#### A Lambda Calculus for Real Analysis

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N and Q are discrete and Hausdorff.

So we have all six relations for them.

#### Geometric, not Intuitionistic, logic

A term  $\sigma$  :  $\Sigma$  is called a proposition.

A term  $\phi : \Sigma^X$  is called a predicate or open subspace.

We can form  $\phi \wedge \psi$  and  $\phi \vee \psi$ .

Also  $\exists n : \mathbb{N}. \ \phi x, \exists q : \mathbb{Q}. \ \phi x, \exists x : \mathbb{R}. \ \phi x \text{ and } \exists x : [0,1]. \ \phi x.$ 

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But not  $\exists x : X$ .  $\phi x$  for arbitrary X — it must be overt.

Negation and implication are not allowed.

#### Because:

- this is the logic of open subspaces;
- ▶ the function  $\odot \leftrightharpoons \bullet$  on  $\binom{\odot}{\bullet}$  is not continuous;
- ▶ the Halting Problem is not solvable.

## Universal quantification

When  $K \subset X$  is compact (e.g.  $[0,1] \subset \mathbb{R}$ ), we can form  $\forall x : K. \phi x$ .

$$\frac{x:K \vdash \top \Leftrightarrow \phi x}{\vdash \top \Leftrightarrow \forall x:K.\ \phi x}$$

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The useful cases of this in real analysis are

$$\forall x : K. \exists \delta > 0. \phi(x, \delta) \iff \exists \delta > 0. \forall x : K. \phi(x, \delta)$$
$$\forall x : K. \exists n. \phi(x, n) \iff \exists n. \forall x : K. \phi(x, n)$$

in the case where 
$$(\delta_1 < \delta_2)$$
  $\land$   $\phi(x, \delta_2) \Rightarrow \phi(x, \delta_1)$  or  $(n_1 > n_2)$   $\land$   $\phi(x, n_2) \Rightarrow \phi(x, n_1)$ .

Recall that uniform convergence, continuity, *etc.* involve commuting quantifiers like this.



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For example, with \downarrow a \equiv (\lambda d. d < a), \downarrow a = \downarrow b iff a = b and \downarrow a \Rightarrow \downarrow b iff a \leq b in the arithmetical order.
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For example, with  $\downarrow a \equiv (\lambda d. d < a)$ ,  $\downarrow a = \downarrow b$  iff a = b and  $\downarrow a \Rightarrow \downarrow b$  iff  $a \leq b$  in the arithmetical order.

Hence  $a \le b$ ,  $a \ge b$  and a = b are meaningful, as statements, not as propositions.

In fact,  $a \le b$  is equivalent as a statement to  $(a > b) \Rightarrow \bot$ , and a = b to  $(a \ne b) \Rightarrow \bot$ .

We deal with  $\forall \epsilon > 0$  by allowing  $\epsilon$  as parameter or free variable.

## Examples: continuity and uniform continuity

Recall that, from local compactness of  $\mathbb{R}$ ,

$$\phi x \iff \exists \delta > 0. \ \forall y \colon [x \pm \delta]. \ \phi y$$

Theorem: Every definable function  $f : \mathbb{R} \to \mathbb{R}$  is continuous:

$$\epsilon > 0 \implies \exists \delta > 0. \ \forall y : [x \pm \delta]. \ (|fy - fx| < \epsilon)$$

Proof: Put  $\phi_{x,\epsilon}y \equiv (|fy - fx| < \epsilon)$ , with parameters  $x, \epsilon : \mathbb{R}$ .

Theorem: Every function f is uniformly continuous on any compact subspace  $K \subset \mathbb{R}$ :

$$\epsilon > 0 \implies \exists \delta > 0. \ \forall x : K. \ \forall y : [x \pm \delta]. \left( |fy - fx| < \epsilon \right)$$

**Proof:**  $\exists \delta > 0$  and  $\forall x : K$  commute.

## Example: Dini's theorem

Theorem: Let  $f_n : K \to \mathbb{R}$  be an increasing sequence of functions

$$n: \mathbb{N}, \ x: K \vdash f_n x \leq f_{n+1} x: \mathbb{R}$$

that converges pointwise to  $g: K \to \mathbb{R}$ , so

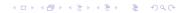
$$\epsilon > 0$$
,  $x : K \vdash \top \Leftrightarrow \exists n. gx - f_n x < \epsilon$ .

If K is compact then  $f_n$  converges to g uniformly.

Proof: Using the introduction and Scott continuity rules for ∀,

$$\epsilon > 0 \vdash \top \iff \forall x \colon K. \exists n. gx - f_n x < \epsilon$$
  
$$\Leftrightarrow \exists n. \forall x \colon K. gx - f_n x < \epsilon$$

Corollary: Since ASD has a computational interpretation, Dini's theorem is computationally valid.



## Relative containment of open subspaces

Let  $\sigma$ ,  $\alpha$ ,  $\beta$  be propositions with parameters  $x_1 : X_1, ..., x_k : X_k$ .

(We conventionally write  $\boldsymbol{\Gamma}$  for this list.

Semantically,  $\Gamma$  is the space  $X_1 \times \cdots \times X_k$ .)

Then  $\sigma$ ,  $\alpha$ ,  $\beta$  define open subspaces of  $\Gamma$ .

They satisfy a Gentzen-stle rule of inference:

$$\frac{\Gamma, \ \sigma \Leftrightarrow \top + \alpha \Rightarrow \beta}{\Gamma + \sigma \land \alpha \Rightarrow \beta}$$

#### in which the top line means

within the open subspace of  $\Gamma$  defined by  $\sigma$ , the open subspace defined by  $\alpha$  is contained in the open subspace defined by  $\beta$ .

#### and the bottom line means

the intersection of the open subspaces defined by  $\sigma$  and  $\alpha$  is contained in that defined by  $\beta$ .



## Relative containment of closed subspaces

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$$\frac{\Gamma, \ \sigma \Leftrightarrow \bot + \alpha \Rightarrow \beta}{\Gamma + \alpha \Rightarrow \sigma \lor \beta}$$

#### in which the top line means

within the closed subspace of  $\Gamma$  defined by  $\sigma$ , the closed subspace defined by  $\alpha$  contains the closed subspace defined by  $\beta$ .

#### and the bottom line means

the intersection of the closed subspaces defined by  $\sigma$  and  $\beta$  is contained in that defined by  $\alpha$ .



#### Exercise for everyone!

Make a habit of trying to formulate statements in analysis according to (the restrictions of) the ASD language.

This may be easy — it may not be possible

The exercise of doing so may be 95% of solving your problem!

#### Constructive intermediate value theorem

Suppose that  $f : \mathbb{R} \to \mathbb{R}$  doesn't hover, *i.e.* 

$$b, d : \mathbb{R} + b < d \implies \exists x. (b < x < d) \land (fx \neq 0),$$

and f0 < 0 < f1. Then fc = 0 for some 0 < c < 1.

Interval trisection: Let  $a_0 \equiv 0$ ,  $e_0 \equiv 1$ ,

$$b_n \equiv \frac{1}{3}(2a_n + e_n)$$
 and  $d_n \equiv \frac{1}{3}(a_n + 2e_n)$ .

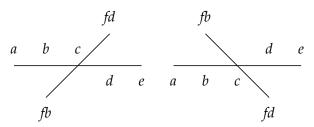
Then  $f(c_n) \neq 0$  for some  $b_n < c_n < d_n$ , so put

$$a_{n+1}, e_{n+1} \equiv \begin{cases} a_n, c_n & \text{if } f(c_n) > 0 \\ c_n, e_n & \text{if } f(c_n) < 0. \end{cases}$$

Then  $f(a_n) < 0 < f(e_n)$  and  $a_n \to c \leftarrow e_n$ . (This isn't the ASD proof/algorithm yet!)

#### Stable zeroes

The interval trisection finds zeroes with this property:



Definition:  $c : \mathbb{R}$  is a stable zero of f if

$$a,e: \mathbb{R} + a < c < e \Rightarrow \exists bd.$$
  $(a < b < c < d < e)$   
  $\land (fb < 0 < fd \lor fb > 0 > fd).$ 

The subspace  $Z \subset [0,1]$  of all zeroes is compact. The subspace  $S \subset [0,1]$  of stable zeroes is overt (as we shall see...)

#### Straddling intervals

An open subspace  $U \subset \mathbb{R}$  contains a stable zero  $c \in U \cap S$  iff U also contains a straddling interval,

$$[b,d] \subset U$$
 with  $fb < 0 < fd$  or  $fb > 0 > fd$ .

 $[\Rightarrow]$  From the definitions.  $[\Leftarrow]$  The straddling interval is an intermediate value problem in miniature.

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Notation: Write  $\Diamond U$  if U contains a straddling interval. We write this containment in ASD using the universal quantifier.

# The possibility operator

By hypothesis,  $\Diamond(0,1) \Leftrightarrow \top$ , whilst  $\Diamond \emptyset \Leftrightarrow \bot$  trivially.

$$\Diamond \bigcup_{i \in I} U_i \iff \exists i. \Diamond U_i.$$

If  $f : \mathbb{R} \to \mathbb{R}$  is an open map, this is easy.

If  $f : \mathbb{R} \to \mathbb{R}$  doesn't hover, it depends on connectedness of  $\mathbb{R}$ .

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**Definition:** A term  $\diamond$  :  $\Sigma^{\Sigma^X}$  with this property is called an **overt subspace** of *X*.

A simpler example: For any point a: X, the neighbourhood filter  $\diamond \equiv \eta a \equiv \lambda \phi$ .  $\phi a$  is a possibility operator.

 $\Diamond$  is a point iff it also preserves  $\top$  and  $\land$ .

#### The Possibility Operator as a Program

Theorem: Let  $\Diamond$  be an overt subspace of  $\mathbb{R}$  with  $\Diamond \top \Leftrightarrow \top$ .

Then  $\diamond$  has an accumulation point  $c \in \mathbb{R}$ , *i.e.* one of which every open neighbourhood  $c \in U \subset \mathbb{R}$  satisfies  $\diamond U$ :

$$\phi: \Sigma^{\mathbb{R}} \vdash \phi c \Rightarrow \Diamond \phi$$

**Example:** In the intermediate value theorem, any such *c* is a stable zero.

**Proof:** Interval trisection.

Corollary: Obtain a Cauchy sequence from a Dedekind cut.

(I expect to get a representation  $2^{\mathbb{N}} \to \mathbb{R}$  in the sense of TTE by proving a result of Brattko & Hertling in ASD.)



# Possibility operators classically

Define  $\lozenge U$  as  $U \cap S \neq \emptyset$ , for any subset  $S \subset X$  whatever.

Then  $\Diamond (\bigcup_{i \in I} U_i)$  iff  $\exists i. \Diamond U_i$ .

Conversely, if  $\Diamond$  has this property, let

$$S \equiv \{a \in X \mid \text{ for all open } U \subset X, \quad a \in U \Rightarrow \Diamond U\}$$

$$W \equiv X \setminus S = \bigcup \{U \text{ open } | \neg \Diamond U\}$$

Then *W* is open and *S* is closed.

 $\neg \diamond W$  by preservation of unions.

Hence  $\lozenge U$  holds iff  $U \not\subset W$ , *i.e.*  $U \cap S \neq \emptyset$ .

If  $\Diamond$  had been derived from some S' then  $S = \overline{S'}$ , its closure.

Classically, every (sub)space *S* is overt.

#### Necessity operators

Let  $K \subset \mathbb{R}$  be any compact subspace. (For example, all zeroes in a bounded interval.)

 $U \mapsto (K \subset U)$  is Scott continuous.

**Notation:** Write  $\Box \phi$  for  $\forall x : K. \phi x$ .

#### Modal operators, separately

□ encodes the compact subspace  $Z \equiv \{x \in \mathbb{I} \mid fx = 0\}$  of all zeroes.  $\diamond$  encodes the overt subspace S of stable zeroes.

```
\Box X \text{ is true} \quad \text{and} \quad \Box U \land \Box V \Rightarrow \Box (U \cap V) \Diamond \emptyset \text{ is false} \quad \text{and} \quad \Diamond (U \cup V) \Rightarrow \Diamond U \lor \Diamond V.
```

$$(Z \neq \emptyset)$$
 iff  $\square \emptyset$  is false

$$(S \neq \emptyset)$$
 iff  $\Diamond \mathbb{R}$  is true

## Modal operators, together

 $\Diamond$  and  $\Box$  for the subspaces  $S \subset Z$  are related in general by:

$$\Box U \land \Diamond V \implies \Diamond (U \cap V)$$
$$\Box U \iff (U \cup W = X)$$
$$\Diamond V \implies (V \not\subset W)$$

S is dense in Z iff

$$\Box(U \cup V) \Rightarrow \Box U \lor \Diamond V$$
$$\Diamond V \Leftarrow (V \not\subset W)$$

In the intermediate value theorem for functions that don't hover (*e.g.* polynomials):

- S = Z in the non-singular case
- ▶  $S \subset Z$  in the singular case (*e.g.* double zeroes).



#### Modal laws in ASD notation

Overt subspace 
$$\Diamond \bot \Leftrightarrow \bot$$
  $\Diamond (\phi \lor \psi) \Leftrightarrow \Diamond \phi \lor \Diamond \psi$   $\sigma \land \Diamond \phi \Leftrightarrow \Diamond (\sigma \land \phi)$ 

Overt subspaceCompact subspace
$$\Diamond \bot \Leftrightarrow \bot$$
 $\Box \top \Leftrightarrow \top$  $\Diamond (\phi \lor \psi) \Leftrightarrow \Diamond \phi \lor \Diamond \psi$  $\Box (\phi \land \psi) \Leftrightarrow \Box \phi \land \Box \psi$  $\sigma \land \Diamond \phi \Leftrightarrow \Diamond (\sigma \land \phi)$  $\sigma \lor \Box \phi \Leftrightarrow \Box (\lambda x. \sigma \lor \phi x)$ 

Commutative laws:

$$\Diamond \left( \lambda x. \, \blacklozenge (\lambda y. \, \phi xy) \right) \quad \Leftrightarrow \quad \blacklozenge \left( \lambda y. \, \, \Diamond (\lambda x. \, \phi xy) \right)$$
$$\Box \left( \lambda x. \, \blacksquare (\lambda y. \, \phi xy) \right) \quad \Leftrightarrow \quad \blacksquare \left( \lambda y. \, \, \Box (\lambda x. \, \phi xy) \right)$$

Mixed modal laws for a compact overt subspace.

$$\Box \phi \lor \Diamond \psi \Leftarrow \Box (\phi \lor \psi) \quad \text{and} \quad \Box \phi \land \Diamond \psi \Rightarrow \Diamond (\phi \land \psi)$$

#### Empty/inhabited is decidable

Theorem: Any compact overt subspace  $(\Box, \Diamond)$  is either empty  $(\Box \bot)$  or non-empty  $(\Diamond \top)$ .

#### Proof:

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#### Proof:

The dichotomy (either  $\Box \bot$  or  $\Diamond \top$ ) means that the parameter space  $\Gamma$  is a disjoint union.

So, if it is connected, like  $\mathbb{R}^n$ , something must break at singularities.

It is the modal law  $\Box(\phi \lor \psi) \Rightarrow \Box \phi \lor \Diamond \psi$ .

# Non-empty compact overt subspace of $\mathbb{R}$ has a maximum

Theorem: Any overt compact subspace K ⊂  $\mathbb{R}$  is

- either empty
- ▶ or has a greatest element,  $\max K \in K$ .

Definition:  $\max K$  satisfies, for  $x : \mathbb{R}$ ,

$$(x < \max K) \Leftrightarrow (\exists k \colon K. \ x < k)$$

$$(\max K < x) \Leftrightarrow (\forall k \colon K. \ k < x)$$

$$k \colon K + k \le \max K$$

$$\frac{\Gamma, \ k \colon K + k \le x}{}$$

 $\Gamma \vdash \max K < x$ 

# Compact overt subspace of $\mathbb{R}$ has a maximum

Proof: Define a Dedekind cut (next slide)

$$\delta d \equiv \exists k \colon K. \ d < k \text{ and } vu \equiv \forall k \colon K. \ k < u$$

Hence there is some  $a : \mathbb{R}$  with

$$\delta d \Leftrightarrow (d < a)$$
 and  $vu \Leftrightarrow (a < u)$ 

Moreover,  $a \in K$ .

*K* is also the closed subspace co-classified by  $\omega x \equiv \Box(\lambda k. \ x \neq k)$ , so we must show that  $\omega a \Leftrightarrow \bot$ .

$$\omega a \equiv \Box(\lambda k. \, a \neq k) \iff \Box(\lambda k. \, a < k) \lor (k < a)$$

$$\Rightarrow \Diamond(\lambda k. \, a < k) \lor \Box(\lambda k. \, k < a)$$

$$\equiv \delta a \lor \upsilon a$$

$$\Leftrightarrow (a < a) \lor (a < a) \Leftrightarrow \bot.$$



## Compact overt subspace of $\mathbb R$ defines a Dedekind cut

$\top$ , $\wedge$ and $\bigvee^{\bullet}$
$vu \equiv \Box(\lambda k.  k < u)$
$vt \wedge (t < u) \equiv$
$\Box(\lambda k.  k < t) \land (t < u)$
$\Leftrightarrow \Box (\lambda k.  k < t < u)$
$\Rightarrow \ \Box(\lambda k.  k < u) \ \equiv \ \upsilon u$
on)
$\exists u. vu \equiv \exists u. \ \Box(\lambda k. k < u)$
$\Leftrightarrow \Box(\lambda k. \exists u. k < u)$
$\Leftrightarrow \Box \top \Leftrightarrow \top$

## The Bishop-style proof

Definition: K is totally bounded if, for each  $\epsilon > 0$ , there's a finite subset  $S_{\epsilon} \subset K$  such that  $\forall x \colon K. \exists y \in S_{\epsilon}. |x - y| < \epsilon$ .

**Proof:** If *K* is closed and totally bounded,

- either the set  $S_1$  is empty, in which case K is empty too,
- ▶ or  $x_n \equiv \max S_{2^{-n}}$  defines a Cauchy sequence that converges to  $\max K$ .

But *K* is also overt, with  $\Diamond \phi \equiv \exists \epsilon > 0$ .  $\exists y \in S_{\epsilon}$ .  $\phi y$ .

Definition: *K* is located if, for each  $x \in X$ , inf {|x - k| |  $k \in K$ } is defined. (A different usage of the word "located".) closed, totally bounded ⇒ compact and overt ⇒ located (in TTE) also r.e. closed

- ► Total boundedness and locatedness are metrical concepts.
- Compactness and overtness are topological.



## The real interval is connected (usual proof)

Any closed subspace of a compact space is compact. Any open subspace of an overt space is overt.

Any clopen subspace of an overt compact space is overt compact, so it's either empty or has a maximum.

Since the clopen subspace is open, its elements are interior, so the maximum can only be the right endpoint of the interval.

Any clopen subspace has a clopen complement.

- ► They can't both be empty, but
- ▶ in the interval they can't both have maxima (the right endpoint).

Hence one is empty and the other is the whole interval.

#### Connectedness in modal notation

We have just proved

$$\Diamond(\phi \land \psi) \Leftrightarrow \bot$$
,  $\Box(\phi \lor \psi) \Leftrightarrow \top \vdash \Box \phi \lor \Box \psi \Leftrightarrow \top$ 

where  $\Box \theta \equiv \forall x : [0,1]$ .  $\theta x$  and  $\Diamond \theta \equiv \exists x : [0,1]$ .  $\theta x$ .

Using the mixed modal law  $\Diamond \phi \land \Box \psi \Rightarrow \Diamond (\phi \land \psi)$  and the Gentzen-style rules

$$\frac{\sigma \Leftrightarrow \top \vdash \alpha \Rightarrow \beta}{\vdash \sigma \land \alpha \Rightarrow \beta} \qquad \frac{\sigma \Leftrightarrow \bot \vdash \alpha \Rightarrow \beta}{\vdash \alpha \Rightarrow \beta \lor \sigma}$$

connectedness may be expressed in other ways:



#### Weak intermediate value theorems

Let  $f : [0,1] \to \mathbb{R}$ , and use two of these forms of connectedness.

Put  $\phi x \equiv (0 < fx)$  and  $\psi x \equiv (fx < 0)$ . Use  $\Diamond(\phi \land \psi) = \bot \vdash \Box(\phi \lor \psi) \land \Diamond \phi \land \Diamond \psi \Rightarrow \bot$ .  $\Diamond(\phi \land \psi) \Leftrightarrow \bot$  by disjointness. Then  $(f0 < 0 < f1) \land (\forall x : [0,1]. fx \neq 0) \Leftrightarrow \bot$ .

So the closed, compact subspace  $Z \equiv \{x : \mathbb{I} \mid fx = 0\}$  is not empty.

Put  $\phi x \equiv (e < fx)$  and  $\psi x \equiv (fx < t)$ . Use  $\Box(\phi \lor \psi) \land \Diamond \phi \land \Diamond \psi \Rightarrow \Diamond(\phi \land \psi)$ .  $\Box(\phi \lor \psi)$  by locatedness.

Then  $(f0 < e < t < f1) \Rightarrow (\exists x : [0,1]. \ e < fx < t)$ . or  $\epsilon > 0 + \exists x. |fx| < \epsilon$ .

So the open, overt subspace  $\{x \mid e < fx < t\}$  is inhabited.

#### Straddling intervals in ASD

Let  $f : [0,1] \to \mathbb{R}$  be a function that doesn't hover.

Proposition:  $\Diamond$  preserves joins,  $\Diamond(\exists n. \theta_n) \Leftrightarrow \exists n. \Diamond \theta_n$ .

**Proof:** Consider

 $\phi^{\pm}x \equiv \exists n. \exists y. (x < y < u) \land (fy < 0) \land \forall z: [x, y]. \theta_n z.$ 

Then  $\exists x. \phi^+ x \land \phi^- x$  by connectness.

Lemma: 0 < a < 1 is a stable zero of f iff it is an accumulation point of  $\Diamond$ , *i.e.*  $\phi a \Rightarrow \Diamond \phi$ .

**Theorem:**  $\Diamond$  and  $\Box$  obey  $\Box \phi \land \Diamond \psi \Rightarrow \Diamond (\phi \land \psi)$ .

They also obey  $\Box(\phi \lor \psi) \Rightarrow \Box \phi \lor \Diamond \phi$  iff f doesn't touch the axis without crossing it.

When *f* is a polynomial, this is the non-singular case, where *f* has no zeroes of even multiplicity.

## Solving equations in ASD

In the non-singular case, all zeroes are stable,  $\Diamond$  and  $\Box$  define a non-empty overt compact subspace, which has a maximum.

So the classical textbook proof of IVT,

$$a \equiv \sup \{x : [0,1] \mid fx \le 0\},\$$

is computationally meaningful!

The set of zeroes varies discontinuously at singularities in the parameters.

The modal operators  $\square$  and  $\lozenge$  are Scott-continuous throughout the parameter space.

The interval trisection algorithm for  $\Diamond$  finds some zero, even in the singular case, but it behaves non-deterministically and catastrophically.



#### Differentiation

Define (fx, f'x) together by a Dedekind cross-hair.

Characterise 
$$(e_0 < fx < t_0) \land (e_1 < f'x < t_1)$$
 by

$$\exists \delta. \ \forall h: [0, \delta].$$
  $e_1 + e_1 h < f(x+h) < t_0 + t_1 h$   $\land e_1 - t_1 h < f(x-h) < t_0 - e_1 h$ 

This is a Dedekind cut in  $(e_0, t_0)$  since  $f : \mathbb{R} \to \mathbb{R}$  is a function.

It is bounded in  $(e_1, t_1)$  if f is Lipschitz at x.

It is a Dedekind cut in  $(e_1, t_1)$  if f is differentiable at x.

#### I need help!

I'm a categorist, not an analyst.

I last did real analysis as a second year undergraduate.

I need a real analyst to set an agenda for me.

I also need a job from September 2006.