

Matrix

Steven Obua

February 20, 2021

```
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
  <proof>

declare Rep-matrix-inverse[simp]

lemma finite-nonzero-positions : finite (nonzero-positions (Rep-matrix A))
  <proof>

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>

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

definition transpose-matrix :: ('a::zero) matrix  $\Rightarrow$  'a matrix where
```

$transpose_matrix == Abs_matrix \circ transpose_infmatrix \circ Rep_matrix$

declare $transpose_infmatrix_def[simp]$

lemma $transpose_infmatrix_twice[simp]$: $transpose_infmatrix (transpose_infmatrix A) = A$
 $\langle proof \rangle$

lemma $transpose_infmatrix$: $transpose_infmatrix (\% j i. P j i) = (\% j i. P i j)$
 $\langle proof \rangle$

lemma $transpose_infmatrix_closed[simp]$: $Rep_matrix (Abs_matrix (transpose_infmatrix (Rep_matrix x))) = transpose_infmatrix (Rep_matrix x)$
 $\langle proof \rangle$

lemma $infmatrixforward$: $(x::'a\ infmatrix) = y \implies \forall a b. x a b = y a b$ $\langle proof \rangle$

lemma $transpose_infmatrix_inject$: $(transpose_infmatrix A = transpose_infmatrix B) = (A = B)$
 $\langle proof \rangle$

lemma $transpose_matrix_inject$: $(transpose_matrix A = transpose_matrix B) = (A = B)$
 $\langle proof \rangle$

lemma $transpose_matrix[simp]$: $Rep_matrix(transpose_matrix A) j i = Rep_matrix A i j$
 $\langle proof \rangle$

lemma $transpose_transpose_id[simp]$: $transpose_matrix (transpose_matrix A) = A$
 $\langle proof \rangle$

lemma $nrows_transpose[simp]$: $nrows (transpose_matrix A) = ncols A$
 $\langle proof \rangle$

lemma $ncols_transpose[simp]$: $ncols (transpose_matrix A) = nrows A$
 $\langle proof \rangle$

lemma $ncols$: $ncols A \leq n \implies Rep_matrix A m n = 0$
 $\langle proof \rangle$

lemma $ncols_le$: $(ncols A \leq n) = (\forall j i. n \leq i \longrightarrow (Rep_matrix A j i) = 0)$
 $(is - = ?st)$
 $\langle proof \rangle$

lemma $less_ncols$: $(n < ncols A) = (\exists j i. n \leq i \ \& \ (Rep_matrix A j i) \neq 0)$
 $\langle proof \rangle$

lemma le_ncols : $(n \leq ncols A) = (\forall m. (\forall j i. m \leq i \longrightarrow (Rep_matrix A j i) = 0) \longrightarrow n \leq m)$
 $\langle proof \rangle$

$= 0) \longrightarrow n \leq m)$
 $\langle \text{proof} \rangle$

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

lemma *less-nrows*: $(m < \text{nrows } A) = (\exists j \ i. m \leq j \ \& \ (\text{Rep-matrix } A \ j \ i) \neq 0)$
 $\langle \text{proof} \rangle$

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

lemma *nrows-notzero*: $\text{Rep-matrix } A \ m \ n \neq 0 \implies m < \text{nrows } A$
 $\langle \text{proof} \rangle$

lemma *ncols-notzero*: $\text{Rep-matrix } A \ m \ n \neq 0 \implies n < \text{ncols } A$
 $\langle \text{proof} \rangle$

lemma *finite-natarray1*: $\text{finite } \{x. x < (n::\text{nat})\}$
 $\langle \text{proof} \rangle$

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

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

definition *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 *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 *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 *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 *expand-apply-infmatrix[simp]*: $\text{apply-infmatrix } f \ A \ j \ i = f (A \ j \ i)$

<proof>

lemma *expand-combine-infmatrix[simp]*: *combine-infmatrix* f A B j i = f (A j i)
(B j i)
<proof>

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

definition *associative* :: ($'a \Rightarrow 'a \Rightarrow 'a$) $\Rightarrow$ *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 $f \implies$ *commutative* (*combine-infmatrix* f)
<proof>

lemma *combine-matrix-commute*:
commutative $f \implies$ *commutative* (*combine-matrix* f)
<proof>

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]*: $f\ 0\ 0 = 0 \implies$ *nonzero-positions* (*combine-infmatrix* f A B) $\subseteq$ (*nonzero-positions* A) $\cup$ (*nonzero-positions* B)
<proof>

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

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

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

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]: $f \ 0 = 0 \implies \text{nonzero-positions } (\text{apply-infmatrix } f \ A) \subseteq \text{nonzero-positions } A$
 <proof>

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

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

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

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

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

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

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

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

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

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

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

$\langle \text{proof} \rangle$

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

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

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

primrec *foldseq* :: ('a $\Rightarrow$ 'a $\Rightarrow$ 'a) $\Rightarrow$ (nat $\Rightarrow$ 'a) $\Rightarrow$ nat $\Rightarrow$ '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 $\Rightarrow$ 'a $\Rightarrow$ 'a) $\Rightarrow$ (nat $\Rightarrow$ 'a) $\Rightarrow$ nat $\Rightarrow$ '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 $\Longrightarrow$ *foldseq* f = *foldseq-transposed* f
 $\langle \text{proof} \rangle$

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

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

lemma *foldseq-zero*:
assumes fz: f 0 0 = 0 **and** sz: $\forall i. \ i \leq n \longrightarrow s \ i = 0$
shows *foldseq* f s n = 0
 $\langle \text{proof} \rangle$

lemma *foldseq-significant-positions*:
assumes p: $\forall i. \ i \leq N \longrightarrow S \ i = T \ i$
shows *foldseq* f S N = *foldseq* f T N
 $\langle \text{proof} \rangle$

lemma *foldseq-tail*:
assumes M $\leq$ N
shows *foldseq* f S N = *foldseq* f (% k. (if k < M then (S k) else (*foldseq* f (% k. S(k+M)) (N-M)))) M
 $\langle \text{proof} \rangle$

lemma *foldseq-zero*tail:

assumes
fz: $f\ 0\ 0 = 0$
and *sz*: $\forall i. n \leq i \longrightarrow s\ i = 0$
and *nm*: $n \leq m$
shows
 $foldseq\ f\ s\ n = foldseq\ f\ s\ m$
 $\langle proof \rangle$

lemma *foldseq-zero*tail2:

assumes $\forall x. f\ x\ 0 = x$
and $\forall i. n < i \longrightarrow s\ i = 0$
and *nm*: $n \leq m$
shows $foldseq\ f\ s\ n = foldseq\ f\ s\ m$
 $\langle proof \rangle$

lemma *foldseq-zero*start:

$\forall x. f\ 0\ (f\ 0\ x) = f\ 0\ x \implies \forall i. i \leq n \longrightarrow s\ i = 0 \implies foldseq\ f\ s\ (Suc\ n) = f\ 0\ (s\ (Suc\ n))$
 $\langle proof \rangle$

lemma *foldseq-zero*start2:

$\forall x. f\ 0\ x = x \implies \forall i. i < n \longrightarrow s\ i = 0 \implies foldseq\ f\ s\ n = s\ n$
 $\langle proof \rangle$

lemma *foldseq-almost*zero:

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

lemma *foldseq-distr-unary*:

assumes $!!\ a\ b. g\ (f\ a\ b) = f\ (g\ a)\ (g\ b)$
shows $g(foldseq\ f\ s\ n) = foldseq\ f\ (\% x. g(s\ x))\ n$
 $\langle proof \rangle$

definition *mult-matrix-n* :: $nat \Rightarrow (('a::zero) \Rightarrow ('b::zero) \Rightarrow ('c::zero)) \Rightarrow ('c \Rightarrow 'c \Rightarrow 'c) \Rightarrow 'a\ matrix \Rightarrow 'b\ matrix \Rightarrow 'c\ matrix$ **where**
 $mult_matrix_n\ n\ fmul\ fadd\ A\ B == Abs_matrix(\% j\ i. foldseq\ fadd\ (\% k. fmul\ (Rep_matrix\ A\ j\ k)\ (Rep_matrix\ B\ k\ i))\ n)$

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

lemma *mult-matrix-n*:

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

= 0

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

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 $\text{mult-matrix-n } n \ \text{fmul } \text{fadd } A \ B = \text{mult-matrix-n } m \ \text{fmul } \text{fadd } A \ B$
 $\langle \text{proof} \rangle$

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

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

definition *distributive* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow \text{bool}$ **where**
 $\text{distributive } \text{fmul } \text{fadd} == \text{l-distributive } \text{fmul } \text{fadd} \ \& \ \text{r-distributive } \text{fmul } \text{fadd}$

lemma *max1*: $!! \ a \ x \ y. \ (a::\text{nat}) \leq x \implies a \leq \text{max } x \ y \ \langle \text{proof} \rangle$

lemma *max2*: $!! \ b \ x \ y. \ (b::\text{nat}) \leq y \implies b \leq \text{max } x \ y \ \langle \text{proof} \rangle$

lemma *r-distributive-matrix*:

assumes

r-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 $\text{r-distributive } (\text{mult-matrix } \text{fmul } \text{fadd}) \ (\text{combine-matrix } \text{fadd})$
 $\langle \text{proof} \rangle$

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 $\text{l-distributive } (\text{mult-matrix } \text{fmul } \text{fadd}) \ (\text{combine-matrix } \text{fadd})$
 $\langle \text{proof} \rangle$

instantiation *matrix* :: $(\text{zero}) \ \text{zero}$

begin

definition *zero-matrix-def*: $0 = \text{Abs-matrix } (\lambda j \ i. \ 0)$

instance $\langle \text{proof} \rangle$

end

lemma *Rep-zero-matrix-def[simp]*: $\text{Rep-matrix } 0 \ j \ i = 0$
 $\langle \text{proof} \rangle$

lemma *zero-matrix-def-nrows[simp]*: $\text{nrows } 0 = 0$
 $\langle \text{proof} \rangle$

lemma *zero-matrix-def-ncols[simp]*: $\text{ncols } 0 = 0$
 $\langle \text{proof} \rangle$

lemma *combine-matrix-zero-l-neutral*: $\text{zero-l-neutral } f \implies \text{zero-l-neutral } (\text{combine-matrix } f)$
 $\langle \text{proof} \rangle$

lemma *combine-matrix-zero-r-neutral*: $\text{zero-r-neutral } f \implies \text{zero-r-neutral } (\text{combine-matrix } f)$
 $\langle \text{proof} \rangle$

lemma *mult-matrix-zero-closed*: $\llbracket \text{fadd } 0 \ 0 = 0; \text{zero-closed } \text{fmul} \rrbracket \implies \text{zero-closed}$
 $(\text{mult-matrix } \text{fmul } \text{fadd})$
 $\langle \text{proof} \rangle$

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

lemma *mult-matrix-n-zero-left[simp]*: $\llbracket \text{fadd } 0 \ 0 = 0; \forall a. \text{fmul } 0 \ a = 0 \rrbracket \implies$
 $\text{mult-matrix-n } n \ \text{fmul } \text{fadd } 0 \ A = 0$
 $\langle \text{proof} \rangle$

lemma *mult-matrix-zero-left[simp]*: $\llbracket \text{fadd } 0 \ 0 = 0; \forall a. \text{fmul } 0 \ a = 0 \rrbracket \implies \text{mult-matrix}$
 $\text{fmul } \text{fadd } 0 \ A = 0$
 $\langle \text{proof} \rangle$

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

lemma *apply-matrix-zero[simp]*: $f \ 0 = 0 \implies \text{apply-matrix } f \ 0 = 0$
 $\langle \text{proof} \rangle$

lemma *combine-matrix-zero*: $f \ 0 \ 0 = 0 \implies \text{combine-matrix } f \ 0 \ 0 = 0$
 $\langle \text{proof} \rangle$

lemma *transpose-matrix-zero*[simp]: *transpose-matrix* 0 = 0
 ⟨proof⟩

lemma *apply-zero-matrix-def*[simp]: *apply-matrix* (% x. 0) A = 0
 ⟨proof⟩

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

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

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

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

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

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

lemma *Rep-singleton-matrix*[simp]: *Rep-matrix* (*singleton-matrix* j i e) m n = (if j = m & i = n then e else 0)
 ⟨proof⟩

lemma *apply-singleton-matrix*[simp]: f 0 = 0 ⇒ *apply-matrix* f (*singleton-matrix* j i x) = (*singleton-matrix* j i (f x))
 ⟨proof⟩

lemma *singleton-matrix-zero*[simp]: *singleton-matrix* j i 0 = 0
 ⟨proof⟩

lemma *nrows-singleton*[simp]: *nrows*(*singleton-matrix* j i e) = (if e = 0 then 0 else *Suc* j)
 ⟨proof⟩

lemma *ncols-singleton*[simp]: *ncols*(*singleton-matrix* j i e) = (if e = 0 then 0 else *Suc* i)
 ⟨proof⟩

lemma *combine-singleton*: f 0 0 = 0 ⇒ *combine-matrix* f (*singleton-matrix* j i a) (*singleton-matrix* j i b) = *singleton-matrix* j i (f a b)
 ⟨proof⟩

lemma *transpose-singleton[simp]*: *transpose-matrix (singleton-matrix j i a) = singleton-matrix i j a*
 <proof>

lemma *Rep-move-matrix[simp]*:
Rep-matrix (move-matrix A y x) j i =
(if (((int j)-y) < 0) | (((int i)-x) < 0) then 0 else Rep-matrix A (nat((int j)-y)) (nat((int i)-x)))
 <proof>

lemma *move-matrix-0-0[simp]*: *move-matrix A 0 0 = A*
 <proof>

lemma *move-matrix-ortho*: *move-matrix A j i = move-matrix (move-matrix A j 0) 0 i*
 <proof>

lemma *transpose-move-matrix[simp]*:
transpose-matrix (move-matrix A x y) = move-matrix (transpose-matrix A) y x
 <proof>

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))
 <proof>

lemma *Rep-take-columns[simp]*:
Rep-matrix (take-columns A c) j i =
(if i < c then (Rep-matrix A j i) else 0)
 <proof>

lemma *Rep-take-rows[simp]*:
Rep-matrix (take-rows A r) j i =
(if j < r then (Rep-matrix A j i) else 0)
 <proof>

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)
 <proof>

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)
 <proof>

lemma *column-of-matrix*: *ncols A <= n $\implies$ column-of-matrix A n = 0*
 <proof>

lemma *row-of-matrix*: *nrows A <= n $\implies$ row-of-matrix A n = 0*

$\langle proof \rangle$

lemma *mult-matrix-singleton-right[simp]*:

assumes

$\forall x. fmul\ x\ 0 = 0$

$\forall x. fmul\ 0\ x = 0$

$\forall x. fadd\ 0\ x = x$

$\forall x. fadd\ x\ 0 = x$

shows $(mult-matrix\ fmul\ fadd\ A\ (singleton-matrix\ j\ i\ e)) = apply-matrix\ (\% x. fmul\ x\ e)\ (move-matrix\ (column-of-matrix\ A\ j)\ 0\ (int\ i))$

$\langle proof \rangle$

lemma *mult-matrix-ext*:

assumes

eprem:

$\exists e. (\forall a\ b. a \neq b \longrightarrow fmul\ a\ e \neq fmul\ b\ e)$

and *fpreds*:

$\forall a. fmul\ 0\ a = 0$

$\forall a. fmul\ a\ 0 = 0$

$\forall a. fadd\ a\ 0 = a$

$\forall a. fadd\ 0\ a = a$

and *contrapreds*:

$mult-matrix\ fmul\ fadd\ A = mult-matrix\ fmul\ fadd\ B$

shows

$A = B$

$\langle proof \rangle$

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

$foldmatrix\ f\ g\ A\ m\ n = foldmatrix-transposed\ g\ f\ (transpose-infmatrix\ A)\ n\ m$

$\langle proof \rangle$

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

$$\text{foldseq } g \text{ } (\% j. \text{foldseq } f \text{ } (A \ j) \ n) \ m = \text{foldseq } f \text{ } (\% j. \text{foldseq } g \text{ } ((\text{transpose-infmatrix } A) \ j) \ m) \ n$$
 $\langle \text{proof} \rangle$

lemma *mult-n-nrows:*

assumes

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

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

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

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *mult-nrows:*

assumes

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

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

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

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

$\langle \text{proof} \rangle$

lemma *mult-ncols:*

assumes

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

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

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

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

$\langle \text{proof} \rangle$

lemma *nrows-move-matrix-le:* $\text{nrows } (\text{move-matrix } A \ j \ i) \leq \text{nat}((\text{int } (\text{nrows } A)) + j)$

$\langle \text{proof} \rangle$

lemma *ncols-move-matrix-le:* $\text{ncols } (\text{move-matrix } A \ j \ i) \leq \text{nat}((\text{int } (\text{ncols } A)) + i)$

$\langle \text{proof} \rangle$

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>

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
 $(\text{mult-matrix fmul1 fadd1 } A) \circ (\text{mult-matrix fmul2 fadd2 } B) = \text{mult-matrix fmul2 fadd2 } (\text{mult-matrix fmul1 fadd1 } A \ B)$
 <proof>

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>

lemma *transpose-apply-matrix:* $f \ 0 = 0 \implies \text{transpose-matrix } (\text{apply-matrix } f \ A) = \text{apply-matrix } f \ (\text{transpose-matrix } A)$
 <proof>

lemma *transpose-combine-matrix*: $f\ 0\ 0 = 0 \implies \text{transpose-matrix } (\text{combine-matrix } f\ A\ B) = \text{combine-matrix } f\ (\text{transpose-matrix } A)\ (\text{transpose-matrix } B)$
 <proof>

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

$\text{Rep-matrix}(\text{mult-matrix } \text{fmul } \text{fadd } A\ B)\ j\ i =$

$\text{foldseq } \text{fadd } (\% k. \text{fmul } (\text{Rep-matrix } A\ j\ k)\ (\text{Rep-matrix } B\ k\ i))\ (\text{max } (\text{ncols } A)$

$(\text{nrows } B))$

<proof>

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

$\text{transpose-matrix } (\text{mult-matrix } \text{fmul } \text{fadd } A\ B) = \text{mult-matrix } \text{fmul } \text{fadd } (\text{transpose-matrix } B)\ (\text{transpose-matrix } A)$

<proof>

lemma *column-transpose-matrix*: $\text{column-of-matrix } (\text{transpose-matrix } A)\ n = \text{transpose-matrix } (\text{row-of-matrix } A\ n)$

<proof>

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

<proof>

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

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 <proof>

end

instance *matrix* :: $(\{\text{zero}, \text{order}\})\ \text{order}$

<proof>

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

$\text{apply-matrix}\ f\ a \leq \text{apply-matrix}\ f\ b$

$\langle \text{proof} \rangle$

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

$\text{combine-matrix}\ f\ A\ C \leq \text{combine-matrix}\ f\ B\ D$

$\langle \text{proof} \rangle$

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

$\text{combine-matrix}\ f\ C\ A \leq \text{combine-matrix}\ f\ C\ B$

$\langle \text{proof} \rangle$

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

$\text{combine-matrix}\ f\ A\ C \leq \text{combine-matrix}\ f\ B\ C$

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

lemma *le-left-mult*:

assumes

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

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

$\forall a. fmul\ 0\ a = 0$

$\forall a. fmul\ a\ 0 = 0$

$fadd\ 0\ 0 = 0$

$0 \leq C$

$A \leq B$

shows

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

<proof>

lemma *le-right-mult*:

assumes

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

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

$\forall a. fmul\ 0\ a = 0$

$\forall a. fmul\ a\ 0 = 0$

$fadd\ 0\ 0 = 0$

$0 \leq C$

$A \leq B$

shows

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

<proof>

lemma *spec2*: $\forall j\ i. P\ j\ i \Longrightarrow P\ j\ i$ *<proof>*

lemma *neg-imp*: $(\neg Q \longrightarrow \neg P) \Longrightarrow P \longrightarrow Q$ *<proof>*

lemma *singleton-matrix-le[simp]*: $(singleton\text{-}matrix\ j\ i\ a \leq singleton\text{-}matrix\ j\ i\ b) = (a \leq (b::\{order\}))$
<proof>

lemma *singleton-le-zero[simp]*: $(singleton\text{-}matrix\ j\ i\ x \leq 0) = (x \leq (0::\{order,zero\}))$
<proof>

lemma *singleton-ge-zero[simp]*: $(0 \leq singleton\text{-}matrix\ j\ i\ x) = ((0::\{order,zero\}) \leq x)$
<proof>

lemma *move-matrix-le-zero[simp]*: $0 \leq j \Longrightarrow 0 \leq i \Longrightarrow (move\text{-}matrix\ A\ j\ i \leq 0) = (A \leq (0::\{order,zero\})\ matrix)$
<proof>

lemma *move-matrix-zero-le[simp]*: $0 \leq j \Longrightarrow 0 \leq i \Longrightarrow (0 \leq move\text{-}matrix\ A\ j\ i) = ((0::\{order,zero\})\ matrix \leq A)$
<proof>

lemma *move-matrix-le-move-matrix-iff* [simp]: $0 \leq j \implies 0 \leq i \implies (\text{move-matrix } A \ j \ i \leq \text{move-matrix } B \ j \ i) = (A \leq (B::('a::\{\text{order}, \text{zero}\}) \text{ matrix}))$
 <proof>

instantiation *matrix* :: (*lattice*, *zero*) *lattice*
begin

definition *inf* = *combine-matrix inf*

definition *sup* = *combine-matrix sup*

instance
 <proof>

end

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

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

instance <proof>

end

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

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

instance <proof>

end

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

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

instance <proof>

end

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

definition

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

instance $\langle \text{proof} \rangle$

end

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

definition

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

instance $\langle \text{proof} \rangle$

end

instance *matrix* :: (*monoid-add*) *monoid-add*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*comm-monoid-add*) *comm-monoid-add*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*group-add*) *group-add*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*ab-group-add*) *ab-group-add*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*ordered-ab-group-add*) *ordered-ab-group-add*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*lattice-ab-group-add*) *semilattice-inf-ab-group-add* $\langle \text{proof} \rangle$
instance *matrix* :: (*lattice-ab-group-add*) *semilattice-sup-ab-group-add* $\langle \text{proof} \rangle$

instance *matrix* :: (*semiring-0*) *semiring-0*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*ring*) *ring* $\langle \text{proof} \rangle$

instance *matrix* :: (*ordered-ring*) *ordered-ring*
 $\langle \text{proof} \rangle$

instance *matrix* :: (*lattice-ring*) *lattice-ring*
 $\langle \text{proof} \rangle$

lemma *Rep-matrix-add[simp]*:

$\text{Rep-matrix } ((a :: ('a :: \text{monoid-add}) \text{ matrix}) + b) \text{ } j \text{ } i = (\text{Rep-matrix } a \text{ } j \text{ } i) + (\text{Rep-matrix } b \text{ } j \text{ } i)$

<proof>

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))
<proof>

lemma *apply-matrix-add*: $\forall x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a)$
 $\implies \text{apply-matrix } f ((a::('a::monoid-add) matrix) + b) = (\text{apply-matrix } f a) +$
 $(\text{apply-matrix } f b)$
<proof>

lemma *singleton-matrix-add*: *singleton-matrix j i* ((*a*::monoid-add)+*b*) = (*singleton-matrix*
j i a) + (*singleton-matrix j i b*)
<proof>

lemma *nrows-mult*: *nrows* ((*A*::('a::semiring-0) matrix) * *B*) <= *nrows A*
<proof>

lemma *ncols-mult*: *ncols* ((*A*::('a::semiring-0) matrix) * *B*) <= *ncols B*
<proof>

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)
<proof>

lemma *nrows-one-matrix[simp]*: *nrows* ((*one-matrix n*) :: ('a::zero-neq-one)matrix)
= *n* (**is** ?*r* = -)
<proof>

lemma *ncols-one-matrix[simp]*: *ncols* ((*one-matrix n*) :: ('a::zero-neq-one)matrix)
= *n* (**is** ?*r* = -)
<proof>

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

lemma *one-matrix-mult-left[simp]*: *nrows A* <= *n* $\implies$ (*one-matrix n*) * *A* =
(*A*::('a::semiring-1) matrix)
<proof>

lemma *transpose-matrix-mult*: *transpose-matrix* ((*A*::('a::comm-ring) matrix)**B*)
= (*transpose-matrix B*) * (*transpose-matrix A*)
<proof>

lemma *transpose-matrix-add*: $\text{transpose-matrix } ((A::('a::\text{monoid-add}) \text{ matrix}) + B)$
 $= \text{transpose-matrix } A + \text{transpose-matrix } B$
 $\langle \text{proof} \rangle$

lemma *transpose-matrix-diff*: $\text{transpose-matrix } ((A::('a::\text{group-add}) \text{ matrix}) - B)$
 $= \text{transpose-matrix } A - \text{transpose-matrix } B$
 $\langle \text{proof} \rangle$

lemma *transpose-matrix-minus*: $\text{transpose-matrix } (-(A::('a::\text{group-add}) \text{ matrix}))$
 $= - \text{transpose-matrix } (A::('a \text{ matrix}))$
 $\langle \text{proof} \rangle$

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

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

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

lemma *right-inverse-matrix-dim*: $\text{right-inverse-matrix } A \ X \implies \text{nrows } A = \text{ncols } X$
 $\langle \text{proof} \rangle$

lemma *left-inverse-matrix-dim*: $\text{left-inverse-matrix } A \ Y \implies \text{ncols } A = \text{nrows } Y$
 $\langle \text{proof} \rangle$

lemma *left-right-inverse-matrix-unique*:
assumes $\text{left-inverse-matrix } A \ Y \ \text{right-inverse-matrix } A \ X$
shows $X = Y$
 $\langle \text{proof} \rangle$

lemma *inverse-matrix-inject*: $\llbracket \text{inverse-matrix } A \ X; \text{inverse-matrix } A \ Y \rrbracket \implies X = Y$
 $\langle \text{proof} \rangle$

lemma *one-matrix-inverse*: $\text{inverse-matrix } (\text{one-matrix } n) (\text{one-matrix } n)$
 $\langle \text{proof} \rangle$

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

lemma *Rep-matrix-zero-imp-mult-zero*:
 $\forall j \ i \ k. (\text{Rep-matrix } A \ j \ k = 0) \mid (\text{Rep-matrix } B \ k \ i) = 0 \implies A * B =$
 $(0::('a::\text{lattice-ring}) \text{ matrix})$

<proof>

lemma *add-nrows*: $nrows\ (A::('a::monoid-add)\ matrix) \leq u \implies nrows\ B \leq u \implies nrows\ (A + B) \leq u$
<proof>

lemma *move-matrix-row-mult*: $move_matrix\ ((A::('a::semiring-0)\ matrix) * B)\ j\ 0 = (move_matrix\ A\ j\ 0) * B$
<proof>

lemma *move-matrix-col-mult*: $move_matrix\ ((A::('a::semiring-0)\ matrix) * B)\ 0\ i = A * (move_matrix\ B\ 0\ i)$
<proof>

lemma *move-matrix-add*: $((move_matrix\ (A + B)\ j\ i)::('a::monoid-add)\ matrix)) = (move_matrix\ A\ j\ i) + (move_matrix\ B\ j\ i)$
<proof>

lemma *move-matrix-mult*: $move_matrix\ ((A::('a::semiring-0)\ matrix)*B)\ j\ i = (move_matrix\ A\ j\ 0) * (move_matrix\ B\ 0\ i)$
<proof>

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]*: $scalar_mult\ y\ 0 = 0$
<proof>

lemma *scalar-mult-add*: $scalar_mult\ y\ (a+b) = (scalar_mult\ y\ a) + (scalar_mult\ y\ b)$
<proof>

lemma *Rep-scalar-mult[simp]*: $Rep_matrix\ (scalar_mult\ y\ a)\ j\ i = y * (Rep_matrix\ a\ j\ i)$
<proof>

lemma *scalar-mult-singleton[simp]*: $scalar_mult\ y\ (singleton_matrix\ j\ i\ x) = singleton_matrix\ j\ i\ (y * x)$
<proof>

lemma *Rep-minus[simp]*: $Rep_matrix\ (-(A::-::group-add))\ x\ y = -\ (Rep_matrix\ A\ x\ y)$
<proof>

lemma *Rep-abs[simp]*: $Rep_matrix\ |A::-::lattice-ab-group-add|\ x\ y = |Rep_matrix\ A\ x\ y|$
<proof>

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
  <proof>

```

```

lemma sparse-row-matrix-empty [simp]: sparse-row-matrix [] = 0
  <proof>

```

```

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

```

```

lemma foldl-diststart:  $\forall a x y. (f (g x y) a = g x (f y a)) \implies (foldl f (g x y) l$ 
   $= g x (foldl f y l))$ 
  <proof>

```

```

lemma sparse-row-vector-cons[simp]:
  sparse-row-vector (a # arr) = (singleton-matrix 0 (fst a) (snd a)) + (sparse-row-vector
    arr)
  <proof>

```

```

lemma sparse-row-vector-append[simp]:
  sparse-row-vector (a @ b) = (sparse-row-vector a) + (sparse-row-vector b)
  <proof>

```

```

lemma nrows-svec[simp]: nrows (sparse-row-vector x) <= (Suc 0)
  <proof>

```

```

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
  <proof>

```

```

lemma sparse-row-matrix-append: sparse-row-matrix (arr@brr) = (sparse-row-matrix
    arr) + (sparse-row-matrix brr)

```

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *sorted-spvec-cons1*: *sorted-spvec* (a#as) $\Longrightarrow$ *sorted-spvec* as

$\langle \text{proof} \rangle$

lemma *sorted-spvec-cons2*: *sorted-spvec* (a#b#t) $\Longrightarrow$ *sorted-spvec* (a#t)

$\langle \text{proof} \rangle$

lemma *sorted-spvec-cons3*: *sorted-spvec*(a#b#t) $\Longrightarrow$ fst a < fst b

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

primrec *minus-spvec* :: ('a::ab-group-add) spvec $\Rightarrow$ 'a spvec

where

minus-spvec [] = []

| *minus-spvec* (a#as) = (fst a, -(snd a))#(*minus-spvec* as)

primrec *abs-spvec* :: ('a::lattice-ab-group-add-abs) spvec $\Rightarrow$ 'a spvec

where

abs-spvec [] = []

| *abs-spvec* (a#as) = (fst a, |snd a|)#(*abs-spvec* as)

lemma *sparse-row-vector-minus*:

sparse-row-vector (*minus-spvec* v) = - (*sparse-row-vector* v)

$\langle \text{proof} \rangle$

instance *matrix* :: (*lattice-ab-group-add-abs*) *lattice-ab-group-add-abs*
 ⟨*proof*⟩

lemma *sparse-row-vector-abs*:
 $\text{sorted-spvec } (v :: 'a::\text{lattice-ring } \text{spvec}) \implies \text{sparse-row-vector } (\text{abs-spvec } v) =$
 $|\text{sparse-row-vector } v|$
 ⟨*proof*⟩

lemma *sorted-spvec-minus-spvec*:
 $\text{sorted-spvec } v \implies \text{sorted-spvec } (\text{minus-spvec } v)$
 ⟨*proof*⟩

lemma *sorted-spvec-abs-spvec*:
 $\text{sorted-spvec } v \implies \text{sorted-spvec } (\text{abs-spvec } v)$
 ⟨*proof*⟩

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

lemma *smult-spvec-empty[simp]*: $\text{smult-spvec } y \ [] = []$
 ⟨*proof*⟩

lemma *smult-spvec-cons*: $\text{smult-spvec } y \ (a \# \text{arr}) = (\text{fst } a, y * (\text{snd } a)) \# (\text{smult-spvec } y \ \text{arr})$
 ⟨*proof*⟩

fun *addmult-spvec* :: (*'a::ring*) $\Rightarrow 'a \ \text{spvec} \Rightarrow 'a \ \text{spvec} \Rightarrow 'a \ \text{spvec}$
where

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

lemma *addmult-spvec-empty1[simp]*: $\text{addmult-spvec } y \ [] \ a = \text{smult-spvec } y \ a$
 ⟨*proof*⟩

lemma *addmult-spvec-empty2[simp]*: $\text{addmult-spvec } y \ a \ [] = a$
 ⟨*proof*⟩

lemma *sparse-row-vector-map*: $(\forall x y. f \ (x+y) = (f \ x) + (f \ y)) \implies (f :: 'a \Rightarrow ('a::\text{lattice-ring}))$
 $0 = 0 \implies$
 $\text{sparse-row-vector } (\text{map } (\% x. (\text{fst } x, f \ (\text{snd } x))) \ a) = \text{apply-matrix } f \ (\text{sparse-row-vector } a)$
 ⟨*proof*⟩

lemma *sparse-row-vector-smult*: $\text{sparse-row-vector } (\text{smult-spvec } y \ a) = \text{scalar-mult}$

y (*sparse-row-vector* a)
 ⟨*proof*⟩

lemma *sparse-row-vector-addmult-spvec*: *sparse-row-vector* (*addmult-spvec* ($y::'a::\text{lattice-ring}$)
 a b) =
 (*sparse-row-vector* a) + (*scalar-mult* y (*sparse-row-vector* b))
 ⟨*proof*⟩

lemma *sorted-smult-spvec*: *sorted-spvec* $a \implies \text{sorted-spvec}$ (*smult-spvec* y a)
 ⟨*proof*⟩

lemma *sorted-spvec-addmult-spvec-helper*: $\llbracket \text{sorted-spvec} (\text{addmult-spvec } y ((a, b) \# \text{arr}) \text{ brr}); aa < a; \text{sorted-spvec} ((a, b) \# \text{arr});$
 $\text{sorted-spvec} ((aa, ba) \# \text{brr}) \rrbracket \implies \text{sorted-spvec} ((aa, y * ba) \# \text{addmult-spvec } y$
 $((a, b) \# \text{arr}) \text{ brr})$
 ⟨*proof*⟩

lemma *sorted-spvec-addmult-spvec-helper2*:
 $\llbracket \text{sorted-spvec} (\text{addmult-spvec } y \text{ arr } ((aa, ba) \# \text{brr})); a < aa; \text{sorted-spvec} ((a, b) \# \text{arr});$
 $\text{sorted-spvec} ((aa, ba) \# \text{brr}) \rrbracket$
 $\implies \text{sorted-spvec} ((a, b) \# \text{addmult-spvec } y \text{ arr } ((aa, ba) \# \text{brr}))$
 ⟨*proof*⟩

lemma *sorted-spvec-addmult-spvec-helper3*[*rule-format*]:
 $\text{sorted-spvec} (\text{addmult-spvec } y \text{ arr } \text{brr}) \longrightarrow \text{sorted-spvec} ((aa, b) \# \text{arr}) \longrightarrow$
 $\text{sorted-spvec} ((aa, ba) \# \text{brr})$
 $\longrightarrow \text{sorted-spvec} ((aa, b + y * ba) \# (\text{addmult-spvec } y \text{ arr } \text{brr}))$
 ⟨*proof*⟩

lemma *sorted-addmult-spvec*: *sorted-spvec* $a \implies \text{sorted-spvec } b \implies \text{sorted-spvec}$
addmult-spvec y a b)
 ⟨*proof*⟩

fun *mult-spvec-spmat* :: ($'a::\text{lattice-ring}$) *spvec* $\Rightarrow 'a$ *spvec* $\Rightarrow 'a$ *spmat* $\Rightarrow 'a$ *spvec*
where

$\text{mult-spvec-spmat } c \ \square \ \text{brr} = c$
 $\mid \text{mult-spvec-spmat } c \ \text{arr} \ \square = c$
 $\mid \text{mult-spvec-spmat } c \ ((i,a)\#\text{arr}) \ ((j,b)\#\text{brr}) =$
 $\quad \text{if } (i < j) \text{ then } \text{mult-spvec-spmat } c \ \text{arr} \ ((j,b)\#\text{brr})$
 $\quad \text{else if } (j < i) \text{ then } \text{mult-spvec-spmat } c \ ((i,a)\#\text{arr}) \ \text{brr}$
 $\quad \text{else } \text{mult-spvec-spmat} (\text{addmult-spvec } a \ c \ b) \ \text{arr} \ \text{brr})$

lemma *sparse-row-mult-spvec-spmat*[*rule-format*]: *sorted-spvec* ($a::'a::\text{lattice-ring}$)
spvec) $\longrightarrow \text{sorted-spvec } B \longrightarrow$
 $\text{sparse-row-vector} (\text{mult-spvec-spmat } c \ a \ B) = (\text{sparse-row-vector } c) + (\text{sparse-row-vector}$
 $a) * (\text{sparse-row-matrix } B)$
 ⟨*proof*⟩

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*)
 $\langle$ *proof* $\rangle$

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)
 $\langle$ *proof* $\rangle$

lemma *sorted-spvec-mult-spmat[rule-format]*:
sorted-spvec (*A::('a::lattice-ring) spmat*) $\longrightarrow$ *sorted-spvec* (*mult-spmat A B*)
 $\langle$ *proof* $\rangle$

lemma *sorted-spmat-mult-spmat*:
sorted-spmat (*B::('a::lattice-ring) spmat*) $\Longrightarrow$ *sorted-spmat* (*mult-spmat A B*)
 $\langle$ *proof* $\rangle$

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*
 $\langle$ *proof* $\rangle$

lemma *sparse-row-vector-add*: *sparse-row-vector* (*add-spvec a b*) = (*sparse-row-vector*
a) + (*sparse-row-vector b*)
 $\langle$ *proof* $\rangle$

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

$(i, a) \# \text{add-spmat } as \ ((j, b) \# bs)$
else if $j < i$ then
 $(j, b) \# \text{add-spmat } ((i, a) \# as) \ bs$
else
 $(i, \text{add-spvec } a \ b) \# \text{add-spmat } as \ bs)$

lemma *add-spmat-Nil2[simp]: add-spmat as [] = as*
<proof>

lemma *sparse-row-add-spmat: sparse-row-matrix (add-spmat A B) = (sparse-row-matrix A) + (sparse-row-matrix B)*
<proof>

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>

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>

lemma *sorted-add-spvec-helper: add-spvec arr brr = (ab, bb) # list $\implies$ ((arr $\neq$ [] & ab = fst (hd arr)) | (brr $\neq$ [] & ab = fst (hd brr)))*
<proof>

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)))*
<proof>

lemma *add-spvec-commute: add-spvec a b = add-spvec b a*
<proof>

lemma *add-spmat-commute: add-spmat a b = add-spmat b a*
<proof>

lemma *sorted-add-spvec-helper2: add-spvec ((a,b)#arr) brr = (ab, bb) # list $\implies$ aa < a $\implies$ sorted-spvec ((aa, ba) # brr) $\implies$ aa < ab*
<proof>

lemma *sorted-add-spmat-helper2: add-spmat ((a,b)#arr) brr = (ab, bb) # list $\implies$ aa < a $\implies$ sorted-spmat ((aa, ba) # brr) $\implies$ aa < ab*
<proof>

lemma *sorted-spvec-add-spvec[rule-format]: sorted-spvec a $\longrightarrow$ sorted-spvec b $\longrightarrow$ sorted-spvec (add-spvec a b)*
<proof>

lemma *sorted-spvec-add-spmat*[*rule-format*]: *sorted-spvec* *A* $\longrightarrow$ *sorted-spvec* *B*
 $\longrightarrow$ *sorted-spvec* (*add-spmat* *A* *B*)
 ⟨*proof*⟩

lemma *sorted-spmat-add-spmat*[*rule-format*]: *sorted-spmat* *A* $\Longrightarrow$ *sorted-spmat* *B*
 $\Longrightarrow$ *sorted-spmat* (*add-spmat* *A* *B*)
 ⟨*proof*⟩

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* $\longleftrightarrow$
 ($\forall j\ i. (\text{Rep-matrix } A\ j\ i \neq 0) \longrightarrow (\text{Rep-matrix } B\ j\ i = 0)$) & ($\forall j\ i. (\text{Rep-matrix } B\ j\ i \neq 0) \longrightarrow (\text{Rep-matrix } A\ j\ i = 0)$)

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

lemma *disj-matrices-contr1*: *disj-matrices* *A* *B* $\Longrightarrow$ *Rep-matrix* *A* *j* *i* $\neq 0 \Longrightarrow$
Rep-matrix *B* *j* *i* = 0
 ⟨*proof*⟩

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

lemma *disj-matrices-add*: *disj-matrices* *A* *B* $\Longrightarrow$ *disj-matrices* *C* *D* $\Longrightarrow$ *disj-matrices*
A *D* $\Longrightarrow$ *disj-matrices* *B* *C* $\Longrightarrow$

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

lemma *disj-matrices-zero1*[simp]: *disj-matrices* 0 *B*
 $\langle \text{proof} \rangle$

lemma *disj-matrices-zero2*[simp]: *disj-matrices* *A* 0
 $\langle \text{proof} \rangle$

lemma *disj-matrices-commute*: *disj-matrices* *A* *B* = *disj-matrices* *B* *A*
 $\langle \text{proof} \rangle$

lemma *disj-matrices-add-le-zero*: *disj-matrices* *A* *B* $\implies$
 $(A + B \leq 0) = (A \leq 0 \ \& \ (B::('a::lattice-ab-group-add) \text{ matrix}) \leq 0)$
 $\langle \text{proof} \rangle$

lemma *disj-matrices-add-zero-le*: *disj-matrices* *A* *B* $\implies$
 $(0 \leq A + B) = (0 \leq A \ \& \ 0 \leq (B::('a::lattice-ab-group-add) \text{ matrix}))$
 $\langle \text{proof} \rangle$

lemma *disj-matrices-add-x-le*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *B* *C* $\implies$
 $(A \leq B + C) = (A \leq C \ \& \ 0 \leq (B::('a::lattice-ab-group-add) \text{ matrix}))$
 $\langle \text{proof} \rangle$

lemma *disj-matrices-add-le-x*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *B* *C* $\implies$
 $(B + A \leq C) = (A \leq C \ \& \ (B::('a::lattice-ab-group-add) \text{ matrix}) \leq 0)$
 $\langle \text{proof} \rangle$

lemma *disj-sparse-row-singleton*: $i \leq j \implies \text{sorted-spvec}((j,y)\#v) \implies \text{disj-matrices}$
(sparse-row-vector *v*) *(singleton-matrix* 0 *i* *x*)

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *disj-singleton-matrices*[simp]: *disj-matrices* (*singleton-matrix* *j* *i* *x*) (*singleton-matrix*
u *v* *y*) = ($j \neq u \mid i \neq v \mid x = 0 \mid y = 0$)

$\langle \text{proof} \rangle$

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) (*int* *j*) *i*) (*sparse-row-matrix* *as*)

$\langle \text{proof} \rangle$

lemma *disj-move-sparse-row-vector-twice*:

$j \neq u \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector } a) \ j \ i) \ (\text{move-matrix } (\text{sparse-row-vector } b) \ u \ v)$
 $\langle \text{proof} \rangle$

lemma *le-spvec-iff-sparse-row-le*[rule-format]: $(\text{sorted-spvec } a) \longrightarrow (\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } a \ b) = (\text{sparse-row-vector } a \leq \text{sparse-row-vector } b)$
 $\langle \text{proof} \rangle$

lemma *le-spvec-empty2-sparse-row*[rule-format]: $\text{sorted-spvec } b \longrightarrow \text{le-spvec } b \ [] = (\text{sparse-row-vector } b \leq 0)$
 $\langle \text{proof} \rangle$

lemma *le-spvec-empty1-sparse-row*[rule-format]: $(\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } [] \ b = (0 \leq \text{sparse-row-vector } b))$
 $\langle \text{proof} \rangle$

lemma *le-spmat-iff-sparse-row-le*[rule-format]: $(\text{sorted-spvec } A) \longrightarrow (\text{sorted-spmat } A) \longrightarrow (\text{sorted-spvec } B) \longrightarrow (\text{sorted-spmat } B) \longrightarrow \text{le-spmat } A \ B = (\text{sparse-row-matrix } A \leq \text{sparse-row-matrix } B)$
 $\langle \text{proof} \rangle$

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

primrec *abs-spmat* :: $('a::\text{lattice-ring}) \text{ spat} \Rightarrow 'a \text{ spat}$
where

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

primrec *minus-spmat* :: $('a::\text{lattice-ring}) \text{ spat} \Rightarrow 'a \text{ spat}$
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*:

$\text{sparse-row-matrix } (\text{minus-spmat } A) = - (\text{sparse-row-matrix } A)$
 $\langle \text{proof} \rangle$

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

lemma *sparse-row-matrix-abs*:

$\text{sorted-spvec } A \implies \text{sorted-spmat } A \implies \text{sparse-row-matrix } (\text{abs-spmat } A) = |\text{sparse-row-matrix } A|$
 $\langle \text{proof} \rangle$

lemma *sorted-spvec-minus-spmat*: $\text{sorted-spvec } A \implies \text{sorted-spvec } (\text{minus-spmat } A)$

$\langle \text{proof} \rangle$

lemma *sorted-spvec-abs-spmat*: *sorted-spvec* $A \implies \text{sorted-spvec } (\text{abs-spmat } A)$
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-minus-spmat*: *sorted-spmat* $A \implies \text{sorted-spmat } (\text{minus-spmat } A)$
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-abs-spmat*: *sorted-spmat* $A \implies \text{sorted-spmat } (\text{abs-spmat } A)$
 $\langle \text{proof} \rangle$

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

lemma *sorted-spmat-diff-spmat*: *sorted-spmat* $A \implies \text{sorted-spmat } B \implies \text{sorted-spmat } (\text{diff-spmat } A B)$
 $\langle \text{proof} \rangle$

lemma *sorted-spvec-diff-spmat*: *sorted-spvec* $A \implies \text{sorted-spvec } B \implies \text{sorted-spvec } (\text{diff-spmat } A B)$
 $\langle \text{proof} \rangle$

lemma *sparse-row-diff-spmat*: *sparse-row-matrix* (*diff-spmat* $A B$) = (*sparse-row-matrix* A) - (*sparse-row-matrix* B)
 $\langle \text{proof} \rangle$

definition *sorted-sparse-matrix* :: $'a \text{ spat} \Rightarrow \text{bool}$
where *sorted-sparse-matrix* $A \longleftrightarrow \text{sorted-spvec } A \ \& \ \text{sorted-spmat } A$

lemma *sorted-sparse-matrix-imp-spvec*: *sorted-sparse-matrix* $A \implies \text{sorted-spvec } A$
 $\langle \text{proof} \rangle$

lemma *sorted-sparse-matrix-imp-spmat*: *sorted-sparse-matrix* $A \implies \text{sorted-spmat } A$
 $\langle \text{proof} \rangle$

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

lemma *bool1*: ($\neg \text{True}$) = *False* $\langle \text{proof} \rangle$

lemma *bool2*: ($\neg \text{False}$) = *True* $\langle \text{proof} \rangle$

lemma *bool3*: ($(P::\text{bool}) \wedge \text{True}$) = P $\langle \text{proof} \rangle$

lemma *bool4*: ($\text{True} \wedge (P::\text{bool})$) = P $\langle \text{proof} \rangle$

lemma *bool5*: ($(P::\text{bool}) \wedge \text{False}$) = *False* $\langle \text{proof} \rangle$

lemma *bool6*: ($\text{False} \wedge (P::\text{bool})$) = *False* $\langle \text{proof} \rangle$

lemma *bool7*: ($(P::\text{bool}) \vee \text{True}$) = *True* $\langle \text{proof} \rangle$

lemma *bool8*: $(True \vee (P::bool)) = True$ $\langle proof \rangle$
lemma *bool9*: $((P::bool) \vee False) = P$ $\langle proof \rangle$
lemma *bool10*: $(False \vee (P::bool)) = P$ $\langle proof \rangle$
lemmas *boolarith* = *bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10*

lemma *if-case-eq*: $(if\ b\ then\ x\ else\ y) = (case\ b\ of\ True\ ==>\ x\ |\ False\ ==>\ y)$
 $\langle proof \rangle$

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

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

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

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

lemma *pprt-add*: $disj\text{-}matrices\ A\ (B::(\cdot::lattice\text{-}ring)\ matrix) \implies pprt\ (A+B) = pprt\ A + pprt\ B$
 $\langle proof \rangle$

lemma *nprr-add*: $disj\text{-}matrices\ A\ (B::(\cdot::lattice\text{-}ring)\ matrix) \implies nprr\ (A+B) = nprr\ A + nprr\ B$
 $\langle proof \rangle$

lemma *pprt-singleton[simp]*: $pprt\ (singleton\text{-}matrix\ j\ i\ (x::\cdot::lattice\text{-}ring)) = singleton\text{-}matrix\ j\ i\ (pprt\ x)$
 $\langle proof \rangle$

lemma *nprr-singleton[simp]*: $nprr\ (singleton\text{-}matrix\ j\ i\ (x::\cdot::lattice\text{-}ring)) = singleton\text{-}matrix\ j\ i\ (nprr\ x)$
 $\langle proof \rangle$

lemma *less-imp-le*: $a < b \implies a \leq (b::\cdot::order)$ $\langle proof \rangle$

lemma *sparse-row-vector-pprt*: $sorted\text{-}spvec\ (v :: 'a::lattice\text{-}ring\ spvec) \implies sparse\text{-}row\text{-}vector\ (pprt\text{-}spvec\ v) = pprt\ (sparse\text{-}row\text{-}vector\ v)$

<proof>

lemma *sparse-row-vector-nprt*: *sorted-spvec* (*v* :: '*a*::*lattice-ring* *spvec*) $\implies$ *sparse-row-vector* (*nprt-spvec* *v*) = *nprt* (*sparse-row-vector* *v*)
<proof>

lemma *pprt-move-matrix*: *pprt* (*move-matrix* (*A*::'*a*::*lattice-ring*) *matrix*) *j i* = *move-matrix* (*pprt* *A*) *j i*
<proof>

lemma *nprt-move-matrix*: *nprt* (*move-matrix* (*A*::'*a*::*lattice-ring*) *matrix*) *j i* = *move-matrix* (*nprt* *A*) *j i*
<proof>

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*)
<proof>

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*)
<proof>

lemma *sorted-pprt-spvec*: *sorted-spvec* *v* $\implies$ *sorted-spvec* (*pprt-spvec* *v*)
<proof>

lemma *sorted-nprt-spvec*: *sorted-spvec* *v* $\implies$ *sorted-spvec* (*nprt-spvec* *v*)
<proof>

lemma *sorted-spvec-pprt-spmat*: *sorted-spvec* *m* $\implies$ *sorted-spvec* (*pprt-spmat* *m*)
<proof>

lemma *sorted-spvec-nprt-spmat*: *sorted-spvec* *m* $\implies$ *sorted-spvec* (*nprt-spmat* *m*)
<proof>

lemma *sorted-spmat-pprt-spmat*: *sorted-spmat* *m* $\implies$ *sorted-spmat* (*pprt-spmat* *m*)
<proof>

lemma *sorted-spmat-nprt-spmat*: *sorted-spmat* *m* $\implies$ *sorted-spmat* (*nprt-spmat* *m*)
<proof>

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*) (*nprt-spmat* *r2*))
(*add-spmat* (*mult-spmat* (*nprt-spmat* *s2*) (*pprt-spmat* *r1*)) (*mult-spmat* (*nprt-spmat*

s1) (nprrt-spmat r1))))

lemmas *sparse-row-matrix-op-simps =*
sorted-sparse-matrix-imp-spmat sorted-sparse-matrix-imp-spvec
sparse-row-add-spmat sorted-spvec-add-spmat sorted-spmat-add-spmat
sparse-row-diff-spmat sorted-spvec-diff-spmat sorted-spmat-diff-spmat
sparse-row-matrix-minus sorted-spvec-minus-spmat sorted-spmat-minus-spmat
sparse-row-mult-spmat sorted-spvec-mult-spmat sorted-spmat-mult-spmat
sparse-row-matrix-abs sorted-spvec-abs-spmat sorted-spmat-abs-spmat
le-spmat-iff-sparse-row-le
sparse-row-matrix-pprrt sorted-spvec-pprrt-spmat sorted-spmat-pprrt-spmat
sparse-row-matrix-nprrt sorted-spvec-nprrt-spmat sorted-spmat-nprrt-spmat

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

end

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

lemma *le-add-right-mono:*
assumes
 $a \leq b + (c::'a::ordered-ab-group-add)$
 $c \leq d$
shows $a \leq b + d$
<proof>

lemma *linprog-dual-estimate:*
assumes
 $A * x \leq (b::'a::lattice-ring)$
 $0 \leq y$
 $|A - A'| \leq \delta \cdot A$
 $b \leq b'$

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

lemma *le-ge-imp-abs-diff-1*:
assumes
 $A1 \leq (A :: 'a :: lattice-ring)$
 $A \leq A2$
shows $|A - A1| \leq A2 - A1$
 $\langle proof \rangle$

lemma *mult-le-prts*:
assumes
 $a1 \leq (a :: 'a :: lattice-ring)$
 $a \leq a2$
 $b1 \leq b$
 $b \leq b2$
shows
 $a * b \leq ppert a2 * ppert b2 + ppert a1 * npert b2 + npert a2 * ppert b1 + npert a1 * npert b1$
 $\langle proof \rangle$

lemma *mult-le-dual-prts*:
assumes
 $A * x \leq (b :: 'a :: lattice-ring)$
 $0 \leq y$
 $A1 \leq A$
 $A \leq A2$
 $c1 \leq c$
 $c \leq c2$
 $r1 \leq x$
 $x \leq r2$
shows
 $c * x \leq y * b + (let s1 = c1 - y * A2; s2 = c2 - y * A1 in ppert s2 * ppert r2 + ppert s1 * npert r2 + npert s2 * ppert r1 + npert s1 * npert r1)$
 $(is - \leq - + ?C)$
 $\langle proof \rangle$

end

1 Floating Point Representation of the Reals

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

 $\langle ML \rangle$

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*))
<proof>

lemma *real-is-int-real[simp]*: *real-is-int* (*real-of-int* (*x*::*int*))
<proof>

lemma *int-of-real-real[simp]*: *int-of-real* (*real-of-int* *x*) = *x*
<proof>

lemma *real-int-of-real[simp]*: *real-is-int* *x* $\implies$ *real-of-int* (*int-of-real* *x*) = *x*
<proof>

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*)
<proof>

lemma *real-is-int-add[simp]*: *real-is-int* *a* $\implies$ *real-is-int* *b* $\implies$ *real-is-int* (*a*+*b*)
<proof>

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*)
<proof>

lemma *real-is-int-sub[simp]*: *real-is-int* *a* $\implies$ *real-is-int* *b* $\implies$ *real-is-int* (*a*-*b*)
<proof>

lemma *real-is-int-rep*: *real-is-int* *x* $\implies$ $\exists!$ (*a*::*int*). *real-of-int* *a* = *x*
<proof>

lemma *int-of-real-mult*:

assumes *real-is-int* *a* *real-is-int* *b*

shows (*int-of-real* (*a***b*)) = (*int-of-real* *a*) * (*int-of-real* *b*)

<proof>

lemma *real-is-int-mult[simp]*: *real-is-int* *a* $\implies$ *real-is-int* *b* $\implies$ *real-is-int* (*a***b*)
<proof>

lemma *real-is-int-0[simp]*: *real-is-int* (*0*::*real*)
<proof>

lemma *real-is-int-1*[simp]: *real-is-int* (*1::real*)
 ⟨*proof*⟩

lemma *real-is-int-n1*: *real-is-int* (*-1::real*)
 ⟨*proof*⟩

lemma *real-is-int-numeral*[simp]: *real-is-int* (*numeral x*)
 ⟨*proof*⟩

lemma *real-is-int-neg-numeral*[simp]: *real-is-int* (*- numeral x*)
 ⟨*proof*⟩

lemma *int-of-real-0*[simp]: *int-of-real* (*0::real*) = (*0::int*)
 ⟨*proof*⟩

lemma *int-of-real-1*[simp]: *int-of-real* (*1::real*) = (*1::int*)
 ⟨*proof*⟩

lemma *int-of-real-numeral*[simp]: *int-of-real* (*numeral b*) = *numeral b*
 ⟨*proof*⟩

lemma *int-of-real-neg-numeral*[simp]: *int-of-real* (*- numeral b*) = *- numeral b*
 ⟨*proof*⟩

lemma *int-div-zdiv*: *int* (*a div b*) = (*int a*) *div* (*int b*)
 ⟨*proof*⟩

lemma *int-mod-zmod*: *int* (*a mod b*) = (*int a*) *mod* (*int b*)
 ⟨*proof*⟩

lemma *abs-div-2-less*: *a* ≠ 0 ⇒ *a* ≠ -1 ⇒ |(a::int) *div* 2| < |*a*|
 ⟨*proof*⟩

lemma *norm-0-1*: (*1::numeral*) = *Numeral1*
 ⟨*proof*⟩

lemma *add-left-zero*: *0* + *a* = (*a::'a::comm-monoid-add*)
 ⟨*proof*⟩

lemma *add-right-zero*: *a* + *0* = (*a::'a::comm-monoid-add*)
 ⟨*proof*⟩

lemma *mult-left-one*: *1* * *a* = (*a::'a::semiring-1*)
 ⟨*proof*⟩

lemma *mult-right-one*: *a* * *1* = (*a::'a::semiring-1*)
 ⟨*proof*⟩

lemma *int-pow-0*: (*a::int*)⁰ = *1*

$\langle proof \rangle$

lemma *int-pow-1*: $(a::int) \wedge (Numeral1) = a$
 $\langle proof \rangle$

lemma *one-eq-Numeral1-nring*: $(1::'a::numeral) = Numeral1$
 $\langle proof \rangle$

lemma *one-eq-Numeral1-nat*: $(1::nat) = Numeral1$
 $\langle proof \rangle$

lemma *zpower-Pls*: $(z::int) \wedge 0 = Numeral1$
 $\langle proof \rangle$

lemma *fst-cong*: $a=a' \implies fst\ (a,b) = fst\ (a',b)$
 $\langle proof \rangle$

lemma *snd-cong*: $b=b' \implies snd\ (a,b) = snd\ (a,b')$
 $\langle proof \rangle$

lemma *lift-bool*: $x \implies x=True$
 $\langle proof \rangle$

lemma *nlift-bool*: $\sim x \implies x=False$
 $\langle proof \rangle$

lemma *not-false-eq-true*: $(\sim False) = True$ $\langle proof \rangle$

lemma *not-true-eq-false*: $(\sim True) = False$ $\langle proof \rangle$

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

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

lemma *float-add-l0*: $float\ (0, e) + x = x$
 $\langle proof \rangle$

lemma *float-add-r0*: $x + float\ (0, e) = x$
 $\langle proof \rangle$

lemma *float-add*:
 $float\ (a1, e1) + float\ (a2, e2) =$
 $(if\ e1 \leq e2\ then\ float\ (a1 + a2 * 2^{(nat(e2-e1))}, e1)\ else\ float\ (a1 * 2^{(nat(e1-e2))} + a2,$
 $e2))$
 $\langle proof \rangle$

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

<proof>

lemma *float-mult-r0*: $x * \text{float } (0, e) = \text{float } (0, 0)$
<proof>

lemma *float-mult*:
 $\text{float } (a1, e1) * \text{float } (a2, e2) = (\text{float } (a1 * a2, e1 + e2))$
<proof>

lemma *float-minus*:
 $-(\text{float } (a, b)) = \text{float } (-a, b)$
<proof>

lemma *zero-le-float*:
 $(0 \leq \text{float } (a, b)) = (0 \leq a)$
<proof>

lemma *float-le-zero*:
 $(\text{float } (a, b) \leq 0) = (a \leq 0)$
<proof>

lemma *float-abs*:
 $|\text{float } (a, b)| = (\text{if } 0 \leq a \text{ then } (\text{float } (a, b)) \text{ else } (\text{float } (-a, b)))$
<proof>

lemma *float-zero*:
 $\text{float } (0, b) = 0$
<proof>

lemma *float-pprt*:
 $\text{pprt } (\text{float } (a, b)) = (\text{if } 0 \leq a \text{ then } (\text{float } (a, b)) \text{ else } (\text{float } (0, b)))$
<proof>

lemma *float-nprt*:
 $\text{nprt } (\text{float } (a, b)) = (\text{if } 0 \leq a \text{ then } (\text{float } (0, b)) \text{ else } (\text{float } (a, b)))$
<proof>

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

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

lemma *lbound*: $\text{lbound } x \leq x$
<proof>

lemma *ubound*: $x \leq \text{ubound } x$
<proof>

lemma *pprt-lbound*: *pprt (lbound x) = float (0, 0)*
 ⟨*proof*⟩

lemma *nprrt-ubound*: *nprrt (ubound x) = float (0, 0)*
 ⟨*proof*⟩

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-nprtr pprt-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*⟩

end

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

⟨*ML*⟩

end

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

lemma *Trueprop-eq-eq*: *Trueprop X == (X == True)* ⟨*proof*⟩

lemma *meta-eq-trivial*: *x == y ⟹ x == y* ⟨*proof*⟩

lemma *meta-eq-imp-eq*: *x == y ⟹ x = y* ⟨*proof*⟩

lemma *eq-trivial*: *x = y ⟹ x = y* ⟨*proof*⟩

lemma *bool-to-true*: *x :: bool ⟹ x == True* ⟨*proof*⟩

lemma *transmeta-1*: *x = y ⟹ y == z ⟹ x = z* ⟨*proof*⟩

lemma *transmeta-2*: *x == y ⟹ y = z ⟹ x = z* ⟨*proof*⟩

lemma *transmeta-3*: *x == y ⟹ y == z ⟹ x = z* ⟨*proof*⟩

lemma *If-True*: *If True = (λ x y. x)* ⟨*proof*⟩

lemma *If-False*: *If False = (λ x y. y)* ⟨*proof*⟩

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

lemma *bool1*: *(¬ True) = False* ⟨*proof*⟩

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

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

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

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

lemma *compute-the*: $\text{the } (\text{Some } x) = x$ $\langle \text{proof} \rangle$
lemma *compute-None-Some-eq*: $(\text{None} = \text{Some } x) = \text{False}$ $\langle \text{proof} \rangle$
lemma *compute-Some-None-eq*: $(\text{Some } x = \text{None}) = \text{False}$ $\langle \text{proof} \rangle$
lemma *compute-None-None-eq*: $(\text{None} = \text{None}) = \text{True}$ $\langle \text{proof} \rangle$
lemma *compute-Some-Some-eq*: $(\text{Some } x = \text{Some } y) = (x = y)$ $\langle \text{proof} \rangle$

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

lemma *case-option-compute-None*: $\text{case-option-compute } \text{None} = (\lambda a \ f. a)$

<proof>

lemma *case-option-compute-Some*: *case-option-compute (Some x) = (λ a f. f x)*
<proof>

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)*
<proof>

lemma *length-nil*: *length [] = 0*
<proof>

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)*
<proof>

lemma *case-list-compute-empty*: *case-list-compute ([]::'b list) = (λ (a::'a) f. a)*
<proof>

lemma *case-list-compute-cons*: *case-list-compute (u#v) = (λ (a::'a) f. (f (u::'b) v))*
<proof>

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

lemma *compute-list-nth*: *((x#xs) ! n) = (if n = 0 then x else (xs ! (n - 1)))*
<proof>

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*

$\langle ML \rangle$

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*
<proof>

lemma *even-One-int: even (numeral Num.One :: int) = False*
<proof>

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

lemma *even-Bit1-int: even (numeral (Num.Bit1 x) :: int) = False*
<proof>

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

$\langle ML \rangle$

lemma *spm-mult-le-dual-prts:*

assumes

sorted-sparse-matrix *A1*

sorted-sparse-matrix *A2*

sorted-sparse-matrix *c1*

sorted-sparse-matrix *c2*

sorted-sparse-matrix *y*

sorted-sparse-matrix *r1*

sorted-sparse-matrix *r2*

sorted-spvec *b*

le-spmat $\sqsubseteq$ *y*

sparse-row-matrix *A1* $\leq$ *A*

A $\leq$ *sparse-row-matrix* *A2*

sparse-row-matrix *c1* $\leq$ *c*

c $\leq$ *sparse-row-matrix* *c2*

sparse-row-matrix *r1* $\leq$ *x*

x $\leq$ *sparse-row-matrix* *r2*

A * *x* $\leq$ *sparse-row-matrix* (*b::('a::lattice-ring) spmat*)

shows

c * *x* $\leq$ *sparse-row-matrix* (*add-spmat* (*mult-spmat* *y* *b*)

(*let* *s1* = *diff-spmat* *c1* (*mult-spmat* *y* *A2*); *s2* = *diff-spmat* *c2* (*mult-spmat* *y* *A1*) *in*

add-spmat (*mult-spmat* (*pprt-spmat* *s2*) (*pprt-spmat* *r2*)) (*add-spmat* (*mult-spmat* (*pprt-spmat* *s1*) (*nprrt-spmat* *r2*))

(*add-spmat* (*mult-spmat* (*nprrt-spmat* *s2*) (*pprt-spmat* *r1*)) (*mult-spmat* (*nprrt-spmat* *s1*) (*nprrt-spmat* *r1*))))))

$\langle$ *proof* $\rangle$

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 $\sqsubseteq$ *y*

sparse-row-matrix *A1* $\leq$ *A*

A $\leq$ *sparse-row-matrix* *A2*

sparse-row-matrix *c1* $\leq$ *c*

c $\leq$ *sparse-row-matrix* *c2*

sparse-row-matrix *r1* $\leq$ *x*

x $\leq$ *sparse-row-matrix* *r2*

```

 $A * x \leq \text{sparse-row-matrix } (b::('a::\text{lattice-ring}) \text{ spmat})$ 
shows
 $c * x \leq \text{sparse-row-matrix } (\text{add-spmat } (\text{mult-spmat } y \ b)$ 
 $(\text{mult-est-spmat } r1 \ r2 \ (\text{diff-spmat } c1 \ (\text{mult-spmat } y \ A2)) \ (\text{diff-spmat } c2 \ (\text{mult-spmat}$ 
 $y \ A1))))$ 
 $\langle \text{proof} \rangle$ 

 $\langle ML \rangle$ 

end

```