Liouville Numbers

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Abstract

In this work, we define the concept of Liouville numbers as well as the standard construction to obtain Liouville numbers and we prove their most important properties: irrationality and transcendence.

This is historically interesting since Liouville numbers constructed in the standard way where the first numbers that were proven to be transcendental. The proof is very elementary and requires only standard arithmetic and the Mean Value Theorem for polynomials and the boundedness of polynomials on compact intervals.

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1 Liouville Numbers

1.1 Preliminary lemmas

theory Liouville-Numbers-Misc imports Complex-Main HOL-Computational-Algebra.Polynomial begin

We will require these inequalities on factorials to show properties of the standard construction later.

lemma fact-ineq: $n \ge 1 \implies fact \ n + k \le fact \ (n + k)$ **proof** (induction k) **case** (Suc k) **from** Suc have fact $n + Suc \ k \le fact \ (n + k) + 1$ by simp **also from** Suc have $\ldots \le fact \ (n + Suc \ k)$ by simp **finally show** ?case. qed simp-all

lemma Ints-sum: **assumes** $\bigwedge x. \ x \in A \implies f \ x \in \mathbb{Z}$ **shows** sum $f \ A \in \mathbb{Z}$ **by** (cases finite A, insert assms, induction A rule: finite-induct) (auto intro!: Ints-add)

lemma suminf-split-initial-segment':

 $summable (f :: nat \Rightarrow 'a::real-normed-vector) \Longrightarrow$ $suminf f = (\sum n. f (n + k + 1)) + sum f \{..k\}$

 $\mathbf{by} \ (subst \ sum inf-split-initial-segment[of-Suc \ k], \ assumption, \ subst \ less \ Than-Suc-at Most)$

simp-all

lemma Rats-eq-int-div-int': $(\mathbb{Q} :: real set) = \{of\text{-}int \ p \ / of\text{-}int \ q \ | p \ q. \ q > 0\}$ **proof** safe **fix** $x :: real assume \ x \in \mathbb{Q}$ **then obtain** $p \ q$ where $pq: \ x = of\text{-}int \ p \ / of\text{-}int \ q \ q \neq 0$ **by** (subst (asm) Rats-eq-int-div-int) auto **show** $\exists p \ q. \ x = real\text{-}of\text{-}int \ p \ / real\text{-}of\text{-}int \ q \land 0 < q$ **proof** (cases q > 0) **case** False **show** ?thesis **by** (rule exI[of - -p], rule exI[of - -q]) (insert False pq, auto) **qed** (insert pq, force) **qed** auto

lemma Rats-cases': **assumes** $(x :: real) \in \mathbb{Q}$ **obtains** $p \ q$ where $q > 0 \ x = of\text{-int} \ p \ / of\text{-int} \ q$ **using** assms by (subst (asm) Rats-eq-int-div-int') auto

The following inequality gives a lower bound for the absolute value of an integer polynomial at a rational point that is not a root.

lemma *int-poly-rat-no-root-ge*: fixes p :: real poly and a b :: intassumes $\bigwedge n$. coeff $p \ n \in \mathbb{Z}$ assumes b > 0 poly $p(a / b) \neq 0$ defines $n \equiv degree \ p$ shows abs (poly p(a / b)) $\geq 1 / of$ -int $b \cap n$ proof let $?S = (\sum i \le n. \text{ coeff } p \text{ } i * of\text{-int } a \widehat{} i * (of\text{-int } b \widehat{} (n - i)))$ from $\langle b > 0 \rangle$ have eq: $?S = of \text{-int } b \land n * poly p (a / b)$ by (simp add: poly-altdef power-divide mult-ac n-def sum-distrib-left power-diff) have $?S \in \mathbb{Z}$ by (intro Ints-sum Ints-mult assms Ints-power) simp-all moreover from assms have $?S \neq 0$ by (subst eq) auto ultimately have abs $?S \ge 1$ by (elim Ints-cases) simp with $eq \langle b > 0 \rangle$ show ?thesis by (simp add: field-simps abs-mult) qed

 \mathbf{end}

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theory Liouville-Numbers

imports

Complex-Main

HOL-Computational-Algebra.Polynomial

Liouville-Numbers-Misc

begin
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A Liouville number is a real number that can be approximated well – but not perfectly – by a sequence of rational numbers. "Well", in this context, means that the error of the n-th rational in the sequence is bounded by the n-th power of its denominator.

Our approach will be the following:

- Liouville numbers cannot be rational.
- Any irrational algebraic number cannot be approximated in the Liouville sense
- Therefore, all Liouville numbers are transcendental.
- The standard construction fulfils all the properties of Liouville numbers.

1.2 Definition of Liouville numbers

The following definitions and proofs are largely adapted from those in the Wikipedia article on Liouville numbers. [1]

A Liouville number is a real number that can be approximated well – but not perfectly – by a sequence of rational numbers. The error of the *n*-th term $\frac{p_n}{q_n}$ is at most q_n^{-n} , where $p_n \in \mathbb{Z}$ and $q_n \in \mathbb{Z}_{\geq 2}$.

We will say that such a number can be approximated in the Liouville sense.

```
locale liouville =

fixes x :: real and p q :: nat \Rightarrow int

assumes approx-int-pos: abs (x - p n / q n) > 0

and denom-gt-1: q n > 1

and approx-int: abs (x - p n / q n) < 1 / of-int (q n) ^ n
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First, we show that any Liouville number is irrational.

lemma (in *liouville*) irrational: $x \notin \mathbb{Q}$ proof assume $x \in \mathbb{Q}$

then obtain c d :: int where d: x = of-int c / of-int d d > 0by (elim Rats-cases') simp define *n* where $n = Suc (nat \lceil log \ 2 \ d \rceil)$ **note** q-qt-1 = denom-qt-1 [of n] have neq: $c * q n \neq d * p n$ proof assume c * q n = d * p nhence of-int (c * q n) = of-int (d * p n) by (simp only:) with approx-int-pos[of n] d q-gt-1 show False by (auto simp: field-simps) qed hence abs-pos: 0 < abs (c * q n - d * p n) by simp from q-gt-1 d have of-int d = 2 powr log 2 d by (subst powr-log-cancel) simp-all also from d have log 2 (of-int d) > log 2 1 by (subst log-le-cancel-iff) simp-all hence 2 powr log 2 d < 2 powr of-nat (nat $\lceil \log 2 d \rceil$) by (intro powr-mono) simp-all also have $\ldots = of$ -int $(2 \cap nat \lceil log \ 2 \ d \rceil)$ by (subst powr-realpow) simp-all finally have $d \leq 2$ and $\lfloor \log 2 \pmod{d}$ by (subst (asm) of-int-le-iff) also have ... $* q n \leq q n$ Suc $(nat \lceil log \ 2 \ (of-int \ d) \rceil)$ by (subst power-Suc, subst mult.commute, intro mult-left-mono power-mono, insert q-qt-1) simp-all also from q-gt-1 have $\ldots = q \ n \ \hat{n}$ by (simp add: n-def) finally have 1 / of-int $(q n \cap n) \leq 1$ / real-of-int (d * q n) using q-gt-1 d by (intro divide-left-mono Rings.mult-pos-pos of-int-pos, subst of-int-le-iff) simp-all also have $\ldots \leq of$ -int (abs (c * q n - d * p n)) / real-of-int (d * q n) using q-gt-1 d abs-pos **by** (*intro divide-right-mono*) (*linarith, simp*) also have $\ldots = abs (x - of - int (p n) / of - int (q n))$ using q-gt-1 d(2) by (simp-all add: divide-simps d(1) mult-ac) finally show False using approx-int[of n] by simpqed Next, any irrational algebraic number cannot be approximated with rational numbers in the Liouville sense.

lemma liouville-irrational-algebraic: **fixes** x :: real **assumes** irrationsl: $x \notin \mathbb{Q}$ and algebraic x **obtains** c :: real and n :: nat **where** c > 0 and $\bigwedge(p::int)$ (q::int). $q > 0 \implies abs (x - p / q) > c / of-int q$ \uparrow_n **proof from** (algebraic x) **obtain** p where $p: \bigwedge i.$ coeff $p \ i \in \mathbb{Z}$ $p \neq 0$ poly $p \ x = 0$ **by** (elim algebraic E) blast **define** n where n = degree p — The derivative of p is bounded within $\{x - 1...x + 1\}$. let $?f = \lambda t$. |poly (pderiv p) t|define M where $M = (SUP t \in \{x-1...x+1\}, ?f t)$ define roots where roots = $\{x, poly p x = 0\} - \{x\}$

define A-set where A-set = $\{1, 1/M\} \cup \{abs (x' - x) | x'. x' \in roots\}$ define A' where A' = Min A-set define A where A = A' / 2

— We define A to be a positive real number that is less than 1, 1 / M and any distance from x to another root of p.

— Properties of M, our upper bound for the derivative of p: have $\exists s \in \{x-1..x+1\}$. $\forall y \in \{x-1..x+1\}$. ? $f s \ge ?f y$ by (intro continuous-attains-sup) (auto intro!: continuous-intros) hence bdd: bdd-above (? $f \in \{x-1..x+1\}$) by auto

have M-pos: M > 0

proof –

from p have pderiv $p \neq 0$ by (auto dest!: pderiv-iszero) hence finite {x. poly (pderiv p) x = 0} using poly-roots-finite by blast moreover have \neg finite {x-1..x+1} by (simp add: infinite-Icc) ultimately have \neg finite ({x-1..x+1} - {x. poly (pderiv p) x = 0}) by simp hence {x-1..x+1} - {x. poly (pderiv p) x = 0} \neq {} by (intro notI) simp then obtain t where t: $t \in$ {x-1..x+1} and poly (pderiv p) $t \neq 0$ by blast hence 0 < ?f t by simp also from t and bdd have ... $\leq M$ unfolding M-def by (rule cSUP-upper) finally show M > 0. qed

have M-sup: ?f $t \le M$ if $t \in \{x-1..x+1\}$ for t proof – from that and bdd show ?f $t \le M$ unfolding M-def by (rule cSUP-upper) qed

— Properties of A:
from p poly-roots-finite[of p] have finite A-set unfolding A-set-def roots-def by simp
have x ∉ roots unfolding roots-def by auto
hence A' > 0 using Min-gr-iff[OF <finite A-set>, folded A'-def, of 0]
by (auto simp: A-set-def M-pos)
hence A-pos: A > 0 by (simp add: A-def)
from <A' > 0> have A < A' by (simp add: A-def)
moreover from Min-le[OF <finite A-set>, folded A'-def]
have A' ≤ 1 A' ≤ 1/M ∧x'. x' ≠ x ⇒ poly p x' = 0 ⇒ A' ≤ abs (x' - x)
unfolding A-set-def roots-def by auto

ultimately have A-less: A < 1 A < 1/M $\bigwedge x'$. $x' \neq x \Longrightarrow poly p x' = 0 \Longrightarrow A$

< abs (x' - x)by fastforce+

— Finally: no rational number can approximate x "well enough". have $\forall (a::int) (b::int). b > 0 \longrightarrow |x - of\text{-}int a / of\text{-}int b| > A / of\text{-}int b \cap n$ **proof** (*intro allI impI*, *rule ccontr*) fix $a \ b :: int$ assume b: b > 0 and $\neg(A / of-int b \cap n < |x - of-int a / of-int b|)$ hence ab: abs $(x - of\text{-int } a \ / \ of\text{-int } b) \le A \ / \ of\text{-int } b \ \widehat{} n$ by simp also from A-pos b have A / of-int b $\widehat{} n \le A \ / \ 1$ by (intro divide-left-mono) simp-all finally have ab': $abs (x - a / b) \le A$ by simp also have $\ldots \leq 1$ using A-less by simp finally have $ab'': a / b \in \{x-1..x+1\}$ by *auto* have no-root: poly $p(a / b) \neq 0$ proof assume poly p(a / b) = 0moreover from $\langle x \notin \mathbb{Q} \rangle$ have $x \neq a / b$ by *auto* ultimately have A < abs (a / b - x) using A-less(3) by simp with *ab'* show *False* by *simp* qed have $\exists x 0 \in \{x-1..x+1\}$. poly p(a / b) - poly p x = (a / b - x) * poly (pderiv) $p) x\theta$ using ab'' by (intro poly-MVT') (auto simp: min-def max-def) with p obtain x0 :: real where x0: $x0 \in \{x-1..x+1\}$ poly p(a / b) = (a / b - x) * poly (pderiv p) x0 by auto from x0(2) no-root have deriv-pos: poly (pderiv p) $x0 \neq 0$ by auto **from** b p no-root have p-ab: abs (poly p (a / b)) $\geq 1 / of$ -int b $\widehat{} n$ **unfolding** *n*-*def* **by** (*intro int-poly-rat-no-root-ge*) note abalso from A-less b have A / of-int b $\widehat{n} < (1/M)$ / of-int b \widehat{n} **by** (*intro divide-strict-right-mono*) simp-all also have $\ldots = (1 / b \cap n) / M$ by simp also from *M*-pos $ab \ p-ab$ have $\ldots \leq abs \ (poly \ p \ (a \ / \ b)) \ / \ M$ **by** (*intro divide-right-mono*) simp-all also from deriv-pos M-pos x0(1)have $\ldots \leq abs \ (poly \ p \ (a \ / \ b)) \ / \ abs \ (poly \ (pderiv \ p) \ x\theta)$ **by** (*intro divide-left-mono M-sup*) *simp-all* also have |poly p (a / b)| = |a / b - x| * |poly (pderiv p) x0|by (subst $x\theta(2)$) (simp add: abs-mult) with deriv-pos have |poly p(a / b)| / |poly (pderiv p) x0| = |x - a / b|by (subst nonzero-divide-eq-eq) simp-all finally show False by simp

qed with A-pos **show** ?thesis **using** that[of A n] **by** blast **qed**

Since Liouville numbers are irrational, but can be approximated well by rational numbers in the Liouville sense, they must be transcendental.

lemma (in *liouville*) transcendental: \neg algebraic x proof **assume** algebraic x**from** *liouville-irrational-algebraic*[OF *irrational this*] obtain c n where cn: $c > 0 \ \ \ p \ q. \ q > 0 \implies c \ / \ real-of-int \ q \ \ n < |x - real-of-int \ p \ / \ real-of-int \ q|$ **by** *auto* define r where $r = nat \lfloor log \ 2 \ (1 \ / \ c) \rfloor$ define m where m = n + rfrom cn(1) have (1/c) = 2 powr log 2(1/c) by (subst powr-log-cancel) simp-all also have $\log 2$ $(1/c) \leq of$ -nat $(nat \lceil \log 2 (1/c) \rceil)$ by linarith hence 2 powr log 2 $(1/c) \leq 2$ powr ... by (intro powr-mono) simp-all also have $\ldots = 2 \ \hat{r}$ unfolding *r*-def by (simp add: powr-realpow) finally have $1 / (2\hat{r}) \leq c$ using cn(1) by (simp add: field-simps) have abs $(x - p m / q m) < 1 / of -int (q m) \cap m$ by (rule approx-int) also have $\ldots = (1 / of-int (q m) \hat{r}) * (1 / real-of-int (q m) \hat{n})$ **by** (*simp add: m-def power-add*) also from denom-gt-1 [of m] have 1 / real-of-int (q m) $\hat{r} \leq 1 / 2 \hat{r}$ by (intro divide-left-mono power-mono) simp-all

also have $\ldots \leq c$ by fact

finally have $abs (x - p m / q m) < c / of-int (q m) \cap n$

using denom-gt-1[of m] by - (simp-all add: divide-right-mono) with cn(2)[of q m p m] denom-gt-1[of m] show False by simp qed

1.3 Standard construction for Liouville numbers

We now define the standard construction for Liouville numbers.

definition standard-liouville :: $(nat \Rightarrow int) \Rightarrow int \Rightarrow real$ where standard-liouville $p \ q = (\sum k. \ p \ k \ / \ of-int \ q \ \hat{f}act \ (Suc \ k))$

lemma standard-liouville-summable: **fixes** $p :: nat \Rightarrow int$ **and** q :: int **assumes** q > 1 range $p \subseteq \{0...<q\}$ **shows** summable ($\lambda k. p \ k \ / of\-int \ q \ fact (Suc \ k)$) **proof** (rule summable-comparison-test') **from** assms(1) **show** summable ($\lambda n. (1 \ / q) \ n$) **by** (intro summable-geometric) simp-all **next fix** n :: nat from assms have $p \ n \in \{0...< q\}$ by blast with assms(1) have $norm (p \ n / of-int \ q \ fact (Suc \ n)) \le q / of-int \ q \ (fact (Suc \ n))$ by $(auto \ simp: \ field-simps)$ also from assms(1) have $\dots = 1 / of-int \ q \ (fact (Suc \ n) - 1)$ by $(subst \ power-diff)$ $(auto \ simp \ del: \ fact-Suc)$ also have $Suc \ n \le fact (Suc \ n)$ by $(rule \ fact-ge-self)$ with assms(1) have $1 / real-of-int \ q \ (fact (Suc \ n) - 1) \le 1 / of-int \ q \ n$ by $(intro \ divide-left-mono \ power-increasing)$ $(auto \ simp \ del: \ fact-Suc \ simp \ add: \ algebra-simps)$ finally show $norm \ (p \ n / of-int \ q \ fact \ (Suc \ n)) \le (1 / q) \ n$ by $(simp \ add: \ power-divide)$ qed

lemma standard-liouville-sums: **assumes** q > 1 range $p \subseteq \{0...< q\}$ **shows** $(\lambda k. p \ k \ / \ of\ int \ q \ fact \ (Suc \ k))$ sums standard-liouville $p \ q$ **using** standard-liouville-summable[OF assms] **unfolding** standard-liouville-def **by** $(simp \ add: summable\ sums)$

Now we prove that the standard construction indeed yields Liouville numbers.

lemma standard-liouville-is-liouville: assumes q > 1 range $p \subseteq \{0...<q\}$ frequently $(\lambda n. p n \neq 0)$ sequentially defines $b \equiv \lambda n. q \uparrow fact$ (Suc n) defines $a \equiv \lambda n. (\sum k \le n. p \ k * q \uparrow (fact (Suc n) - fact (Suc k)))$ shows liouville (standard-liouville p q) a b proof fix n :: natfrom assms(1) have $1 < q \uparrow 1$ by simpalso from assms(1) have $\dots \le b n$ unfolding b-def by (intro power-increasing) (simp-all del: fact-Suc) finally show b n > 1.

note summable = standard-liouville-summable[OF assms(1,2)] **let** $?S = \sum k. \ p \ (k + n + 1) \ / \ of\-int \ q \ \widehat{(fact} \ (Suc \ (k + n + 1))))$ **let** $?C = (q - 1) \ / \ of\-int \ q \ \widehat{(fact} \ (n+2))$

have $a \ n \ / \ b \ n = (\sum k \le n. \ p \ k \ast (of\text{-int } q \ \widehat{} (fact \ (n+1) - fact \ (k+1)) \ / \ of\text{-int} q \ \widehat{} (fact \ (n+1))))$

by (simp add: a-def b-def sum-divide-distrib of-int-sum)

also have $\ldots = (\sum k \le n. \ p \ k \ / \ of-int \ q \ \widehat{} (fact \ (Suc \ k)))$

by (*intro sum.cong refl, subst inverse-divide* [*symmetric*], *subst power-diff* [*symmetric*])

(insert assms(1), simp-all add: divide-simps fact-mono-nat del: fact-Suc) also have standard-liouville $p \ q - \ldots = ?S$ unfolding standard-liouville-def

by (subst diff-eq-eq) (intro suminf-split-initial-segment' summable)

finally have abs (standard-liouville p q - a n / b n) = abs ?S by (simp only:) moreover from assms have ?S ≥ 0

by (intro suminf-nonneg all divide-nonneg-pos summable-ignore-initial-segment

summable) force+

ultimately have eq: abs (standard-liouville p q - a n / b n) = ?S by simp also have $?S \leq (\sum k. ?C * (1 / q) \land k)$ **proof** (*intro suminf-le allI summable-ignore-initial-segment summable*) from assms show summable $(\lambda k. ?C * (1 / q) \land k)$ by (intro summable-mult summable-geometric) simp-all \mathbf{next} fix k :: natfrom assms have $p(k + n + 1) \le q - 1$ by force with $\langle q > 1 \rangle$ have p(k + n + 1) / of-int q fact $(Suc(k + n + 1)) \leq$ (q-1) / of-int q $\widehat{}$ (fact (Suc (k+n+1))) by (intro divide-right-mono) (simp-all del: fact-Suc) also from $\langle q > 1 \rangle$ have $\ldots \leq (q-1) / of$ -int $q \cap (fact (n+2) + k)$ using fact-ineq[of n+2 k] by (intro divide-left-mono power-increasing) (simp-all add: add-ac) also have $\ldots = ?C * (1 / q) \land k$ by (simp add: field-simps power-add del: fact-Suc) finally show $p(k + n + 1) / of int q \cap fact (Suc (k + n + 1)) \leq \dots$ qed also from assms have $\ldots = ?C * (\sum k. (1 / q) \land k)$ $\mathbf{by} \ (intro \ suminf-mult \ summable-geometric) \ simp-all$ also from assms have $(\sum k. (1 / q) \land k) = 1 / (1 - 1 / q)$ by (intro suminf-geometric) simp-all also from assms(1) have $?C * \ldots = of$ -int $q \uparrow 1 / of$ -int $q \uparrow fact (n + 2)$ **by** (*simp add: field-simps*) also from assms(1) have $\ldots \leq of$ -int $q \uparrow fact (n + 1) / of$ -int $q \uparrow fact (n + 2)$ by (intro divide-right-mono power-increasing) (simp-all add: field-simps del: fact-Suc) also from assms(1) have $\ldots = 1 / (of-int q \cap (fact (n+2) - fact (n+1)))$ by (subst power-diff) simp-all also have fact (n + 2) - fact (n + 1) = (n + 1) * fact (n + 1) by (simp add: algebra-simps) also from assms(1) have $1 / (of-int q \cap ...) < 1 / (real-of-int q \cap (fact (n + 1)))$ 1) * n))by (intro divide-strict-left-mono power-increasing mult-right-mono) simp-all also have $\ldots = 1 / of (b n) \cap n$ **by** (*simp add: power-mult b-def power-divide del: fact-Suc*) finally show $|standard-liouville p q - a n / b n| < 1 / of-int (b n) \cap n$. from assms(3) obtain k where $k: k \ge n + 1$ p $k \ne 0$ **by** (*auto simp: frequently-def eventually-at-top-linorder*) define k' where k' = k - n - 1from assms k have $p \ k \ge 0$ by force with k assms have k': p(k' + n + 1) > 0 unfolding k'-def by force with assms(1,2) have ?S > 0by (intro suminf-pos2[of - k'] summable-ignore-initial-segment summable) (force intro!: divide-pos-pos divide-nonneg-pos)+ with eq show |standard-liouville p q - a n / b n| > 0 by (simp only:)

We can now show our main result: any standard Liouville number is transcendental.

theorem transcendental-standard-liouville: assumes q > 1 range $p \subseteq \{0...<q\}$ frequently $(\lambda k. p \ k \neq 0)$ sequentially shows $\neg algebraic$ (standard-liouville $p \ q$) proof – from assms interpret liouville standard-liouville $p \ q$ $\lambda n. (\sum_{k \le n. p} k * q \ (fact (Suc n) - fact (Suc k)))$ $\lambda n. q \ fact (Suc n)$ by (rule standard-liouville-is-liouville) from transcendental show ?thesis . qed

In particular: The the standard construction for constant sequences, such as the "classic" Liouville constant $\sum_{n=1}^{\infty} 10^{-n!} = 0.11000100...$, are transcendental.

This shows that Liouville numbers exists and therefore gives a concrete and elementary proof that transcendental numbers exist.

corollary transcendental-standard-standard-liouville: $a \in \{0 < ... < b\} \implies \neg algebraic (standard-liouville (\lambda -. int a) (int b))$ **by** (intro transcendental-standard-liouville) auto

corollary transcendental-liouville-constant: \neg algebraic (standard-liouville (λ -. 1) 10) **by** (intro transcendental-standard-liouville) auto

end

References

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\mathbf{qed}