

Landau Symbols

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1 Sorting and grouping factors

```
theory Group-Sort
imports Main HOL-Library.Multiset
begin
```

For the reification of products of powers of primitive functions such as $\lambda x. x * (\ln x)^2$ into a canonical form, we need to be able to sort the factors according to the growth of the primitive function it contains and merge terms with the same function by adding their exponents. The following locale defines such an operation in a general setting; we can then instantiate it for our setting.

The locale takes as parameters a key function f that sends list elements into a linear ordering that determines the sorting order, a $merge$ function to merge two equivalent (w.r.t. f) elements into one, and a list reduction

function g that reduces a list to a single value. This function must be invariant w.r.t. the order of list elements and be compatible with merging of equivalent elements. In our case, this list reduction function will be the product of all list elements.

```

locale groupsort =
  fixes  $f :: 'a \Rightarrow ('b::linorder)$ 
  fixes merge ::  $'a \Rightarrow 'a \Rightarrow 'a$ 
  fixes  $g :: 'a list \Rightarrow 'c$ 
  assumes  $f\text{-merge}: f x = f y \implies f (\text{merge } x y) = f x$ 
  assumes  $g\text{-cong}: mset xs = mset ys \implies g xs = g ys$ 
  assumes  $g\text{-merge}: f x = f y \implies g [x,y] = g [\text{merge } x y]$ 
  assumes  $g\text{-append-cong}: g xs1 = g xs2 \implies g ys1 = g ys2 \implies g (xs1 @ ys1) = g (xs2 @ ys2)$ 
begin

context
begin

private function part-aux :: 
  ' $b \Rightarrow 'a list \Rightarrow ('a list) \times ('a list) \times ('a list) \times ('a list) \times ('a list)$ 
where
  part-aux  $p [] (ls, eq, gs) = (ls, eq, gs)$ 
  |  $f x < p \implies$  part-aux  $p (x#xs) (ls, eq, gs) =$  part-aux  $p xs (x#ls, eq, gs)$ 
  |  $f x > p \implies$  part-aux  $p (x#xs) (ls, eq, gs) =$  part-aux  $p xs (ls, eq, x#gs)$ 
  |  $f x = p \implies$  part-aux  $p (x#xs) (ls, eq, gs) =$  part-aux  $p xs (ls, eq@[x], gs)$ 
proof (clarify, goal-cases)
  case prems: (1  $P p xs ls eq gs$ )
  show ?case
  proof (cases xs)
    fix  $x xs'$  assume  $xs = x \# xs'$ 
    thus ?thesis using prems by (cases f x p rule: linorder-cases) auto
    qed (auto intro: prems(1))
  qed simp-all
  termination by (relation Wellfounded.measure (size o fst o snd)) simp-all

private lemma groupsort-locale: groupsort  $f$  merge  $g$  by unfold-locales

private lemmas part-aux-induct = part-aux.induct[split-format (complete), OF
groupsort-locale]

private definition part where part  $p xs =$  part-aux  $(f p) xs ([] [p], [])$ 

private lemma part:
  part  $p xs = (\text{rev} (\text{filter} (\lambda x. f x < f p) xs),$ 
   $p \# \text{filter} (\lambda x. f x = f p) xs, \text{rev} (\text{filter} (\lambda x. f x > f p) xs))$ 
proof-
  {
    fix  $p xs ls eq gs$ 
    have fst (part-aux  $p xs (ls, eq, gs)$ ) = rev (filter ( $\lambda x. f x < p$ ) xs) @ ls
  }

```

```

    by (induction p xs ls eq gs rule: part-aux-induct) simp-all
} note A = this
{
fix p xs ls eq gs
have snd (snd (part-aux p xs (ls, eq, gs))) = rev (filter (λx. f x > p) xs) @ gs
    by (induction p xs ls eq gs rule: part-aux-induct) simp-all
} note B = this
{
fix p xs ls eq gs
have fst (snd (part-aux p xs (ls, eq, gs))) = eq @ filter (λx. f x = p) xs
    by (induction p xs ls eq gs rule: part-aux-induct) auto
} note C = this
note ABC = A B C
from ABC[of f p xs [] [p] []] show ?thesis unfolding part-def
    by (intro prod-eqI) simp-all
qed

private function sort :: 'a list ⇒ 'a list where
sort [] = []
| sort (x#xs) = (case part x xs of (ls, eq, gs) ⇒ sort ls @ eq @ sort gs)
by pat-completeness simp-all
termination by (relation Wellfounded.measure length) (simp-all add: part less-Suc-eq-le)

private lemma filter-mset-union:
assumes ∀x. x ∈# A ⇒ P x ⇒ Q x ⇒ False
shows filter-mset P A + filter-mset Q A = filter-mset (λx. P x ∨ Q x) A (is ?lhs
= ?rhs)
using assms by (auto simp add: count-eq-zero-iff intro!: multiset-eqI) blast

private lemma multiset-of-sort: mset (sort xs) = mset xs
proof (induction xs rule: sort.induct)
case (?x xs)
let ?M = λoper. {#y:# mset xs. oper (f y) (f x)#}
from ?x have mset (sort (x#xs)) = ?M (<) + ?M (=) + ?M (>) + {#x#}
    by (simp add: part Multiset.union-assoc mset-filter)
also have ?M (<) + ?M (=) + ?M (>) = mset xs
    by ((subst filter-mset-union, force)+, subst multiset-eq-iff, force)
finally show ?case by simp
qed simp

private lemma g-sort: g (sort xs) = g xs
by (intro g-cong multiset-of-sort)

private lemma set-sort: set (sort xs) = set xs
using arg-cong[OF multiset-of-sort[of xs], of set-mset] by (simp only: set-mset-mset)

private lemma sorted-all-equal: (∀x. x ∈ set xs ⇒ x = y) ⇒ sorted xs
by (induction xs) (auto)

```

```

private lemma sorted-sort: sorted (map f (sort xs))
apply (induction xs rule: sort.induct)
apply simp
apply (simp only: sorted-append sort.simps part map-append split)
apply (intro conjI TrueI)
using sorted-map-same by (auto simp: set-sort)

private fun group where
  group [] = []
  | group (x#xs) = (case partition ( $\lambda y. f y = f x$ ) xs of (xs', xs'')  $\Rightarrow$ 
    fold merge xs' x # group xs'')

private lemma f-fold-merge: ( $\bigwedge y. y \in \text{set } xs \implies f y = f x$ )  $\implies$  f (fold merge xs x) = f x
by (induction xs rule: rev-induct) (auto simp: f-merge)

private lemma f-group:  $x \in \text{set } (group xs) \implies \exists x' \in \text{set } xs. f x = f x'$ 
proof (induction xs rule: group.induct)
  case ( $\emptyset x' xs$ )
  hence  $x = \text{fold merge } [y \leftarrow xs . f y = f x'] x' \vee x \in \text{set } (\text{group } [xa \leftarrow xs . f xa \neq f x'])$ 
    by (auto simp: o-def)
  thus ?case
  proof
    assume  $x = \text{fold merge } [y \leftarrow xs . f y = f x'] x'$ 
    also have  $f \dots = f x'$  by (rule f-fold-merge) simp
    finally show ?thesis by simp
  next
    assume  $x \in \text{set } (\text{group } [xa \leftarrow xs . f xa \neq f x'])$ 
    from 2(1)[OF - this] have  $\exists x' \in \text{set } [xa \leftarrow xs . f xa \neq f x']. f x = f x'$  by (simp add: o-def)
    thus ?thesis by force
  qed
qed simp

private lemma sorted-group: sorted (map f xs)  $\implies$  sorted (map f (group xs))
proof (induction xs rule: group.induct)
  case ( $\emptyset x xs$ )
  {
    fix x' assume  $x' \in \text{set } (\text{group } [y \leftarrow xs . f y \neq f x])$ 
    with f-group obtain x'': x''  $\in \text{set } xs$   $f x' = f x''$  by force
    have  $f (\text{fold merge } [y \leftarrow xs . f y = f x] x) = f x$ 
      by (subst f-fold-merge) simp-all
    also from 2(2) x'' have ...  $\leq f x'$  by (auto)
    finally have  $f (\text{fold merge } [y \leftarrow xs . f y = f x] x) \leq f x'$ .
  }
  moreover from 2(2) have sorted (map f (group [xa  $\leftarrow$  xs . f xa  $\neq$  f x]))

```

```

by (intro 2 sorted-filter) (simp-all add: o-def)
ultimately show ?case by (simp add: o-def)
qed simp-all

private lemma distinct-group: distinct (map f (group xs))
proof (induction xs rule: group.induct)
  case (? x xs)
    have distinct (map f (group [xa←xs . f xa ≠ f x])) by (intro 2) (simp-all add: o-def)
    moreover have f (fold merge [y←xs . f y = f x] x) ∉ set (map f (group [xa←xs . f xa ≠ f x]))
      by (rule notI, subst (asm) f-fold-merge) (auto dest: f-group)
    ultimately show ?case by (simp add: o-def)
qed simp

private lemma g-fold-same:
  assumes ⋀z. z ∈ set xs ⟹ f z = f x
  shows g (fold merge xs x # ys) = g (x#xs@ys)
  using assms
proof (induction xs arbitrary: x)
  case (Cons y xs)
    have g (x # y # xs @ ys) = g (y # x # xs @ ys) by (intro g-cong) (auto simp: add-ac)
    also have y # x # xs @ ys = [y,x] @ xs @ ys by simp
    also from Cons.prems have g ... = g ([merge y x] @ xs @ ys)
      by (intro g-append-cong g-merge) auto
    also have [merge y x] @ xs @ ys = merge y x # xs @ ys by simp
    also from Cons.prems have g ... = g (fold merge xs (merge y x) # ys)
      by (intro Cons.IH[symmetric]) (auto simp: f-merge)
    also have ... = g (fold merge (y # xs) x # ys) by simp
    finally show ?case by simp
qed simp

private lemma g-group: g (group xs) = g xs
proof (induction xs rule: group.induct)
  case (? x xs)
    have g (group (x#xs)) = g (fold merge [y←xs . f y = f x] x # group [xa←xs . f xa ≠ f x])
      by (simp add: o-def)
    also have ... = g (x # [y←xs . f y = f x] @ group [y←xs . f y ≠ f x])
      by (intro g-fold-same) simp-all
    also have ... = g ((x # [y←xs . f y = f x]) @ group [y←xs . f y ≠ f x]) (is - = ?A) by simp
    also from 2 have g (group [y←xs . f y ≠ f x]) = g [y←xs . f y ≠ f x] by (simp add: o-def)
    hence ?A = g ((x # [y←xs . f y = f x]) @ [y←xs . f y ≠ f x])
      by (intro g-append-cong) simp-all
    also have ... = g (x#xs) by (intro g-cong) (simp-all)
    finally show ?case .

```

qed *simp*

```

function group-part-aux :: 
  'b ⇒ 'a list ⇒ ('a list) × 'a × ('a list) ⇒ ('a list) × 'a × ('a list)
where
  group-part-aux p [] (ls, eq, gs) = (ls, eq, gs)
  | f x < p ⇒ group-part-aux p (x#xs) (ls, eq, gs) = group-part-aux p xs (x#ls, eq, gs)
  | f x > p ⇒ group-part-aux p (x#xs) (ls, eq, gs) = group-part-aux p xs (ls, eq, x#gs)
  | f x = p ⇒ group-part-aux p (x#xs) (ls, eq, gs) = group-part-aux p xs (ls, merge x eq, gs)
proof (clarify, goal-cases)
  case prems: (1 P p xs ls eq gs)
  show ?case
  proof (cases xs)
    fix x xs' assume xs = x # xs'
    thus ?thesis using prems by (cases f x p rule: linorder-cases) auto
  qed (auto intro: prems(1))
qed simp-all
termination by (relation Wellfounded.measure (size ∘ fst ∘ snd)) simp-all

private lemmas group-part-aux-induct =
  group-part-aux.induct[split-format (complete), OF groupsort-locale]

definition group-part where group-part p xs = group-part-aux (f p) xs ([] , p , [])

private lemma group-part:
  group-part p xs = (rev (filter (λx. f x < f p) xs),
  fold merge (filter (λx. f x = f p) xs) p, rev (filter (λx. f x > f p) xs))
proof-
{
  fix p xs ls eq gs
  have fst (group-part-aux p xs (ls, eq, gs)) = rev (filter (λx. f x < p) xs) @ ls
  by (induction p xs ls eq gs rule: group-part-aux-induct) simp-all
} note A = this
{
  fix p xs ls eq gs
  have snd (snd (group-part-aux p xs (ls, eq, gs))) = rev (filter (λx. f x > p) xs)
@ gs
  by (induction p xs ls eq gs rule: group-part-aux-induct) simp-all
} note B = this
{
  fix p xs ls eq gs
  have fst (snd (group-part-aux p xs (ls, eq, gs))) =
  fold merge (filter (λx. f x = p) xs) eq
  by (induction p xs ls eq gs rule: group-part-aux-induct) auto
} note C = this

```

```

note  $ABC = A \ B \ C$ 
from  $ABC[\text{of } f \ p \ xs \ \square \ p \ \square]$  show ?thesis unfolding group-part-def
    by (intro prod-eqI) simp-all
qed

```

```

function group-sort :: 'a list  $\Rightarrow$  'a list where
  group-sort [] = []
  | group-sort (x#xs) = (case group-part x xs of (ls, eq, gs)  $\Rightarrow$  group-sort ls @ eq # group-sort gs)
by pat-completeness simp-all
termination by (relation Wellfounded.measure length) (simp-all add: group-part less-Suc-eq-le)

```

```

private lemma group-append:
  assumes  $\bigwedge x y. x \in \text{set } xs \implies y \in \text{set } ys \implies f x \neq f y$ 
  shows group (xs @ ys) = group xs @ group ys
using assms
proof (induction xs arbitrary: ys rule: length-induct)
  case (1 xs')
  hence IH:  $\bigwedge x xs ys. \text{length } xs < \text{length } xs' \implies (\bigwedge x y. x \in \text{set } xs \implies y \in \text{set } ys \implies f x \neq f y)$ 
     $\implies \text{group } (xs @ ys) = \text{group } xs @ \text{group } ys$  by blast
  show ?case
  proof (cases xs')
    case (Cons x xs)
    note [simp] = this
    have group (xs' @ ys) = fold merge [y ← xs@ys . f y = f x] x #
      group ([xa ← xs . f xa ≠ f x] @ [xa ← ys . f xa ≠ f x]) by (simp add: o-def)
    also from 1(2) have [y ← xs@ys . f y = f x] = [y ← xs . f y = f x]
      by (force simp: filter-empty-conv)
    also from 1(2) have [xa ← ys . f xa ≠ f x] = ys by (force simp: filter-id-conv)
    also have group ([xa ← xs . f xa ≠ f x] @ ys) =
      group [xa ← xs . f xa ≠ f x] @ group ys using 1(2)
      by (intro IH) (simp-all add: less-Suc-eq-le)
    finally show ?thesis by (simp add: o-def)
  qed simp
qed

```

```

private lemma group-empty-iff [simp]: group xs = []  $\longleftrightarrow$  xs = []
  by (induction xs rule: group.induct) auto

```

```

lemma group-sort-correct: group-sort xs = group (sort xs)
proof (induction xs rule: group-sort.induct)
  case (2 x xs)
  have group-sort (x#xs) =
    group-sort (rev [xa ← xs . f xa < f x]) @ group (x#[xa ← xs . f xa = f x]) @
    group-sort (rev [xa ← xs . f x < f xa]) by (simp add: group-part)
  also have group-sort (rev [xa ← xs . f xa < f x]) = group (sort (rev [xa ← xs . f xa

```

```

< f x])))
  by (rule 2) (simp-all add: group-part)
  also have group-sort (rev [xa←xs . f xa > f x]) = group (sort (rev [xa←xs . f xa
> f x]))
    by (rule 2) (simp-all add: group-part)
    also have group (x#[xa←xs . f xa = f x]) @ group (sort (rev [xa←xs . f xa > f
x])) =
      group ((x#[xa←xs . f xa = f x]) @ sort (rev [xa←xs . f xa > f x]))
      by (intro group-append[symmetric]) (auto simp: set-sort)
      also have group (sort (rev [xa←xs . f xa < f x])) @ ... =
        group (sort (rev [xa←xs . f xa < f x]) @ (x#[xa←xs . f xa = f x]) @
        sort (rev [xa←xs . f xa > f x]))
        by (intro group-append[symmetric]) (auto simp: set-sort)
      also have sort (rev [xa←xs . f xa < f x]) @ (x#[xa←xs . f xa = f x]) @
        sort (rev [xa←xs . f xa > f x]) = sort (x # xs) by (simp add: part)
      finally show ?case .
qed simp

```

```

lemma sorted-group-sort: sorted (map f (group-sort xs))
  by (auto simp: group-sort-correct intro!: sorted-group sorted-sort)

```

```

lemma distinct-group-sort: distinct (map f (group-sort xs))
  by (simp add: group-sort-correct distinct-group)

```

```

lemma g-group-sort: g (group-sort xs) = g xs
  by (simp add: group-sort-correct g-group g-sort)

```

```

lemmas [simp del] = group-sort.simps group-part-aux.simps

```

```

end
end

end

```

2 Decision procedure for real functions

```

theory Landau-Real-Products
imports
  Main
  HOL-Library.Function-Algebras
  HOL-Library.Set-Algebras
  HOL-Library.Landau-Symbols
  Group-Sort
begin

```

2.1 Eventual non-negativity/non-zeroness

For certain transformations of Landau symbols, it is required that the functions involved are eventually non-negative or non-zero. In the following, we set up a system to guide the simplifier to discharge these requirements during simplification at least in obvious cases.

definition *eventually-nonzero* $F f \longleftrightarrow \text{eventually } (\lambda x. (f x :: - :: \text{real-normed-field}) \neq 0) F$

definition *eventually-nonneg* $F f \longleftrightarrow \text{eventually } (\lambda x. (f x :: - :: \text{linordered-field}) \geq 0) F$

named-theorems *eventually-nonzero-simps*

lemmas [*eventually-nonzero-simps*] =
eventually-nonzero-def [symmetric] *eventually-nonneg-def* [symmetric]

lemma *eventually-nonzeroD*: *eventually-nonzero* $F f \implies \text{eventually } (\lambda x. f x \neq 0) F$
by (simp add: *eventually-nonzero-def*)

lemma *eventually-nonzero-const* [*eventually-nonzero-simps*]:
eventually-nonzero $F (\lambda x. c) \longleftrightarrow F = \text{bot} \vee c \neq 0$
unfolding *eventually-nonzero-def* **by** (auto simp add: *eventually-False*)

lemma *eventually-nonzero-inverse* [*eventually-nonzero-simps*]:
eventually-nonzero $F (\lambda x. \text{inverse}(f x)) \longleftrightarrow \text{eventually-nonzero } F f$
unfolding *eventually-nonzero-def* **by** simp

lemma *eventually-nonzero-mult* [*eventually-nonzero-simps*]:
eventually-nonzero $F (\lambda x. f x * g x) \longleftrightarrow \text{eventually-nonzero } F f \wedge \text{eventually-nonzero } F g$
unfolding *eventually-nonzero-def* **by** (simp-all add: *eventually-conj-iff*[symmetric])

lemma *eventually-nonzero-pow* [*eventually-nonzero-simps*]:
eventually-nonzero $F (\lambda x. f x ^ n) \longleftrightarrow n = 0 \vee \text{eventually-nonzero } F f$
by (induction n) (auto simp: *eventually-nonzero-simps*)

lemma *eventually-nonzero-divide* [*eventually-nonzero-simps*]:
eventually-nonzero $F (\lambda x. f x / g x) \longleftrightarrow \text{eventually-nonzero } F f \wedge \text{eventually-nonzero } F g$
unfolding *eventually-nonzero-def* **by** (simp-all add: *eventually-conj-iff*[symmetric])

lemma *eventually-nonzero-ident-at-top-linorder* [*eventually-nonzero-simps*]:
eventually-nonzero $\text{at-top } (\lambda x. x)$
unfolding *eventually-nonzero-def* **by** simp

lemma *eventually-nonzero-ident-nhds* [*eventually-nonzero-simps*]:
eventually-nonzero $(\text{nhds } a) (\lambda x. x) \longleftrightarrow a \neq 0$

using eventually-nhds-in-open[of $\{-\{0\}\}$ a]
by (auto elim!: eventually-mono simp: eventually-nonzero-def open-Compl
dest: eventually-nhds-x-imp-x)

lemma eventually-nonzero-ident-at-within [eventually-nonzero-simps]:
eventually-nonzero (at a within A) ($\lambda x. x$)
using eventually-nonzero-ident-nhds[of a]
by (cases a = 0) (auto simp: eventually-nonzero-def eventually-at-filter elim!: eventually-mono)

lemma eventually-nonzero-ln-at-top [eventually-nonzero-simps]:
eventually-nonzero at-top ($\lambda x::\text{real}. \ln x$)
unfolding eventually-nonzero-def **by** (auto intro!: eventually-mono[OF eventually-gt-at-top[of 1]])

lemma eventually-nonzero-ln-const-at-top [eventually-nonzero-simps]:
 $b > 0 \implies$ eventually-nonzero at-top ($\lambda x. \ln(b * x :: \text{real})$)
unfolding eventually-nonzero-def
apply (rule eventually-mono [OF eventually-gt-at-top[of max 1 (inverse b)]])
by (metis exp-ln exp-minus exp-minus-inverse less-numeral-extra(3) ln-gt-zero max-less-iff-conj mult.commute mult-strict-right-mono)

lemma eventually-nonzero-ln-const'-at-top [eventually-nonzero-simps]:
 $b > 0 \implies$ eventually-nonzero at-top ($\lambda x. \ln(x * b :: \text{real})$)
using eventually-nonzero-ln-const-at-top[of b] **by** (simp add: mult.commute)

lemma eventually-nonzero-powr-at-top [eventually-nonzero-simps]:
eventually-nonzero at-top ($\lambda x::\text{real}. f x \text{ powr } p$) \longleftrightarrow eventually-nonzero at-top f
unfolding eventually-nonzero-def **by** simp

lemma eventually-nonneg-const [eventually-nonzero-simps]:
eventually-nonneg F ($\lambda -. c$) \longleftrightarrow F = bot $\vee c \geq 0$
unfolding eventually-nonneg-def **by** (auto simp: eventually-False)

lemma eventually-nonneg-inverse [eventually-nonzero-simps]:
eventually-nonneg F ($\lambda x. \text{inverse}(f x)$) \longleftrightarrow eventually-nonneg F f
unfolding eventually-nonneg-def **by** (intro eventually-subst) (auto)

lemma eventually-nonneg-add [eventually-nonzero-simps]:
assumes eventually-nonneg F f eventually-nonneg F g
shows eventually-nonneg F ($\lambda x. f x + g x$)
using assms **unfolding** eventually-nonneg-def **by** eventually-elim simp

lemma eventually-nonneg-mult [eventually-nonzero-simps]:
assumes eventually-nonneg F f eventually-nonneg F g
shows eventually-nonneg F ($\lambda x. f x * g x$)
using assms **unfolding** eventually-nonneg-def **by** eventually-elim simp

```

lemma eventually-nonneg-mult' [eventually-nonzero-simps]:
  assumes eventually-nonneg F ( $\lambda x. -f x$ ) eventually-nonneg F ( $\lambda x. -g x$ )
  shows eventually-nonneg F ( $\lambda x. f x * g x$ )
  using assms unfolding eventually-nonneg-def by eventually-elim (auto intro:
mult-nonpos-nonpos)

lemma eventually-nonneg-divide [eventually-nonzero-simps]:
  assumes eventually-nonneg F f eventually-nonneg F g
  shows eventually-nonneg F ( $\lambda x. f x / g x$ )
  using assms unfolding eventually-nonneg-def by eventually-elim simp

lemma eventually-nonneg-divide' [eventually-nonzero-simps]:
  assumes eventually-nonneg F ( $\lambda x. -f x$ ) eventually-nonneg F ( $\lambda x. -g x$ )
  shows eventually-nonneg F ( $\lambda x. f x / g x$ )
  using assms unfolding eventually-nonneg-def by eventually-elim (auto intro:
divide-nonpos-nonpos)

lemma eventually-nonneg-ident-at-top [eventually-nonzero-simps]:
  eventually-nonneg at-top ( $\lambda x. x$ ) unfolding eventually-nonneg-def by (rule even-
tually-ge-at-top)

lemma eventually-nonneg-ident-nhds [eventually-nonzero-simps]:
  fixes a :: 'a :: {linorder-topology, linordered-field}
  shows a > 0  $\implies$  eventually-nonneg (nhds a) ( $\lambda x. x$ ) unfolding eventually-nonneg-def
  using eventually-nhds-in-open[of {0<..} a]
  by (auto simp: eventually-nonneg-def dest: eventually-nhds-x-imp-x elim!: even-
tually-mono)

lemma eventually-nonneg-ident-at-within [eventually-nonzero-simps]:
  fixes a :: 'a :: {linorder-topology, linordered-field}
  shows a > 0  $\implies$  eventually-nonneg (at a within A) ( $\lambda x. x$ )
  using eventually-nonneg-ident-nhds[of a]
  by (auto simp: eventually-nonneg-def eventually-at-filter elim: eventually-mono)

lemma eventually-nonneg-pow [eventually-nonzero-simps]:
  eventually-nonneg F f  $\implies$  eventually-nonneg F ( $\lambda x. f x ^ n$ )
  by (induction n) (auto simp: eventually-nonzero-simps)

lemma eventually-nonneg-powr [eventually-nonzero-simps]:
  eventually-nonneg F ( $\lambda x. f x \text{ powr } y :: \text{real}$ ) by (simp add: eventually-nonneg-def)

lemma eventually-nonneg-ln-at-top [eventually-nonzero-simps]:
  eventually-nonneg at-top ( $\lambda x. \ln x :: \text{real}$ )
  by (auto intro!: eventually-mono[OF eventually-gt-at-top[of 1::real]]
        simp: eventually-nonneg-def)

lemma eventually-nonneg-ln-const [eventually-nonzero-simps]:
  b > 0  $\implies$  eventually-nonneg at-top ( $\lambda x. \ln (b*x) :: \text{real}$ )

```

unfolding *eventually-nonneg-def* **using** *eventually-ge-at-top*[*of inverse b*]
by *eventually-elim* (*simp-all add: field-simps*)

lemma *eventually-nonneg-ln-const'* [*eventually-nonzero-simps*]:
 $b > 0 \implies \text{eventually-nonneg at-top } (\lambda x. \ln(x*b) :: \text{real})$
using *eventually-nonneg-ln-const*[*of b*] **by** (*simp add: mult.commute*)

lemma *eventually-nonzero-bigtheta'*:
 $f \in \Theta[F](g) \implies \text{eventually-nonzero } F f \longleftrightarrow \text{eventually-nonzero } F g$
unfolding *eventually-nonzero-def* **by** (*rule eventually-nonzero-bigtheta*)

lemma *eventually-nonneg-at-top*:
assumes *filterlim f at-top F*
shows *eventually-nonneg F f*
proof –
from *assms have eventually* ($\lambda x. f x \geq 0$) *F*
by (*simp add: filterlim-at-top*)
thus ?*thesis unfolding eventually-nonneg-def by eventually-elim simp*
qed

lemma *eventually-nonzero-at-top*:
assumes *filterlim (f :: 'a :: {linordered-field, real-normed-field}) at-top F*
shows *eventually-nonzero F f*
proof –
from *assms have eventually* ($\lambda x. f x \geq 1$) *F*
by (*simp add: filterlim-at-top*)
thus ?*thesis unfolding eventually-nonneg-def by eventually-elim auto*
qed

lemma *eventually-nonneg-at-top-ASSUMPTION* [*eventually-nonzero-simps*]:
ASSUMPTION (*filterlim f at-top F*) \implies *eventually-nonneg F f*
by (*simp add: ASSUMPTION-def eventually-nonneg-at-top*)

lemma *eventually-nonzero-at-top-ASSUMPTION* [*eventually-nonzero-simps*]:
ASSUMPTION (*filterlim f (at-top :: 'a :: {linordered-field, real-normed-field}) filter F*) \implies
eventually-nonneg F f
using *eventually-nonneg-at-top*[*of f F*] **by** (*simp add: ASSUMPTION-def*)

lemma *filterlim-at-top-iff-smallomega*:
fixes *f :: - \Rightarrow real*
shows *filterlim f at-top F \longleftrightarrow f $\in \omega[F](\lambda x. 1) \wedge$ eventually-nonneg F f*
unfolding *eventually-nonneg-def*
proof safe
assume *A: filterlim f at-top F*
thus *B: eventually* ($\lambda x. f x \geq 0$) *F* **by** (*simp add: eventually-nonneg-at-top*)
{
fix *c*
from *A have filterlim (λx. norm (f x)) at-top F*

```

by (intro filterlim-at-infinity-imp-norm-at-top filterlim-at-top-imp-at-infinity)

hence eventually ( $\lambda x. \text{norm } (f x) \geq c$ ) F by (auto simp: filterlim-at-top)
}
thus  $f \in \omega[F](\lambda \_. 1)$  by (rule landau-omega.smallI)
next
assume A:  $f \in \omega[F](\lambda \_. 1)$  and B: eventually ( $\lambda x. f x \geq 0$ ) F
{
fix c :: real assume c > 0
from landau-omega.smallD[OF A this] B
have eventually ( $\lambda x. f x \geq c$ ) F by eventually-elim simp
}
thus filterlim f at-top F
by (subst filterlim-at-top-gt[of - - 0]) simp-all
qed

lemma smallomega-1-iff:
eventually-nonneg F f  $\implies f \in \omega[F](\lambda \_. 1 :: \text{real}) \longleftrightarrow \text{filterlim } f \text{ at-top } F$ 
by (simp add: filterlim-at-top-iff-smallomega)

lemma smallo-1-iff:
eventually-nonneg F f  $\implies (\lambda \_. 1 :: \text{real}) \in o[F](f) \longleftrightarrow \text{filterlim } f \text{ at-top } F$ 
by (simp add: filterlim-at-top-iff-smallomega smallo-iff-smallo)

lemma eventually-nonneg-add1 [eventually-nonzero-simps]:
assumes eventually-nonneg F f g  $\in o[F](f)$ 
shows eventually-nonneg F ( $\lambda x. f x + g x :: \text{real}$ )
using landau-o.smallD[OF assms(2) zero-less-one] assms(1) unfolding eventually-nonneg-def
by eventually-elim simp-all

lemma eventually-nonneg-add2 [eventually-nonzero-simps]:
assumes eventually-nonneg F g f  $\in o[F](g)$ 
shows eventually-nonneg F ( $\lambda x. f x + g x :: \text{real}$ )
using landau-o.smallD[OF assms(2) zero-less-one] assms(1) unfolding eventually-nonneg-def
by eventually-elim simp-all

lemma eventually-nonneg-diff1 [eventually-nonzero-simps]:
assumes eventually-nonneg F f g  $\in o[F](f)$ 
shows eventually-nonneg F ( $\lambda x. f x - g x :: \text{real}$ )
using landau-o.smallD[OF assms(2) zero-less-one] assms(1) unfolding eventually-nonneg-def
by eventually-elim simp-all

lemma eventually-nonneg-diff2 [eventually-nonzero-simps]:
assumes eventually-nonneg F ( $\lambda x. - g x$ ) f  $\in o[F](g)$ 
shows eventually-nonneg F ( $\lambda x. f x - g x :: \text{real}$ )
using landau-o.smallD[OF assms(2) zero-less-one] assms(1) unfolding even-
```

tually-nonneg-def
by *eventually-elim simp-all*

2.2 Rewriting Landau symbols

```

lemma bigtheta-mult-eq:  $\Theta[F](\lambda x. f x * g x) = \Theta[F](f) * \Theta[F](g)$ 
proof (intro equalityI subsetI)
  fix  $h$  assume  $h \in \Theta[F](f) * \Theta[F](g)$ 
  thus  $h \in \Theta[F](\lambda x. f x * g x)$ 
    by (elim set-times-elim, hypsubst, unfold func-times) (erule (1) landau-theta.mult)
next
  fix  $h$  assume  $h \in \Theta[F](\lambda x. f x * g x)$ 
  then obtain  $c1\ c2 :: real$ 
    where  $c:$ 
       $c1 > 0 \forall F x \text{ in } F. \text{norm}(h x) \leq c1 * \text{norm}(f x * g x)$ 
       $c2 > 0 \forall F x \text{ in } F. c2 * \text{norm}(f x * g x) \leq \text{norm}(h x)$ 
    unfolding bigtheta-def by (blast elim: landau-o.bigE)
define  $h1\ h2$ 
  where  $h1\ x = (\text{if } g\ x = 0 \text{ then } \text{if } f\ x = 0 \text{ then } h\ x \text{ else } 1 \text{ else } f\ x \text{ else } h\ x / g\ x)$ 
    and  $h2\ x = (\text{if } g\ x = 0 \text{ then } \text{if } f\ x = 0 \text{ then } h\ x \text{ else } h\ x / f\ x \text{ else } g\ x)$ 
  for  $x$ 
have  $h = h1 * h2$  by (intro ext) (auto simp: h1-def h2-def field-simps)
moreover have  $h1 \in \Theta[F](f)$ 
proof (rule bigthetaI')
  from  $c(3)$  show  $\min c2 1 > 0$  by simp
  from  $c(1)$  show  $\max c1 1 > 0$  by simp
  from  $c(2,4)$ 
    show eventually  $(\lambda x. \min c2 1 * (\text{norm}(f x)) \leq \text{norm}(h1 x) \wedge$ 
       $\text{norm}(h1 x) \leq \max c1 1 * (\text{norm}(f x))) F$ 
    apply eventually-elim
proof (rule conjI)
  fix  $x$  assume  $A: (\text{norm}(h x)) \leq c1 * \text{norm}(f x * g x)$ 
    and  $B: (\text{norm}(h x)) \geq c2 * \text{norm}(f x * g x)$ 
  have  $m: \min c2 1 * (\text{norm}(f x)) \leq 1 * (\text{norm}(f x))$  by (rule mult-right-mono)
simp-all
  have  $\min c2 1 * \text{norm}(f x * g x) \leq c2 * \text{norm}(f x * g x)$  by (intro mult-right-mono) simp-all
  also note  $B$ 
  finally show  $\text{norm}(h1 x) \geq \min c2 1 * (\text{norm}(f x))$  using  $m A$ 
    by (cases g x = 0) (simp-all add: h1-def norm-mult norm-divide field-simps)+
have  $m: 1 * (\text{norm}(f x)) \leq \max c1 1 * (\text{norm}(f x))$  by (rule mult-right-mono)
simp-all
note  $A$ 
also have  $c1 * \text{norm}(f x * g x) \leq \max c1 1 * \text{norm}(f x * g x)$ 
  by (intro mult-right-mono) simp-all

```

```

finally show norm (h1 x) ≤ max c1 1 * (norm (f x)) using m A
  by (cases g x = 0) (simp-all add: h1-def norm-mult norm-divide field-simps)+
qed
qed
moreover have h2 ∈ Θ[F](g)
proof (rule bigthetaI')
  from c(3) show min c2 1 > 0 by simp
  from c(1) show max c1 1 > 0 by simp
  from c(2,4)
    show eventually (λx. min c2 1 * (norm (g x)) ≤ norm (h2 x) ∧
      norm (h2 x) ≤ max c1 1 * (norm (g x))) F
    apply eventually-elim
    proof (rule conjI)
      fix x assume A: (norm (h x)) ≤ c1 * norm (f x * g x)
        and B: (norm (h x)) ≥ c2 * norm (f x * g x)
      have m: min c2 1 * (norm (f x)) ≤ 1 * (norm (f x)) by (rule mult-right-mono)
      simp-all
      have min c2 1 * norm (f x * g x) ≤ c2 * norm (f x * g x)
        by (intro mult-right-mono) simp-all
      also note B
      finally show norm (h2 x) ≥ min c2 1 * (norm (g x)) using m A B
        by (cases g x = 0) (auto simp: h2-def abs-mult field-simps)+

      have m: 1 * (norm (g x)) ≤ max c1 1 * (norm (g x)) by (rule mult-right-mono)
      simp-all
      note A
      also have c1 * norm (f x * g x) ≤ max c1 1 * norm (f x * g x)
        by (intro mult-right-mono) simp-all
      finally show norm (h2 x) ≤ max c1 1 * (norm (g x)) using m A
        by (cases g x = 0) (simp-all add: h2-def abs-mult field-simps)+
      qed
      qed
      ultimately show h ∈ Θ[F](f) * Θ[F](g) by blast
    qed

```

Since the simplifier does not currently rewriting with relations other than equality, but we want to rewrite terms like $\Theta(\lambda x. \log 2 x * x)$ to $\Theta(\lambda x. \ln x * x)$, we need to bring the term into something that contains $\Theta(\log 2)$ and $\Theta(\lambda x. x)$, which can then be rewritten individually. For this, we introduce the following constants and rewrite rules. The rules are mainly used by the simprocs, but may be useful for manual reasoning occasionally.

```

definition set-mult A B = {λx. f x * g x | f g. f ∈ A ∧ g ∈ B}
definition set-inverse A = {λx. inverse (f x) | f. f ∈ A}
definition set-divide A B = {λx. f x / g x | f g. f ∈ A ∧ g ∈ B}
definition set-pow A n = {λx. f x ^ n | f. f ∈ A}
definition set-powr A y = {λx. f x powr y | f. f ∈ A}

```

```

lemma bigtheta-mult-eq-set-mult:
  shows Θ[F](λx. f x * g x) = set-mult (Θ[F](f)) (Θ[F](g))

```

```

unfolding bigtheta-mult-eq set-mult-def set-times-def func-times by blast

lemma bigtheta-inverse-eq-set-inverse:
  shows  $\Theta[F](\lambda x. \text{inverse}(f x)) = \text{set-inverse}(\Theta[F](f))$ 
proof (intro equalityI subsetI)
  fix  $g :: 'a \Rightarrow 'b$  assume  $g \in \Theta[F](\lambda x. \text{inverse}(f x))$ 
  hence  $(\lambda x. \text{inverse}(g x)) \in \Theta[F](\lambda x. \text{inverse}(\text{inverse}(f x)))$  by (subst bigtheta-inverse)
  also have  $(\lambda x. \text{inverse}(\text{inverse}(f x))) = f$  by (rule ext) simp
  finally show  $g \in \text{set-inverse}(\Theta[F](f))$  unfolding set-inverse-def by force
next
  fix  $g :: 'a \Rightarrow 'b$  assume  $g \in \text{set-inverse}(\Theta[F](f))$ 
  then obtain  $g'$  where  $g = (\lambda x. \text{inverse}(g' x))$   $g' \in \Theta[F](f)$  unfolding set-inverse-def
  by blast
  hence  $(\lambda x. \text{inverse}(g' x)) \in \Theta[F](\lambda x. \text{inverse}(f x))$  by (subst bigtheta-inverse)
  also from  $\langle g = (\lambda x. \text{inverse}(g' x)) \rangle$  have  $(\lambda x. \text{inverse}(g' x)) = g$  by (intro ext) simp
  finally show  $g \in \Theta[F](\lambda x. \text{inverse}(f x))$  .
qed

lemma set-divide-inverse:
   $\text{set-divide}(A :: (- \Rightarrow (- :: \text{division-ring})) \text{ set}) B = \text{set-mult } A (\text{set-inverse } B)$ 
proof (intro equalityI subsetI)
  fix  $f$  assume  $f \in \text{set-divide } A B$ 
  then obtain  $g h$  where  $f = (\lambda x. g x / h x)$   $g \in A$   $h \in B$  unfolding set-divide-def
  by blast
  hence  $f = g * (\lambda x. \text{inverse}(h x))$   $(\lambda x. \text{inverse}(h x)) \in \text{set-inverse } B$ 
  unfolding set-inverse-def by (auto simp: divide-inverse)
  with  $\langle g \in A \rangle$  show  $f \in \text{set-mult } A (\text{set-inverse } B)$  unfolding set-mult-def by
  force
next
  fix  $f$  assume  $f \in \text{set-mult } A (\text{set-inverse } B)$ 
  then obtain  $g h$  where  $f = g * (\lambda x. \text{inverse}(h x))$   $g \in A$   $h \in B$ 
  unfolding set-times-def set-inverse-def set-mult-def by force
  hence  $f = (\lambda x. g x / h x)$  by (intro ext) (simp add: divide-inverse)
  with  $\langle g \in A \rangle$   $\langle h \in B \rangle$  show  $f \in \text{set-divide } A B$  unfolding set-divide-def by
  blast
qed

lemma bigtheta-divide-eq-set-divide:
  shows  $\Theta[F](\lambda x. f x / g x) = \text{set-divide}(\Theta[F](f)) (\Theta[F](g))$ 
  by (simp only: set-divide-inverse divide-inverse bigtheta-mult-eq-set-mult
    bigtheta-inverse-eq-set-inverse)

primrec bigtheta-pow where
   $\text{bigtheta-pow } F A 0 = \Theta[F](\lambda -. 1)$ 
   $| \text{bigtheta-pow } F A (\text{Suc } n) = \text{set-mult } A (\text{bigtheta-pow } F A n)$ 

lemma bigtheta-pow-eq-set-pow:  $\Theta[F](\lambda x. f x \wedge n) = \text{bigtheta-pow } F (\Theta[F](f)) n$ 

```

```

by (induction n) (simp-all add: bigtheta-mult-eq-set-mult)

definition bigtheta-powr where
  bigtheta-powr F A y = (if y = 0 then {f. ∃ g∈A. eventually-nonneg F g ∧ f ∈
    Θ[F](λx. g x powr y)}
    else {f. ∃ g∈A. eventually-nonneg F g ∧ (∀ x. (norm (f x)) = g x powr y)})

lemma bigtheta-powr-eq-set-powr:
  assumes eventually-nonneg F f
  shows Θ[F](λx. f x powr (y::real)) = bigtheta-powr F (Θ[F](f)) y
proof (cases y = 0)
  assume [simp]: y = 0
  show ?thesis
  proof (intro equalityI subsetI)
    fix h assume h ∈ bigtheta-powr F Θ[F](f) y
    then obtain g where g: g ∈ Θ[F](f) eventually-nonneg F g h ∈ Θ[F](λx. g x
    powr 0)
    unfolding bigtheta-powr-def by force
    note this(3)
    also have (λx. g x powr 0) ∈ Θ[F](λx. |g x| powr 0)
    using assms unfolding eventually-nonneg-def
    by (intro bigthetaI-cong) (auto elim!: eventually-mono)
    also from g(1) have (λx. |g x| powr 0) ∈ Θ[F](λx. |f x| powr 0)
    by (rule bigtheta-powr)
    also from g(2) have (λx. f x powr 0) ∈ Θ[F](λx. |f x| powr 0)
    unfolding eventually-nonneg-def
    by (intro bigthetaI-cong) (auto elim!: eventually-mono)
    finally show h ∈ Θ[F](λx. f x powr y) by simp
  next
    fix h assume h ∈ Θ[F](λx. f x powr y)
    with assms have ∃ g∈Θ[F](f). eventually-nonneg F g ∧ h ∈ Θ[F](λx. g x powr
    0)
      by (intro bexI[of - f] conjI) simp-all
      thus h ∈ bigtheta-powr F Θ[F](f) y unfolding bigtheta-powr-def by simp
  qed
next
  assume y: y ≠ 0
  show ?thesis
  proof (intro equalityI subsetI)
    fix h assume h: h ∈ Θ[F](λx. f x powr y)
    let ?h' = λx. |h x| powr inverse y
    from bigtheta-powr[OF h, of inverse y] y
    have ?h' ∈ Θ[F](λx. f x powr 1) by (simp add: powr-powr)
    also have (λx. f x powr 1) ∈ Θ[F](f) using assms unfolding eventually-nonneg-def
    by (intro bigthetaI-cong) (auto elim!: eventually-mono)
    finally have ?h' ∈ Θ[F](f) .
    with y have ∃ g∈Θ[F](f). eventually-nonneg F g ∧ (∀ x. (norm (h x)) = g x
    powr y)
  
```

```

by (intro bexI[of - ?h']) (simp-all add: powr-powr eventually-nonneg-def)
thus h ∈ bigtheta-powr F Θ[F](f) y using y unfolding bigtheta-powr-def by
simp
next
fix h assume h ∈ bigtheta-powr F (Θ[F](f)) y
with y obtain g where A: g ∈ Θ[F](f) ∧ x. |h x| = g x powr y eventually-nonneg
F g
unfolding bigtheta-powr-def by force
from this(3) have (λx. g x powr y) ∈ Θ[F](λx. |g x| powr y) unfolding
eventually-nonneg-def
by (intro bigthetaI-cong) (auto elim!: eventually-mono)
also from A(1) have (λx. |g x| powr y) ∈ Θ[F](λx. |f x| powr y) by (rule
bigtheta-powr)
also have (λx. |f x| powr y) ∈ Θ[F](λx. f x powr y) using assms unfolding
eventually-nonneg-def
by (intro bigthetaI-cong) (auto elim!: eventually-mono)
finally have (λx. |h x|) ∈ Θ[F](λx. f x powr y) by (subst A(2))
thus (λx. h x) ∈ Θ[F](λx. f x powr y) by simp
qed
qed

```

```

lemmas bigtheta-factors-eq =
bigtheta-mult-eq-set-mult bigtheta-inverse-eq-set-inverse bigtheta-divide-eq-set-divide
bigtheta-pow-eq-set-pow bigtheta-powr-eq-set-powr

```

```
lemmas landau-bigtheta-congs = landau-symbols[THEN landau-symbol.cong-bigtheta]
```

```

lemma (in landau-symbol) meta-cong-bigtheta: Θ[F](f) ≡ Θ[F](g) ==> L F (f) ≡
L F (g)
using bigtheta-refl[of f] by (intro eq-reflection cong-bigtheta) blast

```

```
lemmas landau-bigtheta-meta-congs = landau-symbols[THEN landau-symbol.meta-cong-bigtheta]
```

2.3 Preliminary facts

```

lemma real-powr-at-top:
assumes (p::real) > 0
shows filterlim (λx. x powr p) at-top at-top
proof (subst filterlim-cong[OF refl refl])
show LIM x at-top. exp (p * ln x) :> at-top
by (rule filterlim-compose[OF exp-at-top filterlim-tendsto-pos-mult-at-top[OF
tendsto-const]])
(simp-all add: ln-at-top assms)
show eventually (λx. x powr p = exp (p * ln x)) at-top
using eventually-gt-at-top[of 0] by eventually-elim (simp add: powr-def)
qed

```

```

lemma tendsto-ln-over-powr:
  assumes (a::real) > 0
  shows (( $\lambda x. \ln x / x^{\text{powr } a}$ ) —→ 0) at-top
  proof (rule lhospital-at-top-at-top)
    from assms show LIM x at-top.  $x^{\text{powr } a} :>$  at-top by (rule real-powr-at-top)
    show eventually ( $\lambda x. a * x^{\text{powr } (a - 1)} \neq 0$ ) at-top
      using eventually-gt-at-top[of 0::real] by eventually-elim (insert assms, simp)
      show eventually ( $\lambda x::\text{real}. (\ln \text{has-real-derivative} (\text{inverse } x)) (\text{at } x)$ ) at-top
        using eventually-gt-at-top[of 0::real] DERIV-ln by (elim eventually-mono) simp
        show eventually ( $\lambda x. ((\lambda x. x^{\text{powr } a}) \text{has-real-derivative } a * x^{\text{powr } (a - 1)}) (\text{at } x)$ ) at-top
          using eventually-gt-at-top[of 0::real]
          by eventually-elim (auto intro!: derivative-eq-intros)
        have eventually ( $\lambda x. \text{inverse } a * x^{\text{powr } -a} = \text{inverse } x / (a * x^{\text{powr } (a-1)})$ )
          at-top
          using eventually-gt-at-top[of 0::real]
          by (elim eventually-mono) (simp add: field-simps powr-diff powr-minus)
        moreover from assms have (( $\lambda x. \text{inverse } a * x^{\text{powr } -a}$ ) —→ 0) at-top
          by (intro tendsto-mult-right-zero tendsto-neg-powr filterlim-ident) simp-all
        ultimately show (( $\lambda x. \text{inverse } x / (a * x^{\text{powr } (a - 1)})$ ) —→ 0) at-top
          by (subst (asm) tendsto-cong) simp-all
  qed

```

```

lemma tendsto-ln-powr-over-powr:
  assumes (a::real) > 0 b > 0
  shows (( $\lambda x. \ln x^{\text{powr } a} / x^{\text{powr } b}$ ) —→ 0) at-top
  proof-
    have eventually ( $\lambda x. \ln x^{\text{powr } a} / x^{\text{powr } b} = (\ln x / x^{\text{powr } (b/a)})^{\text{powr } a}$ )
      at-top
    using assms eventually-gt-at-top[of 1::real]
    by (elim eventually-mono) (simp add: powr-divide powr-powr)
    moreover have eventually ( $\lambda x. 0 < \ln x / x^{\text{powr } (b/a)}$ ) at-top
      using eventually-gt-at-top[of 1::real] by (elim eventually-mono) simp
      with assms have (( $\lambda x. (\ln x / x^{\text{powr } (b/a)})^{\text{powr } a}$ ) —→ 0) at-top
        by (intro tendsto-zero-powrI tendsto-ln-over-powr) (simp-all add: eventually-mono)
      ultimately show ?thesis by (subst tendsto-cong) simp-all
  qed

```

```

lemma tendsto-ln-powr-over-powr':
  assumes b > 0
  shows (( $\lambda x::\text{real}. \ln x^{\text{powr } a} / x^{\text{powr } b}$ ) —→ 0) at-top
  proof (cases a ≤ 0)
    assume a: a ≤ 0
    show ?thesis
      proof (rule tendsto-sandwich[of λ-::real. 0])
        have eventually ( $\lambda x. \ln x^{\text{powr } a} \leq 1$ ) at-top unfolding eventually-at-top-linorder
        proof (intro allI exI impI)
          fix x :: real assume x:  $x \geq \exp 1$ 
          have 0 < exp (1::real) by simp

```

```

also have ... ≤ x by fact
finally have ln x ≥ ln (exp 1) using x by (subst ln-le-cancel-iff) auto
hence ln x powr a ≤ ln (exp 1) powr a using a by (intro powr-mono2')
simp-all
thus ln x powr a ≤ 1 by simp
qed
thus eventually (λx. ln x powr a / x powr b ≤ x powr -b) at-top
by eventually-elim (insert a, simp add: field-simps powr-minus divide-right-mono)
qed (auto intro!: filterlim-ident tendsto-neg-powr assms)
qed (intro tendsto-ln-powr-over-powr, simp-all add: assms)

lemma tendsto-ln-over-ln:
assumes (a::real) > 0 c > 0
shows ((λx. ln (a*x) / ln (c*x)) —→ 1) at-top
proof (rule lhospital-at-top-at-top)
show LIM x at-top. ln (c*x) :> at-top
by (intro filterlim-compose[OF ln-at-top] filterlim-tendsto-pos-mult-at-top[OF
tendsto-const]
filterlim-ident assms(2))
show eventually (λx. ((λx. ln (a*x)) has-real-derivative (inverse x)) (at x)) at-top
using eventually-gt-at-top[of inverse a] assms
by (auto elim!: eventually-mono intro!: derivative-eq-intros simp: field-simps)
show eventually (λx. ((λx. ln (c*x)) has-real-derivative (inverse x)) (at x)) at-top
using eventually-gt-at-top[of inverse c] assms
by (auto elim!: eventually-mono intro!: derivative-eq-intros simp: field-simps)
show ((λx::real. inverse x / inverse x) —→ 1) at-top
by (subst tendsto-cong[of - λ-. 1]) simp-all
qed simp-all

lemma tendsto-ln-powr-over-ln-powr:
assumes (a::real) > 0 c > 0
shows ((λx. ln (a*x) powr d / ln (c*x) powr d) —→ 1) at-top
proof-
have eventually (λx. ln (a*x) powr d / ln (c*x) powr d = (ln (a*x) / ln (c*x))
powr d) at-top
using assms eventually-gt-at-top[of max (inverse a) (inverse c)]
by (auto elim!: eventually-mono simp: powr-divide field-simps)
moreover have ((λx. (ln (a*x) / ln (c*x)) powr d) —→ 1) at-top using assms
by (intro tendsto-eq-rhs[OF tendsto-powr[OF tendsto-ln-over-ln tendsto-const]]) simp-all
ultimately show ?thesis by (subst tendsto-cong)
qed

lemma tendsto-ln-powr-over-ln-powr':
c > 0 —> ((λx::real. ln x powr d / ln (c*x) powr d) —→ 1) at-top
using tendsto-ln-powr-over-ln-powr[of 1 c d] by simp

lemma tendsto-ln-powr-over-ln-powr'':
a > 0 —> ((λx::real. ln (a*x) powr d / ln x powr d) —→ 1) at-top

```

```

using tendsto-ln-powr-over-ln-powr[of - 1] by simp
lemma bigtheta-const-ln-powr [simp]:  $a > 0 \implies (\lambda x::\text{real}. \ln(a*x) \text{ powr } d) \in \Theta(\lambda x. \ln x \text{ powr } d)$ 
by (intro bigthetaI-tendsto[of 1] tendsto-ln-powr-over-ln-powr'') simp

```

```

lemma bigtheta-const-ln-pow [simp]:  $a > 0 \implies (\lambda x::\text{real}. \ln(a*x) \wedge d) \in \Theta(\lambda x. \ln x \wedge d)$ 

```

proof –

```

assume a:  $a > 0$ 

```

```

have  $\forall_F x \text{ in at-top}. \ln(a*x) \wedge d = \ln(a*x) \text{ powr real } d$ 

```

```

using eventually-gt-at-top[of 1/a]

```

```

by eventually-elim (insert a, subst powr-realpow, auto simp: field-simps)

```

```

hence  $(\lambda x::\text{real}. \ln(a*x) \wedge d) \in \Theta(\lambda x. \ln(a*x) \text{ powr real } d)$ 

```

```

by (rule bigthetaI-cong)

```

```

also from a have  $(\lambda x. \ln(a*x) \text{ powr real } d) \in \Theta(\lambda x. \ln x \text{ powr real } d)$  by simp

```

```

also have  $\forall_F x \text{ in at-top}. \ln x \text{ powr real } d = \ln x \wedge d$ 

```

```

using eventually-gt-at-top[of 1]

```

```

by eventually-elim (subst powr-realpow, auto simp: field-simps)

```

```

hence  $(\lambda x. \ln x \text{ powr real } d) \in \Theta(\lambda x. \ln x \wedge d)$ 

```

```

by (rule bigthetaI-cong)

```

```

finally show ?thesis .

```

qed

```

lemma bigtheta-const-ln [simp]:  $a > 0 \implies (\lambda x::\text{real}. \ln(a*x)) \in \Theta(\lambda x. \ln x)$ 

```

```

using tendsto-ln-over-ln[of a 1] by (intro bigthetaI-tendsto[of 1]) simp-all

```

If there are two functions f and g where any power of g is asymptotically smaller than f , propositions like $(\lambda x. (f x)^{p1} * (g x)^{q1}) \in O(\lambda x. (f x)^{p2} * (g x)^{q2})$ can be decided just by looking at the exponents: the proposition is true iff $p1 < p2$ or $p1 = p2 \wedge q1 \leq q2$.

The functions $\lambda x. x$, \ln , $\lambda x. \ln(\ln x)$, ... form a chain in which every function dominates all succeeding functions in the above sense, allowing to decide propositions involving Landau symbols and functions that are products of powers of functions from this chain by reducing the proposition to a statement involving only logical connectives and comparisons on the exponents.

We will now give the mathematical background for this and implement reification to bring functions from this class into a canonical form, allowing the decision procedure to be implemented in a simproc.

2.4 Decision procedure

```

definition powr-closure f ≡ { $\lambda x. f x \text{ powr } p :: \text{real} \mid p. \text{True}$ }

```

```

lemma powr-closureI [simp]:  $(\lambda x. f x \text{ powr } p) \in \text{powr-closure } f$ 
unfolding powr-closure-def by force

```

```

lemma powr-closureE:

```

```

assumes g ∈ powr-closure f
obtains p where g = (λx. f x powr p)
using assms unfolding powr-closure-def by force

locale landau-function-family =
fixes F :: 'a filter and H :: ('a ⇒ real) set
assumes F-nontrivial: F ≠ bot
assumes pos: h ∈ H ⇒ eventually (λx. h x > 0) F
assumes linear: h1 ∈ H ⇒ h2 ∈ H ⇒ h1 ∈ o[F](h2) ∨ h2 ∈ o[F](h1) ∨ h1
∈ Θ[F](h2)
assumes mult: h1 ∈ H ⇒ h2 ∈ H ⇒ (λx. h1 x * h2 x) ∈ H
assumes inverse: h ∈ H ⇒ (λx. inverse (h x)) ∈ H
begin

lemma div: h1 ∈ H ⇒ h2 ∈ H ⇒ (λx. h1 x / h2 x) ∈ H
by (subst divide-inverse) (intro mult inverse)

lemma nonzero: h ∈ H ⇒ eventually (λx. h x ≠ 0) F
by (drule pos) (auto elim: eventually-mono)

lemma landau-cases:
assumes h1 ∈ H h2 ∈ H
obtains h1 ∈ o[F](h2) | h2 ∈ o[F](h1) | h1 ∈ Θ[F](h2)
using linear[OF assms] by blast

lemma small-big-antisym:
assumes h1 ∈ H h2 ∈ H h1 ∈ o[F](h2) h2 ∈ O[F](h1) shows False
proof –
from nonzero[OF assms(1)] nonzero[OF assms(2)] landau-o.small-big-asymmetric[OF
assms(3,4)]
have eventually (λx: 'a. False) F by eventually-elim simp
thus False by (simp add: eventually-False F-nontrivial)
qed

lemma small-antisym:
assumes h1 ∈ H h2 ∈ H h1 ∈ o[F](h2) h2 ∈ o[F](h1) shows False
using assms by (blast intro: small-big-antisym landau-o.small-imp-big)

end

locale landau-function-family-pair =
G: landau-function-family F G + H: landau-function-family F H for F G H +
fixes g
assumes gs-dominate: g1 ∈ G ⇒ g2 ∈ G ⇒ h1 ∈ H ⇒ h2 ∈ H ⇒ g1 ∈
o[F](g2) ⇒
(λx. g1 x * h1 x) ∈ o[F](λx. g2 x * h2 x)
assumes g: g ∈ G
assumes g-dominate: h ∈ H ⇒ h ∈ o[F](g)

```

```

begin

sublocale GH: landau-function-family F G * H
proof (unfold-locales; (elim set-times-elim; hypsubst) ?)
  fix g h assume g ∈ G h ∈ H
  from G.pos[OF this(1)] H.pos[OF this(2)] show eventually (λx. (g*h) x > 0)
F
  by eventually-elim simp
next
  fix g h assume A: g ∈ G h ∈ H
  have (λx. inverse ((g * h) x)) = (λx. inverse (g x)) * (λx. inverse (h x)) by
  (rule ext) simp
  also from A have ... ∈ G * H by (intro G.inverse H.inverse set-times-intro)
  finally show (λx. inverse ((g * h) x)) ∈ G * H .
next
  fix g1 g2 h1 h2 assume A: g1 ∈ G g2 ∈ G h1 ∈ H h2 ∈ H
  from gs-dominate[OF this] gs-dominate[OF this(2,1,4,3)]
    G.linear[OF this(1,2)] H.linear[OF this(3,4)]
  show g1 * h1 ∈ o[F](g2 * h2) ∨ g2 * h2 ∈ o[F](g1 * h1) ∨ g1 * h1 ∈ Θ[F](g2
* h2)
  by (elim disjE) (force simp: func-times bigomega-iff-bigo intro: landau-theta.mult
    landau-o.small.mult landau-o.small-big-mult landau-o.big-small-mult) +
  have B: (λx. (g1 * h1) x * (g2 * h2) x) = (g1 * g2) * (h1 * h2)
  by (rule ext) (simp add: func-times mult-ac)
  from A show (λx. (g1 * h1) x * (g2 * h2) x) ∈ G * H
  by (subst B, intro set-times-intro) (auto intro: G.mult H.mult simp: func-times)
qed (fact G.F-nontrivial)

lemma smallo-iff:
assumes g1 ∈ G g2 ∈ G h1 ∈ H h2 ∈ H
shows (λx. g1 x * h1 x) ∈ o[F](λx. g2 x * h2 x) ↔
  g1 ∈ o[F](g2) ∨ (g1 ∈ Θ[F](g2) ∧ h1 ∈ o[F](h2)) (is ?P ↔ ?Q)
proof (rule G.landau-cases[OF assms(1,2)])
  assume g1 ∈ o[F](g2)
  thus ?thesis by (auto intro!: gs-dominate assms)
next
  assume A: g1 ∈ Θ[F](g2)
  hence B: g2 ∈ O[F](g1) by (subst (asm) bigheta-sym) (rule bighetaD1)
  hence g1 ∉ o[F](g2) using assms by (auto dest: G.small-big-antsym)
  moreover from A have o[F](λx. g2 x * h2 x) = o[F](λx. g1 x * h2 x)
  by (intro landau-o.small.cong-bigheta landau-theta.mult-right, subst bigh-
eta-sym)
  ultimately show ?thesis using G.nonzero[OF assms(1)] A
  by (auto simp add: landau-o.small.mult-cancel-left)
next
  assume A: g2 ∈ o[F](g1)
  from gs-dominate[OF assms(2,1,4,3) this] have B: g2 * h2 ∈ o[F](g1 * h1)
  by (simp add: func-times)
  have g1 ∉ o[F](g2) g1 ∉ Θ[F](g2) using assms A

```

```

    by (auto dest: G.small-antisym G.small-big-antisym simp: bigomega-iff-bigo)
moreover have  $\neg ?P$ 
    by (intro notI GH.small-antisym[OF - - B] set-times-intro) (simp-all add:
func-times assms)
    ultimately show ?thesis by blast
qed

lemma bigo-iff:
assumes g1 ∈ G g2 ∈ G h1 ∈ H h2 ∈ H
shows  $(\lambda x. g1 x * h1 x) \in O[F](\lambda x. g2 x * h2 x) \longleftrightarrow$ 
 $g1 \in o[F](g2) \vee (g1 \in \Theta[F](g2) \wedge h1 \in O[F](h2))$  (is  $?P \longleftrightarrow ?Q$ )
proof (rule G.landau-cases[OF assms(1,2)])
assume g1 ∈ o[F](g2)
thus ?thesis by (auto intro!: gs-dominate assms landau-o.small-imp-big)
next
assume A: g2 ∈ o[F](g1)
hence g1 ∉ O[F](g2) using assms by (auto dest: G.small-big-antisym)
moreover from gs-dominate[OF assms(2,1,4,3) A] have g2*h2 ∈ o[F](g1*h1)
by (simp add: func-times)
hence g1*h1 ∉ O[F](g2*h2) by (blast intro: GH.small-big-antisym assms)
ultimately show ?thesis using A assms
by (auto simp: func-times dest: landau-o.small-imp-big)
next
assume A: g1 ∈ Θ[F](g2)
hence g1 ∉ o[F](g2) unfolding bigtheta-def using assms
by (auto dest: G.small-big-antisym simp: bigomega-iff-bigo)
moreover have  $O[F](\lambda x. g2 x * h2 x) = O[F](\lambda x. g1 x * h2 x)$ 
by (subst landau-o.big.cong-bigtheta[OF landau-theta.mult-right[OF A]]) (rule refl)
ultimately show ?thesis using A G.nonzero[OF assms(2)]
by (auto simp: landau-o.big.mult-cancel-left eventually-nonzero-bigtheta)
qed

lemma bigtheta-iff:
g1 ∈ G  $\implies$  g2 ∈ G  $\implies$  h1 ∈ H  $\implies$  h2 ∈ H  $\implies$ 
 $(\lambda x. g1 x * h1 x) \in \Theta[F](\lambda x. g2 x * h2 x) \longleftrightarrow g1 \in \Theta[F](g2) \wedge h1 \in \Theta[F](h2)$ 
by (auto simp: bigtheta-def bigo-iff bigomega-iff-bigo intro: landau-o.small-imp-big
dest: G.small-antisym G.small-big-antisym)

end

lemma landau-function-family-powr-closure:
assumes F ≠ bot filterlim f at-top F
shows landau-function-family F (powr-closure f)
proof (unfold-locales; (elim powr-closureE; hypsubst)?)
from assms have eventually  $(\lambda x. f x \geq 1) F$  using filterlim-at-top by auto
hence A: eventually  $(\lambda x. f x \neq 0) F$  by eventually-elim simp
{

```

```

fix p q :: real
show ( $\lambda x. f x \text{ powr } p$ )  $\in o[F](\lambda x. f x \text{ powr } q) \vee$ 
      ( $\lambda x. f x \text{ powr } q$ )  $\in o[F](\lambda x. f x \text{ powr } p) \vee$ 
      ( $\lambda x. f x \text{ powr } p$ )  $\in \Theta[F](\lambda x. f x \text{ powr } q)$ 
by (cases p q rule: linorder-cases)
  (force intro!: smalloI-tendsto tendsto-neg-powr simp: powr-diff [symmetric]
assms A)+
}
fix p
show eventually ( $\lambda x. f x \text{ powr } p > 0$ ) F using A by simp
qed (auto simp: powr-add[symmetric] powr-minus[symmetric] ‹F ≠ bot› intro:
powr-closureI)

lemma landau-function-family-pair-trans:
assumes landau-function-family-pair Ftr F G f
assumes landau-function-family-pair Ftr G H g
shows landau-function-family-pair Ftr F (G*H) f
proof-
  interpret FG: landau-function-family-pair Ftr F G f by fact
  interpret GH: landau-function-family-pair Ftr G H g by fact
  show ?thesis
  proof (unfold-locales; (elim set-times-elim)?; (clarify)?;
        (unfold func-times mult.assoc[symmetric])?)
    fix f1 f2 g1 g2 h1 h2
    assume A: f1  $\in F$  f2  $\in F$  g1  $\in G$  g2  $\in G$  h1  $\in H$  h2  $\in H$  f1  $\in o[Ftr](f2)$ 

    from A have ( $\lambda x. f1 x * g1 x * h1 x$ )  $\in o[Ftr](\lambda x. f1 x * g1 x * g x)$ 
    by (intro landau-o.small.mult-left GH.g-dominates)
    also have ( $\lambda x. f1 x * g1 x * g x$ ) = ( $\lambda x. f1 x * (g1 x * g x)$ ) by (simp only:
mult.assoc)
    also from A have ...  $\in o[Ftr](\lambda x. f2 x * (g2 x / g x))$ 
    by (intro FG.gs-dominate FG.H.mult FG.H.div GH.g)
    also from A have ( $\lambda x. \text{inverse}(h2 x)$ )  $\in o[Ftr](g)$  by (intro GH.g-dominates
GH.H.inverse)
    with GH.g A have ( $\lambda x. f2 x * (g2 x / g x)$ )  $\in o[Ftr](\lambda x. f2 x * (g2 x * h2 x))$ 
    by (auto simp: FG.H.nonzero GH.H.nonzero divide-inverse
      intro!: landau-o.small.mult-left intro: landau-o.small.inverse-flip)
    also have ... =  $o[Ftr](\lambda x. f2 x * g2 x * h2 x)$  by (simp only: mult.assoc)
    finally show ( $\lambda x. f1 x * g1 x * h1 x$ )  $\in o[Ftr](\lambda x. f2 x * g2 x * h2 x)$  .
next
fix g1 h1 assume A: g1  $\in G$  h1  $\in H$ 
hence ( $\lambda x. g1 x * h1 x$ )  $\in o[Ftr](\lambda x. g1 x * g x)$ 
  by (intro landau-o.small.mult-left GH.g-dominates)
  also from A have ( $\lambda x. g1 x * g x$ )  $\in o[Ftr](f)$  by (intro FG.g-dominates
FG.H.mult GH.g)
  finally show ( $\lambda x. g1 x * h1 x$ )  $\in o[Ftr](f)$  .
qed (simp-all add: FG.g)
qed

```

```

lemma landau-function-family-pair-trans-powr:
  assumes landau-function-family-pair F (powr-closure g) H ( $\lambda x. g x \text{ powr } 1$ )
  assumes filterlim f at-top F
  assumes  $\bigwedge p. (\lambda x. g x \text{ powr } p) \in o[F](f)$ 
  shows landau-function-family-pair F (powr-closure f) (powr-closure g * H) ( $\lambda x. f x \text{ powr } 1$ )
proof (rule landau-function-family-pair-trans[OF - assms(1)])
  interpret GH: landau-function-family-pair F powr-closure g H  $\lambda x. g x \text{ powr } 1$ 
  by fact
  interpret F: landau-function-family F powr-closure f
  by (rule landau-function-family-powr-closure) (rule GH.G.F-nontrivial, rule
  assms)
  show landau-function-family-pair F (powr-closure f) (powr-closure g) ( $\lambda x. f x \text{ powr } 1$ )
proof (unfold-locales; (elim powr-closureE; hypsubst)?)
  show ( $\lambda x. f x \text{ powr } 1$ )  $\in$  powr-closure f by (rule powr-closureI)
next
  fix p ::real
  note assms(3)[of p]
  also from assms(2) have eventually ( $\lambda x. f x \geq 1$ ) F by (force simp: filter-
  lim-at-top)
  hence  $f \in \Theta[F](\lambda x. f x \text{ powr } 1)$  by (auto intro!: bigthetaI-cong elim!: eventu-
  ally-mono)
  finally show ( $\lambda x. g x \text{ powr } p$ )  $\in o[F](\lambda x. f x \text{ powr } 1)$  .
next
  fix p p1 p2 p3 :: real
  assume A: ( $\lambda x. f x \text{ powr } p$ )  $\in o[F](\lambda x. f x \text{ powr } p1)$ 
  have p:  $p < p1$ 
  proof (cases p p1 rule: linorder-cases)
    assume p > p1
    moreover from assms(2) have eventually ( $\lambda x. f x \geq 1$ ) F
    by (force simp: filterlim-at-top)
    hence eventually ( $\lambda x. f x \neq 0$ ) F by eventually-elim simp
    ultimately have ( $\lambda x. f x \text{ powr } p1$ )  $\in o[F](\lambda x. f x \text{ powr } p)$  using assms
    by (auto intro!: smalloI-tendsto tendsto-neg-powr simp: powr-diff [symmetric])
)
from F.small-antisym[OF -- this A] show ?thesis by (auto simp: powr-closureI)
next
  assume p = p1
  hence ( $\lambda x. f x \text{ powr } p1$ )  $\in o[F](\lambda x. f x \text{ powr } p)$  by (intro bigthetaD1) simp
  with F.small-big-antisym[OF -- A this] show ?thesis by (auto simp:
  powr-closureI)
  qed

  from assms(2) have f-pos: eventually ( $\lambda x. f x \geq 1$ ) F by (force simp: filter-
  lim-at-top)
  from assms have ( $\lambda x. g x \text{ powr } ((p2 - p3)/(p1 - p))$ )  $\in o[F](f)$  by simp
  from smallo-powr[OF this, of p1 - p] p
  have ( $\lambda x. g x \text{ powr } (p2 - p3)$ )  $\in o[F](\lambda x. |f x| \text{ powr } (p1 - p))$  by (simp

```

```

add: powr-powr)
  hence  $(\lambda x. |f x| \text{powr } p * g x \text{powr } p2) \in o[F](\lambda x. |f x| \text{powr } p1 * g x \text{powr } p3)$ 
(is ?P)
  using GH.G.nonzero[OF GH.g] F.nonzero[OF powr-closureI]
  by (simp add: powr-diff landau-o.small.divide-eq1
    landau-o.small.divide-eq2 mult.commute)
also have ?P  $\longleftrightarrow (\lambda x. f x \text{powr } p * g x \text{powr } p2) \in o[F](\lambda x. f x \text{powr } p1 * g$ 
x powr p3)
  using f-pos by (intro landau-o.small.cong-ex) (auto elim!: eventually-mono)
  finally show  $(\lambda x. f x \text{powr } p * g x \text{powr } p2) \in o[F](\lambda x. f x \text{powr } p1 * g x \text{powr}$ 
p3) .
qed
qed

```

```

definition dominates :: 'a filter  $\Rightarrow ('a \Rightarrow \text{real}) \Rightarrow ('a \Rightarrow \text{real}) \Rightarrow \text{bool}$  where
dominates F f g =  $(\forall p. (\lambda x. g x \text{powr } p) \in o[F](f))$ 

```

lemma dominates-trans:

```

assumes eventually  $(\lambda x. g x > 0) F$ 
assumes dominates F f g dominates F g h
shows dominates F f h
unfolding dominates-def
proof
fix p :: real
from assms(3) have  $(\lambda x. h x \text{powr } p) \in o[F](g)$  unfolding dominates-def by
simp
also from assms(1) have  $g \in \Theta[F](\lambda x. g x \text{powr } 1)$ 
  by (intro bithetaI-cong) (auto elim!: eventually-mono)
also from assms(2) have  $(\lambda x. g x \text{powr } 1) \in o[F](f)$ 
  using dominates-def by blast
finally show  $(\lambda x. h x \text{powr } p) \in o[F](f)$  .
qed

```

fun landau-dominating-chain **where**

```

landau-dominating-chain F (f # g # gs)  $\longleftrightarrow$ 
  dominates F f g  $\wedge$  landau-dominating-chain F (g # gs)
| landau-dominating-chain F [f]  $\longleftrightarrow (\lambda x. 1) \in o[F](f)$ 
| landau-dominating-chain F []  $\longleftrightarrow \text{True}$ 

```

primrec landau-dominating-chain' **where**

```

landau-dominating-chain' F []  $\longleftrightarrow \text{True}$ 
| landau-dominating-chain' F (f # gs)  $\longleftrightarrow$ 
  landau-function-family-pair F (powr-closure f) (prod-list (map powr-closure gs))
   $(\lambda x. f x \text{powr } 1) \wedge$ 
  landau-dominating-chain' F gs

```

```

primrec nonneg-list where
  nonneg-list []  $\longleftrightarrow$  True
| nonneg-list (x#xs)  $\longleftrightarrow$  x > 0  $\vee$  (x = 0  $\wedge$  nonneg-list xs)

primrec pos-list where
  pos-list []  $\longleftrightarrow$  False
| pos-list (x#xs)  $\longleftrightarrow$  x > 0  $\vee$  (x = 0  $\wedge$  pos-list xs)

lemma dominating-chain-imp-dominating-chain':
  Ftr  $\neq$  bot  $\implies$  ( $\bigwedge g. g \in set gs \implies filterlim g at-top Ftr$ )  $\implies$ 
    landau-dominating-chain Ftr gs  $\implies$  landau-dominating-chain' Ftr gs
proof (induction gs rule: landau-dominating-chain.induct)
  case (1 F f g gs)
  from 1 show ?case
    by (auto intro!: landau-function-family-pair-trans-powr simp add: dominates-def
      simp flip: powr-one')
  next
    case (2 F f)
    then interpret F: landau-function-family F powr-closure f
      by (intro landau-function-family-powr-closure) simp-all
    from 2 have eventually ( $\lambda x. f x \geq 1$ ) F by (force simp: filterlim-at-top)
    hence o[F]( $\lambda x. f x$  powr 1) = o[F]( $\lambda x. f x$ )
      by (intro landau-o.small.cong) (auto elim!: eventually-mono)
    with 2 have landau-function-family-pair F (powr-closure f) { $\lambda -. 1$ } ( $\lambda x. f x$  powr
    1)
      by unfold-locales (auto intro: powr-closureI simp flip: powr-one')
    thus ?case by (simp add: one-fun-def)
  next
    case 3
    then show ?case by simp
  qed

locale landau-function-family-chain =
  fixes F :: 'b filter
  fixes gs :: 'a list
  fixes get-param :: 'a  $\Rightarrow$  real
  fixes get-fun :: 'a  $\Rightarrow$  ('b  $\Rightarrow$  real)
  assumes F-nontrivial: F  $\neq$  bot
  assumes gs-pos: g  $\in$  set (map get-fun gs)  $\implies$  filterlim g at-top F
  assumes dominating-chain: landau-dominating-chain F (map get-fun gs)
  begin

lemma dominating-chain': landau-dominating-chain' F (map get-fun gs)
  by (intro dominating-chain-imp-dominating-chain' gs-pos dominating-chain F-nontrivial)

lemma gs-powr-0-eq-one:
  eventually ( $\lambda x. (\prod g \leftarrow gs. get-fun g x$  powr 0) = 1) F

```

```

using gs-pos
proof (induction gs)
  case (Cons g gs)
    from Cons have eventually ( $\lambda x. \text{get-fun } g x > 0$ ) F by (auto simp: filter-lim-at-top-dense)
    moreover from Cons have eventually ( $\lambda x. (\prod g \leftarrow gs. \text{get-fun } g x \text{ powr } 0) = 1$ )
    F by simp
    ultimately show ?case by eventually-elim simp
  qed simp-all

lemma listmap-gs-in-listmap:
  ( $\lambda x. \prod g \leftarrow fs. h g x \text{ powr } p g) \in \text{prod-list}(\text{map powr-closure}(\text{map } h fs))$ 
proof-
  have ( $\lambda x. \prod g \leftarrow fs. h g x \text{ powr } p g) = (\prod g \leftarrow fs. (\lambda x. h g x \text{ powr } p g))$ 
  by (rule ext, induction fs) simp-all
  also have ...  $\in \text{prod-list}(\text{map powr-closure}(\text{map } h fs))$ 
  apply (induction fs)
  apply (simp add: fun-eq-iff)
  apply (simp only: list.map prod-list.Cons, rule set-times-intro)
  apply simp-all
  done
  finally show ?thesis .
  qed

lemma smallo-iff:
  ( $\lambda -. 1) \in o[F](\lambda x. \prod g \leftarrow gs. \text{get-fun } g x \text{ powr get-param } g) \longleftrightarrow \text{pos-list}(\text{map get-param } gs)$ 
proof-
  have (( $\lambda -. 1) \in o[F](\lambda x. \prod g \leftarrow gs. \text{get-fun } g x \text{ powr get-param } g)) \longleftrightarrow
  (( $\lambda x. \prod g \leftarrow gs. \text{get-fun } g x \text{ powr } 0) \in o[F](\lambda x. \prod g \leftarrow gs. \text{get-fun } g x \text{ powr get-param } g))$ 
  by (rule sym, intro landau-o.small.in-cong gs-powr-0-eq-one)
  also from gs-pos dominating-chain' have ...  $\longleftrightarrow \text{pos-list}(\text{map get-param } gs)$ 
  proof (induction gs)
    case Nil
    have ( $\lambda x: 'b. 1 :: \text{real}) \notin o[F](\lambda x. 1)$  using F-nontrivial
    by (auto dest!: landau-o.small-big-asymmetric)
    thus ?case by simp
  next
    case (Cons g gs)
    then interpret G: landau-function-family-pair F powr-closure (get-fun g)
      prod-list (map powr-closure (map get-fun gs))  $\lambda x. \text{get-fun } g x \text{ powr } 1$  by simp
    from Cons show ?case using listmap-gs-in-listmap[of get-fun - gs] F-nontrivial
    by (simp-all add: G.smallo-iff listmap-gs-in-listmap powr-smallo-iff powr-bigtheta-iff
      del: powr-zero-eq-one)
  qed
  finally show ?thesis .
  qed$ 
```

```

lemma bigo-iff:
 $(\lambda \_. 1) \in O[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g) \longleftrightarrow nonneg-list (map get-param gs)$ 
proof-
  have  $((\lambda \_. 1) \in O[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g)) \longleftrightarrow$ 
     $((\lambda x. \prod g \leftarrow gs. get-fun g x powr 0) \in O[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g))$ 
    by (rule sym, intro landau-o.big.in-cong gs-powr-0-eq-one)
  also from gs-pos dominating-chain' have ...  $\longleftrightarrow nonneg-list (map get-param gs)$ 
  proof (induction gs)
    case Nil
    then show ?case by (simp add: func-one)
  next
    case (Cons g gs)
    then interpret G: landau-function-family-pair F powr-closure (get-fun g)
      prod-list (map powr-closure (map get-fun gs))  $\lambda x. get-fun g x powr 1$  by simp
      from Cons show ?case using listmap-gs-in-listmap[of get-fun - gs] F-nontrivial
      by (simp-all add: G.bigo-iff listmap-gs-in-listmap powr-smallo-iff powr-bigheta-iff
          del: powr-zero-eq-one)
  qed
  finally show ?thesis .
qed

lemma bigheta-iff:
 $(\lambda \_. 1) \in \Theta[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g) \longleftrightarrow list-all ((=) 0)$ 
 $(map get-param gs)$ 
proof-
  have  $((\lambda \_. 1) \in \Theta[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g)) \longleftrightarrow$ 
     $((\lambda x. \prod g \leftarrow gs. get-fun g x powr 0) \in \Theta[F](\lambda x. \prod g \leftarrow gs. get-fun g x powr get-param g))$ 
    by (rule sym, intro landau-theta.in-cong gs-powr-0-eq-one)
  also from gs-pos dominating-chain' have ...  $\longleftrightarrow list-all ((=) 0)$  (map get-param gs)
  proof (induction gs)
    case Nil
    then show ?case by (simp add: func-one)
  next
    case (Cons g gs)
    then interpret G: landau-function-family-pair F powr-closure (get-fun g)
      prod-list (map powr-closure (map get-fun gs))  $\lambda x. get-fun g x powr 1$  by simp
      from Cons show ?case using listmap-gs-in-listmap[of get-fun - gs] F-nontrivial
      by (simp-all add: G.bigheta-iff listmap-gs-in-listmap powr-smallo-iff powr-bigheta-iff
          del: powr-zero-eq-one)
  qed
  finally show ?thesis .
qed

end

```

```

lemma fun-chain-at-top-at-top:
  assumes filterlim ( $f :: ('a::order) \Rightarrow 'a)$  at-top at-top
  shows filterlim ( $f \wedge n$ ) at-top at-top
  by (induction n) (auto intro: filterlim-ident filterlim-compose[OF assms])

lemma const-smalllo-ln-chain:  $(\lambda x::real. 1 / (ln \wedge n) x) \longrightarrow 0$  at-top
proof (intro smalloI-tendsto)
  show  $(\lambda x::real. 1 / (ln \wedge n) x) \longrightarrow 0$  at-top
  by (rule tendsto-divide-0 tendsto-const filterlim-at-top-imp-at-infinity
    fun-chain-at-top-at-top ln-at-top)+

next
  from fun-chain-at-top-at-top[OF ln-at-top, of n]
  have eventually  $(\lambda x::real. (ln \wedge n) x > 0)$  at-top by (simp add: filterlim-at-top-dense)
  thus eventually  $(\lambda x::real. (ln \wedge n) x \neq 0)$  at-top by eventually-elim simp-all
qed

lemma ln-fun-in-smalllo-fun:
  assumes filterlim  $f$  at-top at-top
  shows  $(\lambda x. ln(f x) powr p :: real) \in o(f)$ 
proof (rule smalloI-tendsto)
  have  $((\lambda x. ln x powr p / x powr 1) \longrightarrow 0)$  at-top by (rule tendsto-ln-powr-over-powr')
  simp
  moreover have eventually  $(\lambda x. ln x powr p / x powr 1 = ln x powr p / x)$  at-top
  using eventually-gt-at-top[of 0::real] by eventually-elim simp
  ultimately have  $((\lambda x. ln x powr p / x) \longrightarrow 0)$  at-top by (subst (asm) tendsto-cong)
  from this assms show  $((\lambda x. ln(f x) powr p / f x) \longrightarrow 0)$  at-top
  by (rule filterlim-compose)
  from assms have eventually  $(\lambda x. f x \geq 1)$  at-top by (simp add: filterlim-at-top)
  thus eventually  $(\lambda x. f x \neq 0)$  at-top by eventually-elim simp
qed

lemma ln-chain-domination:  $m > n \implies \text{dominates at-top } ((ln::real \Rightarrow real) \wedge n)$ 
   $(ln \wedge m)$ 
proof (erule less-Suc-induct)
  fix  $n$  show dominates at-top  $((ln::real \Rightarrow real) \wedge n)$   $(ln \wedge (Suc n))$  unfolding dominates-def
  by (force intro: ln-fun-in-smalllo-fun fun-chain-at-top-at-top ln-at-top)

next
  fix  $k m n$ 
  assume  $A: \text{dominates at-top } ((ln::real \Rightarrow real) \wedge k) (ln \wedge m)$ 
  dominates at-top  $((ln::real \Rightarrow real) \wedge m) (ln \wedge n)$ 
  from fun-chain-at-top-at-top[OF ln-at-top, of m]
  have eventually  $(\lambda x::real. (ln \wedge m) x > 0)$  at-top by (simp add: filterlim-at-top-dense)
  from this  $A$  show dominates at-top  $((ln::real \Rightarrow real) \wedge k) ((ln::real \Rightarrow real) \wedge n)$ 
  by (rule dominates-trans)
qed

```

```

datatype primfun = LnChain nat

instantiation primfun :: linorder
begin

fun less-eq-primfun :: primfun ⇒ primfun ⇒ bool where
  LnChain x ≤ LnChain y ↔ x ≤ y

fun less-primfun :: primfun ⇒ primfun ⇒ bool where
  LnChain x < LnChain y ↔ x < y

instance
proof (standard, goal-cases)
  case (1 x y) show ?case by (induction x y rule: less-eq-primfun.induct) auto
next
  case (2 x) show ?case by (cases x) auto
next
  case (3 x y z) thus ?case
    by (induction x y rule: less-eq-primfun.induct, cases z) auto
next
  case (4 x y) thus ?case by (induction x y rule: less-eq-primfun.induct) auto
next
  case (5 x y) thus ?case by (induction x y rule: less-eq-primfun.induct) auto
qed

end

fun eval-primfun' :: - ⇒ - ⇒ real where
  eval-primfun' (LnChain n) = (λx. (ln ^ n) x)

fun eval-primfun :: - ⇒ - ⇒ real where
  eval-primfun (f, e) = (λx. eval-primfun' f x powr e)

lemma eval-primfun-altdef: eval-primfun f x = eval-primfun' (fst f) x powr snd f
  by (cases f) simp

fun merge-primfun where
  merge-primfun (x::primfun, a) (y, b) = (x, a + b)

fun inverse-primfun where
  inverse-primfun (x::primfun, a) = (x, -a)

```

```

fun powr-primfun where
  powr-primfun (x::primfun, a) e = (x, e*a)

lemma primfun-cases:
  assumes ( $\bigwedge n e. P (\text{LnChain } n, e)$ )
  shows P x
  proof (cases x, hypsubst)
    fix a b show P (a, b) by (cases a; hypsubst, rule assms)
  qed

lemma eval-primfun'-at-top: filterlim (eval-primfun' f) at-top at-top
  by (cases f) (auto intro!: fun-chain-at-top-at-top ln-at-top)

lemma primfun-dominates:
  f < g  $\implies$  dominates at-top (eval-primfun' f) (eval-primfun' g)
  by (elim less-primfun.elims; hypsubst) (simp-all add: ln-chain-dominates)

lemma eval-primfun-pos: eventually ( $\lambda x:\text{real}. \text{eval-primfun } f x > 0$ ) at-top
  proof (cases f, hypsubst)
    fix f e
    from eval-primfun'-at-top have eventually ( $\lambda x. \text{eval-primfun}' f x > 0$ ) at-top
      by (auto simp: filterlim-at-top-dense)
    thus eventually ( $\lambda x:\text{real}. \text{eval-primfun} (f, e) x > 0$ ) at-top by eventually-elim
    simp
  qed

lemma eventually-nonneg-primfun: eventually-nonneg at-top (eval-primfun f)
  unfolding eventually-nonneg-def using eval-primfun-pos[of f] by eventually-elim
  simp

lemma eval-primfun-nonzero: eventually ( $\lambda x. \text{eval-primfun } f x \neq 0$ ) at-top
  using eval-primfun-pos[of f] by eventually-elim simp

lemma eval-merge-primfun:
  fst f = fst g  $\implies$ 
    eval-primfun (merge-primfun f g) x = eval-primfun f x * eval-primfun g x
  by (induction f g rule: merge-primfun.induct) (simp-all add: powr-add)

lemma eval-inverse-primfun:
  eval-primfun (inverse-primfun f) x = inverse (eval-primfun f x)
  by (induction f rule: inverse-primfun.induct) (simp-all add: powr-minus)

lemma eval-powr-primfun:
  eval-primfun (powr-primfun f e) x = eval-primfun f x powr e
  by (induction f e rule: powr-primfun.induct) (simp-all add: powr-powr mult.commute)

```

```

definition eval-primfun where
eval-primfun fs x = ( $\prod f \in fs. \text{eval-primfun } f x$ )

lemma eval-primfun-pos: eventually ( $\lambda x. \text{eval-primfun } fs x > 0$ ) at-top
proof-
  have prod-list-pos: ( $\bigwedge x \in \text{set } fs. x > 0 \Rightarrow \text{prod-list}$ )
   $xs > 0$ 
    for xs :: real list by (induction xs) auto
  have eventually ( $\lambda x. \forall f \in \text{set } fs. \text{eval-primfun } f x > 0$ ) at-top
    by (intro eventually-ball-finite ball eval-primfun-pos finite-set)
  thus ?thesis unfolding eval-primfun-def by eventually-elim (rule prod-list-pos,
  auto)
qed

lemma eval-primfun-nonzero: eventually ( $\lambda x. \text{eval-primfun } fs x \neq 0$ ) at-top
  using eval-primfun-pos[fs] by eventually-elim simp

```

2.5 Reification

```

definition LANDAU-PROD' where
LANDAU-PROD' L c f = L( $\lambda x. c * f x$ )

definition LANDAU-PROD where
LANDAU-PROD L c1 c2 fs  $\longleftrightarrow$  ( $\lambda x. c1 * \text{eval-primfun } fs x$ )  $= c2$ 

definition BIGTHETA-CONST' where BIGTHETA-CONST' c =  $\Theta(\lambda x. c)$ 
definition BIGTHETA-CONST where BIGTHETA-CONST c A = set-mult  $\Theta(\lambda x. c) A$ 
definition BIGTHETA-FUN where BIGTHETA-FUN f =  $\Theta(f)$ 

lemma BIGTHETA-CONST'-tag:  $\Theta(\lambda x. c) = \text{BIGTHETA-CONST}' c$  using BIGTHETA-CONST'-def ..
lemma BIGTHETA-CONST-tag:  $\Theta(f) = \text{BIGTHETA-CONST } 1 \Theta(f)$ 
  by (simp add: BIGTHETA-CONST-def bigtheta-mult-eq-set-mult[symmetric])
lemma BIGTHETA-FUN-tag:  $\Theta(f) = \text{BIGTHETA-FUN } f$ 
  by (simp add: BIGTHETA-FUN-def)

lemma set-mult-is-times: set-mult A B = A * B
  unfolding set-mult-def set-times-def func-times by blast

lemma set-powr-mult:
  assumes eventually-nonneg F f and eventually-nonneg F g
  shows  $\Theta[F](\lambda x. (f x * g x :: \text{real})) \text{powr } p = \text{set-mult} (\Theta[F](\lambda x. f x \text{powr } p)) (\Theta[F](\lambda x. g x \text{powr } p))$ 
proof-
  from assms have eventually ( $\lambda x. f x \geq 0$ ) F eventually ( $\lambda x. g x \geq 0$ ) F
  by (simp-all add: eventually-nonneg-def)
  hence eventually ( $\lambda x. (f x * g x :: \text{real})) \text{powr } p = f x \text{powr } p * g x \text{powr } p$  F
  by eventually-elim (simp add: powr-mult)

```

```

hence  $\Theta[F](\lambda x. (f x * g x :: real) \text{ powr } p) = \Theta[F](\lambda x. f x \text{ powr } p * g x \text{ powr } p)$ 
  by (rule landau-theta.cong)
also have ... = set-mult ( $\Theta[F](\lambda x. f x \text{ powr } p)$ ) ( $\Theta[F](\lambda x. g x \text{ powr } p)$ )
  by (simp add: bigtheta-mult-eq-set-mult)
finally show ?thesis .
qed

lemma eventually-nonneg-bigtheta-pow-realpow:
 $\Theta(\lambda x. \text{eval-primfun } f x \wedge e) = \Theta(\lambda x. \text{eval-primfun } f x \text{ powr real } e)$ 
using eval-primfun-pos[of f]
by (auto intro!: landau-theta.cong elim!: eventually-mono simp: powr-realpow)

lemma BIGTHETA-CONST-fold:
BIGTHETA-CONST (c::real) (BIGTHETA-CONST d A) = BIGTHETA-CONST
(c*d) A
bigtheta-pow at-top (BIGTHETA-CONST c  $\Theta(\text{eval-primfun } pf)$ ) k =
BIGTHETA-CONST (c  $\wedge$  k)  $\Theta(\lambda x. \text{eval-primfun } pf x \text{ powr } k)$ 
set-inverse (BIGTHETA-CONST c  $\Theta(f)$ ) = BIGTHETA-CONST (inverse c)
 $\Theta(\lambda x. \text{inverse } (f x))$ 
set-mult (BIGTHETA-CONST c  $\Theta(f)$ ) (BIGTHETA-CONST d  $\Theta(g)$ ) =
BIGTHETA-CONST (c*d)  $\Theta(\lambda x. f x * g x)$ 
BIGTHETA-CONST' (c::real) = BIGTHETA-CONST c  $\Theta(\lambda x. 1)$ 
BIGTHETA-FUN (f::real $\Rightarrow$ real) = BIGTHETA-CONST 1  $\Theta(f)$ 
apply (simp add: BIGTHETA-CONST-def set-mult-is-times bigtheta-mult-eq-set-mult
mult-ac)
apply (simp only: BIGTHETA-CONST-def bigtheta-mult-eq-set-mult[symmetric]
bigtheta-pow-eq-set-pow[symmetric] power-mult-distrib mult-ac)
apply (simp add: bigtheta-mult-eq-set-mult eventually-nonneg-bigtheta-pow-realpow)
by (simp-all add: BIGTHETA-CONST-def BIGTHETA-CONST'-def BIGTH-
ETA-FUN-def
bigtheta-mult-eq-set-mult[symmetric] set-mult-is-times[symmetric]
bigtheta-pow-eq-set-pow[symmetric] bigtheta-inverse-eq-set-inverse[symmetric]
mult-ac power-mult-distrib)

lemma fold-fun-chain:
 $g x = (g \wedge 1) x (g \wedge m) ((g \wedge n) x) = (g \wedge (m+n)) x$ 
by (simp-all add: funpow-add)

lemma reify-ln-chain-1:
 $\Theta(\lambda x. (\ln \wedge n) x) = \Theta(\text{eval-primfun } (\text{LnChain } n, 1))$ 
proof (intro landau-theta.cong)
have filterlim (( $\ln :: \text{real} \Rightarrow \text{real}$ )  $\wedge n$ ) at-top at-top
  by (intro fun-chain-at-top-at-top ln-at-top)
hence eventually ( $\lambda x :: \text{real}. (\ln \wedge n) x > 0$ ) at-top using filterlim-at-top-dense
by auto
thus eventually ( $\lambda x. (\ln \wedge n) x = \text{eval-primfun } (\text{LnChain } n, 1) x$ ) at-top
  by eventually-elim simp
qed

```

```

lemma reify-monom-1:
 $\Theta(\lambda x::\text{real}. x) = \Theta(\text{eval-primfun} (\text{LnChain } 0, 1))$ 
proof (intro landau-theta.cong)
  from eventually-gt-at-top[of 0::real]
  show eventually  $(\lambda x. x = \text{eval-primfun} (\text{LnChain } 0, 1) x)$  at-top
  by eventually-elim simp
qed

lemma reify-monom-pow:
 $\Theta(\lambda x::\text{real}. x^e) = \Theta(\text{eval-primfun} (\text{LnChain } 0, \text{real } e))$ 
proof-
  have  $\Theta(\text{eval-primfun} (\text{LnChain } 0, \text{real } e)) = \Theta(\lambda x. x^{\text{powr}} (\text{real } e))$  by simp
  also have eventually  $(\lambda x. x^{\text{powr}} (\text{real } e)) = x^e$  at-top
  using eventually-gt-at-top[of 0] by eventually-elim (simp add: powr-realpow)
  hence  $\Theta(\lambda x. x^{\text{powr}} (\text{real } e)) = \Theta(\lambda x. x^e)$ 
  by (rule landau-theta.cong)
  finally show ?thesis ..
qed

lemma reify-monom-powr:
 $\Theta(\lambda x::\text{real}. x^{\text{powr}} e) = \Theta(\text{eval-primfun} (\text{LnChain } 0, e))$ 
by (rule landau-theta.cong) simp

lemmas reify-monom = reify-monom-1 reify-monom-pow reify-monom-powr

lemma reify-ln-chain-pow:
 $\Theta(\lambda x. (\ln^{\wedge n}) x^e) = \Theta(\text{eval-primfun} (\text{LnChain } n, \text{real } e))$ 
proof-
  have  $\Theta(\text{eval-primfun} (\text{LnChain } n, \text{real } e)) = \Theta(\lambda x. (\ln^{\wedge n}) x^{\text{powr}} (\text{real } e))$ 
  by simp
  also have eventually  $(\lambda x::\text{real}. (\ln^{\wedge n}) x > 0)$  at-top
  using fun-chain-at-top-at-top[OF ln-at-top] unfolding filterlim-at-top-dense by blast
  hence eventually  $(\lambda x. (\ln^{\wedge n}) x^{\text{powr}} (\text{real } e)) = (\ln^{\wedge n}) x^e$  at-top
  by eventually-elim (subst powr-realpow, auto)
  hence  $\Theta(\lambda x. (\ln^{\wedge n}) x^{\text{powr}} (\text{real } e)) = \Theta(\lambda x. (\ln^{\wedge n}) x^e)$ 
  by (rule landau-theta.cong)
  finally show ?thesis ..
qed

lemma reify-ln-chain-powr:
 $\Theta(\lambda x. (\ln^{\wedge n}) x^{\text{powr}} e) = \Theta(\text{eval-primfun} (\text{LnChain } n, e))$ 
by (intro landau-theta.cong) simp

lemmas reify-ln-chain = reify-ln-chain-1 reify-ln-chain-pow reify-ln-chain-powr

lemma numeral-power-Suc:  $\text{numeral } n^{\wedge} \text{Suc } a = \text{numeral } n * \text{numeral } n^{\wedge} a$ 

```

```

by (rule power.simps)

lemmas landau-product-preprocess =
  one-add-one one-plus-numeral numeral-plus-one arith-simps numeral-power-Suc
  power-0
  fold-fun-chain[where g = ln] reify-ln-chain reify-monom

lemma LANDAU-PROD'-fold:
  BIGTHETA-CONST e Θ(λ_. d) = BIGTHETA-CONST (e*d) Θ(eval-primfun []
)
  LANDAU-PROD' c (λ_. 1) = LANDAU-PROD' c (eval-primfun []
)
  eval-primfun f = eval-primfun [f]
  eval-primfun fs x * eval-primfun gs x = eval-primfun (fs @ gs) x
  apply (simp only: BIGTHETA-CONST-def set-mult-is-times eval-primfun-def[abs-def]
  bigtheta-mult-eq)
  apply (simp add: bigtheta-mult-eq[symmetric])
  by (simp-all add: eval-primfun-def[abs-def] BIGTHETA-CONST-def)

lemma inverse-prod-list-field:
  prod-list (map (λx. inverse (f x)) xs) = inverse (prod-list (map f xs :: - :: field
list))
  by (induction xs) simp-all

lemma landau-prod-meta-cong:
  assumes landau-symbol L L' Lr
  assumes Θ(f) ≡ BIGTHETA-CONST c1 (Θ(eval-primfun fs))
  assumes Θ(g) ≡ BIGTHETA-CONST c2 (Θ(eval-primfun gs))
  shows f ∈ L at-top (g) ≡ LANDAU-PROD (L at-top) c1 c2 (map inverse-primfun
  fs @ gs)
  proof-
    interpret landau-symbol L L' Lr by fact
    have f ∈ L at-top (g) ↔ (λx. c1 * eval-primfun fs x) ∈ L at-top (λx. c2 *
    eval-primfun gs x)
      using assms(2,3)[symmetric] unfolding BIGTHETA-CONST-def
      by (intro cong-ex-bigtheta) (simp-all add: bigtheta-mult-eq-set-mult[symmetric])
      also have ... ↔ (λx. c1) ∈ L at-top (λx. c2 * eval-primfun gs x / eval-primfun
      fs x)
        by (simp-all add: eval-primfun-nonzero divide-eq1)
        finally show f ∈ L at-top (g) ≡ LANDAU-PROD (L at-top) c1 c2 (map in-
        verse-primfun fs @ gs)
          by (simp add: LANDAU-PROD-def eval-primfun-def eval-inverse-primfun
          divide-inverse o-def inverse-prod-list-field mult-ac)
  qed

fun pos-primfun-list where
  pos-primfun-list [] ↔ False
  | pos-primfun-list ((-,x)#xs) ↔ x > 0 ∨ (x = 0 ∧ pos-primfun-list xs)

```

```

fun nonneg-primfun-list where
  nonneg-primfun-list []  $\longleftrightarrow$  True
  | nonneg-primfun-list ((-,x)#xs)  $\longleftrightarrow$  x > 0  $\vee$  (x = 0  $\wedge$  nonneg-primfun-list xs)

fun iszero-primfun-list where
  iszero-primfun-list []  $\longleftrightarrow$  True
  | iszero-primfun-list ((-,x)#xs)  $\longleftrightarrow$  x = 0  $\wedge$  iszero-primfun-list xs

definition group-primfun ≡ groupsort.group-sort fst merge-primfun

lemma list-ConsCons-induct:
  assumes P []  $\wedge$ x. P [x]  $\wedge$ x y xs. P (y#xs)  $\Longrightarrow$  P (x#y#xs)
  shows P xs
  proof (induction xs rule: length-induct)
    case (1 xs)
    show ?case
    proof (cases xs)
      case (Cons x xs')
      note A = this
      from assms 1 show ?thesis
      proof (cases xs')
        case (Cons y xs'')
        with 1 A have P (y#xs'') by simp
        with Cons A assms show ?thesis by simp
      qed (simp add: assms A)
    qed (simp add: assms)
  qed

lemma landau-function-family-chain-primfun:
  assumes sorted (map fst fs)
  assumes distinct (map fst fs)
  shows landau-function-family-chain at-top fs (eval-primfun' o fst)
  proof (standard, goal-cases)
    case 3
    from assms show ?case
    proof (induction fs rule: list-ConsCons-induct)
      case (2 g)
      from eval-primfun'-at-top[of fst g]
      have eval-primfun' (fst g)  $\in$   $\omega(\lambda\_. 1)$ 
      by (intro smallomegaI-filterlim-at-infinity filterlim-at-top-imp-at-infinity) simp
      thus ?case by (simp add: smallomega-iff-small)
    next
      case (3 f g gs)
      thus ?case by (auto simp: primfun-dominates)
    qed simp
  qed (auto simp: eval-primfun'-at-top)

```

```

lemma (in monoid-mult) fold-plus-prod-list-rev:
  fold times xs = times (prod-list (rev xs))
proof
  fix x
  have fold times xs x = prod-list (rev xs @ [x])
    by (simp add: foldr-conv-fold prod-list.eq-foldr)
  also have ... = prod-list (rev xs) * x
    by simp
  finally show fold times xs x = prod-list (rev xs) * x .
qed

interpretation groupsort-primfun: groupsort fst merge-primfun eval-primfun
proof (standard, goal-cases)
  case (1 x y)
  thus ?case by (induction x y rule: merge-primfun.induct) simp-all
next
  case (2 fs gs)
  show ?case
  proof
    fix x
    have eval-primfun fs x = fold (*) (map (λf. eval-primfun f x) fs) 1
      unfolding eval-primfun-def by (simp add: fold-plus-prod-list-rev)
    also have fold (*) (map (λf. eval-primfun f x) fs) = fold (*) (map (λf.
      eval-primfun f x) gs)
      using 2 by (intro fold-multiset-equiv ext) auto
    also have ... 1 = eval-primfun gs x
      unfolding eval-primfun-def by (simp add: fold-plus-prod-list-rev)
    finally show eval-primfun fs x = eval-primfun gs x .
  qed
qed (auto simp: fun-eq-iff eval-merge-primfun eval-primfun-def)

lemma nonneg-primfun-list-iff: nonneg-primfun-list fs = nonneg-list (map snd fs)
  by (induction fs rule: nonneg-primfun-list.induct) simp-all

lemma pos-primfun-list-iff: pos-primfun-list fs = pos-list (map snd fs)
  by (induction fs rule: pos-primfun-list.induct) simp-all

lemma iszero-primfun-list-iff: iszero-primfun-list fs = list-all ((=) 0) (map snd fs)
  by (induction fs rule: iszero-primfun-list.induct) simp-all

lemma landau-primfun-iff:
  ((λ-. 1) ∈ O(eval-primfun fs)) = nonneg-primfun-list (group-primfun fs) (is
  ?A)
  ((λ-. 1) ∈ o(eval-primfun fs)) = pos-primfun-list (group-primfun fs) (is ?B)
  ((λ-. 1) ∈ Θ(eval-primfun fs)) = iszero-primfun-list (group-primfun fs) (is ?C)
proof-
  interpret landau-function-family-chain at-top group-primfun fs snd eval-primfun'

```

```

o fst
  by (rule landau-function-family-chain-primfun)
    (simp-all add: group-primfun-def groupsort-primfun.sorted-group-sort
               groupsort-primfun.distinct-group-sort)

  have ( $\lambda \_. 1$ )  $\in O(\text{eval-primfun} fs) \longleftrightarrow (\lambda \_. 1) \in O(\text{eval-primfun} (\text{group-primfun} fs))$ 
    by (simp-all add: groupsort-primfun.g-group-sort group-primfun-def)
    also have ...  $\longleftrightarrow \text{nonneg-list} (\text{map} \text{ snd} (\text{group-primfun} fs))$  using bigo-iff
      by (simp add: eval-primfun-def[abs-def] eval-primfun-altdef)
      finally show ?A by (simp add: nonneg-primfun-list-iff)

  have ( $\lambda \_. 1$ )  $\in o(\text{eval-primfun} fs) \longleftrightarrow (\lambda \_. 1) \in o(\text{eval-primfun} (\text{group-primfun} fs))$ 
    by (simp-all add: groupsort-primfun.g-group-sort group-primfun-def)
    also have ...  $\longleftrightarrow \text{pos-list} (\text{map} \text{ snd} (\text{group-primfun} fs))$  using smallo-iff
      by (simp add: eval-primfun-def[abs-def] eval-primfun-altdef)
      finally show ?B by (simp add: pos-primfun-list-iff)

  have ( $\lambda \_. 1$ )  $\in \Theta(\text{eval-primfun} fs) \longleftrightarrow (\lambda \_. 1) \in \Theta(\text{eval-primfun} (\text{group-primfun} fs))$ 
    by (simp-all add: groupsort-primfun.g-group-sort group-primfun-def)
    also have ...  $\longleftrightarrow \text{list-all} ((=) 0) (\text{map} \text{ snd} (\text{group-primfun} fs))$  using bigtheta-iff
      by (simp add: eval-primfun-def[abs-def] eval-primfun-altdef)
      finally show ?C by (simp add: iszero-primfun-list-iff)
qed

```

lemma LANDAU-PROD-bigo-iff:
 $\text{LANDAU-PROD} (\text{bigo at-top}) c1 c2 fs \longleftrightarrow c1 = 0 \vee (c2 \neq 0 \wedge \text{nonneg-primfun-list} (\text{group-primfun} fs))$
unfolding LANDAU-PROD-def
by (cases $c1 = 0$, simp, cases $c2 = 0$, simp) (simp-all add: landau-primfun-iff)

lemma LANDAU-PROD-smallo-iff:
 $\text{LANDAU-PROD} (\text{smallo at-top}) c1 c2 fs \longleftrightarrow c1 = 0 \vee (c2 \neq 0 \wedge \text{pos-primfun-list} (\text{group-primfun} fs))$
unfolding LANDAU-PROD-def
by (cases $c1 = 0$, simp, cases $c2 = 0$, simp) (simp-all add: landau-primfun-iff)

lemma LANDAU-PROD-bigtheta-iff:
 $\text{LANDAU-PROD} (\text{bigtheta at-top}) c1 c2 fs \longleftrightarrow (c1 = 0 \wedge c2 = 0) \vee (c1 \neq 0 \wedge c2 \neq 0 \wedge \text{iszero-primfun-list} (\text{group-primfun} fs))$
proof-
have $A: \bigwedge P x. (x = 0 \implies P) \implies (x \neq 0 \implies P) \implies P$ **by** blast
{
assume eventually $(\lambda x. \text{eval-primfun} fs x = 0)$ at-top
with eval-primfun-nonzero[of fs] **have** eventually $(\lambda x::\text{real}. \text{False})$ at-top
}

```

    by eventually-elim simp
  hence False by simp
} note B = this
show ?thesis by (rule A[of c1, case-product A[of c2]])
  (insert B, auto simp: LANDAU-PROD-def landau-primfun-iff)
qed

```

```
lemmas LANDAU-PROD-iff = LANDAU-PROD-bigo-iff LANDAU-PROD-smallo-iff
LANDAU-PROD-bigtheta-iff
```

```

lemmas landau-real-prod-simps [simp] =
groupsort-primfun.group-part-def
group-primfun-def groupsort-primfun.group-sort.simps
groupsort-primfun.group-part-aux.simps pos-primfun-list.simps
nonneg-primfun-list.simps iszero-primfun-list.simps

```

```
end
```

3 Simplification procedures

```

theory Landau-Simprocs
imports Landau-Real-Products
begin

```

3.1 Simplification under Landau symbols

The following can be seen as simpset for terms under Landau symbols. When given a rule $f \in \Theta(g)$, the simproc will attempt to rewrite any occurrence of f under a Landau symbol to g .

```

named-theorems landau-simp BigTheta rules for simplification of Landau symbols
setup \
let
  val eq-thms = @{thms landau-theta.cong-bigtheta}
  fun eq-rule thm = get-first (try (fn eq-thm => eq-thm OF [thm])) eq-thms
  in
    Global-Theory.add-thms-dynamic
    (@{binding landau-simps},
     fn context =>
       Named-Theorems.get (Context.proof-of context) @{named-theorems landau-simp}
       |> map-filter eq-rule)
  end
\

```

```
lemma bigtheta-const [landau-simp]:
```

NO-MATCH 1 $c \Rightarrow c \neq 0 \Rightarrow (\lambda x. c) \in \Theta(\lambda x. 1)$ **by** *simp*

lemmas [*landau-simp*] = *bigrtheta-const-ln* *bigrtheta-const-ln-powr* *bigrtheta-const-ln-pow*

lemma *bigrtheta-const-ln'* [*landau-simp*]:

$0 < a \Rightarrow (\lambda x::\text{real}. \ln(x * a)) \in \Theta(\ln)$

by (*subst mult.commute*) (*rule bigrtheta-const-ln*)

lemma *bigrtheta-const-ln-powr'* [*landau-simp*]:

$0 < a \Rightarrow (\lambda x::\text{real}. \ln(x * a) \text{ powr } p) \in \Theta(\lambda x. \ln x \text{ powr } p)$

by (*subst mult.commute*) (*rule bigrtheta-const-ln-powr*)

lemma *bigrtheta-const-ln-pow'* [*landau-simp*]:

$0 < a \Rightarrow (\lambda x::\text{real}. \ln(x * a) \wedge p) \in \Theta(\lambda x. \ln x \wedge p)$

by (*subst mult.commute*) (*rule bigrtheta-const-ln-pow*)

3.2 Simproc setup

lemma *landau-gt-1-cong*:

landau-symbol $L L' Lr \Rightarrow (\bigwedge x::\text{real}. x > 1 \Rightarrow f x = g x) \Rightarrow L \text{ at-top } (f) = L \text{ at-top } (g)$

by (*auto intro: eventually-mono* [*OF eventually-gt-at-top[of 1]*] *elim!:* *landau-symbol.cong*)

lemma *landau-gt-1-in-cong*:

landau-symbol $L L' Lr \Rightarrow (\bigwedge x::\text{real}. x > 1 \Rightarrow f x = g x) \Rightarrow f \in L \text{ at-top } (h)$
 $\longleftrightarrow g \in L \text{ at-top } (h)$

by (*auto intro: eventually-mono* [*OF eventually-gt-at-top[of 1]*] *elim!:* *landau-symbol.in-cong*)

lemma *landau-prop-equalsI*:

landau-symbol $L L' Lr \Rightarrow (\bigwedge x::\text{real}. x > 1 \Rightarrow f1 x = f2 x) \Rightarrow (\bigwedge x. x > 1 \Rightarrow g1 x = g2 x) \Rightarrow$

$f1 \in L \text{ at-top } (g1) \longleftrightarrow f2 \in L \text{ at-top } (g2)$

apply (*subst landau-gt-1-cong, assumption+*)

apply (*subst landau-gt-1-in-cong, assumption+*)

apply (*rule refl*)

done

lemma *ab-diff-conv-add-uminus'*: $(a::\text{ab-group-add}) - b = -b + a$ **by** *simp*

lemma *extract-diff-middle*: $(a::\text{ab-group-add}) - (x + b) = -x + (a - b)$ **by** *simp*

lemma *divide-inverse'*: $(a::\{\text{division-ring}, \text{ab-semigroup-mult}\}) / b = \text{inverse } b * a$

by (*simp add: divide-inverse mult.commute*)

lemma *extract-divide-middle*: $(a::\{\text{field}\}) / (x * b) = \text{inverse } x * (a / b)$

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

lemmas *landau-cancel* = *landau-symbol.mult-cancel-left*

lemmas *mult-cancel-left'* = *landau-symbol.mult-cancel-left*[*OF - bigtheta-refl eventually-nonzeroD*]

lemma *mult-cancel-left-1*:

assumes *landau-symbol L L' Lr eventually-nonzero F f*
shows $f \in L F (\lambda x. f x * g2 x) \longleftrightarrow (\lambda -. 1) \in L F (g2)$
 $(\lambda x. f x * f2 x) \in L F (f) \longleftrightarrow f2 \in L F (\lambda -. 1)$
 $f \in L F (f) \longleftrightarrow (\lambda -. 1) \in L F (\lambda -. 1)$
using *mult-cancel-left'[OF assms, of λ-. 1] mult-cancel-left'[OF assms, of - λ-. 1]*
mult-cancel-left'[OF assms, of λ-. 1 λ-. 1] by simp-all

lemmas *landau-mult-cancel-simps* = *mult-cancel-left' mult-cancel-left-1*

ML-file *<landau-simprocs.ML>*

lemmas *bigtheta-simps* =

landau-theta.cong-bigtheta[OF bigtheta-const-ln]
landau-theta.cong-bigtheta[OF bigtheta-const-ln-powr]

The following simproc attempts to cancel common factors in Landau symbols, i.e. in a goal like $f(x)h(x) \in L(g(x)h(x))$, the common factor $h(x)$ will be cancelled. This only works if the simproc can prove that $h(x)$ is eventually non-zero, for which it uses some heuristics.

simproc-setup *landau-cancel-factor* (
 $f \in o[F](g) \mid f \in O[F](g) \mid f \in \omega[F](g) \mid f \in \Omega[F](g) \mid f \in \Theta[F](g)$
 $) = \langle K \text{Landau.cancel-factor-simproc} \rangle$

The next simproc attempts to cancel dominated summands from Landau symbols; e.g. $O(x + \ln x)$ is simplified to $O(x)$, since $\ln x \in o(x)$. This can be very slow on large terms, so it is not enabled by default.

simproc-setup *simplify-landau-sum* (
 $o[F](\lambda x. f x) \mid O[F](\lambda x. f x) \mid \omega[F](\lambda x. f x) \mid \Omega[F](\lambda x. f x) \mid \Theta[F](\lambda x. f x) \mid$
 $f \in o[F](g) \mid f \in O[F](g) \mid f \in \omega[F](g) \mid f \in \Omega[F](g) \mid f \in \Theta[F](g)$
 $) = \langle K (\text{Landau.lift-landau-simproc Landau.simplify-landau-sum-simproc}) \rangle$

This simproc attempts to simplify factors of an expression in a Landau symbol statement independently from another, i.e. in something like $O(f(x)g(x))$, a simp rule that rewrites $O(f(x))$ to $O(f'(x))$ will also rewrite $O(f(x)g(x))$ to $O(f'(x)g(x))$ without any further setup.

simproc-setup *simplify-landau-product* (
 $o[F](\lambda x. f x) \mid O[F](\lambda x. f x) \mid \omega[F](\lambda x. f x) \mid \Omega[F](\lambda x. f x) \mid \Theta[F](\lambda x. f x) \mid$
 $f \in o[F](g) \mid f \in O[F](g) \mid f \in \omega[F](g) \mid f \in \Omega[F](g) \mid f \in \Theta[F](g)$
 $) = \langle K (\text{Landau.lift-landau-simproc Landau.simplify-landau-product-simproc}) \rangle$

Lastly, the next very specialised simproc can solve goals of the form $f(x) \in L(g(x))$ where f and g are real-valued functions consisting only of multipli-

cations, powers of x , and powers of iterated logarithms of x . This is done by rewriting both sides into the form $x^a(\ln x)^b(\ln \ln x)^c$ etc. and then comparing the exponents lexicographically.

Note that for historic reasons, this only works for $x \rightarrow \infty$.

```
simproc-setup landau-real-prod (
  (f :: real  $\Rightarrow$  real)  $\in$  o(g) | (f :: real  $\Rightarrow$  real)  $\in$  O(g) |
  (f :: real  $\Rightarrow$  real)  $\in$   $\omega$ (g) | (f :: real  $\Rightarrow$  real)  $\in$   $\Omega$ (g) |
  (f :: real  $\Rightarrow$  real)  $\in$   $\Theta$ (g)
) = <K Landau.simplify-landau-real-prod-prop-simproc>
```

3.3 Tests

```
lemma asymp-equiv-plus-const-left: ( $\lambda n. c + \text{real } n$ )  $\sim$  [at-top] ( $\lambda n. \text{real } n$ )
by (subst asymp-equiv-add-left) (auto intro!: asymp-equiv-intros eventually-gt-at-top)
```

```
lemma asymp-equiv-plus-const-right: ( $\lambda n. \text{real } n + c$ )  $\sim$  [at-top] ( $\lambda n. \text{real } n$ )
using asymp-equiv-plus-const-left[of c] by (simp add: add.commute)
```

3.3.1 Product simplification tests

```
lemma ( $\lambda x::\text{real}. f x * x$ )  $\in$  O( $\lambda x. g x / (h x / x)$ )  $\longleftrightarrow$   $f \in O(\lambda x. g x / h x)$ 
by simp
```

```
lemma ( $\lambda x::\text{real}. x$ )  $\in$   $\omega$ ( $\lambda x. g x / (h x / x)$ )  $\longleftrightarrow$  ( $\lambda x. 1$ )  $\in$   $\omega$ ( $\lambda x. g x / h x$ )
by simp
```

3.3.2 Real product decision procure tests

```
lemma ( $\lambda x. x \text{ powr } 1$ )  $\in$  O( $\lambda x. x \text{ powr } 2 :: \text{real}$ )
by simp
```

```
lemma  $\Theta(\lambda x::\text{real}. 2*x \text{ powr } 3 - 4*x \text{ powr } 2) = \Theta(\lambda x::\text{real}. x \text{ powr } 3)$ 
by (simp add: landau-theta.absorb)
```

```
lemma  $p < q \implies (\lambda x::\text{real}. c * x \text{ powr } p * \ln x \text{ powr } r) \in o(\lambda x::\text{real}. x \text{ powr } q)$ 
by simp
```

```
lemma  $c \neq 0 \implies p > q \implies (\lambda x::\text{real}. c * x \text{ powr } p * \ln x \text{ powr } r) \in \omega(\lambda x::\text{real}. x \text{ powr } q)$ 
by simp
```

```
lemma  $b > 0 \implies (\lambda x::\text{real}. x / \ln(2*b*x) * 2) \in o(\lambda x. x * \ln(b*x))$ 
by simp
```

```
lemma  $o(\lambda x::\text{real}. x * \ln(3*x)) = o(\lambda x. \ln x * x)$ 
by (simp add: mult.commute)
```

```
lemma ( $\lambda x::\text{real}. x$ )  $\in$   $o(\lambda x. x * \ln(3*x))$  by simp
```

ML-val <

Landau.simplify-landau-real-prod-prop-conv @{context}

```

@{cterm (λx::real. 5 * ln (ln x) ^ 2 / (2*x) powr 1.5 * inverse 2) ∈
   ω(λx. 3 * ln x * ln x / x * ln (ln (ln x))))}
}

lemma (λx. 3 * ln x * ln x / x * ln (ln (ln x))) ∈
   ω(λx::real. 5 * ln (ln x) ^ 2 / (2*x) powr 1.5 * inverse 2)
by simp

```

3.3.3 Sum cancelling tests

```

lemma Θ(λx::real. 2 * x powr 3 + x * x^2 / ln x) = Θ(λx::real. x powr 3)
by simp

```

```

lemma Θ(λx::real. 2 * x powr 3 + x * x^2 / ln x + 42 * x powr 9 + 213 * x powr
5 - 4 * x powr 7) =
   Θ(λx::real. x ^ 3 + x / ln x * x powr (3/2) - 2*x powr 9)
using [[landau-sum-limit = 5]] by simp

```

```

lemma (λx::real. x + x * ln (3*x)) ∈ o(λx::real. x^2 + ln (2*x) powr 3) by simp
end

```

```

theory Landau-More
imports
  HOL-Library.Landau-Symbols
  Landau-Simprocs
begin

```

```

lemma bigo-const-inverse [simp]:
assumes filterlim f at-top F F ≠ bot
shows (λ-. c) ∈ O[F](λx. inverse (f x) :: real) ↔ c = 0
proof -
{
  assume A: (λ-. 1) ∈ O[F](λx. inverse (f x))
  from assms have (λ-. 1) ∈ o[F](f)
  by (simp add: eventually-nonzero-simps smallomega-iff-smallo filterlim-at-top-iff-smallomega)
  also from assms A have f ∈ O[F](λ-. 1)
  by (simp add: eventually-nonzero-simps landau-divide-simps)
  finally have False using assms by (simp add: landau-o.small-refl-iff)
}
thus ?thesis by (cases c = 0) auto
qed

```

```

lemma smallo-const-inverse [simp]:
filterlim f at-top F ⟹ F ≠ bot ⟹ (λ-. c :: real) ∈ o[F](λx. inverse (f x)) ↔
c = 0

```

```

by (auto dest: landau-o.small-imp-big)

lemma const-in-smallo-const [simp]: ( $\lambda\_. b$ )  $\in$  o( $\lambda\_. \_ :: \_ :: linorder. c$ )  $\longleftrightarrow$   $b = 0$ 
(is ?lhs  $\longleftrightarrow$  ?rhs)
by (cases b = 0; cases c = 0) (simp-all add: landau-o.small-refl-iff)

lemma smallomega-1-conv-filterlim:  $f \in \omega[F](\lambda\_. 1)$   $\longleftrightarrow$  filterlim f at-infinity F
by (auto intro: smallomegaI-filterlim-at-infinity dest: smallomegaD-filterlim-at-infinity)

lemma bigtheta-powr-1 [landau-simp]:
eventually ( $\lambda x. (f x :: real) \geq 0$ ) F  $\Longrightarrow$  ( $\lambda x. f x \text{ powr } 1$ )  $\in \Theta[F](f)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigtheta-powr-0 [landau-simp]:
eventually ( $\lambda x. (f x :: real) \neq 0$ ) F  $\Longrightarrow$  ( $\lambda x. f x \text{ powr } 0$ )  $\in \Theta[F](\lambda\_. 1)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigtheta-powr-nonzero [landau-simp]:
eventually ( $\lambda x. (f x :: real) \neq 0$ ) F  $\Longrightarrow$  ( $\lambda x. \text{if } f x = 0 \text{ then } g x \text{ else } h x$ )  $\in \Theta[F](h)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigtheta-powr-nonzero' [landau-simp]:
eventually ( $\lambda x. (f x :: real) \neq 0$ ) F  $\Longrightarrow$  ( $\lambda x. \text{if } f x \neq 0 \text{ then } g x \text{ else } h x$ )  $\in \Theta[F](g)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigtheta-powr-nonneg [landau-simp]:
eventually ( $\lambda x. (f x :: real) \geq 0$ ) F  $\Longrightarrow$  ( $\lambda x. \text{if } f x \geq 0 \text{ then } g x \text{ else } h x$ )  $\in \Theta[F](g)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigtheta-powr-nonneg' [landau-simp]:
eventually ( $\lambda x. (f x :: real) \geq 0$ ) F  $\Longrightarrow$  ( $\lambda x. \text{if } f x < 0 \text{ then } g x \text{ else } h x$ )  $\in \Theta[F](h)$ 
by (intro bigthetaI-cong) (auto elim!: eventually-mono)

lemma bigo-powr-iff:
assumes  $0 < p$  eventually ( $\lambda x. f x \geq 0$ ) F eventually ( $\lambda x. g x \geq 0$ ) F
shows ( $\lambda x. (f x :: real) \text{ powr } p$ )  $\in O[F](\lambda x. g x \text{ powr } p)$   $\longleftrightarrow$   $f \in O[F](g)$  (is ?lhs
 $\longleftrightarrow$  ?rhs)
proof
assume ?lhs
with assms bigo-powr[OF this, of inverse p] show ?rhs
by (simp add: powr-powr landau-simps)
qed (insert assms, simp-all add: bigo-powr-nonneg)

lemma inverse-powr [simp]:
assumes  $(x :: real) \geq 0$ 

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shows inverse x powr y = inverse (x powr y)
proof (cases x > 0)
  assume x: x > 0
  from x have inverse x powr y = exp (y * ln (inverse x)) by (simp add: powr-def)
  also have ln (inverse x) = -ln x by (simp add: x ln-inverse)
  also have exp (y * -ln x) = inverse (exp (y * ln x)) by (simp add: exp-minus)
  also from x have exp (y * ln x) = x powr y by (simp add: powr-def)
  finally show ?thesis .
qed (insert assms, simp)

lemma bigo-neg-powr-iff:
assumes p < 0 eventually (λx. f x ≥ 0) F eventually (λx. g x ≥ 0) F
      eventually (λx. f x ≠ 0) F eventually (λx. g x ≠ 0) F
shows (λx. (f x :: real) powr p) ∈ O[F](λx. g x powr p) ↔ g ∈ O[F](f) (is ?lhs
↔ ?rhs)
proof -
  have (λx. f x powr p) ∈ O[F](λx. g x powr p) ↔
    (λx. (inverse (f x)) powr -p) ∈ O[F](λx. (inverse (g x)) powr -p)
  using assms by (intro landau-o.big.cong-ex) (auto simp: powr-minus elim:
eventually-mono)
  also from assms have ... ↔ ((λx. inverse (f x)) ∈ O[F](λx. inverse (g x)))
    by (subst bigo-powr-iff) simp-all
  also from assms have ... ↔ g ∈ O[F](f) by (simp add: landau-o.big.inverse-cancel)
  finally show ?thesis .
qed

lemma smallo-powr-iff:
assumes 0 < p eventually (λx. f x ≥ 0) F eventually (λx. g x ≥ 0) F
shows (λx. (f x :: real) powr p) ∈ o[F](λx. g x powr p) ↔ f ∈ o[F](g) (is ?lhs
↔ ?rhs)
proof
  assume ?lhs
  with assms smallo-powr[OF this, of inverse p] show ?rhs
    by (simp add: powr-powr landau-simps)
qed (insert assms, simp-all add: smallo-powr-nonneg)

lemma smallo-neg-powr-iff:
assumes p < 0 eventually (λx. f x ≥ 0) F eventually (λx. g x ≥ 0) F
      eventually (λx. f x ≠ 0) F eventually (λx. g x ≠ 0) F
shows (λx. (f x :: real) powr p) ∈ o[F](λx. g x powr p) ↔ g ∈ o[F](f) (is ?lhs
↔ ?rhs)
proof -
  have (λx. f x powr p) ∈ o[F](λx. g x powr p) ↔
    (λx. (inverse (f x)) powr -p) ∈ o[F](λx. (inverse (g x)) powr -p)
  using assms by (intro landau-o.small.cong-ex) (auto simp: powr-minus elim:
eventually-mono)
  also from assms have ... ↔ ((λx. inverse (f x)) ∈ o[F](λx. inverse (g x)))
    by (subst smallo-powr-iff) simp-all
  also from assms have ... ↔ g ∈ o[F](f) by (simp add: landau-o.small.inverse-cancel)

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finally show ?thesis .
qed

lemma const-smallo-powr:
assumes filterlim f at-top F F ≠ bot
shows (λx. c :: real) ∈ o[F](λx. f x powr p) ↔ p > 0 ∨ c = 0
by (rule linorder-cases[of p 0]; cases c = 0)
(insert assms smallo-powr-iff[of p λx. 1 F f] smallo-neg-powr-iff[of p f F λx. 1],
auto simp: landau-simps eventually-nonzero-simps smallo-1-iff[of F f] not-less
dest: landau-o.small-asymmetric simp: eventually-False landau-o.small-refl-iff)

lemma bigo-const-powr:
assumes filterlim f at-top F F ≠ bot
shows (λx. c :: real) ∈ O[F](λx. f x powr p) ↔ p ≥ 0 ∨ c = 0
proof -
from assms have A: (λx. 1) ∈ o[F](f)
by (simp add: filterlim-at-top-iff-smallomega smallo-iff-smallo landau-o.small-imp-big)
hence B: (λx. 1) ∈ O[F](f) f ∉ O[F](λx. 1) using assms
by (auto simp: landau-o.small-imp-big dest: landau-o.small-big-asymmetric)
show ?thesis
by (rule linorder-cases[of p 0]; cases c = 0)
(insert insert assms A B bigo-powr-iff[of p λx. 1 F f] bigo-neg-powr-iff[of p λx. 1 F f],
auto simp: landau-simps eventually-nonzero-simps not-less dest: landau-o.small-asymmetric)
qed

lemma filterlim-powr-at-top:
(b::real) > 1 ⟹ filterlim (λx. b powr x) at-top at-top
unfolding powr-def mult.commute[of - ln b]
by (auto intro!: filterlim-compose[OF exp-at-top]
filterlim-tendsto-pos-mult-at-top filterlim-ident)

lemma power-smallo-exponential:
fixes b :: real
assumes b: b > 1
shows (λx. x powr n) ∈ o(λx. b powr x)
proof (rule smalloI-tendsto)
from assms have filterlim (λx. x * ln b - n * ln x) at-top at-top
using [[simproc add: simplify-landau-sum]]
by (simp add: filterlim-at-top-iff-smallomega eventually-nonzero-simps)
hence ((λx. exp(-(x * ln b - n * ln x))) ⟶ 0) at-top (is ?A)
by (intro filterlim-compose[OF exp-at-bot]
filterlim-compose[OF filterlim-uminus-at-bot-at-top])
also have ?A ⟷ ((λx. x powr n / b powr x) ⟶ 0) at-top
using b eventually-gt-at-top[of 0]
by (intro tendsto-cong)
(auto simp: exp-diff powr-def field-simps exp-of-nat-mult elim: eventually-mono)

```

finally show $((\lambda x. x \text{ powr } n / b \text{ powr } x) \longrightarrow 0)$ at-top .
qed (insert assms, simp-all add: eventually-nonzero-simps)

lemma powr-fast-growth-tendsto:

assumes $gf: g \in O[F](f)$

and $n: n \geq 0$

and $k: k > 1$

and $f: \text{filterlim } f \text{ at-top } F$

and $g: \text{eventually } (\lambda x. g x \geq 0) F$

shows $(\lambda x. g x \text{ powr } n) \in o[F](\lambda x. k \text{ powr } f x :: \text{real})$

proof –

from f **have** $f': \text{eventually } (\lambda x. f x \geq 0) F$ **by** (simp add: eventually-nonzero-simps)

from gf **obtain** c **where** $c: c > 0$ **eventually** $(\lambda x. \text{norm } (g x) \leq c * \text{norm } (f x))$

F

by (elim landau-o.bigE)

from $c(2) g f'$ **have** $\text{eventually } (\lambda x. g x \leq c * f x) F$ **by** eventually-elim simp

from $c(2) g f'$ **have** $\text{eventually } (\lambda x. \text{norm } (g x \text{ powr } n) \leq \text{norm } (c \text{ powr } n * f x \text{ powr } n)) F$

by eventually-elim (insert n c(1), auto simp: powr-mult [symmetric] intro!: powr-mono2)

from landau-o.big-mono[OF this] c(1)

have $(\lambda x. g x \text{ powr } n) \in O[F](\lambda x. f x \text{ powr } n)$ **by** simp

also from power-smallo-exponential f

have $(\lambda x. f x \text{ powr } n) \in o[F](\lambda x. k \text{ powr } f x)$ **by** (rule landau-o.small.compose)

fact+

finally show ?thesis .

qed

lemma bigo-abs-powr-iff [simp]:

$0 < p \implies (\lambda x. |f x :: \text{real}| \text{ powr } p) \in O[F](\lambda x. |g x| \text{ powr } p) \longleftrightarrow f \in O[F](g)$

by(subst bigo-powr-iff; simp)

lemma smallo-abs-powr-iff [simp]:

$0 < p \implies (\lambda x. |f x :: \text{real}| \text{ powr } p) \in o[F](\lambda x. |g x| \text{ powr } p) \longleftrightarrow f \in o[F](g)$

by(subst smallo-powr-iff; simp)

lemma const-smallo-inverse-powr:

assumes filterlim f at-top at-top

shows $(\lambda x. \text{inverse } (f x \text{ powr } p)) \in o(\lambda x. \text{inverse } (f x \text{ powr } p)) \longleftrightarrow (p \geq 0 \longrightarrow c = 0)$

proof(cases p 0 :: real rule: linorder-cases)

case $p: \text{greater}$

have $(\lambda x. \text{inverse } (f x \text{ powr } p)) \longleftrightarrow (\lambda x. |c|) \in o(\lambda x. \text{inverse } (f x \text{ powr } p))$ **by** simp

also have $|c| = |(|c| \text{ powr } (\text{inverse } p))| \text{ powr } p$ **using** p **by**(simp add: powr-powr)

also { have $\text{eventually } (\lambda x. f x \geq 0)$ at-top **using** assms **by**(simp add: filterlim-at-top)}

then have $o(\lambda x. \text{inverse } (f x \text{ powr } p)) = o(\lambda x. |\text{inverse } (f x)| \text{ powr } p)$

```

by(intro landau-o.small.cong)(auto elim!: eventually-rev-mp)
also have ( $\lambda \_. |(|c| \text{powr inverse } p)| \text{powr } p) \in \dots \longleftrightarrow (\lambda \_. |c| \text{powr (inverse } p)) \in o(\lambda x. \text{inverse } (f x))$ 
  using p by(rule smallo-abs-powr-iff)
  also note calculation }
also have ( $\lambda \_. |c| \text{powr (inverse } p)) \in o(\lambda x. \text{inverse } (f x)) \longleftrightarrow c = 0$  using
assms by simp
finally show ?thesis using p by simp
next
case equal
from assms have eventually ( $\lambda x. f x \geq 1$ ) at-top using assms by(simp add:
filterlim-at-top)
then have  $o(\lambda x. \text{inverse } (f x \text{powr } p)) = o(\lambda x. 1)$ 
by(intro landau-o.small.cong)(auto simp add: equal elim!: eventually-rev-mp)
then show ?thesis using equal by simp
next
case less
from assms have nonneg:  $\forall F x \text{ in at-top}. 0 \leq f x$  by(simp add: filterlim-at-top)
with assms have  $\forall F x \text{ in at-top}. ||c| \text{powr } (1 / - p)| / d \leq |f x|$  (is  $\forall F x \text{ in } -. ?c \leq -$ ) if  $d > 0$  for d
  by(fastforce dest!: spec[where  $x=?c$ ] simp add: filterlim-at-top elim: eventually-rev-mp)
then have ( $\lambda \_. |c| \text{powr } (1 / - p)) \in o(f)$  by(intro landau-o.smallII)(simp add:
field-simps)
then have ( $\lambda \_. ||c| \text{powr } (1 / - p)| \text{powr } - p) \in o(\lambda x. |f x| \text{powr } - p)$ 
  using less by(subst smallo-powr-iff) simp-all
also have ( $\lambda \_. ||c| \text{powr } (1 / - p)| \text{powr } - p) = (\lambda \_. |c|)$  using less by(simp
add: powr-powr)
also have  $o(\lambda x. |f x| \text{powr } - p) = o(\lambda x. f x \text{powr } - p)$  using nonneg
  by(auto intro!: landau-o.small.cong elim: eventually-rev-mp)
finally have ( $\lambda \_. c) \in o(\lambda x. f x \text{powr } - p)$  by simp
  with less show ?thesis by(simp add: powr-minus[symmetric])
qed

```

```

lemma bigo-const-inverse-powr:
assumes filterlim f at-top at-top
shows  $(\lambda \_. :: - :: \text{linorder}. c :: \text{real}) \in O(\lambda x. \text{inverse } (f x \text{powr } p)) \longleftrightarrow c = 0 \vee p \leq 0$ 
proof(cases p 0 :: real rule: linorder-cases)
case p-pos: greater
have  $(\lambda \_. c) \in O(\lambda x. \text{inverse } (f x \text{powr } p)) \longleftrightarrow (\lambda \_. |c|) \in O(\lambda x. \text{inverse } (f x \text{powr } p))$  by simp
also have  $|c| = ||(|c| \text{powr inverse } p)| \text{powr } p$  using p-pos by(simp add: powr-powr)
also { have eventually ( $\lambda x. f x \geq 0$ ) at-top using assms by(simp add: filterlim-at-top)
then have  $O(\lambda x. \text{inverse } (f x \text{powr } p)) = O(\lambda x. |\text{inverse } (f x)| \text{powr } p)$ 
  by(intro landau-o.big.cong)(auto elim!: eventually-rev-mp)
also have  $(\lambda \_. ||(|c| \text{powr inverse } p)| \text{powr } p) \in \dots \longleftrightarrow (\lambda \_. |c| \text{powr (inverse } p)) \in O(\lambda x. \text{inverse } (f x))$ 

```

```

    using p-pos by (rule bigo-abs-powr-iff)
    also note calculation }
also have ( $\lambda \cdot |c| \text{ powr } (\text{inverse } p)) \in O(\lambda x. \text{ inverse } (f x)) \longleftrightarrow c = 0$  using
assms by simp
finally show ?thesis using p-pos by simp
next
case equal
from assms have eventually ( $\lambda x. f x \geq 1$ ) at-top using assms by(simp add:
filterlim-at-top)
then have  $O(\lambda x. \text{ inverse } (f x \text{ powr } p)) = O(\lambda x. 1)$ 
by(intro landau-o.big.cong) (auto simp add: equal elim!: eventually-rev-mp)
then show ?thesis using equal by simp
next
case less
from assms have *:  $\forall F x \text{ in at-top}. 1 \leq f x$  by(simp add: filterlim-at-top)
then have  $(\lambda \cdot |c| \text{ powr } (1 / - p)) \in O(f)$ 
by(intro bigoI[where c=|c| powr (1 / - p)])
(auto intro: order-trans[OF - mult-left-mono, rotated] elim!: eventually-rev-mp[OF
- always-eventually])
then have  $(\lambda \cdot ||c| \text{ powr } (1 / - p)| \text{ powr } - p) \in O(\lambda x. |f x| \text{ powr } - p)$ 
using less by (subst bigo-powr-iff) simp-all
also have  $(\lambda \cdot ||c| \text{ powr } (1 / - p)| \text{ powr } - p) = (\lambda \cdot |c|)$  using less by(simp
add: powr-powr)
also have  $O(\lambda x. |f x| \text{ powr } - p) = O(\lambda x. f x \text{ powr } - p)$  using *
by (auto intro!: landau-o.big.cong elim: eventually-rev-mp)
finally have  $(\lambda \cdot c) \in O(\lambda x. f x \text{ powr } - p)$  by simp
thus ?thesis using less by (simp add: powr-minus[symmetric]))
qed

end

```