Matrix

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theory *Matrix*
imports *Main HOL−Library.Lattice-Algebras*
begin

type-synonym *'a infmatrix = nat ⇒ nat ⇒ 'a*

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

definition *matrix = {(f::(nat ⇒ nat ⇒ 'a::zero)). finite (nonzero-positions f)}*

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

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

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

definition *nrows* :: *('a::zero) matrix ⇒ 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 ⇒ 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 ≤ m*
shows *(Rep-matrix A m n) = 0*
proof *cases*
assume *nonzero-positions(Rep-matrix A) = {}*

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  then show (Rep-matrix A m n) = 0 by (simp add: nonzero-positions-def)
next
  assume a: nonzero-positions(Rep-matrix A) ≠ {}
  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 ∉ ?S
    proof −
      have m ∈ ?S ⟹ m <= Max(?S) by (simp add: Max-ge [OF c])
      moreover from d have ~(m <= Max ?S) by (simp)
      ultimately show m ∉ ?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 ⇒ 'a infmatrix where
  transpose-infmatrix A j i == A i j

definition transpose-matrix :: ('a::zero) matrix ⇒ '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

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-eqI)
    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
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      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 ?Aby (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 ⟹ 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 ⟶* (*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 ~(*Suc* (*?m*) *<= n*)
then have *b*:*n <= ?m* **by** (*simp*)
fix *a b*
assume (*a*,*b*) ∈ *?P*
then have *?p* ≠ {} **by** (*auto*)
with *a* **have** *?m* ∈ *?p* **by** (*simp*)
moreover have !*x*. (*x* ∈ *?p ⟶* (*? y*. (*Rep-matrix A y x*) ≠ *0*)) **by** (*simp add*: *nonzero-positions-def image-def*)
ultimately have *? y*. (*Rep-matrix A y ?m*) ≠ *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*) ≠ *0*)
proof −
have *a*: !! (*a*::*nat*) *b*. (*a < b*) = (~(*b <= a*)) **by** *arith*
show *?thesis* **by** (*simp add*: *a ncols-le*)
qed

lemma *le-ncols*: (*n <= ncols A*) = (∀ *m*. (∀ *j i*. *m <= i ⟶* (*Rep-matrix A j i*) = *0*) *⟶ 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 ⟶* (*Rep-matrix A j i*) = *0*) (**is** *?s*)
proof −

have (*nrows A <= n*) = (*ncols* (*transpose-matrix A*) *<= n*) **by** (*simp*)
also have ... = (! *j i. n <= i* ⟶ (*Rep-matrix* (*transpose-matrix A*) *j i* = *0*)) **by** (*rule ncols-le*)
also have ... = (! *j i. n <= i* ⟶ (*Rep-matrix A i j*) = *0*) **by** (*simp*)
finally show (*nrows A <= n*) = (! *j i. n <= j* ⟶ (*Rep-matrix A j i*) = *0*) **by** (*auto*)
qed

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

lemma *le-nrows*: (*n <= nrows A*) = (∀ *m*. (∀ *j i. m <= j* ⟶ (*Rep-matrix A j i*) = *0*) ⟶ *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* ≠ *0* ⟹ *m < nrows A*
apply (*case-tac nrows A <= m*)
apply (*simp-all add*: *nrows*)
done

lemma *ncols-notzero*: *Rep-matrix A m n* ≠ *0* ⟹ *n < ncols A*
apply (*case-tac ncols A <= n*)
apply (*simp-all add*: *ncols*)
done

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

lemma *finite-natarray2*: *finite* {(*x*, *y*). *x* < (*m*::*nat*) & *y* < (*n*::*nat*)}
by *simp*

lemma *RepAbs-matrix*:
assumes *aem*: *? m*. ! *j i. m <= j* ⟶ *x j i* = *0* (**is** *?em*) **and** *aen*:*? n*. ! *j i*. (*n <= i* ⟶ *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* <= *j* ⟶ *x j i* = *0* **by** (*blast*)
from *aen* **obtain** *n* **where** *b*: ! *j i*. *n* <= *i* ⟶ *x j i* = *0* **by** (*blast*)
let *?u* = {(*i*, *j*). *x i j* ≠ *0*}
let *?v* = {(*i*, *j*). *i* < *m* & *j* < *n*}
have *c*: !! (*m*::*nat*) *a*. ~(*m* <= *a*) ⟹ *a* < *m* **by** (*arith*)
from *a b* **have** (*?u* ∩ (−*?v*)) = {}
apply (*simp*)
apply (*rule set-eqI*)
apply (*simp*)
apply *auto*
by (*rule c*, *auto*)+
then have *d*: *?u* ⊆ *?v* **by** *blast*
moreover have *finite ?v* **by** (*simp add*: *finite-natarray2*)
moreover have {*pos*. *x* (*fst pos*) (*snd pos*) ≠ *0*} = *?u* **by** *auto*
ultimately show *finite* {*pos*. *x* (*fst pos*) (*snd pos*) ≠ *0*}
by (*metis* (*lifting*) *finite-subset*)
qed

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

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

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

definition *combine-matrix* :: ('*a* ⇒ '*b* ⇒ '*c*) ⇒ ('*a*::*zero*) *matrix* ⇒ ('*b*::*zero*) *matrix* ⇒ ('*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* ⇒ '*a* ⇒ '*b*) ⇒ *bool* **where**
commutative f == ! *x y*. *f x y* = *f y x*

definition *associative* :: ('*a* ⇒ '*a* ⇒ '*a*) ⇒ *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 situtation: Assume that we have sets A and B with $B \subset A$ and an abstraction $u : A \to B$. This abstraction has to fulfill $u(b) = b$ for all $b \in B$, but is arbitrary otherwise. Each function $f : A \times A \to A$ now induces a function $f' : B \times B \to B$ 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*:
commutative f ⟹ *commutative* (*combine-infmatrix f*)
by (*simp add*: *commutative-def combine-infmatrix-def*)

lemma *combine-matrix-commute*:
commutative f ⟹ *commutative* (*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* ⟹ *nonzero-positions* (*combine-infmatrix f A B*) ⊆ (*nonzero-positions A*) ∪ (*nonzero-positions B*)
by (*rule subsetI*, *simp add*: *nonzero-positions-def combine-infmatrix-def*, *auto*)

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

lemma *combine-infmatrix-closed* [*simp*]:
f 0 0 = 0 ⟹ *Rep-matrix* (*Abs-matrix* (*combine-infmatrix f* (*Rep-matrix A*) (*Rep-matrix B*))) = *combine-infmatrix f* (*Rep-matrix A*) (*Rep-matrix B*)
apply (*rule Abs-matrix-inverse*)
apply (*simp add*: *matrix-def*)
apply (*rule finite-subset*[*of* - (*nonzero-positions* (*Rep-matrix A*)) ∪ (*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*]: $f\ 0 = 0 \Longrightarrow$ *nonzero-positions* (*apply-infmatrix f A*) $\subseteq$ *nonzero-positions A*
by (*rule subsetI*, *simp add*: *nonzero-positions-def apply-infmatrix-def*, *auto*)

lemma *apply-infmatrix-closed* [*simp*]:
$f\ 0 = 0 \Longrightarrow$ *Rep-matrix* (*Abs-matrix* (*apply-infmatrix f* (*Rep-matrix A*))) = *apply-infmatrix f* (*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*]: $f\ 0\ 0 = 0 \Longrightarrow$ *associative f* $\Longrightarrow$ *associative* (*combine-infmatrix f*)
by (*simp add*: *associative-def combine-infmatrix-def*)

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

lemma *combine-matrix-assoc*: $f\ 0\ 0 = 0 \Longrightarrow$ *associative f* $\Longrightarrow$ *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*]: $f\ 0 = 0 \Longrightarrow$ *Rep-matrix* (*apply-matrix f A*) *j i* = *f* (*Rep-matrix A j i*)
by (*simp add*: *apply-matrix-def*)

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

lemma *combine-nrows-max*: $f\ 0\ 0 = 0 \Longrightarrow$ *nrows* (*combine-matrix f A B*) <= *max* (*nrows A*) (*nrows B*)
by (*simp add*: *nrows-le*)

lemma *combine-ncols-max*: $f\ 0\ 0 = 0 \Longrightarrow$ *ncols* (*combine-matrix f A B*) <= *max* (*ncols A*) (*ncols B*)
by (*simp add*: *ncols-le*)

lemma *combine-nrows*: $f\ 0\ 0 = 0 \Longrightarrow$ *nrows A* <= *q* $\Longrightarrow$ *nrows B* <= *q* $\Longrightarrow$ *nrows*(*combine-matrix f A B*) <= *q*
by (*simp add*: *nrows-le*)

lemma *combine-ncols*: $f\ 0\ 0 = 0 \Longrightarrow$ *ncols A* <= *q* $\Longrightarrow$ *ncols B* <= *q* $\Longrightarrow$ *ncols*(*combine-matrix f A B*) <= *q*
by (*simp add*: *ncols-le*)

```
definition zero-r-neutral :: ('a ⇒ 'b::zero ⇒ 'a) ⇒ bool where
  zero-r-neutral f == ! a. f a 0 = a

definition zero-l-neutral :: ('a::zero ⇒ 'b ⇒ 'b) ⇒ bool where
  zero-l-neutral f == ! a. f 0 a = a

definition zero-closed :: (('a::zero) ⇒ ('b::zero) ⇒ ('c::zero)) ⇒ bool where
  zero-closed f == (!x. f x 0 = 0) & (!y. f 0 y = 0)

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

primrec foldseq-transposed :: ('a ⇒ 'a ⇒ 'a) ⇒ (nat ⇒ 'a) ⇒ nat ⇒ 'a
where
  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 sowhat: f (f (t 0) ?T1) (t (Suc
(Suc m))) = f ?T5 (t (Suc (Suc m))) by simp
           qed
         qed
       qed
     qed
   qed
   show foldseq f = foldseq-transposed f by ((rule ext)+, insert sublemma, auto)
  qed

lemma foldseq-distr: ⟦associative f; commutative f⟧ ⟹ foldseq f (% k. f (u k) (v
k)) n = f (foldseq f u n) (foldseq f v 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 ⟦*associative f*; *associative g*; ∀ *a b c d*. *g* (*f a b*) (*f c d*) = *f* (*g a c*) (*g b d*); *? x y*. (*f x*) ≠ (*f y*); *? x y*. (*g x*) ≠ (*g y*); *f x x* = *x*; *g x x* = *x*⟧ ⟹ *f*=*g* | (! *y*. *f y x* = *y*) | (! *y*. *g y x* = *y*)
oops

lemma *foldseq-zero*:
assumes *fz*: *f 0 0* = *0* **and** *sz*: ! *i*. *i* <= *n* ⟶ *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* <= *N* ⟶ *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*: ∀ *s t*. (∀ *i*≤*n*. *s i* = *t i*) ⟶ *foldseq f s n* = *foldseq f t n*
assume *b*: ∀ *i*≤*Suc n*. *s i* = *t i*
have *c*:!! *a b*. *a* = *b* ⟹ *f* (*t 0*) *a* = *f* (*t 0*) *b* **by** *blast*
have *d*:!! *s t*. (∀ *i*≤*n*. *s i* = *t i*) ⟹ *foldseq f s n* = *foldseq f t n* **by** (*simp add*: *a*)
show *f* (*t 0*) (*foldseq f* (λ*k*. *s* (*Suc k*)) *n*) = *f* (*t 0*) (*foldseq f* (λ*k*. *t* (*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* <= *Suc b*; *a* ≠ *Suc b*⟧ ⟹ *a* <= *b* **by** *arith*

have *a*:!! *a b c . a = b ⟹ f c a = f c b* **by** *blast*
have !! *n*. ! *m s*. *m <= n ⟶ foldseq f s n = foldseq f* (% *k*. (*if k < m then* (*s k*) *else* (*foldseq f* (% *k*. *s*(*k*+*m*)) (*n*−*m*)))) *m*
apply (*induct-tac n*)
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*:∀ *m*≤*na*. ∀ *s*. *foldseq f s na = foldseq f* (λ*k*. *if k < m then s k else foldseq f* (λ*k*. *s* (*k* + *m*)) (*na* − *m*))*m*
assume *subb*:*m <= na*
from *suba* **have** *subc*:!! *m s*. *m <= na ⟹foldseq f s na = foldseq f* (λ*k*. *if k < m then s k else foldseq f* (λ*k*. *s* (*k* + *m*)) (*na* − *m*))*m* **by** *simp*
have *subd*: *foldseq f* (λ*k*. *if k < m then s* (*Suc k*) *else foldseq f* (λ*k*. *s* (*Suc* (*k* + *m*))) (*na* − *m*)) *m* =
foldseq f (% *k*. *s*(*Suc k*)) *na*
by (*rule subc*[*of m* % *k*. *s*(*Suc k*), *THEN sym*], *simp add*: *subb*)
from *subb* **have** *sube*: *m ≠ 0 ⟹ ? mm*. *m = Suc mm* & *mm <= na* **by** *arith*
show *f* (*s 0*) (*foldseq f* (λ*k*. *if k < m then s* (*Suc k*) *else foldseq f* (λ*k*. *s* (*Suc* (*k* + *m*))) (*na* − *m*)) *m*) =
foldseq f (λ*k*. *if k < m then s k else foldseq f* (λ*k*. *s* (*k* + *m*)) (*Suc na* − *m*)) *m*
apply (*simp add*: *subd*)
apply (*cases m = 0*)
apply *simp*
apply (*drule sube*)
apply *auto*
apply (*rule a*)
apply (*simp add*: *subc cong del*: *if-weak-cong*)
done
qed
then show *?thesis* **using** *assms* **by** *simp*
qed

lemma *foldseq-zerotail*:
assumes
fz: *f 0 0 = 0*
and *sz*: ! *i*. *n <= i ⟶ s i = 0*
and *nm*: *n <= m*
shows
foldseq f s n = foldseq f s m

proof −
show *foldseq f s n = 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* ⟶ *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* ⟹ *m* ≠ *n* ⟹ *? k*. *m*−*n = Suc k* **by** *arith*
have *c*: *0 <= m* **by** *simp*
have *d*: !! *k*. *k* ≠ *0* ⟹ *? 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* ⟹ ! *i*. *i <= n* ⟶ *s i = 0* ⟹ *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* ⟶ *s i = 0*) ⟶ *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. ((∀ i≤n. s i = 0) ⟶ foldseq f s (Suc n) = f 0 (s (Suc n)))
     from b have c:!! s. (∀ i≤n. s i = 0) ⟹ foldseq f s (Suc n) = f 0 (s (Suc
n)) by simp
    assume d: ! i. i <= Suc n ⟶ 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 <= n ⟶ s i = 0 ⟹ foldseq f s (Suc n) = f 0 (s (Suc n))
by simp
qed

lemma foldseq-zerostart2:
  ! x. f 0 x = x ⟹  ! i. i < n ⟶ s i = 0 ⟹ foldseq f s n = s n
proof −
  assume a:! i. i<n ⟶ 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 < Suc l = (i <= l) by arith
  have d: !! k. k ≠ 0 ⟹ ? l. k = Suc l by arith
  show 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-zerostart)
  by (simp add: x)+
qed

lemma foldseq-almostzero:
  assumes f0x:! x. f 0 x = x and fx0: ! x. f x 0 = x and s0:! i. i ≠ j ⟶ s i = 0
  shows foldseq f s n = (if (j <= n) then (s j) else 0)
proof −
  from s0 have a: ! i. i < j ⟶ s i = 0 by simp
  from s0 have b: ! i. j < i ⟶ s i = 0 by simp
  show ?thesis
    apply auto
    apply (subst foldseq-zerotail2[of f, OF fx0, of j, OF b, of n, THEN sym])
    apply simp
    apply (subst foldseq-zerostart2)
    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*(*foldseq f s n*) = *foldseq f* (% *x*. *g*(*s x*)) *n*
proof −
have ! *s*. *g*(*foldseq f s n*) = *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* :: *nat* ⇒ ((*'a*::*zero*) ⇒ (*'b*::*zero*) ⇒ (*'c*::*zero*)) ⇒ (*'c* ⇒ *'c* ⇒ *'c*) ⇒ *'a matrix* ⇒ *'b matrix* ⇒ *'c matrix* **where**
mult-matrix-n n fmul fadd A B == *Abs-matrix*(% *j i*. *foldseq fadd* (% *k*. *fmul* (*Rep-matrix A j k*) (*Rep-matrix B k i*)) *n*)

definition *mult-matrix* :: ((*'a*::*zero*) ⇒ (*'b*::*zero*) ⇒ (*'c*::*zero*)) ⇒ (*'c* ⇒ *'c* ⇒ *'c*) ⇒ *'a matrix* ⇒ *'b matrix* ⇒ *'c matrix* **where**
mult-matrix fmul fadd A B == *mult-matrix-n* (*max* (*ncols A*) (*nrows B*)) *fmul fadd A B*

lemma *mult-matrix-n*:
assumes *ncols A* ≤ *n* (**is** *?An*) *nrows B* ≤ *n* (**is** *?Bn*) *fadd 0 0* = *0 fmul 0 0* = *0*
shows *c*:*mult-matrix fmul fadd A B* = *mult-matrix-n n 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 *ncols A* <= *n nrows B* <= *n ncols A* <= *m nrows B* <= *m fadd 0 0* = *0 fmul 0 0* = *0*
shows *mult-matrix-n n fmul fadd A B* = *mult-matrix-n m fmul fadd A B*
proof −
from *assms* **have** *mult-matrix-n n fmul fadd A B* = *mult-matrix fmul fadd A B*
by (*simp add*: *mult-matrix-n*)
also from *assms* **have** ... = *mult-matrix-n m fmul fadd A B*
by (*simp add*: *mult-matrix-n*[*THEN sym*])
finally show *mult-matrix-n n fmul fadd A B* = *mult-matrix-n m fmul fadd A B*
by *simp*
qed

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

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

definition *distributive* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow bool$ **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*: *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* ⟹ *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* ⟹ *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* ⟹ *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* ⟹ *zero-r-neutral* (*combine-matrix f*)
by (*simp add*: *zero-r-neutral-def combine-matrix-def combine-infmatrix-def*)

lemma *mult-matrix-zero-closed*: ⟦*fadd 0 0* = *0*; *zero-closed fmul*⟧ ⟹ *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*]: ⟦*fadd 0 0* = *0*; !*a*. *fmul a 0* = *0*⟧ ⟹ *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*]: ⟦*fadd 0 0* = *0*; !*a*. *fmul 0 a* = *0*⟧ ⟹ *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*]: ⟦*fadd 0 0 = 0*; !*a*. *fmul 0 a = 0*⟧ ⟹ *mult-matrix fmul fadd 0 A = 0*
by (*simp add*: *mult-matrix-def*)

lemma *mult-matrix-zero-right*[*simp*]: ⟦*fadd 0 0 = 0*; !*a*. *fmul a 0 = 0*⟧ ⟹ *mult-matrix fmul fadd A 0 = 0*
by (*simp add*: *mult-matrix-def*)

lemma *apply-matrix-zero*[*simp*]: *f 0 = 0* ⟹ *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* ⟹ *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*]: *transpose-matrix 0 = 0*
apply (*simp add*: *transpose-matrix-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*]: *apply-matrix* (% *x*. *0*) *A = 0*
apply (*simp add*: *apply-matrix-def apply-infmatrix-def*)
by (*simp add*: *zero-matrix-def*)

definition *singleton-matrix* :: *nat* ⇒ *nat* ⇒ ('*a*::*zero*) ⇒ '*a matrix* **where**
singleton-matrix j i a == Abs-matrix(% *m n*. *if j = m* & *i = n then a else 0*)

definition *move-matrix* :: ('*a*::*zero*) *matrix* ⇒ *int* ⇒ *int* ⇒ '*a matrix* **where**
move-matrix A y x == Abs-matrix(% *j i*. *if* (((*int j*)−*y*) < *0*) | (((*int i*)−*x*) < *0*) *then 0 else Rep-matrix A* (*nat* ((*int j*)−*y*)) (*nat* ((*int i*)−*x*)))

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

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

definition *column-of-matrix* :: ('*a*::*zero*) *matrix* ⇒ *nat* ⇒ '*a matrix* **where**
column-of-matrix A n == take-columns (*move-matrix A 0* (− *int n*)) *1*

definition *row-of-matrix* :: ('*a*::*zero*) *matrix* ⇒ *nat* ⇒ '*a matrix* **where**
row-of-matrix A m == take-rows (*move-matrix A* (− *int m*) *0*) *1*

lemma *Rep-singleton-matrix*[*simp*]: *Rep-matrix* (*singleton-matrix j i e*) *m n* = (*if j* = *m* & *i* = *n then e 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* ⟹ *apply-matrix f* (*singleton-matrix j i x*) = (*singleton-matrix j i* (*f x*))
apply (*subst Rep-matrix-inject*[*symmetric*])
apply (*rule ext*)+
apply (*simp*)
done

lemma *singleton-matrix-zero*[*simp*]: *singleton-matrix j i 0* = *0*
by (*simp add*: *singleton-matrix-def zero-matrix-def*)

lemma *nrows-singleton*[*simp*]: *nrows*(*singleton-matrix j i e*) = (*if e* = *0 then 0 else Suc j*)
proof−
have *th*: ¬ (∀ *m*. *m* ≤ *j*) ∃ *n*. ¬ *n* ≤ *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-le-imp-less*)
apply (*subst nrows-le*)
by *simp*
qed

lemma *ncols-singleton*[*simp*]: *ncols*(*singleton-matrix j i e*) = (*if e* = *0 then 0 else Suc i*)
proof−
have *th*: ¬ (∀ *m*. *m* ≤ *j*) ∃ *n*. ¬ *n* ≤ *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-le-imp-less*)

apply (*subst ncols-le*)
by *simp*
qed

lemma *combine-singleton*: *f 0 0 = 0 ⟹ combine-matrix f* (*singleton-matrix j i a*) (*singleton-matrix j i b*) = *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* (((*int j*)−*y*) < *0*) | (((*int i*)−*x*) < *0*) *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* |*y*|)], *auto*, *rule nrows*, *arith*,
rule exI[*of* - (*ncols A*)+(*nat* |*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*, *arith*)
apply *simp*
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* ⟹ *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* ⟹ *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*)
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* ⇒ '*a* ⇒ '*a*) ⇒ ('*a* ⇒ '*a* ⇒ '*a*) ⇒ ('*a infmatrix*) ⇒ *nat* ⇒ *nat* ⇒ '*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*) ⟹ *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* (λ*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*) ≤ *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* ⟹ *transpose-matrix* (*apply-matrix f A*) = *apply-matrix f* (*transpose-matrix A*)
apply (*simp add*: *Rep-matrix-inject*[*THEN sym*])
apply (*rule ext*)+
by *simp*

lemma *transpose-combine-matrix*: *f 0 0* = *0* ⟹ *transpose-matrix* (*combine-matrix f A B*) = *combine-matrix f* (*transpose-matrix A*) (*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 ac-simps*)
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* ≤ *B* ⟷ (∀ *j i*. *Rep-matrix A j i* ≤ *Rep-matrix B j i*)

definition
less-def: *A* < (*B*::'*a matrix*) ⟷ *A* ≤ *B* ∧ ¬ *B* ≤ *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 <= y* ⟶ *f x <= f y*
(*a*::('*a*::{*ord*, *zero*}) *matrix*) *<= b*
shows
apply-matrix f a <= 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 <= b* & *c <= d* ⟶ *f a c <= f b d*
A <= B
C <= D
shows
combine-matrix f A C <= 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 <= b* ⟶ *f c a <= f c b*
A <= B
shows
combine-matrix f C A <= 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 <= b* ⟶ *f a c <= f b c*
A <= B
shows
combine-matrix f A C <= combine-matrix f B C
using *assms* **by** (*simp add*: *le-matrix-def*)

lemma *le-transpose-matrix*: (*A <= B*) = (*transpose-matrix A <= transpose-matrix*

B)
by (*simp add*: *le-matrix-def*, *auto*)

lemma *le-foldseq*:
assumes
! *a b c d* . *a* <= *b* & *c* <= *d* ⟶ *f a c* <= *f b d*
! *i*. *i* <= *n* ⟶ *s i* <= *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* ⟹ *0* <= *i* ⟹ (*move-matrix A j i* <= *0*) = (*A* <= (*0*::('*a*::{*order*,*zero*}) *matrix*))
apply (*auto simp add*: *le-matrix-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* ⟹ *0* <= *i* ⟹ (*0* <= *move-matrix A j i*) = ((*0*::('*a*::{*order*,*zero*}) *matrix*) <= *A*)
apply (*auto simp add*: *le-matrix-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* ⟹ *0* <= *i* ⟹ (*move-matrix A j i* <= *move-matrix B j i*) = (*A* <= (*B*::('*a*::{*order*,*zero*}) *matrix*))
apply (*auto simp add*: *le-matrix-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 *inf* = *combine-matrix inf*

definition *sup* = *combine-matrix sup*

instance
by *standard* (*auto simp add*: *le-infI le-matrix-def inf-matrix-def sup-matrix-def*)

end

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

definition
plus-matrix-def: *A* + *B* = *combine-matrix* (*op* +) *A B*

instance ..

end

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

definition
minus-matrix-def: − *A* = *apply-matrix uminus A*

instance ..

end

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

definition
diff-matrix-def: *A* − *B* = *combine-matrix* (*op* −) *A B*

instance ..

end

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

definition
times-matrix-def: *A* ∗ *B* = *mult-matrix* (*op* ∗) (*op* +) *A B*

instance ..

end

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

definition
abs-matrix-def: |*A* :: *'a matrix*| = *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*)
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 ≤ B
  assume b: 0 ≤ C
  from a b show C * A ≤ 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 ≤ 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 |A| = 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*) ⟹ *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*: *if-split*)+
by (*simp add*: *if-split*)

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* $\Longrightarrow$ (*A*::('*a*::{*semiring-1*}) *matrix*) ∗ (*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*]: *nrows A <= n* $\Longrightarrow$ (*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*: *nrows*)

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* (*nrows A*) (*ncols X*))) ∧ *nrows X* ≤ *ncols A*

definition *left-inverse-matrix* :: ('*a*::{*ring-1*}) *matrix* ⇒ '*a matrix* ⇒ *bool* **where**
left-inverse-matrix A X == (*X* ∗ *A* = *one-matrix* (*max*(*nrows X*) (*ncols A*))) ∧ *ncols X* ≤ *nrows 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* ⟹ *nrows A* = *ncols X*
apply (*insert ncols-mult*[*of A X*], *insert nrows-mult*[*of A X*])
by (*simp add*: *right-inverse-matrix-def*)

lemma *left-inverse-matrix-dim*: *left-inverse-matrix A Y* ⟹ *ncols A* = *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* ∗ *one-matrix* (*nrows A*)
apply (*subst one-matrix-mult-right*)
using *assms*
apply (*simp-all add*: *left-inverse-matrix-def*)
done
also have ... = *Y* ∗ (*A* ∗ *X*)
apply (*insert assms*)
apply (*frule right-inverse-matrix-dim*)
by (*simp add*: *right-inverse-matrix-def*)
also have ... = (*Y* ∗ *A*) ∗ *X* **by** (*simp add*: *mult.assoc*)
also have ... = *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*: ⟦ *inverse-matrix A X*; *inverse-matrix A Y* ⟧ ⟹ *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*::*semiring-0*) = *0* | *b* = *0* ⟹ *a* ∗ *b* = *0*
by *auto*

lemma *Rep-matrix-zero-imp-mult-zero*:
! *j i k*. (*Rep-matrix A j k* = *0*) | (*Rep-matrix B k i*) = *0* ⟹ *A* ∗ *B* = (*0*::('*a*::*lattice-ring*) *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*: *nrows* (*A*::('*a*::*monoid-add*) *matrix*) <= *u* ⟹ *nrows B* <= *u* ⟹ *nrows* (*A* + *B*) <= *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*) ⇒ '*a matrix* ⇒ '*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*::-::*group-add*)) *x y* = − (*Rep-matrix A x y*)
by (*simp add*: *minus-matrix-def*)

lemma *Rep-abs*[*simp*]: *Rep-matrix* |*A*::-::*lattice-ab-group-add*| *x y* = |*Rep-matrix A x y*|
by (*simp add*: *abs-lattice sup-matrix-def*)

end

theory *SparseMatrix*
imports *Matrix*
begin

type-synonym *'a spvec* = (*nat* ∗ *'a*) *list*
type-synonym *'a spmat* = *'a spvec spvec*

definition *sparse-row-vector* :: (*'a*::*ab-group-add*) *spvec* ⇒ *'a matrix*
  where *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* ⇒ *'a matrix*
 where *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*)) ⟹ (*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* # *arr*) = (*singleton-matrix 0* (*fst a*) (*snd a*)) + (*sparse-row-vector arr*)
apply (*induct arr*)
apply (*auto simp add*: *sparse-row-vector-def*)
apply (*simp add*: *foldl-distrstart* [*of* λ*m x*. *m* + *singleton-matrix 0* (*fst x*) (*snd x*) λ*x m*. *singleton-matrix 0* (*fst x*) (*snd x*) + *m*])
done

lemma *sparse-row-vector-append*[*simp*]:
sparse-row-vector (*a* @ *b*) = (*sparse-row-vector a*) + (*sparse-row-vector b*)
by (*induct a*) *auto*

lemma *nrows-spvec*[*simp*]: *nrows* (*sparse-row-vector x*) <= (*Suc 0*)
apply (*induct x*)
apply (*simp-all add*: *add-nrows*)
done

lemma *sparse-row-matrix-cons*: *sparse-row-matrix* (*a*#*arr*) = ((*move-matrix* (*sparse-row-vector* (*snd a*)) (*int* (*fst a*)) *0*)) + *sparse-row-matrix arr*
apply (*induct arr*)
apply (*auto simp add*: *sparse-row-matrix-def*)
apply (*simp add*: *foldl-distrstart*[*of* λ*m x*. *m* + (*move-matrix* (*sparse-row-vector* (*snd x*)) (*int* (*fst x*)) *0*)
% *a m*. (*move-matrix* (*sparse-row-vector* (*snd a*)) (*int* (*fst a*)) *0*) + *m*])
done

lemma *sparse-row-matrix-append*: *sparse-row-matrix* (*arr*@*brr*) = (*sparse-row-matrix arr*) + (*sparse-row-matrix brr*)
apply (*induct arr*)
apply (*auto simp add*: *sparse-row-matrix-cons*)
done

primrec *sorted-spvec* :: *'a spvec* ⇒ *bool*
where
sorted-spvec [] = *True*
| *sorted-spvec-step*: *sorted-spvec* (*a*#*as*) = (*case as of* [] ⇒ *True* | *b*#*bs* ⇒ ((*fst a* < *fst b*) & (*sorted-spvec as*)))

primrec *sorted-spmat* :: *'a spmat* ⇒ *bool*

where
  sorted-spmat [] = *True*
| *sorted-spmat* (*a*#*as*) = ((*sorted-spvec* (*snd a*)) & (*sorted-spmat as*))

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

lemma *sorted-spvec-empty*[*simp*]: *sorted-spvec* [] = *True*
by (*simp add*: *sorted-spvec.simps*)

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

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

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

lemma *sorted-sparse-row-vector-zero*[*rule-format*]: *m* <= *n* ⟹ *sorted-spvec* ((*n*,*a*)#*arr*)
⟶ *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* ⟹ *sorted-spvec* ((*n*,*a*)#*arr*)
⟶ *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*)
  done

primrec *minus-spvec* :: ('*a*::*ab-group-add*) *spvec* ⇒ '*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* ⇒ '*a spvec*
where
  abs-spvec [] = []
| *abs-spvec* (*a*#*as*) = (*fst a*, |*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 *standard*
unfolding *abs-matrix-def*
apply *rule*
done

lemma *sparse-row-vector-abs*:
sorted-spvec (*v* :: 'a::*lattice-ring spvec*) ⟹ *sparse-row-vector* (*abs-spvec v*) = |*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 ⟹ *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 ⟹ *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*) ⇒ '*a spvec* ⇒ '*a spvec* ⇒ '*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 spmat* ⇒ '*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 ⟹ (~ a) = (~ b) by simp
 have max-helper: !! a b. ~ (a <= max (Suc a) b) ⟹ False
  by arith
 {
  fix a
  fix v
  assume a:a < nrows(sparse-row-vector v)
  have b:nrows(sparse-row-vector v) <= 1 by simp
  note dummy = less-le-trans[of a nrows (sparse-row-vector v) 1, OF a b]
  then have a = 0 by simp
 }
 note nrows-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 (simplesubst Rep-matrix-zero-imp-mult-zero)
  apply (simp)
  apply (rule disjI2)
  apply (intro strip)
  apply (subst nrows)
  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 disjI2)
  apply (rule nrows)
  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)
    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 (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) ⟶ sorted-spmat B ⟶ 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

primrec *mult-spmat* :: ('*a*::*lattice-ring*) *spmat* ⇒ '*a spmat* ⇒ '*a spmat*
where
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 ⟹ *sorted-spvec B* ⟹
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*) ⟶ *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*) ⟹ *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* ⇒ '*a spvec* ⇒ '*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* ⇒ '*a spmat* ⇒ '*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-spvec 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-spvec-helper1*[*rule-format*]: *add-spvec* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟶ (*ab* = *a* | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
proof −
have (! *x ab a*. *x* = (*a*,*b*)#*arr* ⟶ *add-spvec x brr* = (*ab*, *bb*) # *list* ⟶ (*ab* = *a* | (*ab* = *fst* (*hd brr*))))
by (*induct brr rule*: *add-spvec.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* ⟶ (*ab* = *a* | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
proof −
have (! *x ab a*. *x* = (*a*,*b*)#*arr* ⟶ *add-spmat x brr* = (*ab*, *bb*) # *list* ⟶ (*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-spvec-helper*: *add-spvec arr brr* = (*ab*, *bb*) # *list* ⟹ ((*arr* ≠ [] & *ab* = *fst* (*hd arr*)) | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
apply (*induct arr brr rule*: *add-spvec.induct*)
apply (*auto split*:*if-splits*)
done

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

lemma *add-spvec-commute*: *add-spvec a b* = *add-spvec b a*
by (*induct a b rule*: *add-spvec.induct*) *auto*

lemma *add-spmat-commute*: *add-spmat a b* = *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*: *add-spvec* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟹ *aa* < *a* ⟹ *sorted-spvec* ((*aa*, *ba*) # *brr*) ⟹ *aa* < *ab*
apply (*drule sorted-add-spvec-helper1*)
apply (*auto*)
apply (*case-tac brr*)
apply (*simp-all*)
apply (*drule-tac sorted-spvec-cons3*)
apply (*simp*)
done

lemma *sorted-add-spmat-helper2*: *add-spmat* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟹ *aa* < *a* ⟹ *sorted-spvec* ((*aa*, *ba*) # *brr*) ⟹ *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*]: *sorted-spvec a* ⟶ *sorted-spvec b* ⟶ *sorted-spvec* (*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* ⟶ *sorted-spvec B* ⟶ *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* $\Longrightarrow$ *sorted-spmat B* $\Longrightarrow$ *sorted-spmat* (*add-spmat A B*)
apply (*induct A B rule*: *add-spmat.induct*)
apply (*simp-all add*: *sorted-spvec-add-spvec*)
done

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

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

definition *disj-matrices* :: ('*a*::*zero*) *matrix* $\Rightarrow$ '*a matrix* $\Rightarrow$ *bool* **where**
disj-matrices A B $\longleftrightarrow$
(! *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* $\Longrightarrow$ *Rep-matrix A j i* $\neq$ *0* $\Longrightarrow$ *Rep-matrix B j i* = *0*
by (*simp add*: *disj-matrices-def*)

lemma *disj-matrices-contr2*: *disj-matrices A B* $\Longrightarrow$ *Rep-matrix B j i* $\neq$ *0* $\Longrightarrow$

Rep-matrix A j i = 0
by (*simp add*: *disj-matrices-def*)

lemma *disj-matrices-add*: *disj-matrices A B* $\Longrightarrow$ *disj-matrices C D* $\Longrightarrow$ *disj-matrices A D* $\Longrightarrow$ *disj-matrices B C* $\Longrightarrow$
(*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* $\Longrightarrow$
(*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* $\Longrightarrow$
(*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* $\Longrightarrow$ *disj-matrices B C* $\Longrightarrow$
(*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* $\Longrightarrow$ *disj-matrices B C* $\Longrightarrow$
(*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* ⟹ *sorted-spvec*((*j*,*y*)#*v*) ⟹ *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*: *disj-matrices A B* ⟹ *disj-matrices A C* ⟹ *disj-matrices* (*A*::('*a*::*lattice-ab-group-add*) *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*: *disj-matrices A B* ⟹ *disj-matrices A C* ⟹ *disj-matrices* (*B*+*C*) (*A*::('*a*::*lattice-ab-group-add*) *matrix*)
by (*simp add*: *disj-matrices-x-add disj-matrices-commute*)

lemma *disj-singleton-matrices*[*simp*]: *disj-matrices* (*singleton-matrix j i x*) (*singleton-matrix u v y*) = (*j* ≠ *u* | *i* ≠ *v* | *x* = *0* | *y* = *0*)
by (*auto simp add*: *disj-matrices-def*)

lemma *disj-move-sparse-vec-mat*[*simplified disj-matrices-commute*]:
j <= *a* ⟹ *sorted-spvec*((*a*,*c*)#*as*) ⟹ *disj-matrices* (*move-matrix* (*sparse-row-vector b*) (*int j*) *i*) (*sparse-row-matrix as*)
apply (*auto simp add*: *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* (*int ja* − *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*:
$j \neq u \Longrightarrow$ *disj-matrices* (*move-matrix* (*sparse-row-vector a*) *j i*) (*move-matrix* (*sparse-row-vector b*) *u v*)
apply (*auto simp add*: *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* <= *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* <= *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* <= *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*) ⟶ (*sorted-spmat A*) ⟶ (*sorted-spvec B*) ⟶ (*sorted-spmat B*) ⟶
le-spmat A B = (*sparse-row-matrix A* <= *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* ⇒ '*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* ⇒ '*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 ≠ 0 ⟹ Rep-matrix (sparse-row-vector v)
x y = 0
proof -
  assume x:x ≠ 0
  have r:nrows (sparse-row-vector v) <= Suc 0 by (rule nrows-spvec)
  show ?thesis
    apply (rule nrows)
    apply (subgoal-tac Suc 0 <= x)
    apply (insert r)
    apply (simp only:)
    apply (insert x)
    apply arith
    done
qed

lemma sparse-row-matrix-abs:
   sorted-spvec A ⟹ sorted-spmat A ⟹ sparse-row-matrix (abs-spmat A) =
|sparse-row-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
  done

lemma sorted-spvec-minus-spmat: sorted-spvec A ⟹ sorted-spvec (minus-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-spvec A* ⟹ *sorted-spvec* (*abs-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-spmat A* ⟹ *sorted-spmat* (*minus-spmat A*)
apply (*induct A*)
apply (*simp-all add*: *sorted-spvec-minus-spvec*)
done

lemma *sorted-spmat-abs-spmat*: *sorted-spmat A* ⟹ *sorted-spmat* (*abs-spmat A*)
apply (*induct A*)
apply (*simp-all add*: *sorted-spvec-abs-spvec*)
done

definition *diff-spmat* :: (*'a*::*lattice-ring*) *spmat* ⇒ *'a spmat* ⇒ *'a spmat*
where *diff-spmat A B* = *add-spmat A* (*minus-spmat B*)

lemma *sorted-spmat-diff-spmat*: *sorted-spmat A* ⟹ *sorted-spmat B* ⟹ *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* ⟹ *sorted-spvec B* ⟹ *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* ⇒ *bool*
where *sorted-sparse-matrix A* ⟷ *sorted-spvec A* & *sorted-spmat A*

lemma *sorted-sparse-matrix-imp-spvec*: *sorted-sparse-matrix A* ⟹ *sorted-spvec A*
by (*simp add*: *sorted-sparse-matrix-def*)

lemma *sorted-sparse-matrix-imp-spmat*: *sorted-sparse-matrix A* ⟹ *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*: $(if\ b\ then\ x\ else\ y) = (case\ b\ of\ True => x \mid False => y)$ **by** *simp*

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

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

primrec *pprt-spmat* :: $('a::\{lattice\text{-}ab\text{-}group\text{-}add\})\ spmat \Rightarrow 'a\ spmat$
where
  pprt-spmat [] = []
| *pprt-spmat* $(a\#as) = (fst\ a,\ pprt\text{-}spvec\ (snd\ a))\#(pprt\text{-}spmat\ as)$

primrec *nprt-spmat* :: $('a::\{lattice\text{-}ab\text{-}group\text{-}add\})\ spmat \Rightarrow 'a\ spmat$
where
  nprt-spmat [] = []
| *nprt-spmat* $(a\#as) = (fst\ a,\ nprt\text{-}spvec\ (snd\ a))\#(nprt\text{-}spmat\ as)$

lemma *pprt-add*: *disj-matrices A* $(B::(-::lattice\text{-}ring)\ matrix) \Longrightarrow pprt\ (A+B) = pprt\ A + pprt\ B$
  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* $\neq$ *0*)
  apply (*simp-all add*: *disj-matrices-contr1*)
  done

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

nprt A + nprt B
apply (*simp add*: *nprt-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* ⟹ *a* <= (*b*::-::*order*) **by** (*simp add*: *less-def*)

lemma *sparse-row-vector-pprt*: *sorted-spvec* (*v* :: *'a*::*lattice-ring spvec*) ⟹ *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*) ⟹ *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 *nprt-move-matrix*: *nprt* (*move-matrix* (*A*::('*a*::*lattice-ring*) *matrix*) *j i*) = *move-matrix* (*nprt A*) *j i*
apply (*simp add*: *nprt-def*)
apply (*simp add*: *inf-matrix-def*)
apply (*simp add*: *Rep-matrix-inject*[*symmetric*])
apply (*rule ext*)+
apply (*simp*)
done

lemma *sparse-row-matrix-pprt*: *sorted-spvec* (*m* :: '*a*::*lattice-ring spmat*) ⟹ *sorted-spmat m* ⟹ *sparse-row-matrix* (*pprt-spmat m*) = *pprt* (*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-pprt*)
apply (*subst pprt-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*: *pprt-move-matrix*)
done

lemma *sparse-row-matrix-nprt*: *sorted-spvec* (*m* :: '*a*::*lattice-ring spmat*) ⟹ *sorted-spmat m* ⟹ *sparse-row-matrix* (*nprt-spmat m*) = *nprt* (*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-nprt*)
apply (*subst nprt-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*: *nprt-move-matrix*)
done

lemma *sorted-pprt-spvec*: *sorted-spvec v* $\Longrightarrow$ *sorted-spvec* (*pprt-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* $\Longrightarrow$ *sorted-spvec* (*nprt-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* $\Longrightarrow$ *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* $\Longrightarrow$ *sorted-spvec* (*nprt-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* $\Longrightarrow$ *sorted-spmat* (*pprt-spmat m*)
apply (*induct m*)
apply (*simp-all add*: *sorted-pprt-spvec*)
done

lemma *sorted-spmat-nprt-spmat*: *sorted-spmat m* $\Longrightarrow$ *sorted-spmat* (*nprt-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 ⇒ *'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*) (*nprt-spmat r2*))
(*add-spmat* (*mult-spmat* (*nprt-spmat s2*) (*pprt-spmat r1*)) (*mult-spmat* (*nprt-spmat s1*) (*nprt-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

lemmas *sparse-row-matrix-arith-simps* =
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
nprt-spmat.simps nprt-spvec.simps
mult-est-spmat-def

end

theory *LP*
imports *Main HOL−Library.Lattice-Algebras*
begin

lemma *le-add-right-mono*:
assumes
a <= *b* + (*c*::*'a*::*ordered-ab-group-add*)
c <= *d*
shows *a* <= *b* + *d*
apply (*rule-tac order-trans*[**where** *y* = *b*+*c*])
apply (*simp-all add*: *assms*)
done

lemma *linprog-dual-estimate*:
assumes
$A * x \leq (b::'a::lattice\text{-}ring)$
$0 \leq y$
$|A - A'| \leq \delta\text{-}A$
$b \leq b'$
$|c - c'| \leq \delta\text{-}c$
$|x| \leq r$
shows
$c * x \leq y * b' + (y * \delta\text{-}A + |y * A' - c'| + \delta\text{-}c) * r$
proof −
from *assms* **have** *1*: $y * b <= y * b'$ **by** (*simp add*: *mult-left-mono*)
from *assms* **have** *2*: $y * (A * x) <= y * b$ **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*: $c * x + (y * (A - A') + (y * A' - c') + (c'-c)) * x <= y * b'$ **by** *simp*
have *5*: $c * x <= y * b' + |(y * (A - A') + (y * A' - c') + (c'-c)) * x|$
by (*simp only*: *4 estimate-by-abs*)
have *6*: $|(y * (A - A') + (y * A' - c') + (c'-c)) * x| <= |y * (A - A') + (y * A' - c') + (c'-c)| * |x|$
by (*simp add*: *abs-le-mult*)
have *7*: $(|y * (A - A') + (y * A' - c') + (c'-c)|) * |x| <= (|y * (A-A') + (y*A'-c')| + |c' - c|) * |x|$
by(*rule abs-triangle-ineq* [*THEN mult-right-mono*]) *simp*
have *8*: $(|y * (A-A') + (y*A'-c')| + |c' - c|) * |x| <= (|y * (A-A')| + |y*A'-c'| + |c' - c|) * |x|$
by (*simp add*: *abs-triangle-ineq mult-right-mono*)
have *9*: $(|y * (A-A')| + |y*A'-c'| + |c'-c|) * |x| <= (|y| * |A-A'| + |y*A'-c'| + |c'-c|) * |x|$
by (*simp add*: *abs-le-mult mult-right-mono*)
have *10*: $c'-c = -(c-c')$ **by** (*simp add*: *algebra-simps*)
have *11*: $|c'-c| = |c-c'|$
by (*subst 10*, *subst abs-minus-cancel*, *simp*)
have *12*: $(|y| * |A-A'| + |y*A'-c'| + |c'-c|) * |x| <= (|y| * |A-A'| + |y*A'-c'| + \delta\text{-}c) * |x|$
by (*simp add*: *11 assms mult-right-mono*)
have *13*: $(|y| * |A-A'| + |y*A'-c'| + \delta\text{-}c) * |x| <= (|y| * \delta\text{-}A + |y*A'-c'| + \delta\text{-}c) * |x|$
by (*simp add*: *assms mult-right-mono mult-left-mono*)
have *r*: $(|y| * \delta\text{-}A + |y*A'-c'| + \delta\text{-}c) * |x| <= (|y| * \delta\text{-}A + |y*A'-c'| + \delta\text{-}c) * r$
apply (*rule mult-left-mono*)
apply (*simp add*: *assms*)
apply (*rule-tac add-mono*[*of 0::'a - 0*, *simplified*])+
apply (*rule mult-left-mono*[*of 0 δ-A*, *simplified*])
apply (*simp-all*)
apply (*rule order-trans*[**where** $y=|A-A'|$], *simp-all add*: *assms*)

```
    apply (rule order-trans[where y=|c−c′|], simp-all add: assms)
    done
  from 6 7 8 9 12 13 r have 14: |(y * (A − A′) + (y * A′ − c′) + (c′−c)) * x|
<= (|y| * δ-A + |y*A′−c′| + δ-c) * r
    by (simp)
  show ?thesis
    apply (rule le-add-right-mono[of - - |(y * (A − A′) + (y * A′ − c′) + (c′−c))
* x|])
    apply (simp-all only: 5 14[simplified abs-of-nonneg[of y, simplified assms]])
    done
qed

lemma le-ge-imp-abs-diff-1:
  assumes
  A1 <= (A::'a::lattice-ring)
  A <= A2
  shows |A−A1| <= A2−A1
proof −
  have 0 <= A − A1
  proof −
    from assms add-right-mono [of A1 A − A1] show ?thesis by simp
  qed
  then have |A−A1| = A−A1 by (rule abs-of-nonneg)
  with assms show |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: assms 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 assms)
```

```
    moreover have pprt a * nprt b2 <= pprt a1 * nprt b2
      by (simp add: mult-right-mono-neg assms)
    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 assms)
    moreover have nprt a2 * pprt b <= nprt a2 * pprt b1
      by (simp add: mult-left-mono-neg assms)
    ultimately show ?thesis
      by simp
  qed
  moreover have nprt a * nprt b <= nprt a1 * nprt b1
  proof −
    have nprt a * nprt b <= nprt a * nprt b1
      by (simp add: mult-left-mono-neg assms)
    moreover have nprt a * nprt b1 <= nprt a1 * nprt b1
      by (simp add: mult-right-mono-neg assms)
    ultimately show ?thesis
      by simp
  qed
  ultimately show ?thesis
    by − (rule add-mono | simp)+
qed

lemma mult-le-dual-prts:
  assumes
  A * x ≤ (b::'a::lattice-ring)
  0 ≤ y
  A1 ≤ A
  A ≤ A2
  c1 ≤ c
  c ≤ c2
  r1 ≤ x
  x ≤ r2
  shows
  c * x ≤ y * b + (let s1 = c1 − y * A2; s2 = c2 − y * A1 in pprt s2 * pprt r2
+ pprt s1 * nprt r2 + nprt s2 * pprt r1 + nprt s1 * nprt r1)
  (is - <= - + ?C)
proof −
  from assms have y * (A * x) <= 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 <= y * b by simp
  then have c * x <= y * b − (y * A − c) * x by (simp add: le-diff-eq)
  then have cx: c * x <= y * b + (c − y * A) * x by (simp add: algebra-simps)
  have s2: c − y * A <= c2 − y * A1
```

by (*simp add*: *assms add-mono mult-left-mono algebra-simps*)
have *s1*: *c1* − *y* ∗ *A2* <= *c* − *y* ∗ *A*
by (*simp add*: *assms add-mono mult-left-mono algebra-simps*)
have *prts*: (*c* − *y* ∗ *A*) ∗ *x* <= *?C*
apply (*simp add*: *Let-def*)
apply (*rule mult-le-prts*)
apply (*simp-all add*: *assms s1 s2*)
done
then have *y* ∗ *b* + (*c* − *y* ∗ *A*) ∗ *x* <= *y* ∗ *b* + *?C*
by *simp*
with *cx* **show** *?thesis*
by(*simp only*:)
qed

end

1 Floating Point Representation of the Reals

theory *ComputeFloat*
imports *Complex-Main HOL−Library.Lattice-Algebras*
begin

ML-file ~~/*src*/*Tools*/*float.ML*

definition *int-of-real* :: *real* ⇒ *int*
where *int-of-real x* = (*SOME y*. *real-of-int y* = *x*)

definition *real-is-int* :: *real* ⇒ *bool*
where *real-is-int x* = (*EX* (*u*::*int*). *x* = *real-of-int u*)

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

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

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

lemma *real-int-of-real*[*simp*]: *real-is-int x* ⟹ *real-of-int* (*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* ⟹ *real-is-int b* ⟹ (*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* ⟹ *real-is-int b* ⟹ *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* $\Longrightarrow$ ∃!(*a*::*int*). *real-of-int 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*)
  using *assms*
  by (*auto simp add*: *real-is-int-def of-int-mult*[*symmetric*]
        simp del: *of-int-mult*)

lemma *real-is-int-mult*[*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-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-of-int* (*1*::*int*)) **by** *auto*
  also have ... = *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-of-int* (−*1*::*int*)) **by** *auto*
  also have ... = *True* **by** (*simp only*: *real-is-int-real*)
  ultimately show *?thesis* **by** *auto*
qed

lemma *real-is-int-numeral*[*simp*]: *real-is-int* (*numeral x*)
  by (*auto simp*: *real-is-int-def intro*!: *exI*[*of - numeral x*])

lemma *real-is-int-neg-numeral*[*simp*]: *real-is-int* (− *numeral x*)

by (*auto simp*: *real-is-int-def intro*!: *exI*[*of* - − *numeral x*])

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-of-int* (*1*::*int*) **by** *auto*
show *?thesis* **by** (*simp only*: *1 int-of-real-real*)
qed

lemma *int-of-real-numeral*[*simp*]: *int-of-real* (*numeral b*) = *numeral b*
unfolding *int-of-real-def* **by** *simp*

lemma *int-of-real-neg-numeral*[*simp*]: *int-of-real* (− *numeral b*) = − *numeral b*
unfolding *int-of-real-def*
by (*metis int-of-real-def int-of-real-real of-int-minus of-int-of-nat-eq of-nat-numeral*)

lemma *int-div-zdiv*: *int* (*a div b*) = (*int a*) *div* (*int b*)
by (*rule zdiv-int*)

lemma *int-mod-zmod*: *int* (*a mod b*) = (*int a*) *mod* (*int b*)
by (*rule zmod-int*)

lemma *abs-div-2-less*: *a* ≠ *0* ⟹ *a* ≠ −*1* ⟹ |(*a*::*int*) *div 2*| < |*a*|
by *arith*

lemma *norm-0-1*: (*1*::-::*numeral*) = *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*) ^*0* = *1*
by *simp*

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

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

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

lemma *zpower-Pls*: $(z::int)\hat{}0 = Numeral1$
by *simp*

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

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

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

lemma *nlift-bool*: $\sim x \Longrightarrow x=False$
by *simp*

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

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

lemmas *powerarith* = *nat-numeral power-numeral-even*
power-numeral-odd zpower-Pls

definition *float* :: $(int \times int) \Rightarrow real$ **where**
$float = (\lambda(a,\ b).\ real\text{-}of\text{-}int\ a * 2\ powr\ real\text{-}of\text{-}int\ b)$

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*:
$float\ (a1,\ e1) + float\ (a2,\ e2) =$
$(if\ e1<=e2\ then\ float\ (a1+a2*2\hat{}(nat(e2-e1)),\ e1)\ else\ float\ (a1*2\hat{}(nat\ (e1-e2))+a2,$
$e2))$
by (*simp add*: *float-def algebra-simps powr-realpow*[*symmetric*] *powr-diff*)

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

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

lemma *float-mult*:
float (*a1*, *e1*) * *float* (*a2*, *e2*) = (*float* (*a1* * *a2*, *e1* + *e2*))
by (*simp add*: *float-def powr-add*)

lemma *float-minus*:
− (*float* (*a*,*b*)) = *float* (−*a*, *b*)
by (*simp add*: *float-def*)

lemma *zero-le-float*:
(*0* <= *float* (*a*,*b*)) = (*0* <= *a*)
by (*simp add*: *float-def zero-le-mult-iff*) (*simp add*: *not-less* [*symmetric*])

lemma *float-le-zero*:
(*float* (*a*,*b*) <= *0*) = (*a* <= *0*)
by (*simp add*: *float-def mult-le-0-iff*) (*simp add*: *not-less* [*symmetric*])

lemma *float-abs*:
|*float* (*a*,*b*)| = (*if 0* <= *a then* (*float* (*a*,*b*)) *else* (*float* (−*a*,*b*)))
by (*simp add*: *float-def abs-if mult-less-0-iff not-less*)

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

lemma *float-pprt*:
pprt (*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 *float-nprt*:
nprt (*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*)

definition *lbound* :: *real* ⇒ *real*
where *lbound x* = *min 0 x*

definition *ubound* :: *real* ⇒ *real*
where *ubound x* = *max 0 x*

lemma *lbound*: *lbound x* ≤ *x*
by (*simp add*: *lbound-def*)

lemma *ubound*: *x* ≤ *ubound x*
by (*simp add*: *ubound-def*)

lemma *pprt-lbound*: *pprt* (*lbound x*) = *float* (*0*, *0*)
by (*auto simp*: *float-def lbound-def*)

lemma *nprt-ubound*: *nprt* (*ubound x*) = *float* (*0*, *0*)
by (*auto simp*: *float-def ubound-def*)

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 pprt-lbound nprt-ubound

lemmas *arith* = *arith-simps rel-simps diff-nat-numeral nat-0*
nat-neg-numeral powerarith floatarith not-false-eq-true not-true-eq-false

ML-file *float-arith.ML*

end

theory *Compute-Oracle* **imports** *HOL.HOL*
begin

ML-file *am.ML*
ML-file *am-compiler.ML*
ML-file *am-interpreter.ML*
ML-file *am-ghc.ML*
ML-file *am-sml.ML*
ML-file *report.ML*
ML-file *compute.ML*
ML-file *linker.ML*

end
theory *ComputeHOL*
imports *Complex-Main Compute-Oracle*/*Compute-Oracle*
begin

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

lemma *If-True*: *If True* = (λ *x y*. *x*) **by** ((*rule ext*)+,*auto*)
lemma *If-False*: *If False* = (λ *x y*. *y*) **by** ((*rule ext*)+, *auto*)

lemmas *compute-if* = *If-True If-False*

lemma *bool1*: $(\neg\ True) = False$ **by** *blast*
lemma *bool2*: $(\neg\ False) = True$ **by** *blast*
lemma *bool3*: $(P \wedge True) = P$ **by** *blast*
lemma *bool4*: $(True \wedge P) = P$ **by** *blast*
lemma *bool5*: $(P \wedge False) = False$ **by** *blast*
lemma *bool6*: $(False \wedge P) = False$ **by** *blast*
lemma *bool7*: $(P \vee True) = True$ **by** *blast*
lemma *bool8*: $(True \vee P) = True$ **by** *blast*
lemma *bool9*: $(P \vee False) = P$ **by** *blast*
lemma *bool10*: $(False \vee P) = P$ **by** *blast*
lemma *bool11*: $(True \longrightarrow P) = P$ **by** *blast*
lemma *bool12*: $(P \longrightarrow True) = True$ **by** *blast*
lemma *bool13*: $(True \longrightarrow P) = P$ **by** *blast*
lemma *bool14*: $(P \longrightarrow False) = (\neg\ P)$ **by** *blast*
lemma *bool15*: $(False \longrightarrow P) = True$ **by** *blast*
lemma *bool16*: $(False = False) = True$ **by** *blast*
lemma *bool17*: $(True = True) = True$ **by** *blast*
lemma *bool18*: $(False = True) = False$ **by** *blast*
lemma *bool19*: $(True = False) = False$ **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*: $((a,\ b) = (c,\ d)) = (a = c \wedge b = d)$ **by** *auto*

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

lemmas *compute-pair = compute-fst compute-snd compute-pair-eq case-prod-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 *case-option-compute* :: $'b\ option \Rightarrow 'a \Rightarrow ('b \Rightarrow 'a) \Rightarrow 'a$
  where *case-option-compute opt a f = case-option a f opt*

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

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

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

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

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

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 *case-list-compute* :: *'b list* ⇒ *'a* ⇒ (*'b* ⇒ *'b list* ⇒ *'a*) ⇒ *'a*
where *case-list-compute l a f* = *case-list a f l*

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

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

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

lemmas *compute-case-list* = *case-list-compute case-list-compute-empty case-list-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-case-list 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 ‹
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signature ComputeHOL =
sig
  val prep-thms : thm list -> thm list
  val to-meta-eq : thm -> thm
  val to-hol-eq : thm -> thm
  val symmetric : thm -> thm
  val trans : thm -> thm -> thm
end

structure ComputeHOL : ComputeHOL =
struct

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

val convert-conditions = Conv.fconv-rule (Conv.prems-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}
```

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val bool-to-true = @{thm ComputeHOL.bool-to-true}

fun to-meta-eq th = eq-th OF [th] handle THM - => meta-eq-trivial OF [th] handle
THM - => bool-to-true OF [th]

fun to-hol-eq th = @{thm meta-eq-imp-eq} OF [th] handle THM - => @{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 - => @{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 *biteq* = *eq-num-simps*

lemmas *bitless* = *less-num-simps*

lemmas *bitle* = *le-num-simps*

lemmas *bitadd* = *add-num-simps*

lemmas *bitmul* = *mult-num-simps*

lemmas *bitarith* = *arith-simps*

lemmas *natnorm* = *one-eq-Numeral1-nat*

fun *natfac* :: *nat* ⇒ *nat*
  where *natfac n* = (*if n* = *0 then 1 else n* ∗ (*natfac* (*n* − *1*)))

lemmas *compute-natarith* =
  arith-simps rel-simps
  diff-nat-numeral nat-numeral nat-0 nat-neg-numeral
  numeral-One [*symmetric*]
  numeral-1-eq-Suc-0 [*symmetric*]
  Suc-numeral natfac.simps

lemmas *number-norm* = *numeral-One*[*symmetric*]

lemmas *compute-numberarith* =
  arith-simps rel-simps number-norm

lemmas *compute-num-conversions* =
  of-nat-numeral of-nat-0
  nat-numeral nat-0 nat-neg-numeral
  of-int-numeral of-int-neg-numeral of-int-0

lemmas *zpowerarith* = *power-numeral-even power-numeral-odd zpower-Pls int-pow-1*

lemmas *compute-div-mod* = *div-0 mod-0 div-by-0 mod-by-0 div-by-1 mod-by-1*
  one-div-numeral one-mod-numeral minus-one-div-numeral minus-one-mod-numeral
  one-div-minus-numeral one-mod-minus-numeral
  numeral-div-numeral numeral-mod-numeral minus-numeral-div-numeral minus-numeral-mod-numeral
  numeral-div-minus-numeral numeral-mod-minus-numeral
  div-minus-minus mod-minus-minus Divides.adjust-div-eq of-bool-eq one-neq-zero
  numeral-neq-zero neg-equal-0-iff-equal arith-simps arith-special divmod-trivial
  divmod-steps divmod-cancel divmod-step-eq fst-conv snd-conv numeral-One
  case-prod-beta rel-simps Divides.adjust-mod-def div-minus1-right mod-minus1-right
  minus-minus numeral-times-numeral mult-zero-right mult-1-right

lemma *even-0-int*: *even* (*0*::*int*) = *True*
  by *simp*

lemma *even-One-int*: *even* (*numeral Num.One* :: *int*) = *False*
  by *simp*

lemma *even-Bit0-int*: *even* (*numeral* (*Num.Bit0 x*) :: *int*) = *True*

by (*simp only*: *even-numeral*)

lemma *even-Bit1-int*: *even* (*numeral* (*Num.Bit1 x*) :: *int*) = *False*
by (*simp only*: *odd-numeral*)

lemmas *compute-even* = *even-0-int even-One-int even-Bit0-int even-Bit1-int*

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*
begin

ML-file *Cplex-tools.ML*
ML-file *CplexMatrixConverter.ML*
ML-file *FloatSparseMatrixBuilder.ML*
ML-file *fspmlp.ML*

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*) (*nprt-spmat r2*))
(*add-spmat* (*mult-spmat* (*nprt-spmat s2*) (*pprt-spmat r1*)) (*mult-spmat* (*nprt-spmat s1*) (*nprt-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* ≤ *sparse-row-matrix* (*b*::('*a*::*lattice-ring*) *spmat*)
shows
c ∗ *x* ≤ *sparse-row-matrix* (*add-spmat* (*mult-spmat y b*)
(*mult-est-spmat r1 r2* (*diff-spmat c1* (*mult-spmat y A2*)) (*diff-spmat c2* (*mult-spmat y A1*))))
by (*simp add*: *assms mult-est-spmat-def spm-mult-le-dual-prts*[**where** *A*=*A*, *simplified Let-def*])

ML-file *matrixlp.ML*

end