The Transcendence of π

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Abstract

This entry shows the transcendence of π based on the classic proof using the fundamental theorem of symmetric polynomials first given by von Lindemann in 1882, but the mostly formalisation follows the version by Niven [3]. The proof reuses much of the machinery developed in the AFP entry on the transcendence of e.

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1 The Transcendence of π

theory Pi-Transcendental

imports

E-Transcendental.E-Transcendental Symmetric-Polynomials.Symmetric-Polynomials HOL-Real-Asymp.Real-Asymp begin

lemma ring-homomorphism-to-poly [intro]: ring-homomorphism (λi . [:i:]) by standard auto

lemma (in ring-closed) coeff-power-closed: $(\bigwedge m. \ coeff \ p \ m \in A) \implies coeff \ (p \ \widehat{} \ n) \ m \in A$ **by** (induction n arbitrary: m) (auto simp: mpoly-coeff-1 coeff-mpoly-times intro!: prod-fun-closed)

lemma (in *ring-closed*) *coeff-prod-closed*:

 $(\bigwedge x \ m. \ x \in X \implies coeff \ (f \ x) \ m \in A) \implies coeff \ (prod \ f \ X) \ m \in A$ by (induction X arbitrary: m rule: infinite-finite-induct) (auto simp: mpoly-coeff-1 coeff-mpoly-times introl: prod-fun-closed)

lemma map-of-rat-of-int-poly [simp]: map-poly of-rat (of-int-poly p) = of-int-poly p

by (*intro poly-eqI*) (*auto simp*: *coeff-map-poly*)

Given a polynomial with rational coefficients, we can obtain an integer polynomial that differs from it only by a nonzero constant by clearing the denominators.

lemma *ratpoly-to-intpoly*: assumes $\forall i. poly.coeff p \ i \in \mathbb{Q}$ **obtains** q c where $c \neq 0$ p = Polynomial.smult (inverse (of-nat c)) (of-int-poly q)**proof** (cases p = 0) case True with that [of 1 0] show ?thesis by auto \mathbf{next} case False from assms obtain p' where p': p = map-poly of-rat p'using ratpolyE by autodefine c where c = Lcm (($nat \circ snd \circ quotient \circ f \circ poly.coeff p'$) '{...Polynomial.degree p'}) have $\neg snd$ (quotient-of x) ≤ 0 for x using quotient-of-denom-pos[of x, OF surjective-pairing] by auto hence $c \neq 0$ by (auto simp: c-def) define q where q = Polynomial.smult (of-nat c) p' have *poly.coeff* q $i \in \mathbb{Z}$ for i

proof (cases i > Polynomial.degree p')

case False define m nwhere m = fst (quotient-of (poly.coeff p' i)) and n = nat (snd (quotient-of (poly.coeff p' i)))have mn: n > 0 poly.coeff p' i = of-int m / of-nat nusing quotient-of-denom-pos[of poly.coeff p' i, OF surjective-pairing] quotient-of-div[of poly.coeff p' i, OF surjective-pairing] by (auto simp: m-def n-def) from False have $n \, dvd \, c \, unfolding \, c-def$ by (intro dvd-Lcm) (auto simp: c-def n-def o-def not-less) hence of-nat c * (of-int m / of-nat n) = (of-nat (c div n) * of-int m :: rat)**by** (*auto simp*: *of-nat-div*) also have $\ldots \in \mathbb{Z}$ by *auto* finally show ?thesis using mn by (auto simp: q-def) **qed** (auto simp: q-def coeff-eq- θ) with *intpolyE* obtain q' where q': q = of-*int*-poly q' by *auto* moreover have p = Polynomial.smult (inverse (of-nat c)) (map-poly of-rat (of-int-poly q'))**unfolding** smult-conv-map-poly $q'[symmetric] p' using \langle c \neq 0 \rangle$ **by** (*intro poly-eqI*) (*auto simp: coeff-map-poly q-def of-rat-mult*) ultimately show *?thesis* using $q' p' \langle c \neq 0 \rangle$ by (auto introl: that of c q') qed **lemma** symmetric-mpoly-symmetric-sum: assumes $\Lambda \pi$. π permutes $A \Longrightarrow g \pi$ permutes Xassumes $\bigwedge x \pi$. $x \in X \Longrightarrow \pi$ permutes $A \Longrightarrow$ moly-map-vars π (f x) = f (g π x)shows symmetric-moly A ($\sum x \in X$. f x) unfolding symmetric-mpoly-def **proof** safe fix π assume π : π permutes A have mooly-map-vars π (sum f X) = ($\sum x \in X$. mooly-map-vars π (f x)) by simp also have $\ldots = (\sum x \in X. f (g \pi x))$ **by** (*intro sum.cong assms* π *refl*) also have $\dots = (\sum_{x \in g} \pi X, f_x)$ using $assms(1)[OF \pi]$ by (subst sum.reindex) (auto simp: permutes-inj-on) also have $g \pi$ X = Xusing $assms(1)[OF \pi]$ by (simp add: permutes-image) finally show mpoly-map-vars π (sum f X) = sum f X. qed

lemma symmetric-mpoly-symmetric-prod: **assumes** g permutes X **assumes** $\bigwedge x \ \pi. \ x \in X \implies \pi$ permutes $A \implies mpoly-map-vars \ \pi \ (f \ x) = f \ (g \ x)$ **shows** symmetric-mpoly $A \ (\prod x \in X. \ f \ x)$ **unfolding** symmetric-mpoly-def **proof** safe **fix** π **assume** π : π permutes A **have** mpoly-map-vars π (prod f X) = ($\prod x \in X$. mpoly-map-vars π (f x)) **by** simp **also have** ... = ($\prod x \in X$. f (g x)) **by** (intro prod.cong assms π reft) **also have** ... = ($\prod x \in g'X$. f x) **using** assms **by** (subst prod.reindex) (auto simp: permutes-inj-on) **also have** g 'X = X **using** assms **by** (simp add: permutes-image) **finally show** mpoly-map-vars π (prod f X) = prod f X. **qed**

We now prove the transcendence of $i\pi$, from which the transcendence of π will follow as a trivial corollary. The first proof of this was given by von Lindemann [4]. The central ingredient is the fundamental theorem of symmetric functions.

The proof can, by now, be considered folklore and one can easily find many similar variants of it, but we mostly follows the nice exposition given by Niven [3].

An independent previous formalisation in Coq that uses the same basic techniques was given by Bernard et al. [2]. They later also formalised the much stronger Lindemann–Weierstraß theorem [1].

lemma transcendental-i-pi: \neg algebraic (i * pi) proof

— Suppose $i\pi$ were algebraic.

assume algebraic (i * pi)

— We obtain some nonzero integer polynomial that has $i\pi$ as a root. We can assume w. l. o. g. that the constant coefficient of this polynomial is nonzero. then obtain p

where p: poly (of-int-poly p) (i * pi) = 0 $p \neq 0$ poly.coeff $p \ 0 \neq 0$ by (elim algebraic E'-nonzero) auto

define n where n = Polynomial.degree p

— We define the sequence of the roots of this polynomial:

obtain root where Polynomial.smult (Polynomial.lead-coeff (of-int-poly p)) ($\prod i < n. [:-root i :: complex, 1:]$) = of-int-poly p

using complex-poly-decompose'[of of-int-poly p] unfolding n-def by auto note root = this [symmetric]

— We note that $i\pi$ is, of course, among these roots. from p and root obtain idx where idx: idx < n root idx = i * piby (*auto simp*: poly-prod)

— We now define a new polynomial P', whose roots are all numbers that arise as a sum of any subset of roots of p. We also count all those subsets that sum up to 0 and call their number A.

define root' where root' = $(\lambda X. (\sum j \in X. root j))$

define P where $P = (\lambda i. \prod X | X \subseteq \{... < n\} \land card X = i. [:-root' X, 1:])$ define P' where $P' = (\prod i \in \{0 < ...n\}, P i)$ define A where $A = card \{X \in Pow \{... < n\}, root' X = 0\}$ have $[simp]: P' \neq 0$ by (auto simp: P'-def P-def)

— We give the name *Roots'* to those subsets that do not sum to zero and note that there is at least one, namely $\{i\pi\}$. define *Roots'* where *Roots'* = {*X*. *X* \subseteq {..<*n*} \land *root' X* \neq 0} have [intro]: finite Roots' by (auto simp: Roots'-def) have $\{idx\} \in Roots'$ using idx by (auto simp: Roots'-def root'-def) hence $Roots' \neq \{\}$ by *auto* hence card-Roots': card Roots' > 0 by (auto simp: card-eq-0-iff) have P'-altdef: $P' = (\prod X \in Pow \{... < n\} - \{\{\}\})$. [:-root' X, 1:]proof have $P' = (\prod (i, X) \in (SIGMA \ x: \{0 < ... n\}, \{X, X \subseteq \{... < n\} \land card \ X = x\}).$ [:- root' X, 1:])unfolding P'-def P-def by (subst prod.Sigma) auto also have ... = $(\prod X \in Pow\{..< n\} - \{\{\}\})$. [:- root' X, 1:]) using card-mono[of $\{..< n\}$] by (intro prod.reindex-bij-witness[of - λX . (card X, X) $\lambda(-, X)$. X]) (auto simp: case-prod-unfold card-gt-0-iff intro: finite-subset[of - $\{.. < n\}$]) finally show ?thesis . qed

Clearly, A is nonzero, since the empty set sums to 0.
have A > 0
proof have {} ∈ {X∈Pow {..<n}. root' X = 0}
by (auto simp: root'-def)
thus ?thesis by (auto simp: A-def card-gt-0-iff)
qed
Since e^{iπ} + 1 = 0, we know the following:
have 0 = (∏ i<n. exp (root i) + 1)
using idx by force
We rearrange this product of sums into a sum of products and collect all

— We rearrange this product of sums into a sum of products and collect all summands that are 1 into a separate sum, which we call A:

also have $\ldots = (\sum X \in Pow \{\ldots < n\}, \prod i \in X. exp (root i))$ by (subst prod-add) auto

also have $\dots = (\sum X \in Pow \{ \dots < n \}. exp (root' X))$ by (intro sum.cong refl, subst exp-sum [symmetric])

(auto simp: root'-def intro: finite-subset[of - $\{.. < n\}$])

also have $Pow \{..<n\} = \{X \in Pow \{..<n\}. root' X \neq 0\} \cup \{X \in Pow \{..<n\}. root' X = 0\}$

by auto

also have $(\sum X \in \ldots exp (root' X)) = (\sum X \mid X \subseteq \{\ldots < n\} \land root' X \neq 0. exp (root' X)) +$

 $(\sum X \mid X \subseteq {...< n} \land root' X = 0. exp (root' X))$

by (subst sum.union-disjoint) auto

also have $(\sum X \mid X \subseteq \{..< n\} \land root' X = 0. exp (root' X)) = of-nat A$ by (simp add: A-def)

— Finally, we obtain the fact that the sum of $\exp(u)$ with u ranging over all the non-zero roots of P' is a negative integer.

finally have $eq: (\sum X \mid X \subseteq \{... < n\} \land root' X \neq 0. exp (root' X)) = -of-nat A$ by (simp add: add-eq-0-iff2)

— Next, we show that P' is a rational polynomial since it can be written as a symmetric polynomial expression (with rational coefficients) in the roots of p.

define ratpolys where ratpolys = {p::complex poly. $\forall i. poly.coeff \ p \ i \in \mathbb{Q}$ } have ratpolysI: $p \in ratpolys$ if $\bigwedge i. poly.coeff \ p \ i \in \mathbb{Q}$ for p

using that by (auto simp: ratpolys-def)

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have P' \in ratpolys
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proof -

define $Pmv :: nat \Rightarrow complex poly mpoly$

where $Pmv = (\lambda i. \prod X \mid X \subseteq \{..< n\} \land card X = i. Const ([:0,1:]) - (\sum i \in X. monom (Poly-Mapping.single i 1) 1))$

define P'mv where $P'mv = (\prod i \in \{0 < ...n\}, Pmv i)$

have insertion (λi . [:root i:]) $P'mv \in ratpolys$

proof (rule symmetric-poly-of-roots-in-subring[where $l = \lambda x$. [:x:]]) show ring-closed ratpolys

by *standard* (*auto simp: ratpolys-def coeff-mult*)

then interpret *ring-closed ratpolys*.

show $\forall m$. coeff $P'mv m \in ratpolys$

by (auto simp: P'mv-def Pmv-def coeff-monom when-def mpoly-coeff-Const coeff-pCons' ratpolysI

intro!: coeff-prod-closed minus-closed sum-closed uminus-closed)

show $\forall i. [:poly.coeff (of-int-poly p) i:] \in ratpolys$

by (*intro ratpolysI allI*) (*auto simp: coeff-pCons'*)

show [:inverse (of-int (Polynomial.lead-coeff p)):] *

[:of-int (Polynomial.lead-coeff p) :: complex:] = 1

using $\langle p \neq 0 \rangle$ by (auto introl: poly-eqI simp: field-simps) ext

next

have symmetric-mpoly $\{.. < n\}$ (Pmv k) for k

unfolding symmetric-mpoly-def

proof safe

fix $\pi :: nat \Rightarrow nat$ assume $\pi : \pi$ permutes {..<n}

hence mpoly-map-vars π (Pmv k) =

 $(\prod X \mid X \subseteq \{..< n\} \land card X = k. Const [:0, 1:] -$

 $(\sum x \in X. MPoly-Type.monom (Poly-Mapping.single (\pi x) (Suc 0)))$

1))

by (simp add: Pmv-def permutes-bij) also have ... = $(\prod X \mid X \subseteq \{..< n\} \land card X = k. Const [:0, 1:] - (\sum x \in \pi'X. MPoly-Type.monom (Poly-Mapping.single x (Suc$

0)) 1))

using π by (subst sum.reindex) (auto simp: permutes-inj-on) also have ... = $(\prod X \in (\lambda X. \pi'X)' \{X. X \subseteq \{..< n\} \land card X = k\}$. Const [:0, 1:] -

 $(\sum x \in X. MPoly-Type.monom (Poly-Mapping.single x (Suc$

(0))(1))by (subst prod.reindex) (auto introl: inj-on-image permutes-inj-on[OF π]) also have $(\lambda X, \pi' X)' \{ X, X \subseteq \{ ... < n \} \land card X = k \} = \{ X, X \subseteq \pi' \{ ... < n \} \}$ \land card X = k} using π by (subst image-image-fixed-card-subset) (auto simp: permutes-inj-on) also have π ' {..< n} = {..< n} by (intro permutes-image π) finally show mpoly-map-vars π (Pmv k) = Pmv k by (simp add: Pmv-def) qed thus symmetric-mpoly $\{.. < n\} P'mv$ unfolding P'mv-def by (intro symmetric-mpoly-prod) auto \mathbf{next} show vars-P'mv: vars $P'mv \subseteq \{..< n\}$ unfolding P'mv-def Pmv-def by (intro order.trans[OF vars-prod] UN-least order.trans[OF vars-diff] Un-least order.trans[OF vars-sum] order.trans[OF vars-monom-subset]) auto**qed** (*insert root*, *auto intro*!: *ratpolysI simp*: *coeff-pCons'*) also have insertion $(\lambda i. [:root i:]) (Pmv k) = P k$ for k by (simp add: Pmv-def insertion-prod insertion-diff insertion-sum root'-def

P-def

sum-to-poly del: insertion-monom)

hence insertion (λi . [:root i:]) P'mv = P'by (simp add: P'mv-def insertion-prod P'-def) finally show $P' \in ratpolys$. qed

new integer polynomial Q. define Q' where $Q' = (\prod X \in Roots'. [:- root' X, 1:])$ have $P' = (\prod X \in Pow \{..< n\} - \{\{\}\}. [:-root' X, 1:])$ by (simp add: P'-altdef) **also have** *Pow* $\{..< n\} - \{\{\}\} = Roots' \cup$ $\{X. X \in Pow \{..< n\} - \{\{\}\} \land root' X = 0\}$ by (auto simp: root'-def Roots'-def) also have $(\prod X \in \dots [:-root' X, 1:]) =$ $Q' * [:0, 1:] \cap card \{X. X \subseteq \{..< n\} \land X \neq \{\} \land root' X = 0\}$ by (subst prod.union-disjoint) (auto simp: Q'-def Roots'-def) also have $\{X, X \subseteq \{..< n\} \land X \neq \{\} \land root' X = 0\} = \{X, X \subseteq \{..< n\} \land$ $root' X = 0 \} - \{ \{ \} \}$ by auto also have card $\ldots = A - 1$ unfolding A-def **by** (subst card-Diff-singleton) (auto simp: root'-def) finally have Q': P' = Polynomial.monom 1 (A - 1) * Q'**by** (*simp add: Polynomial.monom-altdef*)

— We clear the denominators and remove all powers of X from P' to obtain a

have degree-Q': Polynomial.degree P' = Polynomial.degree Q' + (A - 1)by (subst Q') (auto simp: Q'-def Roots'-def degree-mult-eq Polynomial.degree-monom-eq *degree-prod-sum-eq*) have $\forall i. poly.coeff Q' i \in \mathbb{Q}$ proof fix i :: nathave poly.coeff Q' i = Polynomial.coeff P' (i + (A - 1))**by** (simp add: Q' Polynomial.coeff-monom-mult) also have $\ldots \in \mathbb{Q}$ using $\langle P' \in ratpolys \rangle$ by (auto simp: ratpolys-def) finally show poly.coeff $Q' i \in \mathbb{Q}$. qed **from** rate poly-to-intpoly [OF this] **obtain** c Qwhere $[simp]: c \neq 0$ and Q: Q' = Polynomial.smult (inverse (of-nat c))(of-int-poly Q)**bv** metis have [simp]: $Q \neq 0$ using Q Q' by auto have Q': of-int-poly Q = Polynomial.smult (of-nat c) Q'using Q by simp have degree-Q: Polynomial.degree Q = Polynomial.degree Q'by (subst Q) auto have Polynomial.lead-coeff (of-int-poly Q :: complex poly) = c by (subst Q') (simp-all add: degree-Q Q'-def Polynomial.lead-coeff-prod) **hence** lead-coeff-Q: Polynomial.lead-coeff Q = int cusing of-int-eq-iff of Polynomial.lead-coeff Q of-nat c] by (auto simp del: of-int-eq-iff) have Q-decompose: of-int-poly Q =Polynomial.smult (of-nat c) ($\prod X \in Roots'$. [:- root' X, 1:]) by (subst Q') (auto simp: Q'-def lead-coeff-Q) have poly (of-int-poly Q) (i * pi) = 0 using $\langle \{idx\} \in Roots' \rangle \langle finite Roots' \rangle idx$ **by** (force simp: root'-def Q-decompose poly-prod) have degree-Q: Polynomial.degree (of-int-poly Q :: complex poly) = card Roots' by (subst Q') (auto simp: Q'-def degree-prod-sum-eq) have poly (of-int-poly Q) (0 :: complex) $\neq 0$ by (subst Q') (auto simp: Q'-def Roots'-def poly-prod) hence [simp]: poly $Q \ 0 \neq 0$ by simp have [simp]: poly (of-int-poly Q) (root' Y) = 0 if $Y \in Roots'$ for Y using that $\langle finite Roots' \rangle$ by (auto simp: Q' Q'-def poly-prod) — We find some closed ball that contains all the roots of Q. define r where r = Polynomial.degree Qhave r > 0 using degree-Q card-Roots' by (auto simp: r-def) define Radius where Radius = Max $((\lambda Y. norm (root' Y))$ 'Roots') have Radius: norm (root' Y) \leq Radius if $Y \in Roots'$ for Y**using** $\langle finite Roots' \rangle$ that **by** (auto simp: Radius-def) from $Radius[of \{idx\}]$ have $Radius \ge pi$

using idx by (auto simp: Roots'-def norm-mult root'-def)

hence Radius-nonneg: Radius ≥ 0 and Radius > 0 using pi-gt3 by linarith+

— Since this ball is compact, Q is bounded on it. We obtain such a bound. have compact (poly (of-int-poly Q :: complex poly) ' cball 0 Radius)

by (intro compact-continuous-image continuous-intros) auto

then obtain Q-ub

where Q-ub: Q-ub > θ

 $\bigwedge u :: complex. \ u \in cball \ 0 \ Radius \Longrightarrow norm (poly (of-int-poly \ Q) \ u)$

 $\leq Q$ -ub

by (auto dest!: compact-imp-bounded simp: bounded-pos cball-def)

— Using this, define another upper bound that we will need later. **define** fp-ub

where $fp\text{-}ub = (\lambda p. |c| \cap (r * p - 1) / fact (p - 1) * (Radius \cap (p - 1) * Q - ub \cap p))$

have fp-ub-nonneg: fp-ub $p \ge 0$ for p

unfolding *fp-ub-def* **using** $\langle Radius \geq 0 \rangle$ *Q-ub*

by (intro mult-nonneg-nonneg divide-nonneg-pos zero-le-power) auto define C where C = card Roots' * Radius * exp Radius

— We will now show that any sufficiently large prime number leads to C * fp-ub $p \ge 1$, from which we will then derive a contradiction.

define primes-at-top where primes-at-top = inf-class.inf sequentially (principal $\{p. prime p\}$)

have eventually $(\lambda p. \forall x \in \{nat \mid poly \ Q \ 0 \mid, c, A\}$. p > x) sequentially by (intro eventually-ball-finite ballI eventually-gt-at-top) auto

hence eventually $(\lambda p. \forall x \in \{nat \mid poly \ Q \ 0 \mid, c, A\}, p > x)$ primes-at-top unfolding primes-at-top-def eventually-inf-principal by eventually-elim auto

moreover have eventually $(\lambda p. prime p)$ primes-at-top

by (*auto simp: primes-at-top-def eventually-inf-principal*)

ultimately have eventually ($\lambda p. \ C * fp\text{-ub } p \geq 1$) primes-at-top proof eventually-elim

case $(elim \ p)$

hence p: prime p p > nat | poly Q 0 | p > c p > A by auto hence p > 1 by (auto dest: prime-gt-1-nat)

— We define the polynomial $f(X) = \frac{c^s}{(p-1)!} X^{p-1} Q(X)^p$, where c is the leading coefficient of Q. We also define F(X) to be the sum of all its derivatives.

define s where s = r * p - 1define fp :: complex polywhere $fp = Polynomial.smult (of-nat c ^s / fact (p - 1))$ (Polynomial.monom 1 (p - 1) * of-int-poly Q ^ p) define Fp where $Fp = (\sum i \le s+p. (pderiv ^i) fp)$ define f F where f = poly fp and F = poly Fphave degree-fp: Polynomial.degree fp = s + p using degree-Q card-Roots' $\langle p > 1 \rangle$ by (simp add: fp-def s-def degree-mult-eq degree-monom-eq

by (simp add: fp-def s-def degree-mult-eq degree-monom-eq degree-power-eq r-def algebra-simps) — Using the same argument as in the case of the transcendence of e, we now consider the function

$$I(u) := e^{u} F(0) - F(u) = u \int_{0}^{1} e^{(1-t)x} f(tx) dt$$

whose absolute value can be bounded with a standard "maximum times length" estimate using our upper bound on f. All of this can be reused from the proof for e, so there is not much to do here. In particular, we will look at $\sum I(x_i)$ with the x_i ranging over the roots of Q and bound this sum in two different ways.

interpret lindemann-weierstrass-aux fp. have I-altdef: $I = (\lambda u. exp \ u * F \ 0 - F \ u)$

by (intro ext) (simp add: I-def degree-fp F-def Fp-def poly-sum)

— We show that fp-ub is indeed an upper bound for f. have fp-ub: norm (poly fp u) $\leq fp$ -ub p if $u \in cball \ 0$ Radius for uproof —

have norm (poly fp u) = |c| (r * p - 1) / fact (p - 1) * (norm u (p - 1) *)

norm (poly (of-int-poly Q) u) \hat{p}

by (simp add: fp-def f-def s-def norm-mult poly-monom norm-divide norm-power) also have $\ldots \leq fp$ -ub p

unfolding *fp-ub-def* using that *Q-ub* $\langle Radius \geq 0 \rangle$

by (*intro mult-left-mono*[*OF mult-mono*] *power-mono zero-le-power*) *auto* **finally show** ?*thesis* .

qed

— We now show that the following sum is an integer multiple of p. This argument again uses the fundamental theorem of symmetric functions, exploiting that the inner sums are symmetric over the roots of Q.

have $(\sum_{i=p...s+p} \sum_{i=p}^{n} Y \in Roots'. poly ((pderiv^{i}) fp) (root' Y)) / p \in \mathbb{Z}$ proof (subst sum-divide-distrib, intro Ints-sum[of $\{a...b\}$ for a b])

fix *i* assume *i*: $i \in \{p..s+p\}$

then obtain roots' where roots': distinct roots' set roots' = Roots' using finite-distinct-list (finite Roots') by metis

define l where l = length roots'

define fp' where $fp' = (pderiv \frown i) fp$

define d where d = Polynomial.degree fp'

— We define a multivariate polynomial for the inner sum $\sum f(x_i)/p$ in order to show that it is indeed a symmetric function over the x_i .

define R where $R = (smult (1 / of-nat p) (\sum k \le d. \sum i < l. smult (poly.coeff fp' k))$

 $(monom (Poly-Mapping.single \ i \ k) \ (1 \ / \ of-int \ (c \ k)))) ::$

complex mpoly)

— The *j*-th coefficient of the *i*-th derivative of f are integer multiples of $c^{j}p$ since $i \geq p$.

have integer: poly.coeff fp' j / (of-nat c $\hat{j} * of-nat p$) $\in \mathbb{Z}$ if $j \leq d$ for j proof -

define fp'' where $fp'' = Polynomial.monom 1 (p - 1) * Q \cap p$ define xwhere $x = c \uparrow s * poly.coeff$ ((pderiv $\uparrow i$) (Polynomial.monom 1 (p -1) * Q (p) jhave [:fact p:] dvd ([:fact i:] :: int poly) using i **by** (*auto intro: fact-dvd*) also have [:fact i:] dvd ((pderiv $\widehat{} i$) (Polynomial.monom 1 (p - 1) * Q $\hat{p}))$ **by** (*rule fact-dvd-higher-pderiv*) finally have $c \uparrow j * fact \ p \ dvd \ x$ unfolding x-def of-nat-mult using that i **by** (*intro mult-dvd-mono*) (auto intro!: le-imp-power-dvd simp: s-def d-def fp'-def degree-higher-pderiv degree-fp) hence of-int x / (of-int (c j * fact p) :: complex) $\in \mathbb{Z}$ by (intro of-int-divide-in-Ints) auto also have of-int x / (of-int ($c \uparrow j * fact p$) :: complex) = poly.coeff fp' j / (of-nat c $\hat{j} * of-nat p$) using $\langle p > 1 \rangle$ **unfolding** *x*-*def fp*-*def fp*-*def* by (simp add: fact-reduce[of p] field-simps hom-distribs higher-pderiv-smult *flip: of-int-hom.coeff-map-poly-hom*) finally show ?thesis . qed — Evaluating R yields is an integer since it is symmetric. have insertion ($\lambda i. \ c * root' (roots' ! i)$) $R \in \mathbb{Z}$ **proof** (*intro symmetric-poly-of-roots-in-subring-monic allI*) define Q' where $Q' = of\text{-int-poly } Q \circ_n [:0, 1 / of\text{-nat } c :: complex:]$ show symmetric-mpoly $\{..< l\} R$ unfolding R-def by (intro symmetric-moly-smult symmetric-moly-sum[of {..d}] symmetricric-mpoly-symmetric-sum) (simp-all add: mpoly-map-vars-monom permutes-bij permutep-single *bij-imp-bij-inv permutes-inv-inv*) show MPoly-Type.coeff $R \ m \in \mathbb{Z}$ for m unfolding R-def coeff-sum coeff-smult sum-distrib-left using integer by (auto simp: R-def coeff-monom when-def intro!: Ints-sum) show vars $R \subseteq \{.. < l\}$ unfolding *R*-def by (intro order.trans[OF vars-smult] order.trans[OF vars-sum] UN-least order.trans[OF vars-monom-subset]) auto show ring-closed \mathbb{Z} by standard auto have $(\prod i < l. [:- (of-nat \ c * root' \ (roots' ! \ i)), 1:]) =$ $(\prod Y \leftarrow roots'. [:- (of-nat \ c \ * \ root' \ Y), \ 1:])$ by (subst prod.list-conv-set-nth) (auto simp: atLeast0LessThan l-def) also have $\ldots = (\prod Y \in Roots' : [:- (of-nat \ c * root' \ Y), 1:])$ using roots' by (subst prod.distinct-set-conv-list [symmetric]) auto

also have ... = ($\prod Y \in Roots'$. Polynomial.smult (of-nat c) ([:-root' Y, 1:])) \circ_p [:0, 1 / c:]

by (simp add: pcompose-prod pcompose-pCons) also have ($\prod Y \in Roots'$. Polynomial.smult (of-nat c) ([:-root' Y, 1:])) =

Polynomial.smult (of-nat c $\widehat{}$ card Roots') ($\prod Y \in Roots'$. [:-root' Y, 1:])**by** (*subst prod-smult*) *auto* also have $\ldots = Polynomial.smult (of-nat c \cap (card Roots' - 1))$ (Polynomial.smult $c (\prod Y \in Roots'. [:-root' Y, 1:]))$ using $\langle finite Roots' \rangle$ and $\langle Roots' \neq \{\} \rangle$ by (subst power-diff) (auto simp: Suc-le-eq card-gt-0-iff) also have Polynomial.smult $c (\prod Y \in Roots'. [:-root' Y, 1:]) = of\text{-int-poly}$ Q using *Q*-decompose by simp finally show Polynomial.smult (of-nat c (card Roots' - 1)) Q' = $(\prod i < l. [:- (of-nat \ c \ * \ root' \ (roots' \ ! \ i)), \ 1:])$ by (simp add: pcompose-smult Q'-def) fix i :: nat**show** poly.coeff (Polynomial.smult (of-nat $c \cap (card Roots' - 1))$ Q') $i \in \mathbb{Z}$ **proof** (cases i Polynomial.degree Q rule: linorder-cases) case *areater* thus ?thesis by (auto simp: Q'-def coeff-pcompose-linear coeff-eq- θ) \mathbf{next} case equal thus ?thesis using $\langle Roots' \neq \{\}\rangle$ degree-Q card-Roots' lead-coeff-Q by (auto simp: Q'-def coeff-pcompose-linear lead-coeff-Q power-divide power-diff) next case less have poly.coeff (Polynomial.smult (of-nat $c \cap (card Roots' - 1)) Q') i =$ of-int (poly.coeff Q i) * (of-int ($c \land (card Roots' - 1)$) / of-int ($c \land$ i))by (auto simp: Q'-def coeff-pcompose-linear power-divide) also have $\ldots \in \mathbb{Z}$ using less degree-Q by (intro Ints-mult of-int-divide-in-Ints) (auto introl: le-imp-power-dvd) finally show ?thesis . qed qed auto — Moreover, by definition, evaluating R gives us $\sum f(x_i)/p$. also have insertion ($\lambda i. \ c * root' (roots' ! i)$) R = $(\sum Y \leftarrow roots'. poly fp'(root'Y)) / of-nat p$ by (simp add: insertion-sum R-def poly-altdef d-def sum-list-sum-nth at Least 0 Less Than*l-def power-mult-distrib algebra-simps* sum.swap[of - {..Polynomial.degree fp'}] del: insertion-monom) also have $\ldots = (\sum Y \in Roots', poly ((pderiv \frown i) fp) (root' Y)) / of-nat p$ using roots' by (subst sum-list-distinct-conv-sum-set) (auto simp: fp'-def poly-pcompose) finally show $\ldots \in \mathbb{Z}$. qed then obtain K where K: $(\sum i=p..s+p. \sum Y \in Roots'.$ $poly ((\overline{pderiv} \frown i) fp) (root' Y)) = of-int K * p$ using $\langle p > 1 \rangle$ by (auto elim!: Ints-cases simp: field-simps)

— Next, we show that F(0) is an integer and coprime to p. **obtain** F0 :: int where F0: F 0 = of-int F0 coprime (int p) F0proof have $(\sum i=p...s + p. poly ((pderiv \frown i) fp) 0) / of-nat p \in \mathbb{Z}$ **unfolding** *sum-divide-distrib* **proof** (*intro Ints-sum*) fix *i* assume *i*: $i \in \{p..s+p\}$ hence fact p dvd poly ((pderiv $\widehat{} i)$ ([:0, 1:] $\widehat{} (p-1) * Q \widehat{} p)$) 0 **by** (*intro fact-dvd-poly-higher-pderiv-aux'*) *auto* then obtain k where k: poly $((pderiv \frown i) ([:0, 1:] \cap (p-1) * Q \cap p))$ 0 = k * fact pby auto have $(pderiv \widehat{\ } i) fp = Polynomial.smult (of-nat c \widehat{\ } s / fact (p - 1))$ $(of-int-poly ((pderiv \ \ i) ([:0, 1:] \ (p-1) * Q \ p)))$ by (simp add: fp-def higher-pderiv-smult Polynomial.monom-altdef hom-distribs) also have poly ... 0 / of-nat p = of-int $(c \land s * k)$ using $k \langle p > 1 \rangle$ by (simp add: fact-reduce[of p]) also have $\ldots \in \mathbb{Z}$ by simp finally show poly ((pderiv $\widehat{} i)$ fp) 0 / of-nat $p \in \mathbb{Z}$. qed then obtain S where S: $(\sum i=p..s+p. poly ((pderiv \frown i) fp) 0) = of int$ S * pusing (p > 1) by (auto elim!: Ints-cases simp: field-simps) have $F \ \theta = (\sum i \le s + p. \ poly \ ((pderiv \frown i) \ fp) \ \theta)$ **by** (*auto simp*: *F*-*def Fp*-*def poly-sum*) also have $\ldots = (\sum i \in insert (p-1) \{p \ldots s + p\}, poly ((pderiv \frown i) fp) \theta)$ **proof** (*intro sum.mono-neutral-right ballI*) fix *i* assume *i*: $i \in \{...s + p\} - insert (p - 1) \{p...s + p\}$ hence i by*auto* have Polynomial.monom 1 (p - 1) dvd fp **by** (*auto simp: fp-def intro: dvd-smult*) with *i* show poly ((pderiv $\frown i$) fp) 0 = 0by (intro poly-higher-pderiv-aux1'[of -p - 1]) (auto simp: Polynomial.monom-altdef) qed auto also have $\ldots = poly ((pderiv \frown (p-1)) fp) \ 0 + of-int \ S * of-nat \ p$ using $\langle p > 1 \rangle S$ by (subst sum.insert) auto also have poly $((pderiv \frown (p-1)) fp) \theta = of (c \frown s * poly Q \theta \frown p)$ using poly-higher-pderiv-aux2 [of p - 1 0 of-int-poly $Q \uparrow p$:: complex poly] **by** (*simp add: fp-def higher-pderiv-smult Polynomial.monom-altdef*) finally have $F \theta = of_{-int} (S * int p + c \land s * poly Q \theta \land p)$ by simp **moreover have** coprime p c coprime (int p) (poly Q θ) using p by (auto intro!: prime-imp-coprime dest: dvd-imp-le-int[rotated]) **hence** coprime (int p) $(c \land s * poly Q 0 \land p)$ by *auto*

hence coprime (int p) $(S * int p + c \uparrow s * poly Q 0 \uparrow p)$

unfolding coprime-iff-gcd-eq-1 gcd-add-mult by auto

ultimately show ?thesis using that [of $S * int p + c \uparrow s * poly Q 0 \uparrow p$] by blast

qed

— Putting everything together, we have shown that $\sum I(x_i)$ is an integer coprime to p, and therefore a nonzero integer, and therefore has an absolute value of at least 1.

have $(\sum Y \in Roots'. I (root' Y)) = F 0 * (\sum Y \in Roots'. exp (root' Y)) (\sum Y \in Roots'. F (root' Y))$ by (simp add: I-altdef sum-subtractf sum-distrib-left sum-distrib-right algebra-simps) also have $\ldots = -(of \text{-}int (F0 * int A) +$ $(\sum i \leq s+p. \sum Y \in Roots'. poly ((pderiv \frown i) fp) (root' Y)))$ using F0 by (simp add: Roots'-def eq F-def Fp-def poly-sum sum.swap[of - $\{..s+p\}])$ **also have** $(\sum i \le s+p. \sum Y \in Roots'. poly ((pderiv ~ i) fp) (root' Y)) = (\sum i=p..s+p. \sum Y \in Roots'. poly ((pderiv ~ i) fp) (root' Y))$ **proof** (*intro sum.mono-neutral-right ballI sum.neutral*) fix i Y assume i: $i \in \{..s+p\} - \{p..s+p\}$ and Y: $Y \in Roots'$ **have** $[:-root' Y, 1:] \cap p \ dvd \ of-int-poly \ Q \cap p$ by (intro dvd-power-same) (auto simp: dvd-iff-poly-eq-0 Y) hence $[:-root' Y, 1:] \cap p \ dvd \ fp$ **by** (*auto simp: fp-def intro*!: *dvd-smult*) thus poly $((pderiv \ \widehat{}\ i)\ fp)\ (root'\ Y) = 0$ using i by (intro poly-higher-pderiv-aux1') auto ged auto also have $\ldots = of$ -int (K * int p) using K by simp finally have $(\sum Y \in Roots'. I (root' Y)) = -of int (K * int p + F0 * int A)$ by simp moreover have coprime p A using $p \langle A > 0 \rangle$ by (intro prime-imp-coprime) (auto dest!: dvd-imp-le) hence coprime (int p) (F0 * int A) using $F\theta$ by *auto* hence coprime (int p) (K * int p + F0 * int A)using F0 unfolding coprime-iff-gcd-eq-1 gcd-add-mult by auto hence $K * int p + F0 * int A \neq 0$ using p by (intro notI) auto hence norm $(-of\text{-}int \ (K * int \ p + F0 * int \ A) :: complex) \ge 1$ unfolding norm-minus-cancel norm-of-int by linarith ultimately have $1 \leq norm$ $(\sum Y \in Roots'. I (root' Y))$ by metis — The M–L bound on the integral gives us an upper bound: also have norm $(\sum Y \in Roots'. I (root' Y)) \leq$ $(\sum Y \in Roots'. norm (root' Y) * exp (norm (root' Y)) * fp-ub p)$ **proof** (*intro sum-norm-le lindemann-weierstrass-integral-bound fp-ub fp-ub-nonneg*) fix Y u assume $*: Y \in Roots' u \in closed-segment 0 (root' Y)$

hence closed-segment $0 \pmod{Y} \subseteq cball \ 0 \ Radius$

using $\langle Radius \geq 0 \rangle$ Radius[of Y] by (intro closed-segment-subset) auto with * show $u \in cball \ 0 \ Radius$ by auto

qed

also have $\ldots \leq (\sum Y \in Roots'. Radius * exp (Radius) * fp-ub p)$

using Radius by (intro sum-mono mult-right-mono mult-mono fp-ub-nonneg $\langle Radius \geq 0 \rangle$) auto

also have $\ldots = C * fp\text{-}ub \ p$ by $(simp \ add: \ C\text{-}def)$

finally show $1 \leq C * fp\text{-}ub \ p$.

qed

— It now only remains to show that this inequality is inconsistent for large p. This is obvious, since the upper bound is an exponential divided by a factorial and therefore clearly tends to zero.

have $(\lambda p. \ C * fp\text{-}ub \ p) \in \Theta(\lambda p. \ (C \ / \ (Radius * \ |c|)) * \ (p \ / \ 2 \ p) *$ $((2 * |c| \uparrow r * Radius * Q-ub) \uparrow p / fact p))$ (is $- \in \Theta(?f)$) using degree-Q card-Roots' (Radius > 0) by (intro bigthetaI-cong eventually-mono[OF eventually-gt-at-top[of 0]]) (auto simp: fact-reduce power-mult [symmetric] r-def *fp-ub-def power-diff power-mult-distrib*) also have $?f \in o(\lambda p. 1 * 1 * 1)$ **proof** (*intro landau-o.big-small-mult landau-o.big-mult*) have $(\lambda x. (real-of-int (2 * |c| \uparrow r) * Radius * Q-ub) \uparrow x / fact x) \longrightarrow 0$ by (intro power-over-fact-tendsto- θ) **thus** $(\lambda x. (real-of-int (2 * |c| \cap r) * Radius * Q-ub) \cap x / fact x) \in o(\lambda x. 1)$ **by** (*intro smalloI-tendsto*) *auto* qed real-asymp+ finally have $(\lambda p. C * fp\text{-}ub \ p) \in o(\lambda \text{-}. 1)$ by simp **from** smalloD-tendsto[OF this] **have** $(\lambda p. C * fp-ub p) \longrightarrow 0$ by simp hence eventually ($\lambda p. C * fp\text{-}ub \ p < 1$) at-top **by** (*intro* order-tendstoD) auto hence eventually ($\lambda p. C * fp\text{-}ub \ p < 1$) primes-at-top unfolding primes-at-top-def eventually-inf-principal by eventually-elim auto **moreover note** (eventually (λp . C * fp-ub $p \geq 1$) primes-at-top) — We therefore have a contradiction for any sufficiently large prime. ultimately have eventually (λp . False) primes-at-top by eventually-elim auto — Since sufficiently large primes always exist, this concludes the theorem. **moreover have** frequently $(\lambda p. prime p)$ sequentially

using primes-infinite **by** (simp add: cofinite-eq-sequentially[symmetric] Inf-many-def) **ultimately show** False

by (*auto simp: frequently-def eventually-inf-principal primes-at-top-def*) **qed**

lemma pcompose-conjugates-integer:

assumes $\bigwedge i. \text{ poly. coeff } p \ i \in \mathbb{Z}$

shows poly.coeff (pcompose p [:0, i:] * pcompose p [:0, -i:]) $i \in \mathbb{Z}$ proof –

let $?c = \lambda i$. poly.coeff p i :: complex

have poly.coeff (pcompose p : [0, i:] * pcompose p : [0, -i:]) i =i $i (\sum k \le i. (-1) (i - k) * ?c k * ?c (i - k))$ **unfolding** coeff-mult sum-distrib-left by (intro sum.conq) (auto simp: coeff-mult coeff-pcompose-linear power-minus' power-diff field-simps intro!: Ints-sum) also have $(\sum k \le i. (-1) \ \widehat{(i-k)} * ?c \ k * ?c \ (i-k)) =$ $(\sum k \le i. (-1) \land k * ?c k * ?c (i - k))$ (is ?S1 = ?S2) by (intro sum reindex-bij-witness of - λk . $i - k \lambda k$. i - k]) (auto simp: mult-ac) hence ?S1 = (?S1 + ?S2) / 2 by simp also have ... = $(\sum k \le i. ((-1) \land k + (-1) \land (i - k)) / 2 * ?c k * ?c (i - k))$ by (simp add: ring-distribs sum.distrib sum-divide-distrib [symmetric]) also have ... = $(\sum k \le i. (1 + (-1) \land i) / 2 * (-1) \land k * ?c k * ?c (i - k))$ by (intro sum.cong) (auto simp: power-add power-diff field-simps) also have i $\widehat{i} * \ldots \in \mathbb{Z}$ **proof** (cases even i) case True thus ?thesis by (intro Ints-mult Ints-sum assms) (auto elim!: evenE simp: power-mult) \mathbf{next} case False hence 1 + (-1) $\hat{i} = (0 :: complex)$ by (auto elim!: oddE simp: power-mult) thus ?thesis by simp qed finally show ?thesis . qed **lemma** algebraic-times-i: **assumes** algebraic xalgebraic (i * x) algebraic (-i * x)shows proof **from** assess obtain p where p: poly p $x = 0 \forall i$. poly.coeff p $i \in \mathbb{Z}$ $p \neq 0$ **by** (*auto elim*!: *algebraicE*) define p' where p' = pcompose p [:0, i:] * pcompose p [:0, -i:]have p': poly p' (i * x) = 0 poly p' (-i * x) = 0 $p' \neq 0$ by (auto simp: p'-def poly-pcompose algebra-simps p pcompose-eq-0-iff dest: pcompose-eq-0) **moreover have** $\forall i. poly.coeff p' i \in \mathbb{Z}$ using p unfolding p'-def by (intro all pcompose-conjugates-integer) auto ultimately show algebraic (i * x) algebraic (-i * x) by (intro algebraicI[of p'];simp)+qed **lemma** algebraic-times-i-iff: algebraic (i * x) \longleftrightarrow algebraic x using algebraic-times-i[of x] algebraic-times-i[of i * x] by auto **theorem** transcendental-pi: \neg algebraic pi

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using transcendental-i-pi by (simp add: algebraic-times-i-iff)
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end

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