

Irrational Rapidly Convergent Series

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Abstract

We formalize with Isabelle/HOL a proof of a theorem by J. Hančl asserting the irrationality of the sum of a series consisting of rational numbers, built up by sequences that fulfill certain properties. Even though the criterion is a number theoretic result, the proof makes use only of analytical arguments. We also formalize a corollary of the theorem for a specific series fulfilling the assumptions of the theorem.

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1 Main Theorem and Sketch of the Proof

We formalize the proof of the following theorem by J. Hančl (Theorem 3 in [1]) :

Theorem 1. (Theorem 3 in [1]) Let $A \in \mathbb{R}$ with $A > 1$. Let $\{d_n\}_{n=1}^\infty \in \mathbb{R}$ with $d_n > 1$ for all $n \in \mathbb{N}$. Let $\{a_n\}_{n=1}^\infty \in \mathbb{Z}^+$, $\{b_n\}_{n=1}^\infty \in \mathbb{Z}^+$ such that :

$$(1) \quad \lim_{n \rightarrow \infty} a_n^{\frac{1}{2^n}} = A,$$

for all sufficiently large $n \in \mathbb{N}$:

$$(2) \quad \frac{A}{a_n^{\frac{1}{2^n}}} > \prod_{j=n}^{\infty} d_j$$

and

$$(3) \lim_{n \rightarrow \infty} \frac{d_n^{2^n}}{b_n} = \infty.$$

Then the series $\alpha = \sum_{n=1}^{\infty} \frac{b_n}{a_n}$ is an irrational number.

The first step is to show that the series $\sum_{n=1}^{\infty} \frac{b_n}{a_n}$ converges to some $\alpha \in \mathbb{R}$. To show that $\alpha \in \mathbb{R} \setminus \mathbb{Q}$ we argue by proof by contradiction (to this end several auxiliary lemmas are firstly shown). In particular, assuming that $\alpha \in \mathbb{Q}$, i.e. that there exist $p, q \in \mathbb{Z}^+$ such that $\alpha = \frac{p}{q}$, we show that a quantity $\mathcal{A}(n) \geq 1$ for all $n \in \mathbb{N}$. At the same time, we find $n \in \mathbb{N}$ for which $\mathcal{A}(n) < 1$, yielding a contradiction from which we deduce the irrationality of the sum of the series.

For the proof see [1]. We note that the proof involves only elementary Analysis (criteria for convergence/divergence for sequences and series and several inequalities) and not any arithmetical/number theoretic arguments. Obviously for the formal proof we had to make many intermediate arguments explicit. Proofs of length of roughly 2 A4 pages in the original paper by J. Hančl were formalized in almost 1100 lines of code.

2 Corollary

We moreover formalize the following corollary that asserts the irrationality of the sum of an instance of a series that fulfills the assumptions of the theorem :

Corollary 1. (Corollary 2 in [1]) Let $A \in \mathbb{R}$ with $A > 1$. Let $\{a_n\}_{n=1}^{\infty} \in \mathbb{Z}^+$, $\{b_n\}_{n=1}^{\infty} \in \mathbb{Z}^+$ such that :

$$\lim_{n \rightarrow \infty} a_n^{\frac{1}{2^n}} = A$$

and for all sufficiently large $n \in \mathbb{N}$ (in particular: for $n \geq 6$)

$$a_n^{\frac{1}{2^n}} (1 + 4(2/3)^n) \leq A$$

and

$$b_n \leq 2^{(4/3)^{n-1}}.$$

Then the series $\sum_{n=1}^{\infty} \frac{b_n}{a_n}$ is an irrational number.

The above corollary is an immediate consequence of the theorem by setting $d_n = 1 + (2/3)^n$. For the formalized proof of the corollary one more auxiliary lemma was required.

3 Irrational Rapidly Convergent Series

theory *Irrationality-J-Hancl*

imports *HOL-Analysis.Analysis HOL-Decision-Procs.Approximation*
begin

This is the formalisation of a proof by J. Hanl, in particular of the proof of his Theorem 3 in the paper: Irrational Rapidly Convergent Series, Rend. Sem. Mat. Univ. Padova, Vol 107 (2002).

The statement asserts the irrationality of the sum of a series consisting of rational numbers defined using sequences that fulfill certain properties. Even though the statement is number-theoretic, the proof uses only arguments from introductory Analysis.

We prove the central result (theorem `Hancl3`) by contradiction, by making use of some of the auxiliary lemmas. To this end, assuming that the sum is a rational number, for a quantity $\text{ALPHA}(n)$ we show that $\text{ALPHA}(n) \geq 1$ for all $n \in \mathbb{N}$. After that we show that we can find an $n \in \mathbb{N}$ for which $\text{ALPHA}(n) < 1$ which yields a contradiction and we thus conclude that the sum of the series is rational. We finally give an immediate application of theorem `Hancl3` for a specific series (corollary `Hancl3corollary`, requiring lemma `summable_ln_plus`) which corresponds to Corollary 2 in the original paper by J. Hanl.

hide-const *floatarith.Max*

3.1 Misc

lemma *filterlim-sequentially-iff:*

filterlim f F1 sequentially \longleftrightarrow filterlim ($\lambda x. f (x+k)$) F1 sequentially

unfolding *filterlim-iff*

by (*metis eventually-at-top-linorder eventually-sequentially-seg*)

lemma *filterlim-realpow-sequentially-at-top:*

($x::\text{real}$) > 1 \implies filterlim (power x) at-top sequentially

apply (*rule LIMSEQ-divide-realpow-zero[THEN filterlim-inverse-at-top,of - 1,simplified]*)

by *auto*

lemma *filterlim-at-top-powr-real:*

fixes *$g::b \implies \text{real}$*

assumes *filterlim f at-top F ($g \longrightarrow g'$) F $g' > 1$*

shows *LIM x F. g x powr f x $:>$ at-top*

proof –

have *LIM x F. $((g' + 1) / 2)$ powr f x $:>$ at-top*

proof (*subst filterlim-at-top-gt[of - - 1],rule+*)

fix *$Z::\text{real}$ assume $Z > 1$*

have *$\forall_F x$ in F. $\ln Z / \ln ((g' + 1) / 2) \leq f x$*

using *assms(1) filterlim-at-top by blast*

then have *$\forall_F x$ in F. $\ln Z \leq \ln (((g' + 1) / 2)$ powr f x)*

```

proof (eventually-elim)
  case (elim x)
  then show ?case
  using ⟨g'>1⟩ by (auto simp:ln-powr divide-simps)
qed
then show  $\forall_F x \text{ in } F. Z \leq ((g' + 1) / 2) \text{ powr } f x$ 
proof (eventually-elim)
  case (elim x)
  then show ?case
    using ⟨1 < Z⟩ ⟨g'>1⟩ by auto
qed
qed
moreover have  $\forall_F x \text{ in } F. ((g'+1)/2) \text{ powr } f x \leq g x \text{ powr } f x$ 
proof –
  have  $\forall_F x \text{ in } F. g x > (g'+1)/2$ 
  apply (rule order-tendstoD[OF assms(2)])
  using ⟨g'>1⟩ by auto
  moreover have  $\forall_F x \text{ in } F. f x > 0$ 
  using assms(1) filterlim-at-top-dense by blast
  ultimately show ?thesis
proof eventually-elim
  case (elim x)
  then show ?case
    using ⟨g'>1⟩ by (auto intro!: powr-mono2)
qed
qed
ultimately show ?thesis using filterlim-at-top-mono by fast
qed

lemma powrfinitesum:
  fixes a::real and s::nat assumes s ≤ n
  shows  $(\prod_{j=s..(n::nat)}. (a \text{ powr } (2^j))) = a \text{ powr } (\sum_{j=s..(n::nat)}. (2^j))$ 
  using ⟨s ≤ n⟩
proof(induct n)
  case 0
  then show ?case by auto
next
  case (Suc n)
  have ?case when s≤n using Suc.hyps
  by (metis Suc.premis add.commute linorder-not-le powr-add prod.nat-ivl-Suc'
sum.cl-ivl-Suc that)
  moreover have ?case when s=Suc n
  proof–
  have  $(\prod_{j=s..Suc n}. a \text{ powr } 2^j) = (a \text{ powr } 2^{Suc n})$ 
  using ⟨s=Suc n⟩ by simp
  also have  $a \text{ powr } 2^{Suc n} = a \text{ powr } \text{sum } (\text{power } 2) \{s..Suc n\}$  using that
by auto
  ultimately show  $(\prod_{j=s..Suc n}. a \text{ powr } 2^j) = a \text{ powr } \text{sum } (\text{power } 2) \{s..Suc n\}$ 

```

using $\langle s \leq \text{Suc } n \rangle$ by *linarith*
 qed
 ultimately show *?case* using $\langle s \leq \text{Suc } n \rangle$ by *linarith*
 qed

lemma *summable-ratio-test-tendsto*:

fixes $f :: \text{nat} \Rightarrow 'a::\text{banach}$
 assumes $c < 1$ and $\forall n. f\ n \neq 0$ and $(\lambda n. \text{norm } (f (\text{Suc } n)) / \text{norm } (f\ n)) \longrightarrow$
 c
 shows *summable* f
proof –
 obtain N where $N\text{-dist}:\forall n \geq N. \text{dist } (\text{norm } (f (\text{Suc } n)) / \text{norm } (f\ n))\ c <$
 $(1-c)/2$
 using *assms unfolding tendsto-iff eventually-sequentially*
 by (*meson diff-gt-0-iff-gt zero-less-divide-iff zero-less-numeral*)
 have $\text{norm } (f (\text{Suc } n)) / \text{norm } (f\ n) \leq (1+c)/2$ **when** $n \geq N$ **for** n
 using $N\text{-dist}[\text{rule-format}, \text{OF that}] \langle c < 1 \rangle$
 apply (*auto simp add:field-simps dist-norm*)
 by *argo*
 then have $\text{norm } (f (\text{Suc } n)) \leq (1+c)/2 * \text{norm } (f\ n)$ **when** $n \geq N$ **for** n
 using *that assms(2)[rule-format, of n]* by (*auto simp add:divide-simps*)
 moreover have $(1+c)/2 < 1$ using $\langle c < 1 \rangle$ by *auto*
 ultimately show *?thesis*
 using *summable-ratio-test[of - N f]* by *blast*
 qed

lemma *summable-ln-plus*:

fixes $f :: \text{nat} \Rightarrow \text{real}$
 assumes *summable* $f \ \forall n. f\ n > 0$
 shows *summable* $(\lambda n. \ln (1+f\ n))$
proof (*rule summable-comparison-test-ev[OF - assms(1)]*)
 have $\ln (1 + f\ n) > 0$ **for** n by (*simp add: assms(2) ln-gt-zero*)
 moreover have $\ln (1 + f\ n) \leq f\ n$ **for** n
 apply (*rule ln-add-one-self-le-self2*)
 using *assms(2)[rule-format, of n]* by *auto*
 ultimately show $\forall_F n$ in *sequentially*. $\text{norm } (\ln (1 + f\ n)) \leq f\ n$
 by (*auto intro!: eventuallyI simp add:less-imp-le*)
 qed

lemma *suminf-real-offset-le*:

fixes $f :: \text{nat} \Rightarrow \text{real}$
 assumes $f: \bigwedge i. 0 \leq f\ i$ and *summable* f
 shows $(\sum i. f\ (i + k)) \leq \text{suminf } f$
proof –
 have $(\lambda n. \sum i < n. f\ (i + k)) \longrightarrow (\sum i. f\ (i + k))$
 using *summable-sums[OF <summable f>]*
 by (*simp add: assms(2) summable-LIMSEQ summable-ignore-initial-segment*)
 moreover have $(\lambda n. \sum i < n. f\ i) \longrightarrow (\sum i. f\ i)$
 using *summable-sums[OF <summable f>]* by (*simp add: sums-def atLeast0LessThan*)

f)
then have $(\lambda n. \sum i < n + k. f i) \longrightarrow (\sum i. f i)$
by (rule *LIMSEQ-ignore-initial-segment*)
ultimately show ?thesis
proof (rule *LIMSEQ-le*, safe intro!: *exI*[of - k])
fix n **assume** $k \leq n$
have $(\sum i < n. f (i + k)) = (\sum i < n. (f \circ (\lambda i. i + k)) i)$
by *simp*
also have $\dots = (\sum i \in (\lambda i. i + k) \text{ ``}\{.. < n\}\text{``}. f i)$
by (*subst sum.reindex*) *auto*
also have $\dots \leq \text{sum } f \text{ ``}\{.. < n + k\}$
by (*intro sum-mono2*) (*auto simp: f*)
finally show $(\sum i < n. f (i + k)) \leq \text{sum } f \text{ ``}\{.. < n + k\}$.
qed
qed

lemma *factt*:
fixes $s n :: \text{nat}$ **assumes** $s \leq n$
shows $(\sum i = s..n. 2^i) < (2^{n+1}) :: \text{real}$ **using** *assms*
proof (*induct n*)
case 0
show ?case **by** *auto*
next
case (*Suc n*)
have ?case **when** $s = n + 1$ **using** *that* **by** *auto*
moreover have ?case **when** $s \neq n + 1$
proof -
have $(\sum i = s..(n+1). 2^i) = (\sum i = s..n. 2^i) + (2 :: \text{real})^{n+1}$
using *sum.cl-ivl-Suc* $\langle s \leq \text{Suc } n \rangle$
by (*auto simp add: add commute*)
also have $\dots < (2)^{n+1} + (2)^{n+1}$
proof -
have $s \leq n$ **using** *that* $\langle s \leq \text{Suc } n \rangle$ **by** *auto*
then show ?thesis
using *Suc.hyps* $\langle s \leq n \rangle$ **by** *linarith*
qed
also have $\dots = 2^{n+2}$ **by** *simp*
finally show $(\sum i = s..(\text{Suc } n). 2^i) < (2 :: \text{real})^{(\text{Suc } n+1)}$ **by** *auto*
qed
ultimately show ?case **by** *blast*
qed

3.2 Auxiliary lemmas and the main proof

lemma *showpre7*:
fixes $a b :: \text{nat} \Rightarrow \text{int}$ **and** $q p :: \text{int}$
assumes $q > 0$ **and** $p > 0$ **and** $a: \forall n. a n > 0$ **and** $\forall n. b n > 0$ **and**

assumerational: $(\lambda n. b (n+1) / a (n+1)) \text{ sums } (p/q)$
shows $q * ((\prod j=1..n. \text{of-int}(a j))) * (\text{suminf } (\lambda(j::\text{nat}). (b (j+n+1) / a (j+n+1))))$
 $= ((\prod j=1..n. \text{of-int}(a j))) * (p - q * (\sum j=1..n. b j / a j))$

proof –

define *aa* **where** $aa = (\prod j = 1..n. \text{real-of-int } (a j))$
define *ff* **where** $ff = (\lambda i. \text{real-of-int } (b (i+1)) / \text{real-of-int } (a (i+1)))$

have $(\sum j. ff (j+n)) = (\sum n. ff n) - \text{sum } ff \{..<n\}$
apply (*rule suminf-minus-initial-segment*)
using *assumerational unfolding ff-def* **by** (*simp add: sums-summable*)

also have $\dots = p/q - \text{sum } ff \{..<n\}$
using *assumerational unfolding ff-def* **by** (*simp add: sums-iff*)

also have $\dots = p/q - (\sum j=1..n. ff (j-1))$

proof –

have $\text{sum } ff \{..<n\} = (\sum j=1..n. ff (j-1))$
apply (*subst sum-bounds-lt-plus1[symmetric]*)
by *simp*

then show *?thesis* **unfolding** *ff-def* **by** *auto*

qed

finally have $(\sum j. ff (j + n)) = p / q - (\sum j = 1..n. ff (j - 1)) .$

then have $q * (\sum j. ff (j + n)) = p - q * (\sum j = 1..n. ff (j - 1))$

using $\langle q > 0 \rangle$ **by** (*auto simp add: field-simps*)

then have $aa * q * (\sum j. ff (j + n)) = aa * (p - q * (\sum j = 1..n. ff (j - 1)))$

by *auto*

then show *?thesis* **unfolding** *aa-def ff-def* **by** *auto*

qed

lemma *show7*:

fixes $d::\text{nat} \Rightarrow \text{real}$ **and** $a b::\text{nat} \Rightarrow \text{int}$ **and** $q p::\text{int}$

assumes $q \geq 1$ **and** $p \geq 1$ **and** $a: \forall n. a n \geq 1$ **and** $\forall n. b n \geq 1$

and *assumerational*: $(\lambda n. b (n+1) / a (n+1)) \text{ sums } (p/q)$

shows $q * ((\prod j=1..n. \text{of-int}(a j))) * (\text{suminf } (\lambda(j::\text{nat}). (b (j+n+1) / a (j+n+1)))) \geq 1$

(*is ?L* $\geq -$)

proof –

define *LL* **where** $LL = ?L$

define *aa* **where** $aa = (\prod j = 1..n. \text{real-of-int } (a j))$

define *ff* **where** $ff = (\lambda i. \text{real-of-int } (b (i+1)) / \text{real-of-int } (a (i+1)))$

have $?L > 0$

proof –

have $aa > 0$

unfolding *aa-def* **using** *a*

by (*induction n*) (*simp-all add: int-one-le-iff-zero-less prod-pos*)

moreover have $(\sum j. ff (j + n)) > 0$

proof (*rule suminf-pos*)

have *summable ff* **unfolding** *ff-def* **using** *assumerational*

using *summable-def* **by** *blast*

then show $\text{summable } (\lambda j. \text{ff } (j + n))$ **using** $\text{summable-iff-shift}[of \text{ff } n]$ **by**
auto
show $\bigwedge i. 0 < \text{ff } (i + n)$ **unfolding** ff-def **using** $a \text{ assms}(4)$ $\text{int-one-le-iff-zero-less}$
by *auto*
qed
ultimately show $?thesis$ **unfolding** aa-def ff-def **using** $\langle q \geq 1 \rangle$ **by** *auto*
qed
moreover have $?L \in \mathbb{Z}$
proof –
have $?L = \text{aa} * (p - q * (\sum_{j=1..n}. b \ j / a \ j))$
unfolding aa-def
using $a \text{ assms}$ $\text{assumerational int-one-le-iff-zero-less showpre7}$ **by** *force*
also have $\dots = \text{aa} * p - q * (\sum_{j=1..n}. \text{aa} * b \ j / a \ j)$
by (*auto simp add: algebra-simps sum-distrib-left*)
also have $\dots = \text{prod } a \ \{1..n\} * p - q * (\sum_{j=1..n}. b \ j * \text{prod } a \ (\{1..n\} - \{j\}))$
proof –
have $(\sum_{j=1..n}. \text{aa} * b \ j / a \ j) = (\sum_{j=1..n}. b \ j * \text{prod } a \ (\{1..n\} - \{j\}))$
unfolding of-int-sum
proof (*rule sum.cong*)
fix j **assume** $j \in \{1..n\}$
then have $(\prod_{i=1..n}. \text{real-of-int } (a \ i)) = a \ j * (\prod_{i \in \{1..n\} - \{j\}}. \text{real-of-int } (a \ i))$
real-of-int ($a \ i$)
by (*meson finite-atLeastAtMost prod.remove*)
then have $\text{aa} / \text{real-of-int } (a \ j) = \text{prod } a \ (\{1..n\} - \{j\})$
unfolding aa-def **using** $a[\text{rule-format, of } j]$ **by** (*auto simp add: field-simps*)
then show $\text{aa} * b \ j / a \ j = b \ j * \text{prod } a \ (\{1..n\} - \{j\})$
by (*metis mult.commute of-int-mult times-divide-eq-right*)
qed *simp*
moreover have $\text{aa} * p = (\prod_{j=1..n}. (a \ j)) * p$
unfolding aa-def **by** *auto*
ultimately show $?thesis$ **by** *force*
qed
also have $\dots \in \mathbb{Z}$ **using** Ints-of-int **by** *blast*
finally show $?thesis$.
qed
ultimately show $?thesis$
apply (*fold LL-def*)
by (*metis Ints-cases int-one-le-iff-zero-less not-less of-int-0-less-iff of-int-less-1-iff*)
qed

lemma *show8*:

fixes $d :: \text{nat} \Rightarrow \text{real}$ **and** $a :: \text{nat} \Rightarrow \text{int}$ **and** $s \ k :: \text{nat}$
assumes $A > 1$ **and** $d: \forall n. d \ n > 1$ **and** $a: \forall n. a \ n > 0$ **and** $s > 0$
and $\text{convergent-prod } d$
and $\text{assu2}: \forall n \geq s. A / \text{of-int } (a \ n) \ \text{powr } (1 / \text{of-int } (2^n)) > (\prod_{j=1..n}. d \ (n + j))$
shows $\forall n \geq s. (\prod_{j=1..n}. d \ (j+n)) < A / (\text{MAX } j \in \{s..n\}. \text{of-int } (a \ j) \ \text{powr } (1 / \text{of-int } (2^j)))$

```

proof (intro strip)
  fix n assume s ≤ n
  define sp where sp ≡ (λn. ∏j. d (j+n))
  define ff where ff ≡ (λ(j::nat). (real-of-int (a j)) powr(1 /of-int (2^j)))
  have sp i ≥ sp n when i ≤ n for i
  proof -
    have (∏j. d (j + i)) = (∏ia. d (ia + (n - i) + i)) * (∏ia < n - i. d (ia +
i))
    proof (rule prodinf-split-initial-segment)
      show convergent-prod (λj. d (j + i))
        using ⟨convergent-prod d⟩ convergent-prod-iff-shift[of d i] by simp
      show ∧j. j < n - i ⇒ d (j + i) ≠ 0
        by (metis d not-one-less-zero)
    qed
    then have sp i = sp n * (∏j < n - i. d (i + j))
      unfolding sp-def using ⟨n ≥ i⟩ by (auto simp: algebra-simps)
    moreover have sp i > 1 sp n > 1
      unfolding sp-def using convergent-prod-iff-shift ⟨convergent-prod d⟩ d
      by (auto intro!: less-1-prodinf)
    moreover have (∏j < n - i. d (i + j)) ≥ 1
      using d less-imp-le by (auto intro: prod-ge-1)
    ultimately show ?thesis by auto
  qed
  moreover have ∀j ≥ s. A / ff j > sp j
    unfolding ff-def sp-def using assu2 by (auto simp: algebra-simps)
  ultimately have ∀j. s ≤ j ∧ j ≤ n → A / ff j > sp n by force
  then show sp n < A / Max (ff ‘ {s..n})
    by (metis (mono-tags, opaque-lifting) Max-in ⟨n ≥ s⟩ atLeastAtMost-iff empty-iff

      finite-atLeastAtMost finite-imageI imageE image-is-empty order-refl)
  qed

lemma auxiliary1-9:
  fixes d :: nat ⇒ real and a :: nat ⇒ int and s m :: nat
  assumes d: ∀n. d n > 1 and a: ∀n. a n > 0 and s > 0 and n ≥ m and m ≥ s
  and auxifalse-assu: ∀n ≥ m. (of-int (a (n+1))) powr(1 /of-int (2^(n+1))) <
    (d (n+1)) * (Max ((λ (j::nat). (of-int (a j)) powr(1 /of-int (2^j))) ‘
{s..n} ))
  shows (of-int (a (n+1))) powr(1 /of-int (2^(n+1))) <
    (∏j=(m+1)..(n+1). d j) * (Max ((λ (j::nat). (of-int (a j)) powr(1 /of-int
(2^j))) ‘ {s..m}))
  proof -
    define ff where ff ≡ λj. real-of-int (a j) powr (1 / of-int (2^j))
    have [simp]: ff j > 0 for j
      unfolding ff-def by (metis a less-numeral-extra(3) of-int-0-less-iff powr-gt-zero)

    have ff-asm: ff (n+1) < d (n+1) * Max (ff ‘ {s..n}) when n ≥ m for n
      using auxifalse-assu that unfolding ff-def by simp
    from ⟨n ≥ m⟩

```

```

have Q: (Max (ff ' {s..n} )) ≤ (∏j=(m+1)..n. d j)* (Max (ff ' {s..m}))
proof(induct n)
  case 0
  then show ?case using ⟨m≥s⟩ by simp
next
case (Suc n)
have ?case when m=Suc n
  using that by auto
moreover have ?case when m≠Suc n
proof -
  have m ≤ n using that Suc(2) by simp
  then have IH: Max (ff ' {s..n}) ≤ prod d {m + 1..n} * Max (ff ' {s..m})
  using Suc(1) by linarith
  have Max (ff ' {s..Suc n}) = Max (ff ' {s..n} ∪ {ff (Suc n)})
  using Suc.prem1 assms(5) atLeastAtMostSuc-conv by auto
  also have ... = max (Max (ff ' {s..n})) (ff (Suc n))
  using Suc.prem1 assms(5) max-def sup-assoc that by auto
  also have ... ≤ max (Max (ff ' {s..n})) (d (n+1) * Max (ff ' {s..n}))
  using ⟨m ≤ n⟩ ff-asm by fastforce
  also have ... ≤ Max (ff ' {s..n}) * max 1 (d (n+1))
  proof -
    have Max (ff ' {s..n}) ≥ 0
    by (metis (mono-tags, opaque-lifting) Max-in ⟨∧j. 0 < ff j⟩ ⟨m ≤ n⟩
    assms(5)
      atLeastAtMost-iff empty-iff finite-atLeastAtMost finite-imageI imageE
      image-is-empty less-eq-real-def)
    then show ?thesis using max-mult-distrib-right
    by (simp add: max-mult-distrib-right mult.commute)
  qed
  also have ... = Max (ff ' {s..n}) * d (n+1)
  by (metis d max.commute max.strict-order-iff)
  also have ... ≤ prod d {m + 1..n} * Max (ff ' {s..m}) * d (n+1)
  using IH d[rule-format, of n+1] by auto
  also have ... = prod d {m + 1..n+1} * Max (ff ' {s..m})
  using ⟨n≥m⟩ by (simp add:prod.nat-ivl-Suc' algebra-simps)
  finally show ?case by simp
qed
ultimately show ?case by blast
qed
then have d (n+1) * Max (ff ' {s..n} ) ≤ (∏j=(m+1)..(n+1). d j)* (Max (ff
' {s..m}))
  using ⟨m≤n⟩ d[rule-format, of Suc n] by (simp add:prod.nat-ivl-Suc')
then show ?thesis using ff-asm[of n] ⟨s≤m⟩ ⟨m≤n⟩ unfolding ff-def by auto
qed

```

lemma show9:

```

fixes d ::nat⇒real and a :: nat⇒int and s ::nat and A::real
assumes A > 1 and d: ∀ n. d n > 1 and a: ∀ n. a n > 0 and s > 0
and assu1: (( λ n. (of-int (a n)) powr(1 /of-int (2^n))) → A) sequentially

```

```

and convergent-prod d
and 8:  $\forall n \geq s. \text{prodinf } (\lambda j. d (n+j))$ 
       $< A / (\text{Max } ((\lambda(j::\text{nat}). (\text{of-int } (a j)) \text{powr}(1 / \text{of-int } (2^{\wedge} j))) \text{' } \{s..n\}))$ 

shows  $\forall m \geq s. \exists n \geq m. ( (\text{of-int } (a (n+1))) \text{powr}(1 / \text{of-int } (2^{\wedge}(n+1))) \geq$ 
       $(d (n+1)) * (\text{Max } ( (\lambda (j::\text{nat}). (\text{of-int } (a j)) \text{powr}(1 / \text{of-int } (2^{\wedge} j))) \text{' } \{s..n\} )))$ 
proof (rule ccontr)
  define ff where ff  $\equiv (\lambda j. \text{real-of-int } (a j) \text{powr } (1 / \text{of-int } (2^{\wedge} j)))$ 
  assume assumptioncontra:  $\neg (\forall m \geq s. \exists n \geq m. \text{ff}(n+1) \geq d(n+1) * \text{Max } (\text{ff } \text{' } \{s..n\}))$ 

then obtain t where  $t \geq s$  and
  ttt:  $\forall n \geq t. \text{ff } (n+1) < d (n+1) * \text{Max } (\text{ff } \text{' } \{s..n\})$ 
  by fastforce
define B where  $B \equiv \prod j. d (t + 1 + j)$ 
have  $B > 0$  unfolding B-def
proof (rule less-0-prodinf)
  show convergent-prod  $(\lambda j. d (t + 1 + j))$ 
    using convergent-prod-iff-shift[of d t+1] <convergent-prod d>
    by (auto simp: algebra-simps)
  show  $\bigwedge i. 0 < d (t + 1 + i)$ 
    using d le-less-trans zero-le-one by blast
qed
have  $A \leq B * \text{Max } (\text{ff } \text{' } \{s..t\})$ 
proof (rule tendsto-le[of sequentially]  $\lambda n. (\prod j=(t+1)..(n+1). d j) * \text{Max } (\text{ff } \text{' } \{s..t\}) -$ 
   $\lambda n. \text{ff } (n+1))$ 
  show  $(\lambda n. \text{ff } (n+1)) \longrightarrow A$ 
    using assu1[folded ff-def] LIMSEQ-ignore-initial-segment by blast
  have  $(\lambda n. \text{prod } d \{t + 1..n + 1\}) \longrightarrow B$ 
proof -
  have convergent-prod  $(\lambda j. d (t + 1 + j))$ 
    using <convergent-prod d> convergent-prod-iff-shift[of d t+1] by (simp
add:algebra-simps)
  then have  $(\lambda n. \prod i \leq n. d (t + 1 + i)) \longrightarrow B$ 
    using B-def convergent-prod-LIMSEQ by blast
  then have  $(\lambda n. \prod i \in \{0..n\}. d (i+(t+1))) \longrightarrow B$ 
    using atLeast0AtMost by (auto simp:algebra-simps)
  then have  $(\lambda n. \text{prod } d \{(t+1)..n+(t+1)\}) \longrightarrow B$ 
    apply (subst (asm) prod.shift-bounds-cl-nat-ivl[symmetric])
    by simp
  from seq-offset-neg[OF this,of t]
  show  $(\lambda n. \text{prod } d \{t + 1..n+1\}) \longrightarrow B$ 
    apply (elim Lim-transform)
    apply (rule LIMSEQ-I)
    apply (rule exI[where  $x=t+1$ ])
    by auto
qed

```

then show $(\lambda n. \text{prod } d \{t + 1..n + 1\} * \text{Max } (\text{ff } ' \{s..t\})) \longrightarrow B * \text{Max } (\text{ff } ' \{s..t\})$
by *(auto intro:tendsto-eq-intros)*
have $\forall_F n \text{ in sequentially. } (\text{ff } (n+1)) < (\prod_{j=(t+1)..(n+1)}. d j) * (\text{Max } (\text{ff } ' \{s..t\}))$
unfolding *eventually-sequentially ff-def*
using *auxiliary1-9[OF d a <s>0> - <t>≥s> ttt[unfolded ff-def]]*
by *blast*
then show $\forall_F n \text{ in sequentially. } (\text{ff } (n+1)) \leq (\prod_{j=(t+1)..(n+1)}. d j) * (\text{Max } (\text{ff } ' \{s..t\}))$
by *(eventually-elim,simp)*
qed *simp*
also have $\dots \leq B * \text{Max } (\text{ff } ' \{s..t+1\})$
proof $-$
have $\text{Max } (\text{ff } ' \{s..t\}) \leq \text{Max } (\text{ff } ' \{s..t + 1\})$
using $\langle t \geq s \rangle$ **by** *(auto intro: Max-mono)*
then show $?thesis$ **using** $\langle B > 0 \rangle$ **by** *auto*
qed
finally have $A \leq B * \text{Max } (\text{ff } ' \{s..t + 1\})$
unfolding *B-def .*
moreover have $B < A / \text{Max } (\text{ff } ' \{s..t + 1\})$
using $8[\text{rule-format, of } t+1, \text{folded ff-def B-def}] \langle s \leq t \rangle$ **by** *auto*
moreover have $\text{Max } (\text{ff } ' \{s..t+1\}) > 0$
using $\langle A \leq B * \text{Max } (\text{ff } ' \{s..t + 1\}) \rangle \langle B > 0 \rangle \langle A > 1 \rangle$ *zero-less-mult-pos [of B Max (ff ' {s..Suc t})]*
by *fastforce*
ultimately show *False* **by** *(auto simp add:field-simps)*
qed

lemma *show10:*

fixes $d :: \text{nat} \Rightarrow \text{real}$ **and** $a :: \text{nat} \Rightarrow \text{int}$ **and** $s :: \text{nat}$
assumes d *[rule-format]:* $\forall n. d n > 1$
and a *[rule-format]:* $\forall n. a n > 0$ **and** $s > 0$
and $9: \forall m \geq s. \exists n \geq m. a (n+1) \text{ powr } (1 / \text{of-int } (2^{n+1})) \geq d (n+1) * (\text{Max } ((\lambda j. (\text{of-int } (a j)) \text{ powr } (1 / \text{of-int } (2^j)))) ' \{s..n\}))$
shows $\forall m \geq s. \exists n \geq m. d (n+1) \text{ powr } (2^{n+1}) * (\prod_{j=1..n. \text{of-int } (a j)}) * (1 / (\prod_{j=1..s-1. \text{of-int } (a j)}) \leq a (n+1)$
proof *(intro strip)*
fix m **assume** $s \leq m$
from 9 *[rule-format, OF this]*
obtain n **where** $n \geq m$ **and** $asm-9: ((\text{of-int } (a (n+1))) \text{ powr } (1 / \text{of-int } (2^{n+1}))) \geq$
 $(d (n+1)) * (\text{Max } ((\lambda (j::\text{nat}). (\text{of-int } (a j)) \text{ powr } (1 / \text{of-int } (2^j))) ' \{s..n\})))$
by *auto*
with $\langle s \leq m \rangle$ **have** $s \leq n$ **by** *auto*

define M **where** $M \equiv \lambda s. \text{MAX } j \in \{s..n\}. a j \text{ powr } (1 / \text{real-of-int } (2^j))$
have *prod:* $(\prod_{j=1..n. \text{real-of-int } (a j)}) * (1 / (\prod_{j=1..s-1. \text{of-int } (a j)})$

```

      = (∏ j=s..n. of-int( a j))
proof -
  define f where f = (λj. real-of-int( a j))
  have {Suc 0..n} = {Suc 0..s - Suc 0} ∪ {s..n} using ‹n ≥ s› ‹s > 0›
    by auto
  then have (∏ j=1..n. f j) = (∏ j=1..s-1. f j) * (∏ j=s..n. f j)
    apply (subst prod.union-disjoint[symmetric])
    by auto
  moreover have (∏ j=1..s-1. f j) > 0
    by (metis a f-def of-int-0-less-iff prod-pos)
  then have (∏ j=1..s-1. f j) ≠ 0 by argo
  ultimately show ?thesis unfolding f-def by auto
qed
then have d (n+1) powr 2 ^ (n+1) * (∏ j = 1..n. of-int ( a j)) * (1 / (∏ j =
1..s - 1. of-int ( a j))) =
      d (n+1) powr 2 ^ (n+1) * (∏ j = s..n. of-int ( a j))
    by (metis mult.assoc prod)
also have
  ... ≤ ((d (n+1))powr(2^(n+1)) * (∏ i=s..n. M s powr(2^i)) )
proof (rule mult-left-mono)
  show 0 ≤ (d (n + 1)) powr 2 ^ (n + 1)
    by auto
  show (∏ j = s..n. real-of-int ( a j)) ≤ (∏ i = s..n. M s powr 2 ^ i)
proof (intro prod-mono conjI)
  fix i assume i: i ∈ {s..n}
  have a i = (a i powr (1 / real-of-int (2 ^ i))) powr 2 ^ i
    unfolding powr-powr by (simp add: a less-eq-real-def)
  also have ... ≤ M s powr(2^i)
    unfolding M-def using i by (force intro: powr-mono2)
  finally show a i ≤ M s powr 2 ^ i .
  show ∧i. i ∈ {s..n} ⇒ 0 ≤ real-of-int ( a i)
    by (meson a less-imp-le of-int-0-le-iff)
qed
qed
also have ... = d(n+1) powr (2^(n+1)) * M s powr (∑ i=s..n. 2^i)
proof -
  have d (n+1) powr (2^(n+1)) ≥ 1
    by (metis Transcendental.log-one d le-powr-iff zero-le-numeral zero-le-power
zero-less-one)
  moreover have (∏ i=s..n. M s powr(2^i)) = M s powr (∑ i=s..n. 2^i )
    using ‹s ≤ n› powrfinitesum by auto
  ultimately show ?thesis by auto
qed
also have ... ≤ d (n + 1) powr 2 ^ (n + 1) * M s powr(2^(n+1))
proof -
  have sum (power 2) {s..n} < (2::real) ^ (n + 1) using factt ‹s ≤ n› by auto
  moreover have 1 ≤ M s
proof -
  define S where S=(λ(j::nat). ( of-int( a j) powr(1 / real-of-int (2^j)) )) ‘

```

```

{s..n }
  have finite S unfolding S-def by auto
  moreover have S≠{} unfolding S-def using ‹s≤n› by auto
  moreover have ∃x∈S. x≥1
  proof-
    have a s powr (1 / (2^s)) ≥ 1
    proof (rule ge-one-powr-ge-zero)
      show 1 ≤ real-of-int (a s)
      by (simp add: a int-one-le-iff-zero-less)
    qed auto
    moreover have of-int( a s) powr(1 / real-of-int (2^s)) ∈ S
      unfolding S-def
      using ‹s≤n› by auto
    ultimately show ?thesis by auto
  qed
  ultimately show ?thesis
    using Max-ge-iff[of S 1] unfolding S-def M-def by blast
  qed
  moreover have 0 ≤ (d (n + 1)) powr 2 ^ (n + 1) by auto
  ultimately show ?thesis
    by (simp add: mult-left-mono powr-mono M-def)
  qed

also have ... = (d (n+1) * M s) powr(2^(n+1))
proof -
  have d (n + 1) ≥ 0 using d[of n+1] by argo
  moreover have M s ≥ 0
  using ‹s≤n› by (auto simp: M-def Max-ge-iff)
  ultimately show ?thesis
  unfolding M-def using powr-mult by auto
  qed
also have ... ≤ (real-of-int (a (n + 1)) powr (1 / real-of-int (2 ^ (n + 1))))
powr 2 ^ (n + 1)
proof (rule powr-mono2)
  have M s ≥ 0
  using ‹s≤n› by (auto simp: M-def Max-ge-iff)
  moreover have d (n + 1) ≥ 0
  using d[of n+1] by argo
  ultimately show 0 ≤ (d (n + 1)) * M s by auto
  show (d (n + 1)) * M s ≤ real-of-int (a (n + 1)) powr (1 / real-of-int (2 ^
(n + 1)))
  using M-def asm-9 by presburger
  qed simp
also have ... = (of-int (a (n+1)))
  by (simp add: a less-eq-real-def pos-add-strict powr-powr)
  finally show ∃n≥m. d (n + 1) powr 2 ^ (n + 1) * (∏j = 1..n. real-of-int (a
j)) *
    (1 / (∏j = 1..s - 1. real-of-int (a j)))
    ≤ real-of-int (a (n + 1)) using ‹n≥m› ‹m≥s›

```

by force
qed

lemma lasttoshow:

fixes $d :: \text{nat} \Rightarrow \text{real}$ and $a b :: \text{nat} \Rightarrow \text{int}$ and $q :: \text{int}$ and $s :: \text{nat}$
 assumes $d: \forall n. d n > 1$
 and $a: \forall n. a n > 0$ and $s > 0$ and $q > 0$
 and $A > 1$ and $b: \forall n. b n > 0$ and $9:$
 $\forall m \geq s. \exists n \geq m. ((\text{of-int } (a (n+1))) \text{ powr } (1 / \text{of-int } (2^{n+1}))) \geq$
 $(d (n+1)) * (\text{Max } ((\lambda(j::\text{nat}). (\text{of-int } (a j)) \text{ powr } (1 / \text{of-int } (2^j)))) \{s..n\}$
 $)))$
 and $\text{assu3}: \text{filterlim } (\lambda n. (d n)^{2^n} / b n)$ at-top sequentially
 and $5: \forall_F n$ in sequentially. $(\sum j. (b (n+j)) / (a (n+j))) \leq 2 * b n / a n$
 shows $\exists n. q * ((\prod j=1..n. \text{real-of-int}(a j))) * \text{suminf } (\lambda(j::\text{nat}). (b (j+n+1)) / a$
 $(j+n+1))) < 1$
 proof -
 define as where $as = (\prod j = 1..s - 1. \text{real-of-int } (a j))$
 obtain n where $n \geq s$ and $n\text{-def1}: \text{real-of-int } q * as * 2$
 $* \text{real-of-int } (b (n+1)) / d (n+1) \text{ powr } 2^{n+1} < 1$
 and $n\text{-def2}: d (n+1) \text{ powr } 2^{n+1} * (\prod j = 1..n. \text{real-of-int } (a j)) * (1$
 $/ as)$
 $\leq \text{real-of-int } (a (n+1))$
 and $n\text{-def3}: (\sum j. (b (n+1+j)) / (a (n+1+j))) \leq 2 * b (n+1) / a (n+1)$
 proof -
 have $*(\lambda n. \text{real-of-int } (b n) / d n^{2^n}) \longrightarrow 0$
 using $\text{tendsto-inverse-0-at-top}[OF \text{assu3}]$ by auto
 then have $(\lambda n. \text{real-of-int } (b n) / d n \text{ powr } 2^n) \longrightarrow 0$
 proof -
 have $d n^{2^n} = d n \text{ powr } (\text{of-nat } (2^n))$ for n
 by $(\text{metis } d \text{ le-less-trans powr-realpow zero-le-one})$
 then show $?thesis$ using $*$ by auto
 qed
 from $\text{tendsto-mult-right-zero}[OF \text{this}, \text{of } q * as * 2]$
 have $(\lambda n. q * as * 2 * b n / d n \text{ powr } 2^n) \longrightarrow 0$
 by auto
 then have $\forall_F n$ in sequentially. $q * as * 2 * b n / d n \text{ powr } 2^n < 1$
 by $(\text{elim order-tendstoD})$ simp
 then have $\forall_F n$ in sequentially. $q * as * 2 * b n / d n \text{ powr } 2^n < 1$
 $\wedge (\sum j. (b (n+j)) / (a (n+j))) \leq 2 * b n / a n$
 using 5 by $\text{eventually-elim auto}$
 then obtain N where $N\text{-def}: \forall n \geq N. q * as * 2 * b n / d n \text{ powr } 2^n < 1$
 $\wedge (\sum j. (b (n+j)) / (a (n+j))) \leq 2 * b n / a n$
 unfolding $\text{eventually-sequentially}$ by auto
 obtain n where $n \geq s$ and $n \geq N$ and $n\text{-def}: d (n+1) \text{ powr } 2^{n+1}$
 $* (\prod j = 1..n. \text{of-int } (a j)) * (1 / as) \leq \text{real-of-int } (a (n+1))$
 using $\text{show10}[OF d a \langle s \rangle 9, \text{folded } as\text{-def}, \text{rule-format}, \text{of } \text{max } s N]$ by auto
 with $N\text{-def}[\text{rule-format}, \text{of } n+1]$ that[$of n$] show $?thesis$ by auto
 qed

```

define pa where pa  $\equiv (\prod j = 1..n. \text{real-of-int } (a j))$ 
define dn where dn  $\equiv d (n + 1) \text{ powr } 2 \wedge (n + 1)$ 
have [simp]:dn > 0 as > 0
subgoal unfolding dn-def by (metis d not-le numeral-One powr-gt-zero zero-le-numeral)
subgoal unfolding as-def by (simp add: a prod-pos)
done
have [simp]:pa > 0
unfolding pa-def using a by (simp add: prod-pos)

have K:  $q * (\prod j=1..n. \text{real-of-int } (a j)) * \text{suminf } (\lambda (j::\text{nat}). (b (j+n+1) / a (j+n+1)))$ 
 $\leq q * (\prod j=1..n. \text{real-of-int } (a j)) * 2 * (b (n+1) / (a (n+1)))$ 
apply (fold pa-def)
using mult-left-mono[OF n-def3, of real-of-int q * pa]
 $\langle n \geq s \rangle \langle pa > 0 \rangle \langle q > 0 \rangle$  by (auto simp add: algebra-simps)
also have KK:  $\dots \leq 2 * q * (\prod j=1..n. \text{real-of-int } (a j)) * (b(n+1)) *$ 
 $((\prod j=1..s-1. \text{real-of-int } (a j)) / ((d (n+1)) \text{ powr } (2 \wedge (n+1)))) * (\prod j=1..n. \text{real-of-int } (a j)))$ 
proof –
have dn * pa * (1 / as)  $\leq \text{real-of-int } (a (n + 1))$ 
using n-def2 unfolding dn-def pa-def .
then show ?thesis
apply (fold pa-def dn-def as-def)
using  $\langle pa > 0 \rangle \langle q > 0 \rangle$  a[rule-format, of Suc n] b[rule-format, of Suc n]
by (auto simp add: field-simps)
qed
also have KKK:  $\dots = q * (\prod j=1..(s-1). \text{real-of-int}(a j)) * 2 * b (n+1) / d (n+1) \text{ powr } 2 \wedge (n+1)$ 
apply (fold as-def pa-def dn-def)
apply simp
using  $\langle 0 < pa \rangle$  by blast
also have KKKK:  $\dots < 1$  using n-def1 unfolding as-def by simp
finally show ?thesis by auto
qed

```

lemma

```

fixes d :: nat  $\Rightarrow$  real and a b :: nat  $\Rightarrow$  int and A :: real
assumes A > 1 and d:  $\forall n. d n > 1$  and a:  $\forall n. a n > 0$  and b:  $\forall n. b n > 0$ 
and assu1:  $((\lambda n. (\text{of-int } (a n)) \text{ powr } (1 / \text{of-int } (2 \wedge n))) \longrightarrow A)$  sequentially
and assu3: filterlim  $(\lambda n. (d n) \wedge (2 \wedge n) / b n)$  at-top sequentially
and convergent-prod d
shows issummable: summable  $(\lambda j. b j / a j)$ 
and show5:  $\forall_F n$  in sequentially.  $(\sum j. (b (n + j)) / (a (n + j))) \leq 2 * b n / a n$ 
proof –
define c where c =  $(\lambda j. b j / a j)$ 
have c-pos: c j > 0 for j
using a b unfolding c-def by simp
have c-ratio-tendsto:  $(\lambda n. c (n+1) / c n) \longrightarrow 0$ 

```

```

proof –
  define nn where nn  $\equiv (\lambda n. (2::int) \wedge (Suc\ n))$ 
  define ff where ff  $\equiv (\lambda n. (a\ n / a\ (Suc\ n))\ powr\ (1 / nn\ n) * (d\ (Suc\ n)))$ 
  have nn-pos:nn n > 0 and ff-pos:ff n > 0 for n
  subgoal unfolding nn-def by simp
  subgoal unfolding ff-def
    using d[rule-format, of Suc n] a[rule-format, of n] a[rule-format, of Suc n]
    by auto
  done
  have ff-tendsto:ff  $\longrightarrow$  1 / sqrt A
  proof –
    have  $(of\ int\ (a\ n))\ powr\ (1 / (nn\ n)) = sqrt\ (of\ int\ (a\ n)\ powr\ (1 / of\ int\ (2\ \hat{\ }n)))$  for n
    unfolding nn-def using a
    by  $(simp\ add:\ powr\ half\ sqrt\ [symmetric]\ powr\ powr\ ac\ simps)$ 
    moreover have  $((\lambda\ n. sqrt\ (of\ int\ (a\ n)\ powr\ (1 / of\ int\ (2\ \hat{\ }n)))) \longrightarrow sqrt\ A)$  sequentially
    using assu1 tendsto-real-sqrt by blast
    ultimately have  $((\lambda\ n. (of\ int\ (a\ n))\ powr\ (1 / of\ int\ (nn\ n))) \longrightarrow sqrt\ A)$  sequentially
    by auto
    from tendsto-divide[OF this assu1 [THEN LIMSEQ-ignore-initial-segment[where k=1]]]
    have  $(\lambda n. (a\ n / a\ (Suc\ n))\ powr\ (1 / nn\ n)) \longrightarrow 1 / sqrt\ A$ 
    using  $\langle A > 1 \rangle$  unfolding nn-def
    by  $(auto\ simp\ add:\ powr\ divide\ less\ imp\ le\ inverse\ eq\ divide\ sqrt\ divide\ self\ eq)$ 
    moreover have  $(\lambda n. d\ (Suc\ n)) \longrightarrow 1$ 
    apply  $(rule\ convergent\ prod\ imp\ LIMSEQ)$ 
    using convergent-prod-iff-shift[of d 1]  $\langle$ convergent-prod d $\rangle$  by auto
    ultimately show ?thesis
    unfolding ff-def by  $(auto\ intro:tendsto-eq-intros)$ 
  qed
  have  $(\lambda n. (ff\ n)\ powr\ nn\ n) \longrightarrow 0$ 
  proof –
    define aa where aa  $= (1 + 1 / sqrt\ A) / 2$ 
    have eventually  $(\lambda n. ff\ n < aa)$  sequentially
    apply  $(rule\ order\ tendstoD[OF\ ff-tendsto])$ 
    unfolding aa-def using  $\langle A > 1 \rangle$  by  $(auto\ simp\ add:field-simps)$ 
    moreover have  $(\lambda n. aa\ powr\ nn\ n) \longrightarrow 0$ 
  proof –
    have  $(\lambda y. aa \wedge (nat\ o\ nn)\ y) \longrightarrow 0$ 
    apply  $(rule\ tendsto\ power\ zero)$ 
    subgoal unfolding nn-def comp-def
    apply  $(rule\ filterlim\ subseq)$ 
    by  $(auto\ intro:strict-monoI)$ 
    subgoal unfolding aa-def using  $\langle A > 1 \rangle$  by auto
    done
  then show ?thesis
  proof  $(elim\ filterlim\ mono\ eventually)$ 

```

```

have  $aa > 0$  unfolding  $aa\text{-def}$  using  $\langle A > 1 \rangle$ 
  by  $(\text{auto simp add:field-simps pos-add-strict})$ 
then show  $\forall_F x \text{ in sequentially. } aa \wedge (\text{nat } \circ \text{ nn}) x = aa \text{ powr real-of-int}$ 
 $(nn \ x)$ 
  by  $(\text{auto simp: powr-int order.strict-implies-order}[OF \text{ nn-pos}])$ 
qed auto
qed
ultimately show  $?thesis$ 
  apply  $(\text{elim metric-tendsto-imp-tendsto})$ 
  apply  $(\text{auto intro!:powr-mono2 elim!:eventually-mono})$ 
  using  $nn\text{-pos ff-pos}$  by  $(\text{meson le-cases not-le})+$ 
qed
then have  $(\lambda n. (d \ (Suc \ n)) \wedge (\text{nat} \ (nn \ n)) * (a \ n / a \ (Suc \ n))) \longrightarrow 0$ 
proof  $(\text{elim filterlim-mono-eventually})$ 
  show  $\forall_F x \text{ in sequentially. } \text{ff } x \text{ powr } (nn \ x) = d \ (Suc \ x) \wedge \text{nat} \ (nn \ x) * (a \ x$ 
 $/ a \ (Suc \ x))$ 
  apply  $(\text{rule eventuallyI})$ 
  subgoal for  $x$ 
    unfolding  $ff\text{-def}$ 
    using  $a[\text{rule-format, of } x] \ a[\text{rule-format, of } Suc \ x] \ d[\text{rule-format, of } Suc \ x]$ 
 $nn\text{-pos}[of \ x]$ 
    apply  $(\text{auto simp add:field-simps powr-divide powr-powr powr-mult})$ 
    by  $(\text{simp add: powr-int})$ 
  done
qed auto
moreover have  $(\lambda n. b \ (Suc \ n) / (d \ (Suc \ n)) \wedge (\text{nat} \ (nn \ n))) \longrightarrow 0$ 
using  $tendsto\text{-inverse-0-at-top}[OF \text{ assu3, THEN LIMSEQ-ignore-initial-segment}[\text{where}$ 
 $k=1]]$ 
  unfolding  $nn\text{-def}$  by  $(\text{auto simp add:field-simps nat-mult-distrib nat-power-eq})$ 
ultimately have  $(\lambda n. b \ (Suc \ n) * (a \ n / a \ (Suc \ n))) \longrightarrow 0$ 
  apply  $-$ 
  subgoal premises  $asm$ 
    using  $tendsto\text{-mult}[OF \text{ asm, simplified}]$ 
    apply  $(\text{elim filterlim-mono-eventually})$ 
    using  $d$  by  $(\text{auto simp add:algebra-simps,metis (mono-tags, lifting) al-$ 
 $\text{ways-eventually}$ 
 $\text{not-one-less-zero})$ 
  done
then have  $(\lambda n. (b \ (Suc \ n) / b \ n) * (a \ n / a \ (Suc \ n))) \longrightarrow 0$ 
apply  $(\text{elim Lim-transform-bound}[\text{rotated}])$ 
apply  $(\text{rule eventuallyI})$ 
subgoal for  $x$  using  $a[\text{rule-format, of } x] \ a[\text{rule-format, of } Suc \ x]$ 
 $b[\text{rule-format, of } x] \ b[\text{rule-format, of } Suc \ x]$ 
  by  $(\text{auto simp add:field-simps})$ 
done
then show  $?thesis$  unfolding  $c\text{-def}$  by  $(\text{auto simp add:algebra-simps})$ 
qed
from  $c\text{-ratio-tendsto}$ 
have  $(\lambda n. \text{norm} \ (b \ (Suc \ n) / a \ (Suc \ n)) / \text{norm} \ (b \ n / a \ n)) \longrightarrow 0$ 

```

```

  unfolding c-def
  using a b by (force simp add:divide-simps abs-of-pos intro: Lim-transform-eventually)
  from summable-ratio-test-tendsto[OF - - this] a b
  show summable c unfolding c-def
    by (metis c-def c-pos less-irrefl zero-less-one)
  have  $\forall_F n$  in sequentially.  $(\sum j. c (n + j)) \leq 2 * c n$ 
  proof -
    obtain N where N-ratio: $\forall n \geq N. c (n + 1) / c n < 1 / 2$ 
    proof -
      have eventually  $(\lambda n. c (n+1) / c n < 1/2)$  sequentially
        using c-ratio-tendsto[unfolded tendsto-iff,rule-format, of 1/2,simplified]
        apply eventually-elim
        subgoal for n using c-pos[of n] c-pos[of Suc n] by auto
        done
      then show ?thesis using that unfolding eventually-sequentially by auto
    qed
  have  $(\sum j. c (j + n)) \leq 2 * c n$  when  $n \geq N$  for n
  proof -
    have  $(\sum j < m. c (j + n)) \leq 2 * c n * (1 - 1 / 2^{(m+1)})$  for m
    proof (induct m)
      case 0
      then show ?case using c-pos[of n] by simp
    next
      case (Suc m)
      have  $(\sum j < Suc m. c (j + n)) = c n + (\sum i < m. c (Suc i + n))$ 
        unfolding sum.lessThan-Suc-shift by simp
      also have  $\dots \leq c n + (\sum i < m. c (i + n) / 2)$ 
      proof -
        have  $c (Suc i + n) \leq c (i + n) / 2$  for i
          using N-ratio[rule-format,of i+n]  $\langle n \geq N \rangle$  c-pos[of i+n] by simp
        then show ?thesis by (auto intro:sum-mono)
      qed
      also have  $\dots = c n + (\sum i < m. c (i + n)) / 2$ 
        unfolding sum-divide-distrib by simp
      also have  $\dots \leq c n + c n * (1 - 1 / 2^{(m + 1)})$ 
        using Suc by auto
      also have  $\dots = 2 * c n * (1 - 1 / 2^{(Suc m + 1)})$ 
        by (auto simp add:field-simps)
      finally show ?case .
    qed
  then have  $(\sum j < m. c (j + n)) \leq 2 * c n$  for m
    using c-pos[of n]
  by (smt divide-le-eq-1-pos divide-pos-pos nonzero-mult-div-cancel-left zero-less-power)
  moreover have summable  $(\lambda j. c (j + n))$ 
    using  $\langle$ summable  $c \rangle$  by (simp add: summable-iff-shift)
  ultimately show ?thesis using suminf-le-const[of  $\lambda j. c (j+n)$   $2 * c n$ ] by
auto
  qed
  then show ?thesis unfolding eventually-sequentially by (auto simp add:algebra-simps)

```

qed
then show $\forall_F n$ in sequentially. $(\sum j. (b (n + j)) / (a (n + j))) \leq 2 * b n / a n$
unfolding *c-def* **by** *simp*
qed

theorem *Hancl3*:

fixes $d :: \text{nat} \Rightarrow \text{real}$ **and** $a b :: \text{nat} \Rightarrow \text{int}$
assumes $A > 1$ **and** $d: \forall n. d n > 1$ **and** $a: \forall n. a n > 0$ **and** $b: \forall n. b n > 0$
and $s > 0$
and *assu1*: $(\lambda n. (a n) \text{ powr}(1 / \text{of-int}(2^n))) \longrightarrow A$
and *assu2*: $\forall n \geq s. A / (a n) \text{ powr}(1 / \text{of-int}(2^n)) > (\prod j. d (n+j))$
and *assu3*: *LIM* n sequentially. $d n \wedge 2^n / b n :> \text{at-top}$
and *convergent-prod* d
shows $(\sum n. b n / a n) \notin \mathbb{Q}$
proof (*rule ccontr*)
assume *asm*: $\neg ((\sum n. b n / a n) \notin \mathbb{Q})$
have *ab-sum*: *summable* $(\lambda j. b j / a j)$
using *issummable*[*OF* $\langle A > 1 \rangle$ $d a b$ *assu1* *assu3* $\langle \text{convergent-prod } d \rangle$].
obtain $p q :: \text{int}$ **where** $q > 0$ **and** *pq-def*: $(\lambda n. b (n+1) / a (n+1)) \text{ sums } (p/q)$
proof –
from *asm* **have** $(\sum n. b n / a n) \in \mathbb{Q}$ **by** *auto*
then **have** $(\sum n. b (n+1) / a (n+1)) \in \mathbb{Q}$
apply (*subst suminf-minus-initial-segment*[*OF* *ab-sum, of 1*])
by *auto*
then **obtain** $p' q' :: \text{int}$ **where** $q' \neq 0$ **and** *pq-def*: $(\lambda n. b (n+1) / a (n+1)) \text{ sums } (p'/q')$
unfolding *Rats-eq-int-div-int*
using *summable-ignore-initial-segment*[*OF* *ab-sum, of 1, THEN summable-sums*]
by *force*
define $p q$ **where** $p \equiv (\text{if } q' < 0 \text{ then } -p' \text{ else } p')$ **and** $q \equiv (\text{if } q' < 0 \text{ then } -q' \text{ else } q')$
have $p'/q' = p/q$ $q > 0$
using $\langle q' \neq 0 \rangle$ **unfolding** *p-def* *q-def* **by** *auto*
then **show** *?thesis* **using** *that*[*of q p*] *pq-def* **by** *auto*
qed

define *ALPHA* **where**

$ALPHA = (\lambda n. \text{of-int } q * (\prod j=1..n. \text{of-int}(a j)) * (\sum j. (b (j+n+1)/a (j+n+1))))$
have *ALPHA* $n \geq 1$ **for** n
proof –
have $(\sum n. b (n+1) / a (n+1)) > 0$
proof (*rule suminf-pos*)
show *summable* $(\lambda n. b (n + 1) / \text{real-of-int } (a (n + 1)))$
using *summable-ignore-initial-segment*[*OF* *ab-sum, of 1*] **by** *auto*
show $\bigwedge n. 0 < b (n + 1) / a (n + 1)$
using $a b$ **by** *simp*

```

qed
then have  $p/q > 0$ 
  using pq-def sums-unique by force
then have  $q \geq 1$   $p \geq 1$  using  $\langle q > 0 \rangle$  by (auto simp add: divide-simps)
moreover have  $\forall n. 1 \leq a \ n \ \forall n. 1 \leq b \ n$  using  $a \ b$ 
  by (auto simp add: int-one-le-iff-zero-less)
ultimately show ?thesis unfolding ALPHA-def
  using show7[OF - - - pq-def] by auto
qed
moreover have  $\exists n. \text{ALPHA } n < 1$  unfolding ALPHA-def
proof (rule lasttoshow[OF d a <s>0 <q>0 <A>1 b - assu3])
  show  $\forall_F n$  in sequentially.  $(\sum j. b \ (n+j) / a \ (n+j)) \leq (2 * b \ n) / a \ n$ 
  using show5[OF <A>1 d a b assu1 assu3 <convergent-prod d>] by simp
  show  $\forall m \geq s. \exists n \geq m. d \ (n+1) * (\text{MAX } j \in \{s..n\}. a \ j \ \text{powr } (1 / \text{of-int } (2 \wedge j)))$ 
     $\leq a \ (n+1) \ \text{powr } (1 / \text{of-int } (2 \wedge (n+1)))$ 
  apply (rule show9[OF <A>1 d a <s>0 assu1 <convergent-prod d>])
  using show8[OF <A>1 d a <s>0 <convergent-prod d> assu2] by (simp
add: algebra-simps)
qed
ultimately show False using not-le by blast
qed

```

corollary *Hancl3corollary:*

```

fixes  $A :: \text{real}$  and  $a \ b :: \text{nat} \Rightarrow \text{int}$ 
assumes  $A > 1$  and  $a: \forall n. a \ n > 0$  and  $b: \forall n. b \ n > 0$ 
  and assu1:  $(\lambda n. (a \ n) \ \text{powr}(1 / \text{of-int}(2 \wedge n))) \longrightarrow A$ 
  and asscor2:  $\forall n \geq 6. a \ n \ \text{powr}(1 / \text{of-int}(2 \wedge n)) * (1 + 4 * (2/3) \wedge n) \leq A$ 
     $\wedge b \ n \leq 2 \ \text{powr} \ (4/3) \wedge (n-1)$ 
shows  $(\sum n. b \ n / a \ n) \notin \mathbb{Q}$ 
proof -
  define  $d :: \text{nat} \Rightarrow \text{real}$  where  $d = (\lambda n. 1 + (2/3) \wedge (n+1))$ 
  have dgt1:  $\forall n. 1 < d \ n$  unfolding d-def by auto
  moreover have convergent-prod d
    unfolding d-def
  by (simp add: abs-convergent-prod-imp-convergent-prod summable-imp-abs-convergent-prod)
  moreover have  $\forall n \geq 6. (\prod j. d \ (n+j)) < A / a \ n \ \text{powr} \ (1 / \text{of-int} \ (2 \wedge n))$ 
proof (intro strip)
  fix  $n :: \text{nat}$  assume  $6 \leq n$ 
  have d-sum: summable  $(\lambda j. \ln \ (d \ j))$  unfolding d-def
    by (auto intro: summable-ln-plus)

  have  $(\sum j. \ln \ (d \ (n + j))) < \ln \ (1 + 4 * (2/3) \wedge n)$ 
proof -
  define  $c :: \text{real}$  where  $c = (2/3) \wedge n$ 
  have  $0 < c < 1/8$ 
proof -
  have  $c = (2/3) \wedge 6 * (2/3) \wedge (n-6)$ 
  unfolding c-def using  $\langle n \geq 6 \rangle$ 
  by (metis le-add-diff-inverse power-add)

```

also have $\dots \leq (2/3)^6$ **by** *(auto intro:power-le-one)*
also have $\dots < 1/8$ **by** *(auto simp add:field-simps)*
finally show $c < 1/8$.
qed *(simp add:c-def)*

have $(\sum j. \ln (d (n + j))) \leq (\sum j. (2/3)^{(n + j + 1)})$
proof *(rule suminf-le)*
show $\bigwedge j. \ln (d (n + j)) \leq (2/3)^{(n + j + 1)}$
unfolding *d-def*
by *(metis divide-pos-pos less-eq-real-def ln-add-one-self-le-self zero-less-numeral zero-less-power)*
show *summable* $(\lambda j. \ln (d (n + j)))$
using *summable-ignore-initial-segment* [*OF d-sum*]
by *(force simp add: algebra-simps)*
show *summable* $(\lambda j. (2 / 3::real)^{(n + j + 1)})$
using *summable-geometric* [*THEN summable-ignore-initial-segment, of 2/3*
n+1]
by *(auto simp add:algebra-simps)*
qed

also have $\dots = (\sum j. (2/3)^{(n+1)*j}) * (2/3)^n$
by *(auto simp add:algebra-simps power-add)*
also have $\dots = (2/3)^{(n+1)} * (\sum j. (2/3)^j)$
by *(force intro!: summable-geometric suminf-mult)*
also have $\dots = 2 * c$
unfolding *c-def*
by *(simp add: suminf-geometric)*
also have $\dots < 4 * c - (4 * c)^2$
using $\langle 0 < c \rangle \langle c < 1/8 \rangle$
by *(sos (((A < 0 * A < 1) * R < 1) + ((A <= 0 * R < 1) * (R < 1/16 * [1]^2))))*
also have $\dots \leq \ln (1 + 4 * c)$
apply *(rule ln-one-plus-pos-lower-bound)*
using $\langle 0 < c \rangle \langle c < 1/8 \rangle$ **by** *auto*
finally show *?thesis unfolding c-def by simp*
qed

then have $\exp (\sum j. \ln (d (n + j))) < 1 + 4 * (2/3)^n$
by *(smt (z3) divide-pos-pos ln-exp ln-ge-iff zero-less-power)*
moreover have $\exp (\sum j. \ln (d (n + j))) = (\prod j. d (n + j))$
proof *(subst exp-suminf-prodinf-real [symmetric])*
show $\bigwedge k. 0 \leq \ln (d (n + k))$
using *dgt1* **by** *(simp add: less-imp-le)*
show *abs-convergent-prod* $(\lambda na. \exp (\ln (d (n + na))))$
proof *(subst exp-ln)*
show $\bigwedge j. 0 < d (n + j)$
using *dgt1 le-less-trans zero-le-one* **by** *blast*
show *abs-convergent-prod* $(\lambda j. d (n + j))$
unfolding *abs-convergent-prod-def*
using $\langle convergent-prod d \rangle$
by *(simp add: dgt1 convergent-prod-iff-shift less-imp-le algebra-simps)*
qed

```

    show (∏ j. exp (ln (d (n + j)))) = (∏ j. d (n + j))
      by (meson dgt1 exp-ln not-less not-one-less-zero order-trans)
  qed
  ultimately have (∏ j. d (n + j)) < 1 + 4 * (2/3) ^ n
    by simp
  also have ... ≤ A / (a n) powr (1 / of-int (2 ^ n))
  proof -
    have a n powr (1 / real-of-int (2 ^ n)) > 0
      using a[rule-format,of n] by auto
    then show ?thesis using asscor2[rule-format,OF ‹6≤n›]
      by (auto simp add:field-simps)
  qed
  finally show (∏ j. d (n + j)) < A / real-of-int (a n) powr (1 / of-int (2 ^ n))
.
  qed
  moreover have LIM n sequentially. d n ^ 2 ^ n / real-of-int (b n) :=> at-top
  proof -
    have LIM n sequentially. d n ^ 2 ^ n / 2 powr((4/3)^(n-1)) :=> at-top
    proof -
      define n1 where n1 ≡ (λn. (2::real) * (3/2)^(n-1))
      define n2 where n2 ≡ (λn. ((4::real)/3)^(n-1))
      have LIM n sequentially. (((1+(8/9)/(n1 n)) powr (n1 n))/2) powr (n2 n)
    :=> at-top
    proof (rule filterlim-at-top-powr-real[where g'=exp (8/9) / 2])
      define e1 where e1 = exp (8/9) / (2::real)
      show e1 > 1 unfolding e1-def by (approximation 4)
      show (λn. ((1+(8/9)/(n1 n)) powr (n1 n))/2) → e1
    proof -
      have (λn. (1+(8/9)/(n1 n)) powr (n1 n)) → exp (8/9)
        apply (rule filterlim-compose[OF tendsto-exp-limit-at-top])
        unfolding n1-def
        by (auto intro!: filterlim-tendsto-pos-mult-at-top
            filterlim-realpow-sequentially-at-top
            simp:filterlim-sequentially-iff[of λx. (3 / 2) ^ (x - Suc 0) - 1])
      then show ?thesis unfolding e1-def
        by (intro tendsto-intros,auto)
    qed
    show filterlim n2 at-top sequentially
      unfolding n2-def
      apply (subst filterlim-sequentially-iff[of λn. (4 / 3) ^ (n - 1) - 1])
      by (auto intro:filterlim-realpow-sequentially-at-top)
    qed
    moreover have ∀_F n in sequentially. (((1+(8/9)/(n1 n)) powr (n1 n))/2)
  powr (n2 n)
    = d n ^ 2 ^ n / 2 powr((4/3)^(n-1))
  proof (rule eventually-sequentiallyI)
    fix k::nat assume k ≥ 1
    have ((1 + 8 / 9 / n1 k) powr n1 k / 2) powr n2 k
      = (((1 + 8 / 9 / n1 k) powr n1 k) powr n2 k) / 2 powr (4 / 3) ^ (k -

```

1) **by** (*simp add: n1-def n2-def powr-divide*)
also have ... = $(1 + 8 / 9 / n1\ k) \text{ powr } (n1\ k * n2\ k) / 2 \text{ powr } (4 / 3) ^{(k - 1)}$
(k - 1) **by** (*simp add: powr-powr*)
also have ... = $(1 + 8 / 9 / n1\ k) \text{ powr } (2 ^ k) / 2 \text{ powr } (4 / 3) ^{(k - 1)}$
1) **proof** -
have $n1\ k * n2\ k = 2 ^ k$
unfolding *n1-def n2-def*
using $\langle k \geq 1 \rangle$ **by** (*simp add: mult-ac flip:power-mult-distrib power-Suc*)
then show *?thesis* **by** *simp*
qed
also have ... = $(1 + 8 / 9 / n1\ k) ^{(2 ^ k)} / 2 \text{ powr } (4 / 3) ^{(k - 1)}$
unfolding *n1-def*
by (*smt (verit, best) powr-realpow divide-pos-pos numeral-plus-numeral numeral-plus-one of-nat-numeral of-nat-power semiring-norm(2) zero-less-power*)
also have ... = $d\ k ^ 2 ^ k / 2 \text{ powr } (4 / 3) ^{(k - 1)}$
proof -
have **: $8 / 9 / n1\ k = (2/3) ^{(k+1)}$
unfolding *n1-def* **using** $\langle k \geq 1 \rangle$
by (*simp add: divide-simps split: nat-diff-split*)
then show *?thesis*
unfolding *d-def* **by** *presburger*
qed
finally show $((1 + 8 / 9 / n1\ k) \text{ powr } n1\ k / 2) \text{ powr } n2\ k$
= $d\ k ^ 2 ^ k / 2 \text{ powr } (4 / 3) ^{(k - 1)}$.
qed
ultimately show *?thesis* **using** *filterlim-cong* **by** *fast*
qed
moreover have $\forall_F\ n$ *in sequentially. d n ^ 2 ^ n / 2 powr((4/3)^(n-1))*
 $\leq d\ n ^ 2 ^ n / \text{real-of-int } (b\ n)$
using *eventually-sequentiallyI[of 6]*
by (*smt (verit, best) asscor2 b dgt1 frac-le of-int-0-less-iff zero-le-power*)
ultimately show *?thesis* **by** (*auto elim: filterlim-at-top-mono*)
qed
ultimately show *?thesis* **using** *Hancl3[OF <A>1 - a b - assu1, of d 6]* **by** *force*
qed
end

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