# A Lambda Calculus for Real Analysis 

Paul Taylor ${ }^{1} \quad$ Andrej Bauer ${ }^{2}$<br>${ }^{1}$ Department of Computer Science<br>University of Manchester<br>UK EPSRC GR/S58522<br>${ }^{2}$ Department of Mathematics and Physics<br>University of Ljubljana

# Computability and Complexity in Analysis Sunday, 28 August 2005 

www.cs.man.ac.uk/~pt/ASD

## All functions are continuous and computable

This is not a Theorem (à la Brouwer) but a design principle. The language only introduces continuous computable functions.

## All functions are continuous and computable

This is not a Theorem (à la Brouwer) but a design principle. The language only introduces continuous computable functions.

In particular, all functions $\mathbb{R} \times \mathbb{R} \rightarrow \Sigma$ are continuous and correspond to open subspaces.

## All functions are continuous and computable

This is not a Theorem (à la Brouwer) but a design principle. The language only introduces continuous computable functions.

In particular, all functions $\mathbb{R} \times \mathbb{R} \rightarrow \Sigma$ are continuous and correspond to open subspaces.

Hence $a<b, a\rangle b$ and $a \neq b$ are definable, but $a \leq b, a \geq b$ and $a=b$ are not definable.

## All functions are continuous and computable

This is not a Theorem (à la Brouwer) but a design principle. The language only introduces continuous computable functions.

In particular, all functions $\mathbb{R} \times \mathbb{R} \rightarrow \Sigma$ are continuous and correspond to open subspaces.

Hence $a<b, a\rangle b$ and $a \neq b$ are definable, but $a \leq b, a \geq b$ and $a=b$ are not definable.

This is because $\mathbb{R}$ is Hausdorff but not discrete.

## All functions are continuous and computable

This is not a Theorem (à la Brouwer) but a design principle. The language only introduces continuous computable functions.

In particular, all functions $\mathbb{R} \times \mathbb{R} \rightarrow \Sigma$ are continuous and correspond to open subspaces.

Hence $a<b, a\rangle b$ and $a \neq b$ are definable, but $a \leq b, a \geq b$ and $a=b$ are not definable.

This is because $\mathbb{R}$ is Hausdorff but not discrete.
$\mathbb{N}$ and $\mathbb{Q}$ 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 $\exists n: \mathbb{N} . \phi x, \exists q: \mathbb{Q} . \phi x, \exists x: \mathbb{R} . \phi x$ and $\exists x:[0,1] . \phi x$.

## 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 $\exists n: \mathbb{N} . \phi x, \exists q: \mathbb{Q} . \phi x, \exists x: \mathbb{R} . \phi x$ and $\exists x:[0,1] . \phi x$. But not $\exists x: X . \phi x$ for arbitrary $X$ - it must be overt.

## 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 $\exists n: \mathbb{N} . \phi x, \exists q: \mathbb{Q} . \phi x, \exists x: \mathbb{R} . \phi x$ and $\exists x:[0,1] . \phi x$.
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 $\odot \leftrightarrows \bullet$ on $(\stackrel{\odot}{\bullet})$ 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 $\forall x: K . \phi x$.

## Universal quantification

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

The quantifier is a (higher-type) function $\forall_{K}: \Sigma^{K} \rightarrow \Sigma$.
Like everything else, it's Scott continuous.

## Universal quantification

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

$$
\frac{x: K \vdash \mathrm{~T} \Leftrightarrow \phi x}{\vdash \mathrm{~T} \Leftrightarrow \forall x: K . \phi x}
$$

The quantifier is a (higher-type) function $\forall_{K}: \Sigma^{K} \rightarrow \Sigma$.
Like everything else, it's Scott continuous.
The useful cases of this in real analysis are

$$
\begin{array}{ll}
\forall x: K . \exists \delta>0 . \phi(x, \delta) & \Leftrightarrow \exists \delta>0 . \forall x: K \cdot \phi(x, \delta) \\
\forall x: K . \exists n \cdot \phi(x, n) & \Leftrightarrow \quad \exists n \cdot \forall x: K \cdot \phi(x, n)
\end{array}
$$

in the case where $\left(\delta_{1}<\delta_{2}\right) \wedge \phi\left(x, \delta_{2}\right) \Rightarrow \phi\left(x, \delta_{1}\right)$
or $\left(n_{1}>n_{2}\right) \wedge \phi\left(x, n_{2}\right) \Rightarrow \phi\left(x, n_{1}\right)$.
Recall that uniform convergence, continuity, etc. involve commuting quantifiers like this.

## Propositions and statements

What's the problem with $\forall$ ?

## Propositions and statements

What's the problem with $\forall$ ? We can't write $\forall \epsilon>0$ !

## Propositions and statements

What's the problem with $\forall$ ? We can't write $\forall \epsilon>0$ !
Propositions may be computationally observable.
Equations and implications amongst propositions or predicates may be logically provable from the axioms.
We call them statements.

## Propositions and statements

What's the problem with $\forall$ ? We can't write $\forall \epsilon>0$ !
Propositions may be computationally observable.
Equations and implications amongst propositions or predicates may be logically provable from the axioms.
We call them statements.
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 $a \leq b, a \geq b$ and $a=b$ are meaningful, as statements, not as propositions.

## Propositions and statements

What's the problem with $\forall$ ? We can't write $\forall \epsilon>0$ !
Propositions may be computationally observable.
Equations and implications amongst propositions or predicates may be logically provable from the axioms.
We call them statements.
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 $a \leq b, a \geq b$ and $a=b$ are meaningful, as statements, not as propositions.
In fact, $a \leq b$ is equivalent as a statement to $(a>b) \Rightarrow \perp$, and $a=b$ to $(a \neq b) \Rightarrow \perp$.

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 $\mathbb{R}$,

$$
\phi x \Leftrightarrow \exists \delta>0 . \forall y:[x \pm \delta] . \phi y
$$

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

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

Proof: Put $\phi_{x, \epsilon} y \equiv(|f y-f x|<\epsilon)$, with parameters $x, \epsilon: \mathbb{R}$.
Theorem: Every function $f$ is uniformly continuous on any compact subspace $K \subset \mathbb{R}$ :

$$
\epsilon>0 \Rightarrow \exists \delta>0 . \forall x: K . \forall y:[x \pm \delta] .(|f y-f x|<\epsilon)
$$

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

## Example: Dini's theorem

Theorem: Let $f_{n}: K \rightarrow \mathbb{R}$ 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 $g: K \rightarrow \mathbb{R}$, so

$$
\epsilon>0, x: K \vdash \top \Leftrightarrow \exists n . g x-f_{n} x<\epsilon .
$$

If $K$ is compact then $f_{n}$ converges to $g$ uniformly.
Proof: Using the introduction and Scott continuity rules for $\forall$,

$$
\begin{aligned}
\epsilon>0 \vdash \top & \Leftrightarrow \forall x: \text { K. ヨn.gx-f} n<\epsilon \\
& \Leftrightarrow \exists n \cdot \forall x: K \cdot g x-f_{n} x<\epsilon
\end{aligned}
$$

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 $x_{1}: X_{1}, \ldots, x_{k}: X_{k}$.
(We conventionally write $\Gamma$ 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:

$$
\frac{\Gamma, \sigma \Leftrightarrow \top \vdash \alpha \Rightarrow \beta}{\Gamma \vdash \sigma \wedge \alpha \Rightarrow \beta}
$$

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

Let $\sigma, \alpha, \beta$ be propositions with parameters $x_{1}: X_{1}, \ldots, x_{k}: X_{k}$.
(We conventionally write $\Gamma$ for this list.
Semantically, $\Gamma$ is the space $X_{1} \times \cdots \times X_{k}$.)
Then $\sigma, \alpha, \beta$ define closed subspaces of $\Gamma$.
They satisfy a Gentzen-stle rule of inference:

$$
\frac{\Gamma, \sigma \Leftrightarrow \perp \vdash \alpha \Rightarrow \beta}{\Gamma \vdash \alpha \Rightarrow \sigma \vee \beta}
$$

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 $f: \mathbb{R} \rightarrow \mathbb{R}$ doesn't hover, i.e.

$$
b, d: \mathbb{R} \vdash b<d \Rightarrow \exists x .(b<x<d) \wedge(f x \neq 0)
$$

and $f 0<0<f 1$. Then $f c=0$ for some $0<c<1$.
Interval trisection: Let $a_{0} \equiv 0, e_{0} \equiv 1$,

$$
b_{n} \equiv \frac{1}{3}\left(2 a_{n}+e_{n}\right) \quad \text { and } \quad d_{n} \equiv \frac{1}{3}\left(a_{n}+2 e_{n}\right)
$$

Then $f\left(c_{n}\right) \neq 0$ for some $b_{n}<c_{n}<d_{n}$, so put

$$
a_{n+1}, e_{n+1} \equiv \begin{cases}a_{n}, c_{n} & \text { if } f\left(c_{n}\right)>0 \\ c_{n}, e_{n} & \text { if } f\left(c_{n}\right)<0\end{cases}
$$

Then $f\left(a_{n}\right)<0<f\left(e_{n}\right)$ and $a_{n} \rightarrow c \leftarrow e_{n}$.
(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

$$
\begin{aligned}
a, e: \mathbb{R} \vdash a<c<e \Rightarrow \exists b d . \quad & (a<b<c<d<e) \\
\wedge \quad & (f b<0<f d \vee f b>0>f d) .
\end{aligned}
$$

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,

$$
[b, d] \subset U \text { with } f b<0<f d \text { or } f b>0>f d
$$

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

## 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,

$$
[b, d] \subset U \quad \text { with } \quad f b<0<f d \quad \text { or } \quad f b>0>f d .
$$

[ $\Rightarrow$ ] From the definitions. [ $\Leftarrow$ ] The straddling interval is an intermediate value problem in miniature.
Notation: Write $\diamond U$ if $U$ contains a straddling interval. We write this containment in ASD using the universal quantifier.

$$
\begin{aligned}
\diamond \phi \equiv \exists b d . & (\forall x:[b, d] \cdot \phi x) \\
& \wedge \quad(f b<0<f d) \vee(f b>0>f d)
\end{aligned}
$$

## The possibility operator

By hypothesis, $\diamond(0,1) \Leftrightarrow T$, whilst $\diamond \emptyset \Leftrightarrow \perp$ trivially.
$\diamond \bigcup_{i \in I} U_{i} \Longleftrightarrow \exists i . \diamond U_{i}$.
If $f: \mathbb{R} \rightarrow \mathbb{R}$ is an open map, this is easy.
If $f: \mathbb{R} \rightarrow \mathbb{R}$ doesn't hover, it depends on connectedness of $\mathbb{R}$.

## The possibility operator

By hypothesis, $\diamond(0,1) \Leftrightarrow T$, whilst $\diamond \emptyset \Leftrightarrow \perp$ trivially.
$\diamond \bigcup_{i \in I} U_{i} \Longleftrightarrow \exists i . \diamond U_{i}$.
If $f: \mathbb{R} \rightarrow \mathbb{R}$ is an open map, this is easy.
If $f: \mathbb{R} \rightarrow \mathbb{R}$ doesn't hover, it depends on connectedness of $\mathbb{R}$.
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 $T$ and $\wedge$.

## The Possibility Operator as a Program

Theorem: Let $\diamond$ be an overt subspace of $\mathbb{R}$ with $\diamond T \Leftrightarrow T$.
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 $2^{\mathbb{N}} \rightharpoonup \mathbb{R}$ in the sense of TTE by proving a result of Brattko \& Hertling in ASD.)

## Possibility operators classically

Define $\diamond U$ as $U \cap S \neq \emptyset$, for any subset $S \subset X$ whatever .
Then $\diamond\left(\bigcup_{i \in I} U_{i}\right)$ iff $\exists i . \diamond U_{i}$.
Conversely, if $\diamond$ has this property, let

$$
\begin{aligned}
S & \equiv\{a \in X \mid \text { for all open } U \subset X, \quad a \in U \Rightarrow \diamond U\} \\
W & \equiv X \backslash S=\bigcup\{U \text { open } \mid \neg \diamond U\}
\end{aligned}
$$

Then $W$ is open and $S$ is closed.
$\neg \diamond W$ by preservation of unions.
Hence $\diamond U$ holds iff $U \not \subset W$, i.e. $U \cap S \neq \emptyset$.
If $\diamond$ had been derived from some $S^{\prime}$ then $S=\overline{S^{\prime}}$, 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 $\square \phi$ for $\forall x:$ K. $\phi x$.

## Modal operators, separately

$\square$ encodes the compact subspace $Z \equiv\{x \in \mathbb{I} \mid f x=0\}$ of all zeroes. $\diamond$ encodes the overt subspace $S$ of stable zeroes.
$\square X$ is true and $\quad \square U \wedge \square V \Rightarrow \square(U \cap V)$ $\diamond \emptyset$ is false and $\diamond(U \cup V) \Rightarrow \diamond U \vee \diamond V$.

$$
\begin{array}{lll}
(Z \neq \emptyset) & \text { iff } & \square \emptyset \text { is false } \\
(S \neq \emptyset) & \text { iff } & \diamond \mathbb{R} \text { is true }
\end{array}
$$

## Modal operators, together

$\diamond$ and $\square$ for the subspaces $S \subset Z$ are related in general by:

$$
\begin{gathered}
\square U \wedge \diamond V \Rightarrow \diamond(U \cap V) \\
\square U \Longleftrightarrow(U \cup W=X) \\
\diamond V \Rightarrow(V \not \subset W)
\end{gathered}
$$

$S$ is dense in Z iff

$$
\begin{gathered}
\square(U \cup V) \Rightarrow \square U \vee \diamond V \\
\diamond V \Leftarrow(V \not \subset W)
\end{gathered}
$$

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

$$
\begin{array}{cc}
\text { Overt subspace } & \text { Compact subspace } \\
\diamond \perp \Leftrightarrow \perp & \square \top \Leftrightarrow \top \\
\diamond(\phi \vee \psi) \Leftrightarrow \diamond \phi \vee \diamond \psi & \square(\phi \wedge \psi) \Leftrightarrow \square \phi \wedge \square \psi \\
\sigma \wedge \diamond \phi \Leftrightarrow \diamond(\sigma \wedge \phi) & \sigma \vee \square \phi \Leftrightarrow \square(\lambda x . \sigma \vee \phi x)
\end{array}
$$

Commutative laws:

$$
\begin{aligned}
& \diamond(\lambda x \cdot(\lambda y \cdot \phi x y)) \Leftrightarrow \bullet(\lambda y \cdot \diamond(\lambda x \cdot \phi x y)) \\
& \square(\lambda x \cdot \square(\lambda y \cdot \phi x y)) \Leftrightarrow \square(\lambda y \cdot \square(\lambda x \cdot \phi x y))
\end{aligned}
$$

Mixed modal laws for a compact overt subspace.

$$
\square \phi \vee \diamond \psi \Leftarrow \square(\phi \vee \psi) \quad \text { and } \quad \square \phi \wedge \diamond \psi \Rightarrow \diamond(\phi \wedge \psi)
$$

## Empty/inhabited is decidable

Theorem: Any compact overt subspace $(\square, \diamond)$ is either empty $(\square \perp)$ or non-empty $(\diamond T)$.
Proof:

| $\diamond T \Leftrightarrow \perp$ | empty | $\square \perp \Leftrightarrow T$ |
| :---: | :---: | :---: |
| $\diamond T \Leftrightarrow T$ | inhabited | $\square \perp \Leftrightarrow \perp$ |
| $\square \perp \vee \diamond T \Leftarrow$ | complementary | $\square \perp \wedge \diamond T \Rightarrow$ |
| $\square(\perp \vee T) \Leftrightarrow \square T \Leftrightarrow T$ | (mixed) | $\diamond(\perp \wedge \perp) \Leftrightarrow \diamond \perp \Leftrightarrow \perp$ |

## Empty/inhabited is decidable

Theorem: Any compact overt subspace $(\square, \diamond)$ is either empty $(\square \perp)$ or non-empty $(\diamond T)$.
Proof:

$$
\begin{array}{ccc}
\diamond T \Leftrightarrow \perp & \text { empty } & \square \perp \Leftrightarrow T \\
\diamond T \Leftrightarrow T & \text { inhabited } & \square \perp \Leftrightarrow \perp \\
\square \perp \vee \diamond T \Leftarrow & \text { complementary } & \square \perp \wedge \diamond T \Rightarrow \\
\square(\perp \vee T) \Leftrightarrow \square T \Leftrightarrow T & \text { (mixed) } & \diamond(\perp \wedge \perp) \Leftrightarrow \diamond \perp \Leftrightarrow \perp
\end{array}
$$

The dichotomy (either $\square \perp$ or $\diamond T$ ) 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 $\square(\phi \vee \psi) \Rightarrow \square \phi \vee \diamond \psi$.

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

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

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

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

$$
\begin{aligned}
& (x<\max K) \Leftrightarrow(\exists k: K . x<k) \\
& (\max K<x) \Leftrightarrow(\forall k: K . k<x) \\
& k: K \quad \vdash \quad k \leq \max K \\
& \Gamma, k: K \vdash k \leq x \\
& \Gamma \vdash \max K \leq x
\end{aligned}
$$

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

Proof: Define a Dedekind cut (next slide)

$$
\delta d \equiv \exists k: K . d<k \quad \text { and } \quad v u \equiv \forall k: K . k<u
$$

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

$$
\delta d \Leftrightarrow(d<a) \text { and } v u \Leftrightarrow(a<u)
$$

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

$$
\begin{aligned}
\omega a \equiv \square(\lambda k \cdot a \neq k) & \Leftrightarrow \square(\lambda k \cdot a<k) \vee(k<a) \\
& \Rightarrow \diamond(\lambda k \cdot a<k) \vee \square(\lambda k \cdot k<a) \\
& \equiv \delta a \vee v a \\
& \Leftrightarrow(a<a) \vee(a<a) \Leftrightarrow \perp .
\end{aligned}
$$

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

Overt subspace $\diamond$
$\perp, \vee, \bigvee$ and so $\exists_{\mathbb{R}} \quad$ commutes with

$$
\delta d \equiv \diamond(\lambda k . d<k) \quad \text { Dedekind cut } \quad v u \equiv \square(\lambda k . k<u)
$$

$$
(d<e) \wedge \delta e \equiv \quad \text { lower/upper }
$$

$$
(d<e) \wedge \diamond(\lambda k . e<k)
$$

$$
\Leftrightarrow \diamond(\lambda k \cdot d<e<k)
$$

$$
\Rightarrow \diamond(\lambda k \cdot d<k) \equiv \delta d
$$

$$
\Leftarrow \quad \text { rounded (interpolation) }
$$

Compact subspace $\square$
$T, \wedge$ and

$$
v t \wedge(t<u) \equiv
$$

$$
\square(\lambda k . k<t) \wedge(t<u)
$$

$$
\Leftrightarrow \square(\lambda k . k<t<u)
$$

$$
\Rightarrow \square(\lambda k . k<u) \equiv v u
$$

$$
\Leftarrow
$$

$$
\begin{array}{ccc}
\exists d . \delta d \equiv \exists d . \diamond(\lambda k . d<k) & \text { inhabited } & \exists u \cdot v u \equiv \exists u . \square(\lambda k . k<u) \\
\Leftrightarrow \diamond(\lambda k . \exists d \cdot d<k) & \text { (directed joins) } & \Leftrightarrow \square(\lambda k . \exists u \cdot k<u) \\
\Leftrightarrow \diamond \top \Leftrightarrow T \text { (inhabited) } & \text { (extrapolation) } & \Leftrightarrow \square \top \Leftrightarrow \top
\end{array}
$$

## 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
$\forall x: K . \exists y \in S_{\epsilon} .|x-y|<\epsilon$.
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 $x \in X$, $\inf \{|x-k| \mid k \in K\}$ is defined.
(A different usage of the word "located".) closed, totally bounded $\Rightarrow$ compact and overt $\Rightarrow$ 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

$$
\diamond(\phi \wedge \psi) \Leftrightarrow \perp, \square(\phi \vee \psi) \Leftrightarrow \top \vdash \square \phi \vee \square \psi \Leftrightarrow \top
$$

where $\square \theta \equiv \forall x:[0,1] . \theta x$ and $\diamond \theta \equiv \exists x:[0,1] . \theta x$.
Using the mixed modal law $\diamond \phi \wedge \square \psi \Rightarrow \diamond(\phi \wedge \psi)$ and the Gentzen-style rules

$$
\frac{\sigma \Leftrightarrow \top \vdash \alpha \Rightarrow \beta}{\vdash \sigma \wedge \alpha \Rightarrow \beta} \quad \frac{\sigma \Leftrightarrow \perp \vdash \alpha \Rightarrow \beta}{\vdash \alpha \Rightarrow \beta \vee \sigma}
$$

connectedness may be expressed in other ways:

$$
\begin{array}{lll}
\diamond(\phi \wedge \psi) \Leftrightarrow \perp & \square(\phi \vee \psi) \Rightarrow \square \phi \vee \square \psi \\
\diamond(\phi \wedge \psi) \Leftrightarrow \perp & \vdash & \square(\phi \vee \psi) \wedge \diamond \phi \wedge \diamond \psi \Rightarrow \perp \\
\square(\phi \vee \psi) & \Rightarrow & \square \phi \vee \square \psi \vee \diamond(\phi \vee \psi) \\
\square(\phi \vee \psi) \wedge \diamond \phi \wedge \diamond \psi & \Rightarrow \diamond(\phi \wedge \psi)
\end{array}
$$

## Weak intermediate value theorems

Let $f:[0,1] \rightarrow \mathbb{R}$, and use two of these forms of connectedness.
Put $\phi x \equiv(0<f x)$ and $\psi x \equiv(f x<0)$.
Use $\diamond(\phi \wedge \psi)=\perp \vdash \square(\phi \vee \psi) \wedge \diamond \phi \wedge \diamond \psi \Rightarrow \perp$. $\diamond(\phi \wedge \psi) \Leftrightarrow \perp$ by disjointness.
Then $(f 0<0<f 1) \wedge(\forall x:[0,1] . f x \neq 0) \Leftrightarrow \perp$.
So the closed, compact subspace $Z \equiv\{x: \mathbb{I} \mid f x=0\}$ is not empty.
Put $\phi x \equiv(e<f x)$ and $\psi x \equiv(f x<t)$.
Use $\square(\phi \vee \psi) \wedge \diamond \phi \wedge \diamond \psi \Rightarrow \diamond(\phi \wedge \psi)$.
$\square(\phi \vee \psi)$ by locatedness.
Then $(f 0<e<t<f 1) \Rightarrow(\exists x:[0,1] . e<f x<t)$.
or $\epsilon>0 \vdash \exists x .|f x|<\epsilon$.
So the open, overt subspace $\{x \mid e<f x<t\}$ is inhabited.

## Straddling intervals in ASD

Let $f:[0,1] \rightarrow \mathbb{R}$ be a function that doesn't hover.
Proposition: $\diamond$ preserves joins, $\diamond\left(\exists n . \theta_{n}\right) \Leftrightarrow \exists n . \diamond \theta_{n}$.
Proof: Consider
$\phi^{ \pm} x \equiv \exists n$. $\exists y .(x<y<u) \wedge(f y>0) \wedge \forall z:[x, y] . \theta_{n} z$.
Then $\exists x . \phi^{+} x \wedge \phi^{-} x$ 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 $\square$ obey $\square \phi \wedge \diamond \psi \Rightarrow \diamond(\phi \wedge \psi)$.
They also obey $\square(\phi \vee \psi) \Rightarrow \square \phi \vee \diamond \phi$ 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 $\square$ define a non-empty overt compact subspace, which has a maximum.
So the classical textbook proof of IVT,

$$
a \equiv \sup \{x:[0,1] \mid f x \leq 0\}
$$

is computationally meaningful!
The set of zeroes varies discontinuously at singularities in the parameters.
The modal operators $\square$ and $\diamond$ 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 $\left(f x, f^{\prime} x\right)$ together by a Dedekind cross-hair.
Characterise $\left(e_{0}<f x<t_{0}\right) \wedge\left(e_{1}<f^{\prime} x<t_{1}\right)$ by

$$
\begin{aligned}
& \exists \delta . \forall h:[0, \delta] . e_{1}+e_{1} h<f(x+h)<t_{0}+t_{1} h \\
& \wedge \\
& e_{1}-t_{1} h<f(x-h)<t_{0}-e_{1} h
\end{aligned}
$$

This is a Dedekind cut in $\left(e_{0}, t_{0}\right)$ since $f: \mathbb{R} \rightarrow \mathbb{R}$ is a function.
It is bounded in $\left(e_{1}, t_{1}\right)$ if $f$ is Lipschitz at $x$.
It is a Dedekind cut in $\left(e_{1}, t_{1}\right)$ 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.

