

Matrix

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theory MatrixGeneral
imports Main
begin

types 'a infmatrix = [nat, nat]  $\Rightarrow$  'a

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

typedef 'a matrix = {(f::('a::zero) infmatrix). finite (nonzero-positions f)}
apply (rule-tac x=(% j i. 0) in exI)
by (simp add: nonzero-positions-def)

declare Rep-matrix-inverse[simp]

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

constdefs
  nrows :: ('a::zero) matrix  $\Rightarrow$  nat
  nrows A == if nonzero-positions(Rep-matrix A) = {} then 0 else Suc(Max
((image fst) (nonzero-positions (Rep-matrix A))))
  ncols :: ('a::zero) matrix  $\Rightarrow$  nat
  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 (is ?concl)
proof cases
  assume nonzero-positions(Rep-matrix A) = {}
  then show (Rep-matrix A m n) = 0 by (simp add: nonzero-positions-def)
next
  assume a: nonzero-positions(Rep-matrix A)  $\neq$  {}
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let ?S = fst'(nonzero-positions(Rep-matrix A))
have c: finite (?S) by (simp add: finite-nonzero-positions)
from hyp have d: Max (?S) < m by (simp add: a nrow-def)
have m ∉ ?S
proof -
  have m ∈ ?S ⇒ m ≤ Max(?S) by (simp add: Max-ge [OF c])
  moreover from d have ~ (m ≤ Max ?S) by (simp)
  ultimately show m ∉ ?S by (auto)
qed
thus Rep-matrix A m n = 0 by (simp add: nonzero-positions-def image-Collect)
qed

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constdefs

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transpose-infmatrix :: 'a infmatrix ⇒ 'a infmatrix
transpose-infmatrix A j i == A i j
transpose-matrix :: ('a::zero) matrix ⇒ 'a matrix
transpose-matrix == Abs-matrix o transpose-infmatrix o Rep-matrix

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declare transpose-infmatrix-def[simp]

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

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

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lemma transpose-infmatrix-closed[simp]: Rep-matrix (Abs-matrix (transpose-infmatrix
(Rep-matrix x))) = transpose-infmatrix (Rep-matrix x)

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apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def nonzero-positions-def image-def)

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proof -
let ?A = {pos. Rep-matrix x (snd pos) (fst pos) ≠ 0}
let ?swap = % pos. (snd pos, fst pos)
let ?B = {pos. Rep-matrix x (fst pos) (snd pos) ≠ 0}
have swap-image: ?swap' ?A = ?B

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apply (simp add: image-def)
apply (rule set-ext)
apply (simp)

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proof

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fix y
assume hyp: ∃ a b. Rep-matrix x b a ≠ 0 ∧ y = (b, a)
thus Rep-matrix x (fst y) (snd y) ≠ 0

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proof -

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from hyp obtain a b where (Rep-matrix x b a ≠ 0 & y = (b,a)) by blast
then show Rep-matrix x (fst y) (snd y) ≠ 0 by (simp)

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qed

next

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

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

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

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

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

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

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

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

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

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lemma le-ncols:  $(n \leq ncols\ A) = (\forall\ m.\ (\forall\ j\ i.\ m \leq i \longrightarrow (Rep-matrix\ A\ j\ i)
= 0) \longrightarrow n \leq m)$  (is ?concl)
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)

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lemma nrows-le:  $(nrows\ A \leq n) = (!\ j\ i.\ n \leq j \longrightarrow (Rep-matrix\ A\ j\ i) = 0)$ 
(is ?s)
proof -
  have  $(nrows\ A \leq n) = (ncols\ (transpose-matrix\ A) \leq n)$  by (simp)
  also have  $\dots = (!\ j\ i.\ n \leq i \longrightarrow (Rep-matrix\ (transpose-matrix\ A)\ j\ i = 0))$ 

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

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

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

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

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

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

lemma finite-natarray2: finite {pos. (fst pos) < (m::nat) & (snd pos) < (n::nat)}
 apply (induct m)
 apply (simp+)
 proof -
 fix m::nat
 let ?s0 = {pos. fst pos < m & snd pos < n}
 let ?s1 = {pos. fst pos < (Suc m) & snd pos < n}

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let ?sd = {pos. fst pos = m & snd pos < n}
assume f0: finite ?s0
have f1: finite ?sd
proof -
  let ?f = % x. (m, x)
  have {pos. fst pos = m & snd pos < n} = ?f ‘ {x. x < n} by (rule set-ext,
simp add: image-def, auto)
  moreover have finite {x. x < n} by (simp add: finite-natarray1)
  ultimately show finite {pos. fst pos = m & snd pos < n} by (simp)
qed
have su: ?s0 ∪ ?sd = ?s1 by (rule set-ext, simp, arith)
from f0 f1 have finite (?s0 ∪ ?sd) by (rule finite-UnI)
with su show finite ?s1 by (simp)
qed

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lemma *RepAbs-matrix*:

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assumes aem: ? m. ! j i. m <= j ⟶ x j i = 0 (is ?em) and aen: ? n. ! j i. (n
<= i ⟶ x j i = 0) (is ?en)
shows (Rep-matrix (Abs-matrix x)) = x
apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def nonzero-positions-def)
proof -
  from aem obtain m where a: ! j i. m <= j ⟶ x j i = 0 by (blast)
  from aen obtain n where b: ! j i. n <= i ⟶ x j i = 0 by (blast)
  let ?u = {pos. x (fst pos) (snd pos) ≠ 0}
  let ?v = {pos. fst pos < m & snd pos < n}
  have c: !! (m::nat) a. ~ (m <= a) ⟹ a < m by (arith)
  from a b have (?u ∩ (~ ?v)) = {}
  apply (simp)
  apply (rule set-ext)
  apply (simp)
  apply auto
  by (rule c, auto)+
  then have d: ?u ⊆ ?v by blast
  moreover have finite ?v by (simp add: finite-natarray2)
  ultimately show finite ?u by (rule finite-subset)
qed

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constdefs

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apply-infmatrix :: ('a ⇒ 'b) ⇒ 'a infmatrix ⇒ 'b infmatrix
apply-infmatrix f == % A. (% j i. f (A j i))
apply-matrix :: ('a ⇒ 'b) ⇒ ('a::zero) matrix ⇒ ('b::zero) matrix
apply-matrix f == % A. Abs-matrix (apply-infmatrix f (Rep-matrix A))
combine-infmatrix :: ('a ⇒ 'b ⇒ 'c) ⇒ 'a infmatrix ⇒ 'b infmatrix ⇒ 'c infmatrix
combine-infmatrix f == % A B. (% j i. f (A j i) (B j i))
combine-matrix :: ('a ⇒ 'b ⇒ 'c) ⇒ ('a::zero) matrix ⇒ ('b::zero) matrix ⇒
('c::zero) matrix
combine-matrix f == % A B. Abs-matrix (combine-infmatrix f (Rep-matrix A)
(Rep-matrix B))

```

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

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

constdefs

commutative :: ($'a \Rightarrow 'a \Rightarrow 'b$) \Rightarrow *bool*
commutative f == ! x y . f x y = f y x
associative :: ($'a \Rightarrow 'a \Rightarrow 'a$) \Rightarrow *bool*
associative f == ! x y z . f (f x y) z = f x (f y z)

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

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

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

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

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

but on the other hand we have

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

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

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

constdefs

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

consts *foldseq* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow (\text{nat} \Rightarrow 'a) \Rightarrow \text{nat} \Rightarrow 'a$

primrec

foldseq $f\ s\ 0 = s\ 0$
foldseq $f\ s\ (\text{Suc}\ n) = f\ (s\ 0)\ (\text{foldseq}\ f\ (\% k. s(\text{Suc}\ k))\ n)$

consts *foldseq-transposed* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow (\text{nat} \Rightarrow 'a) \Rightarrow \text{nat} \Rightarrow 'a$

primrec

foldseq-transposed $f\ s\ 0 = s\ 0$
foldseq-transposed $f\ s\ (\text{Suc}\ n) = f\ (\text{foldseq-transposed}\ f\ s\ n)\ (s\ (\text{Suc}\ n))$

lemma *foldseq-assoc* : *associative* $f \implies \text{foldseq}\ f = \text{foldseq-transposed}\ f$

proof –

assume *a:associative* f

then have *sublemma*: $!! n. ! N\ s. N \leq n \longrightarrow \text{foldseq}\ f\ s\ N = \text{foldseq-transposed}\ f\ s\ N$

proof –

fix n

show $!N\ s. N \leq n \longrightarrow \text{foldseq}\ f\ s\ N = \text{foldseq-transposed}\ f\ s\ N$

proof (*induct* n)

show $!N\ s. N \leq 0 \longrightarrow \text{foldseq}\ f\ s\ N = \text{foldseq-transposed}\ f\ s\ N$ **by** *simp*

next

fix n

assume $b: !N\ s. N \leq n \longrightarrow \text{foldseq}\ f\ s\ N = \text{foldseq-transposed}\ f\ s\ N$

have $c: !N\ s. N \leq n \implies \text{foldseq}\ f\ s\ N = \text{foldseq-transposed}\ f\ s\ N$ **by** (*simp add: b*)

show $!N\ t. N \leq \text{Suc}\ n \longrightarrow \text{foldseq}\ f\ t\ N = \text{foldseq-transposed}\ f\ t\ N$

proof (*auto*)

fix $N\ t$

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assume Nsuc:  $N \leq \text{Suc } n$ 
show  $\text{foldseq } f \ t \ N = \text{foldseq-transposed } f \ t \ N$ 
proof cases
  assume  $N \leq n$ 
  then show  $\text{foldseq } f \ t \ N = \text{foldseq-transposed } f \ t \ N$  by (simp add: b)
next
  assume  $\sim(N \leq n)$ 
  with Nsuc have Nsuceq:  $N = \text{Suc } n$  by simp
  have negz:  $n \neq 0 \implies ?m. n = \text{Suc } m \ \& \ \text{Suc } m \leq n$  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  $\text{foldseq } f \ t \ N = \text{foldseq-transposed } f \ t \ N$ 
  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  $n = \text{Suc } m \ \& \ \text{Suc } m \leq n$ 
    then have mless:  $\text{Suc } m \leq n$  by arith
    then have step1:  $\text{foldseq-transposed } f \ (\% \ k. \ t \ (\text{Suc } k)) \ m = \text{foldseq } f$ 
    ( $\% \ k. \ t \ (\text{Suc } k)) \ m$  (is  $?T1 = ?T2$ )
    apply (subst c)
    by simp+
    have step2:  $f \ (t \ 0) \ ?T2 = \text{foldseq } f \ t \ (\text{Suc } m)$  (is  $- = ?T3$ ) by simp
    have step3:  $?T3 = \text{foldseq-transposed } f \ t \ (\text{Suc } m)$  (is  $- = ?T4$ )
    apply (subst c)
    by (simp add: mless)+
    have step4:  $?T4 = f \ (\text{foldseq-transposed } f \ t \ m) \ (t \ (\text{Suc } m))$  (is  $- = ?T5$ )
by simp
    from step1 step2 step3 step4 show sowhat:  $f \ (f \ (t \ 0) \ ?T1) \ (t \ (\text{Suc}$ 
    ( $\text{Suc } m))) = f \ ?T5 \ (t \ (\text{Suc } (\text{Suc } m)))$  by simp
    qed
  qed
qed
qed
qed
show  $\text{foldseq } f = \text{foldseq-transposed } f$  by ((rule ext)+, insert sublemma, auto)
qed

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

```

```

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

```

```

theorem [| associative f; associative g;  $\forall a b c d$ . g (f a b) (f c d) = f (g a c) (g b
d); ? x y. (f x)  $\neq$  (f y); ? x y. (g x)  $\neq$  (g y); f x x = x; g x x = x]  $\implies f=g$  | (!
y. f y x = y) | (! y. g y x = y)
oops

```

```

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

```

```

lemma foldseq-significant-positions:
assumes p: ! i. i <= N  $\longrightarrow$  S i = T i
shows foldseq f S N = foldseq f T N (is ?concl)
proof -
  have !! m . ! s t. (! i. i <= m  $\longrightarrow$  s i = t i)  $\longrightarrow$  foldseq f s m = foldseq f t m
    apply (induct-tac m)
    apply (simp)
    apply (simp)
    apply (auto)
  proof -
    fix n
    fix s::nat $\Rightarrow$ 'a
    fix t::nat $\Rightarrow$ 'a
    assume a:  $\forall s t$ . ( $\forall i \leq n$ . s i = t i)  $\longrightarrow$  foldseq f s n = 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)  $\implies$  foldseq f s n = foldseq f t n by (simp
add: a)

```

show $f (t\ 0) (foldseq\ f\ (\lambda k. s\ (Suc\ k))\ n) = f (t\ 0) (foldseq\ f\ (\lambda k. t\ (Suc\ k))\ n)$ **by** (*rule c, simp add: d b*)
qed
with p **show** $?concl$ **by** *simp*
qed

lemma *foldseq-tail*: $M \leq N \implies foldseq\ f\ S\ N = foldseq\ f\ (\% k. (if\ k < M\ then\ (S\ k)\ else\ (foldseq\ f\ (\% k. S(k+M))\ (N-M))))\ M$ (**is** $?p \implies ?concl$)

proof –

have *suc*: $!!\ a\ b. \llbracket a \leq Suc\ b; a \neq Suc\ b \rrbracket \implies a \leq b$ **by** *arith*
have *a*: $!!\ a\ b\ c. a = b \implies f\ c\ a = f\ c\ b$ **by** *blast*
have $!!\ n. !\ m\ s. m \leq n \longrightarrow foldseq\ f\ s\ n = foldseq\ f\ (\% k. (if\ k < m\ then\ (s\ k)\ else\ (foldseq\ f\ (\% k. s(k+m))\ (n-m))))\ m$
apply (*induct-tac n*)
apply (*simp*)
apply (*simp*)
apply (*auto*)
apply (*case-tac m = Suc na*)
apply (*simp*)
apply (*rule a*)
apply (*rule foldseq-significant-positions*)
apply (*auto*)
apply (*drule suc, simp+*)
proof –
fix $na\ m\ s$
assume *suba*: $\forall m \leq na. \forall s. foldseq\ f\ s\ na = foldseq\ f\ (\lambda k. if\ k < m\ then\ s\ k\ else\ foldseq\ f\ (\lambda k. s\ (k + m))\ (na - m))\ m$
assume *subb*: $m \leq na$
from *suba* **have** *subc*: $!!\ m\ s. m \leq na \implies foldseq\ f\ s\ na = foldseq\ f\ (\lambda k. if\ k < m\ then\ s\ k\ else\ foldseq\ f\ (\lambda k. s\ (k + m))\ (na - m))\ m$ **by** *simp*
have *subd*: $foldseq\ f\ (\lambda k. if\ k < m\ then\ s\ (Suc\ k)\ else\ foldseq\ f\ (\lambda k. s\ (Suc\ (k + m))\ (na - m))\ m = foldseq\ f\ (\% k. s(Suc\ k))\ na$
by (*rule subc[of m % k. s(Suc k), THEN sym], simp add: subb*)
from *subb* **have** *sube*: $m \neq 0 \implies ?mm. m = Suc\ mm \ \&\ mm \leq na$ **by** *arith*
show $f (s\ 0) (foldseq\ f\ (\lambda k. if\ k < m\ then\ s\ (Suc\ k)\ else\ foldseq\ f\ (\lambda k. s\ (Suc\ (k + m))\ (na - m))\ m) = foldseq\ f\ (\lambda k. if\ k < m\ then\ s\ k\ else\ foldseq\ f\ (\lambda k. s\ (k + m))\ (Suc\ na - m))\ m$
apply (*simp add: subd*)
apply (*case-tac m=0*)
apply (*simp*)
apply (*drule sube*)
apply (*auto*)
apply (*rule a*)
by (*simp add: subc if-def*)
qed
then **show** $?p \implies ?concl$ **by** *simp*

qed

lemma *foldseq-zerotail*:

assumes

fz: $f\ 0\ 0 = 0$

and *sz*: $! i. n \leq i \longrightarrow s\ i = 0$

and *nm*: $n \leq m$

shows

$foldseq\ f\ s\ n = foldseq\ f\ s\ m$

proof –

show $foldseq\ f\ s\ n = foldseq\ f\ s\ m$

apply (*simp add: foldseq-tail[OF nm, of f s]*)

apply (*rule foldseq-significant-positions*)

apply (*auto*)

apply (*subst foldseq-zero*)

by (*simp add: fz sz*)+

qed

lemma *foldseq-zerotail2*:

assumes $! x. f\ x\ 0 = x$

and $! i. n < i \longrightarrow s\ i = 0$

and *nm*: $n \leq m$

shows

$foldseq\ f\ s\ n = foldseq\ f\ s\ m$ (**is** *?concl*)

proof –

have $f\ 0\ 0 = 0$ **by** (*simp add: prems*)

have $b:!! m\ n. n \leq m \implies m \neq n \implies ? k. m - n = Suc\ k$ **by** *arith*

have $c: 0 \leq m$ **by** *simp*

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

show *?concl*

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: prems*)

apply (*drule d*)

apply (*auto*)

by (*simp add: prems foldseq-zero*)

qed

lemma *foldseq-zerostart*:

$! x. f\ 0\ (f\ 0\ x) = f\ 0\ x \implies ! i. i \leq n \longrightarrow s\ i = 0 \implies foldseq\ f\ s\ (Suc\ n) = f\ 0\ (s\ (Suc\ n))$

proof –

assume *f00x*: $! x. f\ 0\ (f\ 0\ x) = f\ 0\ x$

```

have ! s. (! i. i <= n → s i = 0) → foldseq f s (Suc n) = f 0 (s (Suc n))
  apply (induct n)
  apply (simp)
  apply (rule allI, rule impI)
  proof -
    fix n
    fix s
    have a: foldseq f s (Suc (Suc n)) = f (s 0) (foldseq f (% k. s (Suc k)) (Suc
n)) by simp
    assume b: ! s. ((∀ i ≤ n. s i = 0) → foldseq f s (Suc n) = f 0 (s (Suc n)))
    from b have c: ! s. (∀ i ≤ n. s i = 0) ⇒ foldseq f s (Suc n) = f 0 (s (Suc
n)) by simp
    assume d: ! i. i ≤ Suc n → s i = 0
    show foldseq f s (Suc (Suc n)) = f 0 (s (Suc (Suc n)))
      apply (subst a)
      apply (subst c)
      by (simp add: d f00x)+
    qed
  then show ! i. i ≤ n → s i = 0 ⇒ foldseq f s (Suc n) = f 0 (s (Suc n))
by simp
qed

```

lemma *foldseq-zerostart2*:

```

! x. f 0 x = x ⇒ ! i. i < n → s i = 0 ⇒ foldseq f s n = s n
proof -
  assume a: ! i. i < n → s i = 0
  assume x: ! x. f 0 x = x
  from x have f00x: ! x. f 0 (f 0 x) = f 0 x by blast
  have b: ! i l. i < Suc l = (i ≤ l) by arith
  have d: ! k. k ≠ 0 ⇒ ? l. k = Suc l by arith
  show foldseq f s n = s n
  apply (case-tac n=0)
  apply (simp)
  apply (insert a)
  apply (drule d)
  apply (auto)
  apply (simp add: b)
  apply (insert f00x)
  apply (drule foldseq-zerostart)
  by (simp add: x)+
qed

```

lemma *foldseq-almostzero*:

```

assumes f0x: ! x. f 0 x = x and fx0: ! x. f x 0 = x and s0: ! i. i ≠ j → s i = 0
shows foldseq f s n = (if (j ≤ n) then (s j) else 0) (is ?concl)
proof -
  from s0 have a: ! i. i < j → s i = 0 by simp
  from s0 have b: ! i. j < i → s i = 0 by simp
  show ?concl

```

```

apply auto
apply (subst foldseq-zerotail2[of f, OF fx0, of j, OF b, of n, THEN sym])
apply simp
apply (subst foldseq-zerostart2)
apply (simp add: f0x a)+
apply (subst foldseq-zero)
by (simp add: s0 f0x)+
qed

```

```

lemma foldseq-distr-unary:
  assumes !! a b. g (f a b) = f (g a) (g b)
  shows g(foldseq f s n) = foldseq f (% x. g(s x)) n (is ?concl)
proof -
  have ! s. g(foldseq f s n) = foldseq f (% x. g(s x)) n
    apply (induct-tac n)
    apply (simp)
    apply (simp)
    apply (auto)
    apply (drule-tac x=% k. s (Suc k) in spec)
    by (simp add: prems)
  then show ?concl by simp
qed

```

```

constdefs
  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
  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)
  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
  mult-matrix fmul fadd A B == mult-matrix-n (max (ncols A) (nrows B)) fmul
fadd A B

```

```

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

```

```

lemma mult-matrix-nm:
  assumes prems: ncols A  $\leq$  n nrows B  $\leq$  n ncols A  $\leq$  m nrows B  $\leq$  m
fadd 0 0 = 0 fmul 0 0 = 0
  shows mult-matrix-n n fmul fadd A B = mult-matrix-n m fmul fadd A B
proof -

```

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

constdefs

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

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

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

lemma *r-distributive-matrix*:

assumes *prems*:

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) (is ?concl)*

proof –

from *prems* **show** *?concl*

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 *prems* **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 v)
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 - nrow a], simp add: nrow-le foldseq-zero)
    apply (rule exI[of - ncol v], simp add: ncol-le foldseq-zero)
    apply (subst RepAbs-matrix)
    apply (simp, auto)
    apply (rule exI[of - nrow a], simp add: nrow-le foldseq-zero)
    apply (rule exI[of - ncol u], simp add: ncol-le foldseq-zero)
    done
  qed
qed

lemma l-distributive-matrix:
  assumes prems:
    l-distributive fmul fadd
    associative fadd
    commutative fadd
    fadd 0 0 = 0
    ! a. fmul a 0 = 0
    ! a. fmul 0 a = 0
  shows l-distributive (mult-matrix fmul fadd) (combine-matrix fadd) (is ?concl)
  proof -
    from prems show ?concl
    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 (nrow a) (max (ncol u) (ncol v))
      from prems show mult-matrix-n (max (ncol (combine-matrix fadd u v))
(nrow a)) fmul fadd (combine-matrix fadd u v) a =
        combine-matrix fadd (mult-matrix-n (max (ncol u) (nrow a)) fmul
fadd u a) (mult-matrix-n (max (ncol v) (nrow a)) fmul fadd v a)
      apply (subst mult-matrix-nm[of v - - ?mx fadd fmul])
      apply (simp add: max1 max2 combine-nrow combine-ncol)+
      apply (subst mult-matrix-nm[of u - - ?mx fadd fmul])
      apply (simp add: max1 max2 combine-nrow combine-ncol)+
      apply (subst mult-matrix-nm[of - - - ?mx fadd fmul])
      apply (simp add: max1 max2 combine-nrow combine-ncol)+
      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 - nrow v], simp add: nrow-le foldseq-zero)
      apply (rule exI[of - ncol a], simp add: ncol-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

instance matrix :: (zero) zero ..

defs(overloaded)
  zero-matrix-def: (0::('a::zero) matrix) == Abs-matrix(% j i. 0)

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

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

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

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

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

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

constdefs

singleton-matrix :: *nat* \Rightarrow *nat* \Rightarrow ('*a*::*zero*) \Rightarrow '*a* *matrix*
singleton-matrix *j* *i* *a* == *Abs-matrix*(% *m* *n*. if *j* = *m* & *i* = *n* then *a* else *0*)
move-matrix :: ('*a*::*zero*) *matrix* \Rightarrow *int* \Rightarrow *int* \Rightarrow '*a* *matrix*
move-matrix *A* *y* *x* == *Abs-matrix*(% *j* *i*. if (neg ((*int* *j*) - *y*)) | (neg ((*int* *i*) - *x*))
then *0* else *Rep-matrix* *A* (nat ((*int* *j*) - *y*)) (nat ((*int* *i*) - *x*)))
take-rows :: ('*a*::*zero*) *matrix* \Rightarrow *nat* \Rightarrow '*a* *matrix*
take-rows *A* *r* == *Abs-matrix*(% *j* *i*. if (*j* < *r*) then (*Rep-matrix* *A* *j* *i*) else *0*)
take-columns :: ('*a*::*zero*) *matrix* \Rightarrow *nat* \Rightarrow '*a* *matrix*
take-columns *A* *c* == *Abs-matrix*(% *j* *i*. if (*i* < *c*) then (*Rep-matrix* *A* *j* *i*) else
0)

constdefs

column-of-matrix :: ('*a*::*zero*) *matrix* \Rightarrow *nat* \Rightarrow '*a* *matrix*
column-of-matrix *A* *n* == *take-columns* (*move-matrix* *A* *0* (- *int* *n*)) *1*
row-of-matrix :: ('*a*::*zero*) *matrix* \Rightarrow *nat* \Rightarrow '*a* *matrix*
row-of-matrix *A* *m* == *take-rows* (*move-matrix* *A* (- *int* *m*) *0*) *1*

```

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

```

```

lemma apply-singleton-matrix[simp]: f 0 = 0  $\implies$  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-anti-sym)
apply (subst nrows-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)
apply (rule not-leE)
apply (subst nrows-le)
by simp
qed

```

```

lemma ncols-singleton[simp]: 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-anti-sym)
apply (subst ncols-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply auto
apply (simp add: Suc-le-eq)

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma mult-matrix-singleton-right[simp]:
  assumes prems:
    ! x. fmul x 0 = 0
    ! x. fmul 0 x = 0
    ! x. fadd 0 x = x
    ! x. fadd x 0 = x
  shows (mult-matrix fmul fadd A (singleton-matrix j i e)) = apply-matrix (% x.
fmul x e) (move-matrix (column-of-matrix A j) 0 (int i))
  apply (simp add: mult-matrix-def)
  apply (subst mult-matrix-nm[of - - max (ncols A) (Suc j)])
  apply (auto)
  apply (simp add: prems) +
  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: prems) +
  apply (auto)
proof -
  fix k
  fix l
  assume a: ~neg(int l - int i)
  assume b: nat (int l - int i) = 0
  from a b have a: l = i by (insert not-neg-nat[of int l - int i], simp add: a b)
  assume c: i ≠ l
  from c a show fmul (Rep-matrix A k j) e = 0 by blast
qed

```

```

lemma mult-matrix-ext:
  assumes
    eprem:
      ? e. (! a b. a ≠ b ⟶ fmul a e ≠ fmul b e)
  and fpreams:
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    ! a. fadd 0 a = a
    ! a. fadd a 0 = a
  and contrapreams:
    mult-matrix fmul fadd A = mult-matrix fmul fadd B
  shows
    A = B
proof (rule contrapos-np[of False], simp)
  assume a: A ≠ B
  have b: !! f g. (! x y. f x y = g x y) ⟹ f = g by ((rule ext) +, auto)
  have ? j i. (Rep-matrix A j i) ≠ (Rep-matrix B j i)
    apply (rule contrapos-np[of False], simp +)
    apply (insert b[of Rep-matrix A Rep-matrix B], simp)
    by (simp add: Rep-matrix-inject a)
  then obtain J I where c: (Rep-matrix A J I) ≠ (Rep-matrix B J I) by blast

```

```

from eprem obtain e where eprops:(! a b. a ≠ b ⟶ fmul a e ≠ fmul b e) by
blast
let ?S = singleton-matrix I 0 e
let ?comp = mult-matrix fmul fadd
have d: !!x f g. f = g ⟹ f x = g x by blast
have e: (% x. fmul x e) 0 = 0 by (simp add: prems)
have ~(?comp A ?S = ?comp B ?S)
  apply (rule notI)
  apply (simp add: fprems eprops)
  apply (simp add: Rep-matrix-inject[THEN sym])
  apply (drule d[of - - J], drule d[of - - 0])
  by (simp add: e c eprops)
with contraprems show False by simp
qed

```

```

constdefs
  foldmatrix :: ('a ⇒ 'a ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ ('a infmatrix) ⇒ nat ⇒ nat
  ⇒ 'a
  foldmatrix f g A m n == foldseq-transposed g (% j. foldseq f (A j) n) m
  foldmatrix-transposed :: ('a ⇒ 'a ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ ('a infmatrix) ⇒
  nat ⇒ nat ⇒ 'a
  foldmatrix-transposed f g A m n == foldseq g (% j. foldseq-transposed f (A j) n)
  m

```

lemma foldmatrix-transpose:

```

assumes
  ! a b c d. g(f a b) (f c d) = f (g a c) (g b d)
shows
  foldmatrix f g A m n = foldmatrix-transposed g f (transpose-infmatrix A) n m
(is ?concl)
proof -
  have forall:!! P x. (! x. P x) ⟹ P x by auto
  have tworows:! A. foldmatrix f g A 1 n = foldmatrix-transposed g f (transpose-infmatrix
  A) n 1
    apply (induct n)
    apply (simp add: foldmatrix-def foldmatrix-transposed-def prems)+
    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 (λu. A u i) m)
    else (A (Suc m) i)) in spec)
    by (simp add: foldmatrix-def foldmatrix-transposed-def)
qed

```


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

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

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

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

lemma *mult-ncols*:

assumes

! *a*. *fmul* 0 *a* = 0

! *a*. *fmul* *a* 0 = 0

fadd 0 0 = 0

shows *ncols* (mult-matrix *fmul fadd A B*) ≤ *ncols B*

by (simp add: mult-matrix-def mult-n-ncols prems)

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 *prems*:

! *a*. *fmul1* 0 *a* = 0

! *a*. *fmul1* *a* 0 = 0

! *a*. *fmul2* 0 *a* = 0

! *a*. *fmul2* *a* 0 = 0

fadd1 0 0 = 0

fadd2 0 0 = 0

! *a b c d*. *fadd2* (*fadd1 a b*) (*fadd1 c d*) = *fadd1* (*fadd2 a c*) (*fadd2 b d*)

associative *fadd1*

associative *fadd2*

! *a b c*. *fmul2* (*fmul1 a b*) *c* = *fmul1 a* (*fmul2 b c*)

! *a b c*. *fmul2* (*fadd1 a b*) *c* = *fadd1* (*fmul2 a c*) (*fmul2 b c*)

! *a b c*. *fmul1 c* (*fadd2 a b*) = *fadd2* (*fmul1 c a*) (*fmul1 c b*)

shows mult-matrix *fmul2 fadd2* (mult-matrix *fmul1 fadd1 A B*) *C* = mult-matrix *fmul1 fadd1 A* (mult-matrix *fmul2 fadd2 B C*) (**is** ?concl)

proof –

have *comb-left*: !! *A B x y*. *A = B* ⇒ (*Rep-matrix* (*Abs-matrix A*)) *x y* = (*Rep-matrix* (*Abs-matrix B*)) *x y* **by** blast

have *fmul2fadd1fold*: !! *x s n*. *fmul2* (foldseq *fadd1 s n*) *x* = foldseq *fadd1* (% *k*. *fmul2* (*s k*) *x*) *n*

by (rule-tac *g1* = % *y*. *fmul2 y x* **in** *ssubst* [*OF foldseq-distr-unary*], *simp-all*!)

have *fmul1fadd2fold*: !! *x s n*. *fmul1 x* (foldseq *fadd2 s n*) = foldseq *fadd2* (% *k*. *fmul1 x* (*s k*)) *n*

by (rule-tac *g1* = % *y*. *fmul1 x y* **in** *ssubst* [*OF foldseq-distr-unary*], *simp-all*!)

let ?*N* = max (*ncols A*) (max (*ncols B*) (max (*nrows B*) (*nrows C*)))

```

show ?concl
  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 prems)+
  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)])  ap-
ply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
  apply (simplesubst mult-matrix-nm[of - - ?N])
  apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
  apply (simplesubst mult-matrix-nm[of - - ?N])
  apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
  apply (simplesubst mult-matrix-nm[of - - ?N])
  apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
  apply (simplesubst mult-matrix-nm[of - - ?N])
  apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
  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 prems foldseq-zero)
  apply (rule exI[of - ncols C])
  apply (simp add: prems ncols foldseq-zero)
  apply (subst RepAbs-matrix)
  apply (rule exI[of - nrows A])
  apply (simp add: nrows prems foldseq-zero)
  apply (rule exI[of - ncols B])
  apply (simp add: prems ncols foldseq-zero)
  apply (simp add: fmul2fadd1fold fmul1fadd2fold prems)
  apply (subst foldseq-foldseq)
  apply (simp add: prems)+
  by (simp add: transpose-infmatrix)
qed

```

lemma

assumes *prems*:

! *a*. *fmul1* 0 *a* = 0

! *a*. *fmul1* *a* 0 = 0

! *a*. *fmul2* 0 *a* = 0

! *a*. *fmul2* *a* 0 = 0

fadd1 0 0 = 0

fadd2 0 0 = 0

! *a b c d*. *fadd2* (*fadd1* *a b*) (*fadd1* *c d*) = *fadd1* (*fadd2* *a c*) (*fadd2* *b d*)

associative fadd1

associative fadd2

! *a b c*. *fmul2* (*fmul1* *a b*) *c* = *fmul1* *a* (*fmul2* *b c*)

```

! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)
! a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)
shows
(mult-matrix fmul1 fadd1 A) o (mult-matrix fmul2 fadd2 B) = mult-matrix fmul2
fadd2 (mult-matrix fmul1 fadd1 A B)
apply (rule ext)+
apply (simp add: comp-def )
by (simp add: mult-matrix-assoc prems)

```

lemma *mult-matrix-assoc-simple*:

```

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

```

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

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

lemma *Rep-mult-matrix*:

```

assumes
! a. fmul 0 a = 0
! a. fmul a 0 = 0
fadd 0 0 = 0
shows
Rep-matrix(mult-matrix fmul fadd A B) j i =
foldseq fadd (% k. fmul (Rep-matrix A j k) (Rep-matrix B k i)) (max (ncols A)

```

```

(nrows B))
apply (simp add: mult-matrix-def mult-matrix-n-def)
apply (subst RepAbs-matrix)
apply (rule exI[of - nrows A], simp! add: nrows foldseq-zero)
apply (rule exI[of - ncols B], simp! add: ncols foldseq-zero)
by simp

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

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

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

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

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

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

instance ..

end

instance matrix :: ({order, zero}) 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)
by simp

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

lemma *le-foldseq*:

assumes
 $! a \ b \ c \ d. a \leq b \ \& \ c \leq d \longrightarrow f \ a \ c \leq f \ b \ d$
 $! i. i \leq n \longrightarrow s \ i \leq t \ i$
shows
 $foldseq \ f \ s \ n \leq foldseq \ f \ t \ n$
proof -
have $! s \ t. (! i. i \leq n \longrightarrow s \ i \leq t \ i) \longrightarrow foldseq \ f \ s \ n \leq foldseq \ f \ t \ n$ **by**
(induct-tac n, simp-all!)
then show $foldseq \ f \ s \ n \leq foldseq \ f \ t \ n$ **by** *(simp!)*
qed

lemma *le-left-mult*:

assumes
 $! a \ b \ c \ d. a \leq b \ \& \ c \leq d \longrightarrow fadd \ a \ c \leq fadd \ b \ d$
 $! c \ a \ b. 0 \leq c \ \& \ a \leq b \longrightarrow fmul \ c \ a \leq fmul \ c \ b$
 $! a. fmul \ 0 \ a = 0$
 $! a. fmul \ a \ 0 = 0$
 $fadd \ 0 \ 0 = 0$
 $0 \leq C$
 $A \leq B$
shows
 $mult-matrix \ fmul \ fadd \ C \ A \leq mult-matrix \ fmul \ fadd \ C \ B$
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)*
by *(auto)*

lemma *le-right-mult*:

assumes
 $! a \ b \ c \ d. a \leq b \ \& \ c \leq d \longrightarrow fadd \ a \ c \leq fadd \ b \ d$
 $! c \ a \ b. 0 \leq c \ \& \ a \leq b \longrightarrow fmul \ a \ c \leq fmul \ b \ c$
 $! a. fmul \ 0 \ a = 0$
 $! a. fmul \ a \ 0 = 0$
 $fadd \ 0 \ 0 = 0$
 $0 \leq C$
 $A \leq B$
shows
 $mult-matrix \ fmul \ fadd \ A \ C \leq mult-matrix \ fmul \ fadd \ B \ C$
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)*
by *(auto)*

```

lemma spec2: ! 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]: (singleton-matrix j i a <= singleton-matrix j i
b) = (a <= (b:::order))
by (auto simp add: le-matrix-def)

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

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

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

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

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

end

```



```

theory Matrix
imports MatrixGeneral
begin

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

definition
  inf = combine-matrix inf

definition
  sup = combine-matrix sup

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

end

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

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

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:  $A - B = \text{combine-matrix } (op -) A B$ 

instance ..

end

```

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

definition

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

instance ..

end

instantiation *matrix* :: (*ordered-ab-group-add*) *abs*
begin

definition

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

instance ..

end

instance *matrix* :: (*ordered-ab-group-add*) *ordered-ab-group-add-meet*

proof

fix *A B C* :: (*'a::ordered-ab-group-add*) *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 $A + B = B + A$

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

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)

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 :: (lordered-ring) lordered-ring
proof
  fix A B C :: ('a :: lordered-ring) 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 ring-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 ring-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 ring-simps)
  done
  show abs A = sup A (-A)
    by (simp add: abs-matrix-def)
  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

lemma Rep-matrix-add[simp]:
  Rep-matrix ((a::('a::lordered-ab-group-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::lordered-ring) matrix) * b) j i =
  foldseq (op +) (% k. (Rep-matrix a j k) * (Rep-matrix b k i)) (max (ncols a)

```

```

(nrows b))
apply (simp add: times-matrix-def)
apply (simp add: Rep-mult-matrix)
done

```

```

lemma apply-matrix-add: ! x y. f (x+y) = (f x) + (f y)  $\implies$  f 0 = (0::'a)  $\implies$ 
  apply-matrix f ((a::('a::lordered-ab-group-add) matrix) + b) = (apply-matrix f a)
  + (apply-matrix f b)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
done

```

```

lemma singleton-matrix-add: singleton-matrix j i ((a:::lordered-ab-group-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::lordered-ring) matrix) * B) <= nrows A
by (simp add: times-matrix-def mult-nrows)

```

```

lemma ncols-mult: ncols ((A::('a::lordered-ring) 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 (simpsubst RepAbs-matrix)
apply (rule exI[of - n], simp add: split-if)+
by (simp add: split-if)

```

```

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

```

```

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

```

moreover have $n \leq ?r$ **by** (*simp add: le-ncols, arith*)
ultimately show $?r = n$ **by** *simp*
qed

lemma *one-matrix-mult-right*[*simp*]: $\text{ncols } A \leq n \implies (A::('a::\{\text{lordered-ring}, \text{ring-1}\}) \text{ matrix}) * (\text{one-matrix } n) = A$
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: max-def ncols*)

lemma *one-matrix-mult-left*[*simp*]: $\text{nrows } A \leq n \implies (\text{one-matrix } n) * A =$
 $(A::('a::\{\text{lordered-ring}, \text{ring-1}\}) \text{ matrix})$
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: max-def nrows*)

lemma *transpose-matrix-mult*: $\text{transpose-matrix } ((A::('a::\{\text{lordered-ring}, \text{comm-ring}\}) \text{ matrix}) * B) = (\text{transpose-matrix } B) * (\text{transpose-matrix } A)$
apply (*simp add: times-matrix-def*)
apply (*subst transpose-mult-matrix*)
apply (*simp-all add: mult-commute*)
done

lemma *transpose-matrix-add*: $\text{transpose-matrix } ((A::('a::\text{lordered-ab-group-add}) \text{ matrix}) + B) = \text{transpose-matrix } A + \text{transpose-matrix } B$
by (*simp add: plus-matrix-def transpose-combine-matrix*)

lemma *transpose-matrix-diff*: $\text{transpose-matrix } ((A::('a::\text{lordered-ab-group-add}) \text{ matrix}) - B) = \text{transpose-matrix } A - \text{transpose-matrix } B$
by (*simp add: diff-matrix-def transpose-combine-matrix*)

lemma *transpose-matrix-minus*: $\text{transpose-matrix } (-(A::('a::\text{lordered-ring}) \text{ matrix})) = - \text{transpose-matrix } (A::('a::\text{lordered-ring}) \text{ matrix})$
by (*simp add: minus-matrix-def transpose-apply-matrix*)

constdefs

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

```

inverse-matrix A X == (right-inverse-matrix A X) ∧ (left-inverse-matrix A X)

lemma right-inverse-matrix-dim: right-inverse-matrix A X ==> nrow A = ncol X
apply (insert ncol-mult[of A X], insert nrow-mult[of A X])
by (simp add: right-inverse-matrix-def)

lemma left-inverse-matrix-dim: left-inverse-matrix A Y ==> ncol A = nrow Y
apply (insert ncol-mult[of Y A], insert nrow-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 (nrow A)
  apply (subst one-matrix-mult-right)
  apply (insert prems)
  by (simp-all add: left-inverse-matrix-def)
  also have ... = Y * (A * X)
  apply (insert prems)
  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 prems)
  apply (frule left-inverse-matrix-dim)
  apply (simp-all add: left-inverse-matrix-def right-inverse-matrix-def one-matrix-mult-left)
  done
  ultimately show X = Y by (simp)
qed

lemma inverse-matrix-inject: [ inverse-matrix A X; inverse-matrix A Y ] ==> X = Y
by (auto simp add: inverse-matrix-def left-right-inverse-matrix-unique)

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

lemma zero-imp-mult-zero: (a::'a::ring) = 0 | b = 0 ==> a * b = 0
by auto

lemma Rep-matrix-zero-imp-mult-zero:
  ! j i k. (Rep-matrix A j k = 0) | (Rep-matrix B k i) = 0 ==> A * B =
  (0::('a::lordered-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::comm-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::ordered-ring) 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::ordered-ring) 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::ordered-ab-group-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::ordered-ring) 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)

```

constdefs

```

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

```

```

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

```

```

lemma scalar-mult-add: scalar-mult y (a+b) = (scalar-mult y a) + (scalar-mult y
b)
by (simp add: scalar-mult-def apply-matrix-add ring-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:::ordered-ab-group-add)) x y = -
(Rep-matrix A x y)
by (simp add: minus-matrix-def)

lemma Rep-abs[simp]: Rep-matrix (abs (A:::ordered-ring)) x y = abs (Rep-matrix
A x y)
by (simp add: abs-lattice sup-matrix-def)

end

theory LP
imports Main
begin

lemma linprog-dual-estimate:
  assumes
     $A * x \leq (b::'a::ordered-ring)$ 
     $0 \leq y$ 
     $abs (A - A') \leq \delta A$ 
     $b \leq b'$ 
     $abs (c - c') \leq \delta c$ 
     $abs x \leq r$ 
  shows
     $c * x \leq y * b' + (y * \delta A + abs (y * A' - c') + \delta c) * r$ 
proof -
  from prems have 1:  $y * b \leq y * b'$  by (simp add: mult-left-mono)
  from prems have 2:  $y * (A * x) \leq y * b$  by (simp add: mult-left-mono)
  have 3:  $y * (A * x) = c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x$ 
by (simp add: ring-simps)
  from 1 2 3 have 4:  $c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x \leq$ 
 $y * b'$  by simp

```



```

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

```

```

lemma le-ge-imp-abs-diff-1:
  assumes
     $A1 \leq (A::'a::\text{lordered-ring})$ 
     $A \leq A2$ 
  shows  $\text{abs}(A - A1) \leq A2 - A1$ 
proof -

```

```

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

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

```

```

have nprt a * nprt b <= nprt a * nprt b1
  by (simp add: mult-left-mono-neg prems)
moreover have nprt a * nprt b1 <= nprt a1 * nprt b1
  by (simp add: mult-right-mono-neg prems)
ultimately show ?thesis
  by simp
qed
ultimately show ?thesis
  by - (rule add-mono | simp)+
qed

```

lemma *mult-le-dual-prts*:

```

assumes
  A * x ≤ (b::'a::lordered-ring)
  0 ≤ y
  A1 ≤ A
  A ≤ A2
  c1 ≤ c
  c ≤ c2
  r1 ≤ x
  x ≤ r2
shows
  c * x ≤ y * b + (let s1 = c1 - y * A2; s2 = c2 - y * A1 in pprr s2 * pprr r2
+ pprr s1 * nprt r2 + nprt s2 * pprr r1 + nprt s1 * nprt r1)
  (is - <= - + ?C)
proof -
  from prems have y * (A * x) <= y * b by (simp add: mult-left-mono)
  moreover have y * (A * x) = c * x + (y * A - c) * x by (simp add: ring-simps)

  ultimately have c * x + (y * A - c) * x <= y * b by simp
  then have c * x <= y * b - (y * A - c) * x by (simp add: le-diff-eq)
  then have cx: c * x <= y * b + (c - y * A) * x by (simp add: ring-simps)
  have s2: c - y * A <= c2 - y * A1
    by (simp add: diff-def prems add-mono mult-left-mono)
  have s1: c1 - y * A2 <= c - y * A
    by (simp add: diff-def prems add-mono mult-left-mono)
  have prts: (c - y * A) * x <= ?C
    apply (simp add: Let-def)
    apply (rule mult-le-prts)
    apply (simp-all add: prems s1 s2)
  done
  then have y * b + (c - y * A) * x <= y * b + ?C
    by simp
  with cx show ?thesis
    by (simp only:)
qed
end

```

theory *SparseMatrix* **imports** *Matrix LP* **begin**

types

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

consts

sparse-row-vector :: (*'a*::*lordered-ring*) *svec* \Rightarrow *'a* *matrix*
sparse-row-matrix :: (*'a*::*lordered-ring*) *spmat* \Rightarrow *'a* *matrix*

defs

sparse-row-vector-def : *sparse-row-vector* *arr* == foldl (% *m x. m* + (*singleton-matrix* 0 (*fst x*) (*snd x*))) 0 *arr*
sparse-row-matrix-def : *sparse-row-matrix* *arr* == foldl (% *m r. m* + (*move-matrix* (*sparse-row-vector* (*snd r*)) (*int* (*fst r*)) 0)) 0 *arr*

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*)

lemma *foldl-distrstart[rule-format]*: ! *a x y. (f (g x y) a = g x (f y a)) \implies ! *x y. (foldl f (g x y) l = g x (foldl f y l))*
by (*induct l, 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 $\lambda m x. m$ + *singleton-matrix* 0 (*fst x*) (*snd x*) $\lambda x m. \text{singleton-matrix}$ 0 (*fst x*) (*snd x*) + *m*]*)
done

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

lemma *nrows-svec[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 $\lambda m x. m$ + (*move-matrix* (*sparse-row-vector**

```

(snd x)) (int (fst x)) 0)
  % a m. (move-matrix (sparse-row-vector (snd a)) (int (fst a)) 0) + m])
done

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

consts
sorted-spvec :: 'a spvec  $\Rightarrow$  bool
sorted-spmat :: 'a spmat  $\Rightarrow$  bool

primrec
sorted-spmat [] = True
sorted-spmat (a#as) = ((sorted-spvec (snd a)) & (sorted-spmat as))

primrec
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)))

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*]: $m \leq n \longrightarrow \text{sorted-spvec } ((n,a)\#arr)$
 $\longrightarrow \text{Rep-matrix } (\text{sparse-row-matrix } arr) \ m \ j = 0$
apply (*induct* *arr*)
apply (*auto*)
apply (*frule* *sorted-spvec-cons2*, *simp*)
apply (*frule* *sorted-spvec-cons3*, *simp*)
apply (*simp* *add: sparse-row-matrix-cons neg-def*)
done

consts

abs-spvec :: (*a*::*ordered-ring*) *spvec* \Rightarrow '*a* *spvec*
minus-spvec :: (*a*::*ordered-ring*) *spvec* \Rightarrow '*a* *spvec*
smult-spvec :: (*a*::*ordered-ring*) \Rightarrow '*a* *spvec* \Rightarrow '*a* *spvec*
addmult-spvec :: (*a*::*ordered-ring*) * '*a* *spvec* * '*a* *spvec* \Rightarrow '*a* *spvec*

primrec

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

primrec

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

lemma *sparse-row-vector-minus*:

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

lemma *sparse-row-vector-abs*:

sorted-spvec *v* \Longrightarrow *sparse-row-vector* (*abs-spvec* *v*) = *abs* (*sparse-row-vector* *v*)
apply (*induct* *v*)
apply (*simp-all* *add: sparse-row-vector-cons*)
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* \Longrightarrow *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

defs
  smult-spvec-def: smult-spvec y arr == map ( $\%$  a. (fst a, y * snd a)) arr

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

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

recdef addmult-spvec measure ( $\%$  (y, a, b). length a + (length b))
  addmult-spvec (y, arr, []) = arr
  addmult-spvec (y, [], brr) = smult-spvec y brr
  addmult-spvec (y, a#arr, b#brr) = (
    if (fst a) < (fst b) then (a#(addmult-spvec (y, arr, b#brr)))
    else (if (fst b < fst a) then ((fst b, y * (snd b))#(addmult-spvec (y, a#arr,
brr)))
    else ((fst a, (snd a)+ y*(snd b))#(addmult-spvec (y, arr,brr))))))

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

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

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

lemma sparse-row-vector-smult: sparse-row-vector (smult-spvec y a) = scalar-mult
y (sparse-row-vector a)

```

```

apply (induct a)
apply (simp-all add: smult-spvec-cons scalar-mult-add)
done

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

lemma sorted-smult-spvec[rule-format]: sorted-spvec a  $\implies$  sorted-spvec (smult-spvec
y a)
apply (auto simp add: smult-spvec-def)
apply (induct a)
apply (auto simp add: sorted-spvec.simps split:list.split-asm)
done

lemma sorted-spvec-addmult-spvec-helper:  $\llbracket \text{sorted-spvec } (\text{addmult-spvec } (y, (a, b) \# \text{arr}, \text{brr})); aa < a; \text{sorted-spvec } ((a, b) \# \text{arr}); \text{sorted-spvec } ((aa, ba) \# \text{brr}) \rrbracket \implies \text{sorted-spvec } ((aa, y * ba) \# \text{addmult-spvec } (y, (a, b) \# \text{arr}, \text{brr}))$ 
apply (induct brr)
apply (auto simp add: sorted-spvec.simps)
apply (simp split: list.split)
apply (auto)
apply (simp split: list.split)
apply (auto)
done

lemma sorted-spvec-addmult-spvec-helper2:
 $\llbracket \text{sorted-spvec } (\text{addmult-spvec } (y, \text{arr}, (aa, ba) \# \text{brr})); a < aa; \text{sorted-spvec } ((a, b) \# \text{arr}); \text{sorted-spvec } ((aa, ba) \# \text{brr}) \rrbracket \implies \text{sorted-spvec } ((a, b) \# \text{addmult-spvec } (y, \text{arr}, (aa, ba) \# \text{brr}))$ 
apply (induct arr)
apply (auto simp add: smult-spvec-def sorted-spvec.simps)
apply (simp split: list.split)
apply (auto)
done

lemma sorted-spvec-addmult-spvec-helper3[rule-format]:
 $\text{sorted-spvec } (\text{addmult-spvec } (y, \text{arr}, \text{brr})) \longrightarrow \text{sorted-spvec } ((aa, b) \# \text{arr}) \longrightarrow \text{sorted-spvec } ((aa, ba) \# \text{brr}) \longrightarrow \text{sorted-spvec } ((aa, b + y * ba) \# (\text{addmult-spvec } (y, \text{arr}, \text{brr})))$ 
apply (rule addmult-spvec.induct[of - y arr brr])
apply (simp-all add: sorted-spvec.simps smult-spvec-def)
done

lemma sorted-addmult-spvec[rule-format]: sorted-spvec a  $\longrightarrow$  sorted-spvec b  $\longrightarrow$ 

```



```

sorted-spvec (addmult-spvec (y, a, b))
  apply (rule addmult-spvec.induct[of - y a b])
  apply (simp-all add: sorted-smult-spvec)
  apply (rule conjI, intro strip)
  apply (case-tac ~ (a < aa))
  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

consts
  mult-spvec-spmat :: ('a::ordered-ring) spvec * 'a spvec * 'a spmat ⇒ 'a spvec

recdef mult-spvec-spmat measure (% (c, arr, brr). (length arr) + (length brr))
  mult-spvec-spmat (c, [], brr) = c
  mult-spvec-spmat (c, arr, []) = c
  mult-spvec-spmat (c, a#arr, b#brr) = (
    if ((fst a) < (fst b)) then (mult-spvec-spmat (c, arr, b#brr))
    else if ((fst b) < (fst a)) then (mult-spvec-spmat (c, a#arr, brr))
    else (mult-spvec-spmat (addmult-spvec (snd a, c, snd b), arr, brr)))

lemma sparse-row-mult-spvec-spmat[rule-format]: sorted-spvec (a::('a::ordered-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 (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: ring-simps sparse-row-matrix-cons)
apply (simplesubst Rep-matrix-zero-imp-mult-zero)
apply (simp)
apply (intro strip)
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 <= aa)
apply (rule-tac m1 = k and n1 = a and a1 = b in ssubst[OF sorted-sparse-row-vector-zero])
apply (simp-all)
apply (rule impI)
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: ring-simps)
apply (subst Rep-matrix-zero-imp-mult-zero)
apply (simp)
apply (rule disjI2)
apply (intro strip)
apply (simp add: sparse-row-matrix-cons neg-def)
apply (case-tac a <= aa)
apply (erule sorted-sparse-row-matrix-zero)
apply (simp-all)
apply (intro strip)
apply (case-tac a=aa)
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 ring-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 = aa and a = b and arr=arr in sorted-sparse-row-vector-zero)
apply (simp-all)

```

```

apply (simp add: neg-def)
apply (drule nrows-notzero)
apply (drule nrows-helper)
apply (arith)

apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
apply (subst Rep-matrix-mult)
apply (rule-tac j1=aa 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::lordered-ring) spvec)  $\longrightarrow$  sorted-spmat B  $\longrightarrow$  sorted-spvec
(mult-spvec-spmat (c, a, B))
apply (rule mult-spvec-spmat.induct[of - c a B])
apply (simp-all add: sorted-addmult-spvec)
done

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

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

lemma sparse-row-mult-spmat[rule-format]:
  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 ring-simps
move-matrix-mult)
done

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

```

```

sorted-spvec (A::('a::lordered-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[rule-format]:
  sorted-spmat (B::('a::lordered-ring) spmat)  $\longrightarrow$  sorted-spmat (mult-spmat A B)
apply (induct A)
apply (auto simp add: sorted-mult-spvec-spmat)
done

consts
  add-spvec :: ('a::lordered-ab-group-add) spvec * 'a spvec  $\Rightarrow$  'a spvec
  add-spmat :: ('a::lordered-ab-group-add) spmat * 'a spmat  $\Rightarrow$  'a spmat

recdef add-spvec measure (% (a, b). length a + (length b))
  add-spvec (arr, []) = arr
  add-spvec ([], brr) = brr
  add-spvec (a#arr, b#brr) = (
    if (fst a) < (fst b) then (a#(add-spvec (arr, b#brr)))
    else (if (fst b < fst a) then (b#(add-spvec (a#arr, brr)))
    else ((fst a, (snd a)+(snd b))#(add-spvec (arr,brr)))))

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

lemma add-spvec-empty2[simp]: add-spvec (a, []) = a
by (induct a, auto)

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

recdef add-spmat measure (% (A,B). (length A)+(length B))
  add-spmat ([], bs) = bs
  add-spmat (as, []) = as
  add-spmat (a#as, b#bs) = (
    if fst a < fst b then
      (a#(add-spmat (as, b#bs)))
    else (if fst b < fst a then
      (b#(add-spmat (a#as, bs)))
    else
      ((fst a, add-spvec (snd a, snd b))#(add-spmat (as, bs)))))

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma add-spmat-commute: add-spmat (a, b) = add-spmat (b, a)
  by (rule add-spmat.induct[of - a b], auto)

```

```

lemma add-spmat-commute: add-spmat (a, b) = add-spmat (b, a)
  apply (rule add-spmat.induct[of - a b])
  apply (simp-all add: add-spmat-commute)
  done

```

```

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
  apply (drule sorted-add-spmat-helper1)

```

```

apply (auto)
apply (case-tac brr)
apply (simp-all)
apply (drule-tac sorted-spvec-cons3)
apply (simp)
done

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

lemma sorted-spvec-add-spvec[rule-format]: sorted-spvec a  $\longrightarrow$  sorted-spvec b  $\longrightarrow$ 
sorted-spvec (add-spvec (a, b))
apply (rule add-spvec.induct[of - a b])
apply (simp-all)
apply (rule conjI)
apply (intro strip)
apply (simp)
apply (frule-tac as=brr in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spvec-helper2)
apply (clarify)
apply (rule conjI)
apply (case-tac a=aa)
apply (simp)
apply (clarify)
apply (frule-tac as=arr in sorted-spvec-cons1, simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spvec-helper2 add-spvec-commute)
apply (case-tac a=aa)
apply (simp-all)
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 (clarify, simp)

```

```

apply (drule-tac sorted-add-spvec-helper)
apply (auto)
apply (case-tac arr)
apply (simp-all)
apply (drule sorted-spvec-cons3)
apply (simp)
apply (case-tac brr)
apply (simp-all)
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 (rule add-spmat.induct[of - A B])
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 (case-tac a=aa)
apply (simp)
apply (clarify)
apply (frule-tac as=as in sorted-spvec-cons1, simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spmat-helper2 add-spmat-commute)
apply (case-tac a=aa)
apply (simp-all)
apply (clarify)
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)
apply (case-tac as)
apply (simp-all)
apply (drule sorted-spvec-cons3)

```

```

apply (simp)
apply (case-tac bs)
apply (simp-all)
apply (drule sorted-spvec-cons3)
apply (simp)
done

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

consts
  le-spvec :: ('a::lordered-ab-group-add) spvec * 'a spvec  $\Rightarrow$  bool
  le-spmat :: ('a::lordered-ab-group-add) spmat * 'a spmat  $\Rightarrow$  bool

recdef le-spvec measure (% (a,b). (length a) + (length b))
  le-spvec ([], []) = True
  le-spvec (a#as, []) = ((snd a <= 0) & (le-spvec (as, [])))
  le-spvec ([], b#bs) = ((0 <= snd b) & (le-spvec ([], bs)))
  le-spvec (a#as, b#bs) = (
    if (fst a < fst b) then
      ((snd a <= 0) & (le-spvec (as, b#bs)))
    else if (fst b < fst a) then
      ((0 <= snd b) & (le-spvec (a#as, bs)))
    else
      ((snd a <= snd b) & (le-spvec (as, bs))))

recdef le-spmat measure (% (a,b). (length a) + (length b))
  le-spmat ([], []) = True
  le-spmat (a#as, []) = (le-spvec (snd a, []) & (le-spmat (as, [])))
  le-spmat ([], b#bs) = (le-spvec ([], snd b) & (le-spmat ([], bs)))
  le-spmat (a#as, b#bs) = (
    if fst a < fst b then
      (le-spvec(snd a, []) & le-spmat(as, b#bs))
    else if (fst b < fst a) then
      (le-spvec([], snd b) & le-spmat(a#as, bs))
    else
      (le-spvec(snd a, snd b) & le-spmat (as, bs)))

constdefs
  disj-matrices :: ('a::zero) matrix  $\Rightarrow$  'a matrix  $\Rightarrow$  bool
  disj-matrices A B == (! j i. (Rep-matrix A j i  $\neq$  0)  $\longrightarrow$  (Rep-matrix B j i = 0)) & (! j i. (Rep-matrix B j i  $\neq$  0)  $\longrightarrow$  (Rep-matrix A j i = 0))

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

lemma disj-matrices-contr1: disj-matrices A B  $\Longrightarrow$  Rep-matrix A j i  $\neq$  0  $\Longrightarrow$ 

```


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

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

lemma *disj-matrices-add*: *disj-matrices* $A\ B \implies \text{disj-matrices } C\ D \implies \text{disj-matrices } A\ D \implies \text{disj-matrices } B\ C \implies$
 $(A + B \leq C + D) = (A \leq C \ \& \ B \leq (D::('a::\text{lordered-ab-group-add})\ \text{matrix}))$
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* $A\ B \implies$
 $(A + B \leq 0) = (A \leq 0 \ \& \ (B::('a::\text{lordered-ab-group-add})\ \text{matrix}) \leq 0)$
by (*rule disj-matrices-add[of A B 0 0, simplified]*)

lemma *disj-matrices-add-zero-le*: *disj-matrices* $A\ B \implies$
 $(0 \leq A + B) = (0 \leq A \ \& \ 0 \leq (B::('a::\text{lordered-ab-group-add})\ \text{matrix}))$
by (*rule disj-matrices-add[of 0 0 A B, simplified]*)

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

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

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

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

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

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

```

apply (rule order-trans[of - 1 -])
apply (simp)
apply (case-tac nat (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: neg-def disj-matrices-def)
  apply (rule nrows, rule order-trans[of - 1], simp, drule nrows-notzero, drule less-le-trans[OF - nrows-spvec], arith)+
  done

lemma le-spvec-iff-sparse-row-le[rule-format]:  $(\text{sorted-spvec } a) \longrightarrow (\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } (a,b)) = (\text{sparse-row-vector } a \leq \text{sparse-row-vector } b)$ 
  apply (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=aa, 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 (simp add: disj-matrices-commute disj-sparse-row-singleton sorted-spvec-cons1)

```

```

apply (rule-tac  $y = \text{snd } a$  in disj-sparse-row-singleton[OF order-refl])
apply (simp-all)
done

lemma le-spvec-empty1-sparse-row[rule-format]: (sorted-spvec b)  $\longrightarrow$  (le-spvec ( $\square$ ), b)
= ( $0 \leq \text{sparse-row-vector } b$ )
apply (induct b)
apply (simp-all add: sorted-spvec-cons1)
apply (intro strip)
apply (subst disj-matrices-add-zero-le)
apply (simp add: disj-matrices-commute disj-sparse-row-singleton sorted-spvec-cons1)
apply (rule-tac  $y = \text{snd } a$  in disj-sparse-row-singleton[OF order-refl])
apply (simp-all)
done

lemma le-spmat-iff-sparse-row-le[rule-format]: (sorted-spvec A)  $\longrightarrow$  (sorted-spmat
A)  $\longrightarrow$  (sorted-spvec B)  $\longrightarrow$  (sorted-spmat B)  $\longrightarrow$ 
le-spmat(A, B) = (sparse-row-matrix A  $\leq$  sparse-row-matrix B)
apply (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 a=aa)
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]

```

consts

$abs_spmat :: ('a::lordered_ring) \Rightarrow 'a \Rightarrow spmat$
 $minus_spmat :: ('a::lordered_ring) \Rightarrow 'a \Rightarrow spmat$

primrec

$abs_spmat [] = []$
 $abs_spmat (a \# as) = (fst\ a, abs_spvec\ (snd\ a)) \# (abs_spmat\ as)$

primrec

$minus_spmat [] = []$
 $minus_spmat (a \# as) = (fst\ a, minus_spvec\ (snd\ a)) \# (minus_spmat\ as)$

lemma *sparse-row-matrix-minus:*

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

lemma *Rep-sparse-row-vector-zero:* $x \neq 0 \implies Rep_matrix\ (sparse_row_vector\ v)$

$x\ y = 0$

proof –

assume $x \neq 0$
have $r : nrow\ (sparse_row_vector\ v) \leq Suc\ 0$ **by** (*rule nrow-spvec*)
show *?thesis*
apply (*rule nrow*)
apply (*subgoal-tac Suc 0 <= x*)
apply (*insert r*)
apply (*simp only:*)
apply (*insert x*)
apply *arith*
done

qed

lemma *sparse-row-matrix-abs:*

$sorted_spvec\ A \implies sorted_spmat\ A \implies sparse_row_matrix\ (abs_spmat\ A) = abs$
 $(sparse_row_matrix\ A)$
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 add: neg-def)
done

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

lemma sorted-spvec-abs-spmat: sorted-spvec A  $\implies$  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

constdefs
  diff-spmat :: ('a::lordered-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  'a spmat
  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)

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

```

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

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

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

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

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

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

primrec
pprt-spvec $[] = []$
pprt-spvec $(a\#as) = (\text{fst } a, \text{pprt } (\text{snd } a)) \# (\text{pprt-spvec } as)$

primrec
nprrt-spvec $[] = []$
nprrt-spvec $(a\#as) = (\text{fst } a, \text{nprrt } (\text{snd } a)) \# (\text{nprrt-spvec } as)$

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

primrec
nprrt-spmat $[] = []$

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

lemma *pprt-add: disj-matrices* A ($B :: (-::\text{ordered-ring})$ *matrix*) $\implies \text{pprt } (A+B)$
 $= \text{pprt } A + \text{pprt } B$
apply (*simp add: pprt-def sup-matrix-def*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*) +
apply *simp*
apply (*case-tac Rep-matrix A x xa $\neq 0$*)
apply (*simp-all add: disj-matrices-contr1*)
done

lemma *nprt-add: disj-matrices* A ($B :: (-::\text{ordered-ring})$ *matrix*) $\implies \text{nprt } (A+B)$
 $= \text{nprt } A + \text{nprt } B$
apply (*simp add: npert-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 :: (-::ordered-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]: npert (singleton-matrix j i (x :: (-::ordered-ring))) = singleton-matrix j i (npert x)*
apply (*simp add: npert-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 \implies sparse-row-vector (pprt-spvec v)*
 $= \text{pprt } (\text{sparse-row-vector } v)$
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  $\implies$  sparse-row-vector (npert-spvec
v) = npert (sparse-row-vector v)
apply (induct v)
apply (simp-all)
apply (frule sorted-spvec-cons1, auto)
apply (subst npert-add)
apply (subst disj-matrices-commute)
apply (rule disj-sparse-row-singleton)
apply auto
done

lemma pprt-move-matrix: pprt (move-matrix (A::('a::lordered-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 npert-move-matrix: npert (move-matrix (A::('a::lordered-ring) matrix) j i)
= move-matrix (npert A) j i
apply (simp add: npert-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  $\implies$  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 \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 (nprt-spvec v)*

apply (induct v)
 apply (simp)
 apply (frule sorted-spvec-cons1)
 apply simp
 apply (simp add: sorted-spvec.simps split: list.split-asm)
 done

lemma *sorted-spvec-pprt-spmat: sorted-spvec m \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 (nprt-spmat m)*

apply (induct m)
 apply (simp)
 apply (frule sorted-spvec-cons1)
 apply simp
 apply (simp add: sorted-spvec.simps split: list.split-asm)
 done

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 (nprt-spmat m)*
apply (*induct m*)
apply (*simp-all add: sorted-nprt-spvec*)
done

constdefs

mult-est-spmat :: ('a::lordered-ring) *spmat* \Rightarrow 'a *spmat* \Rightarrow 'a *spmat* \Rightarrow 'a *spmat*
 \Rightarrow 'a *spmat*
mult-est-spmat *r1 r2 s1 s2* ==
add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2), add-spmat (mult-spmat (pprt-spmat s1) (nprt-spmat r2),
add-spmat (mult-spmat (nprt-spmat s2) (pprt-spmat r1), mult-spmat (nprt-spmat s1) (nprt-spmat r1))))

lemmas *sparse-row-matrix-op-simps* =

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

lemma *zero-eq-Numeral0*: (*0::number-ring*) = *N numeral0* **by** *simp*

lemmas *sparse-row-matrix-arith-simps*[*simplified zero-eq-N numeral0*] =

mult-spmat.simps mult-spvec-spmat.simps
addmult-spvec.simps
smult-spvec-empty smult-spvec-cons
add-spmat.simps add-spvec.simps
minus-spmat.simps minus-spvec.simps
abs-spmat.simps abs-spvec.simps
diff-spmat-def
le-spmat.simps le-spvec.simps
pprt-spmat.simps pprrt-spvec.simps
nprt-spmat.simps nprt-spvec.simps
mult-est-spmat-def

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 (\square , *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::lordered-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)))))))
apply (*simp add: Let-def*)
apply (*insert prems*)
apply (*simp add: sparse-row-matrix-op-simps ring-simps*)
apply (*rule mult-le-dual-prts[where A=A, simplified Let-def ring-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 (\square , *y*)
sparse-row-matrix A1 $\leq A$
A \leq *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::lordered-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: prems mult-est-spmat-def spm-mult-le-dual-prts[where A=A, sim-
    plified Let-def])
end

```

```

theory FloatSparseMatrix imports Float SparseMatrix begin

end

```

```

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

setup ‹‹ Compute.setup-compute ››

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

```

```

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

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

lemma *compute-the*: $\text{the } (\text{Some } x) = x$ **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

$\text{option-case-compute} :: 'b \text{ option} \Rightarrow 'a \Rightarrow ('b \Rightarrow 'a) \Rightarrow 'a$
where

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

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

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

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

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

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

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

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

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

definition

list-case-compute :: 'b list ⇒ 'a ⇒ ('b ⇒ 'b list ⇒ 'a) ⇒ 'a

where

list-case-compute l a f = list-case a f l

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

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

```

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

```

```

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

```

```

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

```

```

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

```

```

lemmas compute-let = Let-def

```

```

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

```

```

ML <<
signature ComputeHOL =
sig
  val prep-thms : thm list -> thm list
  val to-meta-eq : thm -> thm
  val to-hol-eq : thm -> thm
  val symmetric : thm -> thm
  val trans : thm -> thm -> thm
end

structure ComputeHOL : ComputeHOL =
struct

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

lemmas bitnorm = normalize-bin-simps

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

```

lemma *neg4*: $\text{neg } (\text{Int.Bit1 } x) = \text{neg } x$ **apply** (*simp add: neg-def*) **apply** (*subst Bit1-def*) **by** *auto*

lemmas *bitneg* = *neg1 neg2 neg3 neg4*

lemma *iszero1*: $\text{iszero Int.Pls} = \text{True}$ **by** (*simp add: Int.Pls-def iszero-def*)

lemma *iszero2*: $\text{iszero Int.Min} = \text{False}$ **apply** (*subst Int.Min-def*) **apply** (*subst iszero-def*) **by** *simp*

lemma *iszero3*: $\text{iszero } (\text{Int.Bit0 } x) = \text{iszero } x$ **apply** (*subst Int.Bit0-def*) **apply** (*subst iszero-def*) **by** *auto*

lemma *iszero4*: $\text{iszero } (\text{Int.Bit1 } x) = \text{False}$ **apply** (*subst Int.Bit1-def*) **apply** (*subst iszero-def*) **by** *arith*

lemmas *bitiszero* = *iszero1 iszero2 iszero3 iszero4*

constdefs

lezero $x == (x \leq 0)$

lemma *lezero1*: $\text{lezero Int.Pls} = \text{True}$ **unfolding** *Int.Pls-def lezero-def* **by** *auto*

lemma *lezero2*: $\text{lezero Int.Min} = \text{True}$ **unfolding** *Int.Min-def lezero-def* **by** *auto*

lemma *lezero3*: $\text{lezero } (\text{Int.Bit0 } x) = \text{lezero } x$ **unfolding** *Int.Bit0-def lezero-def* **by** *auto*

lemma *lezero4*: $\text{lezero } (\text{Int.Bit1 } x) = \text{neg } x$ **unfolding** *Int.Bit1-def lezero-def neg-def* **by** *auto*

lemmas *bitlezero* = *lezero1 lezero2 lezero3 lezero4*

lemma *biteq1*: $(\text{Int.Pls} = \text{Int.Pls}) = \text{True}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq2*: $(\text{Int.Min} = \text{Int.Min}) = \text{True}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq3*: $(\text{Int.Pls} = \text{Int.Min}) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq4*: $(\text{Int.Min} = \text{Int.Pls}) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq5*: $(\text{Int.Bit0 } x = \text{Int.Bit0 } y) = (x = y)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq6*: $(\text{Int.Bit1 } x = \text{Int.Bit1 } y) = (x = y)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq7*: $(\text{Int.Bit0 } x = \text{Int.Bit1 } y) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq8*: $(\text{Int.Bit1 } x = \text{Int.Bit0 } y) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq9*: $(\text{Int.Pls} = \text{Int.Bit0 } x) = (\text{Int.Pls} = x)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq10*: $(\text{Int.Pls} = \text{Int.Bit1 } x) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq11*: $(\text{Int.Min} = \text{Int.Bit0 } x) = \text{False}$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*

lemma *biteq12*: $(\text{Int.Min} = \text{Int.Bit1 } x) = (\text{Int.Min} = x)$ **unfolding** *Pls-def*

Min-def Bit0-def Bit1-def **by** *presburger*
lemma *biteq13*: $(Int.Bit0\ x = Int.Pl\ s) = (x = Int.Pl\ s)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *biteq14*: $(Int.Bit1\ x = Int.Pl\ s) = False$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *biteq15*: $(Int.Bit0\ x = Int.Min) = False$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *biteq16*: $(Int.Bit1\ x = Int.Min) = (x = Int.Min)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemmas *biteq* = *biteq1 biteq2 biteq3 biteq4 biteq5 biteq6 biteq7 biteq8 biteq9 biteq10 biteq11 biteq12 biteq13 biteq14 biteq15 biteq16*

lemma *bitless1*: $(Int.Pl\ s < Int.Min) = False$ **by** *(simp add: less-int-code)*
lemma *bitless2*: $(Int.Pl\ s < Int.Pl\ s) = False$ **by** *(simp add: less-int-code)*
lemma *bitless3*: $(Int.Min < Int.Pl\ s) = True$ **by** *(simp add: less-int-code)*
lemma *bitless4*: $(Int.Min < Int.Min) = False$ **by** *(simp add: less-int-code)*
lemma *bitless5*: $(Int.Bit0\ x < Int.Bit0\ y) = (x < y)$ **by** *(simp add: less-int-code)*
lemma *bitless6*: $(Int.Bit1\ x < Int.Bit1\ y) = (x < y)$ **by** *(simp add: less-int-code)*
lemma *bitless7*: $(Int.Bit0\ x < Int.Bit1\ y) = (x \leq y)$ **by** *(simp add: less-int-code)*
lemma *bitless8*: $(Int.Bit1\ x < Int.Bit0\ y) = (x < y)$ **by** *(simp add: less-int-code)*
lemma *bitless9*: $(Int.Pl\ s < Int.Bit0\ x) = (Int.Pl\ s < x)$ **by** *(simp add: less-int-code)*
lemma *bitless10*: $(Int.Pl\ s < Int.Bit1\ x) = (Int.Pl\ s \leq x)$ **by** *(simp add: less-int-code)*
lemma *bitless11*: $(Int.Min < Int.Bit0\ x) = (Int.Pl\ s \leq x)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *bitless12*: $(Int.Min < Int.Bit1\ x) = (Int.Min < x)$ **by** *(simp add: less-int-code)*
lemma *bitless13*: $(Int.Bit0\ x < Int.Pl\ s) = (x < Int.Pl\ s)$ **by** *(simp add: less-int-code)*
lemma *bitless14*: $(Int.Bit1\ x < Int.Pl\ s) = (x < Int.Pl\ s)$ **by** *(simp add: less-int-code)*
lemma *bitless15*: $(Int.Bit0\ x < Int.Min) = (x < Int.Pl\ s)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *bitless16*: $(Int.Bit1\ x < Int.Min) = (x < Int.Min)$ **by** *(simp add: less-int-code)*
lemmas *bitless* = *bitless1 bitless2 bitless3 bitless4 bitless5 bitless6 bitless7 bitless8 bitless9 bitless10 bitless11 bitless12 bitless13 bitless14 bitless15 bitless16*

lemma *bitle1*: $(Int.Pl\ s \leq Int.Min) = False$ **by** *(simp add: less-eq-int-code)*
lemma *bitle2*: $(Int.Pl\ s \leq Int.Pl\ s) = True$ **by** *(simp add: less-eq-int-code)*
lemma *bitle3*: $(Int.Min \leq Int.Pl\ s) = True$ **by** *(simp add: less-eq-int-code)*
lemma *bitle4*: $(Int.Min \leq Int.Min) = True$ **by** *(simp add: less-eq-int-code)*
lemma *bitle5*: $(Int.Bit0\ x \leq Int.Bit0\ y) = (x \leq y)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle6*: $(Int.Bit1\ x \leq Int.Bit1\ y) = (x \leq y)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle7*: $(Int.Bit0\ x \leq Int.Bit1\ y) = (x \leq y)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle8*: $(Int.Bit1\ x \leq Int.Bit0\ y) = (x < y)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle9*: $(Int.Pl\ s \leq Int.Bit0\ x) = (Int.Pl\ s \leq x)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle10*: $(Int.Pl\ s \leq Int.Bit1\ x) = (Int.Pl\ s \leq x)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle11*: $(Int.Min \leq Int.Bit0\ x) = (Int.Pl\ s \leq x)$ **unfolding** *Pls-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *bitle12*: $(Int.Min \leq Int.Bit1\ x) = (Int.Min \leq x)$ **by** *(simp add: less-eq-int-code)*
lemma *bitle13*: $(Int.Bit0\ x \leq Int.Pl\ s) = (x \leq Int.Pl\ s)$ **by** *(simp add: less-eq-int-code)*

lemma *bitle14*: $(Int.Bit1\ x \leq Int.Plz) = (x < Int.Plz)$ **by** (*simp add: less-eq-int-code*)
lemma *bitle15*: $(Int.Bit0\ x \leq Int.Min) = (x < Int.Plz)$ **unfolding** *Plz-def Min-def Bit0-def Bit1-def* **by** *presburger*
lemma *bitle16*: $(Int.Bit1\ x \leq Int.Min) = (x \leq Int.Min)$ **by** (*simp add: less-eq-int-code*)
lemmas *bitle* = *bitle1 bitle2 bitle3 bitle4 bitle5 bitle6 bitle7 bitle8 bitle9 bitle10 bitle11 bitle12 bitle13 bitle14 bitle15 bitle16*

lemmas *bitsucc* = *succ-bin-simps*

lemmas *bitpred* = *pred-bin-simps*

lemmas *bituminus* = *minus-bin-simps*

lemmas *bitadd* = *add-bin-simps*

lemma *mult-Plz-right*: $x * Int.Plz = Int.Plz$ **by** (*simp add: Plz-def*)
lemma *mult-Min-right*: $x * Int.Min = -\ x$ **by** (*subst mult-commute, simp add: mult-Min*)
lemma *multb0x*: $(Int.Bit0\ x) * y = Int.Bit0\ (x * y)$ **by** (*rule mult-Bit0*)
lemma *multxb0*: $x * (Int.Bit0\ y) = Int.Bit0\ (x * y)$ **unfolding** *Bit0-def* **by** *simp*
lemma *multb1*: $(Int.Bit1\ x) * (Int.Bit1\ y) = Int.Bit1\ (Int.Bit0\ (x * y) + x + y)$
unfolding *Bit0-def Bit1-def* **by** (*simp add: ring-simps*)
lemmas *bitmul* = *mult-Plz mult-Min mult-Plz-right mult-Min-right multb0x multxb0 multb1*

lemmas *bitarith* = *bitnorm bitiszero bitneg bitlezero biteq bitless bitle bitsucc bitpred bituminus bitadd bitmul*

constdefs

nat-norm-number-of $(x::nat) == x$

lemma *nat-norm-number-of*: *nat-norm-number-of* (*number-of* *w*) = (*if lezero w then 0 else number-of w*)
apply (*simp add: nat-norm-number-of-def*)
unfolding *lezero-def iszero-def neg-def*
apply (*simp add: number-of-is-id*)
done

lemma *natnorm0*: $(0::nat) = \text{number-of } (Int.Plz)$ **by** *auto*

lemma *natnorm1*: $(1::nat) = \text{number-of } (Int.Bit1\ Int.Plz)$ **by** *auto*

lemmas *natnorm* = *natnorm0 natnorm1 nat-norm-number-of*

```

lemma natsuc: Suc (number-of x) = (if neg x then 1 else number-of (Int.succ x))
by (auto simp add: number-of-is-id)

lemma natadd: number-of x + ((number-of y)::nat) = (if neg x then (number-of y) else (if neg y then number-of x else (number-of (x + y))))
by (auto simp add: number-of-is-id)

lemma natsub: (number-of x) - ((number-of y)::nat) = (if neg x then 0 else (if neg y then number-of x else (nat-norm-number-of (number-of (x + (- y))))))
unfolding nat-norm-number-of
by (auto simp add: number-of-is-id neg-def lezero-def iszero-def Let-def nat-number-of-def)

lemma natmul: (number-of x) * ((number-of y)::nat) = (if neg x then 0 else (if neg y then 0 else number-of (x * y)))
apply (auto simp add: number-of-is-id neg-def iszero-def)
apply (case-tac x > 0)
apply auto
apply (simp add: mult-strict-left-mono[where a=y and b=0 and c=x, simplified])
done

lemma nateq: ((number-of x)::nat) = (number-of y) = ((lezero x ∧ lezero y) ∨ (x = y))
by (auto simp add: iszero-def lezero-def neg-def number-of-is-id)

lemma natless: ((number-of x)::nat) < (number-of y) = ((x < y) ∧ (¬ (lezero y)))
by (auto simp add: number-of-is-id neg-def lezero-def)

lemma natle: ((number-of x)::nat) ≤ (number-of y) = (y < x → lezero x)
by (auto simp add: number-of-is-id lezero-def nat-number-of-def)

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

lemmas compute-natarith = bitarith natnorm natsuc natadd natsub natmul nateq
natless natle natfac.simps

lemma number-eq: ((number-of x)::'a::{number-ring, ordered-idom}) = (number-of y) = (x = y)
unfolding number-of-eq
apply simp
done

```

lemma *number-le*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{ordered-idom}\}) \leq (\text{number-of } y)) = (x \leq y)$
unfolding *number-of-eq*
apply *simp*
done

lemma *number-less*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{ordered-idom}\}) < (\text{number-of } y)) = (x < y)$
unfolding *number-of-eq*
apply *simp*
done

lemma *number-diff*: $((\text{number-of } x)::'a::\{\text{number-ring}, \text{ordered-idom}\}) - \text{number-of } y = \text{number-of } (x + (-y))$
apply (*subst diff-number-of-eq*)
apply *simp*
done

lemmas *number-norm* = *number-of-Pls*[*symmetric*] *numeral-1-eq-1*[*symmetric*]

lemmas *compute-numberarith* = *number-of-minus*[*symmetric*] *number-of-add*[*symmetric*] *number-diff* *number-of-mult*[*symmetric*] *number-norm* *number-eq* *number-le* *number-less*

lemma *compute-real-of-nat-number-of*: $\text{real } ((\text{number-of } v)::\text{nat}) = (\text{if } \text{neg } v \text{ then } 0 \text{ else } \text{number-of } v)$
by (*simp only: real-of-nat-number-of number-of-is-id*)

lemma *compute-nat-of-int-number-of*: $\text{nat } ((\text{number-of } v)::\text{int}) = (\text{number-of } v)$
by *simp*

lemmas *compute-num-conversions* = *compute-real-of-nat-number-of* *compute-nat-of-int-number-of* *real-number-of*

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

lemma *adjust*: $\text{adjust } b \ (q, r) = (\text{if } 0 \leq r - b \text{ then } (2 * q + 1, r - b) \text{ else } (2 * q, r))$
by (*auto simp only: adjust-def*)

lemma *negateSnd*: $\text{negateSnd } (q, r) = (q, -r)$
by (*auto simp only: negateSnd-def*)

lemma *divAlg*: $\text{divAlg } (a, b) = (\text{if } 0 \leq a \text{ then } \text{if } 0 \leq b \text{ then } \text{posDivAlg } a \ b \text{ else if } a=0 \text{ then } (0, 0))$

```

      else negateSnd (negDivAlg (-a) (-b))
    else
      if 0 < b then negDivAlg a b
      else negateSnd (posDivAlg (-a) (-b)))
  by (auto simp only: divAlg-def)

lemmas compute-div-mod = div-def mod-def divAlg adjust negateSnd posDivAlg.simps
negDivAlg.simps

```

```

lemma even-Pls: even (Int.Pls) = True
apply (unfold Pls-def even-def)
by simp

```

```

lemma even-Min: even (Int.Min) = False
apply (unfold Min-def even-def)
by simp

```

```

lemma even-B0: even (Int.Bit0 x) = True
apply (unfold Bit0-def)
by simp

```

```

lemma even-B1: even (Int.Bit1 x) = False
apply (unfold Bit1-def)
by simp

```

```

lemma even-number-of: even ((number-of w)::int) = even w
by (simp only: number-of-is-id)

```

```

lemmas compute-even = even-Pls even-Min even-B0 even-B1 even-number-of

```

```

lemmas compute-numeral = compute-if compute-let compute-pair compute-bool
compute-natarith compute-numberarith max-def min-def
compute-num-conversions zpowerarith compute-div-mod compute-even

```

```

end

```

```

theory Cplex
imports FloatSparseMatrix ~~ /src/HOL/Tools/ComputeNumeral
uses Cplex-tools.ML CplexMatrixConverter.ML FloatSparseMatrixBuilder.ML fspmlp.ML
begin

```

end

theory *MatrixLP*
imports *Cplex*
uses *matrixlp.ML*
begin
end