

1 Introduction

This document explains, in which way the Completeness of the real numbers (i.e. that every Cauchy-sequence of reals converges to a real number) can be proofed, using the proof-assistant MINLOG. The bits of code appearing in this text are extracted from the file `librseq.scm` starting from the header `1.Completion of Reals`. The noteworthy definitons and theorems are:

```
RatCauchyConvMod (in file "rat.scm")
RCauchy, RealCauchy
RealLim, cRLim
RealLimReal
RealCompleteAux1, RealCompleteAux1
RealCauchyConvMod
RealComplete
```

where `RealComplete` is the final theorem, proving the Completeness of the reals. Throughout the text, we assume the reader to have sufficient knowledge about the implementation of $\mathbb{N}, \mathbb{P}, \mathbb{Q}$ and \mathbb{R} in MINLOG, as well as basic arithmetical statements for these. Information about these can be found in the corresponding texts or library-files of MINLOG.

2 RatCauchyConvMod

Recall, that in `rea.scm` we have introduced the natural notion of reals by an inductive predicate `Real` of arity $\mathbb{R} = (\mathbb{N} \rightarrow \mathbb{Q}) \times (\mathbb{P} \rightarrow \mathbb{N})$. In fact, $x \in \mathbf{Real}$ iff the sequence of rationals $((a_n)_n, M)$, defining x , is Cauchy-sequence and M a monotone function.

Tackling the Completeness of \mathbb{R} , one usually starts by proving the "well-definedness" of the reals by Cauchy-sequences and moduli, in the sense, that the Cauchy-sequence of rationals $((a_n)_n, M)$ defining $x \in \mathbf{Real}$ converges to x with modulus M . We give a natural proof of this.

Theorem 2.1 (`RatCauchyConvMod`)

For any $x = ((a_n)_n, M) \in \mathbb{R}$: $x \in \mathbf{Real} \Rightarrow \forall p, n \geq M(p) : |a_n - x| \leq \frac{1}{2^p}$

Proof:

Let $p \in \mathbb{P}$ and $n \geq M(p)$.

The definitions in `rea.scm` state, that $|a_n - x| = ((|a_n - a_m|)_{m \in \mathbb{N}}, N)$, with $N(p) := \max(M(p+1), 0(p+1))$, where 0 is the 0-modulus from the inclusion of \mathbb{Q} in \mathbb{R} . Moreover, $|a_n - x| \leq \frac{1}{2^p}$ in \mathbb{R} iff $|a_n - a_{K(q)}| \leq \frac{1}{2^p} + \frac{1}{2^q}$ in \mathbb{Q} for every q . Here, $K := \max(N(q), 0(q))$. It therefore suffices to prove the later statement about rationals.

Let $q \in \mathbb{P}$. We can now use that $((a_n)_n, M)$ is a Cauchy-sequence with monotone M , since $x \in \mathbf{Real}$. Hence, we know that $|a_n - a_m| \leq \frac{1}{2^r}$, whenever $n, m \geq M(r)$.

Suppose $q \geq p$, then we instantly obtain $|a_n - a_{K(q)}| \leq \frac{1}{2^p} \leq \frac{1}{2^p} + \frac{1}{2^q}$, as $K(q) \geq M(p)$.

Conversely, suppose $q < p$, then we'll see, that $|a_n - a_{K(q)}| \leq \frac{1}{2^q} \leq \frac{1}{2^p} + \frac{1}{2^q}$, because $q + 1 \leq p$ gives $n \geq M(p) \geq M(q + 1) = K(q)$. \square

As usual, the MINLOG-implementation follows this natural proof. The statement of `RatCauchyConvMod` then is the following

```
(set-goal "all as,M,p,n(Real(RealConstr as M) -> M p<=n
-> abs(as n+ ~(RealConstr as M))<=(1#2**p))")
```

We can then fix variables and make the assumptions available for the proof using the comand `(assume "as" "M" "p" "n" "Rx" "nBd")`. Hence, MINLOG asks us to prove

```
2:abs(as n+ ~(RealConstr as M))<=(1#2**p)
```

from the assumptions

```
as M p n Rx:Real(RealConstr as M) nBd:M p<=n
```

Now we recall that the theorem `RealLeChar2RealConstrFree` gives us the Definition of \leq in \mathbb{R} , stating: $\forall x = ((c_n)_n, C), y = ((d_n)_n, D) \in \text{Real}, \forall p \exists n \forall n_0 \geq n : c_{n_0} \leq d_{n_0} + \frac{1}{2^p} \rightarrow x \leq y$. If we use `RealLeChar2RealConstrFree`, we then obtain the goals:

```
?^3:Real(abs(as n+ ~(RealConstr as M)))
?^4:Real(1#2**p)
?^5:all p0 exnc n0 all n1
(n0<=n1 -> (abs(as n+ ~(RealConstr as M)))seq n1<=(1#2**p)seq n1+(1#2**p0))
```

We will discuss `^?3` and `^?4` here, as they are simple applications of basic theorems in `rea.scm`. Using `(ng)` on `^?5`, then reduces to the goal:

```
?^10:all p0 exnc n0 all n1
(n0<=n1 -> abs(as n+ ~(as n1))<=(2**p0+2**p#2**p*2**p0))
```

Notice, that this can be proved using reasoning in \mathbb{Q} , only. Fixing the variable `p0`, one then easily sees, that $\frac{2^{p_0}+2^p}{2^{p_0}2^p} = \frac{1}{2^p} + \frac{1}{2^{p_0}}$. Hence, we can simplify our goal using with the comand

```
(simp (pf "(2**p0+2**p#2**p*2**p0)=((1#2**p)+(1#2**p0))"))
```

Now, `MINLOG` replaces the terms, which are equal according to the proposed equality, and asks aus to prove the newly constructed goal and the proposed equality

```
?^12:exnc n0 all n1(n0<=n1 -> abs(as n+ ~(as n1))<=(1#2**p)+(1#2**p0)
?^13:(2**p0+2**p#2**p*2**p0)=(1#2**p)+(1#2**p0)
```

`^?13` however, can be proved using simple arithmetics of \mathbb{Q} . Hence, we will omit a closer discussion of a proof of `^?13`.

For `^?12` one now proposes $M(p)$ as a possible option to take the place of `n0` in the existence statement. This si done using the comand `(intro 0 (pt "M p"))`. `MINLOG` then renames `n1` to `n0`. Fixin this variable and assuming `n0bd: M pleqn0`, we then obtain the goal:

```
?^15:abs(as n+ ~(as n0))<=(1#2**p)+(1#2**p0)
```

Now, this can obviously be proved using the Cauchy-property of `as!` Hence, with `(use "RatLeTrans" (pt "(1#2**p)+0"))` we kill the `(1#2**p0)` from our goal. Of course, this also gives us a new goal, namely to show that `(1#2**p)+0<=(1#2**p)+(1#2**p0)`. How to come up with a proof of this should be clear, however. With the Elimination-Axiom of Cauchy, we obtain the goals

```
?^18:Cauchy as M ?^19:M p<=n ?^20:M p<=n0
```

We instantly see that these goals can be proved using the assumptions `Rx`, `nBd` and `n0Bd`. \square

3 Cauchy-Sequences in \mathbb{R}

Next, we'll need a notion of Cauchy-sequences with moduli for \mathbb{R} . Following the basic intuition from the natural proof, we can give a first definition by an inductive predicate.

Definition 3.1

```
RCauchy:= $\mu_I (\forall (x_n)_n, M (\forall p, n, m (n, m \geq M(p) \rightarrow |x_n - x_m| \leq \frac{1}{2^p}) \rightarrow I((x_n)_n, M))$ 
```

This gives us the following Introduction- and Elimination-Axioms for `RCauchy`:

```
(RCauchy)+:  $\forall (x_n)_n, M (\forall p, n, m (n, m \geq M(p) \rightarrow |x_n - x_m| \leq \frac{1}{2^p}) \rightarrow \text{RCauchy}((x_n)_n, M))$ 
```

```
(RCauchy)-:  $\forall (x_n)_n, M (\forall p, n, m (n, m \geq M(p) \rightarrow |x_n - x_m| \leq \frac{1}{2^p}) \rightarrow ((x_n)_n, M) \in X \rightarrow \text{RCauchy} \subset X$ 
```

As RCauchy is defined inductively, MINLOG automatically saves the axiom $(\text{RCauchy})^+$ as theorem RCauchyIntro . $(\text{RCauchy})^-$, in contrary, still needs to be proved. However, this is a standard procedure and we will not discuss it here.

Obviously, RCauchy doesn't keep track, whether the members of Cauchy-Sequence are constructive reals (not partial ones). Hence, it will be useful to have an extra notion which makes sure, that we're talking about concrete reals.

Definition 3.2

$\text{RealCauchy} := \mu_I (\forall (x_n)_n, M (\forall n (x_n \in \text{Real}) \rightarrow M \in \text{Mon}) \rightarrow \text{RCauchy}((x_n)_n, M) \rightarrow I((x_n)_n, M))$

From the Elimination-Axiom $(\text{RealCauchy})^-$, we can instantly derive the following partial eliminations:

$\text{RealCauchyToReals}: \forall (x_n)_n, M (((x_n)_n, M) \in \text{RealCauchy} \rightarrow \forall n (x_n \in \text{Real}))$

$\text{RealCauchyToMon}: \forall (x_n)_n, M (((x_n)_n, M) \in \text{RealCauchy} \rightarrow M \in \text{Mon})$

$\text{RealCauchyToRCauchy}: \forall (x_n)_n, M (((x_n)_n, M) \in \text{RealCauchy} \rightarrow ((x_n)_n, M) \in \text{RCauchy})$

4 A Natural Proof of RealComplete

Let's recall, how the Completeness of Reals is proved naturally, to get the idea of diagonalizing and to fix first notation.

Theorem 4.1 (RealComplete)

For any $((x_n)_n, M) \in \text{RealCauchy}$, we can find a $x \in \text{Real}$, such that $((x_n)_n)$ converges to x with modulus M uniquely, i.e. $\forall p, n \geq M(p) (|x_n - x| \leq \frac{1}{2^p})$.

Proof:

1.Step: Find a Candidate for x (cRLim)

By RealCauchyToReals we know that $x_n \in \text{Real}$ for every n . Hence, we can pick a Cauchy-sequence $((a_k^{(n)})_k, N_n)$ of \mathbb{Q} , such that $x_n = ((a_k^{(n)})_k, N_n)$. This leaves us with a double indexed sequence $((a_k^{(n)})_k)_n$ and a sequence of moduli N_n . By the nature of Cauchy-sequences, we suspect that $(x_n)_n$ narrows down to a point x for $n \rightarrow \infty$. Therefore, we'd like to have a sequence of \mathbb{Q} , which follows $(x_n)_n$ down the line. Note, that RatCauchyConvMod states, that for all $k \geq N_n(p)$, we have $|a_k^{(n)} - x_n| \leq \frac{1}{2^p}$ for any p . Hence, setting $b_n := a_{N_n}^{(n)}(n)$, provides us with a sequence $((b_n)_n)$, that approaches $(x_n)_n$ with error at most $\frac{1}{2^n}$.

In consequence, if x were the limit of x_n , for any $n \geq \max(M(p+1), p+1)$ we'd get

$$|b_n - x| \leq |b_n - x_n| + |x_n - x| = |a_{N_n}^{(n)} - x_n| + |x_n - x| \leq \frac{1}{2^n} + \frac{1}{2^{p+1}} \leq \frac{1}{2^{p+1}} + \frac{1}{2^{p+1}} = \frac{1}{2^p}$$

Choosing $K(p) := \max(M(p+1), p+2)$ therefore gives the desired diagonal sequence $((b_n)_n, K)$. We can now choose our candidate for the limit as $x := ((b_n)_n, K)$. However, we'd still have to show that this is well-defined, i.e. that this x is a Real again.

2.Step: Show $x \in \text{Real}$ (RealLimReal)

By the Introduction-Axiom of Real , it therefore suffices to show, that $(b_n)_n$ is a Cauchy-Sequence with modulus K (RealCompleteAux2) and K is a monotone function.

The second part is obvious, since $K(p) = \max(M(p+1), p+2)$ and $M \in \text{Mon}$.

The first part, however takes a bit more effort.

Here, we first prove the claim $\text{RealCompleteAux1}: \forall n (|b_n - x_n| \leq \frac{1}{2^n})$.

By Definition of $\leq_{\mathbb{R}}$, b_n and x_n we know that:

$$|b_n - x_n| = |a_{N_n}^{(n)} - x_n| \leq \frac{1}{2^n} \Leftrightarrow |a_{N_n}^{(n)} - a_{N_n(q)}^{(n)}| \leq \frac{1}{2^n} + \frac{1}{2^q} \quad \forall q$$

But now $|a_{N_n(n)}^{(n)} - a_{N_n(q)}^{(n)}| \leq \begin{cases} \frac{1}{2^n} & \text{for } n \leq q \\ \frac{1}{2^q} & \text{for } n > q \end{cases} \leq \frac{1}{2^n} + \frac{1}{2^q} \forall q$. This gives the claim.

Now, let $p \in \mathbb{P}$ and $n, m \geq K(p)$. Then, since x_n is itself a Cauchy-sequence, we get

$$|b_n - b_m| \leq |b_n - x_n| + |x_n - x_m| + |x_m - b_m| \leq \frac{1}{2^n} + \frac{1}{2^{p+1}} + \frac{1}{2^m} \leq \frac{1}{2^{p+2}} + \frac{1}{2^{p+1}} + \frac{1}{2^{p+2}} = \frac{1}{2^p}$$

3.Step: $(x_n)_n$ converges to x with modulus M : (RealCauchyConvMod)

Let p be fixed and q any positive number. Also, let $n \geq M(p)$, $m \geq \max(K(q+1), q+1, M(p))$. Obviously

$$|x_n - x| \leq |x_n - x_m| + |x_m - x| \leq |x_n - x_m| + |x_m - b_m| + |b_m - x|$$

Then, $|x_n - x_m| \leq \frac{1}{2^p}$, since $(x_n)_n$ is a Cauchy-sequence.

Moreover, $|x_m - b_m| \leq \frac{1}{2^{q+1}}$ by RealCompleteAux1.

And lastly, $|b_m - x| \leq \frac{1}{2^{q+1}}$. This is, because $((b_n)_n, K)$ is a Cauchy-sequence in \mathbb{Q} by 2.Step(RealCompleteAux2), which defines x , and by RatCauchyConvMod, Cauchy-Sequences converge to the Real, which they define, within their Modulus .

Hence, we obtain, that

$$|x_n - x| \leq \frac{1}{2^p} + \frac{1}{2^{q+1}} + \frac{1}{2^{q+1}} = \frac{1}{2^p} + \frac{1}{2^q} \text{ for any } q$$

This means $|x_n - x| \leq \frac{1}{2^p}$, of course. \square We will now examine, in which way this natural proof can be implemented in MINLOG

5 Step 1: Candidates for the Limit: RealLim and cRLim

As we saw, the first step in the proof of Completeness of Reals was to derive a candidate for the limit, to which the given Cauchy-Sequence $((x_n)_n, M)$ converges. This involved defining a diagonal sequence $(b_n)_n, K$ double indexed sequence of rationals $(a_k^{(n)})_k, N_n$ from the corresponding to $(x_n)_n$ by $x_n = ((a_k^{(n)})_k, N_n)$. This was achieved by setting $b_n := a_{N_n(n)}^{(n)}$.

Hence, we can give a first definition of Limit in MINLOG, by deriving $(b_n)_n$ from $(x_n)_n$ as a predicate-constant RealLim, using the computation rule:

$\text{RealLim}((x_n)_n, M) := ((x_n) \text{seq}_{(x_n) \text{mod}(n)}, p \mapsto \max(M(p+1), p+2)) \in \mathbb{R}$

Hence, in MINLOG one writes:

```
(add-program-constant "RealLim" (py "(nat=>rea)=>(pos=>nat)=>rea"))
(add-computation-rules
  "RealLim xs M"
  "RealConstr([n](xs n)seq((xs n)mod(cNatPos n))) ([p]M(PosS p)max PosS(PosS p))")
```

This of course gives us the desired candidate of a Limit for x_n , as it directly coincides with our natural definition. However, using RealLim in our MINLOG-proofs can lead to unwanted unfoldings, when we are normalizing the goal. This is just the same as it was with GRec and NatToPos¹.

After we have checked that RealLim is total, we then prove

$$\text{RLim}: \forall (x_n)_n, M \exists x (x = \text{RealLim}(x_n)_n, M).$$

Since RealLim is total, this provides us with a witness cRLim to RLim, which has the same computation rules as RealLim. Of course this gives that

$$\forall (x_n)_n, M (\text{cRLim}((x_n)_n, M)) =^2 \text{RealLim}((x_n)_n, M) (\text{RLimExFree}).$$

¹cf. "pos.scmänd the corresponding part of the script

²this "=" is Leibniz-Equality

With the command (`deanimate`), we can now remove the computation rules `cRLim` again and receive a program constant `cRLim` resembling the candidate for the limit, which cannot be unfolded. However, if we do wish to unfold `cRLim` we can always use `RLimExFree`.

6 Step 2: `cRLim` is a Real (`RealLimReal`)

We will simply follow the procedure of the **2.Step** of the natural proof with MINLOG. Hence, we shall first prove the auxiliary claims `RealCompleteAux1`: " $(b_n)_n$ follows $(x_n)_n$ " and `RealCompleteAux2`: " $(b_n)_n$ is a Cauchy-Sequence". Just then we're ready to prove **2.Step**(`RealLimReal`)

6.1 `RealCompleteAux1`

```
(set-goal "all ass,Ns,xs,bs(
  all n xs n eqd RealConstr(ass n)(Ns n) -> all n Real(xs n)
  -> all n bs n=ass n(Ns n(cNatPos n)) -> all n abs(bs n+ ~(xs n))<=(1#2**n))")
```

Fixing variables `ass,Ns,xs,bs` and the assumptions on their properties, we obtain the assumptions

```
ass Ns xs bs xsDef:all n xs n eqd RealConstr(ass n)(Ns n)
Rxs:all n Real(xs n) bsDef:all n bs n=ass n(Ns n(cNatPos n)) n
```

By the way it is used our goal, `n` has to be of type \mathbb{N} . By our Definitions of Cauchy Sequences, however, we can only get, that some absolute value is smaller than $\frac{1}{2^p}$ for some $p \in \mathbb{P}$. We therefore have to evaluate

```
(use "RealLeTrans" (pt "RealConstr([n0](1#2**cNatPos n))([p]Zero))")
```

This yields the goals: $?^3: \text{abs}(bs\ n + \sim(xs\ n)) \leq (1\#2^{**}cNatPos\ n)$ and $?^4: (1\#2^{**}cNatPos\ n) \leq (1\#2^{**}n)$. Note that we will only discuss $?^3$, since proving $?^4$ only involves statements from "`nat.scm`", "`pos.scm`" and "`rat.scm`".

By plugging in the Definitions `xsDef` and `bsDef`, just as we did in the natural proof, we arrive at the goal:

```
?^6:abs(ass n(Ns n(cNatPos n))+ ~(RealConstr(ass n)(Ns n)))<=(1#2**cNatPos n)
```

Now `ass n`, which is the sequence $(a_k^{(n)})_k$, is a Cauchy-sequence with modulus `Ns n`, since `xs ∈ Real`. We can therefore use `RatCauchyConvMod` and obtain the two goals

```
?^7:Real(RealConstr(ass n)(Ns n) and ?^8:Ns n(cNatPos n) ≤ Ns n(cNatPos n)
```

Now, these two easily follow by assumption `Rxs` and "`Truth`".

6.2 `RealCompleteAux2`

The next step in the natural proof of `RealLimReal` was to show that $(b_n)_N$ is a Cauchy-sequence. In the MINLOG program `librseq16.scm` this is done by proving `RealCompleteAux2`

```
(set-goal "all ass,Ns,xs,M,bs,K(
  all n Real(xs n) ->
  all p,n,m(M p ≤ n -> M p ≤ m -> abs(xs n+ ~(xs m))<=(1#2**p))
  -> all n xs n eqd RealConstr(ass n)(Ns n) -> all n bs n=ass n(Ns n(cNatPos n))
  -> all p K p=M(PosS p)max PosS(PosS p) -> all p,n,m(K p ≤ n -> K p ≤ m -> abs(bs n+ ~(bs m))<=")
```

We therefore fix the variables and take the assumptions below

```
ass Ns xs M bs K
Rxs: all n Real(xs n) xsCs:all p,n,m(M p ≤ n -> M p ≤ m -> abs(xs n+ ~(xs m))<=(1#2**p))
xsDef:all n xs n eqd RealConstr(ass n)(Ns n) bsDef:all n bs n=ass n(Ns n(cNatPos n))
```

```
KDef:all p K p=M(PosS p)max PosS(PosS p)
p n m
nBd:K p<=n mBd:K p<=m
```

In view towards the inequality in our natural proof, one first asserts that $?^3$: $\text{abs}(b_n + \sim(b_m)) \leq \text{RealPlus}(1\#2**n)(1\#2**\text{PosS } p) + (1\#2**m)$. Then, one also has to translate $|b_n - b_m|$, which are operations in \mathbb{Q} , into \mathbb{R} , in order to be able insert x_n and then use the triangle inequality. This is done by using

```
(use "RealLeTrans" (pt "abs(bs n+RealUMinus(bs m))"))
```

on $?^3$. This splits $?^3$ into two new goals $?^5$ and $?^6$, where

$?^5$: $\text{abs}(b_n + \sim(b_m)) \leq \text{abs}(b_n + \sim(b_m))$ (where the leftside is in \mathbb{R} and the right one in \mathbb{Q}). This can easily be proved using simplifications. $?^6$ then is the version of $?^3$ with operations in \mathbb{R} .

For $?^6$ we then bring x_n and use the triangle-inequality on the resulting term, using the comand:

```
(simpreal (pf "bs n+RealUMinus(bs m)===bs n+ ~(xs n)+(xs n+ RealUMinus(bs m))"))
(use "RealLeTrans" (pt "abs(bs n+ ~(xs n))+abs(xs n+ RealUMinus(bs m))"))
```

Note, that the asserted equality $\text{bs } n + \text{RealUMinus}(b_m) === b_n + \sim(x_n) + (x_n + \text{RealUMinus}(b_m))$ and the inequality $\text{abs}(b_n + \sim(x_n)) + \text{abs}(x_n + \text{RealUMinus}(b_m))$ can easily be proved by using RealPlusInsert^3 and RealLeAbsPlus^4 . One then arrives at the goal

```
?^14:abs(bs n+ ~(xs n))+abs(xs n+ ~(bs m))<=
RealPlus(1#2**n)(1#2**PosS p)+(1#2**m)
```

Now, we consider RealLeMonPlusTwo , which states that

$$\forall x, y, z, z_0 (x \leq y \rightarrow z \leq z_0 \rightarrow x + z \leq y + z_0)$$

Using this Theorem, it suffices to show the two following goals, in order to obtain $?^14$.

```
?^21:abs(bs n+ ~(xs n))<=(1#2**n)
?^22:abs(xs n+ ~(bs m))<=RealPlus(1#2**PosS p)(1#2**m)
```

We instantly see that $?^21$ exactly matches RealCompleteAux1 , hence we can easily close this goal, since the definitions of xs, bs etc. are available as assumptions.

It remains to prove $?^22$. Because of RealPlusInsert and RealLeAbsPlus , we can insert $xs \ m$ into $?^22$ and then use triangle-inequality, just like it was done at $?^6$. Again, with RealLeMonPlusTwo we can split into the two goals:

```
?^32:abs(xs n+ ~(xs m))<=(1#2**PosS p)
?^33:abs(xs m+ ~(bs m))<=(1#2**m)
```

Now, $?^32$ just corresponds to xs being a Cauchy-Sequence. Hence, we can simply use assumption $xsCS$ and plug in the definition of K to get that $n, m \leq M(p+1)$.

For $?^33$ can then switch $xs \ m$ and $bs \ m$, using basic simplifications, so that we arrive at

```
?^50:abs(bs m+ ~(xs m))<=(1#2**m)
```

This is exactly the statement of RealCompleteAux1 again! Hence, we finish $?^50$ off, using RealCompleteAux1 and our assumed definitions.

The proof in MINLOG continues with proving all the necessary equalities and triangle-inequalities, which we have used so far, as well as statements about realness of some fractions. However, we will omit a careful discussion of those, as we have already argued in favor of the (in-)equalities and the proofs of the latter can be put together using theorems about Realness only.

³stating that $\forall x, y, z (\text{Real } x \rightarrow \text{Real } y \rightarrow \text{Real } z \rightarrow x + z === x + y + (y + z))$

⁴stating that $\forall x, y (\text{Real } x \rightarrow \text{Real } y \rightarrow \text{abs}(x + y) \leq \text{abs } x + \text{abs } y)$

6.3 RealLimReal

We're finally ready to prove the main goal of the **2.Step: RealLimReal**, which is

```
(set-goal "all xs,M(RealCauchy xs M -> Real(cRLim xs M))")
```

By this means, we shall prove that, for every Cauchy-Sequence of proper Reals, the limit-candidate, obtained by diagonalizaion, is a proper Real again.

After fixing xs, M , we derive from the assumption $RC: RealCauchy\ xs\ M$, that xs is a sequence of proper Reals and M is a monotone function. This is done by using (`assert`) for these statements and proveing them with the eliminations of `RealCauchy` (cf. 3.2). Therefore, we now have available:

```
xs M RC:RealCauchy xs M Rxs:all n Real(xs n) MonM:Mon M
RCxsM:RCauchy xs M
```

We would also like to introduce the notation of our natural proof using (`ass, Ns`) for the sequence of rationals and (`bs, K`) for the diagonal sequence. This, again, is achieved by (`assert`). For example to introduce `ass`, we do

```
(assert "ex1 ass all n ass n eqd(xs n)seq")
```

This comand gives the existence statement above as a new goal $^?16$. By the natural definition of `ass`, we know that this sequence is obtained from xs , by setting $ass := [n](xs\ n)seq$. Hence, we use the introduction (`intro 0 (pt "[n](xs n)seq")`) on $^?16$ and reach the goal $^?17: all\ n\ ([n0](xs\ n0)seq)n\ eqd(xs\ n)seq$. This goal can of course be proved using the introduction-axiom for Leibniz-Equality `InitEqD`⁵. If we carry out this assertion-procedure for Ns^6, bs and K as well, we are provided with the following additional assumptions:

```
ass    assDef:all n ass n eqd(xs n)seq
Ns     NsDef:all n Ns n eqd(xs n)mod
xsChar:all n xs n eqd RealConstr(ass n)(Ns n)
bs     bsDef:all n bs n=ass n(Ns n(cNatPos n))
K      KDef:all p K p=M(PosS p)max PosS(PosS p)
```

Having introduced our usual definitions now, we can start with the actual proof, where our goal remains to be $^?55: Real(cRLim\ xs\ M)$.

By plugging in the Definition `RLimExFree` of `cRLim` we can simplify this to $^?56: Real(RealLim\ xs\ M)$.

By the Introduction axiom of `Real`, we have to show that $^?57: (RealLim\ xs\ M)seq$ is a Cauchy-sequence and $^?58: (RealLim\ xs\ M)mod$ is a montone Function. We will start with $^?57$.

By the introduction of `Cauchy`, proveing $^?57$ is equivalent to proveing:

```
^?59:allnc p,n,m((RealLim xs M)mod p<=n -> (RealLim xs M)mod p<=m
-> abs((RealLim xs M)seq n+ ~(RealLim xs M)seq m))<=(1#2**p))
```

Hence, we frst p, n, m and assume $nBd: (RealLim\ xs\ M)mod\ p<=n$ and $mBd: (RealLim\ xs\ M)mod\ p<=m$.

Now, by definition $(RealLim\ xs\ M)seq$ resp. $(RealLim\ xs\ M)mod$ has to be equal to `bs` resp `K`. Hence, we can simplify $^?57$, using the asserted equalities `assDef, NsDef, bsDef, etc.` and reformulate $^?57$ as

```
^?68:abs(bs n+ ~(bs m))<=(1#2**p)
```

This is exactly, what `RealCompleteAux2` states! Hence, we use `RealCompleteAux2` on this goal with our notation and reduce $^?68$ to show $K\ p \leq n$ and $K\ p \leq m$. For for these two goals, however, we simply need to plug in the `KDef` and use $nBd: (RealLim\ xs\ M)mod\ p<=n$ and mBd . So, we're done with $^?57$.

It remains to prove $^?58: Mon((RealLim\ xs\ M)mod)$. Note, that by computation-rules of `RealLim`

⁵which reads as: $(InitEqD)^+: \forall x (x\ eqd\ x)$

⁶where we also add the Characterisation `xsChar`, that (ass, Ns) is a defining Cauchy sequence for (xs, M)

we have $\text{Mon}((\text{RealLim } xs \ M)\text{mod}):=\text{M}(\text{PosS } p)\text{max PosS}(\text{PosS } p)^7$. Now, this just involves basic reasoning for numbers in \mathbb{P} , such as that $p \leq p + 2$ and using that M is monotone by MonM . Hence, we consider $?^58$ to be closed.

7 3.Step: Convergence: RealCauchyConvMod, RealComplete

Recall that our main goal is to show RealComplete :, stating that any RealCauchy -sequence converges against the candidate cRLim . Before we are able to prove this theorem, however, we need to make one more auxiliary claim RealCauchyConvMod : "Any RealCauchy -sequence (xs, M) converges against the real given by (bs, K) with modulus M ". Note, that whilst proving RealCauchyConvMod we will follow the exact procedure of **3.Step** of our natural proof. RealComplete , however, will just consist of using RealCauchyConvMod on cRLim then.

7.1 RealCauchyConvMod

We shall prove REalCauchyConvMod now, which reads in MINLOG as:

```
(set-goal "all ass, Ns, xs, M, bs, K, x (
  all n xs n eqd RealConstr (ass n) (Ns n) -> RealCauchy xs M
  -> all n bs n = ass n (Ns n (cNatPos n)) -> all q K q = M (PosS q) max PosS (PosS q)
  -> x == RealConstr bs K -> all p, n (M p <= n -> abs (xs n + ~x) <= (1#2**p)))")
```

Fixing variables and assumption we'd have to derive $?^2: \text{abs}(xs \ n + \sim x) \leq (1\#2^{**}p)$ from

```
ass Ns xs M bs K x
xsDef: all n xs n eqd RealConstr (ass n) (Ns n)
CxsM: RealCauchy xs M bsDef: all n bs n = ass n (Ns n (cNatPos n))
KDef: all q K q = M (PosS q) max PosS (PosS q) xEq: x == RealConstr bs K
p n nBd: M p <= n
```

Again, we can use the eliminations for RealCauchy and obtain the following valid, additional assumptions by (assert) :

```
Rxs: all n Real (xs n) RCxsM: RCauchy xs M
```

Just as we did in the natural proof, we can reformulate $?^2$. Hence, by using RealLeAllPlusToLe ⁸, we see that, to obtain $?^2$, it suffices to show, that for every arbitrary q holds:

```
?^14: abs (xs n + ~x) <= RealPlus (1#2**p) (1#2**q)
```

Since the $?^2$ and $?^14$ for arbitrary q are clearly equivalent.

Recall, that in the natural proof, we now inserted a x_m into $|x_n - x|$ to then use the triangle inequality, where we chose $m := \text{max}(M(p), K(p + 1), p + 1)$. We can do the same here! So we first define the m by the comand:

```
(defnc "m" "(M p) max (PosS q max K (PosS q))")
```

Then we insert $xs \ m$ and use the triangle inequality, using similar comand as we did in the proof of RealCompleteAux2 . This gives the goal

```
?^25: abs (xs n + ~(xs m)) + abs (xs m + ~x) <= RealPlus (1#2**p) (1#2**q)
```

Also, we obtain a few side-goals with this procedure, again. But, as we saw in the RealCompleteAux2 , these can easily be proved by using RealPlusInsert ⁹ and RealLeAbsPlus ¹⁰, so we'll omit

⁷this term just stand for the function $p \mapsto \text{max}(M(p + 1), p + 2)$

⁸which stands for: $\forall x, y (\text{Real } x \rightarrow \text{Real } y \rightarrow \text{all } p x \leq y + \frac{1}{2^p} \rightarrow x \leq y)$

⁹stating that $\forall x, y, z (\text{Real } x \rightarrow \text{Real } y \rightarrow \text{Real } z \rightarrow x + z == x + y + (y + z))$

¹⁰stating that $\forall x, y (\text{Real } x \rightarrow \text{Real } y \rightarrow \text{abs}(x + y) \leq \text{abs } x + \text{abs } y)$

them from our discussion. Following `RealCompleteAux2`, we can use `RealLeMonPlusTwo`, to split `?^25` into the two goals

```
?^28:abs(xs n+ ~(xs m))<=<=(1#2**p)
?^29:abs(xs m+ ~x)<=<=(1#2**q)
```

By careful observation of `?^28` one notices, that this is equal to claiming that `xs` is Cauchy sequence. We can hence use the assumption `RCxsM`, saying exactly that `xs` is a `RCauchy-Sequence` with modulus `M`. With `nBd` and `mDef` we can also prove that $n, m \geq M(p)$, which finishes the proof.

It remains to prove `?^29`. Recall that we achieved this in the natural proof by inserting b_m , using the triangle equality and then showing that $|b_m - x_m| \leq \frac{1}{2^{p+1}}$ by `RealCompleteAux1` and $|b_m - x| \leq \frac{1}{2^{p+1}}$ by using `RatCauchyConvMod`.

The first thing to do in `MINLOG` is therefore to reformulate our claim to be

```
?^34:abs(xs m+ ~x)<=<=RealPlus(1#2**PosS q)(1#2**PosS q)
```

Since, we do this using simplification on the equality $\frac{1}{2^p} = \frac{1}{2^{p+1}} + \frac{1}{2^{p+1}}$, we will have to prove this equality later (which is the goal `?^35`. This however, will be a simple application of the theorem `RatPlusHalfExpPosS`¹¹. Thus, it suffices to deal with `?^34`.

Here, we insert `bs m`, use the triangle-inequality and split our claim, just like we did above. This produces the two goals

```
?^42:abs(xs m+ ~(bs m))<=<=(1#2**PosS q)
?^43:abs(bs m+ ~x)<=<=(1#2**PosS q)
```

Now, regarding `?^42`, we can use `RealCompleteAux1` to get that $\text{abs}(bs\ m + \sim(xs\ m)) \leq (1\#2^{**}m)$, after we have switched `xs m` and `bs m` in the statement. We can therefore close off `?^42`, if we prove:

```
?^59:(1#2**m)<=<=(1#2**PosS q)
```

Note, that we will omit a discussion, how this is proved, because it involves statements about Real and rational arithmetic and plugging in the definition of `m`. The interested reader might have a look at `librseq16.scm`

It remains to prove `?^43`. If we plug in the definition of `x`: `xEq` now. `?^43` simplifies to

```
?^68:abs(bs m+ ~(RealConstr bs K))<=<=(1#2**PosS q)
```

Since `bs` is a Cauchy-Sequence by `RealCompleteAux2`, we can now apply `RatCauchyConvMod` to obtain this goal and therefore finish the proof. \square

7.2 RealComplete

To finalize our proof of the Completeness of Reals in `MINLOG` we need to show that the statement of `RealCauchyConvMod` also holds for our candidate for the limit: `cRLim`. Hence, we wish to prove:

```
(set-goal "all xs,M(RealCauchy xs M ->
  all p,n(M p<=n -> abs(xs n+ ~(cRLim xs M))<=<=(1#2**p)))")
```

We can then obtain the usual notation for the natural proof as assumptions by making suitable assertions like we did above. Fixing the variables `xs`, `M` and later `p`, `n` and using the Eliminations for `RealCauchy` we obtain the assumptions:

```
xs M RC:RealCauchy xs M Rxs:all n Real(xs n)
MonM:Mon M RCxsM:RCauchy xs M ass assDef:all n ass n eqd(xs n)seq
Ns NsDef:all n Ns n eqd(xs n)mod xsChar:all n xs n eqd RealConstr(ass n)(Ns n)
```

¹¹which is precisely the statement that $\text{forall } p(\frac{1}{2^p} = \frac{1}{2^{p+1}} + \frac{1}{2^{p+1}})$.

`bs bsDef:all n bs n=ass n(Ns n(cNatPos n)) K KDef:all p K p=M(PosS p)max PosS(PosS p)`
`p n`

Having taken those assumptions we still need to prove the goal

`?^56:M p<=n -> abs(xs n+ ~(cRLim xs M))<=(1#2**p)`

As we know by `RealCauchyConvMod`, the statement `?^56` holds for any `x`, which satisfies `x eqd (bs, K)`. Thus, we use `RealCauchyConvMod` on `?^56` together with the asserted Definitions and obtain the goal:

`?^61:cRLim xs M==RealConstr bs K`

However, `:cRLim xs M` is Leibniz-equal to `RealLim xs M`, as we know by `RLimExFree`. Hence, we can replace `:cRLim xs M` by `RealLim xs M` in the goal `?^61`. Now, we'll try to prove the newly obtained goal, by unraveling the Definition of `RealLim xs M`. To be more precise, it suffices to show, that the defining sequences of `RealConstr bs K` and `RealLim xs M` coincide at some point and ongoing from that point. In `MINLOG`, we have proved this statement, called `RealSeqEqToEq`, in `rea.scm`. Using it on our goal, with chosen starting point of Coincidence: 0, gives:

`?^63:Real(RealLim xs M)`

`?^64:Real(RealConstr bs K)`

`?^65:all n(Zero<=n -> (RealLim xs M)seq n==(RealConstr bs K)seq n)`

Now, if replace `RealLim xs M` in `?^63` with `:cRLim xs M` again, we observe that the resulting goal exactly match bei b) bei der es the statement of `RealLimReal!`. Hence, using `RealLimReal` closes of `?^63`, since the assumption, that `xs M` is `RealCauchy`-sequence is available by `RC`.

We can also close off `?^64`, since we know that, given our notation in the assumptions above, `bs K` is a `Cauchy`-sequence by `RealCompleteAux2` with monotone modulus `K`.

It remains to show `?^65`. After fixing a variable `n1` for `n`, we can plug in the computation-rules with `(ng #t)` and obtain the goal:

`?^94:(xs n1)seq((xs n1)mod(cNatPos n1))==bs n1`

Using that `xs` was defined via `ass` by `xsChar`, we can further normalize this to the goal to

`?^96:ass n1(Ns n1(cNatPos n1))==bs n1`

This is of course true by the definition `bsDef`. □

8 Reformulation of RealComplete

Having proved that the `Reals` are complete, we might want to have a more natural way to speak about limits and convergence, than always having to deal with in-equalities and absolute values. We therefore propose two new predicates `RConvLim` and `RealConvLim`, each stating that a given sequence `xs` converges (by the means above) against an `x` with modulus `M`. Hence, we define

Definition 8.1

`RConvLim:=μI(∀(xn)n, x, M (∀p, n M(p) ≤ m → |xn - x| ≤ 1/2) → I((xn)n, x, M))`

which is the version of general, possibly non-constructive reals. The next one is for constructive `Reals` then:

Definition 8.2

`RealConvLim:=μI(∀(xn)n, x, M (∀n (xn ∈ Real) → x ∈ Real → M ∈ Mon → I((xn)n, x, M))`

We hence obtain the Introduction and Elimination-Axioms:

These are proved in MINLOG in the usual manner.
of course, we would like to verify that the predicates `RConvLim`, `RealConvLim` fit into the context of the previous theorems. More presicely, we'd like to prove that every `RealCauchy`-sequence has the property `RealConvLim` with the limit `cRLim`.

Theorem 8.3

`RealCompleteCor`: $\forall xs, x, M \text{ (RealCauchy}(xs, M) \rightarrow \text{RealConvLim}(xs, \text{cRLim}(xs, M), M))$

The prove of this theorem in MINLOG is rather simple. One only has to use the previosly proved statements: `RealCauchyToReals`, `RealLimReal`, `RealCauchyToMon` and last, but not least `RealComplete`.

9 Lookahead: Arithmetics of Limits