

Countable Ordinals

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September 13, 2023

Abstract

This development defines a well-ordered type of countable ordinals. It includes notions of continuous and normal functions, recursively defined functions over ordinals, least fixed-points, and derivatives. Much of ordinal arithmetic is formalized, including exponentials and logarithms. The development concludes with formalizations of Cantor Normal Form and Veblen hierarchies over normal functions.

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1 Definition of Ordinals

```
theory OrdinalDef
  imports Main
begin
```

1.1 Preliminary datatype for ordinals

```
datatype ord0 = ord0-Zero | ord0-Lim nat  $\Rightarrow$  ord0
```

subterm ordering on ord0

definition

```
ord0-prec :: (ord0  $\times$  ord0) set where
ord0-prec = ( $\bigcup$  f i. {(f i, ord0-Lim f)})
```

```
lemma wf-ord0-prec: wf ord0-prec
<proof>
```

```
lemmas ord0-prec-induct = wf-induct[OF wf-trancl[OF wf-ord0-prec]]
```

less-than-or-equal ordering on ord0

inductive-set ord0-leq :: (ord0 \times ord0) set **where**

```
 $\llbracket \forall a. (a,x) \in \text{ord0-prec}^+ \longrightarrow (\exists b. (b,y) \in \text{ord0-prec}^+ \wedge (a,b) \in \text{ord0-leq}) \rrbracket$ 
 $\Longrightarrow (x,y) \in \text{ord0-leq}$ 
```

lemma ord0-leqI:

```
 $\llbracket \forall a. (a,x) \in \text{ord0-prec}^+ \longrightarrow (a,y) \in \text{ord0-leq} \ O \ \text{ord0-prec}^+ \rrbracket$ 
 $\Longrightarrow (x,y) \in \text{ord0-leq}$ 
<proof>
```

lemma ord0-leqD:

```
 $\llbracket (x,y) \in \text{ord0-leq}; (a,x) \in \text{ord0-prec}^+ \rrbracket \Longrightarrow (a,y) \in \text{ord0-leq} \ O \ \text{ord0-prec}^+$ 
<proof>
```

```
lemma ord0-leq-refl: (x, x)  $\in$  ord0-leq
<proof>
```

lemma ord0-leq-trans:

```
(x,y)  $\in$  ord0-leq  $\Longrightarrow$  (y,z)  $\in$  ord0-leq  $\Longrightarrow$  (x,z)  $\in$  ord0-leq
<proof>
```

```
lemma wf-ord0-leq: wf (ord0-leq O ord0-prec+)
<proof>
```

ordering on ord0

```
instantiation ord0 :: ord
begin
```

definition

ord0-less-def: $x < y \iff (x,y) \in \text{ord0-leq} \ O \ \text{ord0-prec}^+$

definition

ord0-le-def: $x \leq y \iff (x,y) \in \text{ord0-leq}$

instance $\langle \text{proof} \rangle$

end

lemma *ord0-order-refl*[*simp*]: $(x::\text{ord0}) \leq x$
 $\langle \text{proof} \rangle$

lemma *ord0-order-trans*: $\llbracket (x::\text{ord0}) \leq y; y \leq z \rrbracket \implies x \leq z$
 $\langle \text{proof} \rangle$

lemma *ord0-wf*: *wf* $\{(x,y::\text{ord0}). x < y\}$
 $\langle \text{proof} \rangle$

lemmas *ord0-less-induct* = *wf-induct*[*OF ord0-wf*]

lemma *ord0-leI*: $\llbracket \forall a::\text{ord0}. a < x \longrightarrow a < y \rrbracket \implies x \leq y$
 $\langle \text{proof} \rangle$

lemma *ord0-less-le-trans*: $\llbracket (x::\text{ord0}) < y; y \leq z \rrbracket \implies x < z$
 $\langle \text{proof} \rangle$

lemma *ord0-le-less-trans*:
 $\llbracket (x::\text{ord0}) \leq y; y < z \rrbracket \implies x < z$
 $\langle \text{proof} \rangle$

lemma *rev-ord0-le-less-trans*:
 $\llbracket (y::\text{ord0}) < z; x \leq y \rrbracket \implies x < z$
 $\langle \text{proof} \rangle$

lemma *ord0-less-trans*: $\llbracket (x::\text{ord0}) < y; y < z \rrbracket \implies x < z$
 $\langle \text{proof} \rangle$

lemma *ord0-less-imp-le*: $(x::\text{ord0}) < y \implies x \leq y$
 $\langle \text{proof} \rangle$

lemma *ord0-linear-lemma*:
fixes $m :: \text{ord0}$ **and** $n :: \text{ord0}$
shows $m < n \vee n < m \vee (m \leq n \wedge n \leq m)$
 $\langle \text{proof} \rangle$

lemma *ord0-linear*: $(x::\text{ord0}) \leq y \vee y \leq x$
 $\langle \text{proof} \rangle$

lemma *ord0-order-less-le*: $(x::\text{ord0}) < y \iff (x \leq y \wedge \neg y \leq x)$ (**is** $?L=?R$)

<proof>

1.2 Ordinal type

definition

$ord0rel :: (ord0 \times ord0) \text{ set}$ **where**
 $ord0rel = \{(x,y). x \leq y \wedge y \leq x\}$

typedef $ordinal = (UNIV::ord0 \text{ set}) // ord0rel$
<proof>

theorem $Abs\text{-ordinal-cases2}$ [*case-names Abs-ordinal, cases type: ordinal*]:
 $(\bigwedge z. x = Abs\text{-ordinal} (ord0rel \text{ `` } \{z\}) \implies P) \implies P$
<proof>

instantiation $ordinal :: ord$
begin

definition

$ordinal\text{-less-def}: x < y \iff (\forall a \in Rep\text{-ordinal } x. \forall b \in Rep\text{-ordinal } y. a < b)$

definition

$ordinal\text{-le-def}: x \leq y \iff (\forall a \in Rep\text{-ordinal } x. \forall b \in Rep\text{-ordinal } y. a \leq b)$

instance *<proof>*

end

lemma $Rep\text{-Abs-ord0rel}$ [*simp*]:

$Rep\text{-ordinal} (Abs\text{-ordinal} (ord0rel \text{ `` } \{x\})) = (ord0rel \text{ `` } \{x\})$
<proof>

lemma $mem\text{-ord0rel-Image}$ [*simp, intro!*]: $x \in ord0rel \text{ `` } \{x\}$
<proof>

lemma $equiv\text{-ord0rel}: equiv UNIV ord0rel$
<proof>

lemma $Abs\text{-ordinal-eq}$ [*simp*]:

$(Abs\text{-ordinal} (ord0rel \text{ `` } \{x\}) = Abs\text{-ordinal} (ord0rel \text{ `` } \{y\})) = (x \leq y \wedge y \leq x)$
<proof>

lemma $Abs\text{-ordinal-le}$ [*simp*]:

$Abs\text{-ordinal} (ord0rel \text{ `` } \{x\}) \leq Abs\text{-ordinal} (ord0rel \text{ `` } \{y\}) \iff (x \leq y)$ (**is**
 $?L=?R$)
<proof>

lemma $Abs\text{-ordinal-less}$ [*simp*]:

Abs-ordinal (ord0rel “ {x}) < *Abs-ordinal* (ord0rel “ {y}) \longleftrightarrow (x < y) (is
 ?L=?R)
 <proof>

instance ordinal :: linorder
 <proof>

instance ordinal :: wellorder
 <proof>

lemma ordinal-linear: (x::ordinal) ≤ y ∨ y ≤ x
 <proof>

lemma ordinal-wf: wf {(x,y::ordinal). x < y}
 <proof>

1.3 Induction over ordinals

zero and strict limits

definition
 oZero :: ordinal **where**
 oZero = *Abs-ordinal* (ord0rel “ {ord0-Zero})

definition
 oStrictLimit :: (nat ⇒ ordinal) ⇒ ordinal **where**
 oStrictLimit f = *Abs-ordinal*
 (ord0rel “ {ord0-Lim (λn. SOME x. x ∈ Rep-ordinal (f n))})

induction over ordinals

lemma ord0relD: (x,y) ∈ ord0rel \implies x ≤ y ∧ y ≤ x
 <proof>

lemma ord0-precD: (x,y) ∈ ord0-prec \implies ∃ f n. x = f n ∧ y = ord0-Lim f
 <proof>

lemma less-ord0-LimI: f n < ord0-Lim f
 <proof>

lemma less-ord0-LimD:
assumes x < ord0-Lim f **shows** ∃ n. x ≤ f n
 <proof>

lemma some-ord0rel: (x, SOME y. (x,y) ∈ ord0rel) ∈ ord0rel
 <proof>

lemma ord0-Lim-le: ∀ n. f n ≤ g n \implies ord0-Lim f ≤ ord0-Lim g
 <proof>

lemma ord0-Lim-ord0rel:

$\forall n. (f\ n, g\ n) \in \text{ord0rel} \implies (\text{ord0-Lim}\ f, \text{ord0-Lim}\ g) \in \text{ord0rel}$
<proof>

lemma *Abs-ordinal-oStrictLimit*:
Abs-ordinal (ord0rel “ {ord0-Lim f})
= oStrictLimit ($\lambda n. \text{Abs-ordinal} (\text{ord0rel} \text{ “ } \{f\ n\})$)
<proof>

lemma *oStrictLimit-induct*:
assumes base: $P\ \text{oZero}$
assumes step: $\bigwedge f. \forall n. P\ (f\ n) \implies P\ (\text{oStrictLimit}\ f)$
shows $P\ a$
<proof>

order properties of 0 and strict limits

lemma *oZero-least*: $\text{oZero} \leq x$
<proof>

lemma *oStrictLimit-ub*: $f\ n < \text{oStrictLimit}\ f$
<proof>

lemma *oStrictLimit-lub*:
assumes $\forall n. f\ n < x$ shows $\text{oStrictLimit}\ f \leq x$
<proof>

lemma *less-oStrictLimitD*: $x < \text{oStrictLimit}\ f \implies \exists n. x \leq f\ n$
<proof>

end

2 Ordinal Induction

theory *OrdinalInduct*
imports *OrdinalDef*
begin

2.1 Zero and successor ordinals

definition
 $\text{oSuc} :: \text{ordinal} \Rightarrow \text{ordinal}$ **where**
 $\text{oSuc}\ x = \text{oStrictLimit}\ (\lambda n. x)$

lemma *less-oSuc[iff]*: $x < \text{oSuc}\ x$
<proof>

lemma *oSuc-leI*: $x < y \implies \text{oSuc}\ x \leq y$
<proof>

instantiation *ordinal* :: {zero, one}

begin

definition

ordinal-zero-def: $(0::\text{ordinal}) = \text{oZero}$

definition

ordinal-one-def [simp]: $(1::\text{ordinal}) = \text{oSuc } 0$

instance $\langle \text{proof} \rangle$

end

2.1.1 Derived properties of 0 and oSuc

lemma *less-oSuc-eq-le*: $(x < \text{oSuc } y) = (x \leq y)$
 $\langle \text{proof} \rangle$

lemma *ordinal-0-le [iff]*: $0 \leq (x::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-not-less-0 [iff]*: $\neg (x::\text{ordinal}) < 0$
 $\langle \text{proof} \rangle$

lemma *ordinal-le-0 [iff]*: $(x \leq 0) = (x = (0::\text{ordinal}))$
 $\langle \text{proof} \rangle$

lemma *ordinal-neq-0 [iff]*: $(x \neq 0) = (0 < (x::\text{ordinal}))$
 $\langle \text{proof} \rangle$

lemma *ordinal-not-0-less [iff]*: $(\neg 0 < x) = (x = (0::\text{ordinal}))$
 $\langle \text{proof} \rangle$

lemma *oSuc-le-eq-less*: $(\text{oSuc } x \leq y) = (x < y)$
 $\langle \text{proof} \rangle$

lemma *zero-less-oSuc [iff]*: $0 < \text{oSuc } x$
 $\langle \text{proof} \rangle$

lemma *oSuc-not-0 [iff]*: $\text{oSuc } x \neq 0$
 $\langle \text{proof} \rangle$

lemma *less-oSuc0 [iff]*: $(x < \text{oSuc } 0) = (x = 0)$
 $\langle \text{proof} \rangle$

lemma *oSuc-less-oSuc [iff]*: $(\text{oSuc } x < \text{oSuc } y) = (x < y)$
 $\langle \text{proof} \rangle$

lemma *oSuc-eq-oSuc [iff]*: $(\text{oSuc } x = \text{oSuc } y) = (x = y)$
 $\langle \text{proof} \rangle$

lemma *oSuc-le-oSuc* [iff]: $(oSuc\ x \leq oSuc\ y) = (x \leq y)$
<proof>

lemma *le-oSucE*:
 $\llbracket x \leq oSuc\ y; x \leq y \implies R; x = oSuc\ y \implies R \rrbracket \implies R$
<proof>

lemma *less-oSucE*:
 $\llbracket x < oSuc\ y; x < y \implies P; x = y \implies P \rrbracket \implies P$
<proof>

2.2 Strict monotonicity

locale *strict-mono* =
 fixes *f*
 assumes *strict-mono*: $A < B \implies f\ A < f\ B$

lemmas *strict-monoI* = *strict-mono.intro*
and *strict-monoD* = *strict-mono.strict-mono*

lemma *strict-mono-natI*:
 fixes $f :: nat \Rightarrow 'a::order$
 shows $(\bigwedge n. f\ n < f\ (Suc\ n)) \implies strict-mono\ f$
 <proof>

lemma *mono-natI*:
 fixes $f :: nat \Rightarrow 'a::order$
 shows $(\bigwedge n. f\ n \leq f\ (Suc\ n)) \implies mono\ f$
 <proof>

lemma *strict-mono-mono*:
 fixes $f :: 'a::order \Rightarrow 'b::order$
 shows $strict-mono\ f \implies mono\ f$
 <proof>

lemma *strict-mono-monoD*:
 fixes $f :: 'a::order \Rightarrow 'b::order$
 shows $\llbracket strict-mono\ f; A \leq B \rrbracket \implies f\ A \leq f\ B$
 <proof>

lemma *strict-mono-cancel-eq*:
 fixes $f :: 'a::linorder \Rightarrow 'b::linorder$
 shows $strict-mono\ f \implies (f\ x = f\ y) = (x = y)$
 <proof>

lemma *strict-mono-cancel-less*:
 fixes $f :: 'a::linorder \Rightarrow 'b::linorder$
 shows $strict-mono\ f \implies (f\ x < f\ y) = (x < y)$

<proof>

lemma *strict-mono-cancel-le*:

fixes $f :: 'a::\text{linorder} \Rightarrow 'b::\text{linorder}$

shows $\text{strict-mono } f \Longrightarrow (f\ x \leq f\ y) = (x \leq y)$

<proof>

2.3 Limit ordinals

definition

$\text{oLimit} :: (\text{nat} \Rightarrow \text{ordinal}) \Rightarrow \text{ordinal}$ **where**

$\text{oLimit } f = (\text{LEAST } k. \forall n. f\ n \leq k)$

lemma *oLimit-leI*: $\forall n. f\ n \leq x \Longrightarrow \text{oLimit } f \leq x$

<proof>

lemma *le-oLimit [iff]*: $f\ n \leq \text{oLimit } f$

<proof>

lemma *le-oLimitI*: $x \leq f\ n \Longrightarrow x \leq \text{oLimit } f$

<proof>

lemma *less-oLimitI*: $x < f\ n \Longrightarrow x < \text{oLimit } f$

<proof>

lemma *less-oLimitD*: $x < \text{oLimit } f \Longrightarrow \exists n. x < f\ n$

<proof>

lemma *less-oLimitE*: $\llbracket x < \text{oLimit } f; \bigwedge n. x < f\ n \Longrightarrow P \rrbracket \Longrightarrow P$

<proof>

lemma *le-oLimitE*:

$\llbracket x \leq \text{oLimit } f; \bigwedge n. x \leq f\ n \Longrightarrow R; x = \text{oLimit } f \Longrightarrow R \rrbracket \Longrightarrow R$

<proof>

lemma *oLimit-const [simp]*: $\text{oLimit } (\lambda n. x) = x$

<proof>

lemma *strict-mono-less-oLimit*: $\text{strict-mono } f \Longrightarrow f\ n < \text{oLimit } f$

<proof>

lemma *oLimit-eqI*:

$\llbracket \bigwedge n. \exists m. f\ n \leq g\ m; \bigwedge n. \exists m. g\ n \leq f\ m \rrbracket \Longrightarrow \text{oLimit } f = \text{oLimit } g$

<proof>

lemma *oLimit-Suc*:

$f\ 0 < \text{oLimit } f \Longrightarrow \text{oLimit } (\lambda n. f\ (\text{Suc } n)) = \text{oLimit } f$

<proof>

lemma *oLimit-shift*:

$$\forall n. f\ n < oLimit\ f \implies oLimit\ (\lambda n. f\ (n + k)) = oLimit\ f$$

<proof>

lemma *oLimit-shift-mono*:

$$mono\ f \implies oLimit\ (\lambda n. f\ (n + k)) = oLimit\ f$$

<proof>

limit ordinal predicate

definition

$$\begin{aligned} &limit\text{-}ordinal :: ordinal \Rightarrow bool \textbf{ where} \\ &limit\text{-}ordinal\ x \iff (x \neq 0) \wedge (\forall y. x \neq oSuc\ y) \end{aligned}$$

lemma *limit-ordinal-not-0* [simp]: $\neg\ limit\text{-}ordinal\ 0$

<proof>

lemma *zero-less-limit-ordinal* [simp]: $limit\text{-}ordinal\ x \implies 0 < x$

<proof>

lemma *limit-ordinal-not-oSuc* [simp]: $\neg\ limit\text{-}ordinal\ (oSuc\ p)$

<proof>

lemma *oSuc-less-limit-ordinal*:

$$limit\text{-}ordinal\ x \implies (oSuc\ w < x) = (w < x)$$

<proof>

lemma *limit-ordinal-oLimitI*:

$$\forall n. f\ n < oLimit\ f \implies limit\text{-}ordinal\ (oLimit\ f)$$

<proof>

lemma *strict-mono-limit-ordinal*:

$$strict\text{-}mono\ f \implies limit\text{-}ordinal\ (oLimit\ f)$$

<proof>

lemma *limit-ordinalI*:

$$[[0 < z; \forall x < z. oSuc\ x < z]] \implies limit\text{-}ordinal\ z$$

<proof>

2.3.1 Making strict monotonic sequences

primrec *make-mono* :: $(nat \Rightarrow ordinal) \Rightarrow nat \Rightarrow nat$

where

$$make\text{-}mono\ f\ 0 = 0$$

$$| make\text{-}mono\ f\ (Suc\ n) = (LEAST\ x. f\ (make\text{-}mono\ f\ n) < f\ x)$$

lemma *f-make-mono-less*:

$$\forall n. f\ n < oLimit\ f \implies f\ (make\text{-}mono\ f\ n) < f\ (make\text{-}mono\ f\ (Suc\ n))$$

<proof>

lemma *strict-mono-f-make-mono*:

$\forall n. f\ n < oLimit\ f \implies strict\ mono\ (\lambda n. f\ (make\ mono\ f\ n))$
<proof>

lemma *le-f-make-mono*:

$\llbracket \forall n. f\ n < oLimit\ f; m \leq make\ mono\ f\ n \rrbracket \implies f\ m \leq f\ (make\ mono\ f\ n)$
<proof>

lemma *make-mono-less*:

$\forall n. f\ n < oLimit\ f \implies make\ mono\ f\ n < make\ mono\ f\ (Suc\ n)$
<proof>

declare *make-mono.simps* [*simp del*]

lemma *oLimit-make-mono-eq*:

assumes $\forall n. f\ n < oLimit\ f$ **shows** $oLimit\ (\lambda n. f\ (make\ mono\ f\ n)) = oLimit\ f$
<proof>

2.4 Induction principle for ordinals

lemma *oLimit-le-oStrictLimit*: $oLimit\ f \leq oStrictLimit\ f$

<proof>

lemma *oLimit-induct* [*case-names zero suc lim*]:

assumes *zero*: $P\ 0$

and *suc*: $\bigwedge x. P\ x \implies P\ (oSuc\ x)$

and *lim*: $\bigwedge f. \llbracket strict\ mono\ f; \forall n. P\ (f\ n) \rrbracket \implies P\ (oLimit\ f)$

shows $P\ a$

<proof>

lemma *ordinal-cases* [*case-names zero suc lim*]:

assumes *zero*: $a = 0 \implies P$

and *suc*: $\bigwedge x. a = oSuc\ x \implies P$

and *lim*: $\bigwedge f. \llbracket strict\ mono\ f; a = oLimit\ f \rrbracket \implies P$

shows P

<proof>

end

3 Continuity

theory *OrdinalCont*

imports *OrdinalInduct*

begin

3.1 Continuous functions

locale *continuous* =

fixes $F :: ordinal \Rightarrow ordinal$

assumes *cont*: $F (oLimit f) = oLimit (\lambda n. F (f n))$

lemmas *continuousD* = *continuous.cont*

lemma (**in** *continuous*) *monoD*: **assumes** $x \leq y$ **shows** $F x \leq F y$
<proof>

lemma (**in** *continuous*) *mono*: *mono* F
<proof>

lemma *continuousI*:
assumes *lim*: $\bigwedge f. strict\text{-}mono f \implies F (oLimit f) = oLimit (\lambda n. F (f n))$
assumes *suc*: $\bigwedge x. F x \leq F (oSuc x)$
shows *continuous* F
<proof>

3.2 Normal functions

locale *normal* = *continuous* +
assumes *strict*: *strict-mono* F

lemma (**in** *normal*) *mono*: *mono* F
<proof>

lemma (**in** *normal*) *continuous*: *continuous* F
<proof>

lemma (**in** *normal*) *monoD*: $x \leq y \implies F x \leq F y$
<proof>

lemma (**in** *normal*) *strict-monoD*: $x < y \implies F x < F y$
<proof>

lemma (**in** *normal*) *cancel-eq*: $(F x = F y) = (x = y)$
<proof>

lemma (**in** *normal*) *cancel-less*: $(F x < F y) = (x < y)$
<proof>

lemma (**in** *normal*) *cancel-le*: $(F x \leq F y) = (x \leq y)$
<proof>

lemma (**in** *normal*) *oLimit*: $F (oLimit f) = oLimit (\lambda n. F (f n))$
<proof>

lemma (**in** *normal*) *increasing*: $x \leq F x$
<proof>

lemma *normalI*:

assumes *lim*: $\bigwedge f. \text{strict-mono } f \implies F (\text{oLimit } f) = \text{oLimit } (\lambda n. F (f n))$
assumes *suc*: $\bigwedge x. F x < F (\text{oSuc } x)$
shows *normal* *F*
 <proof>

lemma *normal-range-le*:
assumes *nml*: *normal* *F* *normal* *G* **and** *range* *G* \subseteq *range* *F*
shows $F x \leq G x$
 <proof>

lemma *normal-range-eq*:
 $\llbracket \text{normal } F; \text{normal } G; \text{range } F = \text{range } G \rrbracket \implies F = G$
 <proof>

end

4 Recursive Definitions

theory *OrdinalRec*
imports *OrdinalCont*
begin

definition
oPrec :: *ordinal* \Rightarrow *ordinal* **where**
oPrec *x* = (*THE* *p*. *x* = *oSuc* *p*)

lemma *oPrec-oSuc* [*simp*]: *oPrec* (*oSuc* *x*) = *x*
 <proof>

lemma *oPrec-less*: $\exists p. x = \text{oSuc } p \implies \text{oPrec } x < x$
 <proof>

definition
ordinal-rec0 ::
 $['a, \text{ordinal} \Rightarrow 'a \Rightarrow 'a, (\text{nat} \Rightarrow 'a) \Rightarrow 'a, \text{ordinal}] \Rightarrow 'a$ **where**
ordinal-rec0 *z* *s* *l* $\equiv \text{wfrec } \{(x,y). x < y\} (\lambda F x.$
if *x* = 0 *then* *z* *else*
if ($\exists p. x = \text{oSuc } p$) *then* *s* (*oPrec* *x*) (*F* (*oPrec* *x*)) *else*
 $(\text{THE } y. \forall f. (\forall n. f n < \text{oLimit } f) \wedge \text{oLimit } f = x$
 $\longrightarrow l (\lambda n. F (f n)) = y)$

lemma *ordinal-rec0-0* [*simp*]: *ordinal-rec0* *z* *s* *l* 0 = *z*
 <proof>

lemma *ordinal-rec0-oSuc*: *ordinal-rec0* *z* *s* *l* (*oSuc* *x*) = *s* *x* (*ordinal-rec0* *z* *s* *l* *x*)
 <proof>

lemma *limit-ordinal-not-0*: *limit-ordinal* *x* $\implies x \neq 0$ **and** *limit-ordinal-not-oSuc*:
limit-ordinal *x* $\implies x \neq \text{oSuc } p$

$\langle \text{proof} \rangle$

lemma *ordinal-rec0-limit-ordinal*:

limit-ordinal $x \implies \text{ordinal-rec0 } z \text{ s l } x =$
(*THE* $y. \forall f. (\forall n. f \ n < \text{oLimit } f) \wedge \text{oLimit } f = x \implies$
 $l (\lambda n. \text{ordinal-rec0 } z \text{ s l } (f \ n)) = y$)
 $\langle \text{proof} \rangle$

4.1 Partial orders

locale *porder* =

fixes $le :: 'a \Rightarrow 'a \Rightarrow \text{bool}$ (**infixl** $<<$ 55)
assumes *po-refl*: $\bigwedge x. x << x$
and *po-trans*: $\bigwedge x \ y \ z. [x << y; y << z] \implies x << z$
and *po-antisym*: $\bigwedge x \ y. [x << y; y << x] \implies x = y$

lemma *porder-order*: *porder* $((\leq) :: 'a::\text{order} \Rightarrow 'a \Rightarrow \text{bool})$
 $\langle \text{proof} \rangle$

lemma (**in** *porder*) *flip*: *porder* $(\lambda x \ y. y << x)$
 $\langle \text{proof} \rangle$

locale *omega-complete* = *porder* +

fixes $lub :: (\text{nat} \Rightarrow 'a) \Rightarrow 'a$
assumes *is-ub-lub*: $\bigwedge f \ n. f \ n << lub \ f$
assumes *is-lub-lub*: $\bigwedge f \ x. \forall n. f \ n << x \implies lub \ f << x$

lemma (**in** *omega-complete*) *lub-cong-lemma*:

$\llbracket \forall n. f \ n < \text{oLimit } f; \forall m. g \ m < \text{oLimit } g; \text{oLimit } f \leq \text{oLimit } g;$
 $\forall y < \text{oLimit } g. \forall x \leq y. F \ x << F \ y \rrbracket$
 $\implies lub (\lambda n. F (f \ n)) << lub (\lambda n. F (g \ n))$
 $\langle \text{proof} \rangle$

lemma (**in** *omega-complete*) *lub-cong*:

$\llbracket \forall n. f \ n < \text{oLimit } f; \forall m. g \ m < \text{oLimit } g; \text{oLimit } f = \text{oLimit } g;$
 $\forall y < \text{oLimit } g. \forall x \leq y. F \ x << F \ y \rrbracket$
 $\implies lub (\lambda n. F (f \ n)) = lub (\lambda n. F (g \ n))$
 $\langle \text{proof} \rangle$

lemma (**in** *omega-complete*) *ordinal-rec0-mono*:

assumes $s: \forall p \ x. x << s \ p \ x$ **and** $x \leq y$
shows $\text{ordinal-rec0 } z \text{ s } lub \ x << \text{ordinal-rec0 } z \text{ s } lub \ y$
 $\langle \text{proof} \rangle$

lemma (**in** *omega-complete*) *ordinal-rec0-oLimit*:

assumes $s: \forall p \ x. x << s \ p \ x$
shows $\text{ordinal-rec0 } z \text{ s } lub (\text{oLimit } f) =$

$\text{lub } (\lambda n. \text{ordinal-rec0 } z \text{ s } \text{lub } (f \ n))$
<proof>

4.2 Recursive definitions for $\text{ordinal} \Rightarrow \text{ordinal}$

definition

$\text{ordinal-rec} ::$
[$\text{ordinal}, \text{ordinal} \Rightarrow \text{ordinal} \Rightarrow \text{ordinal}, \text{ordinal}$] $\Rightarrow \text{ordinal}$ **where**
 $\text{ordinal-rec } z \text{ s} = \text{ordinal-rec0 } z \text{ s } \text{oLimit}$

lemma *omega-complete-oLimit*: $\text{omega-complete } (\leq) \text{ oLimit}$
<proof>

lemma *ordinal-rec-0 [simp]*: $\text{ordinal-rec } z \text{ s } 0 = z$
<proof>

lemma *ordinal-rec-oSuc [simp]*:
 $\text{ordinal-rec } z \text{ s } (\text{oSuc } x) = s \ x \ (\text{ordinal-rec } z \text{ s } x)$
<proof>

lemma *ordinal-rec-oLimit*:
assumes $s: \forall p \ x. x \leq s \ p \ x$
shows $\text{ordinal-rec } z \text{ s } (\text{oLimit } f) = \text{oLimit } (\lambda n. \text{ordinal-rec } z \text{ s } (f \ n))$
<proof>

lemma *continuous-ordinal-rec*:
assumes $s: \forall p \ x. x \leq s \ p \ x$
shows *continuous* ($\text{ordinal-rec } z \text{ s}$)
<proof>

lemma *mono-ordinal-rec*:
assumes $s: \forall p \ x. x \leq s \ p \ x$
shows *mono* ($\text{ordinal-rec } z \text{ s}$)
<proof>

lemma *normal-ordinal-rec*:
assumes $s: \forall p \ x. x < s \ p \ x$
shows *normal* ($\text{ordinal-rec } z \text{ s}$)
<proof>

end

5 Ordinal Arithmetic

theory *OrdinalArith*
imports *OrdinalRec*
begin

5.1 Addition

instantiation *ordinal* :: *plus*
begin

definition

$(+) = (\lambda x. \text{ordinal-rec } x (\lambda p. \text{oSuc}))$

instance $\langle \text{proof} \rangle$

end

lemma *normal-plus: normal* $((+) x)$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-0* [*simp*]: $x + 0 = (x::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-oSuc* [*simp*]: $x + \text{oSuc } y = \text{oSuc } (x + y)$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-oLimit* [*simp*]: $x + \text{oLimit } f = \text{oLimit } (\lambda n. x + f n)$
 $\langle \text{proof} \rangle$

lemma *ordinal-0-plus* [*simp*]: $0 + x = (x::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-assoc*: $(x + y) + z = x + (y + z::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-monoL* [*rule-format*]:
 $\forall x x'. x \leq x' \longrightarrow x + y \leq x' + (y::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-monoR*: $y \leq y' \Longrightarrow x + y \leq x + (y'::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-mono*:
 $\llbracket x \leq x'; y \leq y' \rrbracket \Longrightarrow x + y \leq x' + (y'::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-plus-strict-monoR*: $y < y' \Longrightarrow x + y < x + (y'::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-le-plusL* [*simp*]: $y \leq x + (y::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-le-plusR* [*simp*]: $x \leq x + (y::\text{ordinal})$
 $\langle \text{proof} \rangle$

lemma *ordinal-less-plusR*: $0 < y \implies x < x + (y::\text{ordinal})$
<proof>

lemma *ordinal-plus-left-cancel* [*simp*]:
 $(w + x = w + y) = (x = (y::\text{ordinal}))$
<proof>

lemma *ordinal-plus-left-cancel-le* [*simp*]:
 $(w + x \leq w + y) = (x \leq (y::\text{ordinal}))$
<proof>

lemma *ordinal-plus-left-cancel-less* [*simp*]:
 $(w + x < w + y) = (x < (y::\text{ordinal}))$
<proof>

lemma *ordinal-plus-not-0*: $(0 < x + y) = (0 < x \vee 0 < (y::\text{ordinal}))$
<proof>

lemma *not-inject*: $(\neg P) = (\neg Q) \implies P = Q$
<proof>

lemma *ordinal-plus-eq-0*:
 $((x::\text{ordinal}) + y = 0) = (x = 0 \wedge y = 0)$
<proof>

5.2 Subtraction

instantiation *ordinal :: minus*
begin

definition
minus-ordinal-def:
 $x - y = \text{ordinal-rec } 0 (\lambda p w. \text{if } y \leq p \text{ then } \text{oSuc } w \text{ else } w) x$

instance *<proof>*

end

lemma *continuous-minus*: *continuous* $(\lambda x. x - y)$
<proof>

lemma *ordinal-0-minus* [*simp*]: $0 - x = (0::\text{ordinal})$
<proof>

lemma *ordinal-oSuc-minus* [*simp*]: $y \leq x \implies \text{oSuc } x - y = \text{oSuc } (x - y)$
<proof>

lemma *ordinal-oLimit-minus* [*simp*]: $\text{oLimit } f - y = \text{oLimit } (\lambda n. f n - y)$
<proof>

lemma *ordinal-minus-0* [*simp*]: $x - 0 = (x::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-oSuc-minus2*: $x < y \implies \text{oSuc } x - y = x - y$
⟨*proof*⟩

lemma *ordinal-minus-eq-0* [*rule-format, simp*]:
 $x \leq y \longrightarrow x - y = (0::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-plus-minus1* [*simp*]: $(x + y) - x = (y::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-plus-minus2* [*simp*]: $x \leq y \implies x + (y - x) = (y::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-minusI*: $x = y + z \implies x - y = (z::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-minus-less-eq* [*simp*]:
 $(y::\text{ordinal}) \leq x \implies (x - y < z) = (x < y + z)$
⟨*proof*⟩

lemma *ordinal-minus-le-eq* [*simp*]: $(x - y \leq z) = (x \leq y + (z::\text{ordinal}))$
⟨*proof*⟩

lemma *ordinal-minus-monoL*: $x \leq y \implies x - z \leq y - (z::\text{ordinal})$
⟨*proof*⟩

lemma *ordinal-minus-monoR*: $x \leq y \implies z - y \leq z - (x::\text{ordinal})$
⟨*proof*⟩

5.3 Multiplication

instantiation *ordinal* :: *times*
begin

definition
times-ordinal-def: $(*) = (\lambda x. \text{ordinal-rec } 0 (\lambda p w. w + x))$

instance ⟨*proof*⟩

end

lemma *continuous-times*: *continuous* $((*) x)$
⟨*proof*⟩

lemma *normal-times*: $0 < x \implies \text{normal } ((*) x)$

<proof>

lemma *ordinal-times-0* [*simp*]: $x * 0 = (0::\text{ordinal})$
<proof>

lemma *ordinal-times-oSuc* [*simp*]: $x * \text{oSuc } y = (x * y) + x$
<proof>

lemma *ordinal-times-oLimit* [*simp*]: $x * \text{oLimit } f = \text{oLimit } (\lambda n. x * f n)$
<proof>

lemma *ordinal-0-times* [*simp*]: $0 * x = (0::\text{ordinal})$
<proof>

lemma *ordinal-1-times* [*simp*]: $\text{oSuc } 0 * x = (x::\text{ordinal})$
<proof>

lemma *ordinal-times-1* [*simp*]: $x * \text{oSuc } 0 = (x::\text{ordinal})$
<proof>

lemma *ordinal-times-distrib*:
 $x * (y + z) = (x * y) + (x * z::\text{ordinal})$
<proof>

lemma *ordinal-times-assoc*:
 $(x * y::\text{ordinal}) * z = x * (y * z)$
<proof>

lemma *ordinal-times-monoL* [*rule-format*]:
 $\forall x x'. x \leq x' \longrightarrow x * y \leq x' * (y::\text{ordinal})$
<proof>

lemma *ordinal-times-monoR*: $y \leq y' \Longrightarrow x * y \leq x * (y'::\text{ordinal})$
<proof>

lemma *ordinal-times-mono*:
 $\llbracket x \leq x'; y \leq y' \rrbracket \Longrightarrow x * y \leq x' * (y'::\text{ordinal})$
<proof>

lemma *ordinal-times-strict-monoR*:
 $\llbracket y < y'; 0 < x \rrbracket \Longrightarrow x * y < x * (y'::\text{ordinal})$
<proof>

lemma *ordinal-le-timesL* [*simp*]: $0 < x \Longrightarrow y \leq x * (y::\text{ordinal})$
<proof>

lemma *ordinal-le-timesR* [*simp*]: $0 < y \Longrightarrow x \leq x * (y::\text{ordinal})$
<proof>

lemma *ordinal-less-timesR*: $\llbracket 0 < x; \text{oSuc } 0 < y \rrbracket \implies x < x * (y::\text{ordinal})$
 ⟨proof⟩

lemma *ordinal-times-left-cancel* [simp]:
 $0 < w \implies (w * x = w * y) = (x = (y::\text{ordinal}))$
 ⟨proof⟩

lemma *ordinal-times-left-cancel-le* [simp]:
 $0 < w \implies (w * x \leq w * y) = (x \leq (y::\text{ordinal}))$
 ⟨proof⟩

lemma *ordinal-times-left-cancel-less* [simp]:
 $0 < w \implies (w * x < w * y) = (x < (y::\text{ordinal}))$
 ⟨proof⟩

lemma *ordinal-times-eq-0*:
 $((x::\text{ordinal}) * y = 0) = (x = 0 \vee y = 0)$
 ⟨proof⟩

lemma *ordinal-times-not-0* [simp]:
 $((0::\text{ordinal}) < x * y) = (0 < x \wedge 0 < y)$
 ⟨proof⟩

5.4 Exponentiation

definition
 $\text{exp-ordinal} :: [\text{ordinal}, \text{ordinal}] \Rightarrow \text{ordinal}$ (**infixr** ** 75) **where**
 $(**) = (\lambda x. \text{if } 0 < x \text{ then } \text{ordinal-rec } 1 (\lambda p w. w * x)$
 $\quad \text{else } (\lambda y. \text{if } y = 0 \text{ then } 1 \text{ else } 0))$

lemma *continuous-exp*: $0 < x \implies \text{continuous } ((**) x)$
 ⟨proof⟩

lemma *ordinal-exp-0* [simp]: $x ** 0 = (1::\text{ordinal})$
 ⟨proof⟩

lemma *ordinal-exp-oSuc* [simp]: $x ** \text{oSuc } y = (x ** y) * x$
 ⟨proof⟩

lemma *ordinal-exp-oLimit* [simp]:
 $0 < x \implies x ** \text{oLimit } f = \text{oLimit } (\lambda n. x ** f n)$
 ⟨proof⟩

lemma *ordinal-0-exp* [simp]: $0 ** x = (\text{if } x = 0 \text{ then } 1 \text{ else } 0)$
 ⟨proof⟩

lemma *ordinal-1-exp* [simp]: $\text{oSuc } 0 ** x = \text{oSuc } 0$
 ⟨proof⟩

lemma *ordinal-exp-1* [*simp*]: $x ** oSuc\ 0 = x$
 ⟨*proof*⟩

lemma *ordinal-exp-distrib*:
 $x ** (y + z) = (x ** y) * (x ** (z::ordinal))$
 ⟨*proof*⟩

lemma *ordinal-exp-not-0* [*simp*]: $(0 < x ** y) = (0 < x \vee y = 0)$
 ⟨*proof*⟩

lemma *ordinal-exp-eq-0* [*simp*]: $(x ** y = 0) = (x = 0 \wedge 0 < y)$
 ⟨*proof*⟩

lemma *ordinal-exp-assoc*:
 $(x ** y) ** z = x ** (y * z)$
 ⟨*proof*⟩

lemma *ordinal-exp-monoL* [*rule-format*]:
 $\forall x\ x'.\ x \leq x' \longrightarrow x ** y \leq x' ** (y::ordinal)$
 ⟨*proof*⟩

lemma *normal-exp*: $oSuc\ 0 < x \implies normal\ ((**) x)$
 ⟨*proof*⟩

lemma *ordinal-exp-monoR*:
 $\llbracket 0 < x; y \leq y' \rrbracket \implies x ** y \leq x ** (y'::ordinal)$
 ⟨*proof*⟩

lemma *ordinal-exp-mono*:
 $\llbracket 0 < x'; x \leq x'; y \leq y' \rrbracket \implies x ** y \leq x' ** (y'::ordinal)$
 ⟨*proof*⟩

lemma *ordinal-exp-strict-monoR*:
 $\llbracket oSuc\ 0 < x; y < y' \rrbracket \implies x ** y < x ** (y'::ordinal)$
 ⟨*proof*⟩

lemma *ordinal-le-expR* [*simp*]: $0 < y \implies x \leq x ** (y::ordinal)$
 ⟨*proof*⟩

lemma *ordinal-exp-left-cancel* [*simp*]:
 $oSuc\ 0 < w \implies (w ** x = w ** y) = (x = y)$
 ⟨*proof*⟩

lemma *ordinal-exp-left-cancel-le* [*simp*]:
 $oSuc\ 0 < w \implies (w ** x \leq w ** y) = (x \leq y)$
 ⟨*proof*⟩

lemma *ordinal-exp-left-cancel-less* [*simp*]:
 $oSuc\ 0 < w \implies (w ** x < w ** y) = (x < y)$

<proof>

end

6 Inverse Functions

theory *OrdinalInverse*

imports *OrdinalArith*

begin

lemma (*in normal*) *oInv-ex*:

assumes $F\ 0 \leq a$ **shows** $\exists q. F\ q \leq a \wedge a < F\ (oSuc\ q)$

<proof>

lemma *oInv-uniq*:

assumes *mono* ($F::ordinal \Rightarrow ordinal$) $F\ x \leq a$ $a < F\ (oSuc\ x)$ $F\ y \leq a$ $a < F\ (oSuc\ y)$

shows $x = y$

<proof>

definition

oInv :: (*ordinal* \Rightarrow *ordinal*) \Rightarrow *ordinal* \Rightarrow *ordinal* **where**

oInv $F\ a =$ (*if* $F\ 0 \leq a$ *then* (*THE* $x. F\ x \leq a \wedge a < F\ (oSuc\ x)$) *else* 0)

lemma (*in normal*) *oInv-bounds*: $F\ 0 \leq a \Longrightarrow F\ (oInv\ F\ a) \leq a \wedge a < F\ (oSuc\ (oInv\ F\ a))$

<proof>

lemma (*in normal*) *oInv-bound1*:

$F\ 0 \leq a \Longrightarrow F\ (oInv\ F\ a) \leq a$

<proof>

lemma (*in normal*) *oInv-bound2*: $a < F\ (oSuc\ (oInv\ F\ a))$

<proof>

lemma (*in normal*) *oInv-equality*: $\llbracket F\ x \leq a; a < F\ (oSuc\ x) \rrbracket \Longrightarrow oInv\ F\ a = x$

<proof>

lemma (*in normal*) *oInv-inverse*: $oInv\ F\ (F\ x) = x$

<proof>

lemma (*in normal*) *oInv-equality'*: $a = F\ x \Longrightarrow oInv\ F\ a = x$

<proof>

lemma (*in normal*) *oInv-eq-0*: $a \leq F\ 0 \Longrightarrow oInv\ F\ a = 0$

<proof>

lemma (*in normal*) *oInv-less*: $\llbracket F\ 0 \leq a; a < F\ z \rrbracket \Longrightarrow oInv\ F\ a < z$

<proof>

lemma (in normal) *le-oInv*: $F z \leq a \implies z \leq oInv F a$
<proof>

lemma (in normal) *less-oInvD*: $x < oInv F a \implies F (oSuc x) \leq a$
<proof>

lemma (in normal) *oInv-le*: $a < F (oSuc x) \implies oInv F a \leq x$
<proof>

lemma (in normal) *mono-oInv*: *mono* (oInv F)
<proof>

lemma (in normal) *oInv-decreasing*: $F 0 \leq x \implies oInv F x \leq x$
<proof>

6.1 Division

instantiation *ordinal* :: *modulo*
begin

definition
div-ordinal-def:
 $x \text{ div } y = (\text{if } 0 < y \text{ then } oInv ((*) y) x \text{ else } 0)$

definition
mod-ordinal-def:
 $x \text{ mod } y = ((x::\text{ordinal}) - y * (x \text{ div } y))$

instance *<proof>*

end

lemma *ordinal-divI*: $\llbracket x = y * q + r; r < y \rrbracket \implies x \text{ div } y = (q::\text{ordinal})$
<proof>

lemma *ordinal-times-div-le*: $y * (x \text{ div } y) \leq (x::\text{ordinal})$
<proof>

lemma *ordinal-less-times-div-plus*: $0 < y \implies x < y * (x \text{ div } y) + (y::\text{ordinal})$
<proof>

lemma *ordinal-modI*: $\llbracket x = y * q + r; r < y \rrbracket \implies x \text{ mod } y = (r::\text{ordinal})$
<proof>

lemma *ordinal-mod-less*: $0 < y \implies x \text{ mod } y < (y::\text{ordinal})$
<proof>

lemma *ordinal-div-plus-mod*: $y * (x \text{ div } y) + (x \text{ mod } y) = (x::\text{ordinal})$

<proof>

lemma *ordinal-div-less*: $x < y * z \implies x \text{ div } y < (z::\text{ordinal})$
<proof>

lemma *ordinal-le-div*: $\llbracket 0 < y; y * z \leq x \rrbracket \implies (z::\text{ordinal}) \leq x \text{ div } y$
<proof>

lemma *ordinal-mono-div*: *mono* $(\lambda x. x \text{ div } y::\text{ordinal})$
<proof>

lemma *ordinal-div-monoL*: $x \leq x' \implies x \text{ div } y \leq x' \text{ div } y (y::\text{ordinal})$
<proof>

lemma *ordinal-div-decreasing*: $(x::\text{ordinal}) \text{ div } y \leq x$
<proof>

lemma *ordinal-div-0*: $x \text{ div } 0 = (0::\text{ordinal})$
<proof>

lemma *ordinal-mod-0*: $x \text{ mod } 0 = (x::\text{ordinal})$
<proof>

6.2 Derived properties of division

lemma *ordinal-div-1 [simp]*: $x \text{ div } \text{oSuc } 0 = x$
<proof>

lemma *ordinal-mod-1 [simp]*: $x \text{ mod } \text{oSuc } 0 = 0$
<proof>

lemma *ordinal-div-self [simp]*: $0 < x \implies x \text{ div } x = (1::\text{ordinal})$
<proof>

lemma *ordinal-mod-self [simp]*: $x \text{ mod } x = (0::\text{ordinal})$
<proof>

lemma *ordinal-div-greater [simp]*: $x < y \implies x \text{ div } y = (0::\text{ordinal})$
<proof>

lemma *ordinal-mod-greater [simp]*: $x < y \implies x \text{ mod } y = (x::\text{ordinal})$
<proof>

lemma *ordinal-0-div [simp]*: $0 \text{ div } x = (0::\text{ordinal})$
<proof>

lemma *ordinal-0-mod [simp]*: $0 \text{ mod } x = (0::\text{ordinal})$
<proof>

lemma *ordinal-1-dvd* [*simp*]: $oSuc\ 0\ dvd\ x$
 ⟨*proof*⟩

lemma *ordinal-dvd-mod*: $y\ dvd\ x = (x\ mod\ y = (0::ordinal))$
 ⟨*proof*⟩

lemma *ordinal-dvd-times-div*: $y\ dvd\ x \implies y * (x\ div\ y) = (x::ordinal)$
 ⟨*proof*⟩

lemma *ordinal-dvd-oLimit*:
 assumes $\forall n. x\ dvd\ f\ n$ **shows** $x\ dvd\ oLimit\ f$
 ⟨*proof*⟩

6.3 Logarithms

definition
 $oLog :: ordinal \Rightarrow ordinal \Rightarrow ordinal$ **where**
 $oLog\ b = (\lambda x. \text{if } 1 < b \text{ then } oInv\ ((**) b)\ x \text{ else } 0)$

lemma *ordinal-oLogI*:
 assumes $b ** y \leq x < b ** y * b$ **shows** $oLog\ b\ x = y$
 ⟨*proof*⟩

lemma *ordinal-exp-oLog-le*: $\llbracket 0 < x; oSuc\ 0 < b \rrbracket \implies b ** (oLog\ b\ x) \leq x$
 ⟨*proof*⟩

lemma *ordinal-less-exp-oLog*: $oSuc\ 0 < b \implies x < b ** (oLog\ b\ x) * b$
 ⟨*proof*⟩

lemma *ordinal-oLog-less*: $\llbracket 0 < x; oSuc\ 0 < b; x < b ** y \rrbracket \implies oLog\ b\ x < y$
 ⟨*proof*⟩

lemma *ordinal-le-oLog*:
 $\llbracket oSuc\ 0 < b; b ** y \leq x \rrbracket \implies y \leq oLog\ b\ x$
 ⟨*proof*⟩

lemma *ordinal-oLogI2*:
 assumes $oSuc\ 0 < b\ x = b ** y * q + r\ 0 < q\ q < b\ r < b ** y$
shows $oLog\ b\ x = y$
 ⟨*proof*⟩

lemma *ordinal-div-exp-oLog-less*: $oSuc\ 0 < b \implies x\ div\ (b ** oLog\ b\ x) < b$
 ⟨*proof*⟩

lemma *ordinal-oLog-base-0*: $oLog\ 0\ x = 0$
 ⟨*proof*⟩

lemma *ordinal-oLog-base-1*: $oLog\ (oSuc\ 0)\ x = 0$
 ⟨*proof*⟩

lemma *ordinal-oLog-0*: $oLog\ b\ 0 = 0$

<proof>

lemma *ordinal-oLog-exp*: $oSuc\ 0 < b \implies oLog\ b\ (b\ **\ x) = x$

<proof>

lemma *ordinal-oLog-self*: $oSuc\ 0 < b \implies oLog\ b\ b = oSuc\ 0$

<proof>

lemma *ordinal-mono-oLog*: $mono\ (oLog\ b)$

<proof>

lemma *ordinal-oLog-monoR*: $x \leq y \implies oLog\ b\ x \leq oLog\ b\ y$

<proof>

lemma *ordinal-oLog-decreasing*: $oLog\ b\ x \leq x$

<proof>

end

7 Fixed-points

theory *OrdinalFix*

imports *OrdinalInverse*

begin

primrec *iter* :: $nat \Rightarrow ('a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a)$

where

iter 0 $F\ x = x$

| *iter* (Suc *n*) $F\ x = F\ (iter\ n\ F\ x)$

definition

oFix :: $(ordinal \Rightarrow ordinal) \Rightarrow ordinal \Rightarrow ordinal$ **where**

oFix *F* *a* = *oLimit* $(\lambda n. iter\ n\ F\ a)$

lemma *oFix-fixed*:

assumes *continuous* $F\ a \leq F\ a$

shows $F\ (oFix\ F\ a) = oFix\ F\ a$

<proof>

lemma *oFix-least*:

assumes *mono* $F\ F\ x = x\ a \leq x$ **shows** $oFix\ F\ a \leq x$

<proof>

lemma *mono-oFix*:

assumes *mono* *F* **shows** $mono\ (oFix\ F)$

<proof>

lemma *less-oFixD*: $\llbracket x < oFix\ F\ a; mono\ F; F\ x = x \rrbracket \implies x < a$
 ⟨proof⟩

lemma *less-oFixI*: $a < F\ a \implies a < oFix\ F\ a$
 ⟨proof⟩

lemma *le-oFix*: $a \leq oFix\ F\ a$
 ⟨proof⟩

lemma *le-oFix1*: $F\ a \leq oFix\ F\ a$
 ⟨proof⟩

lemma *less-oFix-0D*:
 assumes $x < oFix\ F\ 0$ *mono* F **shows** $x < F\ x$
 ⟨proof⟩

lemma *zero-less-oFix-eq*: $(0 < oFix\ F\ 0) = (0 < F\ 0)$
 ⟨proof⟩

lemma *oFix-eq-self*:
 assumes $F\ a = a$ **shows** $oFix\ F\ a = a$
 ⟨proof⟩

7.1 Derivatives of ordinal functions

The derivative of F enumerates all the fixed-points of F

definition

$oDeriv :: (ordinal \Rightarrow ordinal) \Rightarrow ordinal \Rightarrow ordinal$ **where**
 $oDeriv\ F = ordinal-rec\ (oFix\ F\ 0)\ (\lambda p\ x. oFix\ F\ (oSuc\ x))$

lemma *oDeriv-0 [simp]*:
 $oDeriv\ F\ 0 = oFix\ F\ 0$
 ⟨proof⟩

lemma *oDeriv-oSuc [simp]*:
 $oDeriv\ F\ (oSuc\ x) = oFix\ F\ (oSuc\ (oDeriv\ F\ x))$
 ⟨proof⟩

lemma *oDeriv-oLimit [simp]*:
 $oDeriv\ F\ (oLimit\ f) = oLimit\ (\lambda n. oDeriv\ F\ (f\ n))$
 ⟨proof⟩

lemma *oDeriv-fixed*:
 assumes *normal* F **shows** $F\ (oDeriv\ F\ n) = oDeriv\ F\ n$
 ⟨proof⟩

lemma *oDeriv-fixedD*: $\llbracket oDeriv\ F\ x = x; normal\ F \rrbracket \implies F\ x = x$
 ⟨proof⟩

lemma *normal-oDeriv*: *normal* (oDeriv F)
⟨proof⟩

lemma *oDeriv-increasing*:
assumes *continuous F* shows $F n \leq oDeriv F n$
⟨proof⟩

lemma *oDeriv-total*:
assumes *normal F* $F x = x$ shows $\exists n. x = oDeriv F n$
⟨proof⟩

lemma *range-oDeriv*: *normal F* $\implies range (oDeriv F) = \{x. F x = x\}$
⟨proof⟩

end

8 Omega

theory *OrdinalOmega*
imports *OrdinalFix*
begin

8.1 Embedding naturals in the ordinals

primrec *ordinal-of-nat* :: *nat* \Rightarrow *ordinal*
where

ordinal-of-nat 0 = 0
| *ordinal-of-nat* (Suc n) = oSuc (*ordinal-of-nat* n)

lemma *strict-mono-ordinal-of-nat*: *strict-mono ordinal-of-nat*
⟨proof⟩

lemma *not-limit-ordinal-nat*: $\neg limit_ordinal (ordinal-of-nat n)$
⟨proof⟩

lemma *ordinal-of-nat-eq* [simp]:
(*ordinal-of-nat* x = *ordinal-of-nat* y) = (x = y)
⟨proof⟩

lemma *ordinal-of-nat-less* [simp]:
(*ordinal-of-nat* x < *ordinal-of-nat* y) = (x < y)
⟨proof⟩

lemma *ordinal-of-nat-le* [simp]:
(*ordinal-of-nat* x \leq *ordinal-of-nat* y) = (x \leq y)
⟨proof⟩

lemma *ordinal-of-nat-plus* [simp]:
ordinal-of-nat x + *ordinal-of-nat* y = *ordinal-of-nat* (x + y)

<proof>

lemma *ordinal-of-nat-times* [simp]:

ordinal-of-nat $x * \text{ordinal-of-nat } y = \text{ordinal-of-nat } (x * y)$

<proof>

lemma *ordinal-of-nat-exp* [simp]:

ordinal-of-nat $x ** \text{ordinal-of-nat } y = \text{ordinal-of-nat } (x \wedge y)$

<proof>

lemma *oSuc-plus-ordinal-of-nat*:

oSuc $x + \text{ordinal-of-nat } n = \text{oSuc } (x + \text{ordinal-of-nat } n)$

<proof>

lemma *less-ordinal-of-nat*:

$(x < \text{ordinal-of-nat } n) = (\exists m. x = \text{ordinal-of-nat } m \wedge m < n)$

<proof>

lemma *le-ordinal-of-nat*:

$(x \leq \text{ordinal-of-nat } n) = (\exists m. x = \text{ordinal-of-nat } m \wedge m \leq n)$

<proof>

8.2 Omega, the least limit ordinal

definition

omega :: *ordinal* (ω) **where**

omega = *oLimit ordinal-of-nat*

lemma *less-omegaD*: $x < \omega \implies \exists n. x = \text{ordinal-of-nat } n$

<proof>

lemma *omega-leI*: $\forall n. \text{ordinal-of-nat } n \leq x \implies \omega \leq x$

<proof>

lemma *nat-le-omega* [simp]: *ordinal-of-nat* $n \leq \omega$

<proof>

lemma *nat-less-omega* [simp]: *ordinal-of-nat* $n < \omega$

<proof>

lemma *zero-less-omega* [simp]: $0 < \omega$

<proof>

lemma *limit-ordinal-omega*: *limit-ordinal* ω

<proof>

lemma *Least-limit-ordinal*: (*LEAST* $x. \text{limit-ordinal } x$) = ω

<proof>

lemma *range f = range ordinal-of-nat \implies oLimit f = ω*
 ⟨proof⟩

8.3 Arithmetic properties of ω

lemma *oSuc-less-omega [simp]: (oSuc x < ω) = (x < ω)*
 ⟨proof⟩

lemma *oSuc-plus-omega [simp]: oSuc x + ω = x + ω*
 ⟨proof⟩

lemma *ordinal-of-nat-plus-omega [simp]:*
ordinal-of-nat n + ω = ω
 ⟨proof⟩

lemma *ordinal-of-nat-times-omega [simp]:*
assumes *k > 0 shows ordinal-of-nat k * ω = ω*
 ⟨proof⟩

lemma *ordinal-plus-times-omega: x + x * ω = x * ω*
 ⟨proof⟩

lemma *ordinal-plus-absorb: x * ω \leq y \implies x + y = y*
 ⟨proof⟩

lemma *ordinal-less-plusL:*
assumes *y < x * ω shows y < x + y*
 ⟨proof⟩

lemma *ordinal-plus-absorb-iff: (x + y = y) = (x * ω \leq y)*
 ⟨proof⟩

lemma *ordinal-less-plusL-iff: (y < x + y) = (y < x * ω)*
 ⟨proof⟩

8.4 Additive principal ordinals

locale *additive-principal* =
fixes *a :: ordinal*
assumes *not-0: 0 < a*
assumes *sum-eq: $\bigwedge b. b < a \implies b + a = a$*

lemma **(in** *additive-principal*) *sum-less:*
 $\llbracket x < a; y < a \rrbracket \implies x + y < a$
 ⟨proof⟩

lemma **(in** *additive-principal*) *times-nat-less:*
*x < a \implies x * ordinal-of-nat n < a*
 ⟨proof⟩

lemma *not-additive-principal-0*: \neg *additive-principal* 0
<proof>

lemma *additive-principal-oSuc*:
additive-principal (oSuc a) = (a = 0)
<proof>

lemma *additive-principal-intro2* [rule-format]:
assumes *not-0*: $0 < a$ **and** *lessa*: $(\forall x < a. \forall y < a. x + y < a)$
shows *additive-principal* a
<proof>

lemma *additive-principal-1*: *additive-principal* (oSuc 0)
<proof>

lemma *additive-principal-omega*: *additive-principal* ω
<proof>

lemma *additive-principal-times-omega*:
assumes $0 < x$ **shows** *additive-principal* (x * ω)
<proof>

lemma *additive-principal-oLimit*:
assumes $\forall n. \textit{additive-principal}$ (f n)
shows *additive-principal* (oLimit f)
<proof>

lemma *additive-principal-omega-exp*: *additive-principal* ($\omega ** x$)
<proof>

lemma (in *additive-principal*) *omega-exp*: $\exists x. a = \omega ** x$
<proof>

lemma *additive-principal-iff*:
additive-principal a = $(\exists x. a = \omega ** x)$
<proof>

lemma *absorb-omega-exp*:
 $x < \omega ** a \implies x + \omega ** a = \omega ** a$
<proof>

lemma *absorb-omega-exp2*: $a < b \implies \omega ** a + \omega ** b = \omega ** b$
<proof>

8.5 Cantor normal form

lemma *cnf-lemma*: $x > 0 \implies x - \omega ** \textit{oLog}$ ω x < x
<proof>

primrec from-cnf where

$from-cnf [] = 0$
| $from-cnf (x \# xs) = \omega ** x + from-cnf xs$

function to-cnf where

[simp del]: $to-cnf x = (if x = 0 then [] else$
 $oLog \omega x \# to-cnf (x - \omega ** oLog \omega x))$
 $\langle proof \rangle$

termination $\langle proof \rangle$

lemma to-cnf-0 [simp]: $to-cnf 0 = []$
 $\langle proof \rangle$

lemma to-cnf-not-0:

$0 < x \implies to-cnf x = oLog \omega x \# to-cnf (x - \omega ** oLog \omega x)$
 $\langle proof \rangle$

lemma to-cnf-eq-Cons: $to-cnf x = a \# list \implies a = oLog \omega x$
 $\langle proof \rangle$

lemma to-cnf-inverse: $from-cnf (to-cnf x) = x$
 $\langle proof \rangle$

primrec normalize-cnf where

$normalize-cnf-Nil: normalize-cnf [] = []$
| $normalize-cnf-Cons: normalize-cnf (x \# xs) =$
 $(case xs of [] \Rightarrow [x] | y \# ys \Rightarrow$
 $(if x < y then [] else [x]) @ normalize-cnf xs)$

lemma from-cnf-normalize-cnf: $from-cnf (normalize-cnf xs) = from-cnf xs$
 $\langle proof \rangle$

lemma normalize-cnf-to-cnf: $normalize-cnf (to-cnf x) = to-cnf x$
 $\langle proof \rangle$

alternate form of CNF

lemma cnf2-lemma:

$0 < x \implies x \bmod \omega ** oLog \omega x < x$
 $\langle proof \rangle$

primrec from-cnf2 where

$from-cnf2 [] = 0$
| $from-cnf2 (x \# xs) = \omega ** fst x * ordinal-of-nat (snd x) + from-cnf2 xs$

function to-cnf2 where

[simp del]: $to-cnf2 x = (if x = 0 then [] else$

$(oLog \omega x, inv \text{ ordinal-of-nat } (x \text{ div } (\omega ** oLog \omega x)))$
 $\# \text{ to-cnfn2 } (x \text{ mod } (\omega ** oLog \omega x))$
 <proof>

termination <proof>

lemma *to-cnfn2-0* [simp]: $\text{to-cnfn2 } 0 = []$
 <proof>

lemma *to-cnfn2-not-0*:
 $0 < x \implies \text{to-cnfn2 } x = (oLog \omega x, inv \text{ ordinal-of-nat } (x \text{ div } (\omega ** oLog \omega x)))$
 $\# \text{ to-cnfn2 } (x \text{ mod } (\omega ** oLog \omega x))$
 <proof>

lemma *to-cnfn2-eq-Cons*: $\text{to-cnfn2 } x = (a,b) \# \text{ list} \implies a = oLog \omega x$
 <proof>

lemma *ordinal-of-nat-of-ordinal*:
 $x < \omega \implies \text{ordinal-of-nat } (inv \text{ ordinal-of-nat } x) = x$
 <proof>

lemma *to-cnfn2-inverse*: $\text{from-cnfn2 } (\text{to-cnfn2 } x) = x$
 <proof>

primrec *is-normalized2* **where**
 $\text{is-normalized2-Nil: is-normalized2 } [] = \text{True}$
 $\text{is-normalized2-Cons: is-normalized2 } (x \# xs) =$
 $(\text{case } xs \text{ of } [] \Rightarrow \text{True} \mid y \# ys \Rightarrow \text{fst } y < \text{fst } x \wedge \text{is-normalized2 } ys)$

lemma *is-normalized2-to-cnfn2*: $\text{is-normalized2 } (\text{to-cnfn2 } x)$
 <proof>

8.6 Epsilon 0

definition *epsilon0* :: *ordinal* (ε_0) **where**
 $\text{epsilon0} = oFix ((**) \omega) 0$

lemma *less-omega-exp*: $x < \varepsilon_0 \implies x < \omega ** x$
 <proof>

lemma *omega-exp-epsilon0*: $\omega ** \varepsilon_0 = \varepsilon_0$
 <proof>

lemma *oLog-omega-less*: $[0 < x; x < \varepsilon_0] \implies oLog \omega x < x$
 <proof>

end

9 Veblen Hierarchies

```

theory OrdinalVeblen
imports OrdinalOmega
begin

```

9.1 Closed, unbounded sets

```

locale normal-set =
fixes A :: ordinal set
assumes closed:  $\bigwedge g. \forall n. g\ n \in A \implies oLimit\ g \in A$ 
and unbounded:  $\bigwedge x. \exists y \in A. x < y$ 

```

```

lemma (in normal-set) less-next:  $x < (LEAST\ z. z \in A \wedge x < z)$ 
  <proof>

```

```

lemma (in normal-set) mem-next:  $(LEAST\ z. z \in A \wedge x < z) \in A$ 
  <proof>

```

```

lemma (in normal) normal-set-range: normal-set (range F)
  <proof>

```

```

lemma oLimit-mem-INTER:
assumes norm:  $\forall n. normal\text{-}set\ (A\ n)$ 
and A:  $\forall n. A\ (Suc\ n) \subseteq A\ n \wedge \forall n. f\ n \in A\ n$  and mono f
shows oLimit f  $\in (\bigcap n. A\ n)$ 
  <proof>

```

```

lemma normal-set-INTER:
assumes norm:  $\forall n. normal\text{-}set\ (A\ n)$  and A:  $\forall n. A\ (Suc\ n) \subseteq A\ n$ 
shows normal-set  $(\bigcap n. A\ n)$ 
  <proof>

```

9.2 Ordering functions

There is a one-to-one correspondence between closed, unbounded sets of ordinals and normal functions on ordinals.

```

definition
  ordering :: (ordinal set)  $\Rightarrow$  (ordinal  $\Rightarrow$  ordinal) where
  ordering A = ordinal-rec (LEAST z. z  $\in$  A) ( $\lambda p\ x. LEAST\ z. z \in A \wedge x < z$ )

```

```

lemma ordering-0:
  ordering A 0 = (LEAST z. z  $\in$  A)
  <proof>

```

```

lemma ordering-oSuc:
  ordering A (oSuc x) = (LEAST z. z  $\in$  A  $\wedge$  ordering A x < z)
  <proof>

```

lemma (in *normal-set*) *normal-ordering*: $\text{normal } (\text{ordering } A)$
 ⟨*proof*⟩

lemma (in *normal-set*) *ordering-oLimit*: $\text{ordering } A \text{ (oLimit } f) = \text{oLimit } (\lambda n. \text{ordering } A \text{ (} f \text{ } n))$
 ⟨*proof*⟩

lemma (in *normal*) *ordering-range*: $\text{ordering } (\text{range } F) = F$
 ⟨*proof*⟩

lemma (in *normal-set*) *ordering-mem*: $\text{ordering } A \ x \in A$
 ⟨*proof*⟩

lemma (in *normal-set*) *range-ordering*: $\text{range } (\text{ordering } A) = A$
 ⟨*proof*⟩

lemma *ordering-INTER-0*:
assumes *norm*: $\forall n. \text{normal-set } (A \ n)$ **and** *A*: $\forall n. A \ (\text{Suc } n) \subseteq A \ n$
shows $\text{ordering } (\bigcap n. A \ n) \ 0 = \text{oLimit } (\lambda n. \text{ordering } (A \ n) \ 0)$
 ⟨*proof*⟩

9.3 Critical ordinals

definition
critical-set :: *ordinal set* \Rightarrow *ordinal* \Rightarrow *ordinal set* **where**
critical-set *A* =
 $\text{ordinal-rec0 } A \ (\lambda p \ x. x \cap \text{range } (\text{oDeriv } (\text{ordering } x))) \ (\lambda f. \bigcap n. f \ n)$

lemma *critical-set-0 [simp]*: $\text{critical-set } A \ 0 = A$
 ⟨*proof*⟩

lemma *critical-set-oSuc-lemma*:
 $\text{critical-set } A \ (\text{oSuc } n) = \text{critical-set } A \ n \cap \text{range } (\text{oDeriv } (\text{ordering } (\text{critical-set } A \ n)))$
 ⟨*proof*⟩

lemma *omega-complete-INTER*: $\text{omega-complete } (\lambda x \ y. y \subseteq x) \ (\lambda f. \bigcap (\text{range } f))$
 ⟨*proof*⟩

lemma *critical-set-oLimit*: $\text{critical-set } A \ (\text{oLimit } f) = (\bigcap n. \text{critical-set } A \ (f \ n))$
 ⟨*proof*⟩

lemma *critical-set-mono*: $x \leq y \Longrightarrow \text{critical-set } A \ y \subseteq \text{critical-set } A \ x$
 ⟨*proof*⟩

lemma (in *normal-set*) *range-oDeriv-subset*: $\text{range } (\text{oDeriv } (\text{ordering } A)) \subseteq A$
 ⟨*proof*⟩

lemma *normal-set-critical-set*: $\text{normal-set } A \Longrightarrow \text{normal-set } (\text{critical-set } A \ x)$

<proof>

lemma *critical-set-oSuc:*

normal-set A \implies critical-set A (oSuc x) = range (oDeriv (ordering (critical-set A x)))

<proof>

9.4 Veblen hierarchy over a normal function

definition

*oVeblen :: (ordinal \implies ordinal) \implies ordinal \implies ordinal \implies ordinal **where***

oVeblen F = (λx . ordering (critical-set (range F) x))

lemma (*in normal*) *oVeblen-0: oVeblen F 0 = F*

<proof>

lemma (*in normal*) *oVeblen-oSuc: oVeblen F (oSuc x) = oDeriv (oVeblen F x)*

<proof>

lemma (*in normal*) *oVeblen-oLimit:*

oVeblen F (oLimit f) = ordering ($\bigcap n$. range (oVeblen F (f n)))

<proof>

lemma (*in normal*) *normal-oVeblen: normal (oVeblen F x)*

<proof>

lemma (*in normal*) *continuous-oVeblen-0: continuous (λx . oVeblen F x 0)*

<proof>

lemma (*in normal*) *oVeblen-oLimit-0:*

oVeblen F (oLimit f) 0 = oLimit (λn . oVeblen F (f n) 0)

<proof>

lemma (*in normal*) *normal-oVeblen-0:*

assumes *0 < F 0* **shows** *normal (λx . oVeblen F x 0)*

<proof>

lemma (*in normal*) *range-oVeblen:*

range (oVeblen F x) = critical-set (range F) x

<proof>

lemma (*in normal*) *range-oVeblen-subset:*

x \leq y \implies range (oVeblen F y) \subseteq range (oVeblen F x)

<proof>

lemma (*in normal*) *oVeblen-fixed:*

assumes *x < y*

shows *oVeblen F x (oVeblen F y a) = oVeblen F y a*

<proof>

lemma (in normal) critical-set-fixed:

assumes $0 < z$

shows $\text{range } (oVeblen\ F\ z) = \{x. \forall y < z. oVeblen\ F\ y\ x = x\}$ (is ?L = ?R)
<proof>

9.5 Veblen hierarchy over $\lambda x. 1 + x$

lemma *oDeriv-id*: $oDeriv\ id = id$

<proof>

lemma *oFix-plus*: $oFix\ (\lambda x. a + x)\ 0 = a * \omega$

<proof>

lemma *oDeriv-plus*: $oDeriv\ ((+)\ a) = ((+)\ (a * \omega))$

<proof>

lemma *oVeblen-1-plus*: $oVeblen\ ((+)\ 1)\ x = ((+)\ (\omega ** x))$

<proof>

end