

Matrix

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1 Various algebraic structures combined with a lattice

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theory Lattice-Algebras
imports Complex-Main
begin

class semilattice-inf-ab-group-add = ordered-ab-group-add + semilattice-inf
begin

lemma add-inf-distrib-left:
   $a + \inf b\ c = \inf (a + b)\ (a + c)$ 
apply (rule antisym)
apply (simp-all add: le-infI)
apply (rule add-le-imp-le-left [of uminus a])
apply (simp only: add-assoc [symmetric], simp)
apply rule
apply (rule add-le-imp-le-left[of a], simp only: add-assoc[symmetric], simp)+
done

lemma add-inf-distrib-right:
   $\inf a\ b + c = \inf (a + c)\ (b + c)$ 
proof –
  have  $c + \inf a\ b = \inf (c+a)\ (c+b)$  by (simp add: add-inf-distrib-left)
  thus ?thesis by (simp add: add-commute)
qed

end

class semilattice-sup-ab-group-add = ordered-ab-group-add + semilattice-sup
begin

lemma add-sup-distrib-left:
   $a + \sup b\ c = \sup (a + b)\ (a + c)$ 
apply (rule antisym)
apply (rule add-le-imp-le-left [of uminus a])
apply (simp only: add-assoc[symmetric], simp)
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apply rule
apply (rule add-le-imp-le-left [of a], simp only: add-assoc[symmetric], simp) +
apply (rule le-supI)
apply (simp-all)
done

lemma add-sup-distrib-right:
   $\sup a\ b + c = \sup (a+c)\ (b+c)$ 
proof -
  have  $c + \sup a\ b = \sup (c+a)\ (c+b)$  by (simp add: add-sup-distrib-left)
  thus ?thesis by (simp add: add-commute)
qed

end

class lattice-ab-group-add = ordered-ab-group-add + lattice
begin

subclass semilattice-inf-ab-group-add ..
subclass semilattice-sup-ab-group-add ..

lemmas add-sup-inf-distrib = add-inf-distrib-right add-inf-distrib-left add-sup-distrib-right
add-sup-distrib-left

lemma inf-eq-neg-sup:  $\inf a\ b = - \sup (-a)\ (-b)$ 
proof (rule inf-unique)
  fix  $a\ b :: 'a$ 
  show  $- \sup (-a)\ (-b) \leq a$ 
  by (rule add-le-imp-le-right [of - sup (uminus a) (uminus b)])
    (simp, simp add: add-sup-distrib-left)
next
  fix  $a\ b :: 'a$ 
  show  $- \sup (-a)\ (-b) \leq b$ 
  by (rule add-le-imp-le-right [of - sup (uminus a) (uminus b)])
    (simp, simp add: add-sup-distrib-left)
next
  fix  $a\ b\ c :: 'a$ 
  assume  $a \leq b \wedge a \leq c$ 
  then show  $a \leq - \sup (-b)\ (-c)$  by (subst neg-le-iff-le [symmetric])
    (simp add: le-supI)
qed

lemma sup-eq-neg-inf:  $\sup a\ b = - \inf (-a)\ (-b)$ 
proof (rule sup-unique)
  fix  $a\ b :: 'a$ 
  show  $a \leq - \inf (-a)\ (-b)$ 
  by (rule add-le-imp-le-right [of - inf (uminus a) (uminus b)])
    (simp, simp add: add-inf-distrib-left)
next

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fix a b :: 'a
show b ≤ - inf (-a) (-b)
  by (rule add-le-imp-le-right [of - inf (uminus a) (uminus b)])
    (simp, simp add: add-inf-distrib-left)
next
  fix a b c :: 'a
  assume a ≤ c b ≤ c
  then show - inf (-a) (-b) ≤ c by (subst neg-le-iff-le [symmetric])
    (simp add: le-infl)
qed

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lemma neg-inf-eq-sup: - inf a b = sup (-a) (-b)
by (simp add: inf-eq-neg-sup)

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lemma neg-sup-eq-inf: - sup a b = inf (-a) (-b)
by (simp add: sup-eq-neg-inf)

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lemma add-eq-inf-sup: a + b = sup a b + inf a b
proof -
  have 0 = - inf 0 (a-b) + inf (a-b) 0 by (simp add: inf-commute)
  hence 0 = sup 0 (b-a) + inf (a-b) 0 by (simp add: inf-eq-neg-sup)
  hence 0 = (-a + sup a b) + (inf a b + (-b))
    by (simp add: add-sup-distrib-left add-inf-distrib-right)
    (simp add: algebra-simps)
  thus ?thesis by (simp add: algebra-simps)
qed

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1.1 Positive Part, Negative Part, Absolute Value

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definition
  nprt :: 'a ⇒ 'a where
    nprt x = inf x 0

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definition
  pprt :: 'a ⇒ 'a where
    pprt x = sup x 0

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lemma pprt-neg: pprt (- x) = - nprt x
proof -
  have sup (- x) 0 = sup (- x) (- 0) unfolding minus-zero ..
  also have ... = - inf x 0 unfolding neg-inf-eq-sup ..
  finally have sup (- x) 0 = - inf x 0 .
  then show ?thesis unfolding pprt-def nprt-def .
qed

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lemma nprt-neg: nprt (- x) = - pprt x
proof -
  from pprt-neg have pprt (- (- x)) = - nprt (- x) .
  then have pprt x = - nprt (- x) by simp

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    then show ?thesis by simp
qed

lemma prts:  $a = \text{pprt } a + \text{nprrt } a$ 
by (simp add: pprrt-def nprrt-def add-eq-inf-sup[symmetric])

lemma zero-le-pprt[simp]:  $0 \leq \text{pprt } a$ 
by (simp add: pprrt-def)

lemma nprrt-le-zero[simp]:  $\text{nprrt } a \leq 0$ 
by (simp add: nprrt-def)

lemma le-eq-neg:  $a \leq -b \iff a + b \leq 0$  (is ?l = ?r)
proof -
  have a: ?l  $\longrightarrow$  ?r
  apply (auto)
  apply (rule add-le-imp-le-right[of - uminus b -])
  apply (simp add: add-assoc)
  done
  have b: ?r  $\longrightarrow$  ?l
  apply (auto)
  apply (rule add-le-imp-le-right[of - b -])
  apply (simp)
  done
  from a b show ?thesis by blast
qed

lemma pprrt-0[simp]:  $\text{pprrt } 0 = 0$  by (simp add: pprrt-def)
lemma nprrt-0[simp]:  $\text{nprrt } 0 = 0$  by (simp add: nprrt-def)

lemma pprrt-eq-id [simp, no-atp]:  $0 \leq x \implies \text{pprrt } x = x$ 
by (simp add: pprrt-def sup-aci sup-absorb1)

lemma nprrt-eq-id [simp, no-atp]:  $x \leq 0 \implies \text{nprrt } x = x$ 
by (simp add: nprrt-def inf-aci inf-absorb1)

lemma pprrt-eq-0 [simp, no-atp]:  $x \leq 0 \implies \text{pprrt } x = 0$ 
by (simp add: pprrt-def sup-aci sup-absorb2)

lemma nprrt-eq-0 [simp, no-atp]:  $0 \leq x \implies \text{nprrt } x = 0$ 
by (simp add: nprrt-def inf-aci inf-absorb2)

lemma sup-0-imp-0:  $\text{sup } a (-a) = 0 \implies a = 0$ 
proof -
  {
    fix a::'a
    assume hyp:  $\text{sup } a (-a) = 0$ 
    hence  $\text{sup } a (-a) + a = a$  by (simp)
    hence  $\text{sup } (a+a) 0 = a$  by (simp add: add-sup-distrib-right)
  }

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hence $\text{sup } (a+a) \ 0 \leq a$ **by** (*simp*)
 hence $0 \leq a$ **by** (*blast intro: order-trans inf-sup-ord*)
 }
 note $p = \text{this}$
 assume $\text{hyp:sup } a \ (-a) = 0$
 hence $\text{hyp2:sup } (-a) \ (-(-a)) = 0$ **by** (*simp add: sup-commute*)
 from $p[OF \ \text{hyp}] \ p[OF \ \text{hyp2}]$ **show** $a = 0$ **by** *simp*
qed

lemma *inf-0-imp-0*: $\text{inf } a \ (-a) = 0 \implies a = 0$
apply (*simp add: inf-eq-neg-sup*)
apply (*simp add: sup-commute*)
apply (*erule sup-0-imp-0*)
done

lemma *inf-0-eq-0* [*simp, no-atp*]: $\text{inf } a \ (-a) = 0 \iff a = 0$
by (*rule, erule inf-0-imp-0*) *simp*

lemma *sup-0-eq-0* [*simp, no-atp*]: $\text{sup } a \ (-a) = 0 \iff a = 0$
by (*rule, erule sup-0-imp-0*) *simp*

lemma *zero-le-double-add-iff-zero-le-single-add* [*simp*]:
 $0 \leq a + a \iff 0 \leq a$
proof
 assume $0 \leq a + a$
 hence $a:\text{inf } (a+a) \ 0 = 0$ **by** (*simp add: inf-commute inf-absorb1*)
 have $(\text{inf } a \ 0) + (\text{inf } a \ 0) = \text{inf } (\text{inf } (a+a) \ 0) \ a$ (**is** $?l=-$)
by (*simp add: add-sup-inf-distrib inf-aci*)
 hence $?l = 0 + \text{inf } a \ 0$ **by** (*simp add: a, simp add: inf-commute*)
 hence $\text{inf } a \ 0 = 0$ **by** (*simp only: add-right-cancel*)
 then **show** $0 \leq a$ **unfolding** *le-iff-inf* **by** (*simp add: inf-commute*)
next
 assume $a: 0 \leq a$
show $0 \leq a + a$ **by** (*simp add: add-mono[OF a a, simplified]*)
qed

lemma *double-zero* [*simp*]:
 $a + a = 0 \iff a = 0$
proof
 assume $\text{assm: } a + a = 0$
 then **have** $a + a + -a = -a$ **by** *simp*
 then **have** $a + (a + -a) = -a$ **by** (*simp only: add-assoc*)
 then **have** $a: -a = a$ **by** *simp*
show $a = 0$ **apply** (*rule antisym*)
apply (*unfold neg-le-iff-le [symmetric, of a]*)
unfolding *a* **apply** *simp*
unfolding *zero-le-double-add-iff-zero-le-single-add* [*symmetric, of a*]
unfolding *assm* **unfolding** *le-less* **apply** *simp-all* **done**
next

assume $a = 0$ then show $a + a = 0$ by *simp*
qed

lemma *zero-less-double-add-iff-zero-less-single-add* [*simp*]:

$0 < a + a \longleftrightarrow 0 < a$

proof (cases $a = 0$)

case *True* then show ?thesis by *auto*

next

case *False* then show ?thesis

unfolding *less-le* apply *simp* apply *rule*

apply *clarify*

apply *rule*

apply *assumption*

apply (rule *notI*)

unfolding *double-zero* [*symmetric*, of a] apply *simp*

done

qed

lemma *double-add-le-zero-iff-single-add-le-zero* [*simp*]:

$a + a \leq 0 \longleftrightarrow a \leq 0$

proof -

have $a + a \leq 0 \longleftrightarrow 0 \leq -(a + a)$ by (subst *le-minus-iff*, *simp*)

moreover have $\dots \longleftrightarrow a \leq 0$ by (simp add: *zero-le-double-add-iff-zero-le-single-add*)

ultimately show ?thesis by *blast*

qed

lemma *double-add-less-zero-iff-single-less-zero* [*simp*]:

$a + a < 0 \longleftrightarrow a < 0$

proof -

have $a + a < 0 \longleftrightarrow 0 < -(a + a)$ by (subst *less-minus-iff*, *simp*)

moreover have $\dots \longleftrightarrow a < 0$ by (simp add: *zero-less-double-add-iff-zero-less-single-add*)

ultimately show ?thesis by *blast*

qed

declare *neg-inf-eq-sup* [*simp*] *neg-sup-eq-inf* [*simp*]

lemma *le-minus-self-iff*: $a \leq -a \longleftrightarrow a \leq 0$

proof -

from *add-le-cancel-left* [of *uminus a plus a zero*]

have $(a \leq -a) = (a + a \leq 0)$

by (simp add: *add-assoc[symmetric]*)

thus ?thesis by *simp*

qed

lemma *minus-le-self-iff*: $-a \leq a \longleftrightarrow 0 \leq a$

proof -

from *add-le-cancel-left* [of *uminus a zero plus a a*]

have $(-a \leq a) = (0 \leq a + a)$

by (simp add: *add-assoc[symmetric]*)

thus ?thesis by simp
qed

lemma zero-le-iff-zero-nprt: $0 \leq a \iff \text{nprt } a = 0$
unfolding le-iff-inf by (simp add: nprt-def inf-commute)

lemma le-zero-iff-zero-pprt: $a \leq 0 \iff \text{pprt } a = 0$
unfolding le-iff-sup by (simp add: prpt-def sup-commute)

lemma le-zero-iff-pprt-id: $0 \leq a \iff \text{pprt } a = a$
unfolding le-iff-sup by (simp add: prpt-def sup-commute)

lemma zero-le-iff-nprt-id: $a \leq 0 \iff \text{nprt } a = a$
unfolding le-iff-inf by (simp add: nprt-def inf-commute)

lemma prpt-mono [simp, no-atp]: $a \leq b \implies \text{pprt } a \leq \text{pprt } b$
unfolding le-iff-sup by (simp add: prpt-def sup-aci sup-assoc [symmetric, of a])

lemma nprt-mono [simp, no-atp]: $a \leq b \implies \text{nprt } a \leq \text{nprt } b$
unfolding le-iff-inf by (simp add: nprt-def inf-aci inf-assoc [symmetric, of a])

end

lemmas add-sup-inf-distrib = add-inf-distrib-right add-inf-distrib-left add-sup-distrib-right
add-sup-distrib-left

class lattice-ab-group-add-abs = lattice-ab-group-add + abs +
assumes abs-lattice: $|a| = \text{sup } a \ (- \ a)$
begin

lemma abs-prts: $|a| = \text{pprt } a - \text{nprt } a$
proof -
have $0 \leq |a|$
proof -
have $a: a \leq |a|$ and $b: - \ a \leq |a|$ by (auto simp add: abs-lattice)
show ?thesis by (rule add-mono [OF a b, simplified])
qed
then have $0 \leq \text{sup } a \ (- \ a)$ unfolding abs-lattice .
then have $\text{sup } (\text{sup } a \ (- \ a)) \ 0 = \text{sup } a \ (- \ a)$ by (rule sup-absorb1)
then show ?thesis
by (simp add: add-sup-inf-distrib sup-aci
prpt-def nprt-def diff-minus abs-lattice)
qed

subclass ordered-ab-group-add-abs
proof
have abs-ge-zero [simp]: $\bigwedge a. 0 \leq |a|$
proof -

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    fix a b
    have a:  $a \leq |a|$  and b:  $-a \leq |a|$  by (auto simp add: abs-lattice)
    show  $0 \leq |a|$  by (rule add-mono [OF a b, simplified])
  qed
  have abs-leI:  $\bigwedge a b. a \leq b \implies -a \leq b \implies |a| \leq b$ 
    by (simp add: abs-lattice le-supI)
  fix a b
  show  $0 \leq |a|$  by simp
  show  $a \leq |a|$ 
    by (auto simp add: abs-lattice)
  show  $|-a| = |a|$ 
    by (simp add: abs-lattice sup-commute)
  show  $a \leq b \implies -a \leq b \implies |a| \leq b$  by (fact abs-leI)
  show  $|a + b| \leq |a| + |b|$ 
  proof -
    have  $g: \text{abs } a + \text{abs } b = \text{sup } (a+b) (\text{sup } (-a-b) (\text{sup } (-a+b) (a + (-b))))$ 
  (is  $\text{--sup } ?m ?n$ )
    by (simp add: abs-lattice add-sup-inf-distrib sup-aci diff-minus)
    have  $a: a+b \leq \text{sup } ?m ?n$  by (simp)
    have  $b: -a-b \leq ?n$  by (simp)
    have  $c: ?n \leq \text{sup } ?m ?n$  by (simp)
    from b c have  $d: -a-b \leq \text{sup } ?m ?n$  by (rule order-trans)
    have  $e: -a-b = -(a+b)$  by (simp add: diff-minus)
    from a d e have  $\text{abs}(a+b) \leq \text{sup } ?m ?n$ 
    by (drule-tac abs-leI, auto)
    with  $g[\text{symmetric}]$  show ?thesis by simp
  qed
qed
end

lemma sup-eq-if:
  fixes a :: 'a::{\lattice-ab-group-add, linorder}
  shows  $\text{sup } a (-a) = (\text{if } a < 0 \text{ then } -a \text{ else } a)$ 
  proof -
    note add-le-cancel-right [of a a - a, symmetric, simplified]
    moreover note add-le-cancel-right [of -a a a, symmetric, simplified]
    then show ?thesis by (auto simp: sup-max min-max.sup-absorb1 min-max.sup-absorb2)
  qed

lemma abs-if-lattice:
  fixes a :: 'a::{\lattice-ab-group-add-abs, linorder}
  shows  $|a| = (\text{if } a < 0 \text{ then } -a \text{ else } a)$ 
  by auto

lemma estimate-by-abs:
   $a + b \leq (c :: 'a::\lattice-ab-group-add-abs) \implies a \leq c + \text{abs } b$ 
  proof -
    assume  $a+b \leq c$ 

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    hence 2:  $a \leq c + (-b)$  by (simp add: algebra-simps)
    have 3:  $(-b) \leq \text{abs } b$  by (rule abs-ge-minus-self)
    show ?thesis by (rule le-add-right-mono[OF 2 3])
qed

class lattice-ring = ordered-ring + lattice-ab-group-add-abs
begin

subclass semilattice-inf-ab-group-add ..
subclass semilattice-sup-ab-group-add ..

end

lemma abs-le-mult:  $\text{abs } (a * b) \leq (\text{abs } a) * (\text{abs } (b::'a::\text{lattice-ring}))$ 
proof -
  let ?x = pprrt a * pprrt b - pprrt a * nprrt b - nprrt a * pprrt b + nprrt a * nprrt b
  let ?y = pprrt a * pprrt b + pprrt a * nprrt b + nprrt a * pprrt b + nprrt a * nprrt b
  have a:  $(\text{abs } a) * (\text{abs } b) = ?x$ 
    by (simp only: abs-prts[of a] abs-prts[of b] algebra-simps)
  {
    fix u v :: 'a
    have bh:  $\llbracket u = a; v = b \rrbracket \implies$ 
       $u * v = \text{pprrt } a * \text{pprrt } b + \text{pprrt } a * \text{nprrt } b +$ 
       $\text{nprrt } a * \text{pprrt } b + \text{nprrt } a * \text{nprrt } b$ 
    apply (subst prts[of u], subst prts[of v])
    apply (simp add: algebra-simps)
    done
  }
  note b = this[OF refl[of a] refl[of b]]
  have xy:  $- ?x \leq ?y$ 
    apply (simp)
    apply (rule order-trans [OF add-nonpos-nonpos add-nonneg-nonneg])
    apply (simp-all add: mult-nonneg-nonneg mult-nonpos-nonpos)
    done
  have yx:  $?y \leq ?x$ 
    apply (simp add: diff-def)
    apply (rule order-trans [OF add-nonpos-nonpos add-nonneg-nonneg])
    apply (simp-all add: mult-nonneg-nonpos mult-nonpos-nonneg)
    done
  have i1:  $a * b \leq \text{abs } a * \text{abs } b$  by (simp only: a b yx)
  have i2:  $-(\text{abs } a * \text{abs } b) \leq a * b$  by (simp only: a b xy)
  show ?thesis
    apply (rule abs-leI)
    apply (simp add: i1)
    apply (simp add: i2[simplified minus-le-iff])
    done
qed

instance lattice-ring  $\subseteq$  ordered-ring-abs

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proof
  fix  $a\ b :: 'a :: \text{ lattice-ring}$ 
  assume  $(0 \leq a \vee a \leq 0) \wedge (0 \leq b \vee b \leq 0)$ 
  show  $\text{abs } (a*b) = \text{abs } a * \text{abs } b$ 
  proof -
    have  $s: (0 \leq a*b) \mid (a*b \leq 0)$ 
    apply (auto)
    apply (rule-tac split-mult-pos-le)
    apply (rule-tac contrapos-np[of  $a*b \leq 0$ ])
    apply (simp)
    apply (rule-tac split-mult-neg-le)
    apply (insert prems)
    apply (blast)
    done
  have  $\text{mulprts}: a * b = (\text{pprt } a + \text{nprrt } a) * (\text{pprt } b + \text{nprrt } b)$ 
    by (simp add: prts[symmetric])
  show ?thesis
  proof cases
    assume  $0 \leq a * b$ 
    then show ?thesis
      apply (simp-all add: mulprts abs-prts)
      apply (insert prems)
      apply (auto simp add:
        algebra-simps
        iffD1[OF zero-le-iff-zero-nprt] iffD1[OF le-zero-iff-zero-pprt]
        iffD1[OF le-zero-iff-pprt-id] iffD1[OF zero-le-iff-nprt-id])
      apply (drule (1) mult-nonneg-nonpos[of  $a\ b$ ], simp)
      apply (drule (1) mult-nonneg-nonpos2[of  $b\ a$ ], simp)
      done
    next
      assume  $\sim(0 \leq a*b)$ 
      with  $s$  have  $a*b \leq 0$  by simp
      then show ?thesis
        apply (simp-all add: mulprts abs-prts)
        apply (insert prems)
        apply (auto simp add: algebra-simps)
        apply (drule (1) mult-nonneg-nonneg[of  $a\ b$ ], simp)
        apply (drule (1) mult-nonpos-nonpos[of  $a\ b$ ], simp)
        done
      qed
    qed
  qed

lemma mult-le-prts:
  assumes
     $a1 \leq (a :: 'a :: \text{ lattice-ring})$ 
     $a \leq a2$ 
     $b1 \leq b$ 
     $b \leq b2$ 

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shows
  a * b <= pprt a2 * pprt b2 + pprt a1 * nprr b2 + nprr a2 * pprr b1 + nprr a1
  * nprr b1
proof -
  have a * b = (pprr a + nprr a) * (pprr b + nprr b)
    apply (subst prts[symmetric])+
    apply simp
  done
  then have a * b = pprr a * pprr b + pprr a * nprr b + nprr a * pprr b + nprr
  a * nprr b
    by (simp add: algebra-simps)
  moreover have pprr a * pprr b <= pprr a2 * pprr b2
    by (simp-all add: prems mult-mono)
  moreover have pprr a * nprr b <= pprr a1 * nprr b2
proof -
  have pprr a * nprr b <= pprr a * nprr b2
    by (simp add: mult-left-mono prems)
  moreover have pprr a * nprr b2 <= pprr a1 * nprr b2
    by (simp add: mult-right-mono-neg prems)
  ultimately show ?thesis
    by simp
qed
moreover have nprr a * pprr b <= nprr a2 * pprr b1
proof -
  have nprr a * pprr b <= nprr a2 * pprr b
    by (simp add: mult-right-mono prems)
  moreover have nprr a2 * pprr b <= nprr a2 * pprr b1
    by (simp add: mult-left-mono-neg prems)
  ultimately show ?thesis
    by simp
qed
moreover have nprr a * nprr b <= nprr a1 * nprr b1
proof -
  have nprr a * nprr b <= nprr a * nprr b1
    by (simp add: mult-left-mono-neg prems)
  moreover have nprr a * nprr b1 <= nprr a1 * nprr b1
    by (simp add: mult-right-mono-neg prems)
  ultimately show ?thesis
    by simp
qed
ultimately show ?thesis
  by - (rule add-mono | simp)+
qed

lemma mult-ge-prts:
  assumes
    a1 <= (a::'a::lattice-ring)
    a <= a2
    b1 <= b

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```

    b <= b2
  shows
    a * b >= nprt a1 * pprrt b2 + nprrt a2 * nprrt b2 + pprrt a1 * pprrt b1 + pprrt a2
    * nprrt b1
  proof -
    from prems have a1:- a2 <= -a by auto
    from prems have a2:- -a <= -a1 by auto
    from mult-le-prts[of -a2 -a -a1 b1 b b2, OF a1 a2 prems(3) prems(4), sim-
    plified nprrt-neg pprrt-neg]
    have le:- (a * b) <= - nprrt a1 * pprrt b2 + - nprrt a2 * nprrt b2 + - pprrt a1
    * pprrt b1 + - pprrt a2 * nprrt b1 by simp
    then have -(- nprrt a1 * pprrt b2 + - nprrt a2 * nprrt b2 + - pprrt a1 * pprrt
    b1 + - pprrt a2 * nprrt b1) <= a * b
      by (simp only: minus-le-iff)
    then show ?thesis by simp
  qed

```

```

instance int :: lattice-ring
proof
  fix k :: int
  show abs k = sup k (- k)
    by (auto simp add: sup-int-def)
qed

```

```

instance real :: lattice-ring
proof
  fix a :: real
  show abs a = sup a (- a)
    by (auto simp add: sup-real-def)
qed

```

end

```

theory Matrix
imports Main Lattice-Algebras
begin

```

```

types 'a infmatrix = nat ⇒ nat ⇒ 'a

```

```

definition nonzero-positions :: (nat ⇒ nat ⇒ 'a::zero) ⇒ nat × nat ⇒ bool
where
  nonzero-positions A = {pos. A (fst pos) (snd pos) ≈ 0}

```

```

typedef 'a matrix = {(f::(nat ⇒ nat ⇒ 'a::zero)). finite (nonzero-positions f)}
proof -
  have (λj i. 0) ∈ {(f::(nat ⇒ nat ⇒ 'a::zero)). finite (nonzero-positions f)}
    by (simp add: nonzero-positions-def)

```

then show *?thesis* **by** *auto*
qed

declare *Rep-matrix-inverse*[*simp*]

lemma *finite-nonzero-positions* : *finite* (*nonzero-positions* (*Rep-matrix* *A*))
apply (*rule Abs-matrix-induct*)
by (*simp add: Abs-matrix-inverse matrix-def*)

definition *nrows* :: (*'a::zero*) *matrix* \Rightarrow *nat* **where**
nrows *A* == *if nonzero-positions*(*Rep-matrix* *A*) = {} *then* 0 *else* *Suc*(*Max* (*image fst*) (*nonzero-positions* (*Rep-matrix* *A*))))

definition *ncols* :: (*'a::zero*) *matrix* \Rightarrow *nat* **where**
ncols *A* == *if nonzero-positions*(*Rep-matrix* *A*) = {} *then* 0 *else* *Suc*(*Max* (*image snd*) (*nonzero-positions* (*Rep-matrix* *A*))))

lemma *nrows*:

assumes *hyp*: *nrows* *A* \leq *m*

shows (*Rep-matrix* *A* *m* *n*) = 0

proof *cases*

assume *nonzero-positions*(*Rep-matrix* *A*) = {}

then show (*Rep-matrix* *A* *m* *n*) = 0 **by** (*simp add: nonzero-positions-def*)

next

assume *a*: *nonzero-positions*(*Rep-matrix* *A*) \neq {}

let *?S* = *fst*'(*nonzero-positions*(*Rep-matrix* *A*))

have *c*: *finite* (*?S*) **by** (*simp add: finite-nonzero-positions*)

from *hyp* **have** *d*: *Max* (*?S*) < *m* **by** (*simp add: a nrows-def*)

have *m* \notin *?S*

proof -

have *m* \in *?S* \implies *m* <= *Max*(*?S*) **by** (*simp add: Max-ge [OF c]*)

moreover from *d* **have** \sim (*m* <= *Max* *?S*) **by** (*simp*)

ultimately show *m* \notin *?S* **by** (*auto*)

qed

thus *Rep-matrix* *A* *m* *n* = 0 **by** (*simp add: nonzero-positions-def image-Collect*)

qed

definition *transpose-infmatrix* :: *'a infmatrix* \Rightarrow *'a infmatrix* **where**
transpose-infmatrix *A* *j* *i* == *A* *i* *j*

definition *transpose-matrix* :: (*'a::zero*) *matrix* \Rightarrow *'a matrix* **where**
transpose-matrix == *Abs-matrix* o *transpose-infmatrix* o *Rep-matrix*

declare *transpose-infmatrix-def*[*simp*]

lemma *transpose-infmatrix-twice*[*simp*]: *transpose-infmatrix* (*transpose-infmatrix* *A*) = *A*
by ((*rule ext*)⁺, *simp*)

```

lemma transpose-infmatrix: transpose-infmatrix (% j i. P j i) = (% j i. P i j)
  apply (rule ext)+
  by (simp add: transpose-infmatrix-def)

lemma transpose-infmatrix-closed[simp]: Rep-matrix (Abs-matrix (transpose-infmatrix
  (Rep-matrix x))) = transpose-infmatrix (Rep-matrix x)
apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def nonzero-positions-def image-def)
proof -
  let ?A = {pos. Rep-matrix x (snd pos) (fst pos) ≠ 0}
  let ?swap = % pos. (snd pos, fst pos)
  let ?B = {pos. Rep-matrix x (fst pos) (snd pos) ≠ 0}
  have swap-image: ?swap' ?A = ?B
  apply (simp add: image-def)
  apply (rule set-ext)
  apply (simp)
proof
  fix y
  assume hyp: ∃ a b. Rep-matrix x b a ≠ 0 ∧ y = (b, a)
  thus Rep-matrix x (fst y) (snd y) ≠ 0
  proof -
    from hyp obtain a b where (Rep-matrix x b a ≠ 0 & y = (b, a)) by blast
    then show Rep-matrix x (fst y) (snd y) ≠ 0 by (simp)
  qed
next
  fix y
  assume hyp: Rep-matrix x (fst y) (snd y) ≠ 0
  show ∃ a b. (Rep-matrix x b a ≠ 0 & y = (b, a))
  by (rule exI[of - snd y], rule exI[of - fst y]) (simp add: hyp)
qed
then have finite (?swap' ?A)
proof -
  have finite (nonzero-positions (Rep-matrix x)) by (simp add: finite-nonzero-positions)
  then have finite ?B by (simp add: nonzero-positions-def)
  with swap-image show finite (?swap' ?A) by (simp)
qed
moreover
  have inj-on ?swap ?A by (simp add: inj-on-def)
  ultimately show finite ?A by (rule finite-imageD[of ?swap ?A])
qed

lemma infmatrixforward: (x::'a infmatrix) = y ⟹ ∀ a b. x a b = y a b by auto

lemma transpose-infmatrix-inject: (transpose-infmatrix A = transpose-infmatrix
  B) = (A = B)
apply (auto)
apply (rule ext)+
apply (simp add: transpose-infmatrix)
apply (drule infmatrixforward)

```

```

apply (simp)
done

lemma transpose-matrix-inject: (transpose-matrix A = transpose-matrix B) = (A
= B)
apply (simp add: transpose-matrix-def)
apply (subst Rep-matrix-inject[THEN sym])+
apply (simp only: transpose-infmatrix-closed transpose-infmatrix-inject)
done

lemma transpose-matrix[simp]: Rep-matrix(transpose-matrix A) j i = Rep-matrix
A i j
by (simp add: transpose-matrix-def)

lemma transpose-transpose-id[simp]: transpose-matrix (transpose-matrix A) = A
by (simp add: transpose-matrix-def)

lemma nrows-transpose[simp]: nrows (transpose-matrix A) = ncols A
by (simp add: nrows-def ncols-def nonzero-positions-def transpose-matrix-def image-def)

lemma ncols-transpose[simp]: ncols (transpose-matrix A) = nrows A
by (simp add: nrows-def ncols-def nonzero-positions-def transpose-matrix-def image-def)

lemma ncols: ncols A <= n  $\implies$  Rep-matrix A m n = 0
proof –
  assume ncols A <= n
  then have nrows (transpose-matrix A) <= n by (simp)
  then have Rep-matrix (transpose-matrix A) n m = 0 by (rule nrows)
  thus Rep-matrix A m n = 0 by (simp add: transpose-matrix-def)
qed

lemma ncols-le: (ncols A <= n) = (! j i. n <= i  $\longrightarrow$  (Rep-matrix A j i) = 0) (is
- = ?st)
apply (auto)
apply (simp add: ncols)
proof (simp add: ncols-def, auto)
  let ?P = nonzero-positions (Rep-matrix A)
  let ?p = snd ?P
  have a:finite ?p by (simp add: finite-nonzero-positions)
  let ?m = Max ?p
  assume  $\sim$ (Suc (?m) <= n)
  then have b:n <= ?m by (simp)
  fix a b
  assume (a,b)  $\in$  ?P
  then have ?p  $\neq$  {} by (auto)
  with a have ?m  $\in$  ?p by (simp)
  moreover have !x. (x  $\in$  ?p  $\longrightarrow$  (? y. (Rep-matrix A y x)  $\neq$  0)) by (simp add:
nonzero-positions-def image-def)
  ultimately have ? y. (Rep-matrix A y ?m)  $\neq$  0 by (simp)

```

moreover assume $?st$
ultimately show $False$ **using** b **by** $(simp)$
qed

lemma $less-ncols$: $(n < ncols\ A) = (? j\ i. n <= i \ \&\ (Rep-matrix\ A\ j\ i) \neq 0)$
proof –
have $a: !! (a::nat)\ b. (a < b) = (\sim(b <= a))$ **by** $arith$
show $?thesis$ **by** $(simp\ add: a\ ncols-le)$
qed

lemma $le-ncols$: $(n <= ncols\ A) = (\forall\ m. (\forall\ j\ i. m <= i \longrightarrow (Rep-matrix\ A\ j\ i) = 0) \longrightarrow n <= m)$
apply $(auto)$
apply $(subgoal-tac\ ncols\ A\ <= m)$
apply $(simp)$
apply $(simp\ add: ncols-le)$
apply $(drule-tac\ x=ncols\ A\ in\ spec)$
by $(simp\ add: ncols)$

lemma $nrows-le$: $(nrows\ A <= n) = (! j\ i. n <= j \longrightarrow (Rep-matrix\ A\ j\ i) = 0)$
(is ?s)
proof –
have $(nrows\ A <= n) = (ncols\ (transpose-matrix\ A) <= n)$ **by** $(simp)$
also have $\dots = (! j\ i. n <= i \longrightarrow (Rep-matrix\ (transpose-matrix\ A)\ j\ i) = 0)$
by $(rule\ ncols-le)$
also have $\dots = (! j\ i. n <= i \longrightarrow (Rep-matrix\ A\ i\ j) = 0)$ **by** $(simp)$
finally show $(nrows\ A <= n) = (! j\ i. n <= j \longrightarrow (Rep-matrix\ A\ j\ i) = 0)$ **by**
 $(auto)$
qed

lemma $less-nrows$: $(m < nrows\ A) = (? j\ i. m <= j \ \&\ (Rep-matrix\ A\ j\ i) \neq 0)$
proof –
have $a: !! (a::nat)\ b. (a < b) = (\sim(b <= a))$ **by** $arith$
show $?thesis$ **by** $(simp\ add: a\ nrows-le)$
qed

lemma $le-nrows$: $(n <= nrows\ A) = (\forall\ m. (\forall\ j\ i. m <= j \longrightarrow (Rep-matrix\ A\ j\ i) = 0) \longrightarrow n <= m)$
apply $(auto)$
apply $(subgoal-tac\ nrows\ A\ <= m)$
apply $(simp)$
apply $(simp\ add: nrows-le)$
apply $(drule-tac\ x=nrows\ A\ in\ spec)$
by $(simp\ add: nrows)$

lemma $nrows-notzero$: $Rep-matrix\ A\ m\ n \neq 0 \implies m < nrows\ A$
apply $(case-tac\ nrows\ A\ <= m)$
apply $(simp-all\ add: nrows)$
done


```

lemma ncols-notzero: Rep-matrix  $A$   $m$   $n \neq 0 \implies n < \text{ncols } A$ 
apply (case-tac ncols  $A \leq n$ )
apply (simp-all add: ncols)
done

```

```

lemma finite-natarray1: finite  $\{x. x < (n::\text{nat})\}$ 
apply (induct  $n$ )
apply (simp)
proof –
  fix  $n$ 
  have  $\{x. x < \text{Suc } n\} = \text{insert } n \{x. x < n\}$  by (rule set-ext, simp, arith)
  moreover assume finite  $\{x. x < n\}$ 
  ultimately show finite  $\{x. x < \text{Suc } n\}$  by (simp)
qed

```

```

lemma finite-natarray2: finite  $\{\text{pos}. (\text{fst pos}) < (m::\text{nat}) \ \& \ (\text{snd pos}) < (n::\text{nat})\}$ 
apply (induct  $m$ )
apply (simp+)
proof –
  fix  $m::\text{nat}$ 
  let  $?s0 = \{\text{pos}. \text{fst pos} < m \ \& \ \text{snd pos} < n\}$ 
  let  $?s1 = \{\text{pos}. \text{fst pos} < (\text{Suc } m) \ \& \ \text{snd pos} < n\}$ 
  let  $?sd = \{\text{pos}. \text{fst pos} = m \ \& \ \text{snd pos} < n\}$ 
  assume  $f0$ : finite  $?s0$ 
  have  $f1$ : finite  $?sd$ 
  proof –
    let  $?f = \% x. (m, x)$ 
    have  $\{\text{pos}. \text{fst pos} = m \ \& \ \text{snd pos} < n\} = ?f \, ' \{x. x < n\}$  by (rule set-ext, simp add: image-def, auto)
    moreover have finite  $\{x. x < n\}$  by (simp add: finite-natarray1)
    ultimately show finite  $\{\text{pos}. \text{fst pos} = m \ \& \ \text{snd pos} < n\}$  by (simp)
  qed
  have  $su$ :  $?s0 \cup ?sd = ?s1$  by (rule set-ext, simp, arith)
  from  $f0$   $f1$  have finite  $(?s0 \cup ?sd)$  by (rule finite-UnI)
  with  $su$  show finite  $?s1$  by (simp)
qed

```

```

lemma RepAbs-matrix:
  assumes  $aem$ :  $? m. ! j i. m \leq j \longrightarrow x j i = 0$  (is  $?em$ ) and  $aen$ :  $? n. ! j i. (n \leq i \longrightarrow x j i = 0)$  (is  $?en$ )
  shows (Rep-matrix (Abs-matrix  $x$ )) =  $x$ 
apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def nonzero-positions-def)
proof –
  from  $aem$  obtain  $m$  where  $a$ :  $! j i. m \leq j \longrightarrow x j i = 0$  by (blast)
  from  $aen$  obtain  $n$  where  $b$ :  $! j i. n \leq i \longrightarrow x j i = 0$  by (blast)
  let  $?u = \{\text{pos}. x (\text{fst pos}) (\text{snd pos}) \neq 0\}$ 
  let  $?v = \{\text{pos}. \text{fst pos} < m \ \& \ \text{snd pos} < n\}$ 

```

```

have c: !! (m::nat) a.  $\sim(m \leq a) \implies a < m$  by (arith)
from a b have (?u  $\cap$  ( $\neg ?v$ )) = {}
  apply (simp)
  apply (rule set-ext)
  apply (simp)
  apply auto
  by (rule c, auto)+
then have d: ?u  $\subseteq$  ?v by blast
moreover have finite ?v by (simp add: finite-natarray2)
ultimately show finite ?u by (rule finite-subset)
qed

```

definition *apply-infmatrix* :: ('a \Rightarrow 'b) \Rightarrow 'a infmatrix \Rightarrow 'b infmatrix **where**
apply-infmatrix f == % A. (% j i. f (A j i))

definition *apply-matrix* :: ('a \Rightarrow 'b) \Rightarrow ('a::zero) matrix \Rightarrow ('b::zero) matrix **where**
apply-matrix f == % A. Abs-matrix (apply-infmatrix f (Rep-matrix A))

definition *combine-infmatrix* :: ('a \Rightarrow 'b \Rightarrow 'c) \Rightarrow 'a infmatrix \Rightarrow 'b infmatrix \Rightarrow 'c infmatrix **where**
combine-infmatrix f == % A B. (% j i. f (A j i) (B j i))

definition *combine-matrix* :: ('a \Rightarrow 'b \Rightarrow 'c) \Rightarrow ('a::zero) matrix \Rightarrow ('b::zero) matrix \Rightarrow ('c::zero) matrix **where**
combine-matrix f == % A B. Abs-matrix (combine-infmatrix f (Rep-matrix A) (Rep-matrix B))

lemma *expand-apply-infmatrix[simp]*: *apply-infmatrix* f A j i = f (A j i)
by (simp add: apply-infmatrix-def)

lemma *expand-combine-infmatrix[simp]*: *combine-infmatrix* f A B j i = f (A j i) (B j i)
by (simp add: combine-infmatrix-def)

definition *commutative* :: ('a \Rightarrow 'a \Rightarrow 'b) \Rightarrow bool **where**
commutative f == ! x y. f x y = f y x

definition *associative* :: ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow bool **where**
associative f == ! x y z. f (f x y) z = f x (f y z)

To reason about associativity and commutativity of operations on matrices, let's take a step back and look at the general situation: Assume that we have sets A and B with $B \subset A$ and an abstraction $u : A \rightarrow B$. This abstraction has to fulfill $u(b) = b$ for all $b \in B$, but is arbitrary otherwise. Each function $f : A \times A \rightarrow A$ now induces a function $f' : B \times B \rightarrow B$ by $f' = u \circ f$. It is obvious that commutativity of f implies commutativity of f' : $f'xy = u(fxy) = u(fyx) = f'yx$.

lemma *combine-infmatrix-commute*:
 $\text{commutative } f \implies \text{commutative } (\text{combine-infmatrix } f)$
by (*simp add: commutative-def combine-infmatrix-def*)

lemma *combine-matrix-commute*:
 $\text{commutative } f \implies \text{commutative } (\text{combine-matrix } f)$
by (*simp add: combine-matrix-def commutative-def combine-infmatrix-def*)

On the contrary, given an associative function f we cannot expect f' to be associative. A counterexample is given by $A = \mathbb{Z}$, $B = \{-1, 0, 1\}$, as f we take addition on \mathbb{Z} , which is clearly associative. The abstraction is given by $u(a) = 0$ for $a \notin B$. Then we have

$$f'(f'11) - 1 = u(f(u(f11)) - 1) = u(f(u2) - 1) = u(f0 - 1) = -1,$$

but on the other hand we have

$$f'1(f'1 - 1) = u(f1(u(f1 - 1))) = u(f10) = 1.$$

A way out of this problem is to assume that $f(A \times A) \subset A$ holds, and this is what we are going to do:

lemma *nonzero-positions-combine-infmatrix*[*simp*]: $f \ 0 \ 0 = 0 \implies \text{nonzero-positions } (\text{combine-infmatrix } f \ A \ B) \subseteq (\text{nonzero-positions } A) \cup (\text{nonzero-positions } B)$
by (*rule subsetI, simp add: nonzero-positions-def combine-infmatrix-def, auto*)

lemma *finite-nonzero-positions-Rep*[*simp*]: $\text{finite } (\text{nonzero-positions } (\text{Rep-matrix } A))$
by (*insert Rep-matrix [of A], simp add: matrix-def*)

lemma *combine-infmatrix-closed* [*simp*]:
 $f \ 0 \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B))) = \text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B)$
apply (*rule Abs-matrix-inverse*)
apply (*simp add: matrix-def*)
apply (*rule finite-subset[of - (nonzero-positions (Rep-matrix A)) \cup (nonzero-positions (Rep-matrix B))]*)
by (*simp-all*)

We need the next two lemmas only later, but it is analog to the above one, so we prove them now:

lemma *nonzero-positions-apply-infmatrix*[*simp*]: $f \ 0 = 0 \implies \text{nonzero-positions } (\text{apply-infmatrix } f \ A) \subseteq \text{nonzero-positions } A$
by (*rule subsetI, simp add: nonzero-positions-def apply-infmatrix-def, auto*)

lemma *apply-infmatrix-closed* [*simp*]:
 $f \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{apply-infmatrix } f \ (\text{Rep-matrix } A))) = \text{apply-infmatrix } f \ (\text{Rep-matrix } A)$
apply (*rule Abs-matrix-inverse*)

apply (*simp add: matrix-def*)
apply (*rule finite-subset[of - nonzero-positions (Rep-matrix A)]*)
by (*simp-all*)

lemma *combine-infmatrix-assoc*[*simp*]: $f \ 0 \ 0 = 0 \implies \text{associative } f \implies \text{associative } (combine_infmatrix \ f)$
by (*simp add: associative-def combine-infmatrix-def*)

lemma *comb*: $f = g \implies x = y \implies f \ x = g \ y$
by (*auto*)

lemma *combine-matrix-assoc*: $f \ 0 \ 0 = 0 \implies \text{associative } f \implies \text{associative } (combine_matrix \ f)$
apply (*simp(no-asm) add: associative-def combine-matrix-def, auto*)
apply (*rule comb [of Abs-matrix Abs-matrix]*)
by (*auto, insert combine-infmatrix-assoc[of f], simp add: associative-def*)

lemma *Rep-apply-matrix*[*simp*]: $f \ 0 = 0 \implies \text{Rep-matrix } (apply_matrix \ f \ A) \ j \ i = f \ (\text{Rep-matrix } A \ j \ i)$
by (*simp add: apply-matrix-def*)

lemma *Rep-combine-matrix*[*simp*]: $f \ 0 \ 0 = 0 \implies \text{Rep-matrix } (combine_matrix \ f \ A \ B) \ j \ i = f \ (\text{Rep-matrix } A \ j \ i) \ (\text{Rep-matrix } B \ j \ i)$
by (*simp add: combine-matrix-def*)

lemma *combine-nrows-max*: $f \ 0 \ 0 = 0 \implies \text{nrows } (combine_matrix \ f \ A \ B) \leq \max (\text{nrows } A) (\text{nrows } B)$
by (*simp add: nrows-le*)

lemma *combine-ncols-max*: $f \ 0 \ 0 = 0 \implies \text{ncols } (combine_matrix \ f \ A \ B) \leq \max (\text{ncols } A) (\text{ncols } B)$
by (*simp add: ncols-le*)

lemma *combine-nrows*: $f \ 0 \ 0 = 0 \implies \text{nrows } A \leq q \implies \text{nrows } B \leq q \implies \text{nrows } (combine_matrix \ f \ A \ B) \leq q$
by (*simp add: nrows-le*)

lemma *combine-ncols*: $f \ 0 \ 0 = 0 \implies \text{ncols } A \leq q \implies \text{ncols } B \leq q \implies \text{ncols } (combine_matrix \ f \ A \ B) \leq q$
by (*simp add: ncols-le*)

definition *zero-r-neutral* :: $('a \Rightarrow 'b::zero \Rightarrow 'a) \Rightarrow \text{bool}$ **where**
zero-r-neutral $f == ! a. f \ a \ 0 = a$

definition *zero-l-neutral* :: $('a::zero \Rightarrow 'b \Rightarrow 'b) \Rightarrow \text{bool}$ **where**
zero-l-neutral $f == ! a. f \ 0 \ a = a$

definition *zero-closed* :: $(('a::zero) \Rightarrow ('b::zero) \Rightarrow ('c::zero)) \Rightarrow \text{bool}$ **where**
zero-closed $f == (!x. f \ x \ 0 = 0) \ \& \ (!y. f \ 0 \ y = 0)$

```

consts foldseq :: ('a ⇒ 'a ⇒ 'a) ⇒ (nat ⇒ 'a) ⇒ nat ⇒ 'a
primrec
  foldseq f s 0 = s 0
  foldseq f s (Suc n) = f (s 0) (foldseq f (% k. s(Suc k)) n)

consts foldseq-transposed :: ('a ⇒ 'a ⇒ 'a) ⇒ (nat ⇒ 'a) ⇒ nat ⇒ 'a
primrec
  foldseq-transposed f s 0 = s 0
  foldseq-transposed f s (Suc n) = f (foldseq-transposed f s n) (s (Suc n))

lemma foldseq-assoc : associative f ⇒ foldseq f = foldseq-transposed f
proof -
  assume a:associative f
  then have sublemma: !! n. ! N s. N <= n ⟶ foldseq f s N = foldseq-transposed
f s N
  proof -
    fix n
    show !N s. N <= n ⟶ foldseq f s N = foldseq-transposed f s N
    proof (induct n)
      show !N s. N <= 0 ⟶ foldseq f s N = foldseq-transposed f s N by simp
    next
      fix n
      assume b: ! N s. N <= n ⟶ foldseq f s N = foldseq-transposed f s N
      have c: !! N s. N <= n ⟹ foldseq f s N = foldseq-transposed f s N by (simp
add: b)
      show ! N t. N <= Suc n ⟶ foldseq f t N = foldseq-transposed f t N
      proof (auto)
        fix N t
        assume Nsuc: N <= Suc n
        show foldseq f t N = foldseq-transposed f t N
        proof cases
          assume N <= n
          then show foldseq f t N = foldseq-transposed f t N by (simp add: b)
        next
          assume ~ (N <= n)
          with Nsuc have Nsuceq: N = Suc n by simp
          have neqz: n ≠ 0 ⟹ ? m. n = Suc m & Suc m <= n by arith
          have assocf: !! x y z. f x (f y z) = f (f x y) z by (insert a, simp add:
associative-def)
          show foldseq f t N = foldseq-transposed f t N
          apply (simp add: Nsuceq)
          apply (subst c)
          apply (simp)
          apply (case-tac n = 0)
          apply (simp)
          apply (drule neqz)
          apply (erule exE)
          apply (simp)

```

```

    apply (subst assocf)
  proof -
    fix m
    assume n = Suc m & Suc m <= n
    then have mless: Suc m <= n by arith
    then have step1: foldseq-transposed f (% k. t (Suc k)) m = foldseq f
(% k. t (Suc k)) m (is ?T1 = ?T2)
    apply (subst c)
    by simp+
    have step2: f (t 0) ?T2 = foldseq f t (Suc m) (is - = ?T3) by simp
    have step3: ?T3 = foldseq-transposed f t (Suc m) (is - = ?T4)
    apply (subst c)
    by (simp add: mless)+
    have step4: ?T4 = f (foldseq-transposed f t m) (t (Suc m)) (is == ?T5)
  by simp
    from step1 step2 step3 step4 show somewhat: f (f (t 0) ?T1) (t (Suc
(Suc m))) = f ?T5 (t (Suc (Suc m))) by simp
  qed
  qed
  qed
  qed
  show foldseq f = foldseq-transposed f by ((rule ext)+, insert sublemma, auto)
  qed

```

lemma *foldseq-distr*: $\llbracket \text{associative } f; \text{commutative } f \rrbracket \implies \text{foldseq } f \text{ } (\% k. f \text{ } (u \text{ } k) \text{ } (v \text{ } k)) \text{ } n = f \text{ } (\text{foldseq } f \text{ } u \text{ } n) \text{ } (\text{foldseq } f \text{ } v \text{ } n)$

```

proof -
  assume assoc: associative f
  assume comm: commutative f
  from assoc have a:!! x y z. f (f x y) z = f x (f y z) by (simp add: associative-def)
  from comm have b:!! x y. f x y = f y x by (simp add: commutative-def)
  from assoc comm have c:!! x y z. f x (f y z) = f y (f x z) by (simp add:
commutative-def associative-def)
  have !! n. (! u v. foldseq f (%k. f (u k) (v k)) n = f (foldseq f u n) (foldseq f v
n))
    apply (induct-tac n)
    apply (simp+, auto)
    by (simp add: a b c)
  then show foldseq f (% k. f (u k) (v k)) n = f (foldseq f u n) (foldseq f v n) by
simp
  qed

```

theorem $\llbracket \text{associative } f; \text{associative } g; \forall a \text{ } b \text{ } c \text{ } d. g \text{ } (f \text{ } a \text{ } b) \text{ } (f \text{ } c \text{ } d) = f \text{ } (g \text{ } a \text{ } c) \text{ } (g \text{ } b \text{ } d); ? x \text{ } y. (f \text{ } x) \neq (f \text{ } y); ? x \text{ } y. (g \text{ } x) \neq (g \text{ } y); f \text{ } x \text{ } x = x; g \text{ } x \text{ } x = x \rrbracket \implies f = g \mid (! y. f \text{ } y \text{ } x = y) \mid (! y. g \text{ } y \text{ } x = y)$

oops

```

lemma foldseq-zero:
  assumes fz:  $f\ 0\ 0 = 0$  and sz:  $! i. i \leq n \longrightarrow s\ i = 0$ 
  shows foldseq f s n = 0
  proof -
    have !! n. ! s. (! i. i ≤ n → s i = 0) → foldseq f s n = 0
      apply (induct-tac n)
      apply (simp)
      by (simp add: fz)
    then show foldseq f s n = 0 by (simp add: sz)
  qed

lemma foldseq-significant-positions:
  assumes p:  $! i. i \leq N \longrightarrow S\ i = T\ i$ 
  shows foldseq f S N = foldseq f T N
  proof -
    have !! m . ! s t. (! i. i ≤ m → s i = t i) → foldseq f s m = foldseq f t m
      apply (induct-tac m)
      apply (simp)
      apply (simp)
      apply (auto)
    proof -
      fix n
      fix s::nat⇒'a
      fix t::nat⇒'a
      assume a:  $\forall i \leq n. s\ i = t\ i \longrightarrow \text{foldseq } f\ s\ n = \text{foldseq } f\ t\ n$ 
      assume b:  $\forall i \leq \text{Suc } n. s\ i = t\ i$ 
      have c:!! a b.  $a = b \implies f\ (t\ 0)\ a = f\ (t\ 0)\ b$  by blast
      have d:!! s t.  $(\forall i \leq n. s\ i = t\ i) \implies \text{foldseq } f\ s\ n = \text{foldseq } f\ t\ n$  by (simp
add: a)
      show  $f\ (t\ 0)\ (\text{foldseq } f\ (\lambda k. s\ (\text{Suc } k))\ n) = f\ (t\ 0)\ (\text{foldseq } f\ (\lambda k. t\ (\text{Suc } k))\ n)$  by (rule c, simp add: d b)
    qed
    with p show ?thesis by simp
  qed

lemma foldseq-tail:
  assumes M ≤ N
  shows foldseq f S N = foldseq f (% k. (if k < M then (S k) else (foldseq f (% k. S(k+M)) (N-M)))) M
  proof -
    have suc: !! a b.  $[a \leq \text{Suc } b; a \neq \text{Suc } b] \implies a \leq b$  by arith
    have a:!! a b c.  $a = b \implies f\ c\ a = f\ c\ b$  by blast
    have !! n. ! m s.  $m \leq n \longrightarrow \text{foldseq } f\ s\ n = \text{foldseq } f\ (\% k. (\text{if } k < m \text{ then } (s\ k) \text{ else } (\text{foldseq } f\ (\% k. s(k+m)) (n-m))))\ m$ 
      apply (induct-tac n)
      apply (simp)
      apply (simp)
      apply (simp)
      apply (auto)
      apply (case-tac m = Suc na)

```

```

apply (simp)
apply (rule a)
apply (rule foldseq-significant-positions)
apply (auto)
apply (drule suc, simp+)
proof -
  fix na m s
  assume suba:  $\forall m \leq na. \forall s. \text{foldseq } f \ s \ na = \text{foldseq } f \ (\lambda k. \text{if } k < m \text{ then } s \ k \text{ else } \text{foldseq } f \ (\lambda k. s \ (k + m))) \ (na - m)) \ m$ 
  assume subb:  $m \leq na$ 
  from suba have subc:  $!! m \ s. m \leq na \implies \text{foldseq } f \ s \ na = \text{foldseq } f \ (\lambda k. \text{if } k < m \text{ then } s \ k \text{ else } \text{foldseq } f \ (\lambda k. s \ (k + m))) \ (na - m)) \ m$  by simp
  have subd:  $\text{foldseq } f \ (\lambda k. \text{if } k < m \text{ then } s \ (\text{Suc } k) \text{ else } \text{foldseq } f \ (\lambda k. s \ (\text{Suc } (k + m))) \ (na - m)) \ m =$ 
     $\text{foldseq } f \ (\lambda k. s \ (\text{Suc } k)) \ na$ 
    by (rule subc[of m % k. s(Suc k), THEN sym], simp add: subb)
  from subb have sube:  $m \neq 0 \implies ?mm. m = \text{Suc } mm \ \& \ mm \leq na$  by
arith
  show  $f \ (s \ 0) \ (\text{foldseq } f \ (\lambda k. \text{if } k < m \text{ then } s \ (\text{Suc } k) \text{ else } \text{foldseq } f \ (\lambda k. s \ (\text{Suc } (k + m))) \ (na - m)) \ m) =$ 
     $\text{foldseq } f \ (\lambda k. \text{if } k < m \text{ then } s \ k \text{ else } \text{foldseq } f \ (\lambda k. s \ (k + m)) \ (\text{Suc } na - m)) \ m$ 
    apply (simp add: subd)
    apply (case-tac m=0)
    apply (simp)
    apply (drule sube)
    apply (auto)
    apply (rule a)
    by (simp add: subc if-def)
  qed
then show ?thesis using assms by simp
qed

lemma foldseq-zerotail:
  assumes
    fz:  $f \ 0 \ 0 = 0$ 
    and sz:  $! i. n \leq i \longrightarrow s \ i = 0$ 
    and nm:  $n \leq m$ 
  shows
     $\text{foldseq } f \ s \ n = \text{foldseq } f \ s \ m$ 
proof -
  show  $\text{foldseq } f \ s \ n = \text{foldseq } f \ s \ m$ 
    apply (simp add: foldseq-tail[OF nm, of f s])
    apply (rule foldseq-significant-positions)
    apply (auto)
    apply (subst foldseq-zero)
    by (simp add: fz sz)+
qed

```



```

lemma foldseq-zerotail2:
  assumes ! x. f x 0 = x
  and ! i. n < i  $\longrightarrow$  s i = 0
  and nm: n <= m
  shows foldseq f s n = foldseq f s m
proof -
  have f 0 0 = 0 by (simp add: assms)
  have b:!! m n. n <= m  $\implies$  m  $\neq$  n  $\implies$  ? k. m - n = Suc k by arith
  have c: 0 <= m by simp
  have d: !! k. k  $\neq$  0  $\implies$  ? l. k = Suc l by arith
  show ?thesis
    apply (subst foldseq-tail[OF nm])
    apply (rule foldseq-significant-positions)
    apply (auto)
    apply (case-tac m=n)
    apply (simp+)
    apply (drule b[OF nm])
    apply (auto)
    apply (case-tac k=0)
    apply (simp add: assms)
    apply (drule d)
    apply (auto)
    apply (simp add: assms foldseq-zero)
  done
qed

lemma foldseq-zerostart:
  ! x. f 0 (f 0 x) = f 0 x  $\implies$  ! i. i <= n  $\longrightarrow$  s i = 0  $\implies$  foldseq f s (Suc n) = f
  0 (s (Suc n))
proof -
  assume f00x: ! x. f 0 (f 0 x) = f 0 x
  have ! s. (! i. i <= n  $\longrightarrow$  s i = 0)  $\longrightarrow$  foldseq f s (Suc n) = f 0 (s (Suc n))
    apply (induct n)
    apply (simp)
    apply (rule allI, rule impI)
  proof -
    fix n
    fix s
    have a:foldseq f s (Suc (Suc n)) = f (s 0) (foldseq f (% k. s(Suc k)) (Suc
n)) by simp
    assume b: ! s. (( $\forall$  i $\leq$ n. s i = 0)  $\longrightarrow$  foldseq f s (Suc n) = f 0 (s (Suc n)))
    from b have c:!! s. ( $\forall$  i $\leq$ n. s i = 0)  $\implies$  foldseq f s (Suc n) = f 0 (s (Suc
n)) by simp
    assume d: ! i. i <= Suc n  $\longrightarrow$  s i = 0
    show foldseq f s (Suc (Suc n)) = f 0 (s (Suc (Suc n)))
      apply (subst a)
      apply (subst c)
      by (simp add: d f00x)+
  qed

```

then show ! $i. i \leq n \longrightarrow s\ i = 0 \implies \text{foldseq}\ f\ s\ (\text{Suc}\ n) = f\ 0\ (s\ (\text{Suc}\ n))$
 by *simp*
 qed

lemma *foldseq-zero-start2*:

! $x. f\ 0\ x = x \implies ! i. i < n \longrightarrow s\ i = 0 \implies \text{foldseq}\ f\ s\ n = s\ n$

proof -

assume $a: ! i. i < n \longrightarrow s\ i = 0$

assume $x: ! x. f\ 0\ x = x$

from x have $f00x: ! x. f\ 0\ (f\ 0\ x) = f\ 0\ x$ by *blast*

have $b: !! i\ l. i < \text{Suc}\ l = (i \leq l)$ by *arith*

have $d: !! k. k \neq 0 \implies ? l. k = \text{Suc}\ l$ by *arith*

show $\text{foldseq}\ f\ s\ n = s\ n$

apply (*case-tac* $n=0$)

apply (*simp*)

apply (*insert* a)

apply (*drule* d)

apply (*auto*)

apply (*simp* *add: b*)

apply (*insert* $f00x$)

apply (*drule* *foldseq-zero-start*)

by (*simp* *add: x*)+

qed

lemma *foldseq-almost-zero*:

assumes $f0x: ! x. f\ 0\ x = x$ and $fx0: ! x. f\ x\ 0 = x$ and $s0: ! i. i \neq j \longrightarrow s\ i = 0$

shows $\text{foldseq}\ f\ s\ n = (\text{if } (j \leq n) \text{ then } (s\ j) \text{ else } 0)$

proof -

from $s0$ have $a: ! i. i < j \longrightarrow s\ i = 0$ by *simp*

from $s0$ have $b: ! i. j < i \longrightarrow s\ i = 0$ by *simp*

show ?thesis

apply *auto*

apply (*subst* *foldseq-zero-tail2*[*of* f , *OF* $fx0$, *of* j , *OF* b , *of* n , *THEN* *sym*])

apply *simp*

apply (*subst* *foldseq-zero-start2*)

apply (*simp* *add: f0x a*)

apply (*subst* *foldseq-zero*)

by (*simp* *add: s0 f0x*)

qed

lemma *foldseq-distr-unary*:

assumes !! $a\ b. g\ (f\ a\ b) = f\ (g\ a)\ (g\ b)$

shows $g(\text{foldseq}\ f\ s\ n) = \text{foldseq}\ f\ (\% x. g(s\ x))\ n$

proof -

have ! $s. g(\text{foldseq}\ f\ s\ n) = \text{foldseq}\ f\ (\% x. g(s\ x))\ n$

apply (*induct-tac* n)

apply (*simp*)

apply (*simp*)

apply (*auto*)

apply (*drule-tac* $x = \% k. s$ (*Suc* k) **in** *spec*)
by (*simp add: assms*)
then show *?thesis* **by** *simp*
qed

definition *mult-matrix-n* :: $\text{nat} \Rightarrow ((\text{'a}::\text{zero}) \Rightarrow (\text{'b}::\text{zero}) \Rightarrow (\text{'c}::\text{zero})) \Rightarrow (\text{'c} \Rightarrow \text{'c} \Rightarrow \text{'c}) \Rightarrow \text{'a matrix} \Rightarrow \text{'b matrix} \Rightarrow \text{'c matrix}$ **where**
 $\text{mult-matrix-n } n \text{ fmul fadd } A \ B == \text{Abs-matrix}(\% j \ i. \text{foldseq fadd } (\% k. \text{fmul } (\text{Rep-matrix } A \ j \ k) (\text{Rep-matrix } B \ k \ i))) \ n$

definition *mult-matrix* :: $((\text{'a}::\text{zero}) \Rightarrow (\text{'b}::\text{zero}) \Rightarrow (\text{'c}::\text{zero})) \Rightarrow (\text{'c} \Rightarrow \text{'c} \Rightarrow \text{'c}) \Rightarrow \text{'a matrix} \Rightarrow \text{'b matrix} \Rightarrow \text{'c matrix}$ **where**
 $\text{mult-matrix fmul fadd } A \ B == \text{mult-matrix-n } (\max (\text{ncols } A) (\text{nrows } B)) \text{ fmul fadd } A \ B$

lemma *mult-matrix-n*:
assumes $\text{ncols } A \leq n$ (**is** *?An*) $\text{nrows } B \leq n$ (**is** *?Bn*) $\text{fadd } 0 \ 0 = 0$ $\text{fmul } 0 \ 0 = 0$
shows $c:\text{mult-matrix fmul fadd } A \ B = \text{mult-matrix-n } n \text{ fmul fadd } A \ B$
proof –
show *?thesis* **using** *assms*
apply (*simp add: mult-matrix-def mult-matrix-n-def*)
apply (*rule comb[of Abs-matrix Abs-matrix], simp, (rule ext)+*)
apply (*rule foldseq-zerotail, simp-all add: nrows-le ncols-le assms*)
done
qed

lemma *mult-matrix-nm*:
assumes $\text{ncols } A \leq n$ $\text{nrows } B \leq n$ $\text{ncols } A \leq m$ $\text{nrows } B \leq m$ $\text{fadd } 0 \ 0 = 0$ $\text{fmul } 0 \ 0 = 0$
shows $\text{mult-matrix-n } n \text{ fmul fadd } A \ B = \text{mult-matrix-n } m \text{ fmul fadd } A \ B$
proof –
from *assms* **have** $\text{mult-matrix-n } n \text{ fmul fadd } A \ B = \text{mult-matrix fmul fadd } A \ B$
by (*simp add: mult-matrix-n*)
also from *assms* **have** $\dots = \text{mult-matrix-n } m \text{ fmul fadd } A \ B$
by (*simp add: mult-matrix-n[THEN sym]*)
finally show $\text{mult-matrix-n } n \text{ fmul fadd } A \ B = \text{mult-matrix-n } m \text{ fmul fadd } A \ B$
by *simp*
qed

definition *r-distributive* :: $(\text{'a} \Rightarrow \text{'b} \Rightarrow \text{'b}) \Rightarrow (\text{'b} \Rightarrow \text{'b} \Rightarrow \text{'b}) \Rightarrow \text{bool}$ **where**
 $\text{r-distributive fmul fadd} == ! a \ u \ v. \text{fmul } a \ (\text{fadd } u \ v) = \text{fadd } (\text{fmul } a \ u) \ (\text{fmul } a \ v)$

definition *l-distributive* :: $(\text{'a} \Rightarrow \text{'b} \Rightarrow \text{'a}) \Rightarrow (\text{'a} \Rightarrow \text{'a} \Rightarrow \text{'a}) \Rightarrow \text{bool}$ **where**
 $\text{l-distributive fmul fadd} == ! a \ u \ v. \text{fmul } (\text{fadd } u \ v) \ a = \text{fadd } (\text{fmul } u \ a) \ (\text{fmul } v \ a)$

definition *distributive* :: $(\text{'a} \Rightarrow \text{'a} \Rightarrow \text{'a}) \Rightarrow (\text{'a} \Rightarrow \text{'a} \Rightarrow \text{'a}) \Rightarrow \text{bool}$ **where**

distributive fmul fadd == l-distributive fmul fadd & r-distributive fmul fadd

lemma *max1*: !! *a x y. (a::nat) <= x ==> a <= max x y by (arith)*

lemma *max2*: !! *b x y. (b::nat) <= y ==> b <= max x y by (arith)*

lemma *r-distributive-matrix*:

assumes

r-distributive fmul fadd

associative fadd

commutative fadd

fadd 0 0 = 0

! a. fmul a 0 = 0

! a. fmul 0 a = 0

shows *r-distributive (mult-matrix fmul fadd) (combine-matrix fadd)*

proof –

from *assms* **show** *?thesis*

apply (*simp add: r-distributive-def mult-matrix-def, auto*)

proof –

fix *a::'a matrix*

fix *u::'b matrix*

fix *v::'b matrix*

let *?mx = max (ncols a) (max (nrows u) (nrows v))*

from *assms* **show** *mult-matrix-n (max (ncols a) (nrows (combine-matrix fadd u v))) fmul fadd a (combine-matrix fadd u v) =*

combine-matrix fadd (mult-matrix-n (max (ncols a) (nrows u)) fmul fadd a

u) (mult-matrix-n (max (ncols a) (nrows v)) fmul fadd a v)

apply (*subst mult-matrix-nm[of - - ?mx fadd fmul]*)

apply (*simp add: max1 max2 combine-nrows combine-ncols*)**+**

apply (*subst mult-matrix-nm[of - - v ?mx fadd fmul]*)

apply (*simp add: max1 max2 combine-nrows combine-ncols*)**+**

apply (*subst mult-matrix-nm[of - - u ?mx fadd fmul]*)

apply (*simp add: max1 max2 combine-nrows combine-ncols*)**+**

apply (*simp add: mult-matrix-n-def r-distributive-def foldseq-distr[of fadd]*)

apply (*simp add: combine-matrix-def combine-infmatrix-def*)

apply (*rule comb[of Abs-matrix Abs-matrix], simp, (rule ext)+*)

apply (*simplesubst RepAbs-matrix*)

apply (*simp, auto*)

apply (*rule exI[of - nrows a], simp add: nrows-le foldseq-zero*)

apply (*rule exI[of - ncols v], simp add: ncols-le foldseq-zero*)

apply (*subst RepAbs-matrix*)

apply (*simp, auto*)

apply (*rule exI[of - nrows a], simp add: nrows-le foldseq-zero*)

apply (*rule exI[of - ncols u], simp add: ncols-le foldseq-zero*)

done

qed

qed

lemma *l-distributive-matrix*:

assumes

```

l-distributive fmul fadd
associative fadd
commutative fadd
fadd 0 0 = 0
! a. fmul a 0 = 0
! a. fmul 0 a = 0
shows l-distributive (mult-matrix fmul fadd) (combine-matrix fadd)
proof -
  from assms show ?thesis
    apply (simp add: l-distributive-def mult-matrix-def, auto)
    proof -
      fix a::'b matrix
      fix u::'a matrix
      fix v::'a matrix
      let ?mx = max (nrows a) (max (ncols u) (ncols v))
      from assms show mult-matrix-n (max (ncols (combine-matrix fadd u v))
(nrows a)) fmul fadd (combine-matrix fadd u v) a =
        combine-matrix fadd (mult-matrix-n (max (ncols u) (nrows a)) fmul
fadd u a) (mult-matrix-n (max (ncols v) (nrows a)) fmul fadd v a)
        apply (subst mult-matrix-nm[of v - - ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (subst mult-matrix-nm[of u - - ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (subst mult-matrix-nm[of - - - ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (simp add: mult-matrix-n-def l-distributive-def foldseq-distr[of fadd])
        apply (simp add: combine-matrix-def combine-infmatrix-def)
        apply (rule comb[of Abs-matrix Abs-matrix], simp, (rule ext)+)
        apply (simplesubst RepAbs-matrix)
        apply (simp, auto)
        apply (rule exI[of - nrows v], simp add: nrows-le foldseq-zero)
        apply (rule exI[of - ncols a], simp add: ncols-le foldseq-zero)
        apply (subst RepAbs-matrix)
        apply (simp, auto)
        apply (rule exI[of - nrows u], simp add: nrows-le foldseq-zero)
        apply (rule exI[of - ncols a], simp add: ncols-le foldseq-zero)
        done
      qed
    qed

instantiation matrix :: (zero) zero
begin

definition zero-matrix-def [code del]: 0 = Abs-matrix (λj i. 0)

instance ..

end

```

lemma *Rep-zero-matrix-def*[simp]: *Rep-matrix* 0 *j i* = 0
apply (*simp add: zero-matrix-def*)
apply (*subst RepAbs-matrix*)
by (*auto*)

lemma *zero-matrix-def-nrows*[simp]: *nrows* 0 = 0
proof –
have *a::!* (*x::nat*). *x* <= 0 \implies *x* = 0 **by** (*arith*)
show *nrows* 0 = 0 **by** (*rule a, subst nrows-le, simp*)
qed

lemma *zero-matrix-def-ncols*[simp]: *ncols* 0 = 0
proof –
have *a::!* (*x::nat*). *x* <= 0 \implies *x* = 0 **by** (*arith*)
show *ncols* 0 = 0 **by** (*rule a, subst ncols-le, simp*)
qed

lemma *combine-matrix-zero-l-neutral*: *zero-l-neutral* *f* \implies *zero-l-neutral* (*combine-matrix* *f*)
by (*simp add: zero-l-neutral-def combine-matrix-def combine-infmatrix-def*)

lemma *combine-matrix-zero-r-neutral*: *zero-r-neutral* *f* \implies *zero-r-neutral* (*combine-matrix* *f*)
by (*simp add: zero-r-neutral-def combine-matrix-def combine-infmatrix-def*)

lemma *mult-matrix-zero-closed*: $\llbracket \text{fadd } 0 \ 0 = 0; \text{zero-closed } \text{fmul} \rrbracket \implies \text{zero-closed}$
(*mult-matrix* *fmul* *fadd*)
apply (*simp add: zero-closed-def mult-matrix-def mult-matrix-n-def*)
apply (*auto*)
by (*subst foldseq-zero, (simp add: zero-matrix-def)+*)

lemma *mult-matrix-n-zero-right*[simp]: $\llbracket \text{fadd } 0 \ 0 = 0; !a. \text{fmul } a \ 0 = 0 \rrbracket \implies$
mult-matrix-n *n* *fmul* *fadd* *A* 0 = 0
apply (*simp add: mult-matrix-n-def*)
apply (*subst foldseq-zero*)
by (*simp-all add: zero-matrix-def*)

lemma *mult-matrix-n-zero-left*[simp]: $\llbracket \text{fadd } 0 \ 0 = 0; !a. \text{fmul } 0 \ a = 0 \rrbracket \implies$
mult-matrix-n *n* *fmul* *fadd* 0 *A* = 0
apply (*simp add: mult-matrix-n-def*)
apply (*subst foldseq-zero*)
by (*simp-all add: zero-matrix-def*)

lemma *mult-matrix-zero-left*[simp]: $\llbracket \text{fadd } 0 \ 0 = 0; !a. \text{fmul } 0 \ a = 0 \rrbracket \implies \text{mult-matrix}$
fmul *fadd* 0 *A* = 0
by (*simp add: mult-matrix-def*)

lemma *mult-matrix-zero-right*[simp]: $\llbracket \text{fadd } 0 \ 0 = 0; !a. \text{fmul } a \ 0 = 0 \rrbracket \implies \text{mult-matrix}$
fmul *fadd* *A* 0 = 0

by (*simp add: mult-matrix-def*)

lemma *apply-matrix-zero*[*simp*]: $f\ 0 = 0 \implies \text{apply-matrix}\ f\ 0 = 0$
apply (*simp add: apply-matrix-def apply-infmatrix-def*)
by (*simp add: zero-matrix-def*)

lemma *combine-matrix-zero*: $f\ 0\ 0 = 0 \implies \text{combine-matrix}\ f\ 0\ 0 = 0$
apply (*simp add: combine-matrix-def combine-infmatrix-def*)
by (*simp add: zero-matrix-def*)

lemma *transpose-matrix-zero*[*simp*]: $\text{transpose-matrix}\ 0 = 0$
apply (*simp add: transpose-matrix-def transpose-infmatrix-def zero-matrix-def RepAbs-matrix*)
apply (*subst Rep-matrix-inject[symmetric], (rule ext)+*)
apply (*simp add: RepAbs-matrix*)
done

lemma *apply-zero-matrix-def*[*simp*]: $\text{apply-matrix}\ (\% x.\ 0)\ A = 0$
apply (*simp add: apply-matrix-def apply-infmatrix-def*)
by (*simp add: zero-matrix-def*)

definition *singleton-matrix* :: $\text{nat} \Rightarrow \text{nat} \Rightarrow ('a::\text{zero}) \Rightarrow 'a\ \text{matrix}$ **where**
singleton-matrix $j\ i\ a == \text{Abs-matrix}(\% m\ n.\ \text{if } j = m \ \& \ i = n \ \text{then } a \ \text{else } 0)$

definition *move-matrix* :: $('a::\text{zero})\ \text{matrix} \Rightarrow \text{int} \Rightarrow \text{int} \Rightarrow 'a\ \text{matrix}$ **where**
move-matrix $A\ y\ x == \text{Abs-matrix}(\% j\ i.\ \text{if } (\text{neg } ((\text{int } j) - y)) \mid (\text{neg } ((\text{int } i) - x))$
then } 0 \ \text{else } \text{Rep-matrix } A\ (\text{nat } ((\text{int } j) - y))\ (\text{nat } ((\text{int } i) - x)))

definition *take-rows* :: $('a::\text{zero})\ \text{matrix} \Rightarrow \text{nat} \Rightarrow 'a\ \text{matrix}$ **where**
take-rows $A\ r == \text{Abs-matrix}(\% j\ i.\ \text{if } (j < r) \ \text{then } (\text{Rep-matrix } A\ j\ i) \ \text{else } 0)$

definition *take-columns* :: $('a::\text{zero})\ \text{matrix} \Rightarrow \text{nat} \Rightarrow 'a\ \text{matrix}$ **where**
take-columns $A\ c == \text{Abs-matrix}(\% j\ i.\ \text{if } (i < c) \ \text{then } (\text{Rep-matrix } A\ j\ i) \ \text{else } 0)$

definition *column-of-matrix* :: $('a::\text{zero})\ \text{matrix} \Rightarrow \text{nat} \Rightarrow 'a\ \text{matrix}$ **where**
column-of-matrix $A\ n == \text{take-columns}\ (\text{move-matrix } A\ 0\ (-\ \text{int } n))\ 1$

definition *row-of-matrix* :: $('a::\text{zero})\ \text{matrix} \Rightarrow \text{nat} \Rightarrow 'a\ \text{matrix}$ **where**
row-of-matrix $A\ m == \text{take-rows}\ (\text{move-matrix } A\ (-\ \text{int } m)\ 0)\ 1$

lemma *Rep-singleton-matrix*[*simp*]: $\text{Rep-matrix}\ (\text{singleton-matrix}\ j\ i\ e)\ m\ n = (\text{if } j = m \ \& \ i = n \ \text{then } e \ \text{else } 0)$
apply (*simp add: singleton-matrix-def*)
apply (*auto*)
apply (*subst RepAbs-matrix*)
apply (*rule exI[of - Suc m], simp*)
apply (*rule exI[of - Suc n], simp+*)
by (*subst RepAbs-matrix, rule exI[of - Suc j], simp, rule exI[of - Suc i], simp+*)

```

lemma apply-singleton-matrix[simp]:  $f\ 0 = 0 \implies \text{apply-matrix } f\ (\text{singleton-matrix } j\ i\ x) = (\text{singleton-matrix } j\ i\ (f\ x))$ 
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext) +
apply (simp)
done

```

```

lemma singleton-matrix-zero[simp]:  $\text{singleton-matrix } j\ i\ 0 = 0$ 
by (simp add: singleton-matrix-def zero-matrix-def)

```

```

lemma nrows-singleton[simp]:  $\text{nrows}(\text{singleton-matrix } j\ i\ e) = (\text{if } e = 0 \text{ then } 0 \text{ else } \text{Suc } j)$ 
proof -
have th:  $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$  by arith+
from th show ?thesis
apply (auto)
apply (rule le-antisym)
apply (subst nrows-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)
apply (rule not-leE)
apply (subst nrows-le)
by simp
qed

```

```

lemma ncols-singleton[simp]:  $\text{ncols}(\text{singleton-matrix } j\ i\ e) = (\text{if } e = 0 \text{ then } 0 \text{ else } \text{Suc } i)$ 
proof -
have th:  $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$  by arith+
from th show ?thesis
apply (auto)
apply (rule le-antisym)
apply (subst ncols-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)
apply (rule not-leE)
apply (subst ncols-le)
by simp
qed

```

```

lemma combine-singleton:  $f\ 0\ 0 = 0 \implies \text{combine-matrix } f\ (\text{singleton-matrix } j\ i\ a)\ (\text{singleton-matrix } j\ i\ b) = \text{singleton-matrix } j\ i\ (f\ a\ b)$ 
apply (simp add: singleton-matrix-def combine-matrix-def combine-infmatrix-def)
apply (subst RepAbs-matrix)
apply (rule exI[of - Suc j], simp)

```



```

apply (rule exI[of - Suc i], simp)
apply (rule comb[of Abs-matrix Abs-matrix], simp, (rule ext)+)
apply (subst RepAbs-matrix)
apply (rule exI[of - Suc j], simp)
apply (rule exI[of - Suc i], simp)
by simp

```

```

lemma transpose-singleton[simp]: transpose-matrix (singleton-matrix j i a) = singleton-matrix
i j a
apply (subst Rep-matrix-inject[symmetric], (rule ext)+)
apply (simp)
done

```

```

lemma Rep-move-matrix[simp]:
  Rep-matrix (move-matrix A y x) j i =
    (if (neg ((int j)-y)) | (neg ((int i)-x)) then 0 else Rep-matrix A (nat((int j)-y))
(nat((int i)-x)))
apply (simp add: move-matrix-def)
apply (auto)
by (subst RepAbs-matrix,
  rule exI[of - (nrows A)+(nat (abs y))], auto, rule nrows, arith,
  rule exI[of - (ncols A)+(nat (abs x))], auto, rule ncols, arith)+

```

```

lemma move-matrix-0-0[simp]: move-matrix A 0 0 = A
by (simp add: move-matrix-def)

```

```

lemma move-matrix-ortho: move-matrix A j i = move-matrix (move-matrix A j
0) 0 i
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
done

```

```

lemma transpose-move-matrix[simp]:
  transpose-matrix (move-matrix A x y) = move-matrix (transpose-matrix A) y x
apply (subst Rep-matrix-inject[symmetric], (rule ext)+)
apply (simp)
done

```

```

lemma move-matrix-singleton[simp]: move-matrix (singleton-matrix u v x) j i =
  (if (j + int u < 0) | (i + int v < 0) then 0 else (singleton-matrix (nat (j + int
u)) (nat (i + int v)) x))
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (case-tac j + int u < 0)
apply (simp, arith)
apply (case-tac i + int v < 0)
apply (simp add: neg-def, arith)
apply (simp add: neg-def)

```

```

apply arith
done

lemma Rep-take-columns[simp]:
  Rep-matrix (take-columns A c) j i =
    (if i < c then (Rep-matrix A j i) else 0)
apply (simp add: take-columns-def)
apply (simplesubst RepAbs-matrix)
apply (rule exI[of - nrows A], auto, simp add: nrows-le)
apply (rule exI[of - ncols A], auto, simp add: ncols-le)
done

lemma Rep-take-rows[simp]:
  Rep-matrix (take-rows A r) j i =
    (if j < r then (Rep-matrix A j i) else 0)
apply (simp add: take-rows-def)
apply (simplesubst RepAbs-matrix)
apply (rule exI[of - nrows A], auto, simp add: nrows-le)
apply (rule exI[of - ncols A], auto, simp add: ncols-le)
done

lemma Rep-column-of-matrix[simp]:
  Rep-matrix (column-of-matrix A c) j i = (if i = 0 then (Rep-matrix A j c) else 0)
  by (simp add: column-of-matrix-def)

lemma Rep-row-of-matrix[simp]:
  Rep-matrix (row-of-matrix A r) j i = (if j = 0 then (Rep-matrix A r i) else 0)
  by (simp add: row-of-matrix-def)

lemma column-of-matrix: ncols A <= n  $\implies$  column-of-matrix A n = 0
apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
by (simp add: ncols)

lemma row-of-matrix: nrows A <= n  $\implies$  row-of-matrix A n = 0
apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
by (simp add: nrows)

lemma mult-matrix-singleton-right[simp]:
  assumes
    ! x. fmul x 0 = 0
    ! x. fmul 0 x = 0
    ! x. fadd 0 x = x
    ! x. fadd x 0 = x
  shows (mult-matrix fmul fadd A (singleton-matrix j i e)) = apply-matrix (% x.
    fmul x e) (move-matrix (column-of-matrix A j) 0 (int i))
  apply (simp add: mult-matrix-def)

```

```

apply (subst mult-matrix-nm[of - - - max (ncols A) (Suc j)])
apply (auto)
apply (simp add: assms)+
apply (simp add: mult-matrix-n-def apply-matrix-def apply-infmatrix-def)
apply (rule comb[of Abs-matrix Abs-matrix], auto, (rule ext)+)
apply (subst foldseq-almostzero[of - j])
apply (simp add: assms)+
apply (auto)
apply (metis add-0 le-antisym le-diff-eq not-neg-nat zero-le-imp-of-nat zle-int)
done

```

lemma *mult-matrix-ext*:

```

assumes
  eprem:
    ? e. (! a b. a ≠ b ⟶ fmul a e ≠ fmul b e)
and fprems:
  ! a. fmul 0 a = 0
  ! a. fmul a 0 = 0
  ! a. fadd a 0 = a
  ! a. fadd 0 a = a
and contraprems:
  mult-matrix fmul fadd A = mult-matrix fmul fadd B
shows
  A = B
proof(rule contrapos-np[of False], simp)
  assume a: A ≠ B
  have b: !! f g. (! x y. f x y = g x y) ⟹ f = g by ((rule ext)+, auto)
  have ? j i. (Rep-matrix A j i) ≠ (Rep-matrix B j i)
    apply (rule contrapos-np[of False], simp+)
    apply (insert b[of Rep-matrix A Rep-matrix B], simp)
    by (simp add: Rep-matrix-inject a)
  then obtain J I where c:(Rep-matrix A J I) ≠ (Rep-matrix B J I) by blast
  from eprem obtain e where eprops:(! a b. a ≠ b ⟶ fmul a e ≠ fmul b e) by
blast
  let ?S = singleton-matrix I 0 e
  let ?comp = mult-matrix fmul fadd
  have d: !!x f g. f = g ⟹ f x = g x by blast
  have e: (% x. fmul x e) 0 = 0 by (simp add: assms)
  have ~(?comp A ?S = ?comp B ?S)
    apply (rule notI)
    apply (simp add: fprems eprops)
    apply (simp add: Rep-matrix-inject[THEN sym])
    apply (drule d[of - - J], drule d[of - - 0])
    by (simp add: e c eprops)
  with contraprems show False by simp
qed

```

definition *foldmatrix* :: ('a ⇒ 'a ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ ('a infmatrix) ⇒
nat ⇒ nat ⇒ 'a **where**

$foldmatrix\ f\ g\ A\ m\ n == foldseq-transposed\ g\ (\% j. foldseq\ f\ (A\ j)\ n)\ m$

definition $foldmatrix-transposed :: ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a\ infmatrix) \Rightarrow nat \Rightarrow nat \Rightarrow 'a$ **where**
 $foldmatrix-transposed\ f\ g\ A\ m\ n == foldseq\ g\ (\% j. foldseq-transposed\ f\ (A\ j)\ n)\ m$

lemma $foldmatrix-transpose$:

assumes
 $! a\ b\ c\ d. g(f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d)$
shows
 $foldmatrix\ f\ g\ A\ m\ n = foldmatrix-transposed\ g\ f\ (transpose-infmatrix\ A)\ n\ m$
proof –
have $forall!! P\ x. (! x. P\ x) \implies P\ x$ **by** *auto*
have $tworows: ! A. foldmatrix\ f\ g\ A\ 1\ n = foldmatrix-transposed\ g\ f\ (transpose-infmatrix\ A)\ n\ 1$
apply (*induct* n)
apply (*simp* $add: foldmatrix-def\ foldmatrix-transposed-def\ assms$) +
apply (*auto*)
by (*drule-tac* $x=(\% j\ i. A\ j\ (Suc\ i))$ **in** *forall, simp*)
show $foldmatrix\ f\ g\ A\ m\ n = foldmatrix-transposed\ g\ f\ (transpose-infmatrix\ A)\ n\ m$
apply (*simp* $add: foldmatrix-def\ foldmatrix-transposed-def$)
apply (*induct* $m, simp$)
apply (*simp*)
apply (*insert* $tworows$)
apply (*drule-tac* $x=\% j\ i. (if\ j = 0\ then\ (foldseq-transposed\ g\ (\lambda u. A\ u\ i)\ m)\ else\ (A\ (Suc\ m)\ i))$ **in** *spec*)
by (*simp* $add: foldmatrix-def\ foldmatrix-transposed-def$)
qed

lemma $foldseq-foldseq$:

assumes
 $associative\ f$
 $associative\ g$
 $! a\ b\ c\ d. g(f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d)$
shows
 $foldseq\ g\ (\% j. foldseq\ f\ (A\ j)\ n)\ m = foldseq\ f\ (\% j. foldseq\ g\ ((transpose-infmatrix\ A)\ j)\ m)\ n$
apply (*insert* $foldmatrix-transpose[of\ g\ f\ A\ m\ n]$)
by (*simp* $add: foldmatrix-def\ foldmatrix-transposed-def\ foldseq-assoc[THEN\ sym]\ assms$)

lemma $mult-n-nrows$:

assumes
 $! a. fmul\ 0\ a = 0$
 $! a. fmul\ a\ 0 = 0$
 $fadd\ 0\ 0 = 0$
shows $nrows\ (mult-matrix-n\ n\ fmul\ fadd\ A\ B) \leq nrows\ A$

```

apply (subst nrows-le)
apply (simp add: mult-matrix-n-def)
apply (subst RepAbs-matrix)
apply (rule-tac x=nrows A in exI)
apply (simp add: nrows assms foldseq-zero)
apply (rule-tac x=ncols B in exI)
apply (simp add: ncols assms foldseq-zero)
apply (simp add: nrows assms foldseq-zero)
done

```

```

lemma mult-n-ncols:
assumes
  ! a. fmul 0 a = 0
  ! a. fmul a 0 = 0
  fadd 0 0 = 0
shows ncols (mult-matrix-n n fmul fadd A B) ≤ ncols B
apply (subst ncols-le)
apply (simp add: mult-matrix-n-def)
apply (subst RepAbs-matrix)
apply (rule-tac x=nrows A in exI)
apply (simp add: nrows assms foldseq-zero)
apply (rule-tac x=ncols B in exI)
apply (simp add: ncols assms foldseq-zero)
apply (simp add: ncols assms foldseq-zero)
done

```

```

lemma mult-nrows:
assumes
  ! a. fmul 0 a = 0
  ! a. fmul a 0 = 0
  fadd 0 0 = 0
shows nrows (mult-matrix fmul fadd A B) ≤ nrows A
by (simp add: mult-matrix-def mult-n-nrows assms)

```

```

lemma mult-ncols:
assumes
  ! a. fmul 0 a = 0
  ! a. fmul a 0 = 0
  fadd 0 0 = 0
shows ncols (mult-matrix fmul fadd A B) ≤ ncols B
by (simp add: mult-matrix-def mult-n-ncols assms)

```

```

lemma nrows-move-matrix-le: nrows (move-matrix A j i) ≤ nat((int (nrows A))
+ j)
  apply (auto simp add: nrows-le)
  apply (rule nrows)
  apply (arith)
done

```

```

lemma ncols-move-matrix-le: ncols (move-matrix A j i) <= nat((int (ncols A))
+ i)
  apply (auto simp add: ncols-le)
  apply (rule ncols)
  apply (arith)
  done

lemma mult-matrix-assoc:
  assumes
    ! a. fmul1 0 a = 0
    ! a. fmul1 a 0 = 0
    ! a. fmul2 0 a = 0
    ! a. fmul2 a 0 = 0
    fadd1 0 0 = 0
    fadd2 0 0 = 0
    ! a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)
    associative fadd1
    associative fadd2
    ! a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)
    ! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)
    ! a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)
  shows mult-matrix fmul2 fadd2 (mult-matrix fmul1 fadd1 A B) C = mult-matrix
fmul1 fadd1 A (mult-matrix fmul2 fadd2 B C)
  proof -
    have comb-left: !! A B x y. A = B ==> (Rep-matrix (Abs-matrix A)) x y =
(Rep-matrix(Abs-matrix B)) x y by blast
    have fmul2fadd1fold: !! x s n. fmul2 (foldseq fadd1 s n) x = foldseq fadd1 (%
k. fmul2 (s k) x) n
      by (rule-tac g1 = % y. fmul2 y x in ssubst [OF foldseq-distr-unary], insert
assms, simp-all)
    have fmul1fadd2fold: !! x s n. fmul1 x (foldseq fadd2 s n) = foldseq fadd2 (%
k. fmul1 x (s k)) n
      using assms by (rule-tac g1 = % y. fmul1 x y in ssubst [OF foldseq-distr-unary],
simp-all)
    let ?N = max (ncols A) (max (ncols B) (max (nrows B) (nrows C)))
    show ?thesis
      apply (simp add: Rep-matrix-inject[THEN sym])
      apply (rule ext) +
      apply (simp add: mult-matrix-def)
      apply (simplesubst mult-matrix-nm[of - max (ncols (mult-matrix-n (max (ncols
A) (nrows B)) fmul1 fadd1 A B)) (nrows C) - max (ncols B) (nrows C)])
      apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
      apply (simplesubst mult-matrix-nm[of - max (ncols A) (nrows (mult-matrix-n
(max (ncols B) (nrows C)) fmul2 fadd2 B C)) - max (ncols A) (nrows B)])
      apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
      apply (simplesubst mult-matrix-nm[of - - ?N])
      apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
      apply (simplesubst mult-matrix-nm[of - - ?N])
      apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +

```

```

apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms)+
apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms)+
apply (simp add: mult-matrix-n-def)
apply (rule comb-left)
apply ((rule ext)+, simp)
apply (simplesubst RepAbs-matrix)
apply (rule exI[of - nrows B])
apply (simp add: nrows assms foldseq-zero)
apply (rule exI[of - ncols C])
apply (simp add: assms ncols foldseq-zero)
apply (subst RepAbs-matrix)
apply (rule exI[of - nrows A])
apply (simp add: nrows assms foldseq-zero)
apply (rule exI[of - ncols B])
apply (simp add: assms ncols foldseq-zero)
apply (simp add: fmul2fadd1fold fmul1fadd2fold assms)
apply (subst foldseq-foldseq)
apply (simp add: assms)+
apply (simp add: transpose-infmatrix)
done

```

qed

lemma

```

assumes
  ! a. fmul1 0 a = 0
  ! a. fmul1 a 0 = 0
  ! a. fmul2 0 a = 0
  ! a. fmul2 a 0 = 0
  fadd1 0 0 = 0
  fadd2 0 0 = 0
  ! a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)
  associative fadd1
  associative fadd2
  ! a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)
  ! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)
  ! a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)
shows
  (mult-matrix fmul1 fadd1 A) o (mult-matrix fmul2 fadd2 B) = mult-matrix fmul2
  fadd2 (mult-matrix fmul1 fadd1 A B)
apply (rule ext)+
apply (simp add: comp-def )
apply (simp add: mult-matrix-assoc assms)
done

```

lemma mult-matrix-assoc-simple:

```

assumes
  ! a. fmul 0 a = 0

```

```

! a. fmul a 0 = 0
fadd 0 0 = 0
associative fadd
commutative fadd
associative fmul
distributive fmul fadd
shows mult-matrix fmul fadd (mult-matrix fmul fadd A B) C = mult-matrix fmul
fadd A (mult-matrix fmul fadd B C)
proof -
  have !! a b c d. fadd (fadd a b) (fadd c d) = fadd (fadd a c) (fadd b d)
    using assms by (simp add: associative-def commutative-def)
  then show ?thesis
    apply (subst mult-matrix-assoc)
    using assms
    apply simp-all
    apply (simp-all add: associative-def distributive-def l-distributive-def r-distributive-def)
    done
qed

```

```

lemma transpose-apply-matrix:  $f\ 0 = 0 \implies \text{transpose-matrix } (\text{apply-matrix } f\ A)$ 
=  $\text{apply-matrix } f\ (\text{transpose-matrix } A)$ 
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

```

```

lemma transpose-combine-matrix:  $f\ 0\ 0 = 0 \implies \text{transpose-matrix } (\text{combine-matrix}$ 
 $f\ A\ B) = \text{combine-matrix } f\ (\text{transpose-matrix } A)\ (\text{transpose-matrix } B)$ 
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

```

```

lemma Rep-mult-matrix:
  assumes
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    fadd 0 0 = 0
  shows
    Rep-matrix(mult-matrix fmul fadd A B) j i =
    foldseq fadd (% k. fmul (Rep-matrix A j k) (Rep-matrix B k i)) (max (ncols A)
(nrows B))
apply (simp add: mult-matrix-def mult-matrix-n-def)
apply (subst RepAbs-matrix)
apply (rule exI[of - nrows A], insert assms, simp add: nrows foldseq-zero)
apply (rule exI[of - ncols B], insert assms, simp add: ncols foldseq-zero)
apply simp
done

```

```

lemma transpose-mult-matrix:
  assumes

```



```

! a. fmul 0 a = 0
! a. fmul a 0 = 0
fadd 0 0 = 0
! x y. fmul y x = fmul x y
shows
transpose-matrix (mult-matrix fmul fadd A B) = mult-matrix fmul fadd (transpose-matrix
B) (transpose-matrix A)
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
using assms
apply (simp add: Rep-mult-matrix max-ac)
done

lemma column-transpose-matrix: column-of-matrix (transpose-matrix A) n = transpose-matrix
(row-of-matrix A n)
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

lemma take-columns-transpose-matrix: take-columns (transpose-matrix A) n =
transpose-matrix (take-rows A n)
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

instantiation matrix :: ({zero, ord}) ord
begin

definition
  le-matrix-def:  $A \leq B \longleftrightarrow (\forall j\ i. \text{Rep-matrix } A\ j\ i \leq \text{Rep-matrix } B\ j\ i)$ 

definition
  less-def:  $A < (B :: 'a\ matrix) \longleftrightarrow A \leq B \wedge \neg B \leq A$ 

instance ..

end

instance matrix :: ({zero, order}) order
apply intro-classes
apply (simp-all add: le-matrix-def less-def)
apply (auto)
apply (drule-tac x=j in spec, drule-tac x=j in spec)
apply (drule-tac x=i in spec, drule-tac x=i in spec)
apply (simp)
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (drule-tac x=xa in spec, drule-tac x=xa in spec)
apply (drule-tac x=xb in spec, drule-tac x=xb in spec)

```

apply *simp*
done

lemma *le-apply-matrix*:
assumes
 $f\ 0 = 0$
 $! x\ y. x \leq y \longrightarrow f\ x \leq f\ y$
 $(a::('a::\{\text{ord}, \text{zero}\})\ \text{matrix}) \leq b$
shows
 $\text{apply-matrix}\ f\ a \leq \text{apply-matrix}\ f\ b$
using *assms* **by** (*simp add: le-matrix-def*)

lemma *le-combine-matrix*:
assumes
 $f\ 0\ 0 = 0$
 $! a\ b\ c\ d. a \leq b \ \&\ c \leq d \longrightarrow f\ a\ c \leq f\ b\ d$
 $A \leq B$
 $C \leq D$
shows
 $\text{combine-matrix}\ f\ A\ C \leq \text{combine-matrix}\ f\ B\ D$
using *assms* **by** (*simp add: le-matrix-def*)

lemma *le-left-combine-matrix*:
assumes
 $f\ 0\ 0 = 0$
 $! a\ b\ c. a \leq b \longrightarrow f\ c\ a \leq f\ c\ b$
 $A \leq B$
shows
 $\text{combine-matrix}\ f\ C\ A \leq \text{combine-matrix}\ f\ C\ B$
using *assms* **by** (*simp add: le-matrix-def*)

lemma *le-right-combine-matrix*:
assumes
 $f\ 0\ 0 = 0$
 $! a\ b\ c. a \leq b \longrightarrow f\ a\ c \leq f\ b\ c$
 $A \leq B$
shows
 $\text{combine-matrix}\ f\ A\ C \leq \text{combine-matrix}\ f\ B\ C$
using *assms* **by** (*simp add: le-matrix-def*)

lemma *le-transpose-matrix*: $(A \leq B) = (\text{transpose-matrix}\ A \leq \text{transpose-matrix}\ B)$
by (*simp add: le-matrix-def, auto*)

lemma *le-foldseq*:
assumes
 $! a\ b\ c\ d. a \leq b \ \&\ c \leq d \longrightarrow f\ a\ c \leq f\ b\ d$
 $! i. i \leq n \longrightarrow s\ i \leq t\ i$
shows

```

    foldseq f s n <= foldseq f t n
proof -
  have ! s t. (! i. i <= n → s i <= t i) → foldseq f s n <= foldseq f t n
    by (induct n) (simp-all add: assms)
  then show foldseq f s n <= foldseq f t n using assms by simp
qed

lemma le-left-mult:
  assumes
    ! a b c d. a <= b & c <= d → fadd a c <= fadd b d
    ! c a b. 0 <= c & a <= b → fmul c a <= fmul c b
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    fadd 0 0 = 0
    0 <= C
    A <= B
  shows
    mult-matrix fmul fadd C A <= mult-matrix fmul fadd C B
  using assms
  apply (simp add: le-matrix-def Rep-mult-matrix)
  apply (auto)
  apply (simplesubst foldseq-zerotail[of - - - max (ncols C) (max (nrows A) (nrows
B))], simp-all add: nrows ncols max1 max2)+
  apply (rule le-foldseq)
  apply (auto)
  done

lemma le-right-mult:
  assumes
    ! a b c d. a <= b & c <= d → fadd a c <= fadd b d
    ! c a b. 0 <= c & a <= b → fmul a c <= fmul b c
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    fadd 0 0 = 0
    0 <= C
    A <= B
  shows
    mult-matrix fmul fadd A C <= mult-matrix fmul fadd B C
  using assms
  apply (simp add: le-matrix-def Rep-mult-matrix)
  apply (auto)
  apply (simplesubst foldseq-zerotail[of - - - max (nrows C) (max (ncols A) (ncols
B))], simp-all add: nrows ncols max1 max2)+
  apply (rule le-foldseq)
  apply (auto)
  done

lemma spec2: ! j i. P j i ⇒ P j i by blast
lemma neg-imp: (¬ Q → ¬ P) ⇒ P → Q by blast

```

```

lemma singleton-matrix-le[simp]: (singleton-matrix j i a <= singleton-matrix j i
b) = (a <= (b:::order))
  by (auto simp add: le-matrix-def)

lemma singleton-le-zero[simp]: (singleton-matrix j i x <= 0) = (x <= (0::'a::{order,zero}))
  apply (auto)
  apply (simp add: le-matrix-def)
  apply (drule-tac j=j and i=i in spec2)
  apply (simp)
  apply (simp add: le-matrix-def)
  done

lemma singleton-ge-zero[simp]: (0 <= singleton-matrix j i x) = ((0::'a::{order,zero})
<= x)
  apply (auto)
  apply (simp add: le-matrix-def)
  apply (drule-tac j=j and i=i in spec2)
  apply (simp)
  apply (simp add: le-matrix-def)
  done

lemma move-matrix-le-zero[simp]: 0 <= j  $\implies$  0 <= i  $\implies$  (move-matrix A j i
<= 0) = (A <= (0::('a::{order,zero}) matrix))
  apply (auto simp add: le-matrix-def neg-def)
  apply (drule-tac j=ja+(nat j) and i=ia+(nat i) in spec2)
  apply (auto)
  done

lemma move-matrix-zero-le[simp]: 0 <= j  $\implies$  0 <= i  $\implies$  (0 <= move-matrix
A j i) = ((0::('a::{order,zero}) matrix) <= A)
  apply (auto simp add: le-matrix-def neg-def)
  apply (drule-tac j=ja+(nat j) and i=ia+(nat i) in spec2)
  apply (auto)
  done

lemma move-matrix-le-move-matrix-iff[simp]: 0 <= j  $\implies$  0 <= i  $\implies$  (move-matrix
A j i <= move-matrix B j i) = (A <= (B::('a::{order,zero}) matrix))
  apply (auto simp add: le-matrix-def neg-def)
  apply (drule-tac j=ja+(nat j) and i=ia+(nat i) in spec2)
  apply (auto)
  done

instantiation matrix :: ({lattice, zero}) lattice
begin

definition [code del]: inf = combine-matrix inf

definition [code del]: sup = combine-matrix sup

```

```

instance
  by default (auto simp add: inf-le1 inf-le2 le-infI le-matrix-def inf-matrix-def
sup-matrix-def)

end

instantiation matrix :: ({plus, zero}) plus
begin

definition
  plus-matrix-def [code del]:  $A + B = \text{combine-matrix } (op +) A B$ 

instance ..

end

instantiation matrix :: ({uminus, zero}) uminus
begin

definition
  minus-matrix-def [code del]:  $- A = \text{apply-matrix } \text{uminus } A$ 

instance ..

end

instantiation matrix :: ({minus, zero}) minus
begin

definition
  diff-matrix-def [code del]:  $A - B = \text{combine-matrix } (op -) A B$ 

instance ..

end

instantiation matrix :: ({plus, times, zero}) times
begin

definition
  times-matrix-def [code del]:  $A * B = \text{mult-matrix } (op *) (op +) A B$ 

instance ..

end

instantiation matrix :: ({lattice, uminus, zero}) abs
begin

```

definition

abs-matrix-def [code del]: $\text{abs } (A :: 'a \text{ matrix}) = \text{sup } A \ (- \ A)$

instance ..

end

instance *matrix* :: (*monoid-add*) *monoid-add*

proof

fix *A B C* :: '*a matrix*

show $A + B + C = A + (B + C)$

apply (*simp add: plus-matrix-def*)

apply (*rule combine-matrix-assoc*[*simplified associative-def, THEN spec, THEN spec, THEN spec*])

apply (*simp-all add: add-assoc*)

done

show $0 + A = A$

apply (*simp add: plus-matrix-def*)

apply (*rule combine-matrix-zero-l-neutral*[*simplified zero-l-neutral-def, THEN spec*])

apply (*simp*)

done

show $A + 0 = A$

apply (*simp add: plus-matrix-def*)

apply (*rule combine-matrix-zero-r-neutral*[*simplified zero-r-neutral-def, THEN spec*])

apply (*simp*)

done

qed

instance *matrix* :: (*comm-monoid-add*) *comm-monoid-add*

proof

fix *A B* :: '*a matrix*

show $A + B = B + A$

apply (*simp add: plus-matrix-def*)

apply (*rule combine-matrix-commute*[*simplified commutative-def, THEN spec, THEN spec*])

apply (*simp-all add: add-commute*)

done

show $0 + A = A$

apply (*simp add: plus-matrix-def*)

apply (*rule combine-matrix-zero-l-neutral*[*simplified zero-l-neutral-def, THEN spec*])

apply (*simp*)

done

qed

instance *matrix* :: (*group-add*) *group-add*

```

proof
  fix A B :: 'a matrix
  show - A + A = 0
    by (simp add: plus-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
  show A - B = A + - B
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def Rep-matrix-inject
[symmetric] ext diff-minus)
qed

instance matrix :: (ab-group-add) ab-group-add
proof
  fix A B :: 'a matrix
  show - A + A = 0
    by (simp add: plus-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
  show A - B = A + - B
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
qed

instance matrix :: (ordered-ab-group-add) ordered-ab-group-add
proof
  fix A B C :: 'a matrix
  assume A <= B
  then show C + A <= C + B
    apply (simp add: plus-matrix-def)
    apply (rule le-left-combine-matrix)
    apply (simp-all)
    done
qed

instance matrix :: (lattice-ab-group-add) semilattice-inf-ab-group-add ..
instance matrix :: (lattice-ab-group-add) semilattice-sup-ab-group-add ..

instance matrix :: (semiring-0) semiring-0
proof
  fix A B C :: 'a matrix
  show A * B * C = A * (B * C)
    apply (simp add: times-matrix-def)
    apply (rule mult-matrix-assoc)
    apply (simp-all add: associative-def algebra-simps)
    done
  show (A + B) * C = A * C + B * C
    apply (simp add: times-matrix-def plus-matrix-def)
    apply (rule l-distributive-matrix[simplified l-distributive-def, THEN spec, THEN
spec, THEN spec])
    apply (simp-all add: associative-def commutative-def algebra-simps)
    done

```

```

show  $A * (B + C) = A * B + A * C$ 
  apply (simp add: times-matrix-def plus-matrix-def)
  apply (rule r-distributive-matrix[simplified r-distributive-def, THEN spec, THEN
spec, THEN spec])
  apply (simp-all add: associative-def commutative-def algebra-simps)
  done
show  $0 * A = 0$  by (simp add: times-matrix-def)
show  $A * 0 = 0$  by (simp add: times-matrix-def)
qed

```

```

instance matrix :: (ring) ring ..

```

```

instance matrix :: (ordered-ring) ordered-ring
proof
  fix  $A B C :: 'a$  matrix
  assume  $a: A \leq B$ 
  assume  $b: 0 \leq C$ 
  from  $a b$  show  $C * A \leq C * B$ 
    apply (simp add: times-matrix-def)
    apply (rule le-left-mult)
    apply (simp-all add: add-mono mult-left-mono)
    done
  from  $a b$  show  $A * C \leq B * C$ 
    apply (simp add: times-matrix-def)
    apply (rule le-right-mult)
    apply (simp-all add: add-mono mult-right-mono)
    done
qed

```

```

instance matrix :: (lattice-ring) lattice-ring
proof
  fix  $A B C :: ('a :: lattice-ring)$  matrix
  show  $\text{abs } A = \text{sup } A (-A)$ 
    by (simp add: abs-matrix-def)
qed

```

```

lemma Rep-matrix-add[simp]:
  Rep-matrix (( $a :: ('a :: monoid-add)$  matrix) +  $b$ )  $j i$  = (Rep-matrix  $a j i$ ) + (Rep-matrix
 $b j i$ )
  by (simp add: plus-matrix-def)

```

```

lemma Rep-matrix-mult: Rep-matrix (( $a :: ('a :: semiring-0)$  matrix) *  $b$ )  $j i$  =
  foldseq (op +) (%  $k. (Rep-matrix a j k) * (Rep-matrix b k i)$ ) (max (ncols  $a$ )
(nrows  $b$ ))
  apply (simp add: times-matrix-def)
  apply (simp add: Rep-mult-matrix)
  done

```

```

lemma apply-matrix-add: !  $x y. f (x+y) = (f x) + (f y) \implies f 0 = (0 :: 'a)$ 

```



```

    => apply-matrix f ((a::('a::monoid-add) matrix) + b) = (apply-matrix f a) +
    (apply-matrix f b)
  apply (subst Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply (simp)
done

```

```

lemma singleton-matrix-add: singleton-matrix j i ((a::monoid-add)+b) = (singleton-matrix
j i a) + (singleton-matrix j i b)
  apply (subst Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply (simp)
done

```

```

lemma nrows-mult: nrows ((A::('a::semiring-0) matrix) * B) <= nrows A
by (simp add: times-matrix-def mult-nrows)

```

```

lemma ncols-mult: ncols ((A::('a::semiring-0) matrix) * B) <= ncols B
by (simp add: times-matrix-def mult-ncols)

```

definition

```

  one-matrix :: nat => ('a::{zero,one}) matrix where
  one-matrix n = Abs-matrix (% j i. if j = i & j < n then 1 else 0)

```

```

lemma Rep-one-matrix[simp]: Rep-matrix (one-matrix n) j i = (if (j = i & j <
n) then 1 else 0)
  apply (simp add: one-matrix-def)
  apply (simplesubst RepAbs-matrix)
  apply (rule exI[of - n], simp add: split-if)+
  by (simp add: split-if)

```

```

lemma nrows-one-matrix[simp]: nrows ((one-matrix n) :: ('a::zero-neq-one)matrix)
= n (is ?r = -)
proof -
  have ?r <= n by (simp add: nrows-le)
  moreover have n <= ?r by (simp add: le-nrows, arith)
  ultimately show ?r = n by simp
qed

```

```

lemma ncols-one-matrix[simp]: ncols ((one-matrix n) :: ('a::zero-neq-one)matrix)
= n (is ?r = -)
proof -
  have ?r <= n by (simp add: ncols-le)
  moreover have n <= ?r by (simp add: le-ncols, arith)
  ultimately show ?r = n by simp
qed

```

```

lemma one-matrix-mult-right[simp]: ncols A <= n => (A::('a::{semiring-1}) ma-
trix) * (one-matrix n) = A

```

```

apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (simp add: times-matrix-def Rep-mult-matrix)
apply (rule-tac j1=xa in ssubst[OF foldseq-almostzero])
apply (simp-all)
by (simp add: ncols)

```

```

lemma one-matrix-mult-left[simp]: nrow A ≤ n ⇒ (one-matrix n) * A =
(A::('a::semiring-1) matrix)
apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (simp add: times-matrix-def Rep-mult-matrix)
apply (rule-tac j1=x in ssubst[OF foldseq-almostzero])
apply (simp-all)
by (simp add: nrow)

```

```

lemma transpose-matrix-mult: transpose-matrix ((A::('a::comm-ring) matrix)*B)
= (transpose-matrix B) * (transpose-matrix A)
apply (simp add: times-matrix-def)
apply (subst transpose-mult-matrix)
apply (simp-all add: mult-commute)
done

```

```

lemma transpose-matrix-add: transpose-matrix ((A::('a::monoid-add) matrix)+B)
= transpose-matrix A + transpose-matrix B
by (simp add: plus-matrix-def transpose-combine-matrix)

```

```

lemma transpose-matrix-diff: transpose-matrix ((A::('a::group-add) matrix)-B)
= transpose-matrix A - transpose-matrix B
by (simp add: diff-matrix-def transpose-combine-matrix)

```

```

lemma transpose-matrix-minus: transpose-matrix (-(A::('a::group-add) matrix))
= - transpose-matrix (A::'a matrix)
by (simp add: minus-matrix-def transpose-apply-matrix)

```

```

definition right-inverse-matrix :: ('a::{ring-1}) matrix ⇒ 'a matrix ⇒ bool where
  right-inverse-matrix A X == (A * X = one-matrix (max (nrow A) (ncol X)))
  ∧ nrow X ≤ nrow A

```

```

definition left-inverse-matrix :: ('a::{ring-1}) matrix ⇒ 'a matrix ⇒ bool where
  left-inverse-matrix A X == (X * A = one-matrix (max(nrow X) (ncol A))) ∧
  ncol X ≤ nrow A

```

```

definition inverse-matrix :: ('a::{ring-1}) matrix ⇒ 'a matrix ⇒ bool where
  inverse-matrix A X == (right-inverse-matrix A X) ∧ (left-inverse-matrix A X)

```

```

lemma right-inverse-matrix-dim: right-inverse-matrix A X ⇒ nrow A = ncol X
apply (insert ncol-mult[of A X], insert nrow-mult[of A X])

```

by (simp add: right-inverse-matrix-def)

lemma left-inverse-matrix-dim: left-inverse-matrix A $Y \implies \text{ncols } A = \text{nrows } Y$
 apply (insert ncols-mult[of Y A], insert nrows-mult[of Y A])
 by (simp add: left-inverse-matrix-def)

lemma left-right-inverse-matrix-unique:
 assumes left-inverse-matrix A Y right-inverse-matrix A X
 shows $X = Y$
proof –
 have $Y = Y * \text{one-matrix } (\text{nrows } A)$
 apply (subst one-matrix-mult-right)
 using assms
 apply (simp-all add: left-inverse-matrix-def)
 done
 also have $\dots = Y * (A * X)$
 apply (insert assms)
 apply (frule right-inverse-matrix-dim)
 by (simp add: right-inverse-matrix-def)
 also have $\dots = (Y * A) * X$ by (simp add: mult-assoc)
 also have $\dots = X$
 apply (insert assms)
 apply (frule left-inverse-matrix-dim)
 apply (simp-all add: left-inverse-matrix-def right-inverse-matrix-def one-matrix-mult-left)
 done
 ultimately show $X = Y$ by (simp)
qed

lemma inverse-matrix-inject: $\llbracket \text{inverse-matrix } A \ X; \text{inverse-matrix } A \ Y \rrbracket \implies X = Y$
 by (auto simp add: inverse-matrix-def left-right-inverse-matrix-unique)

lemma one-matrix-inverse: inverse-matrix (one-matrix n) (one-matrix n)
 by (simp add: inverse-matrix-def left-inverse-matrix-def right-inverse-matrix-def)

lemma zero-imp-mult-zero: $(a::'a::\text{semiring-0}) = 0 \mid b = 0 \implies a * b = 0$
 by auto

lemma Rep-matrix-zero-imp-mult-zero:
 ! $j \ i \ k. (\text{Rep-matrix } A \ j \ k = 0) \mid (\text{Rep-matrix } B \ k \ i) = 0 \implies A * B = (0::('a::\text{lattice-ring}) \text{ matrix})$
 apply (subst Rep-matrix-inject[symmetric])
 apply (rule ext)+
 apply (auto simp add: Rep-matrix-mult foldseq-zero zero-imp-mult-zero)
 done

lemma add-nrows: $\text{nrows } (A::('a::\text{monoid-add}) \text{ matrix}) \leq u \implies \text{nrows } B \leq u \implies \text{nrows } (A + B) \leq u$
 apply (simp add: plus-matrix-def)

```

apply (rule combine-nrows)
apply (simp-all)
done

```

```

lemma move-matrix-row-mult: move-matrix ((A::('a::semiring-0) matrix) * B) j
0 = (move-matrix A j 0) * B
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (auto simp add: Rep-matrix-mult foldseq-zero)
apply (rule-tac foldseq-zerotail[symmetric])
apply (auto simp add: nrows zero-imp-mult-zero max2)
apply (rule order-trans)
apply (rule ncols-move-matrix-le)
apply (simp add: max1)
done

```

```

lemma move-matrix-col-mult: move-matrix ((A::('a::semiring-0) matrix) * B) 0
i = A * (move-matrix B 0 i)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (auto simp add: Rep-matrix-mult foldseq-zero)
apply (rule-tac foldseq-zerotail[symmetric])
apply (auto simp add: ncols zero-imp-mult-zero max1)
apply (rule order-trans)
apply (rule nrows-move-matrix-le)
apply (simp add: max2)
done

```

```

lemma move-matrix-add: ((move-matrix (A + B) j i)::('a::monoid-add) matrix))
= (move-matrix A j i) + (move-matrix B j i)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
done

```

```

lemma move-matrix-mult: move-matrix ((A::('a::semiring-0) matrix)*B) j i =
(move-matrix A j 0) * (move-matrix B 0 i)
by (simp add: move-matrix-ortho[of A*B] move-matrix-col-mult move-matrix-row-mult)

```

```

definition scalar-mult :: ('a::ring)  $\Rightarrow$  'a matrix  $\Rightarrow$  'a matrix where
  scalar-mult a m == apply-matrix (op * a) m

```

```

lemma scalar-mult-zero[simp]: scalar-mult y 0 = 0
by (simp add: scalar-mult-def)

```

```

lemma scalar-mult-add: scalar-mult y (a+b) = (scalar-mult y a) + (scalar-mult y
b)
by (simp add: scalar-mult-def apply-matrix-add algebra-simps)

```

```

lemma Rep-scalar-mult[simp]: Rep-matrix (scalar-mult y a) j i = y * (Rep-matrix
a j i)
by (simp add: scalar-mult-def)

lemma scalar-mult-singleton[simp]: scalar-mult y (singleton-matrix j i x) = singleton-matrix
j i (y * x)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext) +
apply (auto)
done

lemma Rep-minus[simp]: Rep-matrix ( $-(A::\text{group-add})$ ) x y =  $-$  (Rep-matrix
A x y)
by (simp add: minus-matrix-def)

lemma Rep-abs[simp]: Rep-matrix (abs ( $A::\text{lattice-ab-group-add}$ )) x y = abs
(Rep-matrix A x y)
by (simp add: abs-lattice sup-matrix-def)

end

theory SparseMatrix
imports Matrix
begin

types
  'a svec = (nat * 'a) list
  'a spmat = ('a svec) svec

definition sparse-row-vector :: ('a::ab-group-add) svec  $\Rightarrow$  'a matrix where
  sparse-row-vector-def: sparse-row-vector arr = foldl (% m x. m + (singleton-matrix
  0 (fst x) (snd x))) 0 arr

definition sparse-row-matrix :: ('a::ab-group-add) spmat  $\Rightarrow$  'a matrix where
  sparse-row-matrix-def: sparse-row-matrix arr = foldl (% m r. m + (move-matrix
  (sparse-row-vector (snd r)) (int (fst r)) 0)) 0 arr

code-datatype sparse-row-vector sparse-row-matrix

lemma sparse-row-vector-empty [simp]: sparse-row-vector [] = 0
  by (simp add: sparse-row-vector-def)

lemma sparse-row-matrix-empty [simp]: sparse-row-matrix [] = 0
  by (simp add: sparse-row-matrix-def)

lemmas [code] = sparse-row-vector-empty [symmetric]

```

lemma *foldl-distrstart*: ! $a\ x\ y.$ $(f\ (g\ x\ y)\ a = g\ x\ (f\ y\ a)) \implies (foldl\ f\ (g\ x\ y)\ l = g\ x\ (foldl\ f\ y\ l))$

by (*induct* l *arbitrary*: $x\ y$, *auto*)

lemma *sparse-row-vector-cons*[*simp*]:

sparse-row-vector $(a\ \# \text{arr}) = (\text{singleton-matrix}\ 0\ (\text{fst}\ a)\ (\text{snd}\ a)) + (\text{sparse-row-vector}\ \text{arr})$

apply (*induct* arr)

apply (*auto simp add*: *sparse-row-vector-def*)

apply (*simp add*: *foldl-distrstart* [of $\lambda m\ x.\ m + \text{singleton-matrix}\ 0\ (\text{fst}\ x)\ (\text{snd}\ x)$ $\lambda x\ m.\ \text{singleton-matrix}\ 0\ (\text{fst}\ x)\ (\text{snd}\ x) + m$])

done

lemma *sparse-row-vector-append*[*simp*]:

sparse-row-vector $(a\ @\ b) = (\text{sparse-row-vector}\ a) + (\text{sparse-row-vector}\ b)$

by (*induct* a) *auto*

lemma *nrows-spvec*[*simp*]: *nrows* $(\text{sparse-row-vector}\ x) \leq (\text{Suc}\ 0)$

apply (*induct* x)

apply (*simp-all add*: *add-nrows*)

done

lemma *sparse-row-matrix-cons*: *sparse-row-matrix* $(a\ \# \text{arr}) = ((\text{move-matrix}\ (\text{sparse-row-vector}\ (\text{snd}\ a))\ (\text{int}\ (\text{fst}\ a))\ 0)) + \text{sparse-row-matrix}\ \text{arr}$

apply (*induct* arr)

apply (*auto simp add*: *sparse-row-matrix-def*)

apply (*simp add*: *foldl-distrstart*[of $\lambda m\ x.\ m + (\text{move-matrix}\ (\text{sparse-row-vector}\ (\text{snd}\ x))\ (\text{int}\ (\text{fst}\ x))\ 0)$ $\% a\ m.\ (\text{move-matrix}\ (\text{sparse-row-vector}\ (\text{snd}\ a))\ (\text{int}\ (\text{fst}\ a))\ 0) + m$])

done

lemma *sparse-row-matrix-append*: *sparse-row-matrix* $(\text{arr}@brr) = (\text{sparse-row-matrix}\ \text{arr}) + (\text{sparse-row-matrix}\ brr)$

apply (*induct* arr)

apply (*auto simp add*: *sparse-row-matrix-cons*)

done

primrec *sorted-spvec* :: ' a *spvec* \Rightarrow *bool* where

sorted-spvec $[] = \text{True}$

| *sorted-spvec-step*: *sorted-spvec* $(a\ \# as) = (\text{case}\ as\ \text{of}\ [] \Rightarrow \text{True} \mid b\ \# bs \Rightarrow ((\text{fst}\ a < \text{fst}\ b) \ \&\ (\text{sorted-spvec}\ as)))$

primrec *sorted-spmat* :: ' a *spmat* \Rightarrow *bool* where

sorted-spmat $[] = \text{True}$

| *sorted-spmat* $(a\ \# as) = ((\text{sorted-spvec}\ (\text{snd}\ a)) \ \&\ (\text{sorted-spmat}\ as))$

declare *sorted-spvec.simps* [*simp del*]

lemma *sorted-spvec-empty*[*simp*]: *sorted-spvec* $[] = \text{True}$

by (*simp add: sorted-spvec.simps*)

lemma *sorted-spvec-cons1*: *sorted-spvec* (*a#as*) \implies *sorted-spvec as*
apply (*induct as*)
apply (*auto simp add: sorted-spvec.simps*)
done

lemma *sorted-spvec-cons2*: *sorted-spvec* (*a#b#t*) \implies *sorted-spvec* (*a#t*)
apply (*induct t*)
apply (*auto simp add: sorted-spvec.simps*)
done

lemma *sorted-spvec-cons3*: *sorted-spvec*(*a#b#t*) \implies *fst a* < *fst b*
apply (*auto simp add: sorted-spvec.simps*)
done

lemma *sorted-sparse-row-vector-zero*[*rule-format*]: *m* <= *n* \implies *sorted-spvec* ((*n,a*)#*arr*)
 \longrightarrow *Rep-matrix* (*sparse-row-vector arr*) *j m* = 0
apply (*induct arr*)
apply (*auto*)
apply (*frule sorted-spvec-cons2, simp*) +
apply (*frule sorted-spvec-cons3, simp*)
done

lemma *sorted-sparse-row-matrix-zero*[*rule-format*]: *m* <= *n* \implies *sorted-spvec* ((*n,a*)#*arr*)
 \longrightarrow *Rep-matrix* (*sparse-row-matrix arr*) *m j* = 0
apply (*induct arr*)
apply (*auto*)
apply (*frule sorted-spvec-cons2, simp*)
apply (*frule sorted-spvec-cons3, simp*)
apply (*simp add: sparse-row-matrix-cons neg-def*)
done

primrec *minus-spvec* :: ('*a*::*ab-group-add*) *spvec* \Rightarrow '*a* *spvec* **where**
minus-spvec [] = []
| *minus-spvec* (*a#as*) = (*fst a*, -(*snd a*))#(*minus-spvec as*)

primrec *abs-spvec* :: ('*a*::*lattice-ab-group-add-abs*) *spvec* \Rightarrow '*a* *spvec* **where**
abs-spvec [] = []
| *abs-spvec* (*a#as*) = (*fst a*, *abs* (*snd a*))#(*abs-spvec as*)

lemma *sparse-row-vector-minus*:
sparse-row-vector (*minus-spvec v*) = - (*sparse-row-vector v*)
apply (*induct v*)
apply (*simp-all add: sparse-row-vector-cons*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*) +
apply *simp*
done

```

instance matrix :: (lattice-ab-group-add-abs) lattice-ab-group-add-abs
apply default
unfolding abs-matrix-def ..

```

```

lemma sparse-row-vector-abs:
  sorted-spvec (v :: 'a::lattice-ring spvec)  $\implies$  sparse-row-vector (abs-spvec v) = abs
  (sparse-row-vector v)
  apply (induct v)
  apply simp-all
  apply (frule-tac sorted-spvec-cons1, simp)
  apply (simp only: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply auto
  apply (subgoal-tac Rep-matrix (sparse-row-vector v) 0 a = 0)
  apply (simp)
  apply (rule sorted-sparse-row-vector-zero)
  apply auto
  done

```

```

lemma sorted-spvec-minus-spvec:
  sorted-spvec v  $\implies$  sorted-spvec (minus-spvec v)
  apply (induct v)
  apply (simp)
  apply (frule sorted-spvec-cons1, simp)
  apply (simp add: sorted-spvec.simps split:list.split-asm)
  done

```

```

lemma sorted-spvec-abs-spvec:
  sorted-spvec v  $\implies$  sorted-spvec (abs-spvec v)
  apply (induct v)
  apply (simp)
  apply (frule sorted-spvec-cons1, simp)
  apply (simp add: sorted-spvec.simps split:list.split-asm)
  done

```

```

definition
  smult-spvec y = map (% a. (fst a, y * snd a))

```

```

lemma smult-spvec-empty[simp]: smult-spvec y [] = []
  by (simp add: smult-spvec-def)

```

```

lemma smult-spvec-cons: smult-spvec y (a#arr) = (fst a, y * (snd a)) # (smult-spvec
y arr)
  by (simp add: smult-spvec-def)

```

```

fun addmult-spvec :: ('a::ring)  $\Rightarrow$  'a spvec  $\Rightarrow$  'a spvec  $\Rightarrow$  'a spvec where
  addmult-spvec y arr [] = arr |
  addmult-spvec y [] brr = smult-spvec y brr |

```



```

addmult-spvec y ((i,a)#arr) ((j,b)#brr) = (
  if i < j then ((i,a)#(addmult-spvec y arr ((j,b)#brr)))
  else (if (j < i) then ((j, y * b)#(addmult-spvec y ((i,a)#arr) brr))
  else ((i, a + y*b)#(addmult-spvec y arr brr))))

lemma addmult-spvec-empty1[simp]: addmult-spvec y [] a = smult-spvec y a
by (induct a) auto

lemma addmult-spvec-empty2[simp]: addmult-spvec y a [] = a
by (induct a) auto

lemma sparse-row-vector-map: (! x y. f (x+y) = (f x) + (f y)) ==> (f::'a=>('a::lattice-ring))
0 = 0 ==>
  sparse-row-vector (map (% x. (fst x, f (snd x))) a) = apply-matrix f (sparse-row-vector
a)
apply (induct a)
apply (simp-all add: apply-matrix-add)
done

lemma sparse-row-vector-smult: sparse-row-vector (smult-spvec y a) = scalar-mult
y (sparse-row-vector a)
apply (induct a)
apply (simp-all add: smult-spvec-cons scalar-mult-add)
done

lemma sparse-row-vector-addmult-spvec: sparse-row-vector (addmult-spvec (y::'a::lattice-ring)
a b) =
  (sparse-row-vector a) + (scalar-mult y (sparse-row-vector b))
apply (induct y a b rule: addmult-spvec.induct)
apply (simp add: scalar-mult-add smult-spvec-cons sparse-row-vector-smult singleton-matrix-add)+
done

lemma sorted-smult-spvec: sorted-spvec a ==> sorted-spvec (smult-spvec y a)
apply (auto simp add: smult-spvec-def)
apply (induct a)
apply (auto simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-spvec-addmult-spvec-helper: [[sorted-spvec (addmult-spvec y ((a, b)
# arr) brr); aa < a; sorted-spvec ((a, b) # arr);
  sorted-spvec ((aa, ba) # brr)]] ==> sorted-spvec ((aa, y * ba) # addmult-spvec y
((a, b) # arr) brr)
apply (induct brr)
apply (auto simp add: sorted-spvec.simps)
done

lemma sorted-spvec-addmult-spvec-helper2:
[[sorted-spvec (addmult-spvec y arr ((aa, ba) # brr)); a < aa; sorted-spvec ((a, b)

```

```

# arr); sorted-spvec ((aa, ba) # brr)]
  ⇒ sorted-spvec ((a, b) # addmult-spvec y arr ((aa, ba) # brr))
  apply (induct arr)
  apply (auto simp add: smult-spvec-def sorted-spvec.simps)
done

```

```

lemma sorted-spvec-addmult-spvec-helper3[rule-format]:
  sorted-spvec (addmult-spvec y arr brr) → sorted-spvec ((aa, b) # arr) →
sorted-spvec ((aa, ba) # brr)
  → sorted-spvec ((aa, b + y * ba) # (addmult-spvec y arr brr))
  apply (induct y arr brr rule: addmult-spvec.induct)
  apply (simp-all add: sorted-spvec.simps smult-spvec-def split:list.split)
done

```

```

lemma sorted-addmult-spvec: sorted-spvec a ⇒ sorted-spvec b ⇒ sorted-spvec
(addmult-spvec y a b)
  apply (induct y a b rule: addmult-spvec.induct)
  apply (simp-all add: sorted-smult-spvec)
  apply (rule conjI, intro strip)
  apply (case-tac ~ (i < j))
  apply (simp-all)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp add: sorted-spvec-addmult-spvec-helper)
  apply (intro strip | rule conjI)+
  apply (frule-tac as=arr in sorted-spvec-cons1)
  apply (simp add: sorted-spvec-addmult-spvec-helper2)
  apply (intro strip)
  apply (frule-tac as=arr in sorted-spvec-cons1)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp)
  apply (simp-all add: sorted-spvec-addmult-spvec-helper3)
done

```

```

fun mult-spvec-spmat :: ('a::lattice-ring) spvec ⇒ 'a spvec ⇒ 'a smat ⇒ 'a spvec
where

```

```

  mult-spvec-spmat c [] brr = c |
  mult-spvec-spmat c arr [] = c |
  mult-spvec-spmat c ((i,a)#arr) ((j,b)#brr) = (
    if (i < j) then mult-spvec-spmat c arr ((j,b)#brr)
    else if (j < i) then mult-spvec-spmat c ((i,a)#arr) brr
    else mult-spvec-spmat (addmult-spvec a c b) arr brr)

```

```

lemma sparse-row-mult-spvec-spmat[rule-format]: sorted-spvec (a::('a::lattice-ring)
spvec) → sorted-spvec B →
  sparse-row-vector (mult-spvec-spmat c a B) = (sparse-row-vector c) + (sparse-row-vector
a) * (sparse-row-matrix B)
proof -
  have comp-1: !! a b. a < b ⇒ Suc 0 <= nat ((int b)-(int a)) by arith

```

```

have not-iff: !! a b. a = b  $\implies$  ( $\sim$  a) = ( $\sim$  b) by simp
have max-helper: !! a b.  $\sim$  (a <= max (Suc a) b)  $\implies$  False
  by arith
{
  fix a
  fix v
  assume a:a < nrow (sparse-row-vector v)
  have b:nrow (sparse-row-vector v) <= 1 by simp
  note dummy = less-le-trans[of a nrow (sparse-row-vector v) 1, OF a b]
  then have a = 0 by simp
}
note nrow-helper = this
show ?thesis
  apply (induct c a B rule: mult-spvec-spmat.induct)
  apply simp+
  apply (rule conjI)
  apply (intro strip)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp add: algebra-simps sparse-row-matrix-cons)
  apply (simpsubst Rep-matrix-zero-imp-mult-zero)
  apply (simp)
  apply (intro strip)
  apply (rule disjI2)
  apply (intro strip)
  apply (subst nrow)
  apply (rule order-trans[of - 1])
  apply (simp add: comp-1)+
  apply (subst Rep-matrix-zero-imp-mult-zero)
  apply (intro strip)
  apply (case-tac k <= j)
  apply (rule-tac m1 = k and n1 = i and a1 = a in ssubst[OF sorted-sparse-row-vector-zero])
  apply (simp-all)
  apply (rule impI)
  apply (rule disjI2)
  apply (rule nrow)
  apply (rule order-trans[of - 1])
  apply (simp-all add: comp-1)

  apply (intro strip | rule conjI)+
  apply (frule-tac as=arr in sorted-spvec-cons1)
  apply (simp add: algebra-simps)
  apply (subst Rep-matrix-zero-imp-mult-zero)
  apply (simp)
  apply (rule disjI2)
  apply (intro strip)
  apply (simp add: sparse-row-matrix-cons neg-def)
  apply (case-tac i <= j)
  apply (erule sorted-sparse-row-matrix-zero)
  apply (simp-all)

```

```

    apply (intro strip)
    apply (case-tac i=j)
    apply (simp-all)
    apply (frule-tac as=arr in sorted-spvec-cons1)
    apply (frule-tac as=brr in sorted-spvec-cons1)
    apply (simp add: sparse-row-matrix-cons algebra-simps sparse-row-vector-addmult-spvec)
    apply (rule-tac B1 = sparse-row-matrix brr in ssubst[OF Rep-matrix-zero-imp-mult-zero])
    apply (auto)
    apply (rule sorted-sparse-row-matrix-zero)
    apply (simp-all)
    apply (rule-tac A1 = sparse-row-vector arr in ssubst[OF Rep-matrix-zero-imp-mult-zero])
    apply (auto)
    apply (rule-tac m=k and n = j and a = a and arr=arr in sorted-sparse-row-vector-zero)
    apply (simp-all)
    apply (simp add: neg-def)
    apply (drule nrows-notzero)
    apply (drule nrows-helper)
    apply (arith)

    apply (subst Rep-matrix-inject[symmetric])
    apply (rule ext)+
    apply (simp)
    apply (subst Rep-matrix-mult)
    apply (rule-tac j1=j in ssubst[OF foldseq-almostzero])
    apply (simp-all)
    apply (intro strip, rule conjI)
    apply (intro strip)
    apply (drule-tac max-helper)
    apply (simp)
    apply (auto)
    apply (rule zero-imp-mult-zero)
    apply (rule disjI2)
    apply (rule nrows)
    apply (rule order-trans[of - 1])
    apply (simp)
    apply (simp)
    done
qed

lemma sorted-mult-spvec-spmat[rule-format]:
  sorted-spvec (c::('a::lattice-ring) spvec)  $\longrightarrow$  sorted-spmat B  $\longrightarrow$  sorted-spvec
  (mult-spvec-spmat c a B)
  apply (induct c a B rule: mult-spvec-spmat.induct)
  apply (simp-all add: sorted-addmult-spvec)
  done

consts
  mult-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  'a spmat

```

primrec

```

  mult-spmat [] A = []
  mult-spmat (a#as) A = (fst a, mult-spvec-spmat [] (snd a) A)#(mult-spmat as
A)

```

lemma *sparse-row-mult-spmat*:

```

  sorted-spmat A  $\implies$  sorted-spvec B  $\implies$ 
  sparse-row-matrix (mult-spmat A B) = (sparse-row-matrix A) * (sparse-row-matrix
B)
  apply (induct A)
  apply (auto simp add: sparse-row-matrix-cons sparse-row-mult-spvec-spmat algebra-simps
move-matrix-mult)
  done

```

lemma *sorted-spvec-mult-spmat[rule-format]*:

```

  sorted-spvec (A::('a::lattice-ring) spmat)  $\longrightarrow$  sorted-spvec (mult-spmat A B)
  apply (induct A)
  apply (auto)
  apply (drule sorted-spvec-cons1, simp)
  apply (case-tac A)
  apply (auto simp add: sorted-spvec.simps)
  done

```

lemma *sorted-spmat-mult-spmat*:

```

  sorted-spmat (B::('a::lattice-ring) spmat)  $\implies$  sorted-spmat (mult-spmat A B)
  apply (induct A)
  apply (auto simp add: sorted-mult-spvec-spmat)
  done

```

fun *add-spvec* :: ('a::lattice-ab-group-add) spvec \Rightarrow 'a spvec \Rightarrow 'a spvec **where**

```

  add-spvec arr [] = arr |
  add-spvec [] brr = brr |
  add-spvec ((i,a)#arr) ((j,b)#brr) = (
  if i < j then (i,a)#(add-spvec arr ((j,b)#brr))
  else if (j < i) then (j,b) # add-spvec ((i,a)#arr) brr
  else (i, a+b) # add-spvec arr brr)

```

lemma *add-spvec-empty1[simp]*: add-spvec [] a = a

by (cases a, auto)

lemma *sparse-row-vector-add*: sparse-row-vector (add-spvec a b) = (sparse-row-vector a) + (sparse-row-vector b)

```

  apply (induct a b rule: add-spvec.induct)
  apply (simp-all add: singleton-matrix-add)
  done

```

fun *add-spmat* :: ('a::lattice-ab-group-add) spmat \Rightarrow 'a spmat \Rightarrow 'a spmat **where**

```

    add-spmat [] bs = bs |
    add-spmat as [] = as |
    add-spmat ((i,a)#as) ((j,b)#bs) = (
    if i < j then
      (i,a) # add-spmat as ((j,b)#bs)
    else if j < i then
      (j,b) # add-spmat ((i,a)#as) bs
    else
      (i, add-spmat a b) # add-spmat as bs)

lemma add-spmat-Nil2[simp]: add-spmat as [] = as
by(cases as) auto

lemma sparse-row-add-spmat: sparse-row-matrix (add-spmat A B) = (sparse-row-matrix
A) + (sparse-row-matrix B)
apply (induct A B rule: add-spmat.induct)
apply (auto simp add: sparse-row-matrix-cons sparse-row-vector-add move-matrix-add)
done

lemmas [code] = sparse-row-add-spmat [symmetric]
lemmas [code] = sparse-row-vector-add [symmetric]

lemma sorted-add-spmat-helper1[rule-format]: add-spmat ((a,b)#arr) brr = (ab,
bb) # list  $\longrightarrow$  (ab = a | (brr  $\neq$  [] & ab = fst (hd brr)))
proof -
  have (! x ab a. x = (a,b)#arr  $\longrightarrow$  add-spmat x brr = (ab, bb) # list  $\longrightarrow$  (ab
= a | (ab = fst (hd brr))))
  by (induct brr rule: add-spmat.induct) (auto split:if-splits)
  then show ?thesis
  by (case-tac brr, auto)
qed

lemma sorted-add-spmat-helper1[rule-format]: add-spmat ((a,b)#arr) brr = (ab,
bb) # list  $\longrightarrow$  (ab = a | (brr  $\neq$  [] & ab = fst (hd brr)))
proof -
  have (! x ab a. x = (a,b)#arr  $\longrightarrow$  add-spmat x brr = (ab, bb) # list  $\longrightarrow$  (ab
= a | (ab = fst (hd brr))))
  by (rule add-spmat.induct) (auto split:if-splits)
  then show ?thesis
  by (case-tac brr, auto)
qed

lemma sorted-add-spmat-helper: add-spmat arr brr = (ab, bb) # list  $\implies$  ((arr  $\neq$ 
[] & ab = fst (hd arr)) | (brr  $\neq$  [] & ab = fst (hd brr)))
apply (induct arr brr rule: add-spmat.induct)
apply (auto split:if-splits)
done

```

```

lemma sorted-add-spmat-helper:  $\text{add-spmat } arr \ brr = (ab, bb) \# list \implies ((arr \neq [] \ \& \ ab = fst \ (hd \ arr)) \mid (brr \neq [] \ \& \ ab = fst \ (hd \ brr)))$ 
  apply (induct arr brr rule: add-spmat.induct)
  apply (auto split:if-splits)
  done

lemma add-spvec-commute:  $\text{add-spvec } a \ b = \text{add-spvec } b \ a$ 
by (induct a b rule: add-spvec.induct) auto

lemma add-spmat-commute:  $\text{add-spmat } a \ b = \text{add-spmat } b \ a$ 
  apply (induct a b rule: add-spmat.induct)
  apply (simp-all add: add-spvec-commute)
  done

lemma sorted-add-spvec-helper2:  $\text{add-spvec } ((a,b)\#arr) \ brr = (ab, bb) \# list \implies aa < a \implies \text{sorted-spvec } ((aa, ba) \# brr) \implies aa < ab$ 
  apply (drule sorted-add-spmat-helper1)
  apply (auto)
  apply (case-tac brr)
  apply (simp-all)
  apply (drule-tac sorted-spvec-cons3)
  apply (simp)
  done

lemma sorted-add-spmat-helper2:  $\text{add-spmat } ((a,b)\#arr) \ brr = (ab, bb) \# list \implies aa < a \implies \text{sorted-spvec } ((aa, ba) \# brr) \implies aa < ab$ 
  apply (drule sorted-add-spmat-helper1)
  apply (auto)
  apply (case-tac brr)
  apply (simp-all)
  apply (drule-tac sorted-spvec-cons3)
  apply (simp)
  done

lemma sorted-spvec-add-spvec[rule-format]:  $\text{sorted-spvec } a \longrightarrow \text{sorted-spvec } b \longrightarrow \text{sorted-spvec } (\text{add-spvec } a \ b)$ 
  apply (induct a b rule: add-spvec.induct)
  apply (simp-all)
  apply (rule conjI)
  apply (clarsimp)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp)
  apply (subst sorted-spvec-step)
  apply (clarsimp simp: sorted-add-spvec-helper2 split: list.split)
  apply (clarify)
  apply (rule conjI)
  apply (clarify)
  apply (frule-tac as=arr in sorted-spvec-cons1, simp)
  apply (subst sorted-spvec-step)

```

```

apply (clarsimp simp: sorted-add-spvec-helper2 add-spvec-commute split: list.split)
apply (clarify)
apply (frule-tac as=arr in sorted-spvec-cons1)
apply (frule-tac as=brr in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarsimp)
apply (drule-tac sorted-add-spvec-helper)
apply (auto simp: neq-Nil-conv)
apply (drule sorted-spvec-cons3)
apply (simp)
apply (drule sorted-spvec-cons3)
apply (simp)
done

```

```

lemma sorted-spvec-add-spmat[rule-format]: sorted-spvec A  $\longrightarrow$  sorted-spvec B
 $\longrightarrow$  sorted-spvec (add-spmat A B)
apply (induct A B rule: add-spmat.induct)
apply (simp-all)
apply (rule conjI)
apply (intro strip)
apply (simp)
apply (frule-tac as=bs in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spmat-helper2)
apply (clarify)
apply (rule conjI)
apply (clarify)
apply (frule-tac as=as in sorted-spvec-cons1, simp)
apply (subst sorted-spvec-step)
apply (clarsimp simp: sorted-add-spmat-helper2 add-spmat-commute split: list.split)
apply (clarsimp)
apply (frule-tac as=as in sorted-spvec-cons1)
apply (frule-tac as=bs in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (drule-tac sorted-add-spmat-helper)
apply (auto simp: neq-Nil-conv)
apply (drule sorted-spvec-cons3)
apply (simp)
apply (drule sorted-spvec-cons3)
apply (simp)
done

```



```

lemma sorted-spmat-add-spmat[rule-format]: sorted-spmat A  $\implies$  sorted-spmat B
 $\implies$  sorted-spmat (add-spmat A B)
  apply (induct A B rule: add-spmat.induct)
  apply (simp-all add: sorted-spmat-add-spmat)
  done

```

```

fun le-spmat :: ('a::lattice-ab-group-add) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  bool where

```

```

  le-spmat [] [] = True |
  le-spmat ((-,a)#as) [] = (a <= 0 & le-spmat as []) |
  le-spmat [] ((-,b)#bs) = (0 <= b & le-spmat [] bs) |
  le-spmat ((i,a)#as) ((j,b)#bs) = (
    if (i < j) then a <= 0 & le-spmat as ((j,b)#bs)
    else if (j < i) then 0 <= b & le-spmat ((i,a)#as) bs
    else a <= b & le-spmat as bs)

```

```

fun le-spmat :: ('a::lattice-ab-group-add) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  bool where

```

```

  le-spmat [] [] = True |
  le-spmat ((i,a)#as) [] = (le-spmat a [] & le-spmat as []) |
  le-spmat [] ((j,b)#bs) = (le-spmat [] b & le-spmat [] bs) |
  le-spmat ((i,a)#as) ((j,b)#bs) = (
    if i < j then (le-spmat a [] & le-spmat as ((j,b)#bs))
    else if j < i then (le-spmat [] b & le-spmat ((i,a)#as) bs)
    else (le-spmat a b & le-spmat as bs))

```

```

definition disj-matrices :: ('a::zero) matrix  $\Rightarrow$  'a matrix  $\Rightarrow$  bool where

```

```

  disj-matrices A B == (! j i. (Rep-matrix A j i  $\neq$  0)  $\longrightarrow$  (Rep-matrix B j i =
    0)) & (! j i. (Rep-matrix B j i  $\neq$  0)  $\longrightarrow$  (Rep-matrix A j i = 0))

```

```

declare [[simp-depth-limit = 6]]

```

```

lemma disj-matrices-contr1: disj-matrices A B  $\implies$  Rep-matrix A j i  $\neq$  0  $\implies$ 
  Rep-matrix B j i = 0
  by (simp add: disj-matrices-def)

```

```

lemma disj-matrices-contr2: disj-matrices A B  $\implies$  Rep-matrix B j i  $\neq$  0  $\implies$ 
  Rep-matrix A j i = 0
  by (simp add: disj-matrices-def)

```

```

lemma disj-matrices-add: disj-matrices A B  $\implies$  disj-matrices C D  $\implies$  disj-matrices
  A D  $\implies$  disj-matrices B C  $\implies$ 
  (A + B <= C + D) = (A <= C & B <= (D::('a::lattice-ab-group-add) matrix))
  apply (auto)
  apply (simp (no-asm-use) only: le-matrix-def disj-matrices-def)
  apply (intro strip)
  apply (erule conjE)+

```

```

apply (drule-tac j=j and i=i in spec2)+
apply (case-tac Rep-matrix B j i = 0)
apply (case-tac Rep-matrix D j i = 0)
apply (simp-all)
apply (simp (no-asm-use) only: le-matrix-def disj-matrices-def)
apply (intro strip)
apply (erule conjE)+
apply (drule-tac j=j and i=i in spec2)+
apply (case-tac Rep-matrix A j i = 0)
apply (case-tac Rep-matrix C j i = 0)
apply (simp-all)
apply (erule add-mono)
apply (assumption)
done

lemma disj-matrices-zero1 [simp]: disj-matrices 0 B
by (simp add: disj-matrices-def)

lemma disj-matrices-zero2 [simp]: disj-matrices A 0
by (simp add: disj-matrices-def)

lemma disj-matrices-commute: disj-matrices A B = disj-matrices B A
by (auto simp add: disj-matrices-def)

lemma disj-matrices-add-le-zero: disj-matrices A B  $\implies$ 
  (A + B <= 0) = (A <= 0 & (B::('a::lattice-ab-group-add) matrix) <= 0)
by (rule disj-matrices-add[of A B 0 0, simplified])

lemma disj-matrices-add-zero-le: disj-matrices A B  $\implies$ 
  (0 <= A + B) = (0 <= A & 0 <= (B::('a::lattice-ab-group-add) matrix))
by (rule disj-matrices-add[of 0 0 A B, simplified])

lemma disj-matrices-add-x-le: disj-matrices A B  $\implies$  disj-matrices B C  $\implies$ 
  (A <= B + C) = (A <= C & 0 <= (B::('a::lattice-ab-group-add) matrix))
by (auto simp add: disj-matrices-add[of 0 A B C, simplified])

lemma disj-matrices-add-le-x: disj-matrices A B  $\implies$  disj-matrices B C  $\implies$ 
  (B + A <= C) = (A <= C & (B::('a::lattice-ab-group-add) matrix) <= 0)
by (auto simp add: disj-matrices-add[of B A 0 C, simplified] disj-matrices-commute)

lemma disj-sparse-row-singleton: i <= j  $\implies$  sorted-spvec((j,y)#v)  $\implies$  disj-matrices
  (sparse-row-vector v) (singleton-matrix 0 i x)
apply (simp add: disj-matrices-def)
apply (rule conjI)
apply (rule neg-imp)
apply (simp)
apply (intro strip)
apply (rule sorted-sparse-row-vector-zero)
apply (simp-all)

```

```

apply (intro strip)
apply (rule sorted-sparse-row-vector-zero)
apply (simp-all)
done

lemma disj-matrices-x-add:  $\text{disj-matrices } A \ B \implies \text{disj-matrices } A \ C \implies \text{disj-matrices}$ 
 $(A::('a::\text{lattice-ab-group-add}) \text{ matrix}) \ (B+C)$ 
apply (simp add: disj-matrices-def)
apply (auto)
apply (drule-tac  $j=j$  and  $i=i$  in spec2)+
apply (case-tac Rep-matrix  $B \ j \ i = 0$ )
apply (case-tac Rep-matrix  $C \ j \ i = 0$ )
apply (simp-all)
done

lemma disj-matrices-add-x:  $\text{disj-matrices } A \ B \implies \text{disj-matrices } A \ C \implies \text{disj-matrices}$ 
 $(B+C) \ (A::('a::\text{lattice-ab-group-add}) \text{ matrix})$ 
by (simp add: disj-matrices-x-add disj-matrices-commute)

lemma disj-singleton-matrices[simp]:  $\text{disj-matrices } (\text{singleton-matrix } j \ i \ x) \ (\text{singleton-matrix}$ 
 $u \ v \ y) = (j \neq u \mid i \neq v \mid x = 0 \mid y = 0)$ 
by (auto simp add: disj-matrices-def)

lemma disj-move-sparse-vec-mat[simplified disj-matrices-commute]:
 $j \leq a \implies \text{sorted-spvec}((a,c)\#as) \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector}$ 
 $b) \ (\text{int } j) \ i) \ (\text{sparse-row-matrix } as)$ 
apply (auto simp add: neg-def disj-matrices-def)
apply (drule nrows-notzero)
apply (drule less-le-trans[OF - nrows-spvec])
apply (subgoal-tac  $ja = j$ )
apply (simp add: sorted-sparse-row-matrix-zero)
apply (arith)
apply (rule nrows)
apply (rule order-trans[of - 1 -])
apply (simp)
apply (case-tac nat  $(\text{int } ja - \text{int } j) = 0$ )
apply (case-tac  $ja = j$ )
apply (simp add: sorted-sparse-row-matrix-zero)
apply arith+
done

lemma disj-move-sparse-row-vector-twice:
 $j \neq u \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector } a) \ j \ i) \ (\text{move-matrix}$ 
 $(\text{sparse-row-vector } b) \ u \ v)$ 
apply (auto simp add: neg-def disj-matrices-def)
apply (rule nrows, rule order-trans[of - 1], simp, drule nrows-notzero, drule
less-le-trans[OF - nrows-spvec], arith)+
done

```

lemma *le-spvec-iff-sparse-row-le*[rule-format]: (*sorted-spvec a*) \longrightarrow (*sorted-spvec b*) \longrightarrow (*le-spvec a b*) = (*sparse-row-vector a* \leq *sparse-row-vector b*)

apply (*induct a b rule: le-spvec.induct*)

apply (*simp-all add: sorted-spvec-cons1 disj-matrices-add-le-zero disj-matrices-add-zero-le*

disj-sparse-row-singleton[*OF order-refl*] *disj-matrices-commute*)

apply (*rule conjI, intro strip*)

apply (*simp add: sorted-spvec-cons1*)

apply (*subst disj-matrices-add-x-le*)

apply (*simp add: disj-sparse-row-singleton*[*OF less-imp-le*] *disj-matrices-x-add*

disj-matrices-commute)

apply (*simp add: disj-sparse-row-singleton*[*OF order-refl*] *disj-matrices-commute*)

apply (*simp, blast*)

apply (*intro strip, rule conjI, intro strip*)

apply (*simp add: sorted-spvec-cons1*)

apply (*subst disj-matrices-add-le-x*)

apply (*simp-all add: disj-sparse-row-singleton*[*OF order-refl*] *disj-sparse-row-singleton*[*OF*

less-imp-le] *disj-matrices-commute disj-matrices-x-add*)

apply (*blast*)

apply (*intro strip*)

apply (*simp add: sorted-spvec-cons1*)

apply (*case-tac a=b, simp-all*)

apply (*subst disj-matrices-add*)

apply (*simp-all add: disj-sparse-row-singleton*[*OF order-refl*] *disj-matrices-commute*)

done

lemma *le-spvec-empty2-sparse-row*[rule-format]: *sorted-spvec b* \longrightarrow *le-spvec b []* =

(*sparse-row-vector b* \leq 0)

apply (*induct b*)

apply (*simp-all add: sorted-spvec-cons1*)

apply (*intro strip*)

apply (*subst disj-matrices-add-le-zero*)

apply (*auto simp add: disj-matrices-commute disj-sparse-row-singleton*[*OF order-refl*]

sorted-spvec-cons1)

done

lemma *le-spvec-empty1-sparse-row*[rule-format]: (*sorted-spvec b*) \longrightarrow (*le-spvec []*

b = (0 \leq *sparse-row-vector b)*)

apply (*induct b*)

apply (*simp-all add: sorted-spvec-cons1*)

apply (*intro strip*)

apply (*subst disj-matrices-add-zero-le*)

apply (*auto simp add: disj-matrices-commute disj-sparse-row-singleton*[*OF order-refl*]

sorted-spvec-cons1)

done

lemma *le-spmat-iff-sparse-row-le*[rule-format]: (*sorted-spvec A*) \longrightarrow (*sorted-spmat*

A) \longrightarrow (*sorted-spvec B*) \longrightarrow (*sorted-spmat B*) \longrightarrow

le-spmat A B = (*sparse-row-matrix A* \leq *sparse-row-matrix B*)

```

apply (induct A B rule: le-spmat.induct)
apply (simp add: sparse-row-matrix-cons disj-matrices-add-le-zero disj-matrices-add-zero-le
disj-move-sparse-vec-mat[OF order-refl]
disj-matrices-commute sorted-spvec-cons1 le-spvec-empty2-sparse-row le-spvec-empty1-sparse-row)+

apply (rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-x-le)
apply (rule disj-matrices-add-x)
apply (simp add: disj-move-sparse-row-vector-twice)
apply (simp add: disj-move-sparse-vec-mat[OF less-imp-le] disj-matrices-commute)
apply (simp add: disj-move-sparse-vec-mat[OF order-refl] disj-matrices-commute)
apply (simp, blast)
apply (intro strip, rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-le-x)
apply (simp add: disj-move-sparse-vec-mat[OF order-refl])
apply (rule disj-matrices-x-add)
apply (simp add: disj-move-sparse-row-vector-twice)
apply (simp add: disj-move-sparse-vec-mat[OF less-imp-le] disj-matrices-commute)
apply (simp, blast)
apply (intro strip)
apply (case-tac i=j)
apply (simp-all)
apply (subst disj-matrices-add)
apply (simp-all add: disj-matrices-commute disj-move-sparse-vec-mat[OF order-refl])
apply (simp add: sorted-spvec-cons1 le-spvec-iff-sparse-row-le)
done

declare [[simp-depth-limit = 999]]

primrec abs-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat where
  abs-spmat [] = [] |
  abs-spmat (a#as) = (fst a, abs-spvec (snd a))#(abs-spmat as)

primrec minus-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat where
  minus-spmat [] = [] |
  minus-spmat (a#as) = (fst a, minus-spvec (snd a))#(minus-spmat as)

lemma sparse-row-matrix-minus:
  sparse-row-matrix (minus-spmat A) = - (sparse-row-matrix A)
apply (induct A)
apply (simp-all add: sparse-row-vector-minus sparse-row-matrix-cons)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply simp
done

lemma Rep-sparse-row-vector-zero:  $x \neq 0 \implies \text{Rep-matrix } (\text{sparse-row-vector } v)$ 

```

```

 $x\ y = 0$ 
proof –
  assume  $x:x \neq 0$ 
  have  $r:nrows\ (sparse\text{-}row\text{-}vector\ v) \leq Suc\ 0$  by (rule nrows-spvec)
  show ?thesis
    apply (rule nrows)
    apply (subgoal-tac  $Suc\ 0 \leq x$ )
    apply (insert  $r$ )
    apply (simp only:)
    apply (insert  $x$ )
    apply arith
    done
qed

```

```

lemma sparse-row-matrix-abs:
   $sorted\text{-}spvec\ A \implies sorted\text{-}spmat\ A \implies sparse\text{-}row\text{-}matrix\ (abs\text{-}spmat\ A) = abs$ 
   $(sparse\text{-}row\text{-}matrix\ A)$ 
  apply (induct  $A$ )
  apply (simp-all add: sparse-row-vector-abs sparse-row-matrix-cons)
  apply (frule-tac sorted-spvec-cons1, simp)
  apply (simplesubst Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply auto
  apply (case-tac  $x=a$ )
  apply (simp)
  apply (simplesubst sorted-sparse-row-matrix-zero)
  apply auto
  apply (simplesubst Rep-sparse-row-vector-zero)
  apply (simp-all add: neg-def)
  done

```

```

lemma sorted-spvec-minus-spmat:  $sorted\text{-}spvec\ A \implies sorted\text{-}spvec\ (minus\text{-}spmat\ A)$ 
  apply (induct  $A$ )
  apply (simp)
  apply (frule sorted-spvec-cons1, simp)
  apply (simp add: sorted-spvec.simps split:list.split-asm)
  done

```

```

lemma sorted-spvec-abs-spmat:  $sorted\text{-}spvec\ A \implies sorted\text{-}spvec\ (abs\text{-}spmat\ A)$ 
  apply (induct  $A$ )
  apply (simp)
  apply (frule sorted-spvec-cons1, simp)
  apply (simp add: sorted-spvec.simps split:list.split-asm)
  done

```

```

lemma sorted-spmat-minus-spmat:  $sorted\text{-}spmat\ A \implies sorted\text{-}spmat\ (minus\text{-}spmat\ A)$ 
  apply (induct  $A$ )

```

```

apply (simp-all add: sorted-spvec-minus-spvec)
done

lemma sorted-spmat-abs-spmat: sorted-spmat A  $\implies$  sorted-spmat (abs-spmat A)
apply (induct A)
apply (simp-all add: sorted-spvec-abs-spvec)
done

definition diff-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  'a spmat where
  diff-spmat A B == add-spmat A (minus-spmat B)

lemma sorted-spmat-diff-spmat: sorted-spmat A  $\implies$  sorted-spmat B  $\implies$  sorted-spmat
(diff-spmat A B)
by (simp add: diff-spmat-def sorted-spmat-minus-spmat sorted-spmat-add-spmat)

lemma sorted-spvec-diff-spmat: sorted-spvec A  $\implies$  sorted-spvec B  $\implies$  sorted-spvec
(diff-spmat A B)
by (simp add: diff-spmat-def sorted-spvec-minus-spmat sorted-spvec-add-spmat)

lemma sparse-row-diff-spmat: sparse-row-matrix (diff-spmat A B) = (sparse-row-matrix
A) - (sparse-row-matrix B)
by (simp add: diff-spmat-def sparse-row-add-spmat sparse-row-matrix-minus)

definition sorted-sparse-matrix :: 'a spmat  $\Rightarrow$  bool where
  sorted-sparse-matrix A == (sorted-spvec A) & (sorted-spmat A)

lemma sorted-sparse-matrix-imp-spvec: sorted-sparse-matrix A  $\implies$  sorted-spvec A
by (simp add: sorted-sparse-matrix-def)

lemma sorted-sparse-matrix-imp-spmat: sorted-sparse-matrix A  $\implies$  sorted-spmat
A
by (simp add: sorted-sparse-matrix-def)

lemmas sorted-sp-simps =
  sorted-spvec.simps
  sorted-spmat.simps
  sorted-sparse-matrix-def

lemma bool1: ( $\neg$  True) = False by blast
lemma bool2: ( $\neg$  False) = True by blast
lemma bool3: ((P::bool)  $\wedge$  True) = P by blast
lemma bool4: (True  $\wedge$  (P::bool)) = P by blast
lemma bool5: ((P::bool)  $\wedge$  False) = False by blast
lemma bool6: (False  $\wedge$  (P::bool)) = False by blast
lemma bool7: ((P::bool)  $\vee$  True) = True by blast
lemma bool8: (True  $\vee$  (P::bool)) = True by blast
lemma bool9: ((P::bool)  $\vee$  False) = P by blast
lemma bool10: (False  $\vee$  (P::bool)) = P by blast
lemmas boolarith = bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10

```

lemma *if-case-eq*: $(\text{if } b \text{ then } x \text{ else } y) = (\text{case } b \text{ of True} \Rightarrow x \mid \text{False} \Rightarrow y)$ **by** *simp*

consts

pprt-spvec :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spvec} \Rightarrow 'a \text{ spvec}$
nprrt-spvec :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spvec} \Rightarrow 'a \text{ spvec}$
pprt-spmat :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spmat} \Rightarrow 'a \text{ spmat}$
nprrt-spmat :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spmat} \Rightarrow 'a \text{ spmat}$

primrec

pprt-spvec [] = []
pprt-spvec (a#as) = (fst a, pprt (snd a)) # (*pprt-spvec* as)

primrec

nprrt-spvec [] = []
nprrt-spvec (a#as) = (fst a, nprrt (snd a)) # (*nprrt-spvec* as)

primrec

pprt-spmat [] = []
pprt-spmat (a#as) = (fst a, pprt-spvec (snd a)) # (*pprt-spmat* as)

primrec

nprrt-spmat [] = []
nprrt-spmat (a#as) = (fst a, nprrt-spvec (snd a)) # (*nprrt-spmat* as)

lemma *pprt-add*: $\text{disj-matrices } A \text{ } (B::(-::\text{lattice-ring}) \text{ matrix}) \Longrightarrow \text{pprt } (A+B) = \text{pprt } A + \text{pprt } B$

apply (*simp add: pprt-def sup-matrix-def*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*) +
apply *simp*
apply (*case-tac Rep-matrix A x xa ≠ 0*)
apply (*simp-all add: disj-matrices-contr1*)
done

lemma *nprrt-add*: $\text{disj-matrices } A \text{ } (B::(-::\text{lattice-ring}) \text{ matrix}) \Longrightarrow \text{nprrt } (A+B) = \text{nprrt } A + \text{nprrt } B$

apply (*simp add: nprrt-def inf-matrix-def*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*) +
apply *simp*
apply (*case-tac Rep-matrix A x xa ≠ 0*)
apply (*simp-all add: disj-matrices-contr1*)
done


```

lemma pprt-singleton[simp]: pprt (singleton-matrix j i (x:::lattice-ring)) = singleton-matrix
j i (pprt x)
  apply (simp add: pprt-def sup-matrix-def)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply simp
done

```

```

lemma nprt-singleton[simp]: nprt (singleton-matrix j i (x:::lattice-ring)) = singleton-matrix
j i (nprt x)
  apply (simp add: nprt-def inf-matrix-def)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply simp
done

```

```

lemma less-imp-le: a < b  $\implies$  a <= (b:::order) by (simp add: less-def)

```

```

lemma sparse-row-vector-pprt: sorted-spvec (v :: 'a::lattice-ring spvec)  $\implies$  sparse-row-vector
(pprt-spvec v) = pprt (sparse-row-vector v)
  apply (induct v)
  apply (simp-all)
  apply (frule sorted-spvec-cons1, auto)
  apply (subst pprt-add)
  apply (subst disj-matrices-commute)
  apply (rule disj-sparse-row-singleton)
  apply auto
done

```

```

lemma sparse-row-vector-nprt: sorted-spvec (v :: 'a::lattice-ring spvec)  $\implies$  sparse-row-vector
(nprt-spvec v) = nprt (sparse-row-vector v)
  apply (induct v)
  apply (simp-all)
  apply (frule sorted-spvec-cons1, auto)
  apply (subst nprt-add)
  apply (subst disj-matrices-commute)
  apply (rule disj-sparse-row-singleton)
  apply auto
done

```

```

lemma pprt-move-matrix: pprt (move-matrix (A::('a::lattice-ring) matrix) j i) =
move-matrix (pprt A) j i
  apply (simp add: pprt-def)
  apply (simp add: sup-matrix-def)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply (simp)
done

```

```

lemma nprr-move-matrix: nprr (move-matrix (A::('a::lattice-ring) matrix) j i) =
move-matrix (nprr A) j i
  apply (simp add: nprr-def)
  apply (simp add: inf-matrix-def)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)
  apply (simp)
  done

```

```

lemma sparse-row-matrix-pprr: sorted-spvec (m :: 'a::lattice-ring spmat)  $\impl$  sorted-spmat
m  $\impl$  sparse-row-matrix (pprr-spmat m) = ppr (sparse-row-matrix m)
  apply (induct m)
  apply simp
  apply simp
  apply (frule sorted-spvec-cons1)
  apply (simp add: sparse-row-matrix-cons sparse-row-vector-pprr)
  apply (subst ppr-add)
  apply (subst disj-matrices-commute)
  apply (rule disj-move-sparse-vec-mat)
  apply auto
  apply (simp add: sorted-spvec.simps)
  apply (simp split: list.split)
  apply auto
  apply (simp add: ppr-move-matrix)
  done

```

```

lemma sparse-row-matrix-npr: sorted-spvec (m :: 'a::lattice-ring spmat)  $\impl$  sorted-spmat
m  $\impl$  sparse-row-matrix (npr-spmat m) = npr (sparse-row-matrix m)
  apply (induct m)
  apply simp
  apply simp
  apply (frule sorted-spvec-cons1)
  apply (simp add: sparse-row-matrix-cons sparse-row-vector-npr)
  apply (subst npr-add)
  apply (subst disj-matrices-commute)
  apply (rule disj-move-sparse-vec-mat)
  apply auto
  apply (simp add: sorted-spvec.simps)
  apply (simp split: list.split)
  apply auto
  apply (simp add: npr-move-matrix)
  done

```

```

lemma sorted-pprr-spvec: sorted-spvec v  $\impl$  sorted-spvec (pprr-spvec v)
  apply (induct v)
  apply (simp)
  apply (frule sorted-spvec-cons1)
  apply simp

```

```

apply (simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-nprt-spvec: sorted-spvec v  $\implies$  sorted-spvec (npert-spvec v)
apply (induct v)
apply (simp)
apply (frule sorted-spvec-cons1)
apply simp
apply (simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-spvec-pprt-spmat: sorted-spvec m  $\implies$  sorted-spvec (pprt-spmat m)
apply (induct m)
apply (simp)
apply (frule sorted-spvec-cons1)
apply simp
apply (simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-spvec-nprt-spmat: sorted-spvec m  $\implies$  sorted-spvec (npert-spmat m)
apply (induct m)
apply (simp)
apply (frule sorted-spvec-cons1)
apply simp
apply (simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-spmat-pprt-spmat: sorted-spmat m  $\implies$  sorted-spmat (pprt-spmat m)
apply (induct m)
apply (simp-all add: sorted-pprt-spvec)
done

lemma sorted-spmat-nprt-spmat: sorted-spmat m  $\implies$  sorted-spmat (npert-spmat m)
apply (induct m)
apply (simp-all add: sorted-nprt-spvec)
done

definition mult-est-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  'a spmat  $\Rightarrow$ 
'a spmat  $\Rightarrow$  'a spmat where
  mult-est-spmat r1 r2 s1 s2 ==
    add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2)) (add-spmat (mult-spmat
(pprt-spmat s1) (npert-spmat r2))
      (add-spmat (mult-spmat (npert-spmat s2) (pprt-spmat r1)) (mult-spmat (npert-spmat
s1) (npert-spmat r1))))))

lemmas sparse-row-matrix-op-simps =
  sorted-sparse-matrix-imp-spmat sorted-sparse-matrix-imp-spvec

```

sparse-row-add-spmat sorted-spvec-add-spmat sorted-spmat-add-spmat
sparse-row-diff-spmat sorted-spvec-diff-spmat sorted-spmat-diff-spmat
sparse-row-matrix-minus sorted-spvec-minus-spmat sorted-spmat-minus-spmat
sparse-row-mult-spmat sorted-spvec-mult-spmat sorted-spmat-mult-spmat
sparse-row-matrix-abs sorted-spvec-abs-spmat sorted-spmat-abs-spmat
le-spmat-iff-sparse-row-le
sparse-row-matrix-pprt sorted-spvec-pprt-spmat sorted-spmat-pprt-spmat
sparse-row-matrix-nprt sorted-spvec-nprt-spmat sorted-spmat-nprt-spmat

lemma *zero-eq-Numeral0*: $(0::\text{number-ring}) = \text{Numeral0}$ **by** *simp*

lemmas *sparse-row-matrix-arith-simps*[*simplified zero-eq-Numeral0*] =
mult-spmat.simps mult-spvec-spmat.simps
addmult-spvec.simps
smult-spvec-empty smult-spvec-cons
add-spmat.simps add-spvec.simps
minus-spmat.simps minus-spvec.simps
abs-spmat.simps abs-spvec.simps
diff-spmat-def
le-spmat.simps le-spvec.simps
pprt-spmat.simps pprt-spvec.simps
nprrt-spmat.simps nprrt-spvec.simps
mult-est-spmat-def

end

theory *LP*
imports *Main Lattice-Algebras*
begin

lemma *linprog-dual-estimate*:

assumes

$A * x \leq (b::'a::\text{lattice-ring})$

$0 \leq y$

$\text{abs } (A - A') \leq \delta A$

$b \leq b'$

$\text{abs } (c - c') \leq \delta c$

$\text{abs } x \leq r$

shows

$c * x \leq y * b' + (y * \delta A + \text{abs } (y * A' - c') + \delta c) * r$

proof –

from *prems* **have** $1: y * b \leq y * b'$ **by** (*simp add: mult-left-mono*)

from *prems* **have** $2: y * (A * x) \leq y * b$ **by** (*simp add: mult-left-mono*)

have $3: y * (A * x) = c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x$

```

by (simp add: algebra-simps)
  from 1 2 3 have 4:  $c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x \leq$ 
 $y * b'$  by simp
  have 5:  $c * x \leq y * b' + \text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x)$ 
  by (simp only: 4 estimate-by-abs)
  have 6:  $\text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x) \leq \text{abs}(y * (A -$ 
 $A') + (y * A' - c') + (c' - c)) * \text{abs } x$ 
  by (simp add: abs-le-mult)
  have 7:  $(\text{abs}(y * (A - A') + (y * A' - c') + (c' - c))) * \text{abs } x \leq (\text{abs}(y * (A - A')$ 
 $+ (y * A' - c')) + \text{abs}(c' - c)) * \text{abs } x$ 
  by (rule abs-triangle-ineq [THEN mult-right-mono]) simp
  have 8:  $(\text{abs}(y * (A - A') + (y * A' - c')) + \text{abs}(c' - c)) * \text{abs } x \leq (\text{abs}(y * (A - A')$ 
 $+ \text{abs}(y * A' - c') + \text{abs}(c' - c)) * \text{abs } x$ 
  by (simp add: abs-triangle-ineq mult-right-mono)
  have 9:  $(\text{abs}(y * (A - A')) + \text{abs}(y * A' - c') + \text{abs}(c' - c)) * \text{abs } x \leq (\text{abs } y * \text{abs}(A - A')$ 
 $+ \text{abs}(y * A' - c') + \text{abs}(c' - c)) * \text{abs } x$ 
  by (simp add: abs-le-mult mult-right-mono)
  have 10:  $c' - c = -(c - c')$  by (simp add: algebra-simps)
  have 11:  $\text{abs}(c' - c) = \text{abs}(c - c')$ 
  by (subst 10, subst abs-minus-cancel, simp)
  have 12:  $(\text{abs } y * \text{abs}(A - A') + \text{abs}(y * A' - c') + \text{abs}(c' - c)) * \text{abs } x \leq (\text{abs } y * \text{abs}(A - A')$ 
 $+ \text{abs}(y * A' - c') + \delta c) * \text{abs } x$ 
  by (simp add: 11 prems mult-right-mono)
  have 13:  $(\text{abs } y * \text{abs}(A - A') + \text{abs}(y * A' - c') + \delta c) * \text{abs } x \leq (\text{abs } y * \delta A + \text{abs}(y * A' - c')$ 
 $+ \delta c) * \text{abs } x$ 
  by (simp add: prems mult-right-mono mult-left-mono)
  have r:  $(\text{abs } y * \delta A + \text{abs}(y * A' - c') + \delta c) * \text{abs } x \leq (\text{abs } y * \delta A + \text{abs}(y * A' - c')$ 
 $+ \delta c) * r$ 
  apply (rule mult-left-mono)
  apply (simp add: prems)
  apply (rule-tac add-mono[of 0::'a - 0, simplified]) +
  apply (rule mult-left-mono[of 0  $\delta A$ , simplified])
  apply (simp-all)
  apply (rule order-trans[where  $y = \text{abs}(A - A')$ , simp-all add: prems])
  apply (rule order-trans[where  $y = \text{abs}(c - c')$ , simp-all add: prems])
  done
  from 6 7 8 9 12 13 r have 14:  $\text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x) \leq (\text{abs } y * \delta A + \text{abs}(y * A' - c') + \delta c) * r$ 
  by (simp)
  show ?thesis
  apply (rule-tac le-add-right-mono[of - -  $\text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x)$ ])
  apply (simp-all only: 5 14[simplified abs-of-nonneg[of y, simplified prems]])
  done
qed

```

lemma le-ge-imp-abs-diff-1:

assumes
 $A1 \leq (A::'a::\text{lattice-ring})$

```

  A <= A2
  shows abs (A-A1) <= A2-A1
proof -
  have 0 <= A - A1
  proof -
    have 1: A - A1 = A + (- A1) by simp
    show ?thesis by (simp only: 1 add-right-mono[of A1 A -A1, simplified, sim-
simplified prems])
  qed
  then have abs (A-A1) = A-A1 by (rule abs-of-nonneg)
  with prems show abs (A-A1) <= (A2-A1) by simp
qed

lemma mult-le-prts:
  assumes
    a1 <= (a::'a::lattice-ring)
    a <= a2
    b1 <= b
    b <= b2
  shows
    a * b <= pprt a2 * pprt b2 + pprt a1 * nprt b2 + nprt a2 * pprt b1 + nprt a1
    * nprt b1
proof -
  have a * b = (pprt a + nprt a) * (pprt b + nprt b)
  apply (subst prts[symmetric])+
  apply simp
  done
  then have a * b = pprt a * pprt b + pprt a * nprt b + nprt a * pprt b + nprt
a * nprt b
  by (simp add: algebra-simps)
  moreover have pprt a * pprt b <= pprt a2 * pprt b2
  by (simp-all add: prems mult-mono)
  moreover have pprt a * nprt b <= pprt a1 * nprt b2
proof -
  have pprt a * nprt b <= pprt a * nprt b2
  by (simp add: mult-left-mono prems)
  moreover have pprt a * nprt b2 <= pprt a1 * nprt b2
  by (simp add: mult-right-mono-neg prems)
  ultimately show ?thesis
  by simp
qed
  moreover have nprt a * pprt b <= nprt a2 * pprt b1
proof -
  have nprt a * pprt b <= nprt a2 * pprt b
  by (simp add: mult-right-mono prems)
  moreover have nprt a2 * pprt b <= nprt a2 * pprt b1
  by (simp add: mult-left-mono-neg prems)
  ultimately show ?thesis
  by simp

```

```

qed
moreover have  $\text{nprt } a * \text{nprt } b \leq \text{nprt } a1 * \text{nprt } b1$ 
proof -
  have  $\text{nprt } a * \text{nprt } b \leq \text{nprt } a * \text{nprt } b1$ 
  by (simp add: mult-left-mono-neg prems)
  moreover have  $\text{nprt } a * \text{nprt } b1 \leq \text{nprt } a1 * \text{nprt } b1$ 
  by (simp add: mult-right-mono-neg prems)
  ultimately show ?thesis
  by simp
qed
ultimately show ?thesis
by - (rule add-mono | simp)+
qed

```

lemma *mult-le-dual-prts*:

```

assumes
   $A * x \leq (b :: 'a :: \text{lattice-ring})$ 
   $0 \leq y$ 
   $A1 \leq A$ 
   $A \leq A2$ 
   $c1 \leq c$ 
   $c \leq c2$ 
   $r1 \leq x$ 
   $x \leq r2$ 
shows
   $c * x \leq y * b + (\text{let } s1 = c1 - y * A2; s2 = c2 - y * A1 \text{ in } \text{pprt } s2 * \text{pprt } r2$ 
   $+ \text{pprt } s1 * \text{nprt } r2 + \text{nprt } s2 * \text{pprt } r1 + \text{nprt } s1 * \text{nprt } r1)$ 
  (is  $- \leq - + ?C$ )
proof -
  from prems have  $y * (A * x) \leq y * b$  by (simp add: mult-left-mono)
  moreover have  $y * (A * x) = c * x + (y * A - c) * x$  by (simp add:
  algebra-simps)
  ultimately have  $c * x + (y * A - c) * x \leq y * b$  by simp
  then have  $c * x \leq y * b - (y * A - c) * x$  by (simp add: le-diff-eq)
  then have  $cx: c * x \leq y * b + (c - y * A) * x$  by (simp add: algebra-simps)
  have  $s2: c - y * A \leq c2 - y * A1$ 
  by (simp add: diff-def prems add-mono mult-left-mono)
  have  $s1: c1 - y * A2 \leq c - y * A$ 
  by (simp add: diff-def prems add-mono mult-left-mono)
  have  $prts: (c - y * A) * x \leq ?C$ 
  apply (simp add: Let-def)
  apply (rule mult-le-prts)
  apply (simp-all add: prems s1 s2)
  done
  then have  $y * b + (c - y * A) * x \leq y * b + ?C$ 
  by simp
  with  $cx$  show ?thesis
  by (simp only:)
qed

```

end

2 Floating Point Representation of the Reals

theory *ComputeFloat*

imports *Complex-Main Lattice-Algebras*

uses $\sim\sim$ /src/Tools/float.ML ($\sim\sim$ /src/HOL/Tools/float-arith.ML)

begin

definition

pow2 :: *int* \Rightarrow *real* **where**

pow2 *a* = (if (*0* <= *a*) then ($2^{nat\ a}$) else (inverse ($2^{nat\ (-a)}$))))

definition

float :: *int* * *int* \Rightarrow *real* **where**

float *x* = *real* (fst *x*) * *pow2* (snd *x*)

lemma *pow2-0[simp]*: *pow2* 0 = 1

by (*simp add: pow2-def*)

lemma *pow2-1[simp]*: *pow2* 1 = 2

by (*simp add: pow2-def*)

lemma *pow2-neg*: *pow2* *x* = inverse (*pow2* ($-x$))

by (*simp add: pow2-def*)

lemma *pow2-add1*: *pow2* (1 + *a*) = 2 * (*pow2* *a*)

proof –

have *h*: ! *n*. *nat* (2 + *int* *n*) – *Suc* 0 = *nat* (1 + *int* *n*) **by** *arith*

have *g*: ! *a* *b*. *a* – –1 = *a* + (1::*int*) **by** *arith*

have *pos*: ! *n*. *pow2* (*int* *n* + 1) = 2 * *pow2* (*int* *n*)

apply (*auto, induct-tac n*)

apply (*simp-all add: pow2-def*)

apply (*rule-tac m1=2 and n1=nat (2 + int na) in ssbst[OF realpow-num-eq-if]*)

by (*auto simp add: h*)

show ?thesis

proof (*induct a*)

case (1 *n*)

from *pos* **show** ?case **by** (*simp add: algebra-simps*)

next

case (2 *n*)

show ?case

apply (*auto*)

apply (*subst pow2-neg[of – int n]*)

apply (*subst pow2-neg[of –1 – int n]*)

apply (*auto simp add: g pos*)

done

qed

qed

lemma *pow2-add*: $\text{pow2 } (a+b) = (\text{pow2 } a) * (\text{pow2 } b)$

proof (*induct b*)

case (*1 n*)

show ?case

proof (*induct n*)

case 0

show ?case **by** *simp*

next

case (*Suc m*)

show ?case **by** (*auto simp add: algebra-simps pow2-add1 prems*)

qed

next

case (*2 n*)

show ?case

proof (*induct n*)

case 0

show ?case

apply (*auto*)

apply (*subst pow2-neg[of a + -1]*)

apply (*subst pow2-neg[of -1]*)

apply (*simp*)

apply (*insert pow2-add1[of -a]*)

apply (*simp add: algebra-simps*)

apply (*subst pow2-neg[of -a]*)

apply (*simp*)

done

case (*Suc m*)

have *a*: $\text{int } m - (a + -2) = 1 + (\text{int } m - a + 1)$ **by** *arith*

have *b*: $\text{int } m - -2 = 1 + (\text{int } m + 1)$ **by** *arith*

show ?case

apply (*auto*)

apply (*subst pow2-neg[of a + (-2 - int m)]*)

apply (*subst pow2-neg[of -2 - int m]*)

apply (*auto simp add: algebra-simps*)

apply (*subst a*)

apply (*subst b*)

apply (*simp only: pow2-add1*)

apply (*subst pow2-neg[of int m - a + 1]*)

apply (*subst pow2-neg[of int m + 1]*)

apply *auto*

apply (*insert prems*)

apply (*auto simp add: algebra-simps*)

done

qed

qed

lemma *float* (*a, e*) + *float* (*b, e*) = *float* (*a + b, e*)

by (*simp add: float-def algebra-simps*)

definition

int-of-real :: *real* \Rightarrow *int* **where**
int-of-real *x* = (*SOME y. real y = x*)

definition

real-is-int :: *real* \Rightarrow *bool* **where**
real-is-int *x* = (*EX (u::int). x = real u*)

lemma *real-is-int-def2*: *real-is-int* *x* = (*x* = *real (int-of-real x)*)
by (*auto simp add: real-is-int-def int-of-real-def*)

lemma *float-transfer*: *real-is-int* ((*real a*)*(*pow2 c*)) \Longrightarrow *float* (*a*, *b*) = *float (int-of-real*
((real a)(pow2 c)), b - c*)
by (*simp add: float-def real-is-int-def2 pow2-add[symmetric]*)

lemma *pow2-int*: *pow2 (int c)* = 2^c
by (*simp add: pow2-def*)

lemma *float-transfer-nat*: *float* (*a*, *b*) = *float* (*a* * 2^c , *b* - *int c*)
by (*simp add: float-def pow2-int[symmetric] pow2-add[symmetric]*)

lemma *real-is-int-real[simp]*: *real-is-int* (*real (x::int)*)
by (*auto simp add: real-is-int-def int-of-real-def*)

lemma *int-of-real-real[simp]*: *int-of-real* (*real x*) = *x*
by (*simp add: int-of-real-def*)

lemma *real-int-of-real[simp]*: *real-is-int* *x* \Longrightarrow *real (int-of-real x)* = *x*
by (*auto simp add: int-of-real-def real-is-int-def*)

lemma *real-is-int-add-int-of-real*: *real-is-int* *a* \Longrightarrow *real-is-int* *b* \Longrightarrow (*int-of-real*
(a+b)) = (*int-of-real a*) + (*int-of-real b*)
by (*auto simp add: int-of-real-def real-is-int-def*)

lemma *real-is-int-add[simp]*: *real-is-int* *a* \Longrightarrow *real-is-int* *b* \Longrightarrow *real-is-int* (*a+b*)
apply (*subst real-is-int-def2*)
apply (*simp add: real-is-int-add-int-of-real real-int-of-real*)
done

lemma *int-of-real-sub*: *real-is-int* *a* \Longrightarrow *real-is-int* *b* \Longrightarrow (*int-of-real (a-b)*) =
(*int-of-real a*) - (*int-of-real b*)
by (*auto simp add: int-of-real-def real-is-int-def*)

lemma *real-is-int-sub[simp]*: *real-is-int* *a* \Longrightarrow *real-is-int* *b* \Longrightarrow *real-is-int* (*a-b*)
apply (*subst real-is-int-def2*)
apply (*simp add: int-of-real-sub real-int-of-real*)
done

lemma *real-is-int-rep*: *real-is-int* $x \implies ?! (a::int). \text{real } a = x$
by (*auto simp add: real-is-int-def*)

lemma *int-of-real-mult*:
assumes *real-is-int* a *real-is-int* b
shows (*int-of-real* ($a*b$)) = (*int-of-real* a) * (*int-of-real* b)
proof –
from *prems* **have** $a: ?! (a'::int). \text{real } a' = a$ **by** (*rule-tac real-is-int-rep, auto*)
from *prems* **have** $b: ?! (b'::int). \text{real } b' = b$ **by** (*rule-tac real-is-int-rep, auto*)
from a **obtain** $a'::int$ **where** $a':a = \text{real } a'$ **by** *auto*
from b **obtain** $b'::int$ **where** $b':b = \text{real } b'$ **by** *auto*
have $r: \text{real } a' * \text{real } b' = \text{real } (a' * b')$ **by** *auto*
show *?thesis*
apply (*simp add: a' b'*)
apply (*subst r*)
apply (*simp only: int-of-real-real*)
done
qed

lemma *real-is-int-mult[simp]*: *real-is-int* $a \implies \text{real-is-int } b \implies \text{real-is-int } (a*b)$
apply (*subst real-is-int-def2*)
apply (*simp add: int-of-real-mult*)
done

lemma *real-is-int-0[simp]*: *real-is-int* ($0::real$)
by (*simp add: real-is-int-def int-of-real-def*)

lemma *real-is-int-1[simp]*: *real-is-int* ($1::real$)
proof –
have *real-is-int* ($1::real$) = *real-is-int*(*real* ($1::int$)) **by** *auto*
also have $\dots = \text{True}$ **by** (*simp only: real-is-int-real*)
ultimately show *?thesis* **by** *auto*
qed

lemma *real-is-int-n1*: *real-is-int* ($-1::real$)
proof –
have *real-is-int* ($-1::real$) = *real-is-int*(*real* ($-1::int$)) **by** *auto*
also have $\dots = \text{True}$ **by** (*simp only: real-is-int-real*)
ultimately show *?thesis* **by** *auto*
qed

lemma *real-is-int-number-of[simp]*: *real-is-int* ((*number-of* $:: int \Rightarrow real$) x)
proof –
have *neg1*: *real-is-int* ($-1::real$)
proof –
have *real-is-int* ($-1::real$) = *real-is-int*(*real* ($-1::int$)) **by** *auto*
also have $\dots = \text{True}$ **by** (*simp only: real-is-int-real*)
ultimately show *?thesis* **by** *auto*

```

qed

{
  fix x :: int
  have real-is-int ((number-of :: int  $\Rightarrow$  real) x)
    unfolding number-of-eq
    apply (induct x)
    apply (induct-tac n)
    apply (simp)
    apply (simp)
    apply (induct-tac n)
    apply (simp add: neg1)
  proof -
    fix n :: nat
    assume rn: (real-is-int (of-int (- (int (Suc n)))))
    have s: -(int (Suc (Suc n))) = -1 + - (int (Suc n)) by simp
    show real-is-int (of-int (- (int (Suc (Suc n)))))
      apply (simp only: s of-int-add)
      apply (rule real-is-int-add)
      apply (simp add: neg1)
      apply (simp only: rn)
    done
  qed
}
note Abs-Bin = this
{
  fix x :: int
  have ? u. x = u
    apply (rule exI[where x = x])
    apply (simp)
  done
}
then obtain u::int where x = u by auto
with Abs-Bin show ?thesis by auto
qed

lemma int-of-real-0[simp]: int-of-real (0::real) = (0::int)
by (simp add: int-of-real-def)

lemma int-of-real-1[simp]: int-of-real (1::real) = (1::int)
proof -
  have 1: (1::real) = real (1::int) by auto
  show ?thesis by (simp only: 1 int-of-real-real)
qed

lemma int-of-real-number-of[simp]: int-of-real (number-of b) = number-of b
proof -
  have real-is-int (number-of b) by simp
  then have uu: ?! u::int. number-of b = real u by (auto simp add: real-is-int-rep)

```

```

then obtain  $u::int$  where  $u: \text{number-of } b = \text{real } u$  by auto
have  $\text{number-of } b = \text{real } ((\text{number-of } b)::int)$ 
  by (simp add: number-of-eq real-of-int-def)
have  $ub: \text{number-of } b = \text{real } ((\text{number-of } b)::int)$ 
  by (simp add: number-of-eq real-of-int-def)
from  $uu \ u \ ub$  have  $unb: u = \text{number-of } b$ 
  by blast
have  $\text{int-of-real } (\text{number-of } b) = u$  by (simp add: u)
with  $unb$  show ?thesis by simp
qed

lemma float-transfer-even:  $\text{even } a \implies \text{float } (a, b) = \text{float } (a \text{ div } 2, b+1)$ 
  apply (subst float-transfer[where a=a and b=b and c=-1, simplified])
  apply (simp-all add: pow2-def even-def real-is-int-def algebra-simps)
  apply (auto)
proof –
  fix  $q::int$ 
  have  $a:b - (-1::int) = (1::int) + b$  by arith
  show  $(\text{float } (q, (b - (-1::int)))) = (\text{float } (q, ((1::int) + b)))$ 
    by (simp add: a)
qed

lemma int-div-zdiv:  $\text{int } (a \text{ div } b) = (\text{int } a) \text{ div } (\text{int } b)$ 
by (rule zdiv-int)

lemma int-mod-zmod:  $\text{int } (a \text{ mod } b) = (\text{int } a) \text{ mod } (\text{int } b)$ 
by (rule zmod-int)

lemma abs-div-2-less:  $a \neq 0 \implies a \neq -1 \implies \text{abs}((a::int) \text{ div } 2) < \text{abs } a$ 
by arith

function norm-float ::  $int \Rightarrow int \Rightarrow int \times int$  where
  norm-float  $a \ b = (\text{if } a \neq 0 \wedge \text{even } a \text{ then } \text{norm-float } (a \text{ div } 2) (b + 1)$ 
    else if } a = 0 \text{ then } (0, 0) \text{ else } (a, b))
by auto

termination by (relation measure (nat o abs o fst))
  (auto intro: abs-div-2-less)

lemma norm-float:  $\text{float } x = \text{float } (\text{split } \text{norm-float } x)$ 
proof –
  {
    fix  $a \ b :: int$ 
    have norm-float-pair:  $\text{float } (a, b) = \text{float } (\text{norm-float } a \ b)$ 
    proof (induct a b rule: norm-float.induct)
      case  $(1 \ u \ v)$ 
      show ?case
    proof cases
      assume  $u: u \neq 0 \wedge \text{even } u$ 

```

```

      with prem $s$  have ind: float (u div 2, v + 1) = float (norm-float (u div 2)
(v + 1)) by auto
      with u have float (u,v) = float (u div 2, v+1) by (simp add: float-transfer-even)
      then show ?thesis
        apply (subst norm-float.simps)
        apply (simp add: ind)
        done
    next
      assume ~ (u ≠ 0 ∧ even u)
      then show ?thesis
        by (simp add: prem $s$  float-def)
    qed
  qed
}
note helper = this
have ? a b. x = (a,b) by auto
then obtain a b where x = (a, b) by blast
then show ?thesis by (simp add: helper)
qed

```

```

lemma float-add-l0: float (0, e) + x = x
  by (simp add: float-def)

```

```

lemma float-add-r0: x + float (0, e) = x
  by (simp add: float-def)

```

```

lemma float-add:
  float (a1, e1) + float (a2, e2) =
    (if e1 ≤ e2 then float (a1 + a2 * 2nat(e2-e1), e1)
    else float (a1 * 2nat(e1-e2) + a2, e2))
  apply (simp add: float-def algebra-simps)
  apply (auto simp add: pow2-int[symmetric] pow2-add[symmetric])
  done

```

```

lemma float-add-assoc1:
  (x + float (y1, e1)) + float (y2, e2) = (float (y1, e1) + float (y2, e2)) + x
  by simp

```

```

lemma float-add-assoc2:
  (float (y1, e1) + x) + float (y2, e2) = (float (y1, e1) + float (y2, e2)) + x
  by simp

```

```

lemma float-add-assoc3:
  float (y1, e1) + (x + float (y2, e2)) = (float (y1, e1) + float (y2, e2)) + x
  by simp

```

```

lemma float-add-assoc4:
  float (y1, e1) + (float (y2, e2) + x) = (float (y1, e1) + float (y2, e2)) + x
  by simp

```

lemma *float-mult-l0*: $\text{float } (0, e) * x = \text{float } (0, 0)$
by (*simp add: float-def*)

lemma *float-mult-r0*: $x * \text{float } (0, e) = \text{float } (0, 0)$
by (*simp add: float-def*)

definition

lbound :: *real* \Rightarrow *real*

where

lbound *x* = *min* 0 *x*

definition

ubound :: *real* \Rightarrow *real*

where

ubound *x* = *max* 0 *x*

lemma *lbound*: $\text{lbound } x \leq x$
by (*simp add: lbound-def*)

lemma *ubound*: $x \leq \text{ubound } x$
by (*simp add: ubound-def*)

lemma *float-mult*:

$\text{float } (a1, e1) * \text{float } (a2, e2) =$
 $(\text{float } (a1 * a2, e1 + e2))$

by (*simp add: float-def pow2-add*)

lemma *float-minus*:

$-(\text{float } (a, b)) = \text{float } (-a, b)$

by (*simp add: float-def*)

lemma *zero-less-pow2*:

$0 < \text{pow2 } x$

proof –

{

fix *y*

have $0 \leq y \implies 0 < \text{pow2 } y$

by (*induct y, induct-tac n, simp-all add: pow2-add*)

}

note *helper=this*

show *?thesis*

apply (*case-tac* 0 \leq *x*)

apply (*simp add: helper*)

apply (*subst pow2-neg*)

apply (*simp add: helper*)

done

qed

```

lemma zero-le-float:
  (0 <= float (a,b)) = (0 <= a)
  apply (auto simp add: float-def)
  apply (auto simp add: zero-le-mult-iff zero-less-pow2)
  apply (insert zero-less-pow2[of b])
  apply (simp-all)
  done

lemma float-le-zero:
  (float (a,b) <= 0) = (a <= 0)
  apply (auto simp add: float-def)
  apply (auto simp add: mult-le-0-iff)
  apply (insert zero-less-pow2[of b])
  apply auto
  done

lemma float-abs:
  abs (float (a,b)) = (if 0 <= a then (float (a,b)) else (float (-a,b)))
  apply (auto simp add: abs-if)
  apply (simp-all add: zero-le-float[symmetric, of a b] float-minus)
  done

lemma float-zero:
  float (0, b) = 0
  by (simp add: float-def)

lemma float-pprt:
  ppert (float (a, b)) = (if 0 <= a then (float (a,b)) else (float (0, b)))
  by (auto simp add: zero-le-float float-le-zero float-zero)

lemma ppert-lbound: ppert (lbound x) = float (0, 0)
  apply (simp add: float-def)
  apply (rule ppert-eq-0)
  apply (simp add: lbound-def)
  done

lemma npert-ubound: npert (ubound x) = float (0, 0)
  apply (simp add: float-def)
  apply (rule npert-eq-0)
  apply (simp add: ubound-def)
  done

lemma float-npert:
  npert (float (a, b)) = (if 0 <= a then (float (0,b)) else (float (a, b)))
  by (auto simp add: zero-le-float float-le-zero float-zero)

lemma norm-0-1: (0:::number-ring) = Numeral0 & (1:::number-ring) = Numeral1
  by auto

```


lemma *add-left-zero*: $0 + a = (a::'a::comm-monoid-add)$
by *simp*

lemma *add-right-zero*: $a + 0 = (a::'a::comm-monoid-add)$
by *simp*

lemma *mult-left-one*: $1 * a = (a::'a::semiring-1)$
by *simp*

lemma *mult-right-one*: $a * 1 = (a::'a::semiring-1)$
by *simp*

lemma *int-pow-0*: $(a::int) ^ (Numeral0) = 1$
by *simp*

lemma *int-pow-1*: $(a::int) ^ (Numeral1) = a$
by *simp*

lemma *zero-eq-Numeral0-nring*: $(0::'a::number-ring) = Numeral0$
by *simp*

lemma *one-eq-Numeral1-nring*: $(1::'a::number-ring) = Numeral1$
by *simp*

lemma *zero-eq-Numeral0-nat*: $(0::nat) = Numeral0$
by *simp*

lemma *one-eq-Numeral1-nat*: $(1::nat) = Numeral1$
by *simp*

lemma *zpower-Pls*: $(z::int) ^ Numeral0 = Numeral1$
by *simp*

lemma *zpower-Min*: $(z::int) ^ ((-1)::nat) = Numeral1$
proof –
have $1::((-1)::nat) = 0$
by *simp*
show ?thesis **by** (*simp add: 1*)
qed

lemma *fst-cong*: $a=a' \implies fst\ (a,b) = fst\ (a',b)$
by *simp*

lemma *snd-cong*: $b=b' \implies snd\ (a,b) = snd\ (a,b')$
by *simp*

lemma *lift-bool*: $x \implies x=True$
by *simp*

lemma *nlift-bool*: $\sim x \implies x = \text{False}$
by *simp*

lemma *not-false-eq-true*: $(\sim \text{False}) = \text{True}$ **by** *simp*

lemma *not-true-eq-false*: $(\sim \text{True}) = \text{False}$ **by** *simp*

lemmas *binarith* =
normalize-bin-simps
pred-bin-simps succ-bin-simps
add-bin-simps minus-bin-simps mult-bin-simps

lemma *int-eq-number-of-eq*:
 $((\text{number-of } v)::\text{int}) = (\text{number-of } w) \iff \text{iszero } ((\text{number-of } (v + \text{uminus } w))::\text{int})$
by (*rule eq-number-of-eq*)

lemma *int-iszero-number-of-Pls*: $\text{iszero } (\text{Numeral0}::\text{int})$
by (*simp only: iszero-number-of-Pls*)

lemma *int-nonzero-number-of-Min*: $\sim(\text{iszero } ((-1)::\text{int}))$
by *simp*

lemma *int-iszero-number-of-Bit0*: $\text{iszero } ((\text{number-of } (\text{Int.Bit0 } w))::\text{int}) = \text{iszero } ((\text{number-of } w)::\text{int})$
by *simp*

lemma *int-iszero-number-of-Bit1*: $\neg \text{iszero } ((\text{number-of } (\text{Int.Bit1 } w))::\text{int})$
by *simp*

lemma *int-less-number-of-eq-neg*: $((\text{number-of } x)::\text{int}) < \text{number-of } y \iff \text{neg } ((\text{number-of } (x + (\text{uminus } y)))::\text{int})$
unfolding *neg-def number-of-is-id* **by** *simp*

lemma *int-not-neg-number-of-Pls*: $\neg (\text{neg } (\text{Numeral0}::\text{int}))$
by *simp*

lemma *int-neg-number-of-Min*: $\text{neg } (-1::\text{int})$
by *simp*

lemma *int-neg-number-of-Bit0*: $\text{neg } ((\text{number-of } (\text{Int.Bit0 } w))::\text{int}) = \text{neg } ((\text{number-of } w)::\text{int})$
by *simp*

lemma *int-neg-number-of-Bit1*: $\text{neg } ((\text{number-of } (\text{Int.Bit1 } w))::\text{int}) = \text{neg } ((\text{number-of } w)::\text{int})$
by *simp*

lemma *int-le-number-of-eq*: $((\text{number-of } x)::\text{int}) \leq \text{number-of } y \iff (\neg \text{neg } ((\text{number-of } (y + (\text{uminus } x)))::\text{int}))$

```

unfolding neg-def number-of-is-id by (simp add: not-less)

lemmas intarithrel =
  int-eq-number-of-eq
  lift-bool[OF int-iszero-number-of-Pls] nlift-bool[OF int-nonzero-number-of-Min]
int-iszero-number-of-Bit0
  lift-bool[OF int-iszero-number-of-Bit1] int-less-number-of-eq-neg nlift-bool[OF int-not-neg-number-of-Pls]
lift-bool[OF int-neg-number-of-Min]
  int-neg-number-of-Bit0 int-neg-number-of-Bit1 int-le-number-of-eq

lemma int-number-of-add-sym:  $((\text{number-of } v)::\text{int}) + \text{number-of } w = \text{number-of } (v + w)$ 
by simp

lemma int-number-of-diff-sym:  $((\text{number-of } v)::\text{int}) - \text{number-of } w = \text{number-of } (v + (\text{uminus } w))$ 
by simp

lemma int-number-of-mult-sym:  $((\text{number-of } v)::\text{int}) * \text{number-of } w = \text{number-of } (v * w)$ 
by simp

lemma int-number-of-minus-sym:  $-(\text{number-of } v)::\text{int} = \text{number-of } (\text{uminus } v)$ 
by simp

lemmas intarith = int-number-of-add-sym int-number-of-minus-sym int-number-of-diff-sym
int-number-of-mult-sym

lemmas natarith = add-nat-number-of diff-nat-number-of mult-nat-number-of eq-nat-number-of
less-nat-number-of

lemmas powerarith = nat-number-of zpower-number-of-even
zpower-number-of-odd[simplified zero-eq-Numeral0-nring one-eq-Numeral1-nring]
zpower-Pls zpower-Min

lemmas floatarith[simplified norm-0-1] = float-add float-add-l0 float-add-r0 float-mult
float-mult-l0 float-mult-r0
float-minus float-abs zero-le-float float-pprt float-nprt pprrt-lbound nprrt-ubound

lemmas arith = binarith intarith intarithrel natarith powerarith floatarith not-false-eq-true
not-true-eq-false

use  $\sim\sim$  /src/HOL/Tools/float-arith.ML

end

```

```

theory Compute-Oracle imports Pure
uses am.ML am-compiler.ML am-interpreter.ML am-ghc.ML am-sml.ML report.ML
compute.ML linker.ML
begin

end
theory ComputeHOL
imports Complex-Main ~~/src/Tools/Compute-Oracle/Compute-Oracle
begin

lemma Trueprop-eq-eq:  $\text{Trueprop } X == (X == \text{True})$  by (simp add: atomize-eq)
lemma meta-eq-trivial:  $x == y \implies x == y$  by simp
lemma meta-eq-imp-eq:  $x == y \implies x = y$  by auto
lemma eq-trivial:  $x = y \implies x = y$  by auto
lemma bool-to-true:  $x :: \text{bool} \implies x == \text{True}$  by simp
lemma transmeta-1:  $x = y \implies y == z \implies x = z$  by simp
lemma transmeta-2:  $x == y \implies y = z \implies x = z$  by simp
lemma transmeta-3:  $x == y \implies y == z \implies x = z$  by simp


lemma If-True:  $\text{If True} = (\lambda x y. x)$  by ((rule ext)+, auto)
lemma If-False:  $\text{If False} = (\lambda x y. y)$  by ((rule ext)+, auto)


lemmas compute-if = If-True If-False


lemma bool1:  $(\neg \text{True}) = \text{False}$  by blast
lemma bool2:  $(\neg \text{False}) = \text{True}$  by blast
lemma bool3:  $(P \wedge \text{True}) = P$  by blast
lemma bool4:  $(\text{True} \wedge P) = P$  by blast
lemma bool5:  $(P \wedge \text{False}) = \text{False}$  by blast
lemma bool6:  $(\text{False} \wedge P) = \text{False}$  by blast
lemma bool7:  $(P \vee \text{True}) = \text{True}$  by blast
lemma bool8:  $(\text{True} \vee P) = \text{True}$  by blast
lemma bool9:  $(P \vee \text{False}) = P$  by blast
lemma bool10:  $(\text{False} \vee P) = P$  by blast
lemma bool11:  $(\text{True} \longrightarrow P) = P$  by blast
lemma bool12:  $(P \longrightarrow \text{True}) = \text{True}$  by blast
lemma bool13:  $(\text{True} \longrightarrow P) = P$  by blast
lemma bool14:  $(P \longrightarrow \text{False}) = (\neg P)$  by blast
lemma bool15:  $(\text{False} \longrightarrow P) = \text{True}$  by blast
lemma bool16:  $(\text{False} = \text{False}) = \text{True}$  by blast
lemma bool17:  $(\text{True} = \text{True}) = \text{True}$  by blast
lemma bool18:  $(\text{False} = \text{True}) = \text{False}$  by blast
lemma bool19:  $(\text{True} = \text{False}) = \text{False}$  by blast

```

lemmas *compute-bool* = *bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10 bool11 bool12 bool13 bool14 bool15 bool16 bool17 bool18 bool19*

lemma *compute-fst*: *fst (x,y) = x* **by** *simp*
lemma *compute-snd*: *snd (x,y) = y* **by** *simp*
lemma *compute-pair-eq*: *((a, b) = (c, d)) = (a = c ∧ b = d)* **by** *auto*

lemma *prod-case-simp*: *prod-case f (x,y) = f x y* **by** *simp*

lemmas *compute-pair* = *compute-fst compute-snd compute-pair-eq prod-case-simp*

lemma *compute-the*: *the (Some x) = x* **by** *simp*
lemma *compute-None-Some-eq*: *(None = Some x) = False* **by** *auto*
lemma *compute-Some-None-eq*: *(Some x = None) = False* **by** *auto*
lemma *compute-None-None-eq*: *(None = None) = True* **by** *auto*
lemma *compute-Some-Some-eq*: *(Some x = Some y) = (x = y)* **by** *auto*

definition

option-case-compute :: *'b option ⇒ 'a ⇒ ('b ⇒ 'a) ⇒ 'a*

where

option-case-compute opt a f = option-case a f opt

lemma *option-case-compute*: *option-case = (λ a f opt. option-case-compute opt a f)*
by (*simp add: option-case-compute-def*)

lemma *option-case-compute-None*: *option-case-compute None = (λ a f. a)*
apply (*rule ext*)
apply (*simp add: option-case-compute-def*)
done

lemma *option-case-compute-Some*: *option-case-compute (Some x) = (λ a f. f x)*
apply (*rule ext*)
apply (*simp add: option-case-compute-def*)
done

lemmas *compute-option-case* = *option-case-compute option-case-compute-None option-case-compute-Some*

lemmas *compute-option* = *compute-the compute-None-Some-eq compute-Some-None-eq compute-None-None-eq compute-Some-Some-eq compute-option-case*

lemma *length-cons*: *length (x#xs) = 1 + (length xs)*

```

    by simp

lemma length-nil: length [] = 0
  by simp

lemmas compute-list-length = length-nil length-cons

definition
  list-case-compute :: 'b list  $\Rightarrow$  'a  $\Rightarrow$  ('b  $\Rightarrow$  'b list  $\Rightarrow$  'a)  $\Rightarrow$  'a
where
  list-case-compute l a f = list-case a f l

lemma list-case-compute: list-case = ( $\lambda$  (a::'a) f (l::'b list). list-case-compute l a
f)
  apply (rule ext)+
  apply (simp add: list-case-compute-def)
  done

lemma list-case-compute-empty: list-case-compute ([]::'b list) = ( $\lambda$  (a::'a) f. a)
  apply (rule ext)+
  apply (simp add: list-case-compute-def)
  done

lemma list-case-compute-cons: list-case-compute (u#v) = ( $\lambda$  (a::'a) f. (f (u::'b)
v))
  apply (rule ext)+
  apply (simp add: list-case-compute-def)
  done

lemmas compute-list-case = list-case-compute list-case-compute-empty list-case-compute-cons

lemma compute-list-nth: ((x#xs) ! n) = (if n = 0 then x else (xs ! (n - 1)))
  by (cases n, auto)

lemmas compute-list = compute-list-case compute-list-length compute-list-nth

lemmas compute-let = Let-def

```

lemmas *compute-hol* = *compute-if* *compute-bool* *compute-pair* *compute-option* *compute-list*
compute-let

ML $\langle\langle$
signature *ComputeHOL* =
sig
 val *prep-thms* : *thm list* \rightarrow *thm list*
 val *to-meta-eq* : *thm* \rightarrow *thm*
 val *to-hol-eq* : *thm* \rightarrow *thm*
 val *symmetric* : *thm* \rightarrow *thm*
 val *trans* : *thm* \rightarrow *thm* \rightarrow *thm*
end

structure *ComputeHOL* : *ComputeHOL* =
struct

 local
 fun *lhs-of eq* = *fst* (*Thm.dest-equals* (*cprop-of eq*));
 in
 fun *rewrite-conv* [] *ct* = *raise CTERM* (*rewrite-conv*, [])
 | *rewrite-conv* (*eq :: eqs*) *ct* =
 Thm.instantiate (*Thm.match* (*lhs-of eq*, *ct*)) *eq*
 handle *Pattern.MATCH* \Rightarrow *rewrite-conv eqs ct*;
 end

 val *convert-conditions* = *Conv.fconv-rule* (*Conv.premis-conv* ~ 1 (*Conv.try-conv*
(*rewrite-conv* [@ { *thm Trueprop-eq-eq* }])))

 val *eq-th* = @ { *thm HOL.eq-reflection* }
 val *meta-eq-trivial* = @ { *thm ComputeHOL.meta-eq-trivial* }
 val *bool-to-true* = @ { *thm ComputeHOL.bool-to-true* }

 fun *to-meta-eq th* = *eq-th* *OF* [*th*] *handle* *THM* - \Rightarrow *meta-eq-trivial* *OF* [*th*] *handle*
 THM - \Rightarrow *bool-to-true* *OF* [*th*]

 fun *to-hol-eq th* = @ { *thm meta-eq-imp-eq* } *OF* [*th*] *handle* *THM* - \Rightarrow @ { *thm*
eq-trivial } *OF* [*th*]

 fun *prep-thms ths* = *map* (*convert-conditions o to-meta-eq*) *ths*

 fun *symmetric th* = @ { *thm HOL.sym* } *OF* [*th*] *handle* *THM* - \Rightarrow @ { *thm Pure.symmetric* }
 OF [*th*]

 local
 val *trans-HOL* = @ { *thm HOL.trans* }
 val *trans-HOL-1* = @ { *thm ComputeHOL.transmeta-1* }
 val *trans-HOL-2* = @ { *thm ComputeHOL.transmeta-2* }

```

    val trans-HOL-3 = @{thm ComputeHOL.transmeta-3}
    fun tr [] th1 th2 = trans-HOL OF [th1, th2]
      | tr (t::ts) th1 th2 = (t OF [th1, th2] handle THM - => tr ts th1 th2)
  in
    fun trans th1 th2 = tr [trans-HOL, trans-HOL-1, trans-HOL-2, trans-HOL-3]
    th1 th2
  end

end
>>

end

theory ComputeNumeral
imports ComputeHOL ComputeFloat
begin

lemmas bitnorm = normalize-bin-simps

lemma neg1: neg Int.Pls = False by (simp add: Int.Pls-def)
lemma neg2: neg Int.Min = True apply (subst Int.Min-def) by auto
lemma neg3: neg (Int.Bit0 x) = neg x apply (simp add: neg-def) apply (subst
  Bit0-def) by auto
lemma neg4: neg (Int.Bit1 x) = neg x apply (simp add: neg-def) apply (subst
  Bit1-def) by auto
lemmas bitneg = neg1 neg2 neg3 neg4

lemma iszero1: iszero Int.Pls = True by (simp add: Int.Pls-def iszero-def)
lemma iszero2: iszero Int.Min = False apply (subst Int.Min-def) apply (subst
  iszero-def) by simp
lemma iszero3: iszero (Int.Bit0 x) = iszero x apply (subst Int.Bit0-def) apply
  (subst iszero-def)+ by auto
lemma iszero4: iszero (Int.Bit1 x) = False apply (subst Int.Bit1-def) apply
  (subst iszero-def)+ apply simp by arith
lemmas bitiszero = iszero1 iszero2 iszero3 iszero4

definition
  lezero x == (x ≤ 0)
lemma lezero1: lezero Int.Pls = True unfolding Int.Pls-def lezero-def by auto
lemma lezero2: lezero Int.Min = True unfolding Int.Min-def lezero-def by auto
lemma lezero3: lezero (Int.Bit0 x) = lezero x unfolding Int.Bit0-def lezero-def
  by auto
lemma lezero4: lezero (Int.Bit1 x) = neg x unfolding Int.Bit1-def lezero-def
  neg-def by auto
lemmas bitlezero = lezero1 lezero2 lezero3 lezero4

```


lemmas *biteq = eq-bin-simps*

lemmas *bitless = less-bin-simps*

lemmas *bitle = le-bin-simps*

lemmas *bitsucc = succ-bin-simps*

lemmas *bitpred = pred-bin-simps*

lemmas *bituminus = minus-bin-simps*

lemmas *bitadd = add-bin-simps*

lemma *mult-Pls-right*: $x * \text{Int.Pl} = \text{Int.Pl}$ **by** (*simp add: Pls-def*)

lemma *mult-Min-right*: $x * \text{Int.Min} = - x$ **by** (*subst mult-commute, simp add: mult-Min*)

lemma *multb0x*: $(\text{Int.Bit0 } x) * y = \text{Int.Bit0 } (x * y)$ **by** (*rule mult-Bit0*)

lemma *multxb0*: $x * (\text{Int.Bit0 } y) = \text{Int.Bit0 } (x * y)$ **unfolding** *Bit0-def* **by** *simp*

lemma *multb1*: $(\text{Int.Bit1 } x) * (\text{Int.Bit1 } y) = \text{Int.Bit1 } (\text{Int.Bit0 } (x * y) + x + y)$
unfolding *Bit0-def Bit1-def* **by** (*simp add: algebra-simps*)

lemmas *bitmul = mult-Pls mult-Min mult-Pls-right mult-Min-right multb0x multxb0 multb1*

lemmas *bitarith = bitnorm bitiszero bitneg bitlezero biteq bitless bitle bitsucc bitpred bituminus bitadd bitmul*

definition

nat-norm-number-of ($x :: \text{nat}$) == x

lemma *nat-norm-number-of*: *nat-norm-number-of* (*number-of* w) = (*if* *lezero* w *then* 0 *else* *number-of* w)

apply (*simp add: nat-norm-number-of-def*)

unfolding *lezero-def iszero-def neg-def*

apply (*simp add: numeral-simps*)

done

lemma *natnorm0*: $(0 :: \text{nat}) = \text{number-of } (\text{Int.Pl})$ **by** *auto*

lemma *natnorm1*: $(1 :: \text{nat}) = \text{number-of } (\text{Int.Bit1 } \text{Int.Pl})$ **by** *auto*

lemmas *natnorm* = *natnorm0 natnorm1 nat-norm-number-of*

lemma *natsuc*: *Suc (number-of x) = (if neg x then 1 else number-of (Int.succ x))*
by (*auto simp add: number-of-is-id*)

lemma *natadd*: *number-of x + ((number-of y)::nat) = (if neg x then (number-of y) else (if neg y then number-of x else (number-of (x + y))))*
unfolding *nat-number-of-def number-of-is-id neg-def*
by *auto*

lemma *natsub*: *(number-of x) - ((number-of y)::nat) = (if neg x then 0 else (if neg y then number-of x else (nat-norm-number-of (number-of (x + (- y))))))*
unfolding *nat-norm-number-of*
by (*auto simp add: number-of-is-id neg-def lezero-def iszero-def Let-def nat-number-of-def*)

lemma *natmul*: *(number-of x) * ((number-of y)::nat) = (if neg x then 0 else (if neg y then 0 else number-of (x * y)))*
unfolding *nat-number-of-def number-of-is-id neg-def*
by (*simp add: nat-mult-distrib*)

lemma *nateq*: *((number-of x)::nat) = (number-of y) = ((lezero x ∧ lezero y) ∨ (x = y))*
by (*auto simp add: iszero-def lezero-def neg-def number-of-is-id*)

lemma *natless*: *((number-of x)::nat) < (number-of y) = ((x < y) ∧ (¬ (lezero y)))*
by (*simp add: lezero-def numeral-simps not-le*)

lemma *natle*: *((number-of x)::nat) ≤ (number-of y) = (y < x → lezero x)*
by (*auto simp add: number-of-is-id lezero-def nat-number-of-def*)

fun *natfac* :: *nat* ⇒ *nat*

where

*natfac n = (if n = 0 then 1 else n * (natfac (n - 1)))*

lemmas *compute-natarith* = *bitarith natnorm natsuc natadd natsub natmul nateq natless natle natfac.simps*

lemma *number-eq*: *((number-of x)::'a::{number-ring, linordered-idom}) = (number-of y) = (x = y)*
unfolding *number-of-eq*
apply *simp*
done

lemma *number-le*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{linordered-idom}\}) \leq (\text{number-of } y)) = (x \leq y)$
unfolding *number-of-eq*
apply *simp*
done

lemma *number-less*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{linordered-idom}\}) < (\text{number-of } y)) = (x < y)$
unfolding *number-of-eq*
apply *simp*
done

lemma *number-diff*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{linordered-idom}\}) - \text{number-of } y = \text{number-of } (x + (-y))$
apply (*subst diff-number-of-eq*)
apply *simp*
done

lemmas *number-norm* = *number-of-Pls*[*symmetric*] *numeral-1-eq-1*[*symmetric*]

lemmas *compute-numberarith* = *number-of-minus*[*symmetric*] *number-of-add*[*symmetric*] *number-diff* *number-of-mult*[*symmetric*] *number-norm* *number-eq* *number-le* *number-less*

lemma *compute-real-of-nat-number-of*: $\text{real } ((\text{number-of } v)::\text{nat}) = (\text{if } \text{neg } v \text{ then } 0 \text{ else } \text{number-of } v)$
by (*simp only: real-of-nat-number-of number-of-is-id*)

lemma *compute-nat-of-int-number-of*: $\text{nat } ((\text{number-of } v)::\text{int}) = (\text{number-of } v)$
by *simp*

lemmas *compute-num-conversions* = *compute-real-of-nat-number-of* *compute-nat-of-int-number-of* *real-number-of*

lemmas *zpowerarith* = *zpower-number-of-even* *zpower-number-of-odd*[*simplified zero-eq-Numeral0-nring one-eq-Numeral1-nring*] *zpower-Pls* *zpower-Min*

lemma *adjust*: $\text{adjust } b \ (q, r) = (\text{if } 0 \leq r - b \text{ then } (2 * q + 1, r - b) \text{ else } (2 * q, r))$
by (*auto simp only: adjust-def*)

lemma *negateSnd*: $\text{negateSnd } (q, r) = (q, -r)$
by (*simp add: negateSnd-def*)

lemma *divmod*: $\text{divmod-int } a \ b = (\text{if } 0 \leq a \text{ then } (\text{if } 0 \leq b \text{ then } \text{posDivAlg } a \ b \text{ else if } a=0 \text{ then } (0, 0))$

```

        else negateSnd (negDivAlg (-a) (-b))
    else
        if 0 < b then negDivAlg a b
        else negateSnd (posDivAlg (-a) (-b)))
  by (auto simp only: divmod-int-def)

lemmas compute-div-mod = div-int-def mod-int-def divmod adjust negateSnd pos-
DivAlg.simps negDivAlg.simps

lemma even-Pls: even (Int.Pl) = True
  apply (unfold Pls-def even-def)
  by simp

lemma even-Min: even (Int.Min) = False
  apply (unfold Min-def even-def)
  by simp

lemma even-B0: even (Int.Bit0 x) = True
  apply (unfold Bit0-def)
  by simp

lemma even-B1: even (Int.Bit1 x) = False
  apply (unfold Bit1-def)
  by simp

lemma even-number-of: even ((number-of w)::int) = even w
  by (simp only: number-of-is-id)

lemmas compute-even = even-Pls even-Min even-B0 even-B1 even-number-of

lemmas compute-numeral = compute-if compute-let compute-pair compute-bool
compute-natarith compute-numberarith max-def min-def
compute-num-conversions zpowerarith compute-div-mod compute-even

end

theory Cplex
imports SparseMatrix LP ComputeFloat ComputeNumeral
uses Cplex-tools.ML CplexMatrixConverter.ML FloatSparseMatrixBuilder.ML
fspmlp.ML (matrixlp.ML)
begin

lemma spm-mult-le-dual-prts:

```

```

assumes
  sorted-sparse-matrix A1
  sorted-sparse-matrix A2
  sorted-sparse-matrix c1
  sorted-sparse-matrix c2
  sorted-sparse-matrix y
  sorted-sparse-matrix r1
  sorted-sparse-matrix r2
  sorted-spvec b
  le-spmat [] y
  sparse-row-matrix A1 ≤ A
  A ≤ sparse-row-matrix A2
  sparse-row-matrix c1 ≤ c
  c ≤ sparse-row-matrix c2
  sparse-row-matrix r1 ≤ x
  x ≤ sparse-row-matrix r2
  A * x ≤ sparse-row-matrix (b::('a::lattice-ring) spmat)
shows
  c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b)
    (let s1 = diff-spmat c1 (mult-spmat y A2); s2 = diff-spmat c2 (mult-spmat y
A1) in
      add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2)) (add-spmat (mult-spmat
(pprt-spmat s1) (nprrt-spmat r2))
        (add-spmat (mult-spmat (nprrt-spmat s2) (pprt-spmat r1)) (mult-spmat (nprrt-spmat
s1) (nprrt-spmat r1))))))
  apply (simp add: Let-def)
  apply (insert assms)
  apply (simp add: sparse-row-matrix-op-simps algebra-simps)
  apply (rule mult-le-dual-prts[where A=A, simplified Let-def algebra-simps])
  apply (auto)
done

```

lemma *spm-mult-le-dual-prts-no-let:*

```

assumes
  sorted-sparse-matrix A1
  sorted-sparse-matrix A2
  sorted-sparse-matrix c1
  sorted-sparse-matrix c2
  sorted-sparse-matrix y
  sorted-sparse-matrix r1
  sorted-sparse-matrix r2
  sorted-spvec b
  le-spmat [] y
  sparse-row-matrix A1 ≤ A
  A ≤ sparse-row-matrix A2
  sparse-row-matrix c1 ≤ c
  c ≤ sparse-row-matrix c2
  sparse-row-matrix r1 ≤ x
  x ≤ sparse-row-matrix r2

```

```

   $A * x \leq \text{sparse-row-matrix } (b::('a::\text{lattice-ring}) \text{ spmat})$ 
shows
   $c * x \leq \text{sparse-row-matrix } (\text{add-spmat } (\text{mult-spmat } y \ b)$ 
   $(\text{mult-est-spmat } r1 \ r2 \ (\text{diff-spmat } c1 \ (\text{mult-spmat } y \ A2)) \ (\text{diff-spmat } c2 \ (\text{mult-spmat}$ 
   $y \ A1))))$ 
  by (simp add: assms mult-est-spmat-def spm-mult-le-dual-prts [where  $A=A$ , simplified Let-def])

use matrixlp.ML

end

```