show $?thesis$.
qed

context *dcharacter*
begin

For a real value greater than 1, the formal Dirichlet series of an L function for some character χ converges to the L function.

lemma
fixes $s :: \text{complex}$
assumes $s: \text{Re } s > 1$
shows *abs-summable-Dirichlet-L: summable $(\lambda n. \text{norm } (\chi n * \text{of-nat } n \text{ powr } -s))$*
and *summable-Dirichlet-L: summable $(\lambda n. \chi n * \text{of-nat } n \text{ powr } -s)$*
and *sums-Dirichlet-L: $(\lambda n. \chi n * n \text{ powr } -s)$ sums Dirichlet-L $n \chi s$*
and *Dirichlet-L-conv-eval-fds-weak: Dirichlet-L $n \chi s = \text{eval-fds } (\text{fds } \chi) s$*
proof –
define L **where** $L = (\sum n. \chi n * \text{of-nat } n \text{ powr } -s)$
show *summable $(\lambda n. \text{norm } (\chi n * \text{of-nat } n \text{ powr } -s))$*
by *(subst summable-Suc-iff [symmetric],*
rule summable-comparison-test [OF - summable-zeta-real[of Re s]])
(insert s norm, auto intro!: exI[of - 0] simp: norm-mult norm-powr-real-powr)
thus *summable: summable $(\lambda n. \chi n * \text{of-nat } n \text{ powr } -s)$*
by *(rule summable-norm-cancel)*

hence $(\lambda n. \chi n * \text{of-nat } n \text{ powr } -s)$ *sums L* **by** *(simp add: L-def sums-iff)*
from this have $(\lambda m. \sum k = m * n..<m * n + n. \chi k * \text{of-nat } k \text{ powr } -s)$ *sums L*
L
by *(rule sums-group) (use n in auto)*
also have $(\lambda m. \sum k = m * n..<m * n + n. \chi k * \text{of-nat } k \text{ powr } -s) =$
 $(\lambda m. \text{of-nat } n \text{ powr } -s * (\sum k = 1..n. \chi k * (\text{of-nat } m + \text{of-nat } k /$
 $\text{of-nat } n) \text{ powr } -s))$
proof *(rule ext, goal-cases)*
case $(1 \ m)$
have $(\sum k = m * n..<m * n + n. \chi k * \text{of-nat } k \text{ powr } -s) =$
 $(\sum k=0..<n. \chi (k + m * n) * \text{of-nat } (m * n + k) \text{ powr } -s)$
by *(intro sum.reindex-bij-witness[of - $\lambda k. k + m * n \ \lambda k. k - m * n$]) auto*
also have $\dots = (\sum k=0..<n. \chi k * \text{of-nat } (m * n + k) \text{ powr } -s)$

by (simp add: periodic-mult)
 also have ... = $(\sum_{k=0..<n} \chi k * (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s * of\text{-}nat\ n powr - s)$
 proof (intro sum.cong refl, goal-cases)
 case (1 k)
 have $of\text{-}nat\ (m * n + k) = (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n :: complex) * of\text{-}nat\ n$
 using n by (simp add: divide-simps del: div-mult-self1 div-mult-self2 div-mult-self3 div-mult-self4)
 also have ... $powr - s = (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s * of\text{-}nat\ n powr - s$
 by (rule powr-times-real) auto
 finally show ?case by simp
 qed
 also have ... = $of\text{-}nat\ n powr - s * (\sum_{k=0..<n} \chi k * (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s)$
 by (subst sum-distrib-left) (simp-all add: mult-ac)
 also have $(\sum_{k=0..<n} \chi k * (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s) = (\sum_{k=1..<n} \chi k * (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s)$
 by (intro sum.mono-neutral-right) (auto simp: Suc-le-eq)
 also have ... = $(\sum_{k=1..n} \chi k * (of\text{-}nat\ m + of\text{-}nat\ k / of\text{-}nat\ n) powr - s)$
 using periodic-mult[of 0 1] by (intro sum.mono-neutral-left) auto
 finally show ?case .
 qed
 finally have ... sums L .
 moreover have $(\lambda m. of\text{-}nat\ n powr - s * (\sum_{k=1..n} \chi k * (of\text{-}nat\ m + of\text{-}real\ (of\text{-}nat\ k / of\text{-}nat\ n)) powr - s))$ sums $(of\text{-}nat\ n powr - s * (\sum_{k=1..n} \chi k * hurwitz\text{-}zeta\ (of\text{-}nat\ k / of\text{-}nat\ n) s))$
 using s by (intro sums-sum sums-mult sums-hurwitz-zeta) auto
 ultimately have $L = \dots$
 by (simp add: sums-iff)
 also have ... = $Dirichlet\text{-}L\ n\ \chi\ s$ using assms by (auto simp: Dirichlet-L-def)
 finally have $Dirichlet\text{-}L\ n\ \chi\ s = (\sum n. \chi n * of\text{-}nat\ n powr - s)$
 by (simp add: L-def)
 with summable show $(\lambda n. \chi n * n powr - s)$ sums $Dirichlet\text{-}L\ n\ \chi\ s$
 by (simp add: sums-iff L-def)
 thus $Dirichlet\text{-}L\ n\ \chi\ s = eval\text{-}fds\ (fds\ \chi)\ s$
 by (simp add: eval-fds-def sums-iff powr-minus field-simps fds-nth-fds')
 qed

lemma *fds-abs-converges-weak*: $Re\ s > 1 \implies fds\text{-}abs\text{-}converges\ (fds\ \chi)\ s$
 using *abs-summable-Dirichlet-L*[of s]
 by (simp add: *fds-abs-converges-def powr-minus divide-simps fds-nth-fds'*)

lemma *abs-conv-abscissa-weak*: $abs\text{-}conv\text{-}abscissa\ (fds\ \chi) \leq 1$
 proof (rule *abs-conv-abscissa-leI*, goal-cases)
 case (1 c)

thus *?case*
by (*intro exI[of - of-real c] conjI fds-abs-converges-weak*) *auto*
qed

Dirichlet L functions have the Euler product expansion

$$L(\chi, s) = \prod_p \left(1 - \frac{\chi(p)}{p^{-s}} \right)$$

for all s with $\Re(s) > 1$.

lemma

fixes $s :: \text{complex}$ **assumes** $s: \text{Re } s > 1$

shows *Dirichlet-L-euler-product-LIMSEQ*:

$(\lambda n. \prod_{p \leq n}. \text{if prime } p \text{ then inverse } (1 - \chi p / \text{nat-power } p \ s) \text{ else } 1)$
 $\longrightarrow \text{Dirichlet-L } n \ \chi \ s$ (**is** *?th1*)

and *Dirichlet-L-abs-convergent-euler-product*:

abs-convergent-prod $(\lambda p. \text{if prime } p \text{ then inverse } (1 - \chi p / p \ \text{powr } s)$
else 1)
(is *?th2*)

proof –

have *mult: completely-multiplicative-function* ($\text{fds-nth } (\text{fds } \chi)$)

using *mult.completely-multiplicative-function-axioms* **by** (*simp add: fds-nth-fds'*)

have *conv: fds-abs-converges* ($\text{fds } \chi$) s

using *abs-summable-Dirichlet-L[OF s]*

by (*simp add: fds-abs-converges-def fds-nth-fds' powr-minus divide-simps*)

have $(\lambda n. \prod_{p \leq n}. \text{if prime } p \text{ then inverse } (1 - \chi p / \text{nat-power } p \ s) \text{ else } 1)$
 $\longrightarrow \text{eval-fds } (\text{fds } \chi) \ s$

using *fds-euler-product-LIMSEQ'* [*OF mult conv*] **by** (*simp add: fds-nth-fds'*
cong: if-cong)

also have *eval-fds* ($\text{fds } \chi$) $s = \text{Dirichlet-L } n \ \chi \ s$

using *sums-Dirichlet-L[OF s]* **unfolding** *eval-fds-def*

by (*simp add: sums-iff fds-nth-fds' powr-minus divide-simps*)

finally show *?th1* .

from *fds-abs-convergent-euler-product'* [*OF mult conv*] **show** *?th2*

by (*simp add: fds-nth-fds cong: if-cong*)

qed

lemma *Dirichlet-L-Re-gt-1-nonzero*:

assumes $\text{Re } s > 1$

shows *Dirichlet-L* $n \ \chi \ s \neq 0$

proof –

have *completely-multiplicative-function* ($\text{fds-nth } (\text{fds } \chi)$)

by (*simp add: fds-nth-fds' mult.completely-multiplicative-function-axioms*)

moreover have *fds-abs-converges* ($\text{fds } \chi$) s

using *abs-summable-Dirichlet-L[OF assms]*

by (*simp add: fds-abs-converges-def fds-nth-fds' powr-minus divide-simps*)

ultimately have $(\text{eval-fds } (\text{fds } \chi) \ s = 0) \longleftrightarrow (\exists p. \text{prime } p \wedge \text{fds-nth } (\text{fds } \chi) \ p$
 $= \text{nat-power } p \ s)$

by (*rule fds-abs-convergent-zero-iff*)

also have $eval-fds (fds \chi) s = Dirichlet-L n \chi s$
using $Dirichlet-L-conv-eval-fds-weak[OF assms]$ **by** $simp$
also have $\neg(\exists p. prime p \wedge fds-nth (fds \chi) p = nat-power p s)$
proof safe
fix $p :: nat$ **assume** $p: prime p$ $fds-nth (fds \chi) p = nat-power p s$
from p **have** $real 1 < real p$ **by** $(subst of-nat-less-iff)$ $(auto simp: prime-gt-Suc-0-nat)$
also have $\dots = real p powr 1$ **by** $simp$
also from p **and** $assms$ **have** $real p powr 1 \leq real p powr Re s$
by $(intro powr-mono)$ $(auto simp: real-of-nat-ge-one-iff prime-ge-Suc-0-nat)$
also have $\dots = norm (nat-power p s)$ **by** $(simp add: norm-nat-power norm-powr-real-powr)$
also have $nat-power p s = fds-nth (fds \chi) p$ **using** p **by** $simp$
also have $norm \dots \leq 1$ **by** $(auto simp: fds-nth-fds' norm)$
finally show $False$ **by** $simp$
qed
finally show $?thesis$.
qed

lemma $sum-dcharacter-antimono-bound$:

fixes $x0 a b :: real$ **and** $f f' :: real \Rightarrow real$
assumes $nonprincipal: \chi \neq \chi_0$
assumes $x0: x0 \geq 0$ **and** $ab: x0 \leq a < b$
assumes $f': \bigwedge x. x \geq x0 \implies (f \text{ has-field-derivative } f' x)$ $(at x)$
assumes $f\text{-nonneg}: \bigwedge x. x \geq x0 \implies f x \geq 0$
assumes $f'\text{-nonpos}: \bigwedge x. x \geq x0 \implies f' x \leq 0$
shows $norm (\sum_{n \in real - \{a..b\}} \chi n * (f (real n))) \leq 2 * real (totient n)$
 $* f a$

proof –

note $deriv = has-field-derivative-at-within [OF f']$
let $?A = sum-upto \chi$
have $cont: continuous-on \{a..b\} f$
by $(rule DERIV-continuous-on[OF deriv])$ $(use ab \text{ in } auto)$
have $I': (f' \text{ has-integral } (f b - f a)) \{a..b\}$
using $ab \text{ deriv}$ **by** $(intro fundamental-theorem-of-calculus)$
 $(auto simp: has-real-derivative-iff-has-vector-derivative [symmetric])$

define I **where** $I = integral \{a..b\} (\lambda t. ?A t * of-real (f' t))$

define C **where** $C = real (totient n)$

have $C\text{-nonneg}: C \geq 0$ **by** $(simp add: C-def)$

have $C: norm (?A x) \leq C$ **for** x

proof –

have $?A x = (\sum_{k \leq nat \lfloor x \rfloor} \chi k)$ **unfolding** $sum-upto-altdef$
by $(intro sum.mono-neutral-left) auto$
also have $norm \dots \leq C$ **unfolding** $C-def$ **using** $nonprincipal$
by $(rule sum-dcharacter-atMost-le)$

finally show $?thesis$.

qed

have $I: ((\lambda t. ?A t * f' t) \text{ has-integral } ?A b * f b - ?A a * f a -$
 $(\sum_{n \in real - \{a..b\}} \chi n * f (real n))) \{a..b\}$ **using** $ab x0 cont f'$

by (intro partial-summation-strong[of {}] has-vector-derivative-of-real) auto
 hence $(\sum_{n \in \text{real}} -' \{a \dots b\}. \chi n * f (\text{real } n)) = ?A b * f b - ?A a * f a - I$
 by (simp add: has-integral-iff I-def)
 also have $\text{norm } \dots \leq \text{norm } (?A b) * \text{norm } (f b) + \text{norm } (?A a) * \text{norm } (f a)$
 + $\text{norm } I$
 by (rule order.trans[OF norm-triangle-ineq4] add-mono) + (simp-all add: norm-mult)
 also have $\text{norm } I \leq \text{integral } \{a \dots b\} (\lambda t. \text{of-real } (-C) * \text{of-real } (f' t))$
 unfolding I-def using I I' f'-nonpos ab C
 by (intro integral-norm-bound-integral integrable-on-cmult-left)
 (simp-all add: has-integral-iff norm-mult mult-right-mono-neg)
 also have $\dots = - (C * (f b - f a))$
 using integral-linear[OF - bounded-linear-of-real, of f' {a..b}] I'
 by (simp add: has-integral-iff o-def)
 also have $\dots = C * (f a - f b)$ by (simp add: algebra-simps)
 also have $\text{norm } (\text{sum-upto } \chi b) \leq C$ by (rule C)
 also have $\text{norm } (\text{sum-upto } \chi a) \leq C$ by (rule C)
 also have $C * \text{norm } (f b) + C * \text{norm } (f a) + C * (f a - f b) = 2 * C * f a$
 using f-nonneg[of a] f-nonneg[of b] ab by (simp add: algebra-simps)
 finally show ?thesis by (simp add: mult-right-mono C-def)
 qed

lemma summable-dcharacter-antimono:

fixes $x0 a b :: \text{real}$ and $f f' :: \text{real} \Rightarrow \text{real}$
 assumes nonprincipal: $\chi \neq \chi_0$
 assumes f': $\bigwedge x. x \geq x0 \implies (f \text{ has-field-derivative } f' x) \text{ (at } x)$
 assumes f-nonneg: $\bigwedge x. x \geq x0 \implies f x \geq 0$
 assumes f'-nonpos: $\bigwedge x. x \geq x0 \implies f' x \leq 0$
 assumes lim: $(f \longrightarrow 0) \text{ at-top}$
 shows summable $(\lambda n. \chi n * f n)$
proof (rule summable-bounded-partials [where ?g = $\lambda x. 2 * \text{real } (\text{totient } n) * f$
 x], goal-cases)
 case 1
 from eventually-ge-at-top[of nat [x0]] show ?case
proof eventually-elim
 case (elim x)
 show ?case
proof (safe, goal-cases)
 case (1 a b)
 with elim have *: $\text{max } 0 x0 \geq 0 \text{ max } 0 x0 \leq a \text{ real } a < \text{real } b$
 by (simp-all add: nat-le-iff ceiling-le-iff)
 have $(\sum_{n \in \{a \dots b\}} \chi n * \text{complex-of-real } (f (\text{real } n))) =$
 $(\sum_{n \in \text{real}} -' \{\text{real } a \dots \text{real } b\}. \chi n * \text{complex-of-real } (f (\text{real } n)))$
 by (intro sum.cong refl) auto
 also have $\text{norm } \dots \leq 2 * \text{real } (\text{totient } n) * f a$
 using nonprincipal * f' f-nonneg f'-nonpos by (rule sum-dcharacter-antimono-bound)
 simp-all
 finally show ?case .
 qed
 qed

qed (*auto intro!*: *tendsto-mult-right-zero filterlim-compose*[*OF lim*] *filterlim-real-sequentially*)

lemma *conv-abscissa-le-0*:

fixes *s* :: *real*

assumes *nonprincipal*: $\chi \neq \chi_0$

shows *conv-abscissa* (*fds* χ) ≤ 0

proof (*rule conv-abscissa-leI*)

fix *s* **assume** *s*: $0 < \text{ereal } s$

have *summable* ($\lambda n. \chi \ n \ * \ \text{of-real } (n \ \text{powr } -s)$)

proof (*rule summable-dcharacter-antimono*[*of 1*])

fix *x* :: *real* **assume** *x* ≥ 1

thus ($(\lambda x. x \ \text{powr } -s) \ \text{has-field-derivative } (-s * x \ \text{powr } (-s-1))$) (*at x*)

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

qed (*insert s assms, auto intro!*: *tendsto-neg-powr filterlim-ident*)

thus $\exists s'::\text{complex. } s' \cdot 1 = s \wedge \text{fds-converges } (\text{fds } \chi) \ s'$ **using** *s*

by (*intro exI*[*of - of-real s*])

(*auto simp*: *fds-converges-def powr-minus divide-simps powr-of-real* [*symmetric*]

fds-nth-fds')

qed

lemma *summable-Dirichlet-L'*:

assumes *nonprincipal*: $\chi \neq \chi_0$

assumes *s*: $\text{Re } s > 0$

shows *summable* ($\lambda n. \chi \ n \ * \ \text{of-nat } n \ \text{powr } -s$)

proof –

from *assms* **have** *fds-converges* (*fds* χ) *s*

by (*intro fds-converges le-less-trans*[*OF conv-abscissa-le-0*]) *auto*

thus *?thesis* **by** (*simp add*: *fds-converges-def powr-minus divide-simps fds-nth-fds'*)

qed

lemma

assumes $\chi \neq \chi_0$

shows *Dirichlet-L-conv-eval-fds*: $\bigwedge s. \text{Re } s > 0 \implies \text{Dirichlet-L } n \ \chi \ s = \text{eval-fds}$
(*fds* χ) *s*

and *holomorphic-Dirichlet-L*: *Dirichlet-L* $n \ \chi$ *holomorphic-on* *A*

proof –

show *eq*: *Dirichlet-L* $n \ \chi \ s = \text{eval-fds}$ (*fds* χ) *s* (**is** *?f s = ?g s*) **if** $\text{Re } s > 0$ **for** *s*

proof (*cases s = 1*)

case *False*

show *?thesis*

proof (*rule analytic-continuation-open*[**where** *?f = ?f* **and** *?g = ?g*])

show $\{s. \text{Re } s > 1\} \subseteq \{s. \text{Re } s > 0\} - \{1\}$ **by** *auto*

show *connected* ($\{s. 0 < \text{Re } s\} - \{1\}$)

using *aff-dim-halfspace-gt*[*of 0 1::complex*]

by (*intro connected-punctured-convex convex-halfspace-Re-gt*) *auto*

qed (*insert that n assms False*,

auto intro!: *convex-halfspace-Re-gt open-halfspace-Re-gt exI*[*of - 2*]

holomorphic-intros holomorphic-Dirichlet-L-weak

Dirichlet-L-conv-eval-fds-weak le-less-trans[*OF conv-abscissa-le-0*])

```

qed (insert assms, simp-all add: Dirichlet-L-def)

have Dirichlet-L n  $\chi$  holomorphic-on UNIV
proof (rule no-isolated-singularity')
  from n show Dirichlet-L n  $\chi$  holomorphic-on (UNIV - {1})
  by (intro holomorphic-Dirichlet-L-weak) auto
next
  fix s :: complex assume s: s  $\in$  {1}
  show Dirichlet-L n  $\chi$   $-s \rightarrow$  Dirichlet-L n  $\chi$  s
  proof (rule Lim-transform-eventually)
    from assms have continuous-on {s. Re s > 0} (eval-fds (fds  $\chi$ ))
    by (intro holomorphic-fds-eval holomorphic-on-imp-continuous-on)
      (auto intro: le-less-trans[OF conv-abscissa-le-0])
    hence eval-fds (fds  $\chi$ )  $-s \rightarrow$  eval-fds (fds  $\chi$ ) s using s
    by (subst (asm) continuous-on-eq-continuous-at) (auto simp: open-halfspace-Re-gt
isCont-def)
    also have eval-fds (fds  $\chi$ ) s = Dirichlet-L n  $\chi$  s
    using assms s by (simp add: Dirichlet-L-def)
    finally show eval-fds (fds  $\chi$ )  $-s \rightarrow$  Dirichlet-L n  $\chi$  s .
  next
  have eventually ( $\lambda z. z \in \{z. \text{Re } z > 0\}$ ) (nhds s) using s
  by (intro eventually-nhds-in-open) (auto simp: open-halfspace-Re-gt)
  hence eventually ( $\lambda z. z \in \{z. \text{Re } z > 0\}$ ) (at s)
  unfolding eventually-at-filter by eventually-elim auto
  then show eventually ( $\lambda z. \text{eval-fds (fds } \chi) z = \text{Dirichlet-L n } \chi z$ ) (at s)
  by eventually-elim (auto intro!: eq [symmetric])
  qed
qed auto
thus Dirichlet-L n  $\chi$  holomorphic-on A by (rule holomorphic-on-subset) auto
qed

lemma cnj-Dirichlet-L:
  cnj (Dirichlet-L n  $\chi$  s) = Dirichlet-L n (inv-character  $\chi$ ) (cnj s)
proof -
  {
  assume *:  $\chi \neq \chi_0$  s = 1
  with summable-Dirichlet-L'[of 1] have ( $\lambda n. \chi n / n$ ) sums eval-fds (fds  $\chi$ ) 1
  by (simp add: eval-fds-def fds-nth-fds' powr-minus sums-iff divide-simps)
  hence ( $\lambda n. \text{inv-character } \chi n / n$ ) sums cnj (eval-fds (fds  $\chi$ ) 1)
  by (subst (asm) sums-cnj [symmetric]) (simp add: inv-character-def)
  hence eval-fds (fds (inv-character  $\chi$ )) 1 = cnj (eval-fds (fds  $\chi$ ) 1)
  by (simp add: eval-fds-def fds-nth-fds' inv-character-def sums-iff)
  }
  thus ?thesis by (auto simp add: Dirichlet-L-def cnj-powr eval-inv-character)
qed
end

```

```

lemma holomorphic-Dirichlet-L [holomorphic-intros]:
  assumes n > 1  $\chi \neq$  principal-dchar n  $\wedge$  dcharacter n  $\chi \vee \chi =$  principal-dchar

```


$n \wedge 1 \notin A$
shows *Dirichlet-L* $n \chi$ *holomorphic-on* A
using *assms(2)*
proof
assume $\chi = \text{principal-dchar } n \wedge 1 \notin A$
with *holomorphic-Dirichlet-L-weak*[*of* $n A$ *principal-dchar* n] *assms(1)* **show**
?thesis **by** *auto*
qed (*insert dcharacter.holomorphic-Dirichlet-L*[*of* $n \chi A$], *auto*)

lemma *holomorphic-Dirichlet-L'* [*holomorphic-intros*]:
assumes $n > 1$ f *holomorphic-on* A
 $\chi \neq \text{principal-dchar } n \wedge \text{dcharacter } n \chi \vee \chi = \text{principal-dchar } n \wedge (\forall x \in A. f x \neq 1)$
shows $(\lambda s. \text{Dirichlet-L } n \chi (f s))$ *holomorphic-on* A
using *holomorphic-on-compose*[*OF* *assms(2)* *holomorphic-Dirichlet-L*[*OF* *assms(1)*,
of χ]] *assms*
by (*auto simp: o-def image-iff*)

lemma *continuous-on-Dirichlet-L*:
assumes $n > 1$ $\chi \neq \text{principal-dchar } n \wedge \text{dcharacter } n \chi \vee \chi = \text{principal-dchar } n \wedge 1 \notin A$
shows *continuous-on* A (*Dirichlet-L* $n \chi$)
using *assms* **by** (*intro holomorphic-on-imp-continuous-on holomorphic-intros*)

lemma *continuous-on-Dirichlet-L'* [*continuous-intros*]:
assumes *continuous-on* A $f n > 1$
and $\chi \neq \text{principal-dchar } n \wedge \text{dcharacter } n \chi \vee \chi = \text{principal-dchar } n \wedge (\forall x \in A. f x \neq 1)$
shows *continuous-on* A $(\lambda x. \text{Dirichlet-L } n \chi (f x))$
using *continuous-on-compose2*[*OF* *continuous-on-Dirichlet-L*[*of* $n \chi f ' A$] *assms(1)*]]
assms
by (*auto simp: image-iff*)

corollary *continuous-Dirichlet-L* [*continuous-intros*]:
 $n > 1 \implies \chi \neq \text{principal-dchar } n \wedge \text{dcharacter } n \chi \vee \chi = \text{principal-dchar } n \wedge s \neq 1 \implies$
 $\text{continuous (at } s \text{ within } A) (\text{Dirichlet-L } n \chi)$
by (*rule continuous-within-subset*[*of* - *UNIV*])
(*insert continuous-on-Dirichlet-L*[*of* $n \chi$ (*if* $\chi = \text{principal-dchar } n$ *then* $\{-1\}$ *else* *UNIV*)],
auto simp: continuous-on-eq-continuous-at open-Compl)

corollary *continuous-Dirichlet-L'* [*continuous-intros*]:
 $n > 1 \implies \text{continuous (at } s \text{ within } A) f \implies$
 $\chi \neq \text{principal-dchar } n \wedge \text{dcharacter } n \chi \vee \chi = \text{principal-dchar } n \wedge f s \neq 1 \implies$
 $\text{continuous (at } s \text{ within } A) (\lambda x. \text{Dirichlet-L } n \chi (f x))$
by (*rule continuous-within-compose3*[*OF* *continuous-Dirichlet-L*]) *auto*

context *residues-nat*

begin

Applying the above to the $L(\chi_0, s)$, the L function of the principal character, we find that it differs from the Riemann ζ function only by multiplication with a constant that depends only on the modulus n . They therefore have the same analytic properties as the ζ function itself.

lemma *Dirichlet-L-principal*:

fixes $s :: \text{complex}$

shows $\text{Dirichlet-L } n \ \chi_0 \ s = (\prod p \mid \text{prime } p \wedge p \ \text{dvd } n. (1 - 1 / p \ \text{powr } s)) * \text{zeta } s$

(**is** $?f \ s = ?g \ s$)

proof (*cases* $s = 1$)

case *False*

show *?thesis*

proof (*rule analytic-continuation-open*[**where** $?f = ?f$ **and** $?g = ?g$])

show $\{s. \text{Re } s > 1\} \subseteq - \{1\}$ **by** *auto*

show $?f \ s = ?g \ s$ **if** $s \in \{s. \text{Re } s > 1\}$ **for** s

proof –

from that have $s: \text{Re } s > 1$ **by** *simp*

let $?P = (\prod p \mid \text{prime } p \wedge p \ \text{dvd } n. (1 - 1 / p \ \text{powr } s))$

have $(\lambda n. \prod p \leq n. \text{if prime } p \text{ then inverse } (1 - \chi_0 \ p / \text{nat-power } p \ s) \text{ else } 1) \longrightarrow \text{Dirichlet-L } n \ \chi_0 \ s$

using s **by** (*rule principal.Dirichlet-L-euler-product-LIMSEQ*)

also have $?this \longleftrightarrow (\lambda n. ?P * (\prod p \leq n. \text{if prime } p \text{ then inverse } (1 - 1 / \text{of-nat } p \ \text{powr } s) \text{ else } 1))$

$\longrightarrow \text{Dirichlet-L } n \ \chi_0 \ s$ (**is** $- = \text{filterlim } ?g \ -$)

proof (*intro tendsto-cong eventually-mono* [*OF eventually-ge-at-top, of n*], *goal-cases*)

case ($1 \ m$)

let $?f = \lambda p. \text{inverse } (1 - 1 / p \ \text{powr } s)$

have $(\prod p \leq m. \text{if prime } p \text{ then inverse } (1 - \chi_0 \ p / \text{nat-power } p \ s) \text{ else } 1) = (\prod p \mid p \leq m \wedge \text{prime } p \wedge \text{coprime } p \ n. ?f \ p)$ (**is** $- = \text{prod } - \ ?A$)

by (*intro prod.mono-neutral-cong-right*) (*auto simp: principal-dchar-def*)

also have $?A = \{p. p \leq m \wedge \text{prime } p\} - \{p. \text{prime } p \wedge p \ \text{dvd } n\}$

(**is** $- = ?B - ?C$) **using** n **by** (*auto dest: prime-imp-coprime simp: coprime-absorb-left*)

also {

have $*$: $(\prod p \in ?B. ?f \ p) = (\prod p \in ?B - ?C. ?f \ p) * (\prod p \in ?C. ?f \ p)$

using $1 \ n$ **by** (*intro prod.subset-diff*) (*auto dest: dvd-imp-le*)

have $(\prod p \in ?B. ?f \ p) * ?P = (\prod p \in ?B - ?C. ?f \ p) * ((\prod p \in ?C. ?f \ p) *$

$?P)$

by (*subst **) (*simp add: mult-ac*)

also have $(\prod p \in ?C. ?f \ p) * ?P = (\prod p \in ?C. 1)$

by (*subst prod.distrib* [*symmetric*], *rule prod.cong*)

(*insert s, auto simp: divide-simps powr-def exp-eq-1*)

also have $\dots = 1$ **by** *simp*

finally have $(\prod p \in ?B - ?C. ?f \ p) = (\prod p \in ?B. ?f \ p) * ?P$ **by** *simp*

```

}
also have  $(\prod p \in ?B. ?f p) = (\prod p \leq m. \text{if prime } p \text{ then } ?f p \text{ else } 1)$ 
  by (intro prod.mono-neutral-cong-left) auto
finally show ?case by (simp only: mult-ac)
qed
finally have  $?g \longrightarrow \text{Dirichlet-L } n \ \chi_0 \ s .$ 
moreover have  $?g \longrightarrow ?P * \text{zeta } s$ 
  by (intro tendsto-mult tendsto-const euler-product-zeta s)
ultimately show  $\text{Dirichlet-L } n \ \chi_0 \ s = ?P * \text{zeta } s$ 
  by (rule LIMSEQ-unique)
qed
qed (insert  $\langle s \neq 1 \rangle n$ , auto intro!: holomorphic-intros holomorphic-Dirichlet-L-weak
open-halfspace-Re-gt exI[of - 2] connected-punctured-universe)
qed (simp-all add: Dirichlet-L-def zeta-1)
end

```

3.2 The non-vanishing for $\Re(s) \geq 1$

```

lemma coprime-prime-exists:
  assumes  $n > (0 :: \text{nat})$ 
  obtains  $p$  where prime p coprime p n
proof –
  from bigger-prime[of n] obtain  $p$  where  $p$ : prime p p > n by auto
  with assms have  $\neg p \text{ dvd } n$  by (auto dest: dvd-imp-le)
  with  $p$  have coprime p n by (intro prime-imp-coprime)
  with that[of p] and  $p$  show ?thesis by auto
qed

```

The case of the principal character is trivial, since it differs from the Riemann $\zeta(s)$ only in a multiplicative factor that is clearly non-zero for $\Re(s) \geq 1$.

```

theorem (in residues-nat) Dirichlet-L-Re-ge-1-nonzero-principal:
  assumes  $\text{Re } s \geq 1 \ s \neq 1$ 
  shows  $\text{Dirichlet-L } n \ (\text{principal-dchar } n) \ s \neq 0$ 
proof –
  have  $(\prod p \mid \text{prime } p \wedge p \text{ dvd } n. 1 - 1 / p \text{ powr } s) \neq (0 :: \text{complex})$ 
  proof (subst prod-zero-iff)
    from  $n$  show finite {p. prime p \wedge p dvd n} by (intro finite-prime-divisors)
  auto
  show  $\neg(\exists p \in \{p. \text{prime } p \wedge p \text{ dvd } n\}. 1 - 1 / p \text{ powr } s = 0)$ 
  proof safe
    fix  $p$  assume  $p$ : prime p p dvd n and  $1 - 1 / p \text{ powr } s = 0$ 
    hence  $\text{norm } (p \text{ powr } s) = 1$  by simp
    also have  $\text{norm } (p \text{ powr } s) = \text{real } p \text{ powr } \text{Re } s$  by (simp add: norm-powr-real-powr)
    finally show False using  $p$  assms by (simp add: powr-def prime-gt-0-nat)
  qed
qed
with zeta-Re-ge-1-nonzero[OF assms] show ?thesis by (simp add: Dirichlet-L-principal)
qed

```

The proof for non-principal character is quite involved and is typically very complicated and technical in most textbooks. For instance, Apostol [1] proves the result separately for real and non-real characters, where the non-real case is relatively short and nice, but the real case involves a number of complicated asymptotic estimates.

The following proof, on the other hand – like our proof of the analogous result for the Riemann ζ function – is based on Newman’s book [4]. Newman gives a very short, concise, and high-level sketch that we aim to reproduce faithfully here.

context *dcharacter*

begin

theorem *Dirichlet-L-Re-ge-1-nonzero-nonprincipal*:

assumes $\chi \neq \chi_0$ **and** $\text{Re } u \geq 1$

shows $\text{Dirichlet-L } n \chi u \neq 0$

proof (*cases* $\text{Re } u > 1$)

include *dcharacter-syntax*

case *False*

define *a* **where** $a = -\text{Im } u$

from *False* **and** *assms* **have** $\text{Re } u = 1$ **by** *simp*

hence [*simp*]: $u = 1 - i * a$ **by** (*simp add: a-def complex-eq-iff*)

show *?thesis*

proof

assume *Dirichlet-L* $n \chi u = 0$

hence *zero*: *Dirichlet-L* $n \chi (1 - i * a) = 0$ **by** *simp*

define χ' **where** [*simp*]: $\chi' = \text{inv-character } \chi$

— We define the function $Z(s)$, which is the product of all the Dirichlet L functions, and its Dirichlet series. Then, similarly to the proof of the non-vanishing of the Riemann ζ function for $\Re(s) \geq 1$, we define $Q(s) = Z(s)Z(s+ia)Z(s-ia)$. Our objective is to show that the Dirichlet series of this function Q converges everywhere.

define *Z* **where** $Z = (\lambda s. \prod \chi \in \text{dcharacters } n. \text{Dirichlet-L } n \chi s)$

define *Z-fds* **where** $Z\text{-fds} = (\prod \chi \in \text{dcharacters } n. \text{fds } \chi)$

define *Q* **where** $Q = (\lambda s. Z s ^ 2 * Z (s + i * a) * Z (s - i * a))$

define *Q-fds* **where** $Q\text{-fds} = Z\text{-fds} ^ 2 * \text{fds-shift } (i * a) Z\text{-fds} * \text{fds-shift } (-i * a) Z\text{-fds}$

let *?sings* = $\{1, 1 + i * a, 1 - i * a\}$

— Some preliminary auxiliary facts

define *P* **where** $P = (\lambda s. (\prod x \in \{p. \text{prime } p \wedge p \text{ dvd } n\}. 1 - 1 / \text{of-nat } x \text{ powr } s :: \text{complex}))$

have χ_0 : $\chi_0 \in \text{dcharacters } n$ **by** (*auto simp: principal.dcharacter-axioms dcharacters-def*)

have [*continuous-intros*]: *continuous-on* *A* *P* **for** *A* **unfolding** *P-def*

by (*intro continuous-intros*) (*auto simp: prime-gt-0-nat*)

from *this*[*of UNIV*] **have** [*continuous-intros*]: *isCont* *P* *s* **for** *s*

by (*auto simp: continuous-on-eq-continuous-at*)

have $\chi: \chi \in dcharacters\ n\ \chi' \in dcharacters\ n$ **using** *dcharacter-axioms*
by (*auto simp add: dcharacters-def dcharacter.dcharacter-inv-character*)
from *zero dcharacter.cnj-Dirichlet-L[of n χ 1 - i * a] dcharacter-axioms*
have *zero'*: *Dirichlet-L n χ' (1 + i * a) = 0* **by** *simp*

have $Z = (\lambda s. Dirichlet-L\ n\ \chi_0\ s * (\prod \chi \in dcharacters\ n - \{\chi_0\}. Dirichlet-L\ n\ \chi\ s))$
unfolding *Z-def* **using** χ_0 **by** (*intro ext prod.remove*) *auto*
also have $\dots = (\lambda s. P\ s * zeta\ s * (\prod \chi \in dcharacters\ n - \{\chi_0\}. Dirichlet-L\ n\ \chi\ s))$
by (*simp add: Dirichlet-L-principal P-def*)
finally have *Z-eq*: $Z = (\lambda s. P\ s * zeta\ s * (\prod \chi \in dcharacters\ n - \{\chi_0\}. Dirichlet-L\ n\ \chi\ s))$.

have *Z-eq'*: $Z = (\lambda s. P\ s * zeta\ s * Dirichlet-L\ n\ \chi\ s * (\prod \chi \in dcharacters\ n - \{\chi_0\} - \{\chi\}. Dirichlet-L\ n\ \chi\ s))$
if $\chi \in dcharacters\ n\ \chi \neq \chi_0$ **for** χ
proof (*rule ext, goal-cases*)
case (*1 s*)
from *that* **have** $\chi: \chi \in dcharacters\ n$ **by** (*simp add: dcharacters-def*)
have $Z\ s = P\ s * zeta\ s *$
 $(\prod \chi \in dcharacters\ n - \{\chi_0\}. Dirichlet-L\ n\ \chi\ s)$ **by** (*simp add: Z-eq*)
also have $(\prod \chi \in dcharacters\ n - \{\chi_0\}. Dirichlet-L\ n\ \chi\ s) = Dirichlet-L\ n\ \chi\ s *$
 $(\prod \chi \in dcharacters\ n - \{\chi_0\} - \{\chi\}. Dirichlet-L\ n\ \chi\ s)$
using *assms χ that* **by** (*intro prod.remove*) *auto*
finally show *?case* **by** (*simp add: mult-ac*)
qed

— We again show that Q is locally bounded everywhere by showing that every singularity is cancelled by some zero. Since now, a can be zero, we do a case distinction here to make things a bit easier.

have *Q-bigo-1*: $Q \in O[at\ s](\lambda-. 1)$ **for** s
proof (*cases a = 0*)
case *True*
have $(\lambda s. Dirichlet-L\ n\ \chi\ s - Dirichlet-L\ n\ \chi\ 1) \in O[at\ 1](\lambda s. s - 1)$ **using**
 $\chi\ assms\ n$
by (*intro taylor-bigo-linear holomorphic-on-imp-differentiable-at[of - UNIV] holomorphic-intros*) (*auto simp: dcharacters-def*)
hence $*$: $Dirichlet-L\ n\ \chi \in O[at\ 1](\lambda s. s - 1)$ **using** *zero True* **by** *simp*
have $Z = (\lambda s. P\ s * zeta\ s * Dirichlet-L\ n\ \chi\ s * (\prod \chi \in dcharacters\ n - \{\chi_0\} - \{\chi\}. Dirichlet-L\ n\ \chi\ s))$
using $\chi\ assms$ **by** (*intro Z-eq'*) *auto*
also have $\dots \in O[at\ 1](\lambda s. 1 * (1 / (s - 1)) * (s - 1) * 1)$ **using** $n\ \chi$
by (*intro landau-o.big.mult continuous-imp-bigo-1 zeta-bigo-at-1 continuous-intros **)
(auto simp: dcharacters-def)
also have $(\lambda s::complex. 1 * (1 / (s - 1)) * (s - 1) * 1) \in \Theta[at\ 1](\lambda-. 1)$
by (*intro bighetaI-cong*) (*auto simp: eventually-at-filter*)

finally have $Z\text{-at-1}: Z \in O[at\ 1](\lambda\text{-}\ 1)$.

have $Z \in O[at\ s](\lambda\text{-}\ 1)$
proof (*cases* $s = 1$)
 case *False*
 thus *?thesis unfolding Z-def using* $n\ \chi$
 by (*intro continuous-imp-bigo-1 continuous-intros*) (*auto simp: dcharacters-def*)
 qed (*insert Z-at-1, auto*)

from $\langle a = 0 \rangle$ **have** $Q = (\lambda s. Z\ s * Z\ s * Z\ s * Z\ s)$
 by (*simp add: Q-def power2-eq-square*)
also have $\dots \in O[at\ s](\lambda\text{-}\ 1 * 1 * 1 * 1)$
 by (*intro landau-o.big.mult*) *fact+*
finally show *?thesis by simp*

next
case *False*
have $\text{bigo1}: (\lambda s. Z\ s * Z\ (s - i * a)) \in O[at\ 1](\lambda\text{-}\ 1)$
 if *Dirichlet-L* $n\ \chi\ (1 - i * a) = 0\ a \neq 0\ \chi \in dcharacters\ n\ \chi \neq \chi_0$
 for $a :: \text{real}$ **and** χ
proof –
 have $(\lambda s. \text{Dirichlet-L}\ n\ \chi\ (s - i * a) - \text{Dirichlet-L}\ n\ \chi\ (1 - i * a)) \in O[at\ 1](\lambda s. s - 1)$
 using *assms* n *that*
 by (*intro taylor-bigo-linear holomorphic-on-imp-differentiable-at[of - UNIV] holomorphic-intros*) (*auto simp: dcharacters-def*)
 hence $*$: $(\lambda s. \text{Dirichlet-L}\ n\ \chi\ (s - i * a)) \in O[at\ 1](\lambda s. s - 1)$ **using** *that*
by *simp*

have $(\lambda s. Z\ (s - i * a)) = (\lambda s. P\ (s - i * a) * \text{zeta}\ (s - i * a) * \text{Dirichlet-L}\ n\ \chi\ (s - i * a))$
 $* (\prod \chi \in dcharacters\ n - \{\chi_0\} - \{\chi\}. \text{Dirichlet-L}\ n\ \chi\ (s - i * a))$
 using *that* **by** (*subst Z-eq'[of χ]*) *auto*
 also have $\dots \in O[at\ 1](\lambda s. 1 * 1 * (s - 1) * 1)$ **unfolding** *P-def* **using**
that n
 by (*intro landau-o.big.mult continuous-imp-bigo-1 continuous-intros **)
 (*auto simp: prime-gt-0-nat dcharacters-def*)
 finally have $(\lambda s. Z\ (s - i * a)) \in O[at\ 1](\lambda s. s - 1)$ **by** *simp*
 moreover have $Z \in O[at\ 1](\lambda s. 1 * (1 / (s - 1)) * 1)$ **unfolding** *Z-eq*
using n *that*
 by (*intro landau-o.big.mult zeta-bigo-at-1 continuous-imp-bigo-1 continuous-intros*)
 (*auto simp: dcharacters-def*)
 hence $Z \in O[at\ 1](\lambda s. 1 / (s - 1))$ **by** *simp*
 ultimately have $(\lambda s. Z\ s * Z\ (s - i * a)) \in O[at\ 1](\lambda s. 1 / (s - 1) * (s - 1))$
 by (*intro landau-o.big.mult*)
 also have $(\lambda s. 1 / (s - 1) * (s - 1)) \in \Theta[at\ 1](\lambda\text{-}\ 1)$
 by (*intro bigthetaI-cong*) (*auto simp add: eventually-at-filter*)

finally show *?thesis* .
qed

have *bigol'*: $(\lambda s. Z s * Z (s + i * a)) \in O[at\ 1](\lambda-. 1)$
if *Dirichlet-L* $n\ \chi\ (1 - i * a) = 0\ a \neq 0\ \chi \in dcharacters\ n\ \chi \neq \chi_0$
for $a :: real$ **and** χ
proof –
from *that interpret dcharacter n G χ by (simp-all add: dcharacters-def G-def)*
from *bigol*[of *inv-character* $\chi - a$] *that conj-Dirichlet-L*[of $1 - i * a$] **show**
?thesis
by *(simp add: dcharacters-def dcharacter-inv-character)*
qed

have *bigol2*: $(\lambda s. Z s * Z (s - i * a)) \in O[at\ (1 + i * a)](\lambda-. 1)$
if *Dirichlet-L* $n\ \chi\ (1 - i * a) = 0\ a \neq 0\ \chi \in dcharacters\ n\ \chi \neq \chi_0$
for $a :: real$ **and** χ
proof –
have $(\lambda s. Z s * Z (s - i * a)) \in O[filtermap\ (\lambda s. s + i * a)\ (at\ 1)](\lambda-. 1)$
using *bigol'*[of $\chi\ a$] *that by (simp add: mult.commute landau-o.big.in-filtermap-iff)*
also have $filtermap\ (\lambda s. s + i * a)\ (at\ 1) = at\ (1 + i * a)$
using *filtermap-at-shift*[of $-i * a\ 1$] **by** *simp*
finally show *?thesis* .
qed

have *bigol2'*: $(\lambda s. Z s * Z (s + i * a)) \in O[at\ (1 - i * a)](\lambda-. 1)$
if *Dirichlet-L* $n\ \chi\ (1 - i * a) = 0\ a \neq 0\ \chi \in dcharacters\ n\ \chi \neq \chi_0$
for $a :: real$ **and** χ
proof –
from *that interpret dcharacter n G χ by (simp-all add: dcharacters-def G-def)*
from *bigol2*[of *inv-character* $\chi - a$] *that conj-Dirichlet-L*[of $1 - i * a$] **show**
?thesis
by *(simp add: dcharacters-def dcharacter-inv-character)*
qed

have *Q-eq*: $Q = (\lambda s. (Z s * Z (s + i * a)) * (Z s * Z (s - i * a)))$
by *(simp add: Q-def power2-eq-square mult-ac)*

consider $s = 1 \mid s = 1 + i * a \mid s = 1 - i * a \mid s \notin ?sings$ **by** *blast*
thus *?thesis*
proof *cases*
case *1*
have $Q \in O[at\ 1](\lambda-. 1 * 1)$
unfolding *Q-eq* **using** *assms zero zero' False χ*
by *(intro landau-o.big.mult bigol*[of $\chi\ a$] *bigol'*[of $\chi\ a$]; *simp*) +
with *1* **show** *?thesis* **by** *simp*
next
case *2*

```

have  $Q \in O[at (1 + i * a)](\lambda-. 1 * 1)$  unfolding  $Q\text{-eq}$ 
using  $assms\ zero\ zero'\ False\ \chi\ n$ 
by ( $intro\ landau\text{-}o.\text{big}.\text{mult}\ \text{bigo}2[of\ \chi\ a]\ \text{continuous}\text{-}\text{imp}\text{-}\text{bigo}\text{-}1$ )
      ( $auto\ simp: Z\text{-}\text{def}\ \text{dcharacters}\text{-}\text{def}\ \text{intro}!: \text{continuous}\text{-}\text{intros}$ )
with 2 show  $?thesis$  by  $simp$ 
next
case 3
have  $Q \in O[at (1 - i * a)](\lambda-. 1 * 1)$  unfolding  $Q\text{-eq}$ 
using  $assms\ zero\ zero'\ False\ \chi\ n$ 
by ( $intro\ landau\text{-}o.\text{big}.\text{mult}\ \text{bigo}2'[of\ \chi\ a]\ \text{continuous}\text{-}\text{imp}\text{-}\text{bigo}\text{-}1$ )
      ( $auto\ simp: Z\text{-}\text{def}\ \text{dcharacters}\text{-}\text{def}\ \text{intro}!: \text{continuous}\text{-}\text{intros}$ )
with 3 show  $?thesis$  by  $simp$ 
next
case 4
thus  $?thesis$  unfolding  $Q\text{-def}\ Z\text{-}\text{def}$  using  $n$ 
by ( $intro\ \text{continuous}\text{-}\text{imp}\text{-}\text{bigo}\text{-}1\ \text{continuous}\text{-}\text{intros}$ )
      ( $auto\ simp: \text{dcharacters}\text{-}\text{def}\ \text{complex}\text{-}\text{eq}\text{-}\text{iff}$ )
qed
qed

```

— Again, we can remove the singularities from Q and extend it to an entire function.

```

have  $\exists Q'$ .  $Q'$  holomorphic-on  $UNIV \wedge (\forall z \in UNIV - ?sings. Q' z = Q z)$ 
using  $n$  by ( $intro\ \text{removable}\text{-}\text{singularities}\ Q\text{-bigo}\text{-}1$ )
      ( $auto\ simp: Q\text{-}\text{def}\ Z\text{-}\text{def}\ \text{dcharacters}\text{-}\text{def}\ \text{complex}\text{-}\text{eq}\text{-}\text{iff}\ \text{intro}!:$ 
holomorphic-intros)
then obtain  $Q'$  where  $Q'$ :  $Q'$  holomorphic-on  $UNIV \wedge z. z \notin ?sings \implies Q' z = Q z$  by  $blast$ 

```

— Q' constitutes an analytic continuation of the Dirichlet series of Q .

```

have  $eval\text{-}Q\text{-}\text{fds}: eval\text{-}\text{fds}\ Q\text{-}\text{fds}\ s = Q' s$  if  $Re\ s > 1$  for  $s$ 
proof –
have [ $simp$ ]:  $dcharacter\ n\ \chi$  if  $\chi \in dcharacters\ n$  for  $\chi$ 
using  $that$  by ( $simp\ \text{add}: \text{dcharacters}\text{-}\text{def}$ )
from  $that$  have  $abs\text{-}\text{conv}\text{-}\text{abscissa}\ (\text{fds}\ \chi) < ereal\ (Re\ s)$  if  $\chi \in dcharacters$ 
for  $\chi$ 
using  $that$  by ( $intro\ le\text{-}\text{less}\text{-}\text{trans}[OF\ dcharacter.\text{abs}\text{-}\text{conv}\text{-}\text{abscissa}\text{-}\text{weak}[of\ n\ \chi]]$ )  $auto$ 
hence  $eval\text{-}\text{fds}\ Q\text{-}\text{fds}\ s = Q' s$  using  $that$ 
by ( $simp\ \text{add}: Q\text{-}\text{fds}\text{-}\text{def}\ Q\text{-}\text{def}\ \text{eval}\text{-}\text{fds}\text{-}\text{mult}\ \text{eval}\text{-}\text{fds}\text{-}\text{power}\ \text{fds}\text{-}\text{abs}\text{-}\text{converges}\text{-}\text{mult}$ 
       $eval\text{-}\text{fds}\text{-}\text{prod}\ \text{fds}\text{-}\text{abs}\text{-}\text{converges}\text{-}\text{prod}\ dcharacter.\text{Dirichlet}\text{-}\text{L}\text{-}\text{conv}\text{-}\text{eval}\text{-}\text{fds}\text{-}\text{weak}$ 
       $\text{fds}\text{-}\text{abs}\text{-}\text{converges}\text{-}\text{power}\ \text{eval}\text{-}\text{fds}\text{-}\text{zeta}\ Z\text{-}\text{fds}\text{-}\text{def}\ Z\text{-}\text{def}\ \text{fds}\text{-}\text{abs}\text{-}\text{converges}$ )
also from  $that$  have  $\dots = Q' s$  by ( $subst\ Q'$ )  $auto$ 
finally show  $?thesis$  .
qed

```

— Since the characters are completely multiplicative, the series for this logarithm can be rewritten like this:


```

define  $I$  where  $I = (\lambda k. \text{if } [k = 1] \text{ (mod } n) \text{ then totient } n \text{ else } 0 :: \text{real})$ 
have  $\text{ln-}Q\text{-fds-eq}$ :
   $\text{fds-ln } 0 \text{ } Q\text{-fds} = \text{fds } (\lambda k. \text{of-real } (2 * I \ k * \text{mangoldt } k / \text{ln } k * (1 + \cos (a * \text{ln } k))))$ 
proof –
  have  $\text{nz}: \chi (\text{Suc } 0) = 1$  if  $\chi \in \text{dcharacters } n$  for  $\chi$ 
    using  $\text{dcharacter.Suc-0[of } n \ \chi]$  that by  $(\text{simp add: dcharacters-def})$ 
    note  $\text{simps} = \text{fds-ln-mult[where } l' = 0 \text{ and } l'' = 0] \text{fds-ln-power[where } l' = 0]$ 
       $\text{fds-ln-prod[where } l' = \lambda \cdot 0]$ 
  have  $\text{fds-ln } 0 \text{ } Q\text{-fds} = (\sum \chi \in \text{dcharacters } n. 2 * \text{fds-ln } 0 \text{ (fds } \chi) + \text{fds-shift } (i * a) \text{ (fds-ln } 0 \text{ (fds } \chi)) + \text{fds-shift } (-i * a) \text{ (fds-ln } 0 \text{ (fds } \chi)))$ 
    by  $(\text{auto simp: } Q\text{-fds-def } Z\text{-fds-def } \text{simps nz sum.distrib sum-distrib-left})$ 
  also have  $\dots = (\sum \chi \in \text{dcharacters } n. \text{fds } (\lambda k. \chi \ k * \text{of-real } (2 * \text{mangoldt } k / \text{ln } k * (1 + \cos (a * \text{ln } k))))$ 
     $(\text{is } (\sum \chi \in \cdot. ?l \ \chi) = -)$ 
  proof  $(\text{intro sum.cong refl, goal-cases})$ 
    case  $(1 \ \chi)$ 
    then interpret  $\text{dcharacter } n \ G \ \chi$  by  $(\text{simp-all add: dcharacters-def } G\text{-def})$ 
    have  $\text{mult}: \text{completely-multiplicative-function } (\text{fds-nth } (\text{fds } \chi))$ 
      by  $(\text{simp add: fds-nth-fds' mult.completely-multiplicative-function-axioms})$ 
    have  $*$ :  $\text{fds-ln } 0 \text{ (fds } \chi) = \text{fds } (\lambda n. \chi \ n * \text{mangoldt } n /_R \text{ln } (\text{real } n))$ 
      by  $(\text{simp add: fds-ln-completely-multiplicative[OF mult] fds-nth-fds' fds-eq-iff})$ 
    have  $?l \ \chi = \text{fds } (\lambda k. \chi \ k * \text{mangoldt } k /_R \text{ln } k * (2 + k \text{ powr } (i * a) + k \text{ powr } (-i * a)))$ 
      by  $(\text{unfold } *, \text{rule fds-eqI}) \text{ (simp add: algebra-simps scaleR-conv-of-real numeral-fds)}$ 
    also have  $\dots = \text{fds } (\lambda k. \chi \ k * 2 * \text{mangoldt } k /_R \text{ln } k * (1 + \cos (\text{of-real}(a * \text{ln } k))))$ 
      unfolding  $\text{cos-exp-eq}$  by  $(\text{intro fds-eqI}) \text{ (simp add: powr-def algebra-simps)}$ 
    also have  $\dots = \text{fds } (\lambda k. \chi \ k * \text{of-real } (2 * \text{mangoldt } k / \text{ln } k * (1 + \cos (a * \text{ln } k))))$ 
      unfolding  $\text{cos-of-real}$  by  $(\text{simp add: field-simps scaleR-conv-of-real})$ 
    finally show  $?case$  .
  qed
  also have  $\dots = \text{fds } (\lambda k. (\sum \chi \in \text{dcharacters } n. \chi \ k) * \text{of-real } (2 * \text{mangoldt } k / \text{ln } k * (1 + \cos (a * \text{ln } k))))$ 
    by  $(\text{simp add: sum-distrib-right sum-divide-distrib scaleR-conv-of-real sum-distrib-left})$ 
  also have  $\dots = \text{fds } (\lambda k. \text{of-real } (2 * I \ k * \text{mangoldt } k / \text{ln } k * (1 + \cos (a * \text{ln } k))))$ 
    by  $(\text{intro fds-eqI, subst sum-dcharacters}) \text{ (simp-all add: I-def algebra-simps)}$ 
  finally show  $?thesis$  .
qed
— The coefficients of that logarithm series are clearly nonnegative:
have  $\text{nonneg-dirichlet-series } (\text{fds-ln } 0 \text{ } Q\text{-fds})$ 
proof

```

show $\text{fds-nth } (\text{fds-ln } 0 \text{ } Q\text{-fds}) \text{ } k \in \mathbb{R}_{\geq 0}$ **for** k
proof (*cases* $k < 2$)
case *False*
have $\text{cos}: 1 + \text{cos } x \geq 0$ **for** $x :: \text{real}$
using *cos-ge-minus-one*[*of* x] **by** *linarith*
have $\text{fds-nth } (\text{fds-ln } 0 \text{ } Q\text{-fds}) \text{ } k =$
 $\text{of-real } (2 * I \text{ } k * \text{mangoldt } k / \text{ln } k * (1 + \text{cos } (a * \text{ln } k)))$
by (*auto simp: fds-nth-fds' ln-Q-fds-eq*)
also have $\dots \in \mathbb{R}_{\geq 0}$ **using** *False* **unfolding** *I-def*
by (*subst nonneg-Reals-of-real-iff*)
(intro mult-nonneg-nonneg divide-nonneg-pos cos mangoldt-nonneg, auto)
finally show *?thesis* .
qed (*cases* k ; *auto simp: ln-Q-fds-eq*)
qed

— Therefore Q -fds also has non-negative coefficients.

hence *nonneg: nonneg-dirichlet-series* Q -fds

proof (*rule nonneg-dirichlet-series-lnD*)

have $(\prod_{x \in \text{dcharacters}} n. x (\text{Suc } 0)) = 1$

by (*intro prod.neutral*) (*auto simp: dcharacters-def dcharacter.Suc-0*)

thus $\text{exp } 0 = \text{fds-nth } Q\text{-fds } (\text{Suc } 0)$ **by** (*simp add: Q-fds-def Z-fds-def*)

qed

— And by Pringsheim–Landau, we get that the Dirichlet series of Q converges everywhere.

have $\text{abs-conv-abscissa } Q\text{-fds} \leq 1$ **unfolding** *Q-fds-def Z-fds-def fds-shift-prod*

by (*intro abs-conv-abscissa-power-leI abs-conv-abscissa-mult-leI abs-conv-abscissa-prod-le*)

(auto simp: dcharacters-def dcharacter.abs-conv-abscissa-weak)

with *nonneg and eval-Q-fds and* $\langle Q' \text{ holomorphic-on } \text{UNIV} \rangle$

have $\text{abscissa: abs-conv-abscissa } Q\text{-fds} = -\infty$

by (*intro entire-continuation-imp-abs-conv-abscissa-MInfty*[**where** $g = Q'$

and $c = 1$])

(auto simp: one-ereal-def)

— Again, similarly to the proof for ζ , we select a subseries of Q . This time we cannot simply pick powers of 2, since 2 might not be coprime to n , in which case the subseries would simply be 1 everywhere, which is not helpful. However, it is clear that there *is* always some prime p that is coprime to n , so we just use the subseries Q that corresponds to powers of p .

from n **obtain** p **where** p : *prime* p *coprime* $p \ n$

using *coprime-prime-exists*[*of* n] **by** *auto*

define $R\text{-fds}$ **where** $R\text{-fds} = \text{fds-primelow-subseries } p \text{ } Q\text{-fds}$

have $\text{conv-abscissa } R\text{-fds} \leq \text{abs-conv-abscissa } R\text{-fds}$ **by** (*rule conv-le-abs-conv-abscissa*)

also have $\text{abs-conv-abscissa } R\text{-fds} \leq \text{abs-conv-abscissa } Q\text{-fds}$

unfolding *R-fds-def* **by** (*rule abs-conv-abscissa-restrict*)

also have $\dots = -\infty$ **by** (*simp add: abscissa*)

finally have $\text{abscissa}' : \text{conv-abscissa } R\text{-fds} = -\infty$ **by** *simp*

— The following function $g(a, s)$ is the denominator in the Euler product expansion of the subseries of $Z(s + ia)$. It is clear that it is entire and non-zero for

$\Re(s) > 0$ and all real a .

```

define  $g :: \text{real} \Rightarrow \text{complex} \Rightarrow \text{complex}$ 
  where  $g = (\lambda a s. (\prod \chi \in \text{dcharacters } n. (1 - \chi p * p \text{ powr } (-s + i * \text{of-real } a))))$ 
have  $g\text{-nz}: g a s \neq 0$  if  $\text{Re } s > 0$  for  $s$  a unfolding  $g\text{-def}$ 
proof ( $\text{subst prod-zero-iff}[\text{OF finite-dcharacters}], \text{safe}$ )
  fix  $\chi$  assume  $\chi \in \text{dcharacters } n$  and  $*$ :  $1 - \chi p * p \text{ powr } (-s + i*a) = 0$ 
  then interpret  $\text{dcharacter } n G \chi$  by ( $\text{simp-all add: dcharacters-def } G\text{-def}$ )
from  $p$  have  $\text{real } p > \text{real } 1$  by ( $\text{subst of-nat-less-iff}$ ) ( $\text{auto simp: prime-gt-Suc-0-nat}$ )
  hence  $\text{real } p \text{ powr } - \text{Re } s < \text{real } p \text{ powr } 0$ 
  using  $p$  that by ( $\text{intro powr-less-mono}$ )  $\text{auto}$ 
  hence  $0 < \text{norm } (1 :: \text{complex}) - \text{norm } (\chi p * p \text{ powr } (-s + i*a))$ 
  using  $p$  by ( $\text{simp add: norm-mult norm norm-powr-real-powr}$ )
  also have  $\dots \leq \text{norm } (1 - \chi p * p \text{ powr } (-s + i*a))$ 
  by ( $\text{rule norm-triangle-ineq2}$ )
  finally show  $\text{False}$  by ( $\text{subst (asm) } *$ )  $\text{simp-all}$ 
qed
have [ $\text{holomorphic-intros}$ ]:  $g$  a holomorphic-on  $A$  for  $a \in A$  unfolding  $g\text{-def}$ 
  using  $p$  by ( $\text{intro holomorphic-intros}$ )

```

— By taking Euler product expansions of every factor, we get

$$R(s) = \frac{1}{g(0, s)^2 g(a, s) g(-a, s)} = (1 - 2^{-s})^{-2} (1 - 2^{-s+ia})^{-1} (1 - 2^{-s-ia})^{-1}$$

for every s with $\Re(s) > 1$, and by analytic continuation also for $\Re(s) > 0$.

```

have  $\text{eval-R}: \text{eval-fds } R\text{-fds } s = 1 / (g 0 s ^ 2 * g a s * g (-a) s)$ 
  (is  $= ?f s$ ) if  $\text{Re } s > 0$  for  $s :: \text{complex}$ 
proof —
  show  $?thesis$ 
  proof ( $\text{rule analytic-continuation-open}[\text{where } f = \text{eval-fds } R\text{-fds}]$ )
    show  $?f$  holomorphic-on  $\{s. \text{Re } s > 0\}$  using  $p$   $g\text{-nz}[of 0]$   $g\text{-nz}[of a]$   $g\text{-nz}[of -a]$ 
    by ( $\text{intro holomorphic-intros}$ ) ( $\text{auto simp: } g\text{-nz}$ )
  next
  fix  $z$  assume  $z: z \in \{s. \text{Re } s > 1\}$ 
  have [ $\text{simp}$ ]:  $\text{completely-multiplicative-function } \chi \text{ fds-nth } (\text{fds } \chi) = \chi$ 
    if  $\chi \in \text{dcharacters } n$  for  $\chi$ 
  proof —
    from that interpret  $\text{dcharacter } n G \chi$  by ( $\text{simp-all add: } G\text{-def dcharacters-def}$ )
    show  $\text{completely-multiplicative-function } \chi \text{ fds-nth } (\text{fds } \chi) = \chi$ 
    by ( $\text{simp-all add: fds-nth-fds' mult.completely-multiplicative-function-axioms}$ )
  qed
  have [ $\text{simp}$ ]:  $\text{dcharacter } n \chi$  if  $\chi \in \text{dcharacters } n$  for  $\chi$ 
    using that by ( $\text{simp add: dcharacters-def}$ )
  from that have  $\text{abs-conv-abcissa } (\text{fds } \chi) < \text{ereal } (\text{Re } z)$  if  $\chi \in \text{dcharacters } n$  for  $\chi$ 
    using that  $z$  by ( $\text{intro le-less-trans}[\text{OF } \text{dcharacter.abs-conv-abcissa-weak}[of n \chi]]$ )  $\text{auto}$ 

```

thus *eval-fds R-fds* $z = ?f z$ **using** $z p$
by (*simp add: R-fds-def Q-fds-def Z-fds-def eval-fds-mult eval-fds-prod*
eval-fds-power
fds-abs-converges-mult fds-abs-converges-power fds-abs-converges-prod
g-def mult-ac
fds-primew-pow-subseries-euler-product-cm powr-minus powr-diff powr-add
prod-dividef
fds-abs-summable-zeta g-nz fds-abs-converges power-one-over di-
vide-inverse [symmetric])
qed (*insert that abscissa', auto intro!: exI[of - 2] convex-connected open-halfspace-Re-gt*
convex-halfspace-Re-gt holomorphic-intros)
qed

— We again have our contradiction: $R(s)$ is entire, but the right-hand side has a pole at 0 since $g(0, 0) = 0$.

show *False*
proof (*rule not-tendsto-and-filterlim-at-infinity*)
have *g-limit: (g a \longrightarrow g a 0) (at 0 within {s. Re s > 0})* **for** a
proof —
have *continuous-on UNIV (g a)* **by** (*intro holomorphic-on-imp-continuous-on*
holomorphic-intros)
hence *isCont (g a) 0* **by** (*rule continuous-on-interior*) *auto*
hence *continuous (at 0 within {s. Re s > 0}) (g a)* **by** (*rule continu-*
ous-within-subset) *auto*
thus *?thesis* **by** (*auto simp: continuous-within*)
qed
have ($(\lambda s. g 0 s^2 * g a s * g (-a) s) \longrightarrow g 0 0^2 * g a 0 * g (-a) 0$)
(at 0 within {s. Re s > 0}) **by** (*intro tendsto-intros g-limit*)
also have $g 0 0 = 0$ **unfolding** *g-def*
proof (*rule prod-zero*)
from p **and** χ_0 **show** $\exists \chi \in dcharacters n. 1 - \chi p * \text{of-nat } p \text{ powr } (- 0 +$
 $i * \text{of-real } 0) = 0$
by (*intro bezI[of - χ_0]*) (*auto simp: principal-dchar-def*)
qed *auto*
moreover have *eventually* ($\lambda s. s \in \{s. \text{Re } s > 0\}$) (*at 0 within {s. Re s >*
 $0\}$)
by (*auto simp: eventually-at-filter*)
hence *eventually* ($\lambda s. g 0 s^2 * g a s * g (-a) s \neq 0$) (*at 0 within {s. Re s*
 $> 0\}$)
by *eventually-elim (auto simp: g-nz)*
ultimately have *filterlim* ($\lambda s. g 0 s^2 * g a s * g (-a) s$) (*at 0*
(at 0 within {s. Re s > 0})) **by** (*simp add: filterlim-at*)
hence *filterlim ?f at-infinity (at 0 within {s. Re s > 0})* (**is** *?lim*)
by (*intro filterlim-divide-at-infinity[OF tendsto-const]*
tendsto-mult-filterlim-at-infinity) *auto*
also have *ev: eventually* ($\lambda s. \text{Re } s > 0$) (*at 0 within {s. Re s > 0}*)
by (*auto simp: eventually-at intro!: exI[of - 1]*)
have *?lim \longleftrightarrow filterlim (eval-fds R-fds) at-infinity (at 0 within {s. Re s >*
 $0\}$)

```

    by (intro filterlim-cong refl eventually-mono[OF ev]) (auto simp: eval-R)
  finally show ... .
next
have continuous (at 0 within {s. Re s > 0}) (eval-fds R-fds)
  by (intro continuous-intros) (auto simp: abscissa')
thus ((eval-fds R-fds  $\longrightarrow$  eval-fds R-fds 0)) (at 0 within {s. Re s > 0})
  by (auto simp: continuous-within)
next
have 0  $\in$  {s. Re s  $\geq$  0} by simp
also have {s. Re s  $\geq$  0} = closure {s. Re s > 0}
  using closure-halfspace-gt[of 1::complex 0] by (simp add: inner-commute)
finally have 0  $\in$  ... .
thus at 0 within {s. Re s > 0}  $\neq$  bot
  by (subst at-within-eq-bot-iff) auto
qed
qed
qed (fact Dirichlet-L-Re-gt-1-nonzero)

```

3.3 Asymptotic bounds on partial sums of Dirichlet L functions

The following are some bounds on partial sums of the L -function of a character that are useful for asymptotic reasoning, particularly for Dirichlet's Theorem.

lemma *sum-upto-dcharacter-le*:

```

  assumes  $\chi \neq \chi_0$ 
  shows norm (sum-upto  $\chi$  x)  $\leq$  totient n
proof -
  have sum-upto  $\chi$  x = ( $\sum_{k \leq \text{nat } \lfloor x \rfloor} \chi k$ ) unfolding sum-upto-altdef
    by (intro sum.mono-neutral-left) auto
  also have norm ...  $\leq$  totient n
    by (rule sum-dcharacter-atMost-le) fact
  finally show ?thesis .
qed

```

lemma *Dirichlet-L-minus-partial-sum-bound*:

```

  fixes s :: complex and x :: real
  assumes  $\chi \neq \chi_0$  and Re s > 0 and x > 0
  defines  $\sigma \equiv$  Re s
  shows norm (sum-upto ( $\lambda n. \chi n * n^{\text{powr } -s}$ ) x - Dirichlet-L n  $\chi$  s)  $\leq$ 
    real (totient n) * (2 + cmod s /  $\sigma$ ) / xpowr  $\sigma$ 
proof (rule Lim-norm-ubound)
from assms have summable ( $\lambda n. \chi n * n^{\text{of-nat } n^{\text{powr } -s}}$ )
  by (intro summable-Dirichlet-L')
with assms have ( $\lambda n. \chi n * n^{\text{of-nat } n^{\text{powr } -s}}$ ) sums Dirichlet-L n  $\chi$  s
  using Dirichlet-L-conv-eval-fds[OF assms(1,2)]
  by (simp add: sums-iff eval-fds-def powr-minus divide-simps fds-nth-fds')
hence ( $\lambda m. \sum_{k \leq m} \chi k * n^{\text{of-nat } k^{\text{powr } -s}}$ )  $\longrightarrow$  Dirichlet-L n  $\chi$  s

```

by (*simp add: sums-def' atLeast0AtMost*)
thus ($\lambda m. \text{sum-upto } (\lambda k. \chi k * \text{of-nat } k \text{ powr } -s) x - (\sum k \leq m. \chi k * \text{of-nat } k \text{ powr } -s)$)
 $\longrightarrow \text{sum-upto } (\lambda k. \chi k * \text{of-nat } k \text{ powr } -s) x - \text{Dirichlet-L } n \chi s$
by (*intro tendsto-intros*)
next
define M **where** $M = \text{sum-upto } \chi$
have $le: \text{norm } (\sum n \in \text{real-}\{x <..y\}. \chi n * \text{of-nat } n \text{ powr } -s)$
 $\leq \text{real } (\text{totient } n) * (2 + \text{cmod } s / \sigma) / x \text{ powr } \sigma$ **if** $xy: 0 < x < y$
for $x y$
proof –
from xy **have** $I: ((\lambda t. M t * (-s * t \text{ powr } (-s-1)))) \text{ has-integral}$
 $M y * \text{of-real } y \text{ powr } -s - M x * \text{of-real } x \text{ powr } -s -$
 $(\sum n \in \text{real-}\{x <..y\}. \chi n * \text{of-real } (\text{real } n) \text{ powr } -s)) \{x..y\}$
unfolding $M\text{-def}$
by (*intro partial-summation-strong [of {}]*)
(auto intro!: has-vector-derivative-real-field derivative-eq-intros continuous-intros)
hence $(\sum n \in \text{real-}\{x <..y\}. \chi n * \text{real } n \text{ powr } -s) =$
 $M y * \text{of-real } y \text{ powr } -s - M x * \text{of-real } x \text{ powr } -s -$
 $\text{integral } \{x..y\} (\lambda t. M t * (-s * t \text{ powr } (-s-1)))$
by (*simp add: has-integral-iff*)
also have $\text{norm } \dots \leq \text{norm } (M y * \text{of-real } y \text{ powr } -s) + \text{norm } (M x * \text{of-real } x \text{ powr } -s) +$
 $\text{norm } (\text{integral } \{x..y\} (\lambda t. M t * (-s * t \text{ powr } (-s-1))))$
by (*intro order.trans[OF norm-triangle-ineq4] add-mono order.refl*)
also have $\text{norm } (M y * \text{of-real } y \text{ powr } -s) \leq \text{totient } n * y \text{ powr } -\sigma$
using xy **assms** **unfolding** $\text{norm-mult } M\text{-def } \sigma\text{-def}$
by (*intro mult-mono sum-upto-dcharacter-le*) (*auto simp: norm-powr-real-powr*)
also have $\dots \leq \text{totient } n * x \text{ powr } -\sigma$
using $assms xy$ **by** (*intro mult-left-mono powr-mono2'*) (*auto simp: sigma-def*)
also have $\text{norm } (M x * \text{of-real } x \text{ powr } -s) \leq \text{totient } n * x \text{ powr } -\sigma$
using xy **assms** **unfolding** $\text{norm-mult } M\text{-def } \sigma\text{-def}$
by (*intro mult-mono sum-upto-dcharacter-le*) (*auto simp: norm-powr-real-powr*)
also have $\text{norm } (\text{integral } \{x..y\} (\lambda t. M t * (-s * \text{of-real } t \text{ powr } (-s-1)))) \leq$
 $\text{integral } \{x..y\} (\lambda t. \text{real } (\text{totient } n) * \text{norm } s * t \text{ powr } (-\sigma-1))$
proof (*rule integral-norm-bound-integral integrable-on-cmult-left*)
show $(\lambda t. \text{real } (\text{totient } n) * \text{norm } s * t \text{ powr } (-\sigma-1)) \text{ integrable-on } \{x..y\}$
using xy **by** (*intro integrable-continuous-real continuous-intros*) *auto*
next
fix t **assume** $t: t \in \{x..y\}$
have $\text{norm } (M t * (-s * \text{of-real } t \text{ powr } (-s-1))) \leq$
 $\text{real } (\text{totient } n) * (\text{norm } s * t \text{ powr } (-\sigma-1))$
unfolding $\text{norm-mult } M\text{-def } \sigma\text{-def}$ **using** $xy t$ **assms**
by (*intro mult-mono sum-upto-dcharacter-le*) (*auto simp: norm-mult norm-powr-real-powr*)
thus $\text{norm } (M t * (-s * \text{of-real } t \text{ powr } (-s-1))) \leq \text{real } (\text{totient } n) * \text{norm } s$
 $* t \text{ powr } (-\sigma-1)$
by (*simp add: algebra-simps*)
qed (*insert I, auto simp: has-integral-iff*)

also have $\dots = \text{real } (\text{totient } n) * \text{norm } s * \text{integral } \{x..y\} (\lambda t. t \text{ powr } (-\sigma-1))$
by *simp*
also have $((\lambda t. t \text{ powr } (-\sigma-1)) \text{ has-integral } (y \text{ powr } -\sigma / (-\sigma) - x \text{ powr } -\sigma / (-\sigma))) \{x..y\}$
using *xy assms*
by (*intro fundamental-theorem-of-calculus*)
(auto intro!: derivative-eq-intros
simp: has-real-derivative-iff-has-vector-derivative [symmetric] σ -def)
hence $\text{integral } \{x..y\} (\lambda t. t \text{ powr } (-\sigma-1)) = y \text{ powr } -\sigma / (-\sigma) - x \text{ powr } -\sigma / (-\sigma)$
by (*simp add: has-integral-iff*)
also from *assms* **have** $\dots \leq x \text{ powr } -\sigma / \sigma$ **by** (*simp add: σ -def*)
also have $\text{real } (\text{totient } n) * x \text{ powr } -\sigma + \text{real } (\text{totient } n) * x \text{ powr } -\sigma +$
 $\text{real } (\text{totient } n) * \text{norm } s * (x \text{ powr } -\sigma / \sigma) =$
 $\text{real } (\text{totient } n) * (2 + \text{norm } s / \sigma) / x \text{ powr } \sigma$
using *xy* **by** (*simp add: field-simps powr-minus*)
finally show *?thesis* **by** (*simp add: mult-left-mono*)
qed

show eventually $(\lambda m. \text{norm } (\text{sum-upto } (\lambda k. \chi k * \text{of-nat } k \text{ powr } -s) x -$
 $(\sum k \leq m. \chi k * \text{of-nat } k \text{ powr } -s))$
 $\leq \text{real } (\text{totient } n) * (2 + \text{cmod } s / \sigma) / x \text{ powr } \sigma)$ *at-top*
using *eventually-gt-at-top[of nat [x]]*
proof *eventually-elim*
case (*elim m*)
have $(\sum k \leq m. \chi k * \text{of-nat } k \text{ powr } -s) - \text{sum-upto } (\lambda k. \chi k * \text{of-nat } k \text{ powr } -s) x =$
 $(\sum k \in \{..m\} - \{k. 0 < k \wedge \text{real } k \leq x\}. \chi k * \text{of-nat } k \text{ powr } -s)$ **unfolding**
sum-upto-def
using *elim* $\langle x > 0 \rangle$ **by** (*intro Groups-Big.sum-diff [symmetric]*)
(auto simp: nat-less-iff floor-less-iff)
also have $\dots = (\sum k \in \{..m\} - \{k. \text{real } k \leq x\}. \chi k * \text{of-nat } k \text{ powr } -s)$
by (*intro sum.mono-neutral-right*) *auto*
also have $\{..m\} - \{k. \text{real } k \leq x\} = \text{real} - \{x < .. \text{real } m\}$
using *elim* $\langle x > 0 \rangle$ **by** (*auto simp: nat-less-iff floor-less-iff not-less*)
also have $\text{norm } (\sum k \in \dots \chi k * \text{of-nat } k \text{ powr } -s) \leq$
 $\text{real } (\text{totient } n) * (2 + \text{cmod } s / \sigma) / x \text{ powr } \sigma$
using *elim* $\langle x > 0 \rangle$ **by** (*intro le*) (*auto simp: nat-less-iff floor-less-iff*)
finally show *?case* **by** (*simp add: norm-minus-commute*)
qed
qed *auto*

lemma *partial-Dirichlet-L-sum-bigo*:

fixes *s :: complex* **and** *x :: real*
assumes $\chi \neq \chi_0$ *Re s > 0*
shows $(\lambda x. \text{sum-upto } (\lambda n. \chi n * n \text{ powr } -s) x - \text{Dirichlet-L } n \chi s) \in O(\lambda x. x \text{ powr } -s)$
proof (*rule bigO1*)
show eventually $(\lambda x. \text{norm } (\text{sum-upto } (\lambda n. \chi n * \text{of-nat } n \text{ powr } -s) x - \text{Dirich-$

```

let-L n χ s)
  ≤ real (totient n) * (2 + norm s / Re s) * norm (of-real x powr - s))
at-top
  using eventually-gt-at-top[of 0]
proof eventually-elim
  case (elim x)
  have norm (sum-upto (λn. χ n * of-nat n powr -s) x - Dirichlet-L n χ s)
    ≤ real (totient n) * (2 + norm s / Re s) / x powr Re s
  using elim assms by (intro Dirichlet-L-minus-partial-sum-bound) auto
  thus ?case using elim assms
  by (simp add: norm-powr-real-powr powr-minus divide-simps norm-divide
    del: div-mult-self1 div-mult-self2 div-mult-self3 div-mult-self4)
qed
qed
end

```

3.4 Evaluation of $L(\chi, 0)$

```

context residues-nat
begin
lemma Dirichlet-L-0-principal [simp]: Dirichlet-L n χ0 0 = 0
proof -
  have Dirichlet-L n χ0 0 = -1/2 * (∏ p | prime p ∧ p dvd n. 1 - 1 / p powr
0)
  by (simp add: Dirichlet-L-principal prime-gt-0-nat)
  also have (∏ p | prime p ∧ p dvd n. 1 - 1 / p powr 0) = (∏ p | prime p ∧ p
dvd n. 0 :: complex)
  by (intro prod.cong) (auto simp: prime-gt-0-nat)
  also have (∏ p | prime p ∧ p dvd n. 0 :: complex) = 0
  using prime-divisor-exists[of n] n by (auto simp: card-gt-0-iff)
  finally show ?thesis by simp
qed

end
context dcharacter
begin
lemma Dirichlet-L-0-nonprincipal:
  assumes nonprincipal: χ ≠ χ0
  shows Dirichlet-L n χ 0 = -(∑ k=1..<n. of-nat k * χ k) / of-nat n
proof -
  have Dirichlet-L n χ 0 = (∑ k=1..n. χ k * (1 / 2 - of-nat k / of-nat n))
  using assms n by (simp add: Dirichlet-L-conv-hurwitz-zeta-nonprincipal)
  also have ... = -1/n * (∑ k=1..n. of-nat k * χ k)
  using assms by (simp add: algebra-simps sum-subtractf sum-dcharacter-block'
sum-divide-distrib [symmetric])
  also have (∑ k=1..n. of-nat k * χ k) = (∑ k=1..<n. of-nat k * χ k)
  using n by (intro sum.mono-neutral-right) (auto simp: eq-zero-iff)
  finally show eq: Dirichlet-L n χ 0 = -(∑ k=1..<n. of-nat k * χ k) / of-nat n
  by simp

```


qed

lemma *Dirichlet-L-0-even* [simp]:

assumes $\chi (n - 1) = 1$

shows $Dirichlet-L\ n\ \chi\ 0 = 0$

proof (cases $\chi = \chi_0$)

case *False*

hence $Dirichlet-L\ n\ \chi\ 0 = -(\sum_{k=Suc\ 0..<n} of-nat\ k * \chi\ k) / of-nat\ n$
by (simp add: *Dirichlet-L-0-nonprincipal*)

also have $\dots = 0$

using *assms False* **by** (subst *even-dcharacter-linear-sum-eq-0*) *auto*

finally show $Dirichlet-L\ n\ \chi\ 0 = 0$.

qed *auto*

lemma *Dirichlet-L-0*:

$Dirichlet-L\ n\ \chi\ 0 = (if\ \chi\ (n - 1) = 1\ then\ 0\ else\ -(\sum_{k=1..<n} of-nat\ k * \chi\ k) / of-nat\ n)$

by (cases $\chi = \chi_0$) (*auto simp: Dirichlet-L-0-nonprincipal*)

end

3.5 Properties of $L(\chi, s)$ for real χ

locale *real-dcharacter* = *dcharacter* +

assumes *real*: $\chi\ k \in \mathbb{R}$

begin

lemma *Im-eq-0* [simp]: $Im\ (\chi\ k) = 0$

using *real[of k]* **by** (*auto elim!: Reals-cases*)

lemma *of-real-Re* [simp]: $of-real\ (Re\ (\chi\ k)) = \chi\ k$

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

lemma *char-cases*: $\chi\ k \in \{-1, 0, 1\}$

proof –

from *norm[of k]* **have** $Re\ (\chi\ k) \in \{-1, 0, 1\}$

by (*auto simp: cmod-def split: if-splits*)

hence $of-real\ (Re\ (\chi\ k)) \in \{-1, 0, 1\}$ **by** *auto*

also have $of-real\ (Re\ (\chi\ k)) = \chi\ k$ **by** (*simp add: complex-eq-iff*)

finally show *?thesis* .

qed

lemma *cnj* [simp]: $cnj\ (\chi\ k) = \chi\ k$

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

lemma *inv-character-id* [simp]: $inv-character\ \chi = \chi$

by (*simp add: inv-character-def fun-eq-iff*)

lemma *Dirichlet-L-in-Reals*:

assumes $s \in \mathbb{R}$
shows $Dirichlet-L\ n\ \chi\ s \in \mathbb{R}$
proof –
have $cnj\ (Dirichlet-L\ n\ \chi\ s) = Dirichlet-L\ n\ \chi\ s$
using $assms$ **by** $(subst\ cnj-Dirichlet-L)\ (auto\ elim!: Reals-cases)$
thus $?thesis$ **using** $Reals-cnj-iff$ **by** $blast$
qed

The following property of real characters is used by Apostol to show the non-vanishing of $L(\chi, 1)$. We have already shown this in a much easier way, but this particular result is still of general interest.

lemma

assumes $k: k > 0$
shows $sum-char-divisors-ge: Re\ (\sum\ d\ |\ d\ dvd\ k.\ \chi\ d) \geq 0$ **(is** $Re\ (?A\ k) \geq 0$
and $sum-char-divisors-square-ge: is-square\ k \implies Re\ (\sum\ d\ |\ d\ dvd\ k.\ \chi\ d) \geq 1$
proof –
interpret $sum: multiplicative-function\ ?A$
by $(fact\ mult.multiplicative-sum-divisors)$

have $A: ?A\ k \in \mathbb{R}$ **for** k **by** $(intro\ sum-in-Reals\ real)$
hence $[simp]: Im\ (?A\ k) = 0$ **for** k **by** $(auto\ elim!: Reals-cases)$
have $*$: $Re\ (?A\ (p\ \wedge\ m)) \geq$ $(if\ even\ m\ then\ 1\ else\ 0)$ **if** $p: prime\ p$ **for** $p\ m$
proof –

have $sum-neg1: (\sum\ i \leq m.\ (-1)\ \wedge\ i) = (if\ even\ m\ then\ 1\ else\ (0::real))$
by $(induction\ m)\ auto$
from p **have** $?A\ (p\ \wedge\ m) = (\sum\ k \leq m.\ \chi\ (p\ \wedge\ k))$
by $(intro\ sum.reindex-bij-betw\ [symmetric]\ bij-betw-prime-power-divisors)$
also have $Re\ \dots = (\sum\ k \leq m.\ Re\ (\chi\ p)\ \wedge\ k)$ **by** $(simp\ add: mult.power)$
also have $\dots \geq (if\ even\ m\ then\ 1\ else\ 0)$
using $sum-neg1\ char-cases[of\ p]$ **by** $(auto\ simp: power-0-left)$
finally show $?thesis$.

qed

have $*$: $Re\ (?A\ (p\ \wedge\ m)) \geq 0$ **even** $m \implies Re\ (?A\ (p\ \wedge\ m)) \geq 1$ **if** $prime\ p$ **for**
 $p\ m$
using $*[of\ p\ m]$ **that** **by** $(auto\ split: if-splits)$

have $eq: Re\ (?A\ k) = (\prod\ p \in prime-factors\ k.\ Re\ (?A\ (p\ \wedge\ multiplicity\ p\ k)))$
using $k\ A$ **by** $(subst\ sum.prod-prime-factors)\ (auto\ simp: Re-prod-Reals)$
show $Re\ (\sum\ d\ |\ d\ dvd\ k.\ \chi\ d) \geq 0$ **by** $(subst\ eq,\ intro\ prod-nonneg\ ballI\ *)\ auto$

assume $is-square\ k$

then obtain m **where** $m: k = m\ \wedge\ 2$ **by** $(auto\ elim!: is-nth-powerE)$
have $even\ (multiplicity\ p\ k)$ **if** $prime\ p$ **for** p **using** k **that** **unfolding** m
by $(subst\ prime-elem-multiplicity-power-distrib)\ (auto\ intro!: Nat.grOI)$
thus $Re\ (\sum\ d\ |\ d\ dvd\ k.\ \chi\ d) \geq 1$
by $(subst\ eq,\ intro\ prod-ge-1\ ballI\ *)\ auto$

qed

end

end

4 Dirichlet's Theorem on primes in arithmetic progressions

```
theory Dirichlet-Theorem
imports
  Dirichlet-L-Functions
  Bertrands-Postulate.Bertrand
  Landau-Symbols.Landau-More
begin
```

We can now turn to the proof of the main result: Dirichlet's theorem about the infinitude of primes in arithmetic progressions.

There are previous proofs of this by John Harrison in HOL Light [3] and by Mario Carneiro in Metamath [2]. Both of them strive to prove Dirichlet's theorem with a minimum amount of auxiliary results and definitions, whereas our goal was to get a short and simple proof of Dirichlet's theorem built upon a large library of Analytic Number Theory.

At this point, we already have the key part – the non-vanishing of $L(1, \chi)$ – and the proof was relatively simple and straightforward due to the large amount of Complex Analysis and Analytic Number Theory we have available. The remainder will be a bit more concrete, but still reasonably concise. First, we need to re-frame some of the results from the AFP entry about Bertrand's postulate a little bit.

4.1 Auxiliary results

The AFP entry for Bertrand's postulate already provides a slightly stronger version of this for integer values of x , but we can easily extend this to real numbers to obtain a slightly nicer presentation.

```
lemma sum-upto-mangoldt-le:
  assumes  $x \geq 0$ 
  shows  $\text{sum-upto mangoldt } x \leq 3 / 2 * x$ 
proof -
  have  $\text{sum-upto mangoldt } x = \text{psi } (\text{nat } \lfloor x \rfloor)$ 
  by (simp add: sum-upto-altdef psi-def atLeastSucAtMost-greaterThanAtMost)
  also have  $\dots \leq 551 / 256 * \ln 2 * \text{real } (\text{nat } \lfloor x \rfloor)$ 
  by (rule psi-ubound-log)
  also have  $\dots \leq 3 / 2 * \text{real } (\text{nat } \lfloor x \rfloor)$ 
  using Bertrand.ln-2-le by (intro mult-right-mono) auto
  also have  $\dots \leq 3 / 2 * x$  using assms by linarith
  finally show ?thesis .
qed
```

We can also, similarly, use the results from the Bertrand's postulate entry to show that the sum of $\ln p/p$ over all primes grows logarithmically.

lemma *Mertens-bigo*:

$(\lambda x. (\sum p \mid \text{prime } p \wedge \text{real } p \leq x. \ln p / p) - \ln x) \in O(\lambda. 1)$

proof (*intro bigoI[of- 8] eventually-mono[OF eventually-gt-at-top[of 1]], goal-cases*)

case (*1 x*)

have $|(\sum p \mid \text{prime } p \wedge p \leq \text{nat } [x]. \ln p / p) - \ln x| =$

$|(\sum p \mid \text{prime } p \wedge p \leq \text{nat } [x]. \ln p / p) - \ln (\text{nat } [x]) - (\ln x - \ln (\text{nat } [x]))|$

by *simp*

also have $\dots \leq |(\sum p \mid \text{prime } p \wedge p \leq \text{nat } [x]. \ln p / p) - \ln (\text{nat } [x])| + |\ln x - \ln (\text{nat } [x])|$

by (*rule abs-triangle-ineq4*)

also have $|(\sum p \mid \text{prime } p \wedge p \leq \text{nat } [x]. \ln p / p) - \ln (\text{nat } [x])| \leq 7$

using *1* **by** (*intro Mertens*) *auto*

also have $|\ln x - \ln (\text{nat } [x])| = \ln x - \ln (\text{nat } [x])$

using *1* **by** (*intro abs-of-nonneg*) *auto*

also from *1* **have** $\dots \leq (x - \text{nat } [x]) / \text{nat } [x]$ **by** (*intro ln-diff-le*) *auto*

also have $\dots \leq (x - \text{nat } [x]) / 1$ **using** *1* **by** (*intro divide-left-mono*) *auto*

also have $\dots = x - \text{nat } [x]$ **by** *simp*

also have $\dots \leq 1$ **using** *1* **by** *linarith*

also have $(\sum p \mid \text{prime } p \wedge p \leq \text{nat } [x]. \ln p / p) = (\sum p \mid \text{prime } p \wedge \text{real } p \leq x. \ln p / p)$

using *1* **by** (*intro sum.cong refl*) (*auto simp: le-nat-iff le-floor-iff*)

finally show *?case* **by** *simp*

qed

4.2 The contribution of the non-principal characters

The estimates in the next two sections are partially inspired by John Harrison's proof of Dirichlet's Theorem [3].

We first estimate the growth of the partial sums of

$$-L'(1, \chi)/L(1, \chi) = \sum_{k=1}^{\infty} \chi(k) \frac{\Lambda(k)}{k}$$

for a non-principal character χ and show that they are, in fact, bounded, which is ultimately a consequence of the non-vanishing of $L(1, \chi)$ for non-principal χ .

context *dcharacter*

begin

context

includes *no-vec-lambda-notation dcharacter-syntax*

fixes *L*

assumes *nonprincipal: $\chi \neq \chi_0$*

defines $L \equiv \text{Dirichlet-L } n \ \chi \ 1$

begin

lemma *Dirichlet-L-nonprincipal-mangoldt-bound-aux-strong*:

assumes $x: x > 0$

shows $\text{norm } (L * \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k) x - \text{sum-upto } (\lambda k. \chi k * \ln k / k) x) \leq 9 / 2 * \text{real } (\text{totient } n)$

proof –

define B **where** $B = 3 * \text{real } (\text{totient } n)$

have $\text{sum-upto } (\lambda k. \chi k * \ln k / k) x = \text{sum-upto } (\lambda k. \chi k * (\sum d \mid d \text{ dvd } k. \text{mangoldt } d) / k) x$

by (*intro sum-upto-cong*) (*simp-all add: mangoldt-sum*)

also have $\dots = \text{sum-upto } (\lambda k. \sum d \mid d \text{ dvd } k. \chi k * \text{mangoldt } d / k) x$

by (*simp add: sum-distrib-left sum-distrib-right sum-divide-distrib*)

also have $\dots = \text{sum-upto } (\lambda k. \text{sum-upto } (\lambda d. \chi (d * k) * \text{mangoldt } k / (d * k)) (x / \text{real } k)) x$

by (*rule sum-upto-sum-divisors*)

also have $\dots = \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k * \text{sum-upto } (\lambda d. \chi d / d) (x / \text{real } k)) x$

by (*simp add: sum-upto-def sum-distrib-left mult-ac*)

also have $L * \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k) x - \dots =$

$\text{sum-upto } (\lambda k. (L - \text{sum-upto } (\lambda d. \chi d / d) (x / \text{real } k)) * (\chi k * \text{mangoldt } k / k)) x$

unfolding *ring-distrib* **by** (*simp add: sum-upto-def sum-subtractf sum-distrib-left mult-ac*)

also have $\text{norm } \dots \leq \text{sum-upto } (\lambda k. B / x * \text{mangoldt } k) x$ **unfolding** *sum-upto-def*

proof (*rule sum-norm-le, goal-cases*)

case (1 k)

have $\text{norm } ((L - \text{sum-upto } (\lambda d. \chi d / \text{of-nat } d) (x / k)) * \chi k * (\text{mangoldt } k / \text{of-nat } k)) \leq$

$(B * \text{real } k / x) * 1 * (\text{mangoldt } k / \text{real } k)$ **unfolding** *norm-mult norm-divide*

proof (*intro mult-mono divide-left-mono*)

show $\text{norm } (L - \text{sum-upto } (\lambda d. \chi d / d) (x / k)) \leq B * \text{real } k / x$

using *Dirichlet-L-minus-partial-sum-bound*[*OF nonprincipal, of 1 x / k*] 1 x

by (*simp add: powr-minus B-def L-def divide-simps norm-minus-commute*)

qed (*insert 1, auto intro!: divide-nonneg-pos mangoldt-nonneg norm-le-1 simp: B-def*)

also have $\dots = B / x * \text{mangoldt } k$ **using** 1 **by** *simp*

finally show *?case* **by** (*simp add: sum-upto-def mult-ac*)

qed

also have $\dots = B / x * \text{sum-upto } \text{mangoldt } x$

unfolding *sum-upto-def sum-distrib-left* **by** *simp*

also have $\dots \leq B / x * (3 / 2 * x)$ **using** x

by (*intro mult-left-mono sum-upto-mangoldt-le*) (*auto simp: B-def*)

also have $\dots = 9 / 2 * \text{real } (\text{totient } n)$ **using** x **by** (*simp add: B-def*)

finally show *?thesis* **by** (*simp add: B-def*)

qed

lemma *Dirichlet-L-nonprincipal-mangoldt-aux-bound*:
 $(\lambda x. L * \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k) x - \text{sum-upto } (\lambda k. \chi k * \ln k / k) x) \in O(\lambda-. 1)$
by (*intro bigoI*[of - 9 / 2 * *real (totient n)*] *eventually-mono*[*OF eventually-gt-at-top*[of 0]])
(use Dirichlet-L-nonprincipal-mangoldt-bound-aux-strong in simp-all)

lemma *nonprincipal-mangoldt-bound*:
 $(\lambda x. \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k) x) \in O(\lambda-. 1)$ (**is** ?*lhs* \in -)
proof -
have [*simp*]: $L \neq 0$
using *nonprincipal unfolding L-def* **by** (*intro Dirichlet-L-Re-ge-1-nonzero-nonprincipal*)
auto
have *fds-converges (fds-deriv (fds χ)) 1* **using** *conv-abscissa-le-0*[*OF nonprincipal*]
by (*intro fds-converges-deriv*) (*auto intro: le-less-trans*)
hence *summable* $(\lambda n. -(\chi n * \ln n / n))$
by (*auto simp: fds-converges-def fds-deriv-def scaleR-conv-of-real fds-nth-fds'*
algebra-simps)
hence *summable* $(\lambda n. \chi n * \ln n / n)$ **by** (*simp only: summable-minus-iff*)
from *summable-imp-convergent-sum-upto* [*OF this*] **obtain** *c* **where**
 $(\text{sum-upto } (\lambda n. \chi n * \ln n / n) \longrightarrow c)$ **at-top** **by** *blast*
hence *: $\text{sum-upto } (\lambda k. \chi k * \ln k / k) \in O(\lambda-. 1)$ **unfolding** *sum-upto-def*
by (*intro bigoI-tendsto*[of - - *c*]) *auto*
from *sum-in-bigo*[*OF Dirichlet-L-nonprincipal-mangoldt-aux-bound* *]
have $(\lambda x. L * \text{sum-upto } (\lambda k. \chi k * \text{mangoldt } k / k) x) \in O(\lambda-. 1)$ **by** (*simp*
add: L-def)
thus ?*thesis* **by** *simp*
qed

end
end

4.3 The contribution of the principal character

Next, we turn to the analogous partial sum for the principal character and show that it grows logarithmically and therefore is the dominant contribution.

context *residues-nat*
begin
context
includes *no-vec-lambda-notation dcharacter-syntax*
begin

lemma *principal-dchar-sum-bound*:
 $(\lambda x. (\sum p \mid \text{prime } p \wedge \text{real } p \leq x. \chi_0 p * (\ln p / p)) - \ln x) \in O(\lambda-. 1)$
proof -
have *fin* [*simp*]: *finite* $\{p. \text{prime } p \wedge \text{real } p \leq x \wedge Q p\}$ **for** $Q x$
by (*rule finite-subset*[of - $\{..nat [x]\}$]) (*auto simp: le-nat-iff le-floor-iff*)

from $fn[of - \lambda-. True]$ **have** $[simp]: finite \{p. prime\ p \wedge real\ p \leq x\}$ **for** x
by $(simp\ del: fn)$
define $P :: complex$ **where** $P = (\sum p \mid prime\ p \wedge p\ dvd\ n. of-real\ (ln\ p / p))$

have $(\lambda x. (\sum p \mid prime\ p \wedge real\ p \leq x. \chi_0\ p * (ln\ p / p)) - ln\ x) \in$
 $\Theta(\lambda x. of-real\ ((\sum p \mid prime\ p \wedge real\ p \leq x. ln\ p / p) - ln\ x) - P)$ (**is** $- \in$
 $\Theta(?f)$)
proof $(intro\ bighetaI-cong\ eventually-mono[OF\ eventually-gt-at-top[of\ real\ n]],$
 $goal-cases)$
case $(1\ x)$
have $*$: $\{p. prime\ p \wedge real\ p \leq x\} =$
 $\{p. prime\ p \wedge real\ p \leq x \wedge p\ dvd\ n\} \cup \{p. prime\ p \wedge real\ p \leq x \wedge \neg p$
 $dvd\ n\}$
(is $- = ?A \cup ?B)$ **by** $auto$
have $(\sum p \mid prime\ p \wedge real\ p \leq x. of-real\ (ln\ p / p)) =$
 $(\sum p \in ?A. of-real\ (ln\ p / p)) + (\sum p \in ?B. complex-of-real\ (ln\ p / p))$
by $(subst\ *,\ subst\ sum.union-disjoint)$ $auto$
also from 1 **have** $?A = \{p. prime\ p \wedge p\ dvd\ n\}$ **using** n **by** $(auto\ dest:$
 $dvd-imp-le)$
also have $(\sum p \in \dots. of-real\ (ln\ p / p)) = P$ **by** $(simp\ add: P-def)$
also have $(\sum p \in ?B. of-real\ (ln\ p / p)) =$
 $(\sum p \mid prime\ p \wedge real\ p \leq x. \chi_0\ p * (ln\ p / p))$
by $(intro\ sum.mono-neutral-cong-left)$
 $(auto\ simp: principal-dchar-def\ prime-gt-0-nat\ coprime-absorb-left\ prime-imp-coprime)$
finally show $?case$ **using** 1 **by** $(simp\ add: Ln-of-real)$
qed
also have $?f \in O(\lambda-. of-real\ 1)$
by $(rule\ sum-in-bigo,\ subst\ landau-o.big.of-real-iff,\ rule\ Mertens-bigo)$ $auto$
finally show $?thesis$ **by** $simp$
qed

lemma $principal-dchar-sum-bound'$:

$(\lambda x. sum-upto\ (\lambda k. \chi_0\ k * mangoldt\ k / k)\ x - Ln\ x) \in O(\lambda-. 1)$

proof $-$

have $(\lambda x. sum-upto\ (\lambda k. \chi_0\ k * mangoldt\ k / k)\ x -$
 $(\sum p \mid prime\ p \wedge real\ p \leq x. \chi_0\ p * (ln\ p / p))) \in O(\lambda-. 1)$

proof $(intro\ bigoI[of - 3] eventually-mono[OF eventually-gt-at-top[of 0]], goal-cases)$

case $(1\ x)$

have $norm\ (complex-of-real\ (\sum k \mid real\ k \leq x \wedge coprime\ k\ n. mangoldt\ k / k)$

$-$

$of-real\ (\sum p \mid prime\ p \wedge p \in \{k. real\ k \leq x \wedge coprime\ k\ n\}. ln\ p /$
 $p)) \leq 3$

unfolding $of-real-diff$ $[symmetric]$ $norm-of-real$

by $(rule\ Mertens-mangoldt-versus-ln[where\ n = nat\ [x]])$

$(insert\ n,\ auto\ simp: Suc-le-eq\ le-nat-iff\ le-floor-iff\ intro!: Nat.gr0I)$

also have $complex-of-real\ (\sum k \mid real\ k \leq x \wedge coprime\ k\ n. mangoldt\ k / k) =$
 $sum-upto\ (\lambda k. \chi_0\ k * mangoldt\ k / k)\ x$

unfolding $sum-upto-def\ of-real-sum$ **using** n

by $(intro\ sum.mono-neutral-cong-left)$ $(auto\ simp: principal-dchar-def\ intro!:$

Nat.gr0I
also have *complex-of-real* $(\sum p \mid \text{prime } p \wedge p \in \{k. \text{real } k \leq x \wedge \text{coprime } k \ n\}).$
 $\ln p / p) =$
 $(\sum p \mid \text{prime } p \wedge \text{real } p \leq x. \chi_0 \ p * (\ln p / p))$
unfolding *of-real-sum*
by (*intro sum.mono-neutral-cong-left*)
(auto simp: principal-dchar-def le-nat-iff le-floor-iff prime-gt-0-nat
intro!: finite-subset[of - {..nat [x]}])
finally show *?case* **by** *simp*
qed
from *sum-in-bigo(1)[OF principal-dchar-sum-bound this]* **show** *?thesis*
by *simp*
qed

4.4 The main result

We can now show the main result by extracting the primes we want using the orthogonality relation on characters, separating the principal part of the sum from the non-principal ones and then applying the above estimates.

lemma *Dirichlet-strong:*

assumes *coprime h n*

shows $(\lambda x. (\sum p \mid \text{prime } p \wedge [p = h] \pmod n \wedge \text{real } p \leq x. \ln p / p) - \ln x / \text{totient } n)$

$\in O(\lambda-. 1)$ (**is** $(\lambda x. \text{sum } - (\ ?A \ x) - -) \in -$)

proof –

from *assms* **obtain** *h' where h': [h * h' = Suc 0] (mod n)*

by (*subst (asm) coprime-iff-invertible-nat*) *blast*

let $\ ?A' = \lambda x. \{p. p > 0 \wedge \text{real } p \leq x \wedge [p = h] \pmod n\}$

let $\ ?B = \text{dcharacters } n - \{\chi_0\}$

have [*simp*]: $\chi_0 \in \text{dcharacters } n$

by (*auto simp: dcharacters-def principal.dcharacter-axioms*)

have $(\lambda x. \text{of-nat } (\text{totient } n) * (\sum p \in \ ?A' \ x. \text{mangoldt } p / p) - \ln x) \in$

$\Theta(\lambda x. \text{sum-upto } (\lambda k. \chi_0 \ k * \text{mangoldt } k / k) \ x - \ln x +$

$(\sum \chi \in \ ?B. \chi \ h' * \text{sum-upto } (\lambda k. \chi \ k * \text{mangoldt } k / k) \ x))$

(**is** $- \in \Theta(\ ?f)$)

proof (*intro bignatI-cong eventually-mono[OF eventually-gt-at-top[of 0]], goal-cases*)

case (*1 x*)

have $\text{of-nat } (\text{totient } n) * (\sum p \in \ ?A' \ x. \text{of-real } (\text{mangoldt } p / p) :: \text{complex}) =$

$(\sum p \in \ ?A' \ x. \text{of-nat } (\text{totient } n) * \text{of-real } (\text{mangoldt } p / p))$

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

also have $\dots = \text{sum-upto } (\lambda k. \sum \chi \in \ \text{dcharacters } n. \chi \ (h' * k) * (\text{mangoldt } k / k)) \ x$

unfolding *sum-upto-def*

proof (*intro sum.mono-neutral-cong-left ballI, goal-cases*)

case (*3 p*)

have $[h' * p \neq 1] \pmod n$

proof

assume $[h' * p = 1] \pmod n$

hence $[h * (h' * p) = h * 1] \pmod n$ **by** (*rule cong-scalar-left*)
hence $[h = h * h' * p] \pmod n$ **by** (*simp add: mult-ac cong-sym*)
also have $[h * h' * p = 1 * p] \pmod n$
using h' **by** (*intro cong-scalar-right*) *auto*
finally have $[p = h] \pmod n$ **by** (*simp add: cong-sym*)
with \exists **show** *False* **by** *auto*
qed
thus *?case*
by (*auto simp: sum-dcharacters sum-divide-distrib [symmetric] sum-distrib-right [symmetric]*)
next
case $(\not\leq p)$
hence $[p * h' = h * h'] \pmod n$ **by** (*intro cong-scalar-right*) *auto*
also have $[h * h' = 1] \pmod n$ **using** h' **by** *simp*
finally have $[h' * p = 1] \pmod n$ **by** (*simp add: mult-ac*)
thus *?case* **using** $h' \not\leq$
by (*auto simp: sum-dcharacters sum-divide-distrib [symmetric] sum-distrib-right [symmetric]*)
qed *auto*
also have $\dots = (\sum \chi \in dcharacters\ n.\ sum\text{-upto}\ (\lambda k.\ \chi\ (h' * k)) * (\text{mangoldt}\ k / k))\ x$
unfolding *sum-upto-def* **by** (*rule sum.swap*)
also have $\dots = (\sum \chi \in dcharacters\ n.\ \chi\ h' * \text{sum-upto}\ (\lambda k.\ \chi\ k * (\text{mangoldt}\ k / k))\ x)$
unfolding *sum-upto-def*
by (*intro sum.cong refl*) (*auto simp: dcharacters-def dcharacter.mult sum-distrib-left mult-ac*)
also have $\dots = \chi_0\ h' * \text{sum-upto}\ (\lambda k.\ \chi_0\ k * (\text{mangoldt}\ k / k))\ x + (\sum \chi \in ?B.\ \chi\ h' * \text{sum-upto}\ (\lambda k.\ \chi\ k * (\text{mangoldt}\ k / k))\ x)$
by (*subst sum.remove [symmetric]*) (*auto simp: sum-distrib-left*)
also have *coprime* $h'\ n$
using h' **by** (*subst coprime-iff-invertible-nat, subst (asm) mult.commute*) *auto*
hence $\chi_0\ h' = 1$
by (*simp add: principal-dchar-def*)
finally show *?case* **using** $n\ 1$ **by** (*simp add: Ln-of-real*)
qed
also have $?f \in O(\lambda.\ \text{complex-of-real}\ 1)$
proof (*rule sum-in-bigo[OF - big-sum-in-bigo], goal-cases*)
case 1
from *principal-dchar-sum-bound'* **show** *?case* **by** *simp*
next
case $(\leq \chi)$
then interpret *dcharacter* $n\ G\ \chi$ **by** (*simp-all add: G-def dcharacters-def*)
from 2 **have** $\chi \neq \chi_0$ **by** *auto*
thus *?case* **unfolding** *of-real-1*
by (*intro landau-o.big.mult-in-1 nonprincipal-mangoldt-bound*) *auto*
qed
finally have $*$: $(\lambda x.\ \text{real}\ (\text{totient}\ n) * (\sum p \in ?A'\ x.\ \text{mangoldt}\ p / p) - \ln\ x) \in O(\lambda.\ 1)$

by (*subst (asm) landau-o.big.of-real-iff*)

have $(\lambda x. \text{real } (\text{totient } n) * ((\sum p \in ?A x. \ln p / p) - (\sum p \in ?A' x. \text{mangoldt } p / p))) \in O(\lambda-. 1)$

proof (*intro landau-o.big.mult-in-1*)

show $(\lambda x. (\sum p \in ?A x. \ln p / p) - (\sum p \in ?A' x. \text{mangoldt } p / p)) \in O(\lambda-. 1)$

unfolding *landau-o.big.of-real-iff*

proof (*intro bigoI[of - 3] eventually-mono[OF eventually-gt-at-top[of 0]], goal-cases*)

case (1 *x*)

have $|(\sum p \in ?A' x. \text{mangoldt } p / p) - (\sum p \mid \text{prime } p \wedge p \in ?A' x. \ln p / p)| \leq 3$

by (*rule Mertens-mangoldt-versus-ln[where n = nat [x]]*)

(auto simp: le-nat-iff le-floor-iff)

also have $\{p. \text{prime } p \wedge p \in ?A' x\} = ?A x$ **by** (*auto simp: prime-gt-0-nat*)

finally show *?case* **by** (*simp add: abs-minus-commute*)

qed

qed *auto*

from *sum-in-bigo(1)[OF * this]*

have $(\lambda x. \text{totient } n * (\sum p \in ?A x. \ln p / p) - \ln x) \in O(\lambda-. 1)$

by (*simp add: field-simps*)

also have $(\lambda x. \text{totient } n * (\sum p \in ?A x. \ln p / p) - \ln x) =$
 $(\lambda x. \text{totient } n * ((\sum p \in ?A x. \ln p / p) - \ln x / \text{totient } n))$

using *n* **by** (*intro ext*) (*auto simp: field-simps*)

also have $\dots \in O(\lambda-. 1) \longleftrightarrow ?thesis$ **using** *n*

by (*intro landau-o.big.cmult-in-iff*) *auto*

finally show *?thesis* .

qed

It is now obvious that the set of primes we are interested in is, in fact, infinite.

theorem *Dirichlet*:

assumes *coprime h n*

shows *infinite* $\{p. \text{prime } p \wedge [p = h] \pmod{n}\}$

proof

assume *finite* $\{p. \text{prime } p \wedge [p = h] \pmod{n}\}$

then obtain *K* **where** $K: \{p. \text{prime } p \wedge [p = h] \pmod{n}\} \subseteq \{..<K\}$

by (*auto simp: finite-nat-iff-bounded*)

have *eventually* $(\lambda x. (\sum p \mid \text{prime } p \wedge [p = h] \pmod{n} \wedge \text{real } p \leq x. \ln p / p) =$
 $(\sum p \mid \text{prime } p \wedge [p = h] \pmod{n}. \ln p / p))$ *at-top*

using *eventually-ge-at-top[of real K]* **by** *eventually-elim (intro sum.cong, use K in auto)*

hence $(\lambda x. (\sum p \mid \text{prime } p \wedge [p = h] \pmod{n} \wedge \text{real } p \leq x. \ln p / p)) \in$
 $\Theta(\lambda-. (\sum p \mid \text{prime } p \wedge [p = h] \pmod{n}. \ln p / p))$ **by** (*intro bigthetaI-cong*)

auto

also have $(\lambda-. (\sum p \mid \text{prime } p \wedge [p = h] \pmod{n}. \ln p / p)) \in O(\lambda-. 1)$ **by** *simp*

finally have $(\lambda x. (\sum p \mid \text{prime } p \wedge [p = h] \pmod{n} \wedge \text{real } p \leq x. \ln p / p)) \in O(\lambda-. 1)$.

from *sum-in-bigo(2)[OF this Dirichlet-strong[OF assms]]* **and** *n* **show** *False* **by** *simp*

qed

In the future, one could extend this result to more precise estimates of the distribution of primes in arithmetic progressions in a similar way to the Prime Number Theorem.

end

end

end

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