Eudoxus Reals

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Abstract

In this project, we present a peculiar construction of the real numbers, called "Eudoxus reals", using Isabelle/HOL. Similar to the classical method of Dedekind cuts, our approach starts from first principles. However, unlike Dedekind cuts, Eudoxus reals directly derive real numbers from integers, bypassing the intermediate step of constructing rational numbers.

This construction of the real numbers was first discovered by Stephen Schanuel. Schanuel named his construction after the ancient Greek philosopher Eudoxus, who developed a theory of magnitude and proportion to explain the relations between the discrete and the continuous. Our formalization is based on R.D. Arthan's paper detailing the construction [1]. For establishing the existence of multiplicative inverses for positive slopes, we used the idea of finding a suitable representative from Sławomir Kołodyński's construction on IsarMathLib which is based on Zermelo–Fraenkel set theory.

Contents

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

1 Slopes

1.1 Bounded Functions

definition *bounded* :: (*'a* ⇒ *int*) ⇒ *bool* **where**
bounded f ⟷ *bdd-above* ((λ*z*. |*f z*|) ‘ *UNIV*)

lemma *boundedI*:
assumes ⋀*z*. |*f z*| ≤ *C*
shows *bounded f*
unfolding *bounded-def* **by** (*rule bdd-aboveI2*, *force intro*: *assms*)

lemma *boundedE*[*elim*]:
assumes *bounded f* ∃ *C*. (∀ *z*. |*f z*| ≤ *C*) ∧ *0* ≤ *C* ⟹ *P*
shows *P*
using *assms* **unfolding** *bounded-def bdd-above-def* **by** *fastforce*

lemma *boundedE-strict*:
assumes *bounded f* ∃ *C*. (∀ *z*. |*f z*| < *C*) ∧ *0* < *C* ⟹ *P*
shows *P*
by (*meson bounded-def bdd-above-def assms boundedE gt-ex order.strict-trans1*)

lemma *bounded-alt-def*: *bounded f* ⟷ (∃ *C*. ∀ *z*. |*f z*| ≤ *C*) **using** *boundedI boundedE* **by** *meson*

lemma *bounded-iff-finite-range*: *bounded f* ⟷ *finite* (*range f*)
proof
assume *bounded f*
then obtain *C* **where** *bound*: |*z*| ≤ *C* **if** *z* ∈ *range f* **for** *z* **by** *blast*
have *range f* ⊆ {*z*. *z* ≤ *C* ∧ −*z* ≤ *C*} **using** *abs-le-D1*[*OF bound*] *abs-le-D2*[*OF bound*] **by** *blast*
also have ... = {(−*C*)..*C*} **by** *force*
finally show *finite* (*range f*) **using** *finite-subset finite-atLeastAtMost-int* **by** *blast*
next
assume *finite* (*range f*)
hence |*f z*| ≤ *max* (*abs* (*Sup* (*range f*))) (*abs* (*Inf* (*range f*))) **for** *z*
using *cInf-lower*[*OF - bdd-below-finite*, *of f z range f*] *cSup-upper*[*OF - bdd-above-finite*, *of f z range f*] **by** *force*
thus *bounded f* **by** (*rule boundedI*)
qed

lemma *bounded-constant*:
shows *bounded* (λ-. *c*)

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

lemma *bounded-add*:
assumes *bounded f bounded g*
shows *bounded* (λ*z*. *f z* + *g z*)
proof −
obtain *C-f C-g* **where** |*f z*| ≤ *C-f* |*g z*| ≤ *C-g* **for** *z* **using** *assms* **by** *blast*
hence |*f z* + *g z*| ≤ *C-f* + *C-g* **for** *z* **by** (*meson abs-triangle-ineq add-mono dual-order.trans*)
thus *?thesis* **by** (*blast intro*: *boundedI*)
qed

lemma *bounded-mult*:
assumes *bounded f bounded g*
shows *bounded* (λ*z*. *f z* ∗ *g z*)
proof −
obtain *C* **where** *bound*: |*f z*| ≤ *C* **and** *C-nonneg*: *0* ≤ *C* **for** *z* **using** *assms* **by** *blast*
obtain *C′* **where** *bound′*: |*g z*| ≤ *C′* **for** *z* **using** *assms* **by** *blast*
show *?thesis* **using** *mult-mono*[*OF bound bound′ C-nonneg abs-ge-zero*] **by** (*simp only*: *boundedI*[*of* λ*z*. *f z* ∗ *g z C* ∗ *C′*] *abs-mult*)
qed

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

lemma *bounded-uminus*:
assumes *bounded f*
shows *bounded* (λ*x*. − *f x*)
using *bounded-mult-const*[*OF assms*, *of* − *1*] **by** *simp*

lemma *bounded-comp*:
assumes *bounded f*
shows *bounded* (*f o g*) **and** *bounded* (*g o f*)
proof −
show *bounded* (*f o g*) **using** *assms boundedI comp-def boundedE* **by** *metis*
next
have *range* (*g o f*) = *g* ‘ *range f* **by** *fastforce*
thus *bounded* (*g o f*) **using** *assms* **by** (*fastforce simp*: *bounded-iff-finite-range*)
qed

1.2 Properties of Slopes

definition *slope* :: (*int* ⇒ *int*) ⇒ *bool* **where**
slope f ⟷ *bounded* (λ(*m*, *n*). *f* (*m* + *n*) − (*f m* + *f n*))

lemma *bounded-slopeI*:

assumes *bounded f*
shows *slope f*
proof −
obtain *C* **where** $|f\ x| \leq C$ **for** *x* **using** *assms* **by** *blast*
hence $|f\ (m + n) - (f\ m + f\ n)| \leq C + (C + C)$ **for** *m n*
using *abs-triangle-ineq4*[*of f* (*m* + *n*) *f m* + *f n*] *abs-triangle-ineq*[*of f m f n*]
by (*meson add-mono order-trans*)
thus *?thesis* **unfolding** *slope-def* **by** (*fast intro*: *boundedI*)
qed

lemma *slopeE*[*elim*]:
assumes *slope f*
obtains *C* **where** $\bigwedge m\ n.\ |f\ (m + n) - (f\ m + f\ n)| \leq C\ 0 \leq C$ **using** *assms*
unfolding *slope-def* **by** *fastforce*

lemma *slope-add*:
assumes *slope f slope g*
shows *slope* (λ*z*. *f z* + *g z*)
proof −
obtain *C* **where** *bound*: $|f\ (m + n) - (f\ m + f\ n)| \leq C$ **for** *m n* **using** *assms*
by *fast*
obtain *C′* **where** *bound′*: $|g\ (m + n) - (g\ m + g\ n)| \leq C'$ **for** *m n* **using** *assms*
by *fast*
have $|f\ (m + n) - (f\ m + f\ n)| + |g\ (m + n) - (g\ m + g\ n)| \leq C + C'$ **for** *m*
n **using** *add-mono-thms-linordered-semiring*(*1*) *bound bound′* **by** *fast*
moreover have $|(\lambda z.\ f\ z + g\ z)\ (m + n) - ((\lambda z.\ f\ z + g\ z)\ m + (\lambda z.\ f\ z + g$
z) *n*)| ≤ |*f* (*m* + *n*) − (*f m* + *f n*)| + |*g* (*m* + *n*) − (*g m* + *g n*)| **for** *m n* **by**
linarith
ultimately have $|(\lambda z.\ f\ z + g\ z)\ (m + n) - ((\lambda z.\ f\ z + g\ z)\ m + (\lambda z.\ f\ z + g$
z) *n*)| ≤ *C* + *C′* **for** *m n* **using** *order-trans* **by** *fast*
thus *slope* (λ*z*. *f z* + *g z*) **unfolding** *slope-def* **by** (*fast intro*: *boundedI*)
qed

lemma *slope-symmetric-bound*:
assumes *slope f*
obtains *C* **where** $\bigwedge p\ q.\ |p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C\ 0 \leq C$
proof −
obtain *C* **where** *bound*: $|f\ (m + n) - (f\ m + f\ n)| \leq C$ **and** *C-nonneg*: $0 \leq C$
for *m n* **using** *assms* **by** *fast*

have ∗: $|f\ (p * q) - p * f\ q| \leq (|p| + 1) * C$ **for** *p q*
proof (*induction p rule*: *int-induct*[**where** *?k=0*])
case *base*
then show *?case* **using** *bound*[*of 0 0*] **by** *force*
next
case (*step1 p*)
have $|f\ ((p + 1) * q) - f\ (p * q) - f\ q| \leq C$ **using** *bound*[*of p * q q*] **by**
(*auto simp*: *distrib-left mult.commute*)
hence $|f\ ((p + 1) * q) - f\ q - p * f\ q| \leq C + (|p| + 1) * C$ **using** *step1* **by**

fastforce
thus *?case* **using** *step1* **by** (*auto simp add*: *distrib-left mult.commute*)
next
case (*step2 p*)
have $|f\ ((p - 1) * q) + f\ q - f\ (p * q)| \leq C$ **using** *bound*[*of p * q - q q*] **by** (*auto simp*: *mult.commute right-diff-distrib'*)
hence $|f\ ((p - 1) * q) + f\ q - p * f\ q| \leq C + (|p| + 1) * C$ **using** *step2* **by** *force*
hence $|f\ ((p - 1) * q) - (p - 1) * f\ q| \leq C + (|p - 1|) * C$ **using** *step2* **by** (*auto simp*: *mult.commute right-diff-distrib'*)
thus *?case* **by** (*auto simp add*: *distrib-left mult.commute*)
qed

have $|p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C$ **for** *p q*
proof −
have $|p * f\ q - q * f\ p| \leq |f\ (p * q) - p * f\ q| + |f\ (q * p) - q * f\ p|$ **by** (*fastforce simp*: *mult.commute*)
also have $... \leq (|p| + 1) * C + (|q| + 1) * C$ **using** *∗*[*of p q*] *∗*[*of q p*] **by** *fastforce*
also have $... = (|p| + |q| + 2) * C$ **by** *algebra*
finally show *?thesis* **.**
qed
thus *?thesis* **using** *that C-nonneg* **by** *blast*
qed

lemma *slope-linear-bound*:
assumes *slope f*
obtains *A B* **where** $\forall n.\ |f\ n| \leq A * |n| + B\ 0 \leq A\ 0 \leq B$
proof −
obtain *C* **where** *bound*: $|p * f\ q - q * f\ p| \leq (|p| + |q| + 2) * C\ 0 \leq C$ **for** *p q* **using** *assms slope-symmetric-bound* **by** *blast*

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

lemma *slope-comp*:

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

lemma *slope-scale*: *slope* ((∗) *a*) **by** (*auto simp add*: *slope-def distrib-left intro*: *boundedI*)

lemma *slope-zero*: *slope* (λ-. *0*) **using** *slope-scale*[*of 0*] **by** (*simp add*: *lambda-zero*)

lemma *slope-one*: *slope id* **using** *slope-scale*[*of 1*] **by** (*simp add*: *slope-def*)

lemma *slope-uminus*: *slope uminus* **using** *slope-scale*[*of −1*] **by** (*simp add*: *slope-def*)

lemma *slope-uminus′*:
assumes *slope f*
shows *slope* (λ*x*. − *f x*)
using *slope-comp*[*OF slope-uminus assms*] **by** (*simp add*: *slope-def*)

lemma *slope-minus*:
assumes *slope f slope g*
shows *slope* (λ*x*. *f x* − *g x*)
using *slope-add*[*OF assms*(*1*) *slope-uminus′*, *OF assms*(*2*)] **by** *simp*

lemma *slope-comp-commute*:

assumes *slope f slope g*
shows *bounded* $(\lambda z.\ (f\ o\ g)\ z - (g\ o\ f)\ z)$
proof −
obtain C **where** *bound*: $|z * f\ (g\ z) - (g\ z) * (f\ z)| \leq (|z| + |g\ z| + 2) * C\ 0 \leq C$ **for** z **using** *slope-symmetric-bound*[*OF assms*(1)] **by** *metis*
obtain C' **where** *bound'*: $|(f\ z) * (g\ z) - z * g\ (f\ z)| \leq (|f\ z| + |z| + 2) * C'\ 0 \leq C'$ **for** z **using** *slope-symmetric-bound*[*OF assms*(2)] **by** *metis*

obtain $A\ B$ **where** *f-lbound*: $|f\ z| \leq A * |z| + B\ 0 \leq A\ 0 \leq B$ **for** z **using** *slope-linear-bound*[*OF assms*(1)] **by** *blast*
obtain $A'\ B'$ **where** *g-lbound*: $|g\ z| \leq A' * |z| + B'\ 0 \leq A'\ 0 \leq B'$ **for** z **using** *slope-linear-bound*[*OF assms*(2)] **by** *blast*

have *combined-bound*: $|z * f\ (g\ z) - z * g\ (f\ z)| \leq (|z| + |g\ z| + 2) * C + (|f\ z| + |z| + 2) * C'$ **for** z
by (*intro order-trans*[*OF - add-mono*[*OF bound*(1) *bound'*(1)]]) (*fastforce simp add*: *mult.commute*[*of f z g z*])

{
fix z
define $D\ E$ **where** $D = (C + C' + A' * C + A * C')$ **and** $E = (2 + B') * C + (2 + B) * C'$
have *E-nonneg*: $0 \leq E$ **unfolding** *E-def* **using** *g-lbound bound f-lbound bound'* **by** *simp*
have *D-nonneg*: $0 \leq D$ **unfolding** *D-def* **using** *g-lbound bound f-lbound bound'* **by** *simp*

have $(|z| + |g\ z| + 2) * C + (|f\ z| + |z| + 2) * C' = |z| * (C + C') + |g\ z| * C + |f\ z| * C' + 2 * C + 2 * C'$ **by** *algebra*
hence $|z| * |f\ (g\ z) - g\ (f\ z)| \leq |z| * (C + C') + |g\ z| * C + |f\ z| * C' + 2 * C + 2 * C'$ **using** *combined-bound right-diff-distrib abs-mult* **by** *metis*
also have ... $\leq |z| * (C + C') + (A' * |z| + B') * C + |f\ z| * C' + 2 * C + 2 * C'$ **using** *mult-right-mono*[*OF g-lbound*(1)[*of z*] *bound*(2)] **by** *presburger*
also have ... $\leq |z| * (C + C') + (A' * |z| + B') * C + (A * |z| + B) * C' + 2 * C + 2 * C'$ **using** *mult-right-mono*[*OF f-lbound*(1)[*of z*] *bound'*(2)] **by** *presburger*
also have ... $= |z| * (C + C' + A' * C + A * C') + (2 + B') * C + (2 + B) * C'$ **by** *algebra*
finally have $*$: $|z| * |f\ (g\ z) - g\ (f\ z)| \leq |z| * D + E$ **unfolding** *D-def E-def* **by** *presburger*
have $|f\ (g\ z) - g\ (f\ z)| \leq D + E + |f\ (g\ 0) - g\ (f\ 0)|$
proof (*cases* $z = 0$)
case *True*
then show *?thesis* **using** *D-nonneg E-nonneg* **by** *fastforce*
next
case *False*
have $|z| * |f\ (g\ z) - g\ (f\ z)| \leq |z| * (D + E)$
using *mult-right-mono*[*OF Ints-nonzero-abs-ge1*[*OF - False*] *E-nonneg*] *distrib-left*[*of* $|z|$ *D E*] $*$

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

lemma int-set-infiniteI:
 assumes ⋀C. C ≥ 0 ⟹ ∃N≥C. N ∈ (A :: int set)
 shows infinite A
 by (meson assms abs-ge-zero abs-le-iff gt-ex le-cSup-finite linorder-not-less or-
der-less-le-trans)

lemma int-set-infiniteD:
 assumes infinite (A :: int set) C ≥ 0
 obtains z where z ∈ A C ≤ |z|
proof −
 {
  assume asm: ∀ z ∈ A. C > |z|
  let ?f = λz. (if z ∈ A then z else (0::int))
  have bounded: ∀ z ∈ A. |?f z| ≤ C using asm by fastforce
  moreover have ∀ z ∈ UNIV − A. |?f z| ≤ C using assms by fastforce
  ultimately have bounded ?f by (blast intro: boundedI)
  hence False using bounded-iff-finite-range assms by force
 }
 thus ?thesis using that by fastforce
qed

lemma bounded-odd:
 fixes f :: int ⇒ int
 assumes ⋀z. z < 0 ⟹ f z = −f (−z) ⋀n. n > 0 ⟹ |f n| ≤ C
 shows bounded f
proof −
 have |f n| ≤ C + |f 0| if n ≥ 0 for n using assms by (metis abs-ge-zero
abs-of-nonneg add-increasing2 le-add-same-cancel2 that zero-less-abs-iff)
 hence |f n| ≤ C + |f 0| for n using assms by (cases 0 ≤ n) fastforce+
 thus ?thesis by (rule boundedI)
qed

lemma slope-odd:
 assumes ⋀z. z < 0 ⟹ f z = − f (− z)
       ⋀m n. ⟦m > 0; n > 0⟧ ⟹ |f (m + n) − (f m + f n)| ≤ C
 shows slope f
proof −
 define C′ where C′ = C + |f 0|
 have C ≥ 0 using assms(2)[of 1 1] by simp
 hence bound: |f (m + n) − (f m + f n)| ≤ C′ if m ≥ 0 n ≥ 0 for m n
  unfolding C′-def using assms(2) that
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```
 by (cases m = 0 ∨ n = 0) (force, metis abs-ge-zero add-increasing2 order-le-less)
{
 fix m n
 have |f (m + n) − (f m + f n)| ≤ C'
 proof (cases m ≥ 0)
  case m-nonneg: True
  show ?thesis
  proof (cases n ≥ 0)
   case True
   thus ?thesis using bound m-nonneg by fast
  next
   case False
   hence f-n: f n = − f (− n) using assms by simp
   show ?thesis
   proof (cases m + n ≥ 0)
    case True
     have |f (m + n) − (f m + f n)| = |f (m + n + −n) − (f (m + n) + f
(−n))| using f-n by auto
     thus ?thesis using bound[OF True] by (metis False neg-0-le-iff-le nle-le)
   next
    case False
    hence f (m + n) = − f (− (m + n)) using assms by force
     hence |f (m + n) − (f m + f n)| = |f (− (m + n) + m) − (f (− (m +
n)) + f m)| using f-n by force
     thus ?thesis using m-nonneg bound[of − (m + n) m] False by simp
   qed
  qed
 next
  case m-neg: False
  hence f-m: f m = − f (− m) using assms by simp
  show ?thesis
  proof (cases n ≥ 0)
   case True
   show ?thesis
   proof (cases m + n ≥ 0)
    case True
     have |f (m + n) − (f m + f n)| = |f (m + n + −m) − (f (m + n) + f
(−m))| using f-m by force
     thus ?thesis using bound[OF True, of − m] m-neg by simp
   next
    case False
    hence f (m + n) = − f (− (m + n)) using assms by force
     hence|f (m + n) − (f m + f n)| = |f (− (m + n) + n) − (f (− (m +
n)) + f n)| using f-m by force
     thus ?thesis using bound[of − (m + n) n] True False by simp
   qed
  next
   case False
   hence f-n: f n = − f (− n) using assms by simp
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```
      have f (m + n) = - f (- m + - n) using m-neg False assms by fastforce
       hence |f (m + n) - (f m + f n)| = |- f (- m + -n) - (- f (-m) + -
f(- n))| using f-m f-n by argo
       also have ... = |f (-m + -n) - (f (-m) + f(-n))| by linarith
       finally show ?thesis using bound[of - m - n] False m-neg by simp
     qed
   qed
 }
 thus ?thesis unfolding slope-def by (fast intro: boundedI)
qed

lemma slope-bounded-comp-right-abs:
 assumes slope f bounded (f o abs)
 shows bounded f
proof -
 obtain B where ∀ z. |f |z|| ≤ B and B-nonneg: 0 ≤ B using assms by fastforce
 hence B-bound: ∀ z ≥ 0. |f z| ≤ B by (metis abs-of-nonneg)

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

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

 have |f z| ≤ |f 0| + B + D for z using B-bound B-nonneg D-nonneg bound[of
-z] by (cases z ≥ 0) fastforce+
 thus bounded f by (rule boundedI)
qed

corollary slope-finite-range-iff:
 assumes slope f
 shows finite (range f) ⟷ finite (f ‘ {0..}) (is ?lhs ⟷ ?rhs)
proof (rule iffI)
 assume asm: ?rhs
 have range (f o abs) = f ‘ {0..} unfolding comp-def atLeast-def image-def by
(metis UNIV-I abs-ge-zero abs-of-nonneg mem-Collect-eq)
 thus ?lhs using slope-bounded-comp-right-abs[OF assms] asm by (fastforce simp
add: bounded-iff-finite-range)
qed (metis image-subsetI rangeI finite-subset)

lemma slope-positive-lower-bound:
 assumes slope f infinite (f ‘ {0..} ∩ {0<..}) D > 0
 obtains M where M > 0 ⋀m. m > 0 ⟹ (m + 1) * D ≤ f (m * M)
proof -
 {
   have D-nonneg: D ≥ 0 using assms by force
   obtain C where C-bound: |f (m + n) - (f m + f n)| ≤ C and C-nonneg: 0
≤ C for m n using assms by fast
```

obtain *f-M* **where** $2 * (C + D) \leq |f\text{-}M|$ $f\text{-}M \in (f \text{ ` } \{0..\} \cap \{0<..\})$ **using** *mult-left-mono*[*of* $C + D$ - *2*] *D-nonneg* **by** (*metis assms*(*2*) *abs-ge-zero abs-le-D1 int-set-infiniteD*)
then obtain M **where** *M-bound*: $2 * (C + D) \leq |f\,M|$ $0 < f\,M$ **and** *M-nonneg*: $0 \leq M$ **by** *blast*

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

have $*$: $m > 0 \Longrightarrow f\ (m * M) \geq (m + 1) * (C + D)$ **for** m
proof (*induction m rule*: *int-induct*[**where** *?k=1*])
case *base*
show *?case* **using** *M-bound* **by** *fastforce*
next
case (*step1 m*)
have $(m + 1 + 1) * (C + D) = (m + 1) * (C + D) + 2 * (C + D) - (C + D)$ **by** *algebra*
also have ... $\leq (m + 1) * (C + D) + f\,M + - (C + D)$ **using** *M-bound* **by** *fastforce*
also have ... $\leq f\ (m * M) + f\,M + - (C + D)$ **using** *step1* **by** *simp*
also have ... $\leq (f\ (m * M) + f\,M) + (f\ (m * M + M) - (f\ (m * M) + f\,M))$ **using** *add-left-mono*[*OF neg-bound'*] **by** *blast*
also have ... $= f\ ((m + 1) * M)$ **by** (*simp add*: *distrib-right*)
finally show *?case* **by** *blast*
next
case (*step2 i*)
then show *?case* **by** *linarith*
qed

have $*$: $f\ (m * M) \geq (m + 1) * D$ **if** $m > 0$ **for** m **using** $*$[*OF that*] *mult-left-mono*[*of D C + D m + 1*] *that C-nonneg D-nonneg* **by** *linarith*
moreover have $M \neq 0$ **using** *M-bound add1-zle-eq assms neg-bound* **by** *force*
ultimately have $\exists M{>}0.\ \forall m{>}0.\ (m + 1) * D \leq f\ (m * M)$ **using** *M-nonneg* **by** *force*
}
thus *?thesis* **using** *that* **by** *blast*
qed

1.3 Set Membership of *Inf* and *Sup* on Integers

lemma *int-Inf-mem*:
fixes S :: *int set*
assumes $S \neq \{\}$ *bdd-below S*
shows *Inf S* $\in S$
proof −
have *nonneg*: *Inf* $(\{0..\} \cap A) \in (\{0..\} \cap A)$ **if** *asm*: $(\{(0::int)..\} \cap A) \neq \{\}$ **for** A

proof −
have *nat ' ({0..} ∩ A) ≠ {}* **using** *asm* **by** *blast*
hence *int (Inf (nat ' ({0..} ∩ A))) ∈ int ' nat ' ({0..} ∩ A)* **using** *wellorder-InfI[of - nat ' ({0..} ∩ A)]* **by** *fast*
moreover have *int ' nat ' ({0..} ∩ A) = {0..} ∩ A* **by** *force*
moreover have *Inf ({0..} ∩ A) = int (Inf (nat ' ({0..} ∩ A)))*
using *calculation* **by** (*intro cInf-eq-minimum*) (*argo, metis IntD2 Int-commute atLeast-iff imageI le-nat-iff wellorder-Inf-le1*)
ultimately show *?thesis* **by** *argo*
qed
have ∗∗: *Inf ({b..} ∩ A) ∈ ({b..} ∩ A)* **if** *asm*: *({(b::int)..} ∩ A) ≠ {}* **for** *A b*
proof (*cases b ≥ 0*)
case *True*
hence *({b..} ∩ A) = {0..} ∩ ({b..} ∩ A)* **by** *fastforce*
thus *?thesis* **using** *asm nonneg* **by** *metis*
next
case *False*
hence *partition*: *({b..} ∩ A) = ({0..} ∩ A) ∪ ({b..<0} ∩ A)* **by** *fastforce*
have *bdd-below*: *bdd-below ({0..} ∩ A) bdd-below ({b..<0} ∩ A)* **by** *simp+*
thus *?thesis*
proof (*cases ({0..} ∩ A) ≠ {} ∧ ({b..<0} ∩ A) ≠ {}*)
case *True*
have *finite*: *finite ({b..<0} ∩ A)* **by** *blast*
have *(x :: int) ≤ y ⟹ inf x y = x* **for** *x y* **by** (*simp add*: *inf.order-iff*)
have *Inf ({b..} ∩ A) = inf (Inf ({0..} ∩ A)) (Inf ({b..<0} ∩ A))* **by** (*metis cInf-union-distrib True bdd-below partition*)
moreover have *Inf ({b..<0} ∩ A) ∈ ({b..} ∩ A)* **using** *Min-in[OF finite] cInf-eq-Min[OF finite] True partition* **by** *simp*
moreover have *Inf ({0..} ∩ A) ∈ ({b..} ∩ A)* **using** *nonneg True partition* **by** *blast*
moreover have *inf (Inf ({0..} ∩ A)) (Inf ({b..<0} ∩ A)) ∈ {Inf ({0..} ∩ A), Inf ({b..<0} ∩ A)}* **by** (*metis inf.commute inf.order-iff insertI1 insertI2 nle-le*)
ultimately show *?thesis* **by** *force*
next
case *False*
hence *({b..} ∩ A) = ({0..} ∩ A) ∨ ({b..} ∩ A) = ({b..<0} ∩ A)* **using** *partition* **by** *auto*
thus *?thesis* **using** *Min-in[of {b..} ∩ A] cInf-eq-Min[of {b..} ∩ A]* **by** (*metis asm nonneg finite-Int finite-atLeastLessThan-int*)
qed
qed
obtain *b* **where** *S = {b..} ∩ S* **using** *assms* **unfolding** *bdd-below-def* **by** *blast*
thus *?thesis* **using** ∗∗ *assms* **by** *metis*
qed

lemma *int-Sup-mem*:
fixes *S* :: *int set*
assumes *S ≠ {} bdd-above S*

shows *Sup S* ∈ *S*
proof −
have *Sup S* = (− *Inf* (*uminus* ‘ *S*)) **unfolding** *Inf-int-def image-comp* **by** *simp*
moreover have *bdd-below* (*uminus* ‘ *S*) **using** *assms* **unfolding** *bdd-below-def bdd-above-def* **by** (*metis imageE neg-le-iff-le*)
moreover have *Inf* (*uminus* ‘ *S*) ∈ (*uminus* ‘ *S*) **using** *int-Inf-mem assms* **by** *simp*
ultimately show *?thesis* **by** *force*
qed

end

theory *Eudoxus*
imports *Slope*
begin

2 Eudoxus Reals

2.1 Type Definition

Two slopes are said to be equivalent if their difference is bounded.

definition *eudoxus-rel* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) ⇒ *bool* (**infix** ∼$_e$ *50*) **where**

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

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

We define the reals as the set of all equivalence classes of the relation (∼$_e$).

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

lemma *real-quot-type*: *quot-type* (∼$_e$) *Abs-real Rep-real*
using *Rep-real Abs-real-inverse Rep-real-inverse Rep-real-inject eudoxus-rel-equivp*
by (*auto intro*!: *quot-type.intro*)

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

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

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

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

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

lemma *abs-real-eqI*[*intro*]: $f \sim_e g \Longrightarrow$ *abs-real f* = *abs-real g* **using** *abs-real-eq-iff*
by *blast*

lemmas *eudoxus-rel-sym*[*sym*] = *Quotient-symp*[*OF Quotient-real*, *THEN sympD*]
lemmas *eudoxus-rel-trans*[*trans*] = *Quotient-transp*[*OF Quotient-real*, *THEN transpD*]

lemmas *rep-real-abs-real-refl* = *Quotient-rep-abs*[*OF Quotient-real*, *OF slope-refl*[*THEN iffD1*], *intro*!]
lemmas *rep-real-iff* = *Quotient-rel-rep*[*OF Quotient-real*, *iff*]

declare *Quotient-abs-rep*[*OF Quotient-real*, *simp*]

lemma *slope-rep-real*: *slope* (*rep-real x*) **by** *simp*

lemma *eudoxus-relI*:
  assumes *slope f slope g* $\bigwedge n$. $n \geq N \Longrightarrow |f\ n - g\ n| \leq C$
  shows $f \sim_e g$
proof −
  have *C-nonneg*: $C \geq 0$ **using** *assms* **by** *force*

  obtain *C-f* **where** *C-f*: $|f\ (n + (-\ n)) - (f\ n + f\ (-\ n))| \leq$ *C-f 0* $\leq$ *C-f* **for**
n **using** *assms* **by** *fast*

  obtain *C-g* **where** *C-g*: $|g\ (n + (-\ n)) - (g\ n + g\ (-\ n))| \leq$ *C-g 0* $\leq$ *C-g* **for**
n **using** *assms* **by** *fast*

  have *bound*: $|f\ (-\ n) - g\ (-\ n)| \leq |f\ n - g\ n| + |f\ 0| + |g\ 0| +$ *C-f* + *C-g* **for**
n **using** *C-f*(*1*)[*of n*] *C-g*(*1*)[*of n*] **by** *simp*

  define *C′* **where** *C′* = *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} + C + |f\ 0| +$
$|g\ 0| +$ *C-f* + *C-g*
  have $*$: *bdd-above* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\}$ **by** *simp*
  have *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} \in \{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0$
$N\}\}$ **using** *C-nonneg* **by** (*intro int-Sup-mem*[*OF - *]) *auto*
  hence *Sup-nonneg*: *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} \geq 0$ **by** *fastforce*

  have $*$: $|f\ n - g\ n| \leq$ *Sup* $\{|f\ n - g\ n| \mid n.\ n \in \{0..max\ 0\ N\}\} + C$ **if** $n \geq 0$
for *n* **unfolding** *C′-def* **using** *cSup-upper*[*OF - *] *that C-nonneg Sup-nonneg* **by**

(*cases* $n \leq N$) (*fastforce simp add*: *add.commute add-increasing2 assms*(*3*))+
{
fix n
have $|f\ n - g\ n| \leq C'$
proof (*cases* $n \geq 0$)
case *True*
thus *?thesis* **unfolding** C'*-def* **using** $*$ *C-f C-g* **by** *fastforce*
next
case *False*
hence $-\ n \geq 0$ **by** *simp*
hence $|f\ (-\ n) - g\ (-\ n)| \leq Sup\ \{|f\ n - g\ n|\ |\ n.\ n \in \{0..max\ 0\ N\}\} + C$
using $*[of\ -\ n]$ **by** *blast*
hence $|f\ (-\ (-\ n)) - g\ (-\ (-\ n))| \leq C'$ **unfolding** C'*-def* **using** *bound*[*of* $-\ n$] **by** *linarith*
thus *?thesis* **by** *simp*
qed
}
thus *?thesis* **using** *assms* **unfolding** *eudoxus-rel-def* **by** (*auto intro*: *boundedI*)
qed

2.2 Addition and Subtraction

We define addition, subtraction and the additive identity as follows.

instantiation *real* :: {*zero*, *plus*, *minus*, *uminus*}
begin

quotient-definition
0 :: *real* **is** *abs-real* (λ-. 0) **.**

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

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

lemma *zero-def*: 0 = *abs-real* (λ-. 0) **unfolding** *zero-real-def* **by** *simp*

definition *eudoxus-plus* :: (*int* $\Rightarrow$ *int*) $\Rightarrow$ (*int* $\Rightarrow$ *int*) $\Rightarrow$ (*int* $\Rightarrow$ *int*) (**infixl** $+_e$ *60*) **where**
(f :: *int* $\Rightarrow$ *int*) $+_e$ g = ($\lambda z.\ f\ z + g\ z$)

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

quotient-definition
(+) :: (*real* $\Rightarrow$ *real* $\Rightarrow$ *real*) **is** ($+_e$)
proof −
fix $x\ x'\ y\ y'$ **assume** $x \sim_e x'\ y \sim_e y'$

hence *rel-x*: *slope x slope x′ bounded* (λ*z*. *x z* − *x′ z*) **and** *rel-y*: *slope y slope y′ bounded* (λ*z*. *y z* − *y′ z*) **unfolding** *eudoxus-rel-def* **by** *blast*+
thus (*x* +$_e$ *y*) ∼$_e$ (*x′* +$_e$ *y′*) **unfolding** *eudoxus-rel-def eudoxus-plus-def* **by** (*fastforce intro*: *back-subst*[*of bounded*, *OF bounded-add*[*OF rel-x*(*3*) *rel-y*(*3*)]])
qed

lemmas *eudoxus-plus-cong* = *apply-rsp′*[*OF plus-real.rsp*, *THEN rel-funD*, *intro*]

lemma *abs-real-plus*[*simp*]:
assumes *slope f slope g*
shows *abs-real f* + *abs-real g* = *abs-real* (*f* +$_e$ *g*)
using *assms* **unfolding** *plus-real-def* **by** *auto*

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

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

quotient-definition
(*uminus*) :: (*real* ⇒ *real*) **is** −$_e$
proof −
fix *x x′* **assume** *x* ∼$_e$ *x′*
hence *rel-x*: *slope x slope x′ bounded* (λ*z*. *x z* − *x′ z*) **unfolding** *eudoxus-rel-def* **by** *blast*+
thus −$_e$ *x* ∼$_e$ −$_e$ *x′* **unfolding** *eudoxus-rel-def eudoxus-uminus-def* **by** (*fastforce intro*: *back-subst*[*of bounded*, *OF bounded-uminus*[*OF rel-x*(*3*)]])
qed

lemmas *eudoxus-uminus-cong* = *apply-rsp′*[*OF uminus-real.rsp*, *simplified*, *intro*]

lemma *abs-real-uminus*[*simp*]:
assumes *slope f*
shows − *abs-real f* = *abs-real* (−$_e$ *f*)
using *assms* **unfolding** *uminus-real-def* **by** *auto*

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

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

lemma *abs-real-minus*[*simp*]:
assumes *slope g slope f*
shows *abs-real g* − *abs-real f* = *abs-real* (*g* +$_e$ (−$_e$ *f*))
using *assms* **by** (*simp add*: *minus-real-def slope-refl eudoxus-uminus-cong*)

instance ..
end

The Eudoxus reals equipped with addition and negation specified as above constitute an Abelian group.

instance *real* :: *ab-group-add*
proof
fix *x y z* :: *real*
show *x + y + z = x + (y + z)* **by** (*induct x*, *induct y*, *induct z*) (*simp add*: *eudoxus-plus-cong eudoxus-plus-def add.assoc*)
show *x + y = y + x* **by** (*induct x*, *induct y*) (*simp add*: *eudoxus-plus-def add.commute*)
show *0 + x = x* **by** (*induct x*) (*simp add*: *zero-real-def eudoxus-plus-def*)
show *− x + x = 0* **by** (*induct x*) (*simp add*: *eudoxus-uminus-cong*, *simp add*: *zero-real-def eudoxus-plus-def eudoxus-uminus-def*)
qed (*simp add*: *minus-real-def*)

2.3 Multiplication

We define multiplication as the composition of two slopes.

instantiation *real* :: {*one*, *times*}
begin

quotient-definition
1 :: *real* **is** *abs-real id* **.**

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

lemma *one-def*: *1 = abs-real id* **unfolding** *one-real-def* **by** *simp*

definition *eudoxus-times* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) ⇒ *int* ⇒ *int* (**infixl** $*_e$ *60*)
where
f $*_e$ *g = f o g*

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

quotient-definition
(∗) :: *real* ⇒ *real* ⇒ *real* **is** ($*_e$)
proof −
fix *x x′ y y′* **assume** *x* $\sim_e$ *x′ y* $\sim_e$ *y′*
hence *rel-x*: *slope x slope x′ bounded* (λ*z*. *x z − x′ z*) **and** *rel-y*: *slope y slope y′ bounded* (λ*z*. *y z − y′ z*) **unfolding** *eudoxus-rel-def* **by** *blast+*

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

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

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

have *bounded* (λ*z*. *x′* (*y z*) − *x′* (*y′ z*))

proof (*rule boundedI*)
fix z
have $|x'\,(y\,z) - x'\,(y'\,z)| \leq |x'\,(y\,z - y'\,z)| + C$ **using** *x'-bound*[*of y z − y' z y' z*] **by** *fastforce*
also have $... \leq A * |y\,z - y'\,z| + B + C$ **using** *x'-lin-bound* **by** *force*
also have $... \leq A * C' + B + C$ **using** *mult-left-mono*[*OF y-y'-bound x'-lin-bound*(*2*)] **by** *fastforce*
finally show $|x'\,(y\,z) - x'\,(y'\,z)| \leq A * C' + B + C$ **by** *blast*
qed
hence *bounded* $(\lambda z.\ x\,(y\,z) - x'\,(y'\,z))$ **using** *bounded-add*[*OF bounded-comp*(*1*)[*OF rel-x*(*3*), *of y*]] **by** *force*
thus $(x *_e y) \sim_e (x' *_e y')$ **unfolding** *eudoxus-rel-def eudoxus-times-def* **using** *rel-x rel-y* **by** *simp*
qed

lemmas *eudoxus-times-cong* = *apply-rsp'*[*OF times-real.rsp*, *THEN rel-funD*, *intro*]
lemmas *eudoxus-rel-comp* = *eudoxus-times-cong*[*unfolded eudoxus-times-def*]

lemma *eudoxus-times-commute*:
assumes *slope f slope g*
shows $(f *_e g) \sim_e (g *_e f)$
unfolding *eudoxus-rel-def eudoxus-times-def*
using *slope-comp slope-comp-commute assms* **by** *blast*

lemma *abs-real-times*[*simp*]:
assumes *slope f slope g*
shows *abs-real f* $*$ *abs-real g* = *abs-real* $(f *_e g)$
using *assms* **unfolding** *times-real-def* **by** *auto*

instance ..
end

lemma *neg-one-def*: $-\ 1$ = *abs-real* $(-_e\ id)$ **unfolding** *one-real-def* **by** (*simp add*: *eudoxus-uminus-def*)
lemma *slope-neg-one*[*intro*, *simp*]: *slope* $(-_e\ id)$ **using** *slope-refl* **by** *blast*

With the definitions provided above, the Eudoxus reals are a commutative ring with unity.

instance *real* :: *comm-ring-1*
proof
fix $x\ y\ z$ :: *real*
show $x * y * z = x * (y * z)$ **by** (*induct x*, *induct y*, *induct z*) (*simp add*: *eudoxus-times-cong eudoxus-times-def comp-assoc*)
show $x * y = y * x$ **by** (*induct x*, *induct y*) (*force simp add*: *slope-refl eudoxus-times-commute*)
show $1 * x = x$ **by** (*induct x*) (*simp add*: *one-real-def eudoxus-times-def*)
show $(x + y) * z = x * z + y * z$ **by** (*induct x*, *induct y*, *induct z*) (*simp add*: *eudoxus-times-cong eudoxus-plus-cong*, *simp add*: *eudoxus-times-def eudoxus-plus-def*

comp-def)
have ¬*bounded* (λ*x*. *x*) **by** (*metis add.inverse-inverse boundedE-strict less-irrefl neg-less-0-iff-less zabs-def*)
thus (*0* :: *real*) ≠ (*1* :: *real*) **using** *abs-real-eq-iff*[*of id* λ-. *0*] **unfolding** *one-real-def zero-real-def eudoxus-rel-def* **by** *simp*
qed

lemma *real-of-nat*:
of-nat n = *abs-real* ((∗) (*of-nat n*))
proof (*induction n*)
case *0*
then show *?case* **by** (*simp add*: *zero-real-def*)
next
case (*Suc n*)
then show *?case* **by** (*simp add*: *one-real-def distrib-right eudoxus-plus-def*)
qed

lemma *real-of-int*:
of-int z = *abs-real* ((∗) *z*)
proof (*induction z rule*: *int-induct*[**where** *?k=0*])
case *base*
then show *?case* **by** (*simp add*: *zero-real-def*)
next
case (*step1 i*)
then show *?case* **by** (*simp add*: *one-real-def distrib-right eudoxus-plus-def*)
next
case (*step2 i*)
then show *?case* **by** (*simp add*: *one-real-def eudoxus-plus-def left-diff-distrib eudoxus-uminus-def*)
qed

The Eudoxus reals are a ring of characteristic *0*::′*a*.

instance *real* :: *ring-char-0*
proof
show *inj* (λ*n*. *of-nat n* :: *real*)
proof (*intro inj-onI*)
fix *x y* **assume** (*of-nat x* :: *real*) = *of-nat y*
hence ((∗) (*int x*)) ∼*e* ((∗) (*int y*)) **unfolding** *abs-real-eq-iff real-of-nat* **using** *slope-scale* **by** *blast*
hence *bounded* (λ*z*. (*int x* − *int y*) ∗ *z*) **unfolding** *eudoxus-rel-def* **by** (*simp add*: *left-diff-distrib*)
then obtain *C* **where** *bound*: |(*int x* − *int y*) ∗ *z*| ≤ *C* **and** *C-nonneg*: *0* ≤ *C* **for** *z* **by** *blast*
hence |*int x* − *int y*| ∗ |*C* + *1*| ≤ *C* **using** *abs-mult* **by** *metis*
hence ∗: |*int x* − *int y*| ∗ (*C* + *1*) ≤ *C* **using** *C-nonneg* **by** *force*
thus *x* = *y* **using** *order-trans*[*OF mult-right-mono* ∗, *of 1*] *C-nonneg* **by** *fastforce*
qed
qed

2.4 Ordering

We call a slope positive, if it tends to infinity. Similarly, we call a slope negative if it tends to negative infinity.

instantiation *real* :: {*ord*, *abs*, *sgn*}
begin

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

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

lemma *pos-neg-exclusive*: ¬ (*pos f* ∧ *neg f*) **unfolding** *neg-def pos-def* **by** (*metis int-one-le-iff-zero-less linorder-not-less nle-le uminus-int-code*(*1*) *zero-less-one-class.zero-le-one*)

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

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

lemma *pos-iff*:
assumes *slope f*
shows *pos f* = *infinite* (*f* ‘ {*0*..} ∩ {*0*<..}) (**is** *?lhs* = *?rhs*)
proof (*rule iffI*)
assume *pos*: *?lhs*
{
fix *C* **assume** *C-nonneg*: *0* ≤ (*C* :: *int*)
hence ∃ *z* ≥ *0*. (*C* + *1*) ≤ *f z* **by** (*metis add-increasing2 nle-le zero-less-one-class.zero-le-one pos pos-def*)
hence ∃ *z* ≥ *0*. *C* ≤ *f z* ∧ *0* < *f z* **using** *C-nonneg* **by** *fastforce*
hence ∃ *N*≥*C*. ∃ *z*. *N* = *f z* ∧ *0* < *f z* ∧ *0* ≤ *z* **by** *blast*
}
thus *?rhs* **by** (*blast intro*!: *int-set-infiniteI*)
next
assume *infinite*: *?rhs*
then obtain *D* **where** *D-bound*: |*f* (*m* + *n*) − (*f m* + *f n*)| < *D* *0* < *D* **for** *m n* **using** *assms* **by** (*fastforce simp*: *slope-def elim*: *boundedE-strict*)

obtain *M* **where** *M-bound*: ∀ *m*>*0*. (*m* + *1*) * *D* ≤ *f* (*m* * *M*) *0* < *M* **using** *slope-positive-lower-bound*[*OF assms infinite*] *D-bound*(*2*) **by** *blast*

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

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

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

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

  define n where n = (E + D + C) div D
  hence zero-less-n: n > 0 using D-bound(2) E-nonneg C-nonneg using pos-imp-zdiv-pos-iff
by fastforce

  have E + C < E + D + C − (E + D + C) mod D using diff-strict-left-mono[OF
pos-mod-bound[OF D-bound(2)]] by simp
  also have ... = n * D unfolding n-def using div-mod-decomp-int[of E + D
+ C D] by algebra
   finally have ∗: (n + 1) * D > E + D + C by (simp add: add.commute
distrib-right)

  have C ≤ f m if m ≥ n * M for m
  proof −
   let ?d = m div M and ?r = m mod M
   have d-pos: ?d > 0 using zero-less-n M-bound that dual-order.trans pos-imp-zdiv-pos-iff
by fastforce
   have n-le-d: ?d ≥ n using zdiv-mono1 M-bound that by fastforce
   have E + D + C < (?d + 1) * D using D-bound n-le-d by (intro ∗[THEN
order.strict-trans2]) simp
   also have ... ≤ g m unfolding g-def using M-bound d-pos by blast
   finally have E + D + C < g m .
   hence |f m − g m| + C < g m using diff-bound[of m] by fastforce
   thus ?thesis by fastforce
  qed
  hence ∃ N. ∀ p≥N. C ≤ f p using add1-zle-eq by blast
 }
 thus ?lhs unfolding pos-def by blast
qed
```

lemma *neg-iff*:
assumes *slope f*
shows *neg f = infinite* (*f ‘ {0..} ∩ {..<0}*) (**is** *?lhs = ?rhs*)
proof (*rule iffI*)
assume *?lhs*
hence *infinite* ((*− f*) *‘ {0..} ∩ {0<..}*) **using** *pos-iff*[*OF slope-uminus*′[*OF assms*]] **unfolding** *neg-def pos-def* **by** *fastforce*
moreover have *inj* (*uminus :: int ⇒ int*) **by** *simp*
moreover have (*− f*) *‘ {0..} ∩ {0<..} = uminus ‘* (*f ‘ {0..} ∩ {..<0}*) **by** *fastforce*
ultimately show *?rhs* **using** *finite-imageD* **by** *fastforce*
next
assume *?rhs*
moreover have *inj* (*uminus :: int ⇒ int*) **by** *simp*
moreover have *f ‘ {0..} ∩ {..<0} = uminus ‘* ((*− f*) *‘ {0..} ∩ {0<..}*) **by** *force*
ultimately have *infinite* ((*− f*) *‘ {0..} ∩ {0<..}*) **using** *finite-imageD* **by** *force*
thus *?lhs* **using** *pos-iff*[*OF slope-uminus*′[*OF assms*]] **unfolding** *pos-def neg-def* **by** *fastforce*
qed

lemma *pos-cong*:
assumes *f ∼e g*
shows *pos f = pos g*
proof *−*
{
fix *x y* **assume** *asm*: *pos x x ∼e y*
fix *D* **assume** *D*: *0 ≤ D* ∀ *N*. ∃ *p*≥*N*. *¬ D ≤ y p*
obtain *C* **where** *bounds*: ∀ *n*. |*x n − y n*| *≤ C 0 ≤ C* **using** *asm* **unfolding** *eudoxus-rel-def* **by** *blast*
obtain *N* **where** ∀ *p*≥*N*. *C + D ≤ x p* **using** *D bounds asm* **by** (*fastforce simp add*: *pos-def*)
hence ∀ *p*≥*N*. |*x p − y p*| *+ D ≤ x p* **by** (*metis add.commute add-left-mono bounds*(*1*) *dual-order.trans*)
hence ∀ *p*≥*N*. *D ≤ y p* **by** *force*
hence *False* **using** *D* **by** *blast*
}
hence *pos x ⟹ pos y* **if** *x ∼e y* **for** *x y* **using** *that* **unfolding** *pos-def* **by** *metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equivp part-equivp-symp*)
qed

lemma *neg-cong*:
assumes *f ∼e g*
shows *neg f = neg g*
proof *−*
{
fix *x y* **assume** *asm*: *neg x x ∼e y*
fix *D* **assume** *D*: *0 ≤ D* ∀ *N*. ∃ *p*≥*N*. *¬ − D ≥ y p*
obtain *C* **where** *bounds*: |*x n − y n*| *≤ C 0 ≤ C* **for** *n* **using** *asm* **unfolding**

eudoxus-rel-def **by** *blast*
obtain N **where** $\forall\, p{\geq}N.\ -\,(C + D) \geq x\ p$ **using** *D bounds asm add-increasing2*
unfolding *neg-def* **by** *meson*
hence $\forall\, p{\geq}N.\ -\,|x\ p - y\ p| - D \geq x\ p$ **using** *bounds(1)*[*THEN le-imp-neg-le*, *THEN diff-right-mono*, *THEN dual-order.trans*] **by** *simp*
hence $\forall\, p{\geq}N.\ -\,D \geq y\ p$ **by** *force*
hence *False* **using** *D* **by** *blast*
}
hence *neg x* $\Longrightarrow$ *neg y* **if** $x \sim_e y$ **for** *x y* **using** *that* **unfolding** *neg-def* **by** *metis*
thus *?thesis* **by** (*metis assms eudoxus-rel-equivp part-equivp-symp*)
qed

lemma *pos-iff-nonneg-nonzero*:
assumes *slope f*
shows *pos f* $\longleftrightarrow$ ($\neg$ *neg f*) $\wedge$ ($\neg$ *bounded f*) (**is** *?lhs* $\longleftrightarrow$ *?rhs*)
proof (*rule iffI*)
assume *pos*: *?lhs*
then obtain N **where** $\forall\, n{\geq}N.\ f\ n > 0$ **unfolding** *pos-def* **by** (*metis int-one-le-iff-zero-less zero-less-one-class.zero-le-one*)
hence *f* (*max N m*) > *0* **for** *m* **by** *simp*
hence $\neg$ *neg f* **unfolding** *neg-def* **by** (*metis add.inverse-neutral dual-order.refl linorder-not-le max.cobounded2*)
thus *?rhs* **using** *pos* **unfolding** *pos-def bounded-def bdd-above-def* **by** (*metis abs-ge-self dual-order.trans gt-ex imageI iso-tuple-UNIV-I order.strict-iff-not*)
next
assume *nonneg-nonzero*: *?rhs*
hence *finite*: *finite* (*f* ‘ {*0*..} ∩ {..<*0*}) **using** *neg-iff assms* **by** *blast*
moreover have *unbounded*: *infinite* (*f* ‘ {*0*..}) **using** *nonneg-nonzero bounded-iff-finite-range slope-finite-range-iff assms* **by** *blast*
ultimately have *infinite* (*f* ‘ {*0*..} ∩ {*0*..}) **by** (*metis Compl-atLeast Diff-Diff-Int Diff-eq Diff-infinite-finite*)
moreover have *f* ‘ {*0*..} ∩ {*0*<..} = *f* ‘ {*0*..} ∩ {*0*..} − {*0*} **by** *force*
ultimately show *?lhs* **unfolding** *pos-iff*[*OF assms*] **by** *simp*
qed

lemma *neg-iff-nonpos-nonzero*:
assumes *slope f*
shows *neg f* $\longleftrightarrow$ ($\neg$ *pos f*) $\wedge$ ($\neg$ *bounded f*)
unfolding *pos-iff-nonneg-nonzero*[*OF assms*] *neg-iff-pos-uminus uminus-apply*
eudoxus-uminus-def pos-iff-nonneg-nonzero[*OF slope-uminus'*, *OF assms*]
by (*force simp add*: *bounded-def bdd-above-def*)

We define the sign of a slope to be *id* if it is positive, $-_e$ *id* if it is negative and λ-. *0*::′*b* otherwise.

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

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

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

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

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

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

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

lemma *sgn-abs-real-zero-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = *0* ⟷ (*eudoxus-sgn f* = (λ-. *0*)) (**is** *?lhs* ⟷ *?rhs*)
using *eudoxus-sgn-cong*[*OF rep-real-abs-real-refl*, *OF assms*] *abs-real-eqI eudoxus-sgn-def neg-one-def one-def zero-def*
by (*auto simp add*: *sgn-real-def*)

lemma *sgn-zero-iff*[*simp*]: *sgn* (*x* :: *real*) = *0* ⟷ *x* = *0*
using *eudoxus-sgn-iff*(*1*) *sgn-abs-real-zero-iff zero-iff-bounded' slope-refl*
by (*induct x*) (*metis* (*mono-tags*) *rep-real-abs-real-refl rep-real-iff*)

lemma *sgn-zero*[*simp*]: *sgn* (*0* :: *real*) = *0* **by** *simp*

lemma *sgn-abs-real-one-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = *1* ⟷ *pos f*
using *eudoxus-sgn-cong*[*OF rep-real-abs-real-refl*, *OF assms*] *abs-real-eqI eudoxus-sgn-def neg-one-def one-def zero-def*
by (*auto simp add*: *sgn-real-def*)

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

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

lemma *sgn-abs-real-neg-one-iff*:
assumes *slope f*
shows *sgn* (*abs-real f*) = − *1* ⟷ *neg f*

using *eudoxus-sgn-cong*[*OF rep-real-abs-real-refl*, *OF assms*] *abs-real-eqI eudoxus-sgn-def neg-one-def one-def zero-def pos-neg-exclusive*
by (*auto simp add*: *sgn-real-def*)

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

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

lemma *sgn-plus*:
assumes *sgn x* = (*1* :: *real*) *sgn y* = *1*
shows *sgn* (*x* + *y*) = *1*
proof −
have *pos*: *pos* (*rep-real x*) *pos* (*rep-real y*) **using** *assms sgn-abs-real-one-iff*[*OF slope-rep-real*] **by** *simp*+
{
fix *C* :: *int* **assume** *C-nonneg*: *C* ≥ *0*
then obtain *N M* **where** ∀ *n*≥*N*. *rep-real x n* ≥ *C* ∀ *n*≥*M*. *rep-real y n* ≥ *C* **using** *pos* **unfolding** *pos-def* **by** *presburger*
hence ∀ *n*≥ *max N M*. (*rep-real x* +$_e$ *rep-real y*) *n* ≥ *C* **using** *C-nonneg* **unfolding** *eudoxus-plus-def* **by** *fastforce*
hence ∃ *N*. ∀ *n* ≥ *N*. (*rep-real x* +$_e$ *rep-real y*) *n* ≥ *C* **by** *blast*
}
thus *?thesis* **using** *pos-def* **by** (*simp add*: *eudoxus-plus-cong plus-real-def*)
qed

lemma *sgn-times*: *sgn* ((*x* :: *real*) ∗ *y*) = *sgn x* ∗ *sgn y*
proof (*cases x* = *0* ∨ *y* = *0*)
case *False*
have ∗: ⟦*x* ≠ *0*; *pos* (*rep-real y*)⟧ ⟹ *sgn* ((*x* :: *real*) ∗ *y*) = *sgn x* ∗ *sgn y* **for** *x y*
proof (*induct x rule*: *slope-induct*, *induct y rule*: *slope-induct*)
case (*slope y x*)
hence *pos-y*: *pos y* **using** *pos-cong* **by** *blast*
show *?case*
proof (*cases pos x*)
case *pos-x*: *True*
{
fix *C* :: *int* **assume** *asm*: *C* ≥ *0*
then obtain *N* **where** *N*: ∀ *n* ≥ *N*. *x n* ≥ *C* **using** *pos-x* **unfolding** *pos-def* **by** *blast*
then obtain *N′* **where** ∀ *n*≥ *N′*. *y n* ≥ *max 0 N* **using** *pos-y* **unfolding** *pos-def* **by** (*meson max.cobounded1*)
hence ∃ *N′*. ∀ *n*≥ *N′*. *x* (*y n*) ≥ *C* **using** *N* **by** *force*
}
hence *pos* (*x* ∗$_e$ *y*) **unfolding** *pos-def eudoxus-times-def* **by** *simp*
thus *?thesis* **using** *pos-x pos-y slope* **by** (*simp add*: *eudoxus-times-def*)
next
case -: *False*

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

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

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

lemma *pos-dual-def*:
assumes *slope f*
shows *pos f* $= (\forall\, C \geq 0.\ \exists\, N.\ \forall\, n \leq N.\ f\ n \leq -C)$
proof−
have *pos f* $=$ *neg* $(f *_e (-_e\ id))$ **by** (*metis abs-real-eq-iff abs-real-times add.inverse-inverse*

assms eudoxus-times-commute mult-minus1-right neg-one-def sgn-abs-real-neg-one-iff sgn-abs-real-one-iff sgn-uminus slope-neg-one)
also have ... = $(\forall\, C \geq 0.\ \exists\, N.\ \forall\, n \geq N.\ (f\ (-\ n)) \leq -C)$ **unfolding** *neg-def eudoxus-times-def eudoxus-uminus-def* **by** *simp*
also have ... = $(\forall\, C \geq 0.\ \exists\, N.\ \forall\, n \leq N.\ f\, n \leq -C)$ **by** (*metis add.inverse-inverse minus-le-iff*)
finally show *?thesis* **.**
qed

lemma *neg-dual-def*:
assumes *slope f*
shows *neg f* = $(\forall\, C \geq 0.\ \exists\, N.\ \forall\, n \leq N.\ f\, n \geq C)$
unfolding *neg-iff-pos-uminus* **using** *assms* **by** (*subst pos-dual-def*) (*auto simp add*: *eudoxus-uminus-def*)

lemma *pos-representative*:
assumes *slope f pos f*
obtains *g* **where** $f \sim_e g$ $\bigwedge n.\ n \geq N \Longrightarrow g\ n \geq C$
proof −
obtain N' **where** N': $\forall\, z{\geq}N'.\ f\ z \geq max\ 0\ C$ **using** *assms* **unfolding** *pos-def* **by** (*meson max.cobounded1*)
have $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *slope* $(\lambda x.\ x + N' - N)$ **unfolding** *one-def* **by** (*intro abs-real-eqI*) (*auto simp add*: *eudoxus-rel-def slope-def intro*!: *boundedI*)
hence *abs-real f* $*$ $1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **using** *abs-real-times*[*OF assms*(*1*) $*$(*2*)] **by** *simp*
hence $f \sim_e (f *_e (\lambda x.\ x + N' - N))$ **using** *assms* $*$ **by** (*metis abs-real-eq-iff eudoxus-times-commute mult.right-neutral*)
moreover have $\forall\, z{\geq}N.\ (f *_e (\lambda x.\ x + N' - N))\ z \geq C$ **unfolding** *eudoxus-times-def* **using** N' **by** *simp*
ultimately show *?thesis* **using** *that* **by** *blast*
qed

lemma *pos-representative'*:
assumes *slope f pos f*
obtains *g* **where** $f \sim_e g$ $\bigwedge n.\ g\ n \geq C \Longrightarrow n \geq N$
proof −
obtain N' **where** $\forall\, z \leq N'.\ f\ z \leq -\ (max\ 0\ (-\ C) + 1)$ **using** *assms* **unfolding** *pos-dual-def*[*OF assms*(*1*)] **by** (*metis max.cobounded1 add-increasing2 zero-less-one-class.zero-le-one*)
hence N': $\forall\, z \leq N'.\ f\, z < min\ 0\ C$ **by** *fastforce*
have $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *slope* $(\lambda x.\ x + N' - N)$ **unfolding** *one-def* **by** (*intro abs-real-eqI*) (*auto simp add*: *eudoxus-rel-def slope-def intro*!: *boundedI*)
hence *abs-real f* $*$ $1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **using** *abs-real-times*[*OF assms*(*1*) $*$(*2*)] **by** *simp*
hence $f \sim_e (f *_e (\lambda x.\ x + N' - N))$ **using** *assms* $*$ **by** (*metis abs-real-eq-iff eudoxus-times-commute mult.right-neutral*)
moreover have $\forall\, z{<}N.\ (f *_e (\lambda x.\ x + N' - N))\ z < C$ **unfolding** *eu-*

doxus-times-def **using** N' **by** *simp*
ultimately show *?thesis* **using** *that* **by** (*meson linorder-not-less*)
qed

lemma *neg-representative*:
assumes *slope f neg f*
obtains *g* **where** $f \sim_e g$ $\bigwedge n.\ n \geq N \Longrightarrow g\ n \leq -\ C$
proof −
obtain N' **where** $\forall\, z{\geq}N'.\ f\ z \leq -\ max\ 0\ C$ **using** *assms* **unfolding** *neg-def* **by** (*meson max.cobounded1*)
hence N': $\forall\, z{\geq}N'.\ f\ z \leq min\ 0\ (-\ C)$ **by** *force*
have $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *slope* $(\lambda x.\ x + N' - N)$ **unfolding** *one-def* **by** (*intro abs-real-eqI*) (*auto simp add*: *eudoxus-rel-def slope-def intro*!: *boundedI*)
hence $abs\text{-}real\ f * 1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **using** *abs-real-times*[*OF assms*(*1*) $*$(*2*)] **by** *simp*
hence $f \sim_e (f *_e (\lambda x.\ x + N' - N))$ **using** *assms* $*$ **by** (*metis abs-real-eq-iff eudoxus-times-commute mult.right-neutral*)
moreover have $\forall\, z{\geq}N.\ (f *_e (\lambda x.\ x + N' - N))\ z \leq -\ C$ **unfolding** *eudoxus-times-def* **using** N' **by** *simp*
ultimately show *?thesis* **using** *that* **by** *blast*
qed

lemma *neg-representative'*:
assumes *slope f neg f*
obtains *g* **where** $f \sim_e g$ $\bigwedge n.\ g\ n \leq -\ C \Longrightarrow n \geq N$
proof −
obtain N' **where** $\forall\, z \leq N'.\ f\ z \geq max\ 0\ (-\ C) + 1$ **using** *assms* **unfolding** *neg-dual-def*[*OF assms*(*1*)] **by** (*metis max.cobounded1 add-increasing2 zero-less-one-class.zero-le-one*)
hence N': $\forall\, z \leq N'.\ f\ z > max\ 0\ (-\ C)$ **by** *fastforce*
have $*$: $1 = abs\text{-}real\ (\lambda x.\ x + N' - N)$ *slope* $(\lambda x.\ x + N' - N)$ **unfolding** *one-def* **by** (*intro abs-real-eqI*) (*auto simp add*: *eudoxus-rel-def slope-def intro*!: *boundedI*)
hence $abs\text{-}real\ f * 1 = abs\text{-}real\ (f *_e (\lambda x.\ x + N' - N))$ **using** *abs-real-times*[*OF assms*(*1*) $*$(*2*)] **by** *simp*
hence $f \sim_e (f *_e (\lambda x.\ x + N' - N))$ **using** *assms* $*$ **by** (*metis abs-real-eq-iff eudoxus-times-commute mult.right-neutral*)
moreover have $\forall\, z < N.\ (f *_e (\lambda x.\ x + N' - N))\ z > -\ C$ **unfolding** *eudoxus-times-def* **using** N' **by** *simp*
ultimately show *?thesis* **using** *that* **by** (*meson linorder-not-less*)
qed

We call a real x less than another real y, if their difference is positive.

definition
$x < (y{::}real) \equiv sgn\ (y - x) = 1$

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

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

instance ..
end

instance *real* :: *linorder*
proof
fix *x y z* :: *real*
show $(x < y) = (x \leq y \wedge \neg\ y \leq x)$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times*[*of* $-1\ x\ -\ y$] **by** *fastforce*
show $x \leq x$ **unfolding** *less-eq-real-def* **by** *blast*
show $[\![x \leq y;\ y \leq z]\!] \Longrightarrow x \leq z$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-plus* **by** *fastforce*
show $[\![x \leq y;\ y \leq x]\!] \Longrightarrow x = y$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times*[*of* $-1\ x\ -\ y$] **by** *fastforce*
show $x \leq y \vee y \leq x$ **unfolding** *less-eq-real-def less-real-def* **using** *sgn-times*[*of* $-1\ x\ -\ y$] *sgn-range* **by** *force*
qed

lemma *real-leI*:
assumes *sgn* $(y - x) \in \{0 :: real,\ 1\}$
shows $x \leq y$
using *assms* **unfolding** *less-eq-real-def less-real-def* **by** *force*

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

lemma *abs-real-leI*:
assumes *slope f slope g* $\bigwedge z.\ z \geq N \Longrightarrow f\ z \geq g\ z$
shows *abs-real f* $\geq$ *abs-real g*
proof −
{
assume *abs-real f* $\neq$ *abs-real g*
hence *abs-real* $(f +_e -_e g) \neq 0$ **by** (*metis abs-real-minus assms*(*1*,*2*) *eq-iff-diff-eq-0*)
hence $\neg$ *bounded* $(f +_e -_e g)$ **by** (*metis abs-real-eqI zero-def zero-iff-bounded*)
hence *pos* $(f +_e -_e g) \vee$ *neg* $(f +_e -_e g)$ **using** *assms eudoxus-plus-cong eudoxus-uminus-cong neg-iff-nonpos-nonzero slope-refl* **by** *auto*
moreover
{
assume *neg* $(f +_e -_e g)$
then obtain N' **where** $(f +_e -_e g)\ z \leq -\ 1$ **if** $z \geq N'$ **for** *z* **unfolding** *neg-def* **by** *fastforce*
hence $f\ z < g\ z$ **if** $z \geq N'$ **for** *z* **using** *that* **unfolding** *eudoxus-plus-def eudoxus-uminus-def* **by** *fastforce*
hence *False* **using** *assms* **by** (*metis linorder-not-less nle-le*)

}
ultimately have *abs-real f > abs-real g* **using** *assms* **by** (*fastforce intro*: *real-lessI sgn-pos simp add*: *eudoxus-plus-def eudoxus-uminus-def*)
}
thus *?thesis* **unfolding** *less-eq-real-def* **by** *argo*
qed

lemma *abs-real-lessI*:
assumes *slope f slope g* $\bigwedge z.\ z \geq N \Longrightarrow f\ z \geq g\ z$ $\bigwedge C.\ C \geq 0 \Longrightarrow \exists z.\ f\ z \geq g\ z + C$
shows *abs-real f > abs-real g*
proof −
{
assume *bounded* $(f +_e -_e g)$
then obtain C **where** $|f\ z - g\ z| \leq C\ C \geq 0$ **for** z **unfolding** *eudoxus-plus-def eudoxus-uminus-def* **by** *auto*
moreover obtain z **where** $f\ z \geq g\ z + (C + 1)$ **using** *assms*(*4*)[*of* $C + 1$] *calculation* **by** *auto*
ultimately have *False* **by** (*metis abs-le-D1 add.commute dual-order.trans le-diff-eq linorder-not-less zless-add1-eq*)
}
moreover have *abs-real f* $\geq$ *abs-real g* **using** *assms abs-real-leI* **by** *blast*
ultimately show *?thesis* **by** (*metis abs-real-minus assms*(*1*,*2*) *eq-iff-diff-eq-0 eudoxus-plus-cong eudoxus-sgn-iff*(*1*) *eudoxus-uminus-cong order-le-imp-less-or-eq sgn-abs-real-zero-iff sgn-zero slope-refl*)
qed

lemma *abs-real-lessD*:
assumes *slope f slope g abs-real f > abs-real g*
obtains z **where** $z \geq N\ f\ z > g\ z$
proof −
{
assume $\exists N.\ \forall z{\geq}N.\ f\ z \leq g\ z$
then obtain N **where** $f\ z \leq g\ z$ **if** $z \geq N$ **for** z **by** *fastforce*
hence *False* **using** *assms abs-real-leI* **by** (*metis linorder-not-le*)
}
thus *?thesis* **using** *that* **by** *fastforce*
qed

2.5 Multiplicative Inverse

We now define the multiplicative inverse. We start by constructing a candidate for positive slopes first and then extend it to the entire domain using the choice function *Eps*.

instantiation *real* :: {*inverse*}
begin

definition *eudoxus-pos-inverse* :: (*int* ⇒ *int*) ⇒ (*int* ⇒ *int*) **where**
eudoxus-pos-inverse f z = *sgn z* ∗ *Inf* ({*0*..} ∩ {*n*. *f n* ≥ |*z*|})

lemma *eudoxus-pos-inverse*:
assumes *slope f pos f*
obtains *g* **where** $f \sim_e g$ *slope* (*eudoxus-pos-inverse g*) *eudoxus-pos-inverse g* $*_e$ $f \sim_e id$
proof −
let $?\varphi$ = *eudoxus-pos-inverse*
obtain *g* **where** *g*: $f \sim_e g$ *g z* $\geq 0 \Longrightarrow z > 1$ **for** *z* **using** *pos-representative'*[*OF assms*] **by** (*metis gt-ex order-less-le-trans*)
hence *pos-g*: *pos g* **using** *assms pos-cong* **by** *blast*
have *slope-g*: *slope g* **using** *g* **unfolding** *eudoxus-rel-def* **by** *simp*

have $\exists n \geq 0.\ g\ n \geq |z|$ **for** *z* **using** *pos-g* **unfolding** *pos-def* **by** (*metis abs-ge-self order-less-imp-le zero-less-abs-iff*)
hence *nonempty-*φ: $\{0..\} \cap \{n.\ |z| \leq g\ n\} \neq \{\}$ **for** *z* **by** *blast*
have *bdd-below-*φ: *bdd-below* $(\{0..\} \cap \{n.\ g\ n \geq |z|\})$ **for** *z* **by** *simp*
have φ*-bound*: *g n* $\geq$ *z* $\Longrightarrow$ $?\varphi$ *g z* $\leq$ *n* **if** *z* $\geq$ *0 n* $\geq$ *0* **for** *n z* **unfolding** *eudoxus-pos-inverse-def* **using** *cInf-lower*[*OF - bdd-below-*φ, *of n z*] *that abs-of-nonneg zsgn-def* **by** *simp*
hence φ*-bound'*: $?\varphi$ *g z* $>$ *n* $\Longrightarrow$ *g n* $<$ *z* **if** *z* $\geq$ *0 n* $\geq$ *0* **for** *z n* **using** *that linorder-not-less* **by** *blast*

have φ*-mem*: *z* $>$ *0* $\Longrightarrow$ $?\varphi$ *g z* $\in \{0..\} \cap \{n.\ g\ n \geq |z|\}$ **for** *z* **unfolding** *eudoxus-pos-inverse-def* **using** *int-Inf-mem*[*OF nonempty-*φ *bdd-below-*φ, *of z*] **by** *simp*

obtain *L* **where** $|g\ (1 + (z - 1)) - (g\ 1 + g\ (z - 1))| \leq L$ **for** *z* **using** *slope-g* **by** *fast*
hence $*$: $|g\ z - (g\ 1 + g\ (z - 1))| \leq L$ **for** *z* **by** *simp*
hence *L*: *g z* $\leq$ *g* $(z - 1) + (L + g\ 1)$ **for** *z* **using** *abs-le-D1* $*$[*of z*] **by** *linarith*

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

obtain *c* **where** *c*: $|g\ (m + (-\ n)) - (g\ m + g\ (-\ n))| \leq c$ **for** *m n* **using** *slope-g* **by** *fast*
obtain c' **where** c': $|g\ (n + (-\ n)) - (g\ n + g\ (-\ n))| \leq c'$ **for** *n* **using** *slope-g* **by** *fast*
have $|?\gamma\ m\ n| \leq |g\ (m + (-\ n)) - (g\ m + g\ (-\ n))| + |g\ (n + (-\ n)) - (g\ n + g\ (-\ n))| + |g\ 0|$ **for** *m n* **by** *linarith*
hence $*$: $|?\gamma\ m\ n| \leq c + c' + |g\ 0|$ **for** *m n* **using** *c*[*of m n*] c'[*of n*] **by** *linarith*

define *C* **where** $C = 2 * (c + c' + |g\ 0|)$
have $g\ (m - (n + p)) - (g\ m - (g\ n + g\ p)) = ?\gamma\ (m - n)\ p + ?\gamma\ m\ n$ **for** *m n p* **by** (*simp add*: *algebra-simps*)
hence $|g\ (m - (n + p)) - (g\ m - (g\ n + g\ p))| \leq (c + c' + |g\ 0|) + (c + c' + |g\ 0|)$ **for** *m n p* **using** $*$[*of m* − *n p*] $*$[*of m n*] **by** *simp*
hence $*$: $|g\ (m - (n + p)) - (g\ m - (g\ n + g\ p))| \leq C$ **for** *m n p* **unfolding** *C-def* **by** (*metis mult-2*)

have C: $g\ (m - (n + p)) \leq g\ m - (g\ n + g\ p) + C\ g\ m - (g\ n + g\ p) + (-\ C)$ $\leq g\ (m - (n + p))$ **for** $m\ n\ p$ **using** $*[of\ m\ n\ p]$ *abs-le-D1 abs-le-D2* **by** *linarith+*

have *bounded*: *bounded h* **if** *bounded*: *bounded* $(g\ o\ h)$ **for** $h :: 'a \Rightarrow int$
proof (*rule ccontr*)
assume *asm*: $\neg$ *bounded h*
obtain C **where** C: $|g\ (h\ z)| \leq C\ C \geq 0$ **for** z **using** *bounded* **by** *fastforce*
obtain N **where** N: $g\ z \geq C + 1$ **if** $z \geq N$ **for** z **using** C *pos-g* **unfolding** *pos-def* **by** *fastforce*
obtain N' **where** N': $g\ z \leq -\ (C + 1)$ **if** $z \leq N'$ **for** z **using** C *pos-g* **unfolding** *pos-dual-def*[*OF slope-g*] **by** (*meson add-increasing2 linordered-nonzero-semiring-class.zero-le-one*)
obtain z **where** $|h\ z| > max\ |N|\ |N'|$ **using** *asm* **unfolding** *bounded-alt-def* **by** (*meson leI*)
hence $h\ z \in \{..N'\} \cup \{N..\}$ **by** *fastforce*
hence $g\ (h\ z) \in \{..-\ (C + 1)\} \cup \{C + 1..\}$ **using** $N\ N'$ **by** *blast*
hence $|g\ (h\ z)| \geq C + 1$ **by** *fastforce*
thus *False* **using** $C(1)$[*of z*] **by** *simp*
qed

define D **where** $D = max\ |-\ (C + (L + g\ 1) + (L + g\ 1))|\ |C + L + g\ 1|$
{
fix $m\ n :: int$
assume *asm*: $m > 0\ n > 0$

have $g\ (?\varphi\ g\ m) \geq m$ **using** φ*-mem asm* **by** *simp*
moreover have $?\varphi\ g\ m > 1$ **using** *calculation g asm* **by** *simp*
moreover have $m > g\ (?\varphi\ g\ m - 1)$ **using** *asm calculation* **by** (*intro* φ*-bound'*) *auto*
ultimately have *m*: $m \in \{g\ (?\varphi\ g\ m - 1)<..g\ (?\varphi\ g\ m)\}$ **by** *simp*

have $g\ (?\varphi\ g\ n) \geq n$ **using** φ*-mem asm* **by** *simp*
moreover have $?\varphi\ g\ n > 1$ **using** *calculation g asm* **by** *simp*
moreover have $n > g\ (?\varphi\ g\ n - 1)$ **using** *asm calculation* **by** (*intro* φ*-bound'*) *auto*
ultimately have *n*: $n \in \{g\ (?\varphi\ g\ n - 1)<..g\ (?\varphi\ g\ n)\}$ **by** *simp*

have $g\ (?\varphi\ g\ (m + n)) \geq m + n$ **using** φ*-mem asm* **by** *simp*
moreover have $?\varphi\ g\ (m + n) > 1$ **using** *calculation g asm* **by** *simp*
moreover have $(m + n) > g\ (?\varphi\ g\ (m + n) - 1)$ **using** *asm calculation* **by** (*intro* φ*-bound'*) *auto*
ultimately have *m-n*: $m + n \in \{g\ (?\varphi\ g\ (m + n) - 1)<..g\ (?\varphi\ g\ (m + n))\}$ **by** *simp*

have $*$: $g\ (?\varphi\ g\ (m + n)) - (g\ (?\varphi\ g\ m - 1) + g\ (?\varphi\ g\ n - 1)) > 0\ g\ (?\varphi\ g\ (m + n) - 1) - (g\ (?\varphi\ g\ m) + g\ (?\varphi\ g\ n)) < 0$ **using** *m-n m n* **by** *simp+*

have $g\ (?\varphi\ g\ (m + n) - (?\varphi\ g\ m + ?\varphi\ g\ n)) \leq g\ (?\varphi\ g\ (m + n)) - (g\ (?\varphi\ g\ m) + g\ (?\varphi\ g\ n)) + C$ **using** C **by** *blast*
also have ... $\leq g\ (?\varphi\ g\ (m + n) - 1) - g\ (?\varphi\ g\ m) - g\ (?\varphi\ g\ n) + (C + L$

$+$ g 1) **using** L **by** *fastforce*
finally have *upper*: g (*?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) $\leq$ $C + L + g$ 1 **using** $*$ **by** *fastforce*

have $-$ (C + ($L + g$ 1) + ($L + g$ 1)) $\leq$ g (*?φ* g ($m + n$)) $-$ g (*?φ* g m $-$ 1) $-$ g (*?φ* g n $-$ 1) $-$ (C + ($L + g$ 1) + ($L + g$ 1)) **using** $*$ **by** *linarith*
also have ... $\leq$ g (*?φ* g ($m + n$)) $-$ (g (*?φ* g m) + g (*?φ* g n)) + ($-$ C) **using** L[*THEN le-imp-neg-le*, *of ?φ g m*] L[*THEN le-imp-neg-le*, *of ?φ g n*] **by** *linarith*
also have ... $\leq$ g (*?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) **using** C **by** *blast*
finally have *lower*: $-$ (C + ($L + g$ 1) + ($L + g$ 1)) $\leq$ g (*?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) **.**

have |g (*?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n))| $\leq$ D **using** *upper lower* **unfolding** *D-def* **by** *simp*
}
hence *bounded* (g o (λ(m, n). *?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) o (λ(m, n). (*max* 1 m, *max* 1 n))) **by** (*intro boundedI*[*of - D*]) *auto*
hence *bounded* ((λ(m, n). *?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) o (λ(m, n). (*max* 1 m, *max* 1 n))) **by** (*metis* (*mono-tags*, *lifting*) *bounded comp-assoc*)
then obtain C **where** |((λ(m, n). *?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)) o (λ(m, n). (*max* 1 m, *max* 1 n))) (m, n)| $\leq$ C **for** m n **by** *blast*
hence |*?φ* g ($m + n$) $-$ (*?φ* g m $+$ *?φ* g n)| $\leq$ C **if** $m \geq 1$ $n \geq 1$ **for** m n **using** *that*[*THEN max-absorb2*] **by** (*metis* (*no-types*, *lifting*) *comp-apply prod.case*)
hence *slope*: *slope* (*?φ* g) **by** (*intro slope-odd*[*of - C*]) (*auto simp add*: *eudoxus-pos-inverse-def*)
moreover
{
obtain C **where** C: |g ((*?φ* g n $-$ 1) + 1) $-$ (g (*?φ* g n $-$ 1) + g 1)| $\leq$ C **for** n **using** *slope-g* **by** *fast*
have *C-bound*: g (*?φ* g n $-$ 1) $\geq$ g (*?φ* g n) $-$ (|g 1| + C) **for** n **using** C[*of n*] **by** *fastforce*
{
fix n :: *int*
assume *asm*: $n > 0$
have *upper*: g (*?φ* g n) $\geq$ n **using** *φ-mem asm* **by** *simp*
moreover have *?φ g n* > 1 **using** *calculation g asm* **by** *simp*
moreover have $n > g$ (*?φ g n* $-$ 1) **using** *calculation asm* **by** (*intro φ-bound′*) *auto*
moreover have $n \geq g$ (*?φ* g n) $-$ (|g 1| + C) **using** *calculation C-bound*[*of n*] **by** *force*
ultimately have |g (*?φ* g n) $-$ n| $\leq$ |g 1| + C **by** *simp*
}
hence *id*: g $*_e$ *?φ* g $\sim_e$ *id* **using** *slope-g slope* **by** (*intro eudoxus-relI*[*of - - 1* |g 1| + C]) (*auto simp add*: *eudoxus-times-def*)
}
ultimately show *?thesis* **using** g *that eudoxus-rel-trans eudoxus-times-cong slope-reflI eudoxus-times-commute*[*OF slope slope-g*] **by** *metis*
qed

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

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

quotient-definition
(*inverse* :: *real* ⇒ *real*) **is** *eudoxus-inverse*
proof −
fix *x x′* **assume** *asm*: *x* ∼$_e$ *x′*
hence *slopes*: *slope x slope x′* **unfolding** *eudoxus-rel-def* **by** *blast+*
show *eudoxus-inverse x* ∼$_e$ *eudoxus-inverse x′*

proof (*cases bounded x*)
case *True*
hence *bounded x'* **by** (*meson asm eudoxus-rel-sym eudoxus-rel-trans zero-iff-bounded*)
then show *?thesis* **unfolding** *eudoxus-inverse-def* **using** *True slope-zero slope-refl* **by** *auto*
next
case *False*
hence ¬ *bounded x'* **by** (*meson asm eudoxus-rel-sym eudoxus-rel-trans zero-iff-bounded*)
hence *inverses*: *eudoxus-inverse x* $*_e$ *x* $\sim_e$ *id eudoxus-inverse x'* $*_e$ *x'* $\sim_e$ *id* **using** *slopes eudoxus-inverse-id False* **by** *blast+*

have *alt-inverse*: *eudoxus-inverse x* $*_e$ *x'* $\sim_e$ *id*
using *inverses eudoxus-times-cong*[*OF slope-reflI*, *OF slope-eudoxus-inverse asm*, *OF slopes*(*1*)]
eudoxus-rel-sym eudoxus-rel-trans **by** *blast*

have *eudoxus-inverse x* $\sim_e$ *eudoxus-inverse x* $*_e$ (*eudoxus-inverse x'* $*_e$ *x'*)
using *eudoxus-times-cong*[*OF slope-reflI*, *OF slope-eudoxus-inverse inverses*(*2*)[*THEN eudoxus-rel-sym*], *OF slopes*(*1*)]
by (*simp add*: *eudoxus-times-def*)
also have ... $\sim_e$ *eudoxus-inverse x'* $*_e$ (*eudoxus-inverse x* $*_e$ *x'*)
using *eudoxus-times-commute*[*OF slope-eudoxus-inverse*(*1*,*1*), *OF slopes*, *THEN eudoxus-times-cong*, *OF slope-reflI*, *OF slopes*(*2*)]
by (*simp add*: *eudoxus-times-def comp-assoc*)
also have ... $\sim_e$ *eudoxus-inverse x'* $*_e$ *id* **using** *alt-inverse eudoxus-times-cong*[*OF slope-reflI*] *slope-eudoxus-inverse slopes* **by** *blast*
also have ... = *eudoxus-inverse x'* **unfolding** *eudoxus-times-def* **by** *simp*
finally show *?thesis* **.**
qed
qed

definition
x div (*y*::*real*) = *inverse y* ∗ *x*

instance ..
end

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

lemma *eudoxus-inverse-abs*[*simp*]:
assumes *slope f* ¬ *bounded f*
shows *inverse* (*abs-real f*) ∗ *abs-real f* = *1*
unfolding *inverse-real-def* **using** *eudoxus-inverse-id*[*OF assms*]
by (*metis abs-real-eqI abs-real-times assms*(*1*) *eudoxus-inverse-cong map-fun-apply one-def rep-real-abs-real-refl slope-refl*)

The Eudoxus reals are a field, with inverses defined as above.

instance *real* :: *field*
proof

fix x y :: *real*
show $x \neq 0 \Longrightarrow$ *inverse* $x * x = 1$ **using** *eudoxus-sgn-iff*(*1*) *sgn-abs-real-zero-iff*
by (*induct x rule*: *slope-induct*) *force*
show x / $y = x *$ *inverse* y **unfolding** *divide-real-def* **by** *simp*
show *inverse* (*0* :: *real*) = *0* **unfolding** *inverse-real-def eudoxus-inverse-def*
using *zero-def zero-iff-bounded′* **by** *auto*
qed

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

definition
(*inf* :: *real* ⇒ *real* ⇒ *real*) = *min*

definition
(*sup* :: *real* ⇒ *real* ⇒ *real*) = *max*

instance by *standard* (*auto simp*: *inf-real-def sup-real-def max-min-distrib2*)

end

The ordering on the Eudoxus reals is linear.

instance *real* :: *linordered-field*
proof
fix x y z :: *real*
show $z + x \leq z + y$ **if** $x \leq y$
proof (*cases* $x = y$)
case *False*
hence $x < y$ **using** *that* **by** *simp*
thus *?thesis*
proof (*induct x rule*: *slope-induct*, *induct y rule*: *slope-induct*, *induct z rule*:
slope-induct)
case (*slope h g f*)
hence *pos* ($g +_e (-_e f)$) **unfolding** *less-real-def* **using** *sgn-abs-real-one-iff*
by (*force simp add*: *eudoxus-plus-def eudoxus-uminus-def*)
thus *?case* **by** (*metis slope*(*4*) *less-real-def add-diff-cancel-left nless-le*)
qed
qed (*force*)

show $|x| =$ (*if* $x < 0$ *then* $-x$ *else* x) **by** (*metis abs-real less-eq-real-def not-less-iff-gr-or-eq*)
show *sgn* $x =$ (*if* $x = 0$ *then* *0* *else if* $0 < x$ *then* *1* *else* $-$ *1*) **using** *sgn-range*
sgn-zero-iff **by** (*auto simp*: *less-real-def*)
show ⟦$x < y$; $0 < z$⟧ ⟹ $z * x < z * y$ **by** (*metis* (*no-types*, *lifting*) *diff-zero*
less-real-def mult.right-neutral right-diff-distrib′ sgn-times)
qed

The Eudoxus reals fulfill the Archimedean property.

instance *real* :: *archimedean-field*
proof

fix x :: *real*
show $\exists z.\ x \leq$ *of-int* z
proof (*induct x rule*: *slope-induct*)
case (*slope y*)
then obtain A B **where** *linear-bound*: $|y\ z| \leq A * |z| + B\ 0 \leq A\ 0 \leq B$ **for** z **using** *slope-linear-bound* **by** *blast*
{
fix C **assume** *C-nonneg*: $0 \leq (C ::$ *int*$)$
{
fix z **assume** *asm*: $z \geq B + C$
have $y\ z + C \leq A * |z| + B + C$ **using** *abs-le-D1 linear-bound* **by** *auto*
also have $... \leq (A + 1) * |z|$ **using** *C-nonneg linear-bound*(*2*,*3*) *asm* **by** (*auto simp*: *distrib-right*)
finally have $y\ z + C \leq (A + 1) * z$ **using** *add-nonneg-nonneg*[*OF C-nonneg linear-bound*(*3*)] *abs-of-nonneg*[*of z*] *asm* **by** *linarith*
}
hence $\exists N.\ \forall x \geq N.\ (((*)\ (A + 1))) +_e -_e\ y)\ x \geq C$ **unfolding** *eudoxus-plus-def eudoxus-uminus-def* **by** *fastforce*
}
hence *pos* $(((*)\ (A + 1))) +_e -_e\ y)$ **unfolding** *pos-def* **by** *blast*
hence *pos* (*rep-real* (*of-int* $(A + 1) -$ *abs-real* $y)$) **unfolding** *real-of-int* **using** *slope* **by** (*simp*, *subst pos-cong*[*OF rep-real-abs-real-refl*]) (*auto simp add*: *eudoxus-plus-def eudoxus-uminus-def*)
hence *abs-real* $y <$ *of-int* $(A + 1)$ **unfolding** *less-real-def* **by** (*metis sgn-pos rep-real-abs-real-refl rep-real-iff slope-rep-real*)
thus *?case* **unfolding** *less-eq-real-def* **by** *blast*
qed
qed

2.6 Completeness

To show that the Eudoxus reals are complete, we first introduce the floor function.

instantiation *real* :: *floor-ceiling*
begin

definition
(*floor* :: (*real* ⇒ *int*)) = (λ*x*. (*SOME z*. *of-int z* ≤ *x* ∧ *x* < *of-int z* + *1*))

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

lemma *eudoxus-dense-rational*:
fixes x y :: *real*

assumes $x < y$
obtains $m\ n$ **where** $x < (\mathit{of\text{-}int}\ m\ /\ \mathit{of\text{-}int}\ n)$ $(\mathit{of\text{-}int}\ m\ /\ \mathit{of\text{-}int}\ n) < y\ n > 0$
proof −
obtain $n :: \mathit{int}$ **where** n: $\mathit{inverse}\ (y - x) < \mathit{of\text{-}int}\ n\ n > 0$ **by** (*metis ex-less-of-int antisym-conv3 dual-order.strict-trans of-int-less-iff*)
hence $*$: $\mathit{inverse}\ (\mathit{of\text{-}int}\ n) < y - x$ **by** (*metis assms diff-gt-0-iff-gt inverse-inverse-eq inverse-less-iff-less inverse-positive-iff-positive of-int-0-less-iff*)
define m **where** $m = \mathit{floor}\ (x * \mathit{of\text{-}int}\ n) + 1$
{
assume $y \leq \mathit{of\text{-}int}\ m\ /\ \mathit{of\text{-}int}\ n$
hence $\mathit{inverse}\ (\mathit{of\text{-}int}\ n) < \mathit{of\text{-}int}\ m\ /\ \mathit{of\text{-}int}\ n - x$ **using** $*$ **by** *linarith*
hence $x < (\mathit{of\text{-}int}\ m - 1)\ /\ \mathit{of\text{-}int}\ n$ **by** (*simp add*: *diff-divide-distrib inverse-eq-divide*)
hence *False* **unfolding** *m-def* **using** *n*(2) *divide-le-eq linorder-not-less* **by** *fastforce*
}
moreover have $x < \mathit{of\text{-}int}\ m\ /\ \mathit{of\text{-}int}\ n$ **unfolding** *m-def* **by** (*meson n*(2) *floor-correct mult-imp-less-div-pos of-int-pos*)
ultimately show *?thesis* **using** *that n* **by** *fastforce*
qed

The Eudoxus reals are a complete field.

lemma *eudoxus-complete*:
assumes $S \neq \{\}$ *bdd-above S*
obtains $u :: \mathit{real}$ **where** $\bigwedge s.\ s \in S \Longrightarrow s \leq u\ \bigwedge y.\ (\bigwedge s.\ s \in S \Longrightarrow s \leq y) \Longrightarrow u \leq y$
proof (*cases* $\exists\, u \in S.\ \forall\, s \in S.\ s \leq u$)
case *False*
hence *no-greatest-element*: $\exists\, y \in S.\ x < y$ **if** $x \in S$ **for** x **using** *that* **by** *force*
define $u :: \mathit{int} \Rightarrow \mathit{int}$ **where** $u = (\lambda z.\ \mathit{sgn}\ z * \mathit{Sup}\ ((\lambda x.\ \lfloor \mathit{of\text{-}int}\ |z| * x \rfloor)\ `\ S))$

have *bdd-above-u*: *bdd-above* $((\lambda x.\ \lfloor \mathit{of\text{-}int}\ |z| * x \rfloor)\ `\ S)$ **for** z **by** (*intro bdd-above-image-mono*[*OF - assms*(2)] *monoI*) (*simp add*: *floor-mono mult.commute mult-right-mono*)

have *u-Sup-nonneg*: $z \geq 0 \Longrightarrow \lfloor \mathit{of\text{-}int}\ z * s \rfloor \leq u\ z$ **and**
u-Sup-nonpos: $z \leq 0 \Longrightarrow -\lfloor \mathit{of\text{-}int}\ (-z) * s \rfloor \geq u\ z$ **if** $s \in S$ **for** $s\ z$
unfolding *u-def* **using** *cSup-upper*[*OF - bdd-above-u*, *of* $\lfloor \mathit{of\text{-}int}\ |z| * s \rfloor$ z] *that abs-of-nonpos zsgn-def* **by** *force+*

have *u-mem*: $u\ z \in (\lambda x.\ \mathit{sgn}\ z * \lfloor \mathit{of\text{-}int}\ |z| * x \rfloor)\ `\ S$ **for** z **unfolding** *u-def* **using** *int-Sup-mem*[*OF - bdd-above-u*, *of z*] *assms* **by** *auto*

have *slope*: *slope u*
proof −
{
fix $m\ n :: \mathit{int}$ **assume** *asm*: $m > 0\ n > 0$
obtain *x-m* **where** *x-m*: $\mathit{x\text{-}m} \in S\ u\ m = \lfloor \mathit{of\text{-}int}\ m * \mathit{x\text{-}m} \rfloor$ **using** *u-mem*[*of m*] *asm zsgn-def* **by** *auto*
obtain *x-n* **where** *x-n*: $\mathit{x\text{-}n} \in S\ u\ n = \lfloor \mathit{of\text{-}int}\ n * \mathit{x\text{-}n} \rfloor$ **using** *u-mem*[*of n*]

asm zsgn-def **by** *auto*
obtain *x-m-n* **where** *x-m-n*: *x-m-n* ∈ *S u* (*m* + *n*) = ⌊*of-int* (*m* + *n*) ∗ *x-m-n*⌋ **using** *u-mem*[*of m* + *n*] *asm zsgn-def* **by** *auto*

define *x* **where** *x* = *max* (*max x-m x-n*) *x-m-n*
have *x*: *x* ∈ *S* **unfolding** *x-def* **using** *x-m x-n x-m-n* **by** *linarith*

have *x* ≥ *x-m x* ≥ *x-n x* ≥ *x-m-n* **unfolding** *x-def* **by** *linarith*+
hence *u m* ≤ ⌊*of-int m* ∗ *x*⌋ *u n* ≤ ⌊*of-int n* ∗ *x*⌋ *u* (*m* + *n*) ≤ ⌊*of-int* (*m* + *n*) ∗ *x*⌋
unfolding *x-m x-n x-m-n* **by** (*meson asm floor-less-cancel linorder-not-less mult-le-cancel-iff2 of-int-0-less-iff add-pos-pos*)+
hence *u m* = ⌊*of-int m* ∗ *x*⌋ *u n* = ⌊*of-int n* ∗ *x*⌋ *u* (*m* + *n*) = ⌊*of-int m* ∗ *x* + *of-int n* ∗ *x*⌋
using *u-Sup-nonneg*[*OF x*(*1*), *of m*] *u-Sup-nonneg*[*OF x*(*1*), *of n*] *u-Sup-nonneg*[*OF x*(*1*), *of m* + *n*] *asm add-pos-pos*[*OF asm*] **by** (*force simp add*: *distrib-right*)+
moreover
{
fix *a b* :: *real*
have *a* − *of-int* ⌊*a*⌋ ∈ {*0*..<*1*} **using** *floor-less-one* **by** *fastforce*
moreover have *b* − *of-int* ⌊*b*⌋ ∈ {*0*..<*1*} **using** *floor-less-one* **by** *fastforce*
ultimately have (*a* − *of-int* ⌊*a*⌋) + (*b* − *of-int* ⌊*b*⌋) ∈ {*0*..<*2*} **unfolding** *atLeastLessThan-def* **by** *simp*
hence (*a* + *b*) − (*of-int* ⌊*a*⌋ + *of-int* ⌊*b*⌋) ∈ {*0*..<*2*} **by** (*simp add*: *diff-add-eq*)
hence ⌊*a* + *b* − (*of-int* ⌊*a*⌋ + *of-int* ⌊*b*⌋)⌋ ∈ {*0*..<*2*} **by** *simp*
hence ⌊*a* + *b*⌋ − (⌊*a*⌋ + ⌊*b*⌋) ∈ {*0*..<*2*} **by** (*metis floor-diff-of-int of-int-add*)
}
ultimately have |*u* (*m* + *n*) − (*u m* + *u n*)| ≤ *2* **by** (*metis abs-of-nonneg atLeastLessThan-iff nless-le*)
}
moreover have *u z* = − *u* (− *z*) **for** *z* **unfolding** *u-def* **by** *simp*
ultimately show *?thesis* **using** *slope-odd* **by** *blast*
qed
{
fix *s* **assume** *s* ∈ *S*
then obtain *y* **where** *y*: *s* < *y y* ∈ *S* **using** *no-greatest-element* **by** *blast*
then obtain *m n* :: *int* **where** ∗: *s* < (*of-int m* / *of-int n*) (*of-int m* / *of-int n*) < *y n* > *0* **using** *eudoxus-dense-rational* **by** *blast*
hence *n-nonneg*: *n* ≥ *0* **by** *simp*
{
fix *z* :: *int* **assume** *z-nonneg*: *z* ≥ *0*
have *z* ∗ *m* = ⌊*of-int* (*z* ∗ *n*) ∗ (*of-int m* / *of-int n*) :: *real*⌋ **using** ∗(*3*) **by** *simp* (*auto simp only*: *of-int-mult*[*symmetric*] *floor-of-int*)
also have ... ≤ ⌊*of-int* (*z* ∗ *n*) ∗ *y*⌋ **using** ∗(*2*) **by** (*meson floor-mono mult-left-mono n-nonneg nless-le of-int-nonneg z-nonneg zero-le-mult-iff*)
also have ... ≤ *u* (*z* ∗ *n*) **using** *u-Sup-nonneg*[*OF y*(*2*)] *mult-nonneg-nonneg*[*OF z-nonneg n-nonneg*] **by** *blast*
finally have *u* (*z* ∗ *n*) ≥ *z* ∗ *m* **.**

```
  }
  hence abs-real (u *e (*) n) ≥ of-int m using slope unfolding real-of-int eu-
doxus-times-def by (intro abs-real-leI[where ?N=0]) (auto simp add: mult.commute)

   moreover have abs-real u * of-int n = abs-real (u *e (*) n) unfolding
real-of-int using slope by (simp add: eudoxus-times-def comp-def)
   ultimately have s ≤ abs-real u using * by (metis leI mult-imp-div-pos-le
of-int-0-less-iff order-le-less-trans order-less-asym)
 }
 moreover
 {
  fix y assume asm: s ≤ y if s ∈ S for s
  assume abs-real u > y
  then obtain m n :: int where *: y < (of-int m / of-int n) (of-int m / of-int
n) < abs-real u n > 0 using eudoxus-dense-rational by blast
  hence of-int m < abs-real u * of-int n by (simp add: pos-divide-less-eq)
  hence of-int m < abs-real (u *e (*) n) unfolding real-of-int using slope by
(simp add: eudoxus-times-def comp-def)
  moreover have slope (u *e (*) n) using slope by (simp add: eudoxus-times-def)
   ultimately obtain z where z: (u *e (*) n) z > m * z z ≥ 1 unfolding
real-of-int using abs-real-lessD by blast
  hence **: u (n * z) > m * z by (simp add: eudoxus-times-def comp-def)

  obtain x where x: x ∈ S u (n * z) = ⌊of-int (n * z) * x⌋ using u-mem[of n
* z] zsgn-def[of n * z] mult-pos-pos[OF *(3), of z] z(2) by fastforce

  have of-int (n * z) * x ≤ of-int z * of-int n * y using asm[OF x(1)] using *
z by auto
   also have ... < of-int z * of-int m using * z by (simp add: mult.commute
pos-less-divide-eq)
  finally have of-int (n * z) * x < of-int (m * z) by (simp add: mult.commute)
  hence False using ** by (metis floor-less-iff less-le-not-le x(2))
 }
 ultimately show ?thesis using that by force
qed blast

end
```

References

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