

Matrix

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

type-synonym 'a infmatrix = nat  $\Rightarrow$  nat  $\Rightarrow$  'a

definition nonzero-positions :: (nat  $\Rightarrow$  nat  $\Rightarrow$  'a::zero)  $\Rightarrow$  (nat  $\times$  nat) set where
  nonzero-positions A = {pos. A (fst pos) (snd pos)  $\sim$  0}

definition matrix = {(f::(nat  $\Rightarrow$  nat  $\Rightarrow$  'a::zero)). finite (nonzero-positions f)}

typedef (overloaded) 'a matrix = matrix :: (nat  $\Rightarrow$  nat  $\Rightarrow$  'a::zero) set
  unfolding matrix-def

proof
  show ( $\lambda j$  i. 0)  $\in$  {(f::(nat  $\Rightarrow$  nat  $\Rightarrow$  '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  $\Rightarrow$  nat where
  nrows A == if nonzero-positions(Rep-matrix A) = {} then 0 else Suc(Max
    ((image fst) (nonzero-positions (Rep-matrix A))))

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

lemma nrows:
  assumes hyp: nrows A  $\leq$  m
  shows (Rep-matrix A m n) = 0
proof cases
  assume nonzero-positions(Rep-matrix A) = {}
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    then show  $(\text{Rep-matrix } A \ m \ n) = 0$  by (simp add: nonzero-positions-def)
next
  assume  $a: \text{nonzero-positions}(\text{Rep-matrix } A) \neq \{\}$ 
  let  $?S = \text{fst}(\text{nonzero-positions}(\text{Rep-matrix } A))$ 
  have  $c: \text{finite } (?S)$  by (simp add: finite-nonzero-positions)
  from hyp have  $d: \text{Max } (?S) < m$  by (simp add: a n rows-def)
  have  $m \notin ?S$ 
  proof -
    have  $m \in ?S \implies m \leq \text{Max } (?S)$  by (simp add: Max-ge [OF c])
    moreover from d have  $\sim(m \leq \text{Max } ?S)$  by (simp)
    ultimately show  $m \notin ?S$  by (auto)
  qed
  thus  $\text{Rep-matrix } A \ m \ n = 0$  by (simp add: nonzero-positions-def image-Collect)
qed

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definition *transpose-infmatrix* :: $'a \text{ infmatrix} \Rightarrow 'a \text{ infmatrix}$ **where**
transpose-infmatrix $A \ j \ i == A \ i \ j$

definition *transpose-matrix* :: $('a::\text{zero}) \text{ matrix} \Rightarrow 'a \text{ matrix}$ **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 -

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    let  $?A = \{pos. \text{Rep-matrix } x \ (\text{snd } pos) \ (\text{fst } pos) \neq 0\}$ 
    let  $?swap = \% pos. (\text{snd } pos, \text{fst } pos)$ 
    let  $?B = \{pos. \text{Rep-matrix } x \ (\text{fst } pos) \ (\text{snd } pos) \neq 0\}$ 
    have swap-image:  $?swap`?A = ?B$ 
    apply (simp add: image-def)
    apply (rule set-eqI)
    apply (simp)
  proof

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    fix  $y$ 
    assume hyp:  $\exists a \ b. \text{Rep-matrix } x \ b \ a \neq 0 \wedge y = (b, a)$ 
    thus  $\text{Rep-matrix } x \ (\text{fst } y) \ (\text{snd } y) \neq 0$ 
    proof -
      from hyp obtain  $a \ b$  where  $(\text{Rep-matrix } x \ b \ a \neq 0 \ \& \ y = (b, a))$  by blast

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      then show Rep-matrix  $x$  (fst  $y$ ) (snd  $y$ )  $\neq 0$  by (simp)
    qed
  next
  fix  $y$ 
  assume hyp: Rep-matrix  $x$  (fst  $y$ ) (snd  $y$ )  $\neq 0$ 
  show  $\exists a b. (\text{Rep-matrix } x \ b \ a \neq 0 \ \& \ y = (b, a))$ 
    by (rule exI[of - snd  $y$ ], rule exI[of - fst  $y$ ]) (simp add: hyp)
  qed
  then have finite (?swap ' $A$ )
  proof -
    have finite (nonzero-positions (Rep-matrix  $x$ )) by (simp add: finite-nonzero-positions)
    then have finite  $?B$  by (simp add: nonzero-positions-def)
    with swap-image show finite (?swap ' $A$ ) by (simp)
  qed
  moreover
  have inj-on ?swap  $?A$  by (simp add: inj-on-def)
  ultimately show finite  $?A$  by (rule finite-imageD[of ?swap  $?A$ ])
qed

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lemma *infmatrixforward*: $(x::'a \text{ infmatrix}) = y \implies \forall a b. x \ a \ b = y \ a \ b$ by *auto*

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lemma transpose-infmatrix-inject:  $(\text{transpose-infmatrix } A = \text{transpose-infmatrix } B) = (A = B)$ 
  apply (auto)
  apply (rule ext)+
  apply (simp add: transpose-infmatrix)
  apply (rule infmatrixforward)
  apply (simp)
done

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

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lemma transpose-matrix[simp]: Rep-matrix(transpose-matrix  $A$ )  $j \ i = \text{Rep-matrix } A \ i \ j$ 
  by (simp add: transpose-matrix-def)

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

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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)

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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)

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lemma *ncols*: $\text{ncols } A \leq n \implies \text{Rep-matrix } A \text{ } m \text{ } n = 0$

proof –

assume *ncols* $A \leq n$

then have *nrows* (*transpose-matrix* A) $\leq n$ **by** (*simp*)

then have *Rep-matrix* (*transpose-matrix* A) $n \text{ } m = 0$ **by** (*rule nrows*)

thus *Rep-matrix* $A \text{ } m \text{ } n = 0$ **by** (*simp add: transpose-matrix-def*)

qed

lemma *ncols-le*: $(\text{ncols } A \leq n) = (\forall j \text{ } i. n \leq i \longrightarrow (\text{Rep-matrix } A \text{ } j \text{ } i) = 0)$

(**is** – *?st*)

apply (*auto*)

apply (*simp add: ncols*)

proof (*simp add: ncols-def, auto*)

let $?P = \text{nonzero-positions } (\text{Rep-matrix } A)$

let $?p = \text{snd}^* ?P$

have $a:\text{finite } ?p$ **by** (*simp add: finite-nonzero-positions*)

let $?m = \text{Max } ?p$

assume $\sim(\text{Suc } (?m) \leq n)$

then have $b:n \leq ?m$ **by** (*simp*)

fix $a \text{ } b$

assume $(a, b) \in ?P$

then have $?p \neq \{\}$ **by** (*auto*)

with a **have** $?m \in ?p$ **by** (*simp*)

moreover have $\forall x. (x \in ?p \longrightarrow (\exists y. (\text{Rep-matrix } A \text{ } y \text{ } x) \neq 0))$ **by** (*simp add: nonzero-positions-def image-def*)

ultimately have $\exists y. (\text{Rep-matrix } A \text{ } y \text{ } ?m) \neq 0$ **by** (*simp*)

moreover assume *?st*

ultimately show *False* **using** b **by** (*simp*)

qed

lemma *less-ncols*: $(n < \text{ncols } A) = (\exists j \text{ } i. n \leq i \ \& \ (\text{Rep-matrix } A \text{ } j \text{ } i) \neq 0)$

proof –

have $a:!! (a::\text{nat}) \text{ } b. (a < b) = (\sim(b \leq a))$ **by** *arith*

show *?thesis* **by** (*simp add: a ncols-le*)

qed

lemma *le-ncols*: $(n \leq \text{ncols } A) = (\forall m. (\forall j \text{ } i. m \leq i \longrightarrow (\text{Rep-matrix } A \text{ } j \text{ } i) = 0) \longrightarrow n \leq m)$

apply (*auto*)

apply (*subgoal-tac ncols* $A \leq m$)

apply (*simp*)

apply (*simp add: ncols-le*)

apply (*drule-tac x=ncols* A **in** *spec*)

by (*simp add: ncols*)

lemma *nrows-le*: $(\text{nrows } A \leq n) = (\forall j \text{ } i. n \leq j \longrightarrow (\text{Rep-matrix } A \text{ } j \text{ } i) = 0)$

(**is** *?s*)

proof –

have $(\text{nrows } A \leq n) = (\text{ncols } (\text{transpose-matrix } A) \leq n)$ **by** *(simp)*
also have $\dots = (\forall j \ i. \ n \leq i \longrightarrow (\text{Rep-matrix } (\text{transpose-matrix } A) \ j \ i = 0))$
by *(rule ncols-le)*
also have $\dots = (\forall j \ i. \ n \leq i \longrightarrow (\text{Rep-matrix } A \ i \ j) = 0)$ **by** *(simp)*
finally show $(\text{nrows } A \leq n) = (\forall j \ i. \ n \leq j \longrightarrow (\text{Rep-matrix } A \ j \ i) = 0)$ **by**
(auto)
qed

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

lemma le-nrows: $(n \leq \text{nrows } A) = (\forall \ m. (\forall \ j \ i. \ m \leq j \longrightarrow (\text{Rep-matrix } A \ j \ i) = 0) \longrightarrow n \leq m)$
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: $\text{Rep-matrix } A \ m \ n \neq 0 \implies m < \text{nrows } A$
apply *(case-tac nrows A ≤ m)*
apply *(simp-all add: nrows)*
done

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

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

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

lemma RepAbs-matrix:
assumes $\text{aem}: \exists m. \forall j \ i. \ m \leq j \longrightarrow x \ j \ i = 0$ **(is ?em)** **and** $\text{aen}: \exists n. \forall j \ i. (n \leq i \longrightarrow x \ j \ i = 0)$ **(is ?en)**

shows $(\text{Rep-matrix } (\text{Abs-matrix } x)) = x$
apply $(\text{rule Abs-matrix-inverse})$
apply $(\text{simp add: matrix-def nonzero-positions-def})$
proof –
from aem **obtain** m **where** $a: \forall j\ i. m \leq j \longrightarrow x\ j\ i = 0$ **by** (blast)
from aen **obtain** n **where** $b: \forall j\ i. n \leq i \longrightarrow x\ j\ i = 0$ **by** (blast)
let $?u = \{(i, j). x\ i\ j \neq 0\}$
let $?v = \{(i, j). i < m \ \& \ j < n\}$
have $c: !! (m::nat) \ a. \sim(m \leq a) \Longrightarrow a < m$ **by** (arith)
from $a\ b$ **have** $(?u \cap (-?v)) = \{\}$
apply (simp)
apply (rule set-eqI)
apply (simp)
apply auto
by $(\text{rule } c, \text{auto})+$
then have $d: ?u \subseteq ?v$ **by** blast
moreover have $\text{finite } ?v$ **by** $(\text{simp add: finite-natarray2})$
moreover have $\{\text{pos. } x\ (\text{fst pos})\ (\text{snd pos}) \neq 0\} = ?u$ **by** auto
ultimately show $\text{finite } \{\text{pos. } x\ (\text{fst pos})\ (\text{snd pos}) \neq 0\}$
by $(\text{metis (lifting) finite-subset})$
qed

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

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

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

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

lemma $\text{expand-apply-infmatrix[simp]: apply-infmatrix } f\ A\ j\ i = f\ (A\ j\ i)$
by $(\text{simp add: apply-infmatrix-def})$

lemma $\text{expand-combine-infmatrix[simp]: combine-infmatrix } f\ A\ B\ j\ i = f\ (A\ j\ i)\ (B\ j\ i)$
by $(\text{simp add: combine-infmatrix-def})$

definition $\text{commutative} :: ('a \Rightarrow 'a \Rightarrow 'b) \Rightarrow \text{bool}$ **where**
 $\text{commutative } f == \forall x\ y. f\ x\ y = f\ y\ x$

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

associative $f == \forall x y z. f (f x y) z = f x (f y z)$

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

lemma *combine-infmatrix-commute*:

commutative $f \implies \text{commutative } (\text{combine-infmatrix } f)$

by (*simp add: commutative-def combine-infmatrix-def*)

lemma *combine-matrix-commute*:

commutative $f \implies \text{commutative } (\text{combine-matrix } f)$

by (*simp add: combine-matrix-def commutative-def combine-infmatrix-def*)

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

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

but on the other hand we have

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

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

lemma *nonzero-positions-combine-infmatrix[simp]*: $f \ 0 \ 0 = 0 \implies \text{nonzero-positions } (\text{combine-infmatrix } f \ A \ B) \subseteq (\text{nonzero-positions } A) \cup (\text{nonzero-positions } B)$

by (*rule subsetI, simp add: nonzero-positions-def combine-infmatrix-def, auto*)

lemma *finite-nonzero-positions-Rep[simp]*: *finite* (*nonzero-positions* (*Rep-matrix* A))

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

lemma *combine-infmatrix-closed [simp]*:

$f \ 0 \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B))) = \text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B)$

apply (*rule Abs-matrix-inverse*)

apply (*simp add: matrix-def*)

apply (*rule finite-subset[of - (nonzero-positions (Rep-matrix A)) \cup (nonzero-positions (Rep-matrix B))]*)

by (*simp-all*)

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

lemma *nonzero-positions-apply-infmatrix*[simp]: $f \ 0 = 0 \implies \text{nonzero-positions } (\text{apply-infmatrix } f \ A) \subseteq \text{nonzero-positions } A$

by (rule *subsetI*, simp add: *nonzero-positions-def* *apply-infmatrix-def*, auto)

lemma *apply-infmatrix-closed* [simp]:

$f \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{apply-infmatrix } f \ (\text{Rep-matrix } A))) = \text{apply-infmatrix } f \ (\text{Rep-matrix } A)$

apply (rule *Abs-matrix-inverse*)

apply (simp add: *matrix-def*)

apply (rule *finite-subset*[of - *nonzero-positions* (*Rep-matrix* *A*)])

by (simp-all)

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

by (simp add: *associative-def* *combine-infmatrix-def*)

lemma *comb*: $f = g \implies x = y \implies f \ x = g \ y$

by (auto)

lemma *combine-matrix-assoc*: $f \ 0 \ 0 = 0 \implies \text{associative } f \implies \text{associative } (\text{combine-matrix } f)$

apply (simp(*no-asm*) add: *associative-def* *combine-matrix-def*, auto)

apply (rule *comb* [of *Abs-matrix* *Abs-matrix*])

by (auto, insert *combine-infmatrix-assoc*[of *f*], simp add: *associative-def*)

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

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

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

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

lemma *combine-nrows-max*: $f \ 0 \ 0 = 0 \implies \text{nrows } (\text{combine-matrix } f \ A \ B) \leq \max (\text{nrows } A) (\text{nrows } B)$

by (simp add: *nrows-le*)

lemma *combine-ncols-max*: $f \ 0 \ 0 = 0 \implies \text{ncols } (\text{combine-matrix } f \ A \ B) \leq \max (\text{ncols } A) (\text{ncols } B)$

by (simp add: *ncols-le*)

lemma *combine-nrows*: $f \ 0 \ 0 = 0 \implies \text{nrows } A \leq q \implies \text{nrows } B \leq q \implies \text{nrows}(\text{combine-matrix } f \ A \ B) \leq q$

by (simp add: *nrows-le*)

lemma *combine-ncols*: $f \ 0 \ 0 = 0 \implies \text{ncols } A \leq q \implies \text{ncols } B \leq q \implies \text{ncols}(\text{combine-matrix } f \ A \ B) \leq q$

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** Nsuc: N = Suc n **by** *simp*

have negz: 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

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

lemma foldseq-distr:  $\llbracket \text{associative } f; \text{commutative } f \rrbracket \implies \text{foldseq } f \text{ } (\% k. f \text{ } (u \text{ } k) \text{ } (v \text{ } k)) \text{ } n = f \text{ } (\text{foldseq } f \text{ } u \text{ } n) \text{ } (\text{foldseq } f \text{ } v \text{ } n)$ 
proof -
  assume assoc: associative f
  assume comm: commutative f
  from assoc have a:!! x y z. f (f x y) z = f x (f y z) by (simp add: associative-def)
  from comm have b:!! x y. f x y = f y x by (simp add: commutative-def)
  from assoc comm have c:!! x y z. f x (f y z) = f y (f x z) by (simp add:
commutative-def associative-def)
  have  $\bigwedge n. (\forall u v. \text{foldseq } f \text{ } (\%k. f \text{ } (u \text{ } k) \text{ } (v \text{ } k)) \text{ } n = f \text{ } (\text{foldseq } f \text{ } u \text{ } n) \text{ } (\text{foldseq } f \text{ } v \text{ } n))$ 
    apply (induct-tac n)
    apply (simp+, auto)
    by (simp add: a b c)
  then show foldseq f (% k. f (u k) (v k)) n = f (foldseq f u n) (foldseq f v n) by
simp

```

qed

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

lemma *foldseq-zero*:

assumes *fz*: $f \ 0 \ 0 = 0$ **and** *sz*: $\forall i. i \leq n \longrightarrow s \ i = 0$

shows $\text{foldseq } f \ s \ n = 0$

proof –

have $\bigwedge n. \forall s. (\forall i. i \leq n \longrightarrow s \ i = 0) \longrightarrow \text{foldseq } f \ s \ n = 0$

apply (*induct-tac n*)

apply (*simp*)

by (*simp add: fz*)

then show $\text{foldseq } f \ s \ n = 0$ **by** (*simp add: sz*)

qed

lemma *foldseq-significant-positions*:

assumes *p*: $\forall i. i \leq N \longrightarrow S \ i = T \ i$

shows $\text{foldseq } f \ S \ N = \text{foldseq } f \ T \ N$

proof –

have $\bigwedge m. \forall s \ t. (\forall i. i \leq m \longrightarrow s \ i = t \ i) \longrightarrow \text{foldseq } f \ s \ m = \text{foldseq } f \ t \ m$

apply (*induct-tac m*)

apply (*simp*)

apply (*simp*)

apply (*auto*)

proof –

fix *n*

fix $s :: \text{nat} \Rightarrow 'a$

fix $t :: \text{nat} \Rightarrow 'a$

assume *a*: $\forall s \ t. (\forall i \leq n. s \ i = t \ i) \longrightarrow \text{foldseq } f \ s \ n = \text{foldseq } f \ t \ n$

assume *b*: $\forall i \leq \text{Suc } n. s \ i = t \ i$

have *c*!! *a b*. $a = b \implies f \ (t \ 0) \ a = f \ (t \ 0) \ b$ **by** *blast*

have *d*!! *s t*. $(\forall i \leq n. s \ i = t \ i) \implies \text{foldseq } f \ s \ n = \text{foldseq } f \ t \ n$ **by** (*simp add: a*)

show $f \ (t \ 0) \ (\text{foldseq } f \ (\lambda k. s \ (\text{Suc } k)) \ n) = f \ (t \ 0) \ (\text{foldseq } f \ (\lambda k. t \ (\text{Suc } k)) \ n)$ **by** (*rule c, simp add: d b*)

qed

with *p* **show** *?thesis* **by** *simp*

qed

lemma *foldseq-tail*:

assumes $M \leq N$

shows $\text{foldseq } f \ S \ N = \text{foldseq } f \ (\% k. (\text{if } k < M \text{ then } (S \ k) \text{ else } (\text{foldseq } f \ (\% k. S(k+M)) \ (N-M)))) \ M$

proof –

have *suc*: $\bigwedge a \ b. \llbracket a \leq \text{Suc } b; a \neq \text{Suc } b \rrbracket \implies a \leq b$ **by** *arith*

```

have a:  $\bigwedge a\ b\ c.\ a = b \implies f\ c\ a = f\ c\ b$  by blast
have  $\bigwedge n.\ \forall m\ s.\ m \leq n \longrightarrow \text{foldseq}\ f\ s\ n = \text{foldseq}\ f\ (\% k.\ (\text{if } k < m \text{ then } (s\ k) \text{ else } (\text{foldseq}\ f\ (\% k.\ s(k+m))\ (n-m))))\ m$ 
  apply (induct-tac n)
  apply (simp)
  apply (simp)
  apply (auto)
  apply (case-tac m = Suc na)
  apply (simp)
  apply (rule a)
  apply (rule foldseq-significant-positions)
  apply (auto)
  apply (drule suc, simp+)
proof -
  fix na m s
  assume suba:  $\forall m \leq na.\ \forall s.\ \text{foldseq}\ f\ s\ na = \text{foldseq}\ f\ (\lambda k.\ \text{if } k < m \text{ then } s\ k \text{ else } \text{foldseq}\ f\ (\lambda k.\ s\ (k + m))\ (na - m))\ m$ 
  assume subb:  $m \leq na$ 
  from suba have subc:!!  $m\ s.\ m \leq na \implies \text{foldseq}\ f\ s\ na = \text{foldseq}\ f\ (\lambda k.\ \text{if } k < m \text{ then } s\ k \text{ else } \text{foldseq}\ f\ (\lambda k.\ s\ (k + m))\ (na - m))\ m$  by simp
  have subd:  $\text{foldseq}\ f\ (\lambda k.\ \text{if } k < m \text{ then } s\ (\text{Suc } k) \text{ else } \text{foldseq}\ f\ (\lambda k.\ s\ (\text{Suc } (k + m)))\ (na - m))\ m =$ 
     $\text{foldseq}\ f\ (\% k.\ s(\text{Suc } k))\ na$ 
    by (rule subc[of m % k. s(Suc k), THEN sym], simp add: subb)
  from subb have sube:  $m \neq 0 \implies \exists mm.\ m = \text{Suc } mm \ \&\ mm \leq na$  by
arith
  show  $f\ (s\ 0)\ (\text{foldseq}\ f\ (\lambda k.\ \text{if } k < m \text{ then } s\ (\text{Suc } k) \text{ else } \text{foldseq}\ f\ (\lambda k.\ s\ (\text{Suc } (k + m)))\ (na - m))\ m) =$ 
     $\text{foldseq}\ f\ (\lambda k.\ \text{if } k < m \text{ then } s\ k \text{ else } \text{foldseq}\ f\ (\lambda k.\ s\ (k + m))\ (\text{Suc } na - m))\ m$ 
    apply (simp add: subd)
    apply (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:  $\forall i.\ n \leq i \longrightarrow s\ i = 0$ 
and nm:  $n \leq m$ 
shows
   $\text{foldseq}\ f\ s\ n = \text{foldseq}\ f\ s\ m$ 

```

```

proof -
  show  $\text{foldseq } f \ s \ n = \text{foldseq } f \ s \ m$ 
    apply (simp add: foldseq-tail[OF nm, of f s])
    apply (rule foldseq-significant-positions)
    apply (auto)
    apply (subst foldseq-zero)
    by (simp add: fz sz)+
qed

```

```

lemma foldseq-zerotail2:
  assumes  $\forall x. f \ x \ 0 = x$ 
  and  $\forall i. n < i \longrightarrow s \ i = 0$ 
  and  $nm: n \leq m$ 
  shows  $\text{foldseq } f \ s \ n = \text{foldseq } f \ s \ m$ 

```

```

proof -
  have  $f \ 0 \ 0 = 0$  by (simp add: assms)
  have  $b: \bigwedge m \ n. n \leq m \implies m \neq n \implies \exists k. m - n = \text{Suc } k$  by arith
  have  $c: 0 \leq m$  by simp
  have  $d: \bigwedge k. k \neq 0 \implies \exists l. k = \text{Suc } l$  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:
   $\forall x. f \ 0 \ (f \ 0 \ x) = f \ 0 \ x \implies \forall i. i \leq n \longrightarrow s \ i = 0 \implies \text{foldseq } f \ s \ (\text{Suc } n) = f \ 0 \ (s \ (\text{Suc } n))$ 
proof -
  assume f00x:  $\forall x. f \ 0 \ (f \ 0 \ x) = f \ 0 \ x$ 
  have  $\forall s. (\forall i. i \leq n \longrightarrow s \ i = 0) \longrightarrow \text{foldseq } f \ s \ (\text{Suc } n) = f \ 0 \ (s \ (\text{Suc } n))$ 
    apply (induct n)
    apply (simp)
    apply (rule allI, rule impI)
  proof -
    fix  $n$ 
    fix  $s$ 
    have  $a: \text{foldseq } f \ s \ (\text{Suc } (\text{Suc } n)) = f \ (s \ 0) \ (\text{foldseq } f \ (\% k. s \ (\text{Suc } k)) \ (\text{Suc } n))$  by simp

```

```

    assume b:  $\forall s. ((\forall i \leq n. s\ i = 0) \longrightarrow \text{foldseq } f\ s\ (\text{Suc } n) = f\ 0\ (s\ (\text{Suc } n)))$ 
    from b have c:!! s.  $(\forall i \leq n. s\ i = 0) \implies \text{foldseq } f\ s\ (\text{Suc } n) = f\ 0\ (s\ (\text{Suc } n))$ 
  n)) by simp
    assume d:  $\forall i. i \leq \text{Suc } n \longrightarrow s\ i = 0$ 
    show  $\text{foldseq } f\ s\ (\text{Suc } (\text{Suc } n)) = f\ 0\ (s\ (\text{Suc } (\text{Suc } n)))$ 
      apply (subst a)
      apply (subst c)
      by (simp add: d f00x)+
    qed
  then show  $\forall i. i \leq n \longrightarrow s\ i = 0 \implies \text{foldseq } f\ s\ (\text{Suc } n) = f\ 0\ (s\ (\text{Suc } n))$ 
by simp
qed

```

```

lemma foldseq-zerostart2:
   $\forall x. f\ 0\ x = x \implies \forall i. i < n \longrightarrow s\ i = 0 \implies \text{foldseq } f\ s\ n = s\ n$ 
proof -
  assume a:  $\forall i. i < n \longrightarrow s\ i = 0$ 
  assume x:  $\forall x. f\ 0\ x = x$ 
  from x have f00x:  $\forall x. f\ 0\ (f\ 0\ x) = f\ 0\ x$  by blast
  have b:  $\bigwedge i\ l. i < \text{Suc } l = (i \leq l)$  by arith
  have d:  $\bigwedge k. k \neq 0 \implies \exists l. k = \text{Suc } l$  by arith
  show  $\text{foldseq } f\ s\ n = s\ n$ 
    apply (case-tac n=0)
    apply (simp)
    apply (insert a)
    apply (drule d)
    apply (auto)
    apply (simp add: b)
    apply (insert f00x)
    apply (drule foldseq-zerostart)
    by (simp add: x)+
  qed

```

```

lemma foldseq-almostzero:
  assumes f0x:  $\forall x. f\ 0\ x = x$  and fx0:  $\forall x. f\ x\ 0 = x$  and s0:  $\forall i. i \neq j \longrightarrow s\ i = 0$ 
  shows  $\text{foldseq } f\ s\ n = (\text{if } (j \leq n) \text{ then } (s\ j) \text{ else } 0)$ 
proof -
  from s0 have a:  $\forall i. i < j \longrightarrow s\ i = 0$  by simp
  from s0 have b:  $\forall i. j < i \longrightarrow s\ i = 0$  by simp
  show ?thesis
    apply auto
    apply (subst foldseq-zeroend2[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 $g(\text{foldseq}\ f\ s\ n) = \text{foldseq}\ f\ (\% x. g(s\ x))\ n$

proof –

have $\forall s. g(\text{foldseq}\ f\ s\ n) = \text{foldseq}\ f\ (\% x. g(s\ x))\ n$
apply (*induct-tac* n)
apply (*simp*)
apply (*simp*)
apply (*auto*)
apply (*drule-tac* $x = \% k. s\ (\text{Suc}\ k)$ **in** *spec*)
by (*simp add: assms*)

then show *?thesis* **by** *simp*

qed

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

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

lemma *mult-matrix-n*:

assumes $\text{ncols}\ A \leq n$ (**is** *?An*) $\text{nrows}\ B \leq n$ (**is** *?Bn*) $\text{fadd}\ 0\ 0 = 0$ $\text{fmul}\ 0\ 0 = 0$

shows $c:\text{mult-matrix}\ \text{fmul}\ \text{fadd}\ A\ B = \text{mult-matrix-n}\ n\ \text{fmul}\ \text{fadd}\ A\ B$

proof –

show *?thesis* **using** *assms*
apply (*simp add: mult-matrix-def mult-matrix-n-def*)
apply (*rule comb[of Abs-matrix Abs-matrix], simp, (rule ext)+*)
apply (*rule foldseq-zerotail, simp-all add: nrows-le ncols-le assms*)
done

qed

lemma *mult-matrix-nm*:

assumes $\text{ncols}\ A \leq n$ $\text{nrows}\ B \leq n$ $\text{ncols}\ A \leq m$ $\text{nrows}\ B \leq m$ $\text{fadd}\ 0\ 0 = 0$ $\text{fmul}\ 0\ 0 = 0$

shows $\text{mult-matrix-n}\ n\ \text{fmul}\ \text{fadd}\ A\ B = \text{mult-matrix-n}\ m\ \text{fmul}\ \text{fadd}\ A\ B$

proof –

from *assms* **have** $\text{mult-matrix-n}\ n\ \text{fmul}\ \text{fadd}\ A\ B = \text{mult-matrix}\ \text{fmul}\ \text{fadd}\ A\ B$
by (*simp add: mult-matrix-n*)
also from *assms* **have** $\dots = \text{mult-matrix-n}\ m\ \text{fmul}\ \text{fadd}\ A\ B$
by (*simp add: mult-matrix-n[THEN sym]*)
finally show $\text{mult-matrix-n}\ n\ \text{fmul}\ \text{fadd}\ A\ B = \text{mult-matrix-n}\ m\ \text{fmul}\ \text{fadd}\ A\ B$

by *simp*

qed

definition *r-distributive* :: (*'a* ⇒ *'b* ⇒ *'b*) ⇒ (*'b* ⇒ *'b* ⇒ *'b*) ⇒ *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* ⇒ *'b* ⇒ *'a*) ⇒ (*'a* ⇒ *'a* ⇒ *'a*) ⇒ *bool* **where**
l-distributive *fmul* *fadd* == ∀ *a u v*. *fmul* (*fadd* *u v*) *a* = *fadd* (*fmul* *u a*) (*fmul* *v a*)

definition *distributive* :: (*'a* ⇒ *'a* ⇒ *'a*) ⇒ (*'a* ⇒ *'a* ⇒ *'a*) ⇒ *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
     $\forall a. \text{fmul } a \ 0 = 0$ 
     $\forall a. \text{fmul } 0 \ a = 0$ 
  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]: $\llbracket \text{fadd } 0 \ 0 = 0; \forall a. \text{fmul } 0 \ a = 0 \rrbracket \implies \text{mult-matrix}$
 $\text{fmul fadd } 0 \ A = 0$
by (simp add: mult-matrix-def)

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

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

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

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

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

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

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

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

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

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

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

```

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  $\implies$  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:  $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$  by arith+
from th show ?thesis
apply (auto)
apply (rule le-antisym)
apply (subst nrows-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)
apply (rule not-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:  $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$  by arith+
from th show ?thesis
apply (auto)
apply (rule le-antisym)
apply (subst ncols-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)

```

```

apply (rule not-le-imp-less)
apply (subst ncols-le)
by simp
qed

```

```

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

```

```

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

```

```

lemma Rep-move-matrix[simp]:
   $\text{Rep-matrix } (\text{move-matrix } A\ y\ x)\ j\ i =$ 
   $(\text{if } (((\text{int } j) - y) < 0) \mid (((\text{int } i) - x) < 0) \text{ then } 0 \text{ else } \text{Rep-matrix } A\ (\text{nat}((\text{int } j) - y))\ (\text{nat}((\text{int } i) - x))))$ 
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]:  $\text{move-matrix } A\ 0\ 0 = A$ 
by (simp add: move-matrix-def)

```

```

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

```

```

lemma transpose-move-matrix[simp]:
   $\text{transpose-matrix } (\text{move-matrix } A\ x\ y) = \text{move-matrix } (\text{transpose-matrix } A)\ y\ x$ 
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  $\implies$  column-of-matrix A n = 0
apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
by (simp add: ncols)

```

```

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

```

```

lemma mult-matrix-singleton-right[simp]:
  assumes
     $\forall x. \text{fmul } x \ 0 = 0$ 
     $\forall x. \text{fmul } 0 \ x = 0$ 
     $\forall x. \text{fadd } 0 \ x = x$ 
     $\forall x. \text{fadd } x \ 0 = x$ 
  shows  $(\text{mult-matrix fmul fadd } A \ (\text{singleton-matrix } j \ i \ e)) = \text{apply-matrix } (\% \ x. \text{fmul } x \ e) \ (\text{move-matrix } (\text{column-of-matrix } A \ j) \ 0 \ (\text{int } i))$ 
  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:
       $\exists e. (\forall a \ b. a \neq b \longrightarrow \text{fmul } a \ e \neq \text{fmul } b \ e)$ 
  and fprems:
     $\forall a. \text{fmul } 0 \ a = 0$ 
     $\forall a. \text{fmul } a \ 0 = 0$ 
     $\forall a. \text{fadd } a \ 0 = a$ 
     $\forall a. \text{fadd } 0 \ a = a$ 
  and contraprems:
     $\text{mult-matrix fmul fadd } A = \text{mult-matrix fmul fadd } B$ 
  shows
     $A = B$ 
proof(rule contrapos-np[of False], simp)
  assume  $a: A \neq B$ 
  have  $b: \bigwedge f \ g. (\forall x \ y. f \ x \ y = g \ x \ y) \implies f = g$  by ((rule ext)+, auto)
  have  $\exists j \ i. (\text{Rep-matrix } A \ j \ i) \neq (\text{Rep-matrix } B \ j \ i)$ 
    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  $c: (\text{Rep-matrix } A \ J \ I) \neq (\text{Rep-matrix } B \ J \ I)$  by blast
  from eprem obtain  $e$  where  $\text{eprops}: (\forall a \ b. a \neq b \longrightarrow \text{fmul } a \ e \neq \text{fmul } b \ e)$  by blast
  let  $?S = \text{singleton-matrix } I \ 0 \ e$ 
  let  $?comp = \text{mult-matrix fmul fadd}$ 
  have  $d: !!x \ f \ g. f = g \implies f \ x = g \ x$  by blast
  have  $e: (\% x. \text{fmul } x \ e) \ 0 = 0$  by (simp add: assms)
  have  $\sim(?comp \ A \ ?S = ?comp \ B \ ?S)$ 
    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 $\Rightarrow$ 'a $\Rightarrow$ 'a) $\Rightarrow$ ('a $\Rightarrow$ 'a $\Rightarrow$ 'a) $\Rightarrow$ ('a *infmatrix*) $\Rightarrow$ nat $\Rightarrow$ nat $\Rightarrow$ 'a **where**
foldmatrix f g A m n == *foldseq-transposed* g (% j. *foldseq* f (A j) n) m

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

lemma *foldmatrix-transpose*:

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

lemma *foldseq-foldseq*:

assumes
associative f
associative g
 $\forall a b c d. g(f a b) (f c d) = f (g a c) (g b d)$
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-rows:*

assumes

$\forall a. \text{fmul } 0 \ a = 0$

$\forall a. \text{fmul } a \ 0 = 0$

$\text{fadd } 0 \ 0 = 0$

shows $\text{nrows } (\text{mult-matrix-n } n \ \text{fmul fadd } A \ B) \leq \text{nrows } A$

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

$\forall a. \text{fmul } 0 \ a = 0$

$\forall a. \text{fmul } a \ 0 = 0$

$\text{fadd } 0 \ 0 = 0$

shows $\text{ncols } (\text{mult-matrix-n } n \ \text{fmul fadd } A \ B) \leq \text{ncols } B$

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

$\forall a. \text{fmul } 0 \ a = 0$

$\forall a. \text{fmul } a \ 0 = 0$

$\text{fadd } 0 \ 0 = 0$

shows $\text{nrows } (\text{mult-matrix } \text{fmul fadd } A \ B) \leq \text{nrows } A$

by (*simp add: mult-matrix-def mult-n-rows assms*)

lemma *mult-ncols:*

assumes

$\forall a. \text{fmul } 0 \ a = 0$

$\forall a. \text{fmul } a \ 0 = 0$

$\text{fadd } 0 \ 0 = 0$

shows $\text{ncols } (\text{mult-matrix } \text{fmul fadd } A \ B) \leq \text{ncols } B$

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
 $\forall a. \text{fmul1 } 0 \ a = 0$
 $\forall a. \text{fmul1 } a \ 0 = 0$
 $\forall a. \text{fmul2 } 0 \ a = 0$
 $\forall a. \text{fmul2 } a \ 0 = 0$
 $\text{fadd1 } 0 \ 0 = 0$
 $\text{fadd2 } 0 \ 0 = 0$
 $\forall a \ b \ c \ d. \text{fadd2 } (\text{fadd1 } a \ b) (\text{fadd1 } c \ d) = \text{fadd1 } (\text{fadd2 } a \ c) (\text{fadd2 } b \ d)$
associative fadd1
associative fadd2
 $\forall a \ b \ c. \text{fmul2 } (\text{fmul1 } a \ b) \ c = \text{fmul1 } a \ (\text{fmul2 } b \ c)$
 $\forall a \ b \ c. \text{fmul2 } (\text{fadd1 } a \ b) \ c = \text{fadd1 } (\text{fmul2 } a \ c) (\text{fmul2 } b \ c)$
 $\forall a \ b \ c. \text{fmul1 } c \ (\text{fadd2 } a \ b) = \text{fadd2 } (\text{fmul1 } c \ a) (\text{fmul1 } c \ b)$
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*: $!! A \ B \ x \ y. A = B \implies (\text{Rep-matrix } (\text{Abs-matrix } A)) \ x \ y = (\text{Rep-matrix } (\text{Abs-matrix } B)) \ x \ y$ **by** *blast*
have *fmul2fadd1fold*: $!! x \ s \ n. \text{fmul2 } (\text{foldseq fadd1 } s \ n) \ x = \text{foldseq fadd1 } (\% k. \text{fmul2 } (s \ k) \ x) \ n$
by (*rule-tac g1 = % y. fmul2 y x in ssubst [OF foldseq-distr-unary], insert assms, simp-all*)
have *fmul1fadd2fold*: $!! x \ s \ n. \text{fmul1 } x \ (\text{foldseq fadd2 } s \ n) = \text{foldseq fadd2 } (\% k. \text{fmul1 } x \ (s \ k)) \ n$
using *assms* **by** (*rule-tac g1 = % y. fmul1 x y in ssubst [OF foldseq-distr-unary], simp-all*)
let $?N = \max (\text{ncols } A) (\max (\text{ncols } B) (\max (\text{nrows } B) (\text{nrows } C)))$
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

$\forall a. \text{fmul1 } 0 \ a = 0$

$\forall a. \text{fmul1 } a \ 0 = 0$

$\forall a. \text{fmul2 } 0 \ a = 0$

$\forall a. \text{fmul2 } a \ 0 = 0$

$\text{fadd1 } 0 \ 0 = 0$

$\text{fadd2 } 0 \ 0 = 0$

$\forall a \ b \ c \ d. \text{fadd2 } (\text{fadd1 } a \ b) (\text{fadd1 } c \ d) = \text{fadd1 } (\text{fadd2 } a \ c) (\text{fadd2 } b \ d)$

associative fadd1

associative fadd2

$\forall a \ b \ c. \text{fmul2 } (\text{fmul1 } a \ b) \ c = \text{fmul1 } a \ (\text{fmul2 } b \ c)$

$\forall a \ b \ c. \text{fmul2 } (\text{fadd1 } a \ b) \ c = \text{fadd1 } (\text{fmul2 } a \ c) (\text{fmul2 } b \ c)$

$\forall a \ b \ c. \text{fmul1 } c \ (\text{fadd2 } a \ b) = \text{fadd2 } (\text{fmul1 } c \ a) (\text{fmul1 } c \ b)$

shows

$(\text{mult-matrix } \text{fmul1 } \text{fadd1 } A) \ o \ (\text{mult-matrix } \text{fmul2 } \text{fadd2 } B) = \text{mult-matrix } \text{fmul2}$

```

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

```

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

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

lemma *Rep-mult-matrix*:

```

assumes
   $\forall a. \text{fmul } 0 \ a = 0$ 
   $\forall a. \text{fmul } a \ 0 = 0$ 
   $\text{fadd } 0 \ 0 = 0$ 
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
   $\forall a. \text{fmul } 0 \ a = 0$ 
   $\forall a. \text{fmul } a \ 0 = 0$ 
   $\text{fadd } 0 \ 0 = 0$ 
   $\forall x \ y. \text{fmul } y \ x = \text{fmul } x \ y$ 
shows
   $\text{transpose-matrix } (\text{mult-matrix } \text{fmul } \text{fadd } A \ B) = \text{mult-matrix } \text{fmul } \text{fadd } (\text{transpose-matrix } B) \ (\text{transpose-matrix } A)$ 
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: $\text{column-of-matrix } (\text{transpose-matrix } A) \ n = \text{transpose-matrix } (\text{row-of-matrix } A \ n)$

```

apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

```

lemma take-columns-transpose-matrix: $\text{take-columns } (\text{transpose-matrix } A) \ n = \text{transpose-matrix } (\text{take-rows } A \ n)$

```

apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
by simp

```

instantiation matrix :: ($\{\text{zero}, \text{ord}\}$) ord
begin

definition

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

definition

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

instance ..

end

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

```

```

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

```

```

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

```

```

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

```

lemma *le-transpose-matrix*: $(A \leq B) = (\text{transpose-matrix } A \leq \text{transpose-matrix } B)$

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

lemma *le-foldseq*:

assumes

$\forall a b c d. a \leq b \ \& \ c \leq d \longrightarrow f a c \leq f b d$

$\forall i. i \leq n \longrightarrow s i \leq t i$

shows

$\text{foldseq } f s n \leq \text{foldseq } f t n$

proof –

have $\forall s t. (\forall i. i \leq n \longrightarrow s i \leq t i) \longrightarrow \text{foldseq } f s n \leq \text{foldseq } f t n$

by (*induct n*) (*simp-all add: assms*)

then show $\text{foldseq } f s n \leq \text{foldseq } f t n$ **using** *assms* **by** *simp*

qed

lemma *le-left-mult*:

assumes

$\forall a b c d. a \leq b \ \& \ c \leq d \longrightarrow \text{fadd } a c \leq \text{fadd } b d$

$\forall c a b. 0 \leq c \ \& \ a \leq b \longrightarrow \text{fmul } c a \leq \text{fmul } c b$

$\forall a. \text{fmul } 0 a = 0$

$\forall a. \text{fmul } a 0 = 0$

$\text{fadd } 0 0 = 0$

$0 \leq C$

$A \leq B$

shows

$\text{mult-matrix } \text{fmul } \text{fadd } C A \leq \text{mult-matrix } \text{fmul } \text{fadd } C B$

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

$\forall a b c d. a \leq b \ \& \ c \leq d \longrightarrow \text{fadd } a c \leq \text{fadd } b d$

$\forall c a b. 0 \leq c \ \& \ a \leq b \longrightarrow \text{fmul } a c \leq \text{fmul } b c$

$\forall a. \text{fmul } 0 a = 0$

$\forall a. \text{fmul } a 0 = 0$

$\text{fadd } 0 0 = 0$

$0 \leq C$

$A \leq B$

shows

$\text{mult-matrix } \text{fmul } \text{fadd } A C \leq \text{mult-matrix } \text{fmul } \text{fadd } B C$

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:  $\forall j i. P j i \implies P j i$  by blast
lemma neg-imp:  $(\neg Q \longrightarrow \neg P) \implies P \longrightarrow Q$  by blast

lemma singleton-matrix-le[simp]:  $(\text{singleton-matrix } j \ i \ a \leq \text{singleton-matrix } j \ i \ b) = (a \leq (b::\text{order}))$ 
by (auto simp add: le-matrix-def)

lemma singleton-le-zero[simp]:  $(\text{singleton-matrix } j \ i \ x \leq 0) = (x \leq (0::'a::\{\text{order}, \text{zero}\}))$ 
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]:  $(0 \leq \text{singleton-matrix } j \ i \ x) = ((0::'a::\{\text{order}, \text{zero}\}) \leq x)$ 
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]:  $0 \leq j \implies 0 \leq i \implies (\text{move-matrix } A \ j \ i \leq 0) = (A \leq (0::('a::\{\text{order}, \text{zero}\}) \text{ matrix}))$ 
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]:  $0 \leq j \implies 0 \leq i \implies (0 \leq \text{move-matrix } A \ j \ i) = ((0::('a::\{\text{order}, \text{zero}\}) \text{ matrix}) \leq A)$ 
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]:  $0 \leq j \implies 0 \leq i \implies (\text{move-matrix } A \ j \ i \leq \text{move-matrix } B \ j \ i) = (A \leq (B::('a::\{\text{order}, \text{zero}\}) \text{ matrix}))$ 
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:  $A + B = \text{combine-matrix } (+) A B$ 

instance ..

end

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

definition
  minus-matrix-def:  $- A = \text{apply-matrix } \text{uminus } A$ 

instance ..

end

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

definition
  diff-matrix-def:  $A - B = \text{combine-matrix } (-) A B$ 

instance ..

end

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

definition

```

```

    times-matrix-def:  $A * B = \text{mult-matrix } ((*) (+) A B$ 

instance ..

end

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

definition
    abs-matrix-def:  $|A :: 'a \text{ matrix}| = \text{sup } A (- A)$ 

instance ..

end

instance matrix :: (monoid-add) monoid-add
proof
    fix A B C :: 'a matrix
    show  $A + B + C = A + (B + C)$ 
        apply (simp add: plus-matrix-def)
        apply (rule combine-matrix-assoc[simplified associative-def, THEN spec, THEN
spec, THEN spec])
        apply (simp-all add: add.assoc)
        done
    show  $0 + A = A$ 
        apply (simp add: plus-matrix-def)
        apply (rule combine-matrix-zero-l-neutral[simplified zero-l-neutral-def, THEN
spec])
        apply (simp)
        done
    show  $A + 0 = A$ 
        apply (simp add: plus-matrix-def)
        apply (rule combine-matrix-zero-r-neutral [simplified zero-r-neutral-def, THEN
spec])
        apply (simp)
        done
qed

instance matrix :: (comm-monoid-add) comm-monoid-add
proof
    fix A B :: 'a matrix
    show  $A + B = B + A$ 
        apply (simp add: plus-matrix-def)
        apply (rule combine-matrix-commute[simplified commutative-def, THEN spec,
THEN spec])
        apply (simp-all add: add.commute)
        done
    show  $0 + A = A$ 

```

```

    apply (simp add: plus-matrix-def)
    apply (rule combine-matrix-zero-l-neutral[simplified zero-l-neutral-def, THEN
spec])
    apply (simp)
    done
qed

```

```

instance matrix :: (group-add) group-add
proof
  fix A B :: 'a matrix
  show  $- A + A = 0$ 
    by (simp add: plus-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
  show  $A + - B = A - B$ 
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def Rep-matrix-inject
[symmetric] ext)
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  $A \leq B$ 
  then show  $C + A \leq C + B$ 
    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 (+) (% *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*: $\forall x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a)$
 $\implies \text{apply-matrix } f ((a::('a::monoid-add) \text{ matrix}) + b) = (\text{apply-matrix } f a) +$
 (*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 $\Rightarrow$ ('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 $\implies$ (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 $\implies$ (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 $\Rightarrow$ 'a matrix $\Rightarrow$ bool **where**
 right-inverse-matrix A X == (A * X = one-matrix (max (nrows A) (ncols X)))
 $\wedge$ nrows X $\leq$ ncols A

definition left-inverse-matrix :: ('a::{ring-1}) matrix $\Rightarrow$ 'a matrix $\Rightarrow$ bool **where**
 left-inverse-matrix A X == (X * A = one-matrix (max(nrows X) (ncols A))) $\wedge$

$ncols\ X \leq rows\ A$

definition *inverse-matrix* :: ('a::ring-1) matrix $\Rightarrow$ 'a matrix $\Rightarrow$ bool **where**
inverse-matrix A X == (right-inverse-matrix A X) $\wedge$ (left-inverse-matrix A X)

lemma *right-inverse-matrix-dim*: right-inverse-matrix A X $\implies$ rows A = ncols X

apply (insert ncols-mult[of A X], insert rows-mult[of A X])
by (simp add: right-inverse-matrix-def)

lemma *left-inverse-matrix-dim*: left-inverse-matrix A Y $\implies$ ncols A = rows Y

apply (insert ncols-mult[of Y A], insert rows-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 (rows 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*: $\llbracket$ inverse-matrix A X; inverse-matrix A Y $\rrbracket \implies$ X = Y

by (auto simp add: inverse-matrix-def left-right-inverse-matrix-unique)

lemma *one-matrix-inverse*: inverse-matrix (one-matrix n) (one-matrix n)

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

lemma *zero-imp-mult-zero*: (a::'a::semiring-0) = 0 | b = 0 $\implies$ a * b = 0

by auto

lemma *Rep-matrix-zero-imp-mult-zero*:

$\forall j\ i\ k. (Rep-matrix\ A\ j\ k = 0) \mid (Rep-matrix\ B\ k\ i) = 0 \implies A * B = (0::('a::lattice-ring)\ matrix)$

```

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  $\implies$  nrows B <= u
 $\implies$  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)  $\Rightarrow$  'a matrix  $\Rightarrow$  'a matrix where
  scalar-mult a m == apply-matrix ((* ) 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 svec = (nat * 'a) list
type-synonym 'a smat = 'a svec svec

definition sparse-row-vector :: ('a::ab-group-add) svec  $\Rightarrow$  '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) smat  $\Rightarrow$  '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:  $\forall a\ x\ y. (f\ (g\ x\ y)\ a = g\ x\ (f\ y\ a)) \implies (foldl\ f\ (g\ x\ y)\ l = g\ x\ (foldl\ f\ y\ l))$ 
  by (induct l arbitrary: x y, auto)

lemma sparse-row-vector-cons[simp]:
  sparse-row-vector (a # 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  $\lambda m\ x. m + \text{singleton-matrix } 0\ (\text{fst } x)\ (\text{snd } x)\ \lambda x\ m. \text{singleton-matrix } 0\ (\text{fst } x)\ (\text{snd } x) + m]$ )
  done

lemma sparse-row-vector-append[simp]:
  sparse-row-vector (a @ b) = (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  $\lambda m\ x. m + (\text{move-matrix } (\text{sparse-row-vector } (\text{snd } x))\ (\text{int } (\text{fst } x))\ 0)$ 
    % 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  $\Rightarrow$  bool
where
  sorted-spvec [] = True
  | sorted-spvec-step: sorted-spvec (a#as) = (case as of []  $\Rightarrow$  True | b#bs  $\Rightarrow$  ((fst a < fst b) & (sorted-spvec as)))

```

```

primrec sorted-spmat :: 'a spmat  $\Rightarrow$  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)  $\Longrightarrow$  sorted-spvec as
apply (induct as)
apply (auto simp add: sorted-spvec.simps)
done

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

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

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

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

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

primrec abs-spvec :: ('a::lattice-ab-group-add-abs) spvec  $\Rightarrow$  'a spvec
where
  abs-spvec [] = []

```

| $\text{abs-spvec } (a \# as) = (\text{fst } a, |\text{snd } a|) \# (\text{abs-spvec } as)$

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

lemma *sorted-spvec-abs-spvec:*

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

definition *smult-spvec* $y = \text{map } (\% a. (\text{fst } a, y * \text{snd } a))$

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

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

fun *addmult-spvec* :: ($'a::\text{ring}$) $\Rightarrow 'a \ \text{spvec} \Rightarrow 'a \ \text{spvec} \Rightarrow 'a \ \text{spvec}$
where
addmult-spvec $y \ \text{arr} \ [] = \text{arr}$
addmult-spvec $y \ [] \ \text{brr} = \text{smult-spvec } y \ \text{brr}$
addmult-spvec $y \ ((i,a) \# \text{arr}) \ ((j,b) \# \text{brr}) =$
 if $i < j$ *then* $((i,a) \# (\text{addmult-spvec } y \ \text{arr} \ ((j,b) \# \text{brr})))$
 else (*if* $(j < i)$ *then* $((j, y * b) \# (\text{addmult-spvec } y \ ((i,a) \# \text{arr}) \ \text{brr}))$
 else $((i, a + y*b) \# (\text{addmult-spvec } y \ \text{arr} \ \text{brr})))$

lemma *addmult-spvec-empty1*[simp]: *addmult-spvec* $y \ [] \ a = \text{smult-spvec } y \ a$
by (*induct a*) *auto*

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

lemma *sparse-row-vector-map*: $(\forall x y. f (x+y) = (f x) + (f y)) \Longrightarrow (f :: 'a \Rightarrow ('a::\text{lattice-ring}))$
 $0 = 0 \Longrightarrow$
sparse-row-vector $(\text{map } (\% x. (\text{fst } x, f (\text{snd } x))) \ a) = \text{apply-matrix } f \ (\text{sparse-row-vector } a)$
apply (*induct a*)
apply (*simp-all add: apply-matrix-add*)
done

lemma *sparse-row-vector-smult*: *sparse-row-vector* $(\text{smult-spvec } y \ a) = \text{scalar-mult } y \ (\text{sparse-row-vector } a)$
apply (*induct a*)
apply (*simp-all add: smult-spvec-cons scalar-mult-add*)
done

lemma *sparse-row-vector-addmult-spvec*: *sparse-row-vector* $(\text{addmult-spvec } (y :: 'a::\text{lattice-ring}) \ a \ b) =$
 $(\text{sparse-row-vector } a) + (\text{scalar-mult } y \ (\text{sparse-row-vector } b))$
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* $a \Longrightarrow \text{sorted-spvec } (\text{smult-spvec } y \ a)$
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:  $\llbracket$ sorted-spvec (addmult-spvec y ((a, b)
# arr) brr); aa < a; sorted-spvec ((a, b) # arr);
sorted-spvec ((aa, ba) # brr) $\rrbracket \implies$  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:
 $\llbracket$ sorted-spvec (addmult-spvec y arr ((aa, ba) # brr)); a < aa; sorted-spvec ((a, b)
# arr); sorted-spvec ((aa, ba) # brr) $\rrbracket$ 
 $\implies$  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)  $\longrightarrow$  sorted-spvec ((aa, b) # arr)  $\longrightarrow$ 
sorted-spvec ((aa, ba) # brr)
 $\longrightarrow$  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  $\implies$  sorted-spvec b  $\implies$  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  $\sim(i < j)$ )
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  $\Rightarrow$  'a spvec  $\Rightarrow$  'a smat  $\Rightarrow$  '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)  $\longrightarrow$  sorted-spmat B  $\longrightarrow$  sorted-spvec
(mult-spvec-spmat c a B)
  apply (induct c a B rule: mult-spvec-spmat.induct)
  apply (simp-all add: sorted-addmult-spvec)
done

```

```

primrec mult-spmat :: ('a::lattice-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  '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  $\Longrightarrow$  sorted-spvec B  $\Longrightarrow$ 
  sparse-row-matrix (mult-spmat A B) = (sparse-row-matrix A) * (sparse-row-matrix
B)
  apply (induct A)
  apply (auto simp add: sparse-row-matrix-cons sparse-row-mult-spvec-spmat algebra-simps
move-matrix-mult)
done

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma add-spvec-empty1[simp]: add-spvec [] a = a
by (cases a, auto)

```

```

lemma sparse-row-vector-add: sparse-row-vector (add-spvec a b) = (sparse-row-vector
a) + (sparse-row-vector b)
  apply (induct a b rule: add-spvec.induct)
  apply (simp-all add: singleton-matrix-add)
  done

```

```

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

```

```

  add-spmat [] bs = bs
| add-spmat as [] = as
| add-spmat ((i,a)#as) ((j,b)#bs) = (
  if i < j then
    (i,a) # add-spmat as ((j,b)#bs)
  else if j < i then
    (j,b) # add-spmat ((i,a)#as) bs
  else
    (i, add-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  $\longrightarrow$  (ab = a | (brr  $\neq$  [] & ab = fst (hd brr)))
  proof -
    have ( $\forall$  x ab a. x = (a,b)#arr  $\longrightarrow$  add-spvec x brr = (ab, bb) # list  $\longrightarrow$  (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  $\longrightarrow$  (ab = a | (brr  $\neq$  [] & ab = fst (hd brr)))
  proof -
    have ( $\forall$  x ab a. x = (a,b)#arr  $\longrightarrow$  add-spmat x brr = (ab, bb) # list  $\longrightarrow$  (ab
= a | (ab = fst (hd brr))))
    by (rule add-spmat.induct) (auto split:if-splits)
    then show ?thesis

```

```

    by (case-tac brr, auto)
  qed

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

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

lemma add-svvec-commute: add-svvec a b = add-svvec b a
  by (induct a b rule: add-svvec.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-svvec-commute)
  done

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

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

lemma sorted-svvec-add-svvec[rule-format]: sorted-svvec a  $\longrightarrow$  sorted-svvec b  $\longrightarrow$ 
sorted-svvec (add-svvec a b)
  apply (induct a b rule: add-svvec.induct)
  apply (simp-all)
  apply (rule conjI)
  apply (clarsimp)

```

```

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

```

```

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

```

```

apply (simp split: list.split)
apply (clarify, simp)
apply (drule-tac sorted-add-spmat-helper)
apply (auto simp: neq-Nil-conv)
apply (drule sorted-spvec-cons3)
apply (simp)
apply (drule sorted-spvec-cons3)
apply (simp)
done

lemma sorted-spmat-add-spmat[rule-format]: sorted-spmat A  $\implies$  sorted-spmat B
 $\implies$  sorted-spmat (add-spmat A B)
  apply (induct A B rule: add-spmat.induct)
  apply (simp-all add: sorted-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  $\longleftrightarrow$ 
    ( $\forall j i. (Rep-matrix A j i \neq 0) \longrightarrow (Rep-matrix B j i = 0)$ ) & ( $\forall j i. (Rep-matrix B j i \neq 0) \longrightarrow (Rep-matrix A j i = 0)$ )

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

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

```

lemma *disj-matrices-contr2*: *disj-matrices* $A\ B \implies \text{Rep-matrix } B\ j\ i \neq 0 \implies \text{Rep-matrix } A\ j\ i = 0$

by (*simp add: disj-matrices-def*)

lemma *disj-matrices-add*: *disj-matrices* $A\ B \implies \text{disj-matrices } C\ D \implies \text{disj-matrices } A\ D \implies \text{disj-matrices } B\ C \implies$

$(A + B \leq C + D) = (A \leq C \ \& \ B \leq (D::('a::\text{lattice-ab-group-add}) \text{ matrix}))$

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* $A\ B = \text{disj-matrices } B\ A$

by (*auto simp add: disj-matrices-def*)

lemma *disj-matrices-add-le-zero*: *disj-matrices* $A\ B \implies$

$(A + B \leq 0) = (A \leq 0 \ \& \ (B::('a::\text{lattice-ab-group-add}) \text{ matrix}) \leq 0)$

by (*rule disj-matrices-add[of A B 0 0, simplified]*)

lemma *disj-matrices-add-zero-le*: *disj-matrices* $A\ B \implies$

$(0 \leq A + B) = (0 \leq A \ \& \ 0 \leq (B::('a::\text{lattice-ab-group-add}) \text{ matrix}))$

by (*rule disj-matrices-add[of 0 0 A B, simplified]*)

lemma *disj-matrices-add-x-le*: *disj-matrices* $A\ B \implies \text{disj-matrices } B\ C \implies$

$(A \leq B + C) = (A \leq C \ \& \ 0 \leq (B::('a::\text{lattice-ab-group-add}) \text{ matrix}))$

by (*auto simp add: disj-matrices-add[of 0 A B C, simplified]*)

lemma *disj-matrices-add-le-x*: *disj-matrices* $A\ B \implies \text{disj-matrices } B\ C \implies$

$(B + A \leq C) = (A \leq C \ \& \ (B::('a::lattice-ab-group-add) \text{ matrix}) \leq 0)$
by (auto simp add: disj-matrices-add[of B A 0 C,simplified] disj-matrices-commute)

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

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

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

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

lemma disj-move-sparse-vec-mat[simplified disj-matrices-commute]:
 $j \leq a \implies \text{sorted-spvec}((a,c)\#as) \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector}$
 $b) (\text{int } j) \ i) (\text{sparse-row-matrix } as)$
apply (auto simp add: 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:
   $j \neq u \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector } a) j i) (\text{move-matrix } (\text{sparse-row-vector } b) u v)$ 
  apply (auto simp add: 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]:  $(\text{sorted-spvec } a) \longrightarrow (\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } a b) = (\text{sparse-row-vector } a \leq \text{sparse-row-vector } b)$ 
  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]:  $\text{sorted-spvec } b \longrightarrow \text{le-spvec } b [] = (\text{sparse-row-vector } b \leq 0)$ 
  apply (induct b)
  apply (simp-all add: sorted-spvec-cons1)
  apply (intro strip)
  apply (subst disj-matrices-add-le-zero)
  apply (auto simp add: disj-matrices-commute disj-sparse-row-singleton[OF order-refl] sorted-spvec-cons1)
  done

lemma le-spvec-empty1-sparse-row[rule-format]:  $(\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } []$ 

```

```

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

$\text{minus-spmat } [] = []$
 $| \text{minus-spmat } (a \# as) = (\text{fst } a, \text{minus-spvec } (\text{snd } a)) \# (\text{minus-spmat } as)$

lemma *sparse-row-matrix-minus*:

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

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

proof –

assume $x : x \neq 0$
have $r : \text{nrows } (\text{sparse-row-vector } v) \leq \text{Suc } 0$ **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*:

$\text{sorted-spvec } A \implies \text{sorted-spmat } A \implies \text{sparse-row-matrix } (\text{abs-spmat } A) =$
 $|\text{sparse-row-matrix } A|$
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*: $\text{sorted-spvec } A \implies \text{sorted-spvec } (\text{minus-spmat } A)$

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

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

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

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

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

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

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

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

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

lemmas sorted-sp-simps =
  sorted-spvec.simps

```

sorted-spmat.simps
sorted-sparse-matrix-def

```

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

lemma if-case-eq: (if b then x else y) = (case b of True => x | False => y) by
simp

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

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

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

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

lemma pprrt-add: disj-matrices A (B::(-::lattice-ring) matrix)  $\Longrightarrow$  pprrt (A+B) =
pprrt A + pprrt B
apply (simp add: pprrt-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-ring) matrix)  $\implies$  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  $\neq$  0)
  apply (simp-all add: disj-matrices-contr1)
  done

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

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

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

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

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

```

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

lemmas *sparse-row-matrix-op-simps* =
sorted-sparse-matrix-imp-spmat sorted-sparse-matrix-imp-spmat
sparse-row-add-spmat sorted-spmat-add-spmat sorted-spmat-add-spmat
sparse-row-diff-spmat sorted-spmat-diff-spmat sorted-spmat-diff-spmat
sparse-row-matrix-minus sorted-spmat-minus-spmat sorted-spmat-minus-spmat
sparse-row-mult-spmat sorted-spmat-mult-spmat sorted-spmat-mult-spmat
sparse-row-matrix-abs sorted-spmat-abs-spmat sorted-spmat-abs-spmat
le-spmat-iff-sparse-row-le
sparse-row-matrix-pprt sorted-spmat-pprt-spmat sorted-spmat-pprt-spmat
sparse-row-matrix-nprtt sorted-spmat-nprtt-spmat sorted-spmat-nprtt-spmat

lemmas *sparse-row-matrix-arith-simps* =
mult-spmat.simps mult-spmat.spmat.simps
addmult-spmat.simps
smult-spmat-empty smult-spmat-cons
add-spmat.simps add-spmat.spmat.simps
minus-spmat.simps minus-spmat.spmat.simps
abs-spmat.simps abs-spmat.spmat.simps
diff-spmat-def
le-spmat.simps le-spmat.spmat.simps
pprt-spmat.simps pprt-spmat.spmat.simps
nprrt-spmat.simps nprrt-spmat.spmat.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

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

$0 \leq y$

$|A - A'| \leq \delta \cdot A$

$b \leq b'$

$|c - c'| \leq \delta \cdot c$

$|x| \leq r$

shows

$c * x \leq y * b' + (y * \delta \cdot A + |y * A' - c'| + \delta \cdot c) * r$

proof -

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

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

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

by (*simp add: algebra-simps*)

from 1 2 3 **have** 4: $c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x \leq$

$y * b'$ **by** *simp*

have 5: $c * x \leq y * b' + |(y * (A - A') + (y * A' - c') + (c' - c)) * x|$

by (*simp only: 4 estimate-by-abs*)

have 6: $|(y * (A - A') + (y * A' - c') + (c' - c)) * x| \leq |y * (A - A') + (y * A' - c') + (c' - c)| * |x|$

by (*simp add: abs-le-mult*)

have 7: $(|y * (A - A') + (y * A' - c') + (c' - c)|) * |x| \leq (|y * (A - A') + (y * A' - c')| + |c' - c|) * |x|$

by (*rule abs-triangle-ineq [THEN mult-right-mono] simp*)

have 8: $(|y * (A - A') + (y * A' - c')| + |c' - c|) * |x| \leq (|y * (A - A')| + |y * A' - c'| + |c' - c|) * |x|$

by (*simp add: abs-triangle-ineq mult-right-mono*)

have 9: $(|y * (A - A')| + |y * A' - c'| + |c' - c|) * |x| \leq (|y| * |A - A'| + |y * A' - c'| + |c' - c|) * |x|$

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: $(|y| * |A - A'| + |y * A' - c'| + |c' - c|) * |x| \leq (|y| * |A - A'| + |y * A' - c'| + \delta \cdot c) * |x|$

by (*simp add: 11 assms mult-right-mono*)

have 13: $(|y| * |A - A'| + |y * A' - c'| + \delta \cdot c) * |x| \leq (|y| * \delta \cdot A + |y * A' - c'| + \delta \cdot c) * |x|$

by (*simp add: assms mult-right-mono mult-left-mono*)

have r: $(|y| * \delta \cdot A + |y * A' - c'| + \delta \cdot c) * |x| \leq (|y| * \delta \cdot A + |y * A' - c'| + \delta \cdot c)$

$* r$

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 $\delta \cdot A$, 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 <= ppert a2 * ppert b2 + ppert a1 * npert b2 + npert a2 * ppert b1 + npert a1
  * npert b1
proof -
  have a * b = (ppert a + npert a) * (ppert b + npert b)
    apply (subst prts[symmetric])
    apply simp
  done
  then have a * b = ppert a * ppert b + ppert a * npert b + npert a * ppert b + npert
  a * npert b
    by (simp add: algebra-simps)
  moreover have ppert a * ppert b <= ppert a2 * ppert b2
    by (simp-all add: assms mult-mono)
  moreover have ppert a * npert b <= ppert a1 * npert b2
proof -
  have ppert a * npert b <= ppert a * npert b2

```

```

    by (simp add: mult-left-mono assms)
  moreover have  $\text{pprt } a * \text{nprt } b2 \leq \text{pprt } a1 * \text{nprt } b2$ 
    by (simp add: mult-right-mono-neg assms)
  ultimately show ?thesis
    by simp
qed
moreover have  $\text{nprt } a * \text{pprt } b \leq \text{nprt } a2 * \text{pprt } b1$ 
proof -
  have  $\text{nprt } a * \text{pprt } b \leq \text{nprt } a2 * \text{pprt } b$ 
    by (simp add: mult-right-mono assms)
  moreover have  $\text{nprt } a2 * \text{pprt } b \leq \text{nprt } a2 * \text{pprt } b1$ 
    by (simp add: mult-left-mono-neg assms)
  ultimately show ?thesis
    by simp
qed
moreover have  $\text{nprt } a * \text{nprt } b \leq \text{nprt } a1 * \text{nprt } b1$ 
proof -
  have  $\text{nprt } a * \text{nprt } b \leq \text{nprt } a * \text{nprt } b1$ 
    by (simp add: mult-left-mono-neg assms)
  moreover have  $\text{nprt } a * \text{nprt } b1 \leq \text{nprt } a1 * \text{nprt } b1$ 
    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
     $A * x \leq (b :: 'a :: \text{lattice-ring})$ 
     $0 \leq y$ 
     $A1 \leq A$ 
     $A \leq A2$ 
     $c1 \leq c$ 
     $c \leq c2$ 
     $r1 \leq x$ 
     $x \leq r2$ 
  shows
     $c * x \leq y * b + (\text{let } s1 = c1 - y * A2; s2 = c2 - y * A1 \text{ in } \text{pprt } s2 * \text{pprt } r2$ 
     $+ \text{pprt } s1 * \text{nprt } r2 + \text{nprt } s2 * \text{pprt } r1 + \text{nprt } s1 * \text{nprt } r1)$ 
    (is -  $\leq$  - + ?C)
  proof -
    from assms have  $y * (A * x) \leq y * b$  by (simp add: mult-left-mono)
    moreover have  $y * (A * x) = c * x + (y * A - c) * x$  by (simp add:
    algebra-simps)
    ultimately have  $c * x + (y * A - c) * x \leq y * b$  by simp
    then have  $c * x \leq y * b - (y * A - c) * x$  by (simp add: le-diff-eq)
    then have  $c * x \leq y * b + (c - y * A) * x$  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 $\langle \sim \sim /src/Tools/float.ML \rangle$

```

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

```

```

definition real-is-int :: real  $\Rightarrow$  bool
  where real-is-int x = ( $\exists$  (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  $\implies$  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  $\implies$  real-is-int b  $\implies$  (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  $\implies$  real-is-int b  $\implies$  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  $\implies$  real-is-int b  $\implies$  (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  $\implies$  real-is-int b  $\implies$  real-is-int (a-b)
apply (subst real-is-int-def2)
apply (simp add: int-of-real-sub real-int-of-real)
done

```

```

lemma real-is-int-rep: real-is-int x  $\implies$   $\exists!(a::int). \text{real-of-int } a = x$ 
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  $\implies$  real-is-int b  $\implies$  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  $\dots = \text{True}$  by (simp only: real-is-int-real)
  ultimately show ?thesis by auto
qed

```

```

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

```

```

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

lemma *int-of-real-0*[simp]: *int-of-real* ($0::\text{real}$) = ($0::\text{int}$)
by (*simp add: int-of-real-def*)

lemma *int-of-real-1*[simp]: *int-of-real* ($1::\text{real}$) = ($1::\text{int}$)
proof –
have $1: (1::\text{real}) = \text{real-of-int } (1::\text{int})$ **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* ($- \text{numeral } b$) = $- \text{numeral } b$
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* ($a \text{ div } b$) = (*int a*) *div* (*int b*)
by (*rule zdiv-int*)

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

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

lemma *norm-0-1*: ($1::\text{numeral}$) = *Numeral1*
by *auto*

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

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

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

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

lemma *int-pow-0*: $(a::\text{int})^0 = 1$
by *simp*

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

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

lemma *one-eq-Numeral1-nat*: $(1::\text{nat}) = \text{Numeral1}$
by *simp*

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

lemma float-minus:
 $-(\text{float } (a, b)) = \text{float } (-a, b)$
by (*simp add: float-def*)

lemma zero-le-float:
 $(0 \leq \text{float } (a, b)) = (0 \leq a)$
by (*simp add: float-def zero-le-mult-iff*)

lemma float-le-zero:
 $(\text{float } (a, b) \leq 0) = (a \leq 0)$
by (*simp add: float-def mult-le-0-iff*)

lemma float-abs:
 $|\text{float } (a, b)| = (\text{if } 0 \leq a \text{ then } (\text{float } (a, b)) \text{ else } (\text{float } (-a, b)))$
by (*simp add: float-def abs-if mult-less-0-iff not-less*)

lemma float-zero:
 $\text{float } (0, b) = 0$
by (*simp add: float-def*)

lemma float-pprt:
 $\text{pprt } (\text{float } (a, b)) = (\text{if } 0 \leq a \text{ then } (\text{float } (a, b)) \text{ else } (\text{float } (0, b)))$
by (*auto simp add: zero-le-float float-le-zero float-zero*)

lemma float-nprt:
 $\text{nprt } (\text{float } (a, b)) = (\text{if } 0 \leq a \text{ then } (\text{float } (0, b)) \text{ else } (\text{float } (a, b)))$
by (*auto simp add: zero-le-float float-le-zero float-zero*)

definition lbound :: $\text{real} \Rightarrow \text{real}$
where $\text{lbound } x = \min 0 x$

definition ubound :: $\text{real} \Rightarrow \text{real}$
where $\text{ubound } x = \max 0 x$

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

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

lemma pprt-lbound: $\text{pprt } (\text{lbound } x) = \text{float } (0, 0)$
by (*auto simp: float-def lbound-def*)

lemma nprt-ubound: $\text{nprt } (\text{ubound } x) = \text{float } (0, 0)$

```

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 pprrt-lbound nprrt-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 ⟹ x == y by simp
lemma meta-eq-imp-eq: x == y ⟹ x = y by auto
lemma eq-trivial: x = y ⟹ x = y by auto
lemma bool-to-true: x :: bool ⟹ x == True by simp
lemma transmeta-1: x = y ⟹ y == z ⟹ x = z by simp
lemma transmeta-2: x == y ⟹ y = z ⟹ x = z by simp
lemma transmeta-3: x == y ⟹ y == z ⟹ 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*: $(\neg \text{True}) = \text{False}$ **by** *blast*
lemma *bool2*: $(\neg \text{False}) = \text{True}$ **by** *blast*
lemma *bool3*: $(P \wedge \text{True}) = P$ **by** *blast*
lemma *bool4*: $(\text{True} \wedge P) = P$ **by** *blast*
lemma *bool5*: $(P \wedge \text{False}) = \text{False}$ **by** *blast*
lemma *bool6*: $(\text{False} \wedge P) = \text{False}$ **by** *blast*
lemma *bool7*: $(P \vee \text{True}) = \text{True}$ **by** *blast*
lemma *bool8*: $(\text{True} \vee P) = \text{True}$ **by** *blast*
lemma *bool9*: $(P \vee \text{False}) = P$ **by** *blast*
lemma *bool10*: $(\text{False} \vee P) = P$ **by** *blast*
lemma *bool11*: $(\text{True} \longrightarrow P) = P$ **by** *blast*
lemma *bool12*: $(P \longrightarrow \text{True}) = \text{True}$ **by** *blast*
lemma *bool13*: $(\text{True} \longrightarrow P) = P$ **by** *blast*
lemma *bool14*: $(P \longrightarrow \text{False}) = (\neg P)$ **by** *blast*
lemma *bool15*: $(\text{False} \longrightarrow P) = \text{True}$ **by** *blast*
lemma *bool16*: $(\text{False} = \text{False}) = \text{True}$ **by** *blast*
lemma *bool17*: $(\text{True} = \text{True}) = \text{True}$ **by** *blast*
lemma *bool18*: $(\text{False} = \text{True}) = \text{False}$ **by** *blast*
lemma *bool19*: $(\text{True} = \text{False}) = \text{False}$ **by** *blast*

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

lemma *compute-fst*: $\text{fst } (x, y) = x$ **by** *simp*
lemma *compute-snd*: $\text{snd } (x, y) = y$ **by** *simp*
lemma *compute-pair-eq*: $((a, b) = (c, d)) = (a = c \wedge b = d)$ **by** *auto*

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

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

lemma *compute-the*: $\text{the } (\text{Some } x) = x$ **by** *simp*
lemma *compute-None-Some-eq*: $(\text{None} = \text{Some } x) = \text{False}$ **by** *auto*
lemma *compute-Some-None-eq*: $(\text{Some } x = \text{None}) = \text{False}$ **by** *auto*
lemma *compute-None-None-eq*: $(\text{None} = \text{None}) = \text{True}$ **by** *auto*
lemma *compute-Some-Some-eq*: $(\text{Some } x = \text{Some } y) = (x = y)$ **by** *auto*

definition *case-option-compute* :: $'b \text{ option} \Rightarrow 'a \Rightarrow ('b \Rightarrow 'a) \Rightarrow 'a$
where *case-option-compute* *opt a f* = *case-option a f opt*

lemma *case-option-compute*: $\text{case-option} = (\lambda \ a \ f \ \text{opt}. \ \text{case-option-compute } \text{opt } a \ f)$

```

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*: $((x\#xs) ! n) = (\text{if } n = 0 \text{ then } x \text{ else } (xs ! (n - 1)))$
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 $\langle$
signature *ComputeHOL* =
sig
 val *prep-thms* : *thm list* $\rightarrow$ *thm list*
 val *to-meta-eq* : *thm* $\rightarrow$ *thm*
 val *to-hol-eq* : *thm* $\rightarrow$ *thm*
 val *symmetric* : *thm* $\rightarrow$ *thm*
 val *trans* : *thm* $\rightarrow$ *thm* $\rightarrow$ *thm*
end

structure *ComputeHOL* : *ComputeHOL* =
struct

 local
 fun *lhs-of eq* = *fst* (*Thm.dest-equals* (*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 $\Rightarrow$ *rewrite-conv eqs ct*;
 end

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

 val *eq-th* = @ { *thm* *HOL.eq-reflection* }

```

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

fun to-meta-eq th = eq-th OF [th] handle THM - => 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* $\Rightarrow$ *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-spmat b
    le-spmat [] y
    sparse-row-matrix A1 ≤ A
    A ≤ sparse-row-matrix A2
    sparse-row-matrix c1 ≤ c
    c ≤ sparse-row-matrix c2
    sparse-row-matrix r1 ≤ x
    x ≤ sparse-row-matrix r2
    A * x ≤ sparse-row-matrix (b::('a::lattice-ring) spmat)
  shows
    c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b)
    (let s1 = diff-spmat c1 (mult-spmat y A2); s2 = diff-spmat c2 (mult-spmat y
    A1) in
    add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2)) (add-spmat (mult-spmat
    (pprt-spmat s1) (nprrt-spmat r2))
    (add-spmat (mult-spmat (nprrt-spmat s2) (pprt-spmat r1)) (mult-spmat (nprrt-spmat

```

```

s1) (npmt-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, sim-
plified Let-def])

```

ML-file *⟨matrixlp.ML⟩*

end