

The Divergence of the Prime Harmonic Series

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Abstract

In this work, we prove the lower bound $\ln(H_n) - \ln(\frac{5}{3})$ for the partial sum of the Prime Harmonic series and, based on this, the divergence of the Prime Harmonic Series $\sum_{p=1}^n [p \text{ prime}] \cdot \frac{1}{p}$. The proof relies on the unique squarefree decomposition of natural numbers. This proof is similar to Euler's original proof (which was highly informal and morally questionable). Its advantage over proofs by contradiction, like the famous one by Paul Erdős, is that it provides a relatively good lower bound for the partial sums.

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1 Auxiliary lemmas

theory *Prime-Harmonic-Misc*

imports

Complex-Main

HOL-Number-Theory.Number-Theory

begin

lemma *sum-list-nonneg*: $\forall x \in \text{set } xs. x \geq 0 \implies \text{sum-list } xs \geq (0 :: 'a :: \text{ordered-ab-group-add})$

by (*induction xs*) *auto*

lemma *sum-telescope'*:

assumes $m \leq n$

shows $(\sum k = \text{Suc } m..n. f k - f (\text{Suc } k)) = f (\text{Suc } m) - (f (\text{Suc } n) :: 'a :: \text{ab-group-add})$

by (rule dec-induct[OF assms]) (simp-all add: algebra-simps)

lemma dvd-prodI:

assumes finite A x ∈ A

shows f x dvd prod f A

proof –

from assms have prod f A = f x * prod f (A - {x})

by (intro prod.remove) simp-all

thus ?thesis by simp

qed

lemma dvd-prodD: finite A ⇒ prod f A dvd x ⇒ a ∈ A ⇒ f a dvd x

by (erule dvd-trans[OF dvd-prodI])

lemma multiplicity-power-nat:

prime p ⇒ n > 0 ⇒ multiplicity p (n ^ k :: nat) = k * multiplicity p n

by (induction k) (simp-all add: prime-elem-multiplicity-mult-distrib)

lemma multiplicity-prod-prime-powers-nat':

finite S ⇒ ∀ p ∈ S. prime p ⇒ prime p ⇒

multiplicity p (∏ S :: nat) = (if p ∈ S then 1 else 0)

using multiplicity-prod-prime-powers[of S p λ-. 1] by simp

lemma prod-prime-subset:

assumes finite A finite B

assumes ∧x. x ∈ A ⇒ prime (x::nat)

assumes ∧x. x ∈ B ⇒ prime x

assumes ∏ A dvd ∏ B

shows A ⊆ B

proof

fix x assume x: x ∈ A

from assms(4)[of 0] have 0 ∉ B by auto

with assms have nonzero: ∀ z ∈ B. z ≠ 0 by (intro ballI notI) auto

from x assms have 1 = multiplicity x (∏ A)

by (subst multiplicity-prod-prime-powers-nat') simp-all

also from assms nonzero have ... ≤ multiplicity x (∏ B) by (intro dvd-imp-multiplicity-le) auto

finally have multiplicity x (∏ B) > 0 by simp

moreover from assms x have prime x by simp

ultimately show x ∈ B using assms(2,4)

by (subst (asm) multiplicity-prod-prime-powers-nat') (simp-all split: if-split-asm)

qed

lemma prod-prime-eq:

assumes finite A finite B ∧x. x ∈ A ⇒ prime (x::nat) ∧x. x ∈ B ⇒ prime x ∏ A = ∏ B

shows A = B

using assms by (intro equalityI prod-prime-subset) simp-all

```

lemma ln-ln-nonneg:
  assumes  $x: x \geq (3 :: \text{real})$ 
  shows  $\ln (\ln x) \geq 0$ 
proof –
  have  $\exp 1 \leq (3 :: \text{real})$  by (rule exp-le)
  hence  $\ln (\exp 1) \leq \ln (3 :: \text{real})$  by (subst ln-le-cancel-iff) simp-all
  also from  $x$  have  $\dots \leq \ln x$  by (subst ln-le-cancel-iff) simp-all
  finally have  $\ln 1 \leq \ln (\ln x)$  using  $x$  by (subst ln-le-cancel-iff) simp-all
  thus ?thesis by simp
qed

end

```

2 Squarefree decomposition of natural numbers

```

theory Squarefree-Nat
imports
  Main
  HOL-Number-Theory.Number-Theory
  Prime-Harmonic-Misc
begin

```

The squarefree part of a natural number is the set of all prime factors that appear with odd multiplicity. The square part, correspondingly, is what remains after dividing by the squarefree part.

```

definition squarefree-part ::  $\text{nat} \Rightarrow \text{nat set}$  where
  squarefree-part  $n = \{p \in \text{prime-factors } n. \text{ odd } (\text{multiplicity } p \ n)\}$ 

```

```

definition square-part ::  $\text{nat} \Rightarrow \text{nat}$  where
  square-part  $n = (\text{if } n = 0 \text{ then } 0 \text{ else } (\prod p \in \text{prime-factors } n. p \wedge (\text{multiplicity } p \ n \text{ div } 2)))$ 

```

```

lemma squarefree-part-0 [simp]: squarefree-part 0 = {}
  by (simp add: squarefree-part-def)

```

```

lemma square-part-0 [simp]: square-part 0 = 0
  by (simp add: square-part-def)

```

```

lemma squarefree-decompose:  $\prod (\text{squarefree-part } n) * \text{square-part } n \wedge 2 = n$ 
proof (cases  $n = 0$ )

```

```

  case False
  define  $A$   $s$  where  $A = \text{squarefree-part } n$  and  $s = \text{square-part } n$ 
  have  $(\prod A) = (\prod p \in A. p \wedge (\text{multiplicity } p \ n \text{ mod } 2))$ 
  by (intro prod.cong) (auto simp: A-def squarefree-part-def elim!: oddE)
  also have  $\dots = (\prod p \in \text{prime-factors } n. p \wedge (\text{multiplicity } p \ n \text{ mod } 2))$ 
  by (intro prod.mono-neutral-left) (auto simp: A-def squarefree-part-def)
  also from False have  $\dots * s \wedge 2 = n$ 

```

by (*simp add: s-def square-part-def prod.distrib [symmetric] power-add [symmetric]*
power-mult [symmetric] prime-factorization-nat [symmetric]
algebra-simps
prod-power-distrib)
finally show $\prod A * s^2 = n$.
qed *simp*

lemma *squarefree-part-pos [simp]:* $\prod (\text{squarefree-part } n) > 0$
using *prime-gt-0-nat unfolding squarefree-part-def by auto*

lemma *squarefree-part-ge-Suc-0 [simp]:* $\prod (\text{squarefree-part } n) \geq \text{Suc } 0$
using *squarefree-part-pos[of n] by presburger*

lemma *squarefree-part-subset [intro]:* $\text{squarefree-part } n \subseteq \text{prime-factors } n$
unfolding *squarefree-part-def by auto*

lemma *squarefree-part-finite [simp]:* *finite (squarefree-part n)*
by (*rule finite-subset[OF squarefree-part-subset] simp*)

lemma *squarefree-part-dvd [simp]:* $\prod (\text{squarefree-part } n) \text{ dvd } n$
by (*subst (2) squarefree-decompose [of n, symmetric] simp*)

lemma *squarefree-part-dvd' [simp]:* $p \in \text{squarefree-part } n \implies p \text{ dvd } n$
by (*rule dvd-prod[OF - squarefree-part-dvd] simp-all*)

lemma *square-part-dvd [simp]:* $\text{square-part } n^2 \text{ dvd } n$
by (*subst (2) squarefree-decompose [of n, symmetric] simp*)

lemma *square-part-dvd' [simp]:* $\text{square-part } n \text{ dvd } n$
by (*subst (2) squarefree-decompose [of n, symmetric] simp*)

lemma *squarefree-part-le: p ∈ squarefree-part n ⟹ p ≤ n*
by (*cases n = 0 (simp-all add: dvd-imp-le)*)

lemma *square-part-le: square-part n ≤ n*
by (*cases n = 0 (simp-all add: dvd-imp-le)*)

lemma *square-part-le-sqrt: square-part n ≤ nat [sqrt (real n)]*
proof –
have $1 * \text{square-part } n^2 \leq \prod (\text{squarefree-part } n) * \text{square-part } n^2$
by (*intro mult-right-mono simp-all*)
also have $\dots = n$ **by** (*rule squarefree-decompose*)
finally have $\text{real } (\text{square-part } n^2) \leq \text{real } n$ **by** (*subst of-nat-le-iff) simp*
hence $\text{sqrt } (\text{real } (\text{square-part } n^2)) \leq \text{sqrt } (\text{real } n)$
by (*subst real-sqrt-le-iff) simp-all*
also have $\text{sqrt } (\text{real } (\text{square-part } n^2)) = \text{real } (\text{square-part } n)$ **by** *simp*
finally show *?thesis* **by** *linarith*
qed

lemma *square-part-pos* [simp]: $n > 0 \implies \text{square-part } n > 0$
unfolding *square-part-def* **using** *prime-gt-0-nat* **by** *auto*

lemma *square-part-ge-Suc-0* [simp]: $n > 0 \implies \text{square-part } n \geq \text{Suc } 0$
using *square-part-pos*[of n] **by** *presburger*

lemma *zero-not-in-squarefree-part* [simp]: $0 \notin \text{squarefree-part } n$
unfolding *squarefree-part-def* **by** *auto*

lemma *multiplicity-squarefree-part*:
 $\text{prime } p \implies \text{multiplicity } p (\prod (\text{squarefree-part } n)) = (\text{if } p \in \text{squarefree-part } n \text{ then } 1 \text{ else } 0)$
using *squarefree-part-subset*[of n]
by (*intro multiplicity-prod-prime-powers-nat*) *auto*

The squarefree part really is square, its only square divisor is 1.

lemma *square-dvd-squarefree-part-iff*:
 $x^2 \text{ dvd } \prod (\text{squarefree-part } n) \longleftrightarrow x = 1$
proof (*rule iffI*, *rule multiplicity-eq-nat*)
assume *dvd*: $x^2 \text{ dvd } \prod (\text{squarefree-part } n)$
hence $x \neq 0$ **using** *squarefree-part-subset*[of n] *prime-gt-0-nat* **by** (*intro notI*)
auto

thus $x: x > 0$ **by** *simp*

fix $p :: \text{nat}$ **assume** p : *prime* p
from $p \ x$ **have** $2 * \text{multiplicity } p \ x = \text{multiplicity } p \ (x^2)$
by (*simp add: multiplicity-power-nat*)
also from *dvd* **have** $\dots \leq \text{multiplicity } p (\prod (\text{squarefree-part } n))$
by (*intro dvd-imp-multiplicity-le*) *simp-all*
also have $\dots \leq 1$ **using** *multiplicity-squarefree-part*[of $p \ n$] p **by** *simp*
finally show $\text{multiplicity } p \ x = \text{multiplicity } p \ 1$ **by** *simp*
qed *simp-all*

lemma *squarefree-decomposition-unique1*:
assumes $\text{squarefree-part } m = \text{squarefree-part } n$
assumes $\text{square-part } m = \text{square-part } n$
shows $m = n$
by (*subst* (1 2) *squarefree-decompose* [symmetric]) (*simp add: assms*)

lemma *squarefree-decomposition-unique2*:
assumes $n: n > 0$
assumes *decomp*: $n = (\prod A2 * s2^2)$
assumes *prime*: $\bigwedge x. x \in A2 \implies \text{prime } x$
assumes *fin*: *finite* $A2$
assumes *s2-nonneg*: $s2 \geq 0$
shows $A2 = \text{squarefree-part } n$ **and** $s2 = \text{square-part } n$
proof –

```

define  $A1$   $s1$  where  $A1 = \text{squarefree-part } n$  and  $s1 = \text{square-part } n$ 
have  $\text{finite } A1$  unfolding  $A1\text{-def}$  by  $\text{simp}$ 
note  $\text{fin} = \langle \text{finite } A1 \rangle \langle \text{finite } A2 \rangle$ 

have  $A1 \subseteq \text{prime-factors } n$  unfolding  $A1\text{-def}$  using  $\text{squarefree-part-subset}$  .
note  $\text{subset} = \text{this prime}$ 

have  $\prod A1 > 0$   $\prod A2 > 0$  using  $\text{subset}(1)$   $\text{prime-gt-0-nat}$ 
  by  $(\text{auto intro!} : \text{prod-pos dest: prime})$ 
from  $n$  have  $s1 > 0$  unfolding  $s1\text{-def}$  by  $\text{simp}$ 
from  $\text{assms}$  have  $s2 \neq 0$  by  $(\text{intro notI}) \text{simp}$ 
hence  $s2 > 0$  by  $\text{simp}$ 
note  $\text{pos} = \langle \prod A1 > 0 \rangle \langle \prod A2 > 0 \rangle \langle s1 > 0 \rangle \langle s2 > 0 \rangle$ 

have  $\text{eq}' : \text{multiplicity } p \ s1 = \text{multiplicity } p \ s2$ 
   $\text{multiplicity } p \ (\prod A1) = \text{multiplicity } p \ (\prod A2)$ 
  if  $p : \text{prime } p$  for  $p$ 
proof –
  define  $m$  where  $m = \text{multiplicity } p$ 
  from  $\text{decomp}$  have  $m \ (\prod A1 * s1^2) = m \ (\prod A2 * s2^2)$  unfolding  $A1\text{-def}$ 
 $s1\text{-def}$ 
  by  $(\text{simp add: } A1\text{-def } s1\text{-def } \text{squarefree-decompose})$ 
  with  $p$   $\text{pos}$  have  $\text{eq} : m \ (\prod A1) + 2 * m \ s1 = m \ (\prod A2) + 2 * m \ s2$ 
  by  $(\text{simp add: } m\text{-def } \text{prime-elem-multiplicity-mult-distrib } \text{multiplicity-power-nat})$ 
  moreover from  $\text{fin subset } p$  have  $m \ (\prod A1) \leq 1$   $m \ (\prod A2) \leq 1$  unfolding
 $m\text{-def}$ 
  by  $((\text{subst multiplicity-prod-prime-powers-nat}', \text{auto}))+$ 
  ultimately show  $m \ s1 = m \ s2$  by  $\text{linarith}$ 
  with  $\text{eq}$  show  $m \ (\prod A1) = m \ (\prod A2)$  by  $\text{simp}$ 
qed

show  $s2 = \text{square-part } n$ 
  by  $(\text{rule multiplicity-eq-nat}) (\text{insert pos eq}'(1), \text{auto simp: } s1\text{-def})$ 
have  $\prod A2 = \prod (\text{squarefree-part } n)$ 
  by  $(\text{rule multiplicity-eq-nat}) (\text{insert pos eq}'(2), \text{auto simp: } A1\text{-def})$ 
with  $\text{fin subset}$  show  $A2 = \text{squarefree-part } n$  unfolding  $A1\text{-def}$ 
  by  $(\text{intro prod-prime-eq}) \text{auto}$ 
qed

lemma  $\text{squarefree-decomposition-unique2}'$ :
  assumes  $\text{decomp} : (\prod A1 * s1^2) = (\prod A2 * s2^2 :: \text{nat})$ 
  assumes  $\text{fin} : \text{finite } A1 \ \text{finite } A2$ 
  assumes  $\text{subset} : \bigwedge x. x \in A1 \implies \text{prime } x \ \bigwedge x. x \in A2 \implies \text{prime } x$ 
  assumes  $\text{pos} : s1 > 0 \ s2 > 0$ 
  defines  $n \equiv \prod A1 * s1^2$ 
  shows  $A1 = A2 \ s1 = s2$ 
proof –
  from  $\text{pos}$  have  $n : n > 0$  using  $\text{prime-gt-0-nat}$ 
  by  $(\text{auto simp: } n\text{-def intro!} : \text{prod-pos dest: subset})$ 

```

have $A1 = \text{squarefree-part } n \text{ } s1 = \text{square-part } n$
by ((*rule squarefree-decomposition-unique2*[of $n \ A1 \ s1$], *insert assms* n , *simp-all*)))+
moreover have $A2 = \text{squarefree-part } n \ \ s2 = \text{square-part } n$
by ((*rule squarefree-decomposition-unique2*[of $n \ A2 \ s2$], *insert assms* n , *simp-all*)))+
ultimately show $A1 = A2 \ s1 = s2$ **by** *simp-all*
qed

The following is a nice and simple lower bound on the number of prime numbers less than a given number due to Erdős. In particular, it implies that there are infinitely many primes.

lemma *primes-lower-bound*:

fixes $n :: \text{nat}$
assumes $n > 0$
defines $\pi \equiv \lambda n. \text{card } \{p. \text{prime } p \wedge p \leq n\}$
shows $\text{real } (\pi \ n) \geq \ln (\text{real } n) / \ln 4$

proof –

have $\text{real } n = \text{real } (\text{card } \{1..n\})$ **by** *simp*
also have $\{1..n\} = (\lambda(A, b). \prod A * b^2) \text{ ` } (\lambda n. (\text{squarefree-part } n, \text{square-part } n)) \text{ ` } \{1..n\}$

unfolding *image-comp o-def squarefree-decompose case-prod-unfold fst-conv snd-conv* **by** *simp*

also have $\text{card } \dots \leq \text{card } ((\lambda n. (\text{squarefree-part } n, \text{square-part } n)) \text{ ` } \{1..n\})$
by (*rule card-image-le*) *simp-all*

also have $\dots \leq \text{card } (\text{squarefree-part } \text{ ` } \{1..n\} \times \text{square-part } \text{ ` } \{1..n\})$
by (*rule card-mono*) *auto*

also have $\text{real } \dots = \text{real } (\text{card } (\text{squarefree-part } \text{ ` } \{1..n\})) * \text{real } (\text{card } (\text{square-part } \text{ ` } \{1..n\}))$

by *simp*

also have $\dots \leq 2^{\wedge \pi \ n} * \text{sqrt } (\text{real } n)$

proof (*rule mult-mono*)

have $\text{card } (\text{squarefree-part } \text{ ` } \{1..n\}) \leq \text{card } (\text{Pow } \{p. \text{prime } p \wedge p \leq n\})$

using *squarefree-part-subset squarefree-part-le* **by** (*intro card-mono*) *force+*

also have $\text{real } \dots = 2^{\wedge \pi \ n}$ **by** (*simp add: pi-def card-Pow*)

finally show $\text{real } (\text{card } (\text{squarefree-part } \text{ ` } \{1..n\})) \leq 2^{\wedge \pi \ n}$ **by** – *simp-all*

next

have $\text{square-part } k \leq \text{nat } \lfloor \text{sqrt } n \rfloor$ **if** $k \leq n$ **for** k

by (*rule order.trans[OF square-part-le-sqrt]*)

(*insert that, auto intro!: nat-mono floor-mono*)

hence $\text{card } (\text{square-part } \text{ ` } \{1..n\}) \leq \text{card } \{1..\text{nat } \lfloor \text{sqrt } n \rfloor\}$

by (*intro card-mono*) (*auto intro: order.trans[OF square-part-le-sqrt]*)

also have $\dots = \text{nat } \lfloor \text{sqrt } n \rfloor$ **by** *simp*

also have $\text{real } \dots \leq \text{sqrt } n$ **by** *simp*

finally show $\text{real } (\text{card } (\text{square-part } \text{ ` } \{1..n\})) \leq \text{sqrt } (\text{real } n)$ **by** – *simp-all*

qed *simp-all*

finally have $\text{real } n \leq 2^{\wedge \pi \ n} * \text{sqrt } (\text{real } n)$ **by** – *simp-all*

with ($n > 0$) **have** $\ln (\text{real } n) \leq \ln (2^{\wedge \pi \ n} * \text{sqrt } (\text{real } n))$

by (*subst ln-le-cancel-iff*) *simp-all*

moreover have $\ln (4 :: \text{real}) = \text{real } 2 * \ln 2$ **by** (*subst ln-realpow [symmetric]*) *simp-all*

ultimately show *?thesis* using $\langle n > 0 \rangle$
 by (*simp add: ln-mult ln-realpow[of - π n] ln-sqrt field-simps*)
 qed
 end

3 The Prime Harmonic Series

theory *Prime-Harmonic*
 imports
 HOL-Analysis.Analysis
 HOL-Number-Theory.Number-Theory
 Prime-Harmonic-Misc
 Squarefree-Nat
 begin

3.1 Auxiliary equalities and inequalities

First of all, we prove the following result about rearranging a product over a set into a sum over all subsets of that set.

lemma *prime-harmonic-aux1*:
 fixes $A :: 'a :: \text{field set}$
 shows $\text{finite } A \implies \left(\prod_{x \in A}. 1 + 1 / x\right) = \left(\sum_{x \in \text{Pow } A}. 1 / \prod x\right)$
proof (*induction rule: finite-induct*)
 fix $a :: 'a$ and $A :: 'a \text{ set}$
 assume $a: a \notin A$ and *fin*: $\text{finite } A$
 assume *IH*: $\left(\prod_{x \in A}. 1 + 1 / x\right) = \left(\sum_{x \in \text{Pow } A}. 1 / \prod x\right)$
 from a and *fin* have $\left(\prod_{x \in \text{insert } a A}. 1 + 1 / x\right) = (1 + 1 / a) * \left(\prod_{x \in A}. 1 + 1 / x\right)$ by *simp*
 also from *fin* have $\dots = \left(\sum_{x \in \text{Pow } A}. 1 / \prod x\right) + \left(\sum_{x \in \text{Pow } A}. 1 / (a * \prod x)\right)$
 by (*subst IH*) (*auto simp add: algebra-simps sum-divide-distrib*)
 also from *fin a* have $\left(\sum_{x \in \text{Pow } A}. 1 / (a * \prod x)\right) = \left(\sum_{x \in \text{Pow } A}. 1 / \prod (\text{insert } a x)\right)$
 by (*intro sum.cong refl, subst prod.insert*) (*auto dest: finite-subset*)
 also from a have $\dots = \left(\sum_{x \in \text{insert } a ' \text{Pow } A}. 1 / \prod x\right)$
 by (*subst sum.reindex*) (*auto simp: inj-on-def*)
 also from *fin a* have $\left(\sum_{x \in \text{Pow } A}. 1 / \prod x\right) + \dots = \left(\sum_{x \in \text{Pow } A \cup \text{insert } a ' \text{Pow } A}. 1 / \prod x\right)$
 by (*intro sum.union-disjoint [symmetric]*) (*simp, simp, blast*)
 also have $\text{Pow } A \cup \text{insert } a ' \text{Pow } A = \text{Pow } (\text{insert } a A)$ by (*simp only: Pow-insert*)
 finally show $\left(\prod_{x \in \text{insert } a A}. 1 + 1 / x\right) = \left(\sum_{x \in \text{Pow } (\text{insert } a A)}. 1 / \prod x\right)$.
 qed *simp*

Next, we prove a simple and reasonably accurate upper bound for the sum of the squares of any subset of the natural numbers, derived by simple telescoping. Our upper bound is approximately 1.67; the exact value is $\frac{\pi^2}{6} \approx 1.64$. (cf. Basel problem)

lemma *prime-harmonic-aux2*:
assumes *finite* ($A :: \text{nat set}$)
shows $(\sum_{k \in A} 1 / (\text{real } k^2)) \leq 5/3$
proof –
define n **where** $n = \max 2 (\text{Max } A)$
have $n: n \geq \text{Max } A \ n \geq 2$ **by** (*auto simp: n-def*)
with *assms* **have** $A \subseteq \{0..n\}$ **by** (*auto intro: order.trans[OF Max-ge]*)
hence $(\sum_{k \in A} 1 / (\text{real } k^2)) \leq (\sum_{k=0..n} 1 / (\text{real } k^2))$ **by** (*intro sum-mono2*) *auto*
also from n **have** $\dots = 1 + (\sum_{k=\text{Suc } 1..n} 1 / (\text{real } k^2))$ **by** (*simp add: sum.atLeast-Suc-atMost*)
also have $(\sum_{k=\text{Suc } 1..n} 1 / (\text{real } k^2)) \leq$
 $(\sum_{k=\text{Suc } 1..n} 1 / (\text{real } k^2 - 1/4))$ **unfolding** *power2-eq-square*
by (*intro sum-mono divide-left-mono mult-pos-pos*)
(*linarith, simp-all add: field-simps less-1-mult*)
also have $\dots = (\sum_{k=\text{Suc } 1..n} 1 / (\text{real } k - 1/2) - 1 / (\text{real } (\text{Suc } k) - 1/2))$
by (*intro sum.cong refl*) (*simp-all add: field-simps power2-eq-square*)
also from n **have** $\dots = 2 / 3 - 1 / (1 / 2 + \text{real } n)$
by (*subst sum-telescope'*) *simp-all*
also have $1 + \dots \leq 5/3$ **by** *simp*
finally show *?thesis* **by** – *simp*
qed

3.2 Estimating the partial sums of the Prime Harmonic Series

We are now ready to show our main result: the value of the partial prime harmonic sum over all primes no greater than n is bounded from below by the n -th harmonic number H_n minus some constant.

In our case, this constant will be $\frac{5}{3}$. As mentioned before, using a proof of the Basel problem can improve this to $\frac{\pi^2}{6}$, but the improvement is very small and the proof of the Basel problem is a very complex one.

The exact asymptotic behaviour of the partial sums is actually $\ln(\ln n) + M$, where M is the Meissel–Mertens constant (approximately 0.261).

theorem *prime-harmonic-lower*:

assumes $n: n \geq 2$
shows $(\sum_{p \leftarrow \text{primes-upto } n} 1 / \text{real } p) \geq \ln (\text{harm } n) - \ln (5/3)$
proof –

– the set of primes that we will allow in the squarefree part

define P **where** $P \ n = \text{set } (\text{primes-upto } n)$ **for** n

{

fix $n :: \text{nat}$

have *finite* ($P \ n$) **by** (*simp add: P-def*)

} **note** [*simp*] = *this*

– The function that combines the squarefree part and the square part

define f **where** $f = (\lambda(R, s :: \text{nat}). \prod R * s^2)$

— f is injective if the squarefree part contains only primes and the square part is positive.

```

have inj: inj-on f (Pow (P n) × {1..n})
proof (rule inj-onI, clarify, rule conjI)
  fix A1 A2 :: nat set and s1 s2 :: nat
  assume A: A1 ⊆ P n A2 ⊆ P n s1 ∈ {1..n} s2 ∈ {1..n} f (A1, s1) = f (A2,
s2)
  have fin: finite A1 finite A2 by (rule A(1,2)[THEN finite-subset], simp)+
  show A1 = A2 s1 = s2
  by ((rule squarefree-decomposition-unique2'[of A1 s1 A2 s2],
insert A fin, auto simp: f-def P-def set-primes-upto)[]) +
qed

```

— f hits every number between 1 and n . It also hits a lot of other numbers, but we do not care about those, since we only need a lower bound.

```

have surj: {1..n} ⊆ f ' (Pow (P n) × {1..n})
proof
  fix x assume x: x ∈ {1..n}
  have x = f (squarefree-part x, square-part x) by (simp add: f-def square-
free-decompose)
  moreover have squarefree-part x ∈ Pow (P n) using squarefree-part-subset[of
x] x
  by (auto simp: P-def set-primes-upto intro: order.trans[OF squarefree-part-le[of
- x]])
  moreover have square-part x ∈ {1..n} using x
  by (auto simp: Suc-le-eq intro: order.trans[OF square-part-le[of x]])
  ultimately show x ∈ f ' (Pow (P n) × {1..n}) by simp
qed

```

— We now show the main result by rearranging the sum over all primes to a product over all all squarefree parts times a sum over all square parts, and then applying some simple-minded approximation

```

have harm n = (∑ n=1..n. 1 / real n) by (simp add: harm-def field-simps)
also from surj have ... ≤ (∑ n∈f ' (Pow (P n) × {1..n}). 1 / real n)
  by (intro sum-mono2 finite-imageI finite-cartesian-product) simp-all
also from inj have ... = (∑ x∈Pow (P n) × {1..n}. 1 / real (f x))
  by (subst sum.reindex) simp-all
also have ... = (∑ A∈Pow (P n). 1 / real (∏ A)) * (∑ k=1..n. 1 / (real k) ^ 2)
unfolding f-def
  by (subst sum-product, subst sum.cartesian-product) (simp add: case-prod-beta)
also have ... ≤ (∑ A∈Pow (P n). 1 / real (∏ A)) * (5/3)
  by (intro mult-left-mono prime-harmonic-aux2 sum-nonneg)
  (auto simp: P-def intro!: prod-nonneg)
also have (∑ A∈Pow (P n). 1 / real (∏ A)) = (∑ A∈((∘) real) ' Pow (P n). 1
/ ∏ A)
  by (subst sum.reindex) (auto simp: inj-on-def inj-image-eq-iff prod.reindex)
also have ((∘) real) ' Pow (P n) = Pow (real ' P n) by (intro image-Pow-surj
refl)

```

also have $(\sum A \in \text{Pow}(\text{real} \text{ ' } P \ n). \ 1 / \prod A) = (\prod x \in \text{real} \text{ ' } P \ n. \ 1 + 1 / x)$
by *(intro prime-harmonic-aux1 [symmetric] finite-imageI) simp-all*
also have $\dots = (\prod i \in P \ n. \ 1 + 1 / \text{real } i)$ **by** *(subst prod.reindex) (auto simp: inj-on-def)*
also have $\dots \leq (\prod i \in P \ n. \ \exp(1 / \text{real } i))$ **by** *(intro prod-mono) auto*
also have $\dots = \exp(\sum i \in P \ n. \ 1 / \text{real } i)$ **by** *(simp add: exp-sum)*
finally have $\ln(\text{harm } n) \leq \ln(\dots * (5/3))$ **using** n
by *(subst ln-le-cancel-iff) simp-all*
hence $\ln(\text{harm } n) - \ln(5/3) \leq (\sum i \in P \ n. \ 1 / \text{real } i)$
by *(subst (asm) ln-mult) (simp-all add: algebra-simps)*
thus *?thesis* **unfolding** $P\text{-def}$
by *(subst (asm) sum.distinct-set-conv-list) simp-all*
qed

We can use the inequality $\ln(n+1) \leq H_n$ to estimate the asymptotic growth of the partial prime harmonic series. Note that $H_n \sim \ln n + \gamma$ where γ is the Euler–Mascheroni constant (approximately 0.577), so we lose some accuracy here.

corollary *prime-harmonic-lower'*:

assumes $n: n \geq 2$

shows $(\sum p \leftarrow \text{primes-upto } n. \ 1 / \text{real } p) \geq \ln(\ln(n+1)) - \ln(5/3)$

proof –

from *assms ln-le-harm[of n]* **have** $\ln(\ln(\text{real } n + 1)) \leq \ln(\text{harm } n)$ **by** *simp*

also from *assms* **have** $\dots - \ln(5/3) \leq (\sum p \leftarrow \text{primes-upto } n. \ 1 / \text{real } p)$

by *(rule prime-harmonic-lower)*

finally show *?thesis* **by** – *simp*

qed

lemma *Bseq-eventually-mono*:

assumes *eventually* $(\lambda n. \ \text{norm}(f \ n) \leq \text{norm}(g \ n))$ *sequentially Bseq g*

shows *Bseq f*

proof –

from *assms(1)* **obtain** N **where** $N: \bigwedge n. \ n \geq N \implies \text{norm}(f \ n) \leq \text{norm}(g \ n)$

by *(auto simp: eventually-at-top-linorder)*

from *assms(2)* **obtain** K **where** $K: \bigwedge n. \ \text{norm}(g \ n) \leq K$ **by** *(blast elim!: BseqE)*

{

fix $n :: \text{nat}$

have $\text{norm}(f \ n) \leq \max K (\text{Max} \{\text{norm}(f \ n) \mid n. \ n < N\})$

apply *(cases n < N)*

apply *(rule max.coboundedI2, rule Max.coboundedI, auto) []*

apply *(rule max.coboundedI1, force intro: order.trans[OF N K])*

done

}

thus *?thesis* **by** *(blast intro: BseqI')*

qed

lemma *Bseq-add*:

```

assumes Bseq (f :: nat ⇒ 'a :: real-normed-vector)
shows Bseq (λx. f x + c)
proof -
  from assms obtain K where K: ∧x. norm (f x) ≤ K unfolding Bseq-def by
  blast
  {
    fix x :: nat
    have norm (f x + c) ≤ norm (f x) + norm c by (rule norm-triangle-ineq)
    also have norm (f x) ≤ K by (rule K)
    finally have norm (f x + c) ≤ K + norm c by simp
  }
  thus ?thesis by (rule BseqI')
qed

```

```

lemma convergent-imp-Bseq: convergent f ⇒ Bseq f
by (simp add: Cauchy-Bseq convergent-Cauchy)

```

We now use our last estimate to show that the prime harmonic series diverges. This is obvious, since it is bounded from below by $\ln(\ln(n+1))$ minus some constant, which obviously tends to infinite.

Directly using the divergence of the harmonic series would also be possible and shorten this proof a bit..

corollary *prime-harmonic-series-unbounded:*

```

¬Bseq (λn. ∑ p←primes-up-to n. 1 / p) (is ¬Bseq ?f)

```

proof

```

assume Bseq ?f
hence Bseq (λn. ?f n + ln (5/3)) by (rule Bseq-add)
have Bseq (λn. ln (ln (n + 1)))
proof (rule Bseq-eventually-mono)
  from eventually-ge-at-top[of 2::nat]
    show eventually (λn. norm (ln (ln (n + 1))) ≤ norm (?f n + ln (5/3)))
  sequentially
    proof eventually-elim
      fix n :: nat assume n: n ≥ 2
      hence norm (ln (ln (real n + 1))) = ln (ln (real n + 1))
        using ln-ln-nonneg[of real n + 1] by simp
      also have ... ≤ ?f n + ln (5/3) using prime-harmonic-lower'[OF n]
        by (simp add: algebra-simps)
      also have ?f n + ln (5/3) ≥ 0 by (intro add-nonneg-nonneg sum-list-nonneg)
    simp-all
      hence ?f n + ln (5/3) = norm (?f n + ln (5/3)) by simp
      finally show norm (ln (ln (n + 1))) ≤ norm (?f n + ln (5/3))
        by (simp add: add-ac)
    qed
  qed fact
then obtain k where k: k > 0 ∧ n. norm (ln (ln (real (n::nat) + 1))) ≤ k
by (auto elim!: BseqE simp: add-ac)

```

```

define N where N = nat [exp (exp k)]

```

have $N\text{-pos}: N > 0$ **unfolding** $N\text{-def}$ **by** *simp*
have $\text{real } N + 1 > \exp (\exp k)$ **unfolding** $N\text{-def}$ **by** *linarith*
hence $\ln (\text{real } N + 1) > \ln (\exp (\exp k))$ **by** (*subst ln-less-cancel-iff*) *simp-all*
with $N\text{-pos}$ **have** $\ln (\ln (\text{real } N + 1)) > \ln (\exp k)$ **by** (*subst ln-less-cancel-iff*)
simp-all
hence $k < \ln (\ln (\text{real } N + 1))$ **by** *simp*
also have $\dots \leq \text{norm } (\ln (\ln (\text{real } N + 1)))$ **by** *simp*
finally show *False* **using** $k(2)[\text{of } N]$ **by** *simp*
qed

corollary *prime-harmonic-series-diverges*:
 $\neg \text{convergent } (\lambda n. \sum p \leftarrow \text{primes-upto } n. 1 / p)$
using *prime-harmonic-series-unbounded convergent-imp-Bseq* **by** *blast*

end