

Matrix

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

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

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

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

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

declare Rep-matrix-inverse[simp]

lemma matrix-eqI:
  fixes A B :: 'a::zero matrix
  assumes ⋀m n. Rep-matrix A m n = Rep-matrix B m n
  shows A=B
  using Rep-matrix-inject assms by blast

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

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

definition ncols :: ('a::zero) matrix ⇒ nat where
ncols A == if nonzero-positions(Rep-matrix A) = {} then 0 else Suc(Max ((image
snd) (nonzero-positions (Rep-matrix A)))))
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lemma nrows:
  assumes hyp: nrows A ≤ m
  shows (Rep-matrix A m n) = 0
proof cases
  assume nonzero-positions(Rep-matrix A) = {}
  then show (Rep-matrix A m n) = 0 by (simp add: nonzero-positions-def)
next
  assume a: nonzero-positions(Rep-matrix A) ≠ {}
  let ?S = fst'(nonzero-positions(Rep-matrix A))
  have c: finite (?S) by (simp add: finite-nonzero-positions)
  from hyp have d: Max (?S) < m by (simp add: a nrows-def)
  have m ∉ ?S
  proof –
    have m ∈ ?S  $\implies$  m ≤ Max(?S) by (simp add: Max-ge [OF c])
    moreover from d have  $\sim(m \leq \text{Max } ?S)$  by (simp)
    ultimately show m ∉ ?S by (auto)
  qed
  thus Rep-matrix A m n = 0 by (simp add: nonzero-positions-def image-Collect)
qed

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

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

declare transpose-infmatrix-def[simp]

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

lemma transpose-infmatrix: transpose-infmatrix ( $\lambda j\ i.\ P\ j\ i$ ) = ( $\lambda j\ i.\ P\ i\ j$ )
by force

lemma transpose-infmatrix-closed[simp]: Rep-matrix (Abs-matrix (transpose-infmatrix (Rep-matrix x))) = transpose-infmatrix (Rep-matrix x)
proof –
  let ?A = {pos. Rep-matrix x (snd pos) (fst pos) ≠ 0}
  let ?B = {pos. Rep-matrix x (fst pos) (snd pos) ≠ 0}
  let ?swap =  $\lambda pos.\ (snd pos, fst pos)$ 
  have finite ?A
  proof –
    have swap-image: ?swap`?A = ?B
    by (force simp add: image-def)
    then have finite (?swap`?A)
    by (metis (full-types) finite-nonzero-positions nonzero-positions-def)
  moreover

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have inj-on ?swap ?A by (simp add: inj-on-def)
ultimately show finite ?A
  using finite-imageD by blast
qed
then show ?thesis
  by (simp add: Abs-matrix-inverse matrix-def nonzero-positions-def)
qed

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

lemma transpose-infmatrix-inject: (transpose-infmatrix A = transpose-infmatrix
B) = (A = B)
  by (metis transpose-infmatrix-twice)

lemma transpose-matrix-inject: (transpose-matrix A = transpose-matrix B) = (A
= B)
  unfolding transpose-matrix-def o-def
  by (metis Rep-matrix-inject transpose-infmatrix-closed transpose-infmatrix-inject)

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

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

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

lemma ncols-transpose[simp]: ncols (transpose-matrix A) = nrows A
  by (metis nrows-transpose transpose-transpose-id)

lemma ncols: ncols A ≤ n ==> Rep-matrix A m n = 0
  by (metis nrows nrows-transpose transpose-matrix)

lemma ncols-le: (ncols A ≤ n) ←→ (∀ j i. n ≤ i → (Rep-matrix A j i) = 0) (is
- = ?st)
proof -
  have Rep-matrix A j i = 0
    if ncols A ≤ n n ≤ i for j i
    by (meson that le-trans ncols)
  moreover have ncols A ≤ n
    if ∀ j i. n ≤ i → Rep-matrix A j i = 0
    unfolding ncols-def
  proof (clarify simp split: if-split-asm)
    assume §: nonzero-positions (Rep-matrix A) ≠ {}
    let ?P = nonzero-positions (Rep-matrix A)

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let ?p = snd‘?P
have a:finite ?p by (simp add: finite-nonzero-positions)
let ?m = Max ?p
show Suc (Max (snd ‘ nonzero-positions (Rep-matrix A))) ≤ n
    using § that obtains-MAX [OF finite-nonzero-positions]
    by (metis (mono-tags, lifting) mem-Collect-eq nonzero-positions-def not-less-eq-eq)
qed
ultimately show ?thesis
    by auto
qed

lemma less-ncols: ( $n < \text{ncols } A$ ) = ( $\exists j. n \leq i \wedge (\text{Rep-matrix } A j i) \neq 0$ )
    by (meson linorder-not-le ncols-le)

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

lemma nrows-le: ( $\text{nrows } A \leq n$ ) = ( $\forall j. n \leq j \longrightarrow (\text{Rep-matrix } A j i) = 0$ ) (is ?s)
    by (metis ncols-le ncols-transpose transpose-matrix)

lemma less-nrows: ( $m < \text{nrows } A$ ) = ( $\exists j. m \leq j \wedge (\text{Rep-matrix } A j i) \neq 0$ )
    by (meson linorder-not-le nrows-le)

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

lemma nrows-notzero:  $\text{Rep-matrix } A m n \neq 0 \implies m < \text{nrows } A$ 
    by (meson leI nrows)

lemma ncols-notzero:  $\text{Rep-matrix } A m n \neq 0 \implies n < \text{ncols } A$ 
    by (meson leI ncols)

lemma finite-natarray1: finite { $x. x < (n::nat)$ }
    by simp

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

lemma RepAbs-matrix:
    assumes  $\exists m. \forall j. m \leq j \longrightarrow x j i = 0$ 
    and  $\exists n. \forall j. (n \leq i \longrightarrow x j i = 0)$ 
    shows ( $\text{Rep-matrix } (\text{Abs-matrix } x)$ ) =  $x$ 
proof –
    have finite { $pos. x (fst pos) (snd pos) \neq 0$ }
    proof –
        from assms obtain m n where a:  $\forall j. m \leq j \longrightarrow x j i = 0$ 

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and b:  $\forall j i. n \leq i \rightarrow x j i = 0$  by (blast)
let ?u = {(i, j). x i j ≠ 0}
let ?v = {(i, j). i < m ∧ j < n}
have c:  $\bigwedge_{m:nat} a. \sim(m \leq a) \Rightarrow a < m$  by (arith)
with a b have d: ?u ⊆ ?v by blast
moreover have finite ?v by (simp add: finite-natarray2)
moreover have {pos. x (fst pos) (snd pos) ≠ 0} = ?u by auto
ultimately show finite {pos. x (fst pos) (snd pos) ≠ 0}
    by (metis (lifting) finite-subset)
qed
then show ?thesis
    by (simp add: Abs-matrix-inverse matrix-def nonzero-positions-def)
qed

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

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

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

definition combine-matrix :: ('a ⇒ 'b ⇒ 'c) ⇒ ('a::zero) matrix ⇒ ('b::zero)
  matrix ⇒ ('c::zero) matrix where
  combine-matrix f == λA B. Abs-matrix (combine-infmatrix f (Rep-matrix A)
  (Rep-matrix B))

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

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

definition commutative :: ('a ⇒ 'a ⇒ 'b) ⇒ bool where
  commutative f == ∀x y. f x y = f y x

definition associative :: ('a ⇒ 'a ⇒ 'a) ⇒ bool where
  associative f == ∀x y z. f (f x y) z = f x (f y z)

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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' : $f'xy = u(fxy) = u(fyx) = f'yx$.

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

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

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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:

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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 (smt (verit) UnCI expand-combine-infmatrix mem-Collect-eq nonzero-positions-def
subsetI)

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

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lemma combine-infmatrix-closed [simp]:
  f 0 0 = 0  $\implies$  Rep-matrix (Abs-matrix (combine-infmatrix f (Rep-matrix A)
(Rep-matrix B))) = combine-infmatrix f (Rep-matrix A) (Rep-matrix B)
apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def)
by (meson finite-Un finite-nonzero-positions-Rep finite-subset nonzero-positions-combine-infmatrix)

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

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

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lemma apply-infmatrix-closed [simp]:
  f 0 = 0  $\implies$  Rep-matrix (Abs-matrix (apply-infmatrix f (Rep-matrix A))) =
apply-infmatrix f (Rep-matrix A)
apply (rule Abs-matrix-inverse)
apply (simp add: matrix-def)

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by (meson finite-nonzero-positions-Rep finite-subset nonzero-positions-apply-infmatrix)

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

lemma combine-matrix-assoc:  $f 0 0 = 0 \Rightarrow \text{associative } f \Rightarrow \text{associative } (\text{combine-matrix } f)$ 
  by (smt (verit) associative-def combine-infmatrix-assoc combine-infmatrix-closed
    combine-matrix-def)

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

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

lemma combine-nrows-max:  $f 0 0 = 0 \Rightarrow \text{nrows } (\text{combine-matrix } f A B) \leq \max(\text{nrows } A, \text{nrows } B)$ 
  by (simp add: nrows-le)

lemma combine-ncols-max:  $f 0 0 = 0 \Rightarrow \text{ncols } (\text{combine-matrix } f A B) \leq \max(\text{ncols } A, \text{ncols } B)$ 
  by (simp add: ncols-le)

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

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

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

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

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

primrec foldseq :: ('a  $\Rightarrow$  'a  $\Rightarrow$  'a)  $\Rightarrow$  (nat  $\Rightarrow$  'a)  $\Rightarrow$  nat  $\Rightarrow$  'a
where
  foldseq f s 0 = s 0
  | foldseq f s (Suc n) = f (s 0) (foldseq f (λk. s(Suc k)) n)

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

lemma foldseq-assoc:
  assumes a:associative f
  shows associative f ⟹ foldseq f = foldseq-transposed f
proof -
  have N ≤ n ⟹ foldseq f s N = foldseq-transposed f s N for N s n
  proof (induct n arbitrary: N s)
    case 0
    then show ?case
    by auto
  next
    case (Suc n)
    show ?case
    proof cases
      assume N ≤ n
      then show ?thesis
      by (simp add: Suc.hyps)
    next
      assume ∼(N ≤ n)
      then have Nsuceq: N = Suc n
      using Suc.preds by linarith
      have neqz: n ≠ 0 ⟹ ∃m. n = Suc m ∧ Suc m ≤ n
      by arith
      have assocf: !! x y z. f x (f y z) = f (f x y) z
      by (metis a associative-def)
      have f (f (s 0)) (foldseq-transposed f (λk. s (Suc k)) m)) (s (Suc (Suc m))) =
        f (f (foldseq-transposed f s m)) (s (Suc m)) (s (Suc (Suc m)))
      if n = Suc m for m
      proof -
        have §: foldseq-transposed f (λk. s (Suc k)) m = foldseq f (λk. s (Suc k))
        m (is ?T1 = ?T2)
        by (simp add: Suc.hyps that)
        have f (s 0) ?T2 = foldseq f s (Suc m) by simp
        also have ... = foldseq-transposed f s (Suc m)
        using Suc.hyps that by blast
        also have ... = f (foldseq-transposed f s m) (s (Suc m))
        by simp
        finally show ?thesis
        by (simp add: §)
      qed
      then show foldseq f s N = foldseq-transposed f s N
      unfolding Nsuceq using assocf Suc.hyps neqz by force
    qed
    qed
    then show ?thesis
  qed

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by blast

qed

lemma foldseq-distr:

assumes assoc: associative f and comm: commutative f

shows foldseq f ($\lambda k. f(u k)(v k)$) n = f (foldseq f u n) (foldseq f v n)

proof -

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 ($\forall u v. \text{foldseq } f (\lambda k. f(u k)(v k)) n = f (\text{foldseq } f u n) (\text{foldseq } f v n)$) for n

by (induct n) (simp-all add: assoc b c foldseq-assoc)

then show foldseq f ($\lambda k. f(u k)(v k)$) n = f (foldseq f u n) (foldseq f v n) by simp

qed

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

oops

lemma foldseq-zero:

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

shows foldseq f s n = 0

proof -

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

by (induct n) (simp-all add: fz)

then show ?thesis

by (simp add: sz)

qed

lemma foldseq-significant-positions:

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

shows foldseq f S N = foldseq f T N

using assms

proof (induction N arbitrary: S T)

case 0

then show ?case by simp

next

case (Suc N)

then show ?case

unfolding foldseq.simps by (metis not-less-eq-eq le0)

qed

lemma foldseq-tail:

assumes M ≤ N

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shows foldseq f S N = foldseq f (λk. (if k < M then (S k) else (foldseq f (λk.
S(k+M)) (N-M)))) M
using assms
proof (induction N arbitrary: M S)
  case 0
  then show ?case by auto
next
  case (Suc N)
  show ?case
  proof (cases M = Suc N)
    case True
    then show ?thesis
    by (auto intro!: arg-cong [of concl: f (S 0)] foldseq-significant-positions)
  next
    case False
    then have M≤N
    using Suc.preds by force
    show ?thesis
    proof (cases M = 0)
      case True
      then show ?thesis
      by auto
    next
      case False
      then obtain M' where M': M = Suc M' M' ≤ N
      by (metis Suc.leD ‹M ≤ N› nat.nchotomy)
      then show ?thesis
      apply (simp add: Suc.IH [OF ‹M' ≤ N›])
      using add-Suc-right diff-Suc-Suc by presburger
    qed
  qed
qed

```

lemma foldseq-zerotail:

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

shows foldseq f s n = foldseq f s m

unfolding foldseq-tail[OF nm]

by (metis (no-types, lifting) foldseq-zero fz le-add2 linorder-not-le sz)

lemma foldseq-zerotail2:

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

and $\forall i. n < i \rightarrow s i = 0$

and nm: $n \leq m$

shows foldseq f s n = foldseq f s m

proof –

have $s i = (\text{if } i < n \text{ then } s i \text{ else } \text{foldseq } f (\lambda k. s (k + n)) (m - n))$

if $i \leq n$ for i

proof (cases m=n)

case True

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then show ?thesis
  using that by auto
next
  case False
  then obtain k where m-n = Suc k
    by (metis Suc-diff-Suc le-neq-implies-less nm)
  then show ?thesis
    apply simp
    by (simp add: assms(1,2) foldseq-zero nat-less-le that)
qed
then show ?thesis
  unfolding foldseq-tail[OF nm]
  by (auto intro: foldseq-significant-positions)
qed

lemma foldseq-zerostart:
assumes f00x:  $\forall x. f 0 x = f 0 x$  and 0:  $\forall i. i \leq n \rightarrow s i = 0$ 
shows foldseq f s (Suc n) = f 0 (s (Suc n))
using 0
proof (induction n arbitrary: s)
  case 0
  then show ?case by auto
next
  case (Suc n s)
  then show ?case
    apply (simp add: le-Suc-eq)
    by (smt (verit, ccfv-threshold) Suc.prems Suc-le-mono f00x foldseq-significant-positions
le0)
qed

lemma foldseq-zerostart2:
assumes x:  $\forall x. f 0 x = x$  and 0:  $\forall i. i < n \rightarrow s i = 0$ 
shows foldseq f s n = s n
proof -
  show foldseq f s n = s n
  proof (cases n)
    case 0
    then show ?thesis
      by auto
next
  case (Suc n')
  then show ?thesis
    by (metis 0 foldseq-zerostart le-imp-less-Suc x)
qed
qed

lemma foldseq-almostzero:
assumes f0x:  $\forall x. f 0 x = x$  and fx0:  $\forall x. f x 0 = x$  and s0:  $\forall i. i \neq j \rightarrow s i = 0$ 

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shows foldseq f s n = (if (j ≤ n) then (s j) else 0)
by (smt (verit, ccfv-SIG) f0x foldseq-zerostart2 foldseq-zerotail2 fx0 le-refl nat-less-le
s0)

lemma foldseq-distr-unary:
assumes ⋀a b. g (f a b) = f (g a) (g b)
shows g(foldseq f s n) = foldseq f (λx. g(s x)) n
proof (induction n arbitrary: s)
  case 0
  then show ?case
    by auto
  next
    case (Suc n)
    then show ?case
      using assms by fastforce
  qed

definition mult-matrix-n :: nat ⇒ (('a::zero) ⇒ ('b::zero) ⇒ ('c::zero)) ⇒ ('c ⇒
'c ⇒ 'c) ⇒ 'a matrix ⇒ 'b matrix ⇒ 'c matrix where
  mult-matrix-n n fmul fadd A B == Abs-matrix(λj i. foldseq fadd (λk. fmul
(Rep-matrix A j k) (Rep-matrix B k i)) n)

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

lemma mult-matrix-n:
assumes ncols A ≤ n nrows B ≤ n fadd 0 0 = 0 fmul 0 0 = 0
shows mult-matrix fmul fadd A B = mult-matrix-n n fmul fadd A B
proof –
  have foldseq fadd (λk. fmul (Rep-matrix A j k) (Rep-matrix B k i))
    (max (ncols A) (nrows B)) =
    foldseq fadd (λk. fmul (Rep-matrix A j k) (Rep-matrix B k i)) n for i j
    using assms by (simp add: foldseq-zerotail nrows-le ncols-le)
  then show ?thesis
    by (simp add: mult-matrix-def mult-matrix-n-def)
  qed

lemma mult-matrix-nm:
assumes ncols A ≤ n nrows B ≤ n ncols A ≤ m nrows B ≤ m fadd 0 0 = 0
fmul 0 0 = 0
shows mult-matrix-n n fmul fadd A B = mult-matrix-n m fmul fadd A B
proof –
  from assms have mult-matrix-n n fmul fadd A B = mult-matrix fmul fadd A B
    by (simp add: mult-matrix-n)
  also from assms have ... = mult-matrix-n m fmul fadd A B
    by (simp add: mult-matrix-n[THEN sym])
  finally show mult-matrix-n n fmul fadd A B = mult-matrix-n m fmul fadd A B

```

```

by simp
qed

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

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

definition distributive :: ('a ⇒ 'a ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ bool where
  distributive fmul fadd == l-distributive fmul fadd ∧ r-distributive fmul fadd

lemma max1: !! a x y. (a::nat) ≤ x ==> a ≤ max x y by (arith)
lemma max2: !! b x y. (b::nat) ≤ y ==> b ≤ max x y by (arith)

lemma r-distributive-matrix:
  assumes
    r-distributive fmul fadd
    associative fadd
    commutative fadd
    fadd 0 0 = 0
    ∀ a. fmul a 0 = 0
    ∀ a. fmul 0 a = 0
  shows r-distributive (mult-matrix fmul fadd) (combine-matrix fadd)
  proof –
    from assms show ?thesis
    apply (simp add: r-distributive-def mult-matrix-def, auto)
    proof –
      fix a::'a matrix
      fix u::'b matrix
      fix v::'b matrix
      let ?mx = max (ncols a) (max (nrows u) (nrows v))
      from assms show mult-matrix-n (max (ncols a) (nrows (combine-matrix fadd u v))) fmul fadd a (combine-matrix fadd u v) =
        combine-matrix fadd (mult-matrix-n (max (ncols a) (nrows u)) fmul fadd a u) (mult-matrix-n (max (ncols a) (nrows v)) fmul fadd a v)
        apply (subst mult-matrix-nm[of - - - ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (subst mult-matrix-nm[of - - v ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (subst mult-matrix-nm[of - - u ?mx fadd fmul])
        apply (simp add: max1 max2 combine-nrows combine-ncols)+
        apply (simp add: mult-matrix-n-def r-distributive-def foldseq-distr[of fadd])
        apply (simp add: combine-matrix-def combine-infmatrix-def)
        apply (intro ext arg-cong[of concl: Abs-matrix])
        apply (simplesubst RepAbs-matrix)
        apply (simp, auto)

```

```

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

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

```

```

qed
qed

instantiation matrix :: (zero) zero
begin

definition zero-matrix-def: 0 = Abs-matrix ( $\lambda j i. 0$ )
instance ..
end

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

lemma zero-matrix-def-nrows[simp]: nrows 0 = 0
  using nrows-le by force

lemma zero-matrix-def-ncols[simp]: ncols 0 = 0
  using ncols-le by fastforce

lemma combine-matrix-zero-l-neutral: zero-l-neutral f  $\Rightarrow$  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  $\Rightarrow$  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]  $\Rightarrow$  zero-closed (mult-matrix fmul fadd)
  apply (simp add: zero-closed-def mult-matrix-def mult-matrix-n-def)
  by (simp add: foldseq-zero zero-matrix-def)

lemma mult-matrix-n-zero-right[simp]: [fadd 0 0 = 0;  $\forall a. fmul a 0 = 0$ ]  $\Rightarrow$ 
mult-matrix-n n fmul fadd A 0 = 0
  by (simp add: RepAbs-matrix foldseq-zero matrix-eqI mult-matrix-n-def)

lemma mult-matrix-n-zero-left[simp]: [fadd 0 0 = 0;  $\forall a. fmul 0 a = 0$ ]  $\Rightarrow$ 
mult-matrix-n n fmul fadd 0 A = 0
  by (simp add: RepAbs-matrix foldseq-zero matrix-eqI mult-matrix-n-def)

lemma mult-matrix-zero-left[simp]: [fadd 0 0 = 0;  $\forall a. fmul 0 a = 0$ ]  $\Rightarrow$  mult-matrix
fmul fadd 0 A = 0
  by (simp add: mult-matrix-def)

lemma mult-matrix-zero-right[simp]: [fadd 0 0 = 0;  $\forall a. fmul a 0 = 0$ ]  $\Rightarrow$ 
mult-matrix fmul fadd A 0 = 0
  by (simp add: mult-matrix-def)

```

```

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

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

lemma transpose-matrix-zero[simp]:  $\text{transpose-matrix } 0 = 0$ 
by (simp add: matrix-eqI)

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

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

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

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

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

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

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

lemma Rep-singleton-matrix[simp]: Rep-matrix (singleton-matrix j i e) m n = (if
  j = m  $\wedge$  i = n then e else 0)
unfolding singleton-matrix-def
by (smt (verit, del-insts) RepAbs-matrix Suc-n-not-le-n)

lemma apply-singleton-matrix[simp]:  $f 0 = 0 \implies \text{apply-matrix } f (\text{singleton-matrix } j i x) = (\text{singleton-matrix } j i (f x))$ 
by (simp add: matrix-eqI)

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

lemma nrows-singleton[simp]: nrows(singleton-matrix j i e) = (if e = 0 then 0 else
  Suc j)
proof -
  have e  $\neq$  0  $\implies$  Suc j  $\leq$  nrows (singleton-matrix j i e)
  by (metis Rep-singleton-matrix not-less-eq-eq nrows)

```

```

then show ?thesis
  by (simp add: le-antisym nrows-le)
qed

lemma ncols-singleton[simp]: ncols(singleton-matrix j i e) = (if e = 0 then 0 else
Suc i)
  by (simp add: Suc-leI le-antisym ncols-le ncols-notzero)

lemma combine-singleton: f 0 0 = 0  $\implies$  combine-matrix f (singleton-matrix j i a)
a) (singleton-matrix j i b) = singleton-matrix j i (f a b)
  apply (simp add: singleton-matrix-def combine-matrix-def combine-infmatrix-def)
  apply (intro ext arg-cong[of concl: Abs-matrix])
  by (metis Rep-singleton-matrix singleton-matrix-def)

lemma transpose-singleton[simp]: transpose-matrix (singleton-matrix j i a) = singleton-matrix i j a
  by (simp add: matrix-eqI)

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

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

lemma move-matrix-ortho: move-matrix A j i = move-matrix (move-matrix A j
0) 0 i
  by (simp add: matrix-eqI)

lemma transpose-move-matrix[simp]:
  transpose-matrix (move-matrix A x y) = move-matrix (transpose-matrix A) y x
  by (simp add: matrix-eqI)

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))
  by (auto intro!: matrix-eqI split: if-split-asm)

lemma Rep-take-columns[simp]:
  Rep-matrix (take-columns A c) j i = (if i < c then (Rep-matrix A j i) else 0)
  unfolding take-columns-def
  by (smt (verit, best) RepAbs-matrix leD nrows)

lemma Rep-take-rows[simp]:

```

Rep-matrix (*take-rows A r*) $j i = (\text{if } j < r \text{ then } (\text{Rep-matrix } A j i) \text{ else } 0)$
unfolding *take-rows-def*
by (*smt (verit, best) RepAbs-matrix leD ncols*)

lemma *Rep-column-of-matrix[simp]*:

Rep-matrix (*column-of-matrix A c*) $j i = (\text{if } i = 0 \text{ then } (\text{Rep-matrix } A j c) \text{ else } 0)$
by (*simp add: column-of-matrix-def*)

lemma *Rep-row-of-matrix[simp]*:

Rep-matrix (*row-of-matrix A r*) $j i = (\text{if } j = 0 \text{ then } (\text{Rep-matrix } A r i) \text{ else } 0)$
by (*simp add: row-of-matrix-def*)

lemma *column-of-matrix: ncols A ≤ n ⇒ column-of-matrix A n = 0*
by (*simp add: matrix-eqI ncols*)

lemma *row-of-matrix: nrows A ≤ n ⇒ row-of-matrix A n = 0*
by (*simp add: matrix-eqI nrows*)

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

assumes $\forall x. fmul x 0 = 0 \quad \forall x. fmul 0 x = 0 \quad \forall x. fadd 0 x = x \quad \forall x. fadd x 0 = x$
shows (*mult-matrix fmul fadd A (singleton-matrix j i e)*) = *apply-matrix* ($\lambda x. fmul x e$) (*move-matrix* (*column-of-matrix A j*) 0 (*int i*))
using *assms*
unfolding *mult-matrix-def*
apply (*subst mult-matrix-nm[of - - - max (ncols A) (Suc j)]*);
simp add: mult-matrix-n-def apply-matrix-def apply-infmatrix-def
apply (*intro ext arg-cong[of concl: Abs-matrix]*)
by (*simp add: max-def assms foldseq-almostzero[of - j]*)

lemma *mult-matrix-ext*:

assumes

eprem:

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

and *fprems:*

$\forall a. fmul 0 a = 0$

$\forall a. fmul a 0 = 0$

$\forall a. fadd a 0 = a$

$\forall a. fadd 0 a = a$

and *contraprems: mult-matrix fmul fadd A = mult-matrix fmul fadd B*

shows $A = B$

proof(rule ccontr)

assume $A \neq B$

then obtain *J I where ne: (Rep-matrix A J I) ≠ (Rep-matrix B J I)*

by (*meson matrix-eqI*)

from *eprem obtain e where eprops:($\forall a b. a \neq b \rightarrow fmul a e \neq fmul b e$) 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: ( $\lambda x. fmul x e$ ) 0 = 0 by (simp add: assms)
have Rep-matrix (apply-matrix ( $\lambda x. fmul x e$ ) (column-of-matrix A I)) ≠
    Rep-matrix (apply-matrix ( $\lambda x. fmul x e$ ) (column-of-matrix B I))
using fprems
by (metis Rep-apply-matrix Rep-column-of-matrix eprops ne)
then have ?comp A ?S ≠ ?comp B ?S
    by (simp add: fprems eprops Rep-matrix-inject)
    with contraprems show False by simp
qed

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

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

lemma foldmatrix-transpose:
assumes ∀ a b c d. g(f a b) (f c d) = f (g a c) (g b d)
shows foldmatrix f g A m n = foldmatrix-transposed g f (transpose-infmatrix A)
n m
proof -
have forall: ∀ P x. (∀ x. P x) ==> P x by auto
have tworows: ∀ A. foldmatrix f g A 1 n = foldmatrix-transposed g f (transpose-infmatrix A) n 1
proof (induct n)
case 0
then show ?case
by (simp add: foldmatrix-def foldmatrix-transposed-def)
next
case (Suc n)
then show ?case
apply (clarify simp: foldmatrix-def foldmatrix-transposed-def assms)
apply (rule arg-cong [of concl: f -])
by meson
qed
have foldseq-transposed g (λj. foldseq f (A j) n) m =
foldseq f (λj. foldseq-transposed g (transpose-infmatrix A j) m) n
proof (induct m)
case 0
then show ?case by auto
next
case (Suc m)
then show ?case
using tworows
apply (drule-tac x=λj i. (if j = 0 then (foldseq-transposed g (λu. A u i) m)

```

```

else (A (Suc m) i)) in spec)
  by (simp add: Suc foldmatrix-def foldmatrix-transposed-def)
qed
then show foldmatrix f g A m n = foldmatrix-transposed g f (transpose-infmatrix
A) n m
  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 ((λj. foldseq f (A j) n) m) = foldseq f ((λj. foldseq g ((transpose-infmatrix
A) j) m) n)
using foldmatrix-transpose[of g f A m n]
by (simp add: foldmatrix-def foldmatrix-transposed-def foldseq-assoc[THEN sym]
assms)

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

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

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

```

```

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

lemma nrows-move-matrix-le: nrows (move-matrix A j i)  $\leq$  nat((int (nrows A)) + j)
by (smt (verit) Rep-move-matrix int-nat-eq nrows nrows-le of-nat-le-iff)

lemma ncols-move-matrix-le: ncols (move-matrix A j i)  $\leq$  nat((int (ncols A)) + i)
by (metis nrows-move-matrix-le nrows-transpose transpose-move-matrix)

lemma mult-matrix-assoc:
assumes
   $\forall a. fmul1 0 a = 0$ 
   $\forall a. fmul1 a 0 = 0$ 
   $\forall a. fmul2 0 a = 0$ 
   $\forall a. fmul2 a 0 = 0$ 
   $fadd1 0 0 = 0$ 
   $fadd2 0 0 = 0$ 
   $\forall a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)$ 
  associative fadd1
  associative fadd2
   $\forall a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)$ 
   $\forall a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)$ 
   $\forall a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)$ 
shows mult-matrix fmul2 fadd2 (mult-matrix fmul1 fadd1 A B) C = mult-matrix fmul1 fadd1 A (mult-matrix fmul2 fadd2 B C)
proof -
  have comb-left: !! A B x y. A = B  $\implies$  (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 ( $\lambda k. fmul2 (s k) x$ ) n
    by (rule-tac g1 =  $\lambda y. fmul2 y x$  in ssubst [OF foldseq-distr-unary], insert assms, simp-all)
  have fmul1fadd2fold: !! x s n. fmul1 x (foldseq fadd2 s n) = foldseq fadd2 ( $\lambda k. fmul1 x (s k)$ ) n
    using assms by (rule-tac g1 =  $\lambda y. fmul1 x y$  in ssubst [OF foldseq-distr-unary], simp-all)
  let ?N = max (ncols A) (max (ncols B) (max (nrows B) (nrows C)))
  show ?thesis
    apply (intro matrix-eqI)
    apply (simp add: mult-matrix-def)
    apply (simplesubst mult-matrix-nm[of - max (ncols (mult-matrix-n (max (ncols A) (nrows B)) fmul1 fadd1 A B)) (nrows C) - max (ncols B) (nrows C)])]

```

```

apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simplesubst mult-matrix-nm[of - max (ncols A) (nrows (mult-matrix-n
(max (ncols B) (nrows C)) fmul2 fadd2 B C)) - max (ncols A) (nrows B)]) +
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simplesubst mult-matrix-nm[of - - - ?N]) +
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simplesubst mult-matrix-nm[of - - - ?N]) +
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simplesubst mult-matrix-nm[of - - - ?N]) +
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simplesubst mult-matrix-nm[of - - - ?N]) +
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows assms) +
apply (simp add: mult-matrix-n-def)
apply (rule comb-left)
apply ((rule ext)+, simp)
apply (simplesubst RepAbs-matrix)
apply (rule exI[of - nrows B])
apply (simp add: nrows assms foldseq-zero)
apply (rule exI[of - ncols C])
apply (simp add: assms ncols foldseq-zero)
apply (subst RepAbs-matrix)
apply (rule exI[of - nrows A])
apply (simp add: nrows assms foldseq-zero)
apply (rule exI[of - ncols B])
apply (simp add: assms ncols foldseq-zero)
apply (simp add: fmul2fadd1fold fmul1fadd2fold assms)
apply (subst foldseq-foldseq)
apply (simp add: assms) +
apply (simp add: transpose-infmatrix)
done
qed

```

```

lemma mult-matrix-assoc-simple:
assumes
  ∀ a. fmul 0 a = 0
  ∀ a. fmul a 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)
by (smt (verit) assms associative-def commutative-def distributive-def l-distributive-def
mult-matrix-assoc r-distributive-def)

```

```

lemma transpose-apply-matrix: f 0 = 0 ==> transpose-matrix (apply-matrix f A)
= apply-matrix f (transpose-matrix A)
by (simp add: matrix-eqI)

```

```

lemma transpose-combine-matrix:  $f 0 0 = 0 \implies \text{transpose-matrix} (\text{combine-matrix} f A B) = \text{combine-matrix} f (\text{transpose-matrix} A) (\text{transpose-matrix} B)$ 
by (simp add: matrix-eqI)

lemma Rep-mult-matrix:
assumes  $\forall a. fmul 0 a = 0 \quad \forall a. fmul a 0 = 0 \quad fadd 0 0 = 0$ 
shows
 $\text{Rep-matrix} (\text{mult-matrix} fmul fadd A B) j i =$ 
 $\text{foldseq} fadd (\lambda k. fmul (\text{Rep-matrix} A j k) (\text{Rep-matrix} B k i)) (\max (\text{ncols} A) (\text{nrows} B))$ 
using assms
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)
apply simp
done

lemma transpose-mult-matrix:
assumes
 $\forall a. fmul 0 a = 0$ 
 $\forall a. fmul a 0 = 0$ 
 $fadd 0 0 = 0$ 
 $\forall x y. fmul y x = fmul x y$ 
shows
 $\text{transpose-matrix} (\text{mult-matrix} fmul fadd A B) = \text{mult-matrix} fmul fadd (\text{transpose-matrix} B) (\text{transpose-matrix} A)$ 
using assms
by (simp add: matrix-eqI Rep-mult-matrix ac-simps)

lemma column-transpose-matrix:  $\text{column-of-matrix} (\text{transpose-matrix} A) n = \text{transpose-matrix} (\text{row-of-matrix} A n)$ 
by (simp add: matrix-eqI)

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

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

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

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

instance ..

```

```

end

instance matrix :: ( $\{\text{zero}, \text{order}\}$ ) order
proof
  fix x y z :: 'a matrix
  assume x  $\leq$  y y  $\leq$  z
  show x  $\leq$  z
    by (meson ‹x  $\leq$  y› ‹y  $\leq$  z› le-matrix-def order-trans)
next
  fix x y :: 'a matrix
  assume x  $\leq$  y y  $\leq$  x
  show x = y
    by (meson ‹x  $\leq$  y› ‹y  $\leq$  x› le-matrix-def matrix-eqI order-antisym)
qed (auto simp: less-def le-matrix-def)

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

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

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

lemma le-right-combine-matrix:
  assumes
  f 0 0 = 0
   $\forall a b c. a \leq b \longrightarrow f a c \leq f b c$ 
  A  $\leq$  B
  shows combine-matrix f A C  $\leq$  combine-matrix f B C
  using assms 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
   $\forall a b c d. a \leq b \wedge c \leq d \rightarrow f a c \leq f b d$ 
   $\forall i. i \leq n \rightarrow s i \leq t i$ 
shows foldseq f s n  $\leq$  foldseq f t n
proof -
  have  $\forall s t. (\forall i. i \leq n \rightarrow s i \leq t i) \rightarrow \text{foldseq } f s n \leq \text{foldseq } f t n$ 
    by (induct n) (simp-all add: assms)
  then show foldseq f s n  $\leq$  foldseq f t n using assms by simp
qed

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

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

```

```

lemma spec2:  $\forall j i. P j i \implies P j i$  by blast

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

lemma singleton-le-zero[simp]: ( $\text{singleton-matrix } j i x \leq 0$ ) = ( $x \leq (0::'a::\{\text{order},\text{zero}\})$ )
by (metis singleton-matrix-le singleton-matrix-zero)

lemma singleton-ge-zero[simp]: ( $0 \leq \text{singleton-matrix } j i x$ ) = (( $0::'a::\{\text{order},\text{zero}\}$ )
 $\leq x$ )
by (metis singleton-matrix-le singleton-matrix-zero)

lemma move-matrix-le-zero[simp]:
  fixes A:: ' $a::\{\text{order},\text{zero}\}$ ' matrix
  assumes  $0 \leq j 0 \leq i$ 
  shows ( $\text{move-matrix } A j i \leq 0$ ) = ( $A \leq 0$ )
proof -
  have Rep-matrix A  $j' i' \leq 0$ 
  if  $\forall n m. \neg \text{int } n < j \wedge \neg \text{int } m < i \longrightarrow \text{Rep-matrix } A (\text{nat } (\text{int } n - j)) (\text{nat } (\text{int } m - i)) \leq 0$ 
  for  $j' i'$ 
  using that[rule-format, of  $j' + \text{nat } j i' + \text{nat } i$ ] by (simp add: assms)
  then show ?thesis
  by (auto simp: le-matrix-def)
qed

lemma move-matrix-zero-le[simp]:
  fixes A:: ' $a::\{\text{order},\text{zero}\}$ ' matrix
  assumes  $0 \leq j 0 \leq i$ 
  shows ( $0 \leq \text{move-matrix } A j i$ ) = ( $0 \leq A$ )
proof -
  have  $0 \leq \text{Rep-matrix } A j' i'$ 
  if  $\forall n m. \neg \text{int } n < j \wedge \neg \text{int } m < i \longrightarrow 0 \leq \text{Rep-matrix } A (\text{nat } (\text{int } n - j)) (\text{nat } (\text{int } m - i))$ 
  for  $j' i'$ 
  using that[rule-format, of  $j' + \text{nat } j i' + \text{nat } i$ ] by (simp add: assms)
  then show ?thesis
  by (auto simp: le-matrix-def)
qed

lemma move-matrix-le-move-matrix-iff[simp]:
  fixes A:: ' $a::\{\text{order},\text{zero}\}$ ' matrix
  assumes  $0 \leq j 0 \leq i$ 
  shows ( $\text{move-matrix } A j i \leq \text{move-matrix } B j i$ ) = ( $A \leq B$ )
proof -
  have Rep-matrix A  $j' i' \leq \text{Rep-matrix } B j' i'$ 
  if  $\forall n m. \neg \text{int } n < j \wedge \neg \text{int } m < i \longrightarrow \text{Rep-matrix } A (\text{nat } (\text{int } n - j)) (\text{nat } (\text{int } m - i)) \leq \text{Rep-matrix } B (\text{nat } (\text{int } n - j)) (\text{nat } (\text{int } m - i))$ 
  for  $j' i'$ 
  using that[rule-format, of  $j' + \text{nat } j i' + \text{nat } i$ ] by (simp add: assms)
  then show ?thesis
  by (auto simp: le-matrix-def)
qed

```

```

(int m - i)) ≤ Rep-matrix B (nat (int n - j)) (nat (int m - i))
  for j' i'
  using that[rule-format, of j' + nat j i' + nat i] by (simp add: assms)
  then show ?thesis
    by (auto simp: le-matrix-def)
qed

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

definition inf = combine-matrix inf

definition sup = combine-matrix sup

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

end

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

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

instance ..

end

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

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

instance ..

end

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

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

instance ..

end

```

```

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

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

instance ..

end

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

definition
  abs-matrix-def: |A :: 'a matrix| = sup A (- A)

instance ..

end

instance matrix :: (monoid-add) monoid-add
proof
  fix A B C :: 'a matrix
  show A + B + C = A + (B + C)
    by (simp add: add.assoc matrix-eqI plus-matrix-def)
  show 0 + A = A
    by (simp add: matrix-eqI plus-matrix-def)
  show A + 0 = A
    by (simp add: matrix-eqI plus-matrix-def)
qed

instance matrix :: (comm-monoid-add) comm-monoid-add
proof
  fix A B :: 'a matrix
  show A + B = B + A
    by (simp add: add.commute matrix-eqI plus-matrix-def)
  show 0 + A = A
    by (simp add: plus-matrix-def matrix-eqI)
qed

instance matrix :: (group-add) group-add
proof
  fix A B :: 'a matrix
  show - A + A = 0
    by (simp add: plus-matrix-def minus-matrix-def matrix-eqI)
  show A + - B = A - B
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def matrix-eqI)
qed

```

```

instance matrix :: (ab-group-add) ab-group-add
proof
  fix A B :: 'a matrix
  show - A + A = 0
    by (simp add: plus-matrix-def minus-matrix-def matrix-eqI)
  show A - B = A + - B
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def matrix-eqI)
qed

instance matrix :: (ordered-ab-group-add) ordered-ab-group-add
proof
  fix A B C :: 'a matrix
  assume A ≤ B
  then show C + A ≤ C + B
    by (simp add: le-matrix-def plus-matrix-def)
qed

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

instance matrix :: (semiring-0) semiring-0
proof
  fix A B C :: 'a matrix
  show A * B * C = A * (B * C)
    unfolding times-matrix-def
    by (smt (verit, best) add.assoc associative-def distrib-left distrib-right group-cancel.add2
          mult.assoc mult-matrix-assoc mult-not-zero)
  show (A + B) * C = A * C + B * C
    unfolding times-matrix-def plus-matrix-def
    using l-distributive-matrix
    by (metis (full-types) add.assoc add.commute associative-def commutative-def
          distrib-right l-distributive-def mult-not-zero)
  show A * (B + C) = A * B + A * C
    unfolding times-matrix-def plus-matrix-def
    using r-distributive-matrix
    by (metis (no-types, lifting) add.assoc add.commute associative-def commutative-def
          distrib-left mult-zero-left mult-zero-right r-distributive-def)
qed (auto simp: times-matrix-def)

instance matrix :: (ring) ring ..

instance matrix :: (ordered-ring) ordered-ring
proof
  fix A B C :: 'a matrix
  assume §: A ≤ B 0 ≤ C
  from § show C * A ≤ C * B
    by (simp add: times-matrix-def add-mono le-left-mult mult-left-mono)
  from § show A * C ≤ B * C
    by (simp add: times-matrix-def add-mono le-right-mult mult-right-mono)

```

```

qed

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

instance matrix :: (lattice-ab-group-add-abs) lattice-ab-group-add-abs
proof
  show ⋀a::'a matrix. |a| = sup a (- a)
    by (simp add: abs-matrix-def)
qed

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

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

lemma apply-matrix-add: ∀x y. f (x+y) = (f x) + (f y) ⟹ f 0 = (0::'a)
  ⟹ apply-matrix f ((a::('a::monoid-add) matrix) + b) = (apply-matrix f a) +
(apply-matrix f b)
  by (simp add: matrix-eqI)

lemma singleton-matrix-add: singleton-matrix j i ((a::-'::monoid-add)+b) = (singleton-matrix
j i a) + (singleton-matrix j i b)
  by (simp add: matrix-eqI)

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

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

definition
  one-matrix :: nat ⇒ ('a::{zero,one}) matrix where
  one-matrix n = Abs-matrix (λj 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)
  unfolding one-matrix-def
  by (smt (verit, del-insts) RepAbs-matrix not-le)

```

```

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

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

lemma one-matrix-mult-right[simp]:
  fixes A :: ('a::semiring-1) matrix
  shows ncols A ≤ n  $\implies$  A * (one-matrix n) = A
  apply (intro matrix-eqI)
  apply (simp add: times-matrix-def Rep-mult-matrix)
  apply (subst foldseq-almostzero, auto simp: ncols)
  done

lemma one-matrix-mult-left[simp]:
  fixes A :: ('a::semiring-1) matrix
  shows nrows A ≤ n  $\implies$  (one-matrix n) * A = A
  apply (intro matrix-eqI)
  apply (simp add: times-matrix-def Rep-mult-matrix)
  apply (subst foldseq-almostzero, auto simp: nrows)
  done

lemma transpose-matrix-mult:
  fixes A :: ('a::comm-ring) matrix
  shows transpose-matrix (A*B) = (transpose-matrix B) * (transpose-matrix A)
  by (simp add: times-matrix-def transpose-matrix mult.commute)

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

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

lemma transpose-matrix-minus:
  fixes A :: ('a::group-add) matrix

```

```

shows transpose-matrix  $(-A) = - \text{ transpose-matrix } (A)$  a matrix
by (simp add: minus-matrix-def transpose-apply-matrix)

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

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

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

lemma right-inverse-matrix-dim: right-inverse-matrix A X  $\implies$  nrows A = ncols X
using ncols-mult[of A X] nrows-mult[of A X]
by (simp add: right-inverse-matrix-def)

lemma left-inverse-matrix-dim: left-inverse-matrix A Y  $\implies$  ncols A = nrows Y
using ncols-mult[of Y A] nrows-mult[of Y A]
by (simp add: left-inverse-matrix-def)

lemma left-right-inverse-matrix-unique:
  assumes left-inverse-matrix A Y right-inverse-matrix A X
  shows X = Y
proof -
  have Y = Y * one-matrix (nrows A)
  by (metis assms(1) left-inverse-matrix-def one-matrix-mult-right)
  also have ... = Y * (A * X)
  by (metis assms(2) max.idem right-inverse-matrix-def right-inverse-matrix-dim)
  also have ... = (Y * A) * X by (simp add: mult.assoc)
  also have ... = X
  using assms left-inverse-matrix-def right-inverse-matrix-def
  by (metis left-inverse-matrix-dim max.idem one-matrix-mult-left)
  ultimately show X = Y by (simp)
qed

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

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

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

```

```

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

lemma add-nrows: nrows (A :: ('a :: monoid-add) matrix)  $\leq u \implies$  nrows B  $\leq u \implies$ 
  nrows (A + B)  $\leq u$ 
  by (simp add: nrows-le)

lemma move-matrix-row-mult:
  fixes A :: ('a :: semiring-0) matrix
  shows move-matrix (A * B) j 0 = (move-matrix A j 0) * B
  proof -
    have  $\bigwedge m. \neg int m < j \implies$  ncols (move-matrix A j 0)  $\leq \max(\text{ncols } A, \text{nrows } B)$ 
    by (smt (verit, best) max1 nat-int ncols-move-matrix-le)
    then show ?thesis
    apply (intro matrix-eqI)
    apply (auto simp: Rep-matrix-mult foldseq-zero)
    apply (rule-tac foldseq-zerotail[symmetric])
    apply (auto simp: nrows zero-imp-mult-zero max2)
    done
  qed

lemma move-matrix-col-mult:
  fixes A :: ('a :: semiring-0) matrix
  shows move-matrix (A * B) 0 i = A * (move-matrix B 0 i)
  proof -
    have  $\bigwedge n. \neg int n < i \implies$  nrows (move-matrix B 0 i)  $\leq \max(\text{ncols } A, \text{nrows } B)$ 
    by (smt (verit, del-insts) max2 nat-int nrows-move-matrix-le)
    then show ?thesis
    apply (intro matrix-eqI)
    apply (auto simp: Rep-matrix-mult foldseq-zero)
    apply (rule-tac foldseq-zerotail[symmetric])
    apply (auto simp: ncols zero-imp-mult-zero max1)
    done
  qed

lemma move-matrix-add: ((move-matrix (A + B) j i) :: ('a :: monoid-add) matrix) =
  = (move-matrix A j i) + (move-matrix B j i)
  by (simp add: matrix-eqI)

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

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

```

```

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

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

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

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

lemma Rep-minus[simp]: Rep-matrix (-(A:::group-add)) x y = - (Rep-matrix A x y)
  by (simp add: minus-matrix-def)

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

end

theory SparseMatrix
  imports Matrix
  begin

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

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

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

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

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

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

```

```

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

lemma foldl-distrstart:  $\forall a\ x\ y. (f\ (g\ x\ y)\ a = g\ x\ (f\ y\ a)) \implies (\text{foldl}\ f\ (g\ x\ y)\ l = g\ x\ (\text{foldl}\ f\ y\ l))$ 
by (induct l arbitrary: x y, auto)

lemma sparse-row-vector-cons[simp]:
  sparse-row-vector (a # arr) = (singleton-matrix 0 (fst a) (snd a)) + (sparse-row-vector arr)
by (induct arr) (auto simp: foldl-distrstart sparse-row-vector-def)

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

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

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
by (induct arr) (auto simp: foldl-distrstart sparse-row-matrix-def)

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

fun sorted-spvec :: 'a spvec  $\Rightarrow$  bool
where
  sorted-spvec [] = True
  | sorted-spvec-step1: sorted-spvec [a] = True
  | sorted-spvec-step: sorted-spvec ((m,x)#(n,y)#bs) = ((m < n)  $\wedge$  (sorted-spvec ((n,y)#bs)))

primrec sorted-spmat :: 'a spmat  $\Rightarrow$  bool
where
  sorted-spmat [] = True
  | sorted-spmat (a#as) = ((sorted-spvec (snd a))  $\wedge$  (sorted-spmat as))

declare sorted-spvec.simps [simp del]

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

lemma sorted-spvec-cons1: sorted-spvec (a#as)  $\implies$  sorted-spvec as
using sorted-spvec.elims(2) sorted-spvec-empty by blast

lemma sorted-spvec-cons2: sorted-spvec (a#b#t)  $\implies$  sorted-spvec (a#t)
by (smt (verit, del-insts) sorted-spvec-step order.strict-trans list.inject sorted-spvec.elims(3))

```

```

surj-pair)

lemma sorted-spvec-cons3: sorted-spvec(a#b#t) ==> fst a < fst b
  by (metis sorted-spvec-step prod.collapse)

lemma sorted-sparse-row-vector-zero:
  assumes m ≤ n
  shows sorted-spvec ((n,a)#arr) ==> Rep-matrix (sparse-row-vector arr) j m =
0
  proof (induct arr)
    case Nil
    then show ?case by auto
  next
    case (Cons a arr)
    with assms show ?case
      by (auto dest: sorted-spvec-cons2 sorted-spvec-cons3)
  qed

lemma sorted-sparse-row-matrix-zero[rule-format]:
  assumes m ≤ n
  shows sorted-spvec ((n,a)#arr) ==> Rep-matrix (sparse-row-matrix arr) m j =
0
  proof (induct arr)
    case Nil
    then show ?case by auto
  next
    case (Cons a arr)
    with assms show ?case
      unfolding sparse-row-matrix-cons
      by (auto dest: sorted-spvec-cons2 sorted-spvec-cons3)
  qed

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

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

lemma sparse-row-vector-minus:
  sparse-row-vector (minus-spvec v) = - (sparse-row-vector v)
  proof (induct v)
    case Nil
    then show ?case
      by auto
  next

```

```

case (Cons a v)
then have singleton-matrix 0 (fst a) (- snd a) = - singleton-matrix 0 (fst a)
(snd a)
by (simp add: Rep-matrix-inject minus-matrix-def)
then show ?case
by (simp add: local.Cons)
qed

lemma sparse-row-vector-abs:
sorted-spvec (v :: 'a::lattice-ring spvec)  $\implies$  sparse-row-vector (abs-spvec v) =
|sparse-row-vector v|
proof (induct v)
case Nil
then show ?case
by simp
next
case (Cons ab v)
then have v: sorted-spvec v
using sorted-spvec-cons1 by blast
show ?case
proof (cases ab)
case (Pair a b)
then have 0: Rep-matrix (sparse-row-vector v) 0 a = 0
using Cons.preds sorted-sparse-row-vector-zero by blast
with v Cons show ?thesis
by (fastforce simp: Pair simp flip: Rep-matrix-inject)
qed
qed

lemma sorted-spvec-minus-spvec:
sorted-spvec v  $\implies$  sorted-spvec (minus-spvec v)
by (induct v rule: sorted-spvec.induct) (auto simp: sorted-spvec-step1 sorted-spvec-step)

lemma sorted-spvec-abs-spvec:
sorted-spvec v  $\implies$  sorted-spvec (abs-spvec v)
by (induct v rule: sorted-spvec.induct) (auto simp: sorted-spvec-step1 sorted-spvec-step)

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

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

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

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

```

```

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

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

lemma addmult-spvec-empty2[simp]: addmult-spvec y a [] = a
by simp

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

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

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

lemma sorted-smult-spvec: sorted-spvec a  $\implies$  sorted-spvec (smult-spvec y a)
by (induct a rule: sorted-spvec.induct) (auto simp: smult-spvec-def sorted-spvec-step1
sorted-spvec-step)

lemma sorted-spvec-addmult-spvec-helper: [sorted-spvec (addmult-spvec y ((a, b)
# arr) brr); aa < a; sorted-spvec ((a, b) # arr);
sorted-spvec ((aa, ba) # brr)]  $\implies$  sorted-spvec ((aa, y * ba) # addmult-spvec y
((a, b) # arr) brr)
by (induct brr) (auto simp: sorted-spvec.simps)

lemma sorted-spvec-addmult-spvec-helper2:
[sorted-spvec (addmult-spvec y arr ((aa, ba) # brr)); a < aa; sorted-spvec ((a, b)
# arr); sorted-spvec ((aa, ba) # brr)]
 $\implies$  sorted-spvec ((a, b) # addmult-spvec y arr ((aa, ba) # brr))
by (induct arr) (auto simp: smult-spvec-def sorted-spvec.simps)

lemma sorted-spvec-addmult-spvec-helper3[rule-format]:
sorted-spvec (addmult-spvec y arr brr)  $\implies$ 
sorted-spvec ((aa, b) # arr)  $\implies$ 

```

```

sorted-spvec ((aa, ba) # brr) ==>
  sorted-spvec ((aa, b + y * ba) # (addmult-spvec y arr brr))
  by (smt (verit, ccfv-threshold) sorted-spvec-step addmult-spvec.simps(1) list.distinct(1)
list.sel(3) sorted-spvec.elims(1) sorted-spvec-addmult-spvec-helper2)

lemma sorted-addmult-spvec: sorted-spvec a ==> sorted-spvec b ==> sorted-spvec
(addmult-spvec y a b)
proof (induct y a b rule: addmult-spvec.induct)
  case (1 y arr)
  then show ?case
    by simp
next
  case (2 y v va)
  then show ?case
    by (simp add: sorted-smult-spvec)
next
  case (3 y i a arr j b brr)
  show ?case
  proof (cases i j rule: linorder-cases)
    case less
    with 3 show ?thesis
      by (simp add: sorted-spvec-addmult-spvec-helper2 sorted-spvec-cons1)
  next
    case equal
    with 3 show ?thesis
      by (simp add: sorted-spvec-addmult-spvec-helper3 sorted-spvec-cons1)
  next
    case greater
    with 3 show ?thesis
      by (simp add: sorted-spvec-addmult-spvec-helper sorted-spvec-cons1)
qed
qed

fun mult-spvec-spmat :: ('a::lattice-ring) spvec => 'a spvec => 'a spmat => 'a spvec
where
  mult-spvec-spmat c [] brr = c
| mult-spvec-spmat c arr [] = c
| mult-spvec-spmat c ((i,a)#arr) ((j,b)#brr) =
  if (i < j) then mult-spvec-spmat c arr ((j,b)#brr)
  else if (j < i) then mult-spvec-spmat c ((i,a)#arr) brr
  else mult-spvec-spmat (addmult-spvec a c b) arr brr

lemma sparse-row-mult-spvec-spmat:
  assumes sorted-spvec (a::('a::lattice-ring) spvec) sorted-spvec B
  shows 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

```

```

{
fix a
fix v :: (nat × 'a) list
assume a: a < nrows(sparse-row-vector v)
have nrows(sparse-row-vector v) ≤ 1 by simp
then have a = 0
  using a dual-order.strict-trans1 by blast
}
note nrows-helper = this
show ?thesis
using assms
proof (induct c a B rule: mult-spvec-spmat.induct)
case (1 c brr)
then show ?case
  by simp
next
case (2 c v va)
then show ?case
  by simp
next
case (3 c i a arr j b brr)
then have abrr: sorted-spvec arr sorted-spvec brr
  using sorted-spvec-cons1 by blast+
have ⋀m n. [|a ≠ 0; 0 < m|]
  ⟹ a * Rep-matrix (sparse-row-vector b) m n = 0
  by (metis mult-zero-right neq0-conv nrows-helper nrows-notzero)
then have †: scalar-mult a (sparse-row-vector b) =
  singleton-matrix 0 j a * move-matrix (sparse-row-vector b) (int j) 0
apply (intro matrix-eqI)
apply (simp)
apply (subst Rep-matrix-mult)
apply (subst foldseq-almostzero, auto)
done
show ?case
proof (cases i j rule: linorder-cases)
case less
with 3 abrr † show ?thesis
apply (simp add: algebra-simps sparse-row-matrix-cons Rep-matrix-zero-imp-mult-zero)
by (metis Rep-matrix-zero-imp-mult-zero Rep-singleton-matrix less-imp-le-nat
sorted-sparse-row-matrix-zero)
next
case equal
with 3 abrr † show ?thesis
apply (simp add: sparse-row-matrix-cons algebra-simps sparse-row-vector-addmult-spvec)
  apply (subst Rep-matrix-zero-imp-mult-zero)
  using sorted-sparse-row-matrix-zero apply fastforce
  apply (subst Rep-matrix-zero-imp-mult-zero)
  apply (metis Rep-move-matrix comp-1 nrows-le nrows-spvec sorted-sparse-row-vector-zero
verit-comp-simplify1(3))

```

```

apply simp
done
next
  case greater
  have Rep-matrix (sparse-row-vector arr) j' k = 0 ∨
    Rep-matrix (move-matrix (sparse-row-vector b) (int j) 0) k
    i' = 0
    if sorted-spvec ((i, a) # arr) for j' i' k
  proof (cases k ≤ j)
    case True
    with greater that show ?thesis
      by (meson order.trans nat-less-le sorted-sparse-row-vector-zero)
  qed (use nrows-helper nrows-notzero in force)
  then have sparse-row-vector arr * move-matrix (sparse-row-vector b) (int j)
  0 = 0
  using greater 3
  by (simp add: Rep-matrix-zero-imp-mult-zero)
  with greater 3 abrr show ?thesis
    apply (simp add: algebra-simps sparse-row-matrix-cons)
    by (metis Rep-matrix-zero-imp-mult-zero Rep-move-matrix Rep-singleton-matrix
comp-1 nrows-le nrows-spvec)
  qed
  qed
qed

lemma sorted-mult-spvec-spmat:
  sorted-spvec (c::('a::lattice-ring) spvec) ==> sorted-spmat B ==> sorted-spvec (mult-spvec-spmat
c a B)
  by (induct c a B rule: mult-spvec-spmat.induct) (simp-all add: sorted-addmult-spvec)

primrec mult-spmat :: ('a::lattice-ring) spmat => 'a spmat => 'a spmat
where
  mult-spmat [] A = []
  | mult-spmat (a#as) A = (fst a, mult-spvec-spmat [] (snd a) A) # (mult-spmat as
A)

lemma sparse-row-mult-spmat:
  sorted-spmat A ==> sorted-spvec B ==>
  sparse-row-matrix (mult-spmat A B) = (sparse-row-matrix A) * (sparse-row-matrix
B)
  by (induct A) (auto simp: sparse-row-matrix-cons sparse-row-mult-spvec-spmat
algebra-simps move-matrix-mult)

lemma sorted-spvec-mult-spmat:
  fixes A :: ('a::lattice-ring) spmat
  shows sorted-spvec A ==> sorted-spvec (mult-spmat A B)
  by (induct A rule: sorted-spvec.induct) (auto simp: sorted-spvec.simps)

lemma sorted-spmat-mult-spmat:

```

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

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

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

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

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

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

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

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

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

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

lemma *sorted-add-spvec-helper1*[rule-format]: add-spvec ((a,b)#arr) brr = (ab, bb) # list \longrightarrow (ab = a | (brr \neq [] & ab = fst (hd brr)))

proof –

have ($\forall x ab a. x = (a,b)\#arr \longrightarrow add-spvec x brr = (ab, bb) \# list \longrightarrow (ab =$

```

a | (ab = fst (hd brr)))))
  by (induct brr rule: add-spmat.helper) (auto split;if-splits)
  then show ?thesis
    by (case-tac brr, auto)
qed

lemma sorted-add-spmat-helper1 [rule-format]:
  add-spmat ((a,b)#arr) brr = (ab, bb) # list ==> (ab = a | (brr ≠ [] & ab = fst (hd brr)))
  by (smt (verit) add-spmat.elims fst-conv list.distinct(1) list.sel(1))

lemma sorted-add-spvec-helper: add-spvec arr brr = (ab, bb) # list ==> ((arr ≠ []
  & ab = fst (hd arr)) | (brr ≠ [] & ab = fst (hd brr)))
  by (induct arr brr rule: add-spvec.induct) (auto split;if-splits)

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

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

lemma add-spmat-commute: add-spmat a b = add-spmat b a
  by (induct a b rule: add-spmat.induct) (simp-all add: add-spvec-commute)

lemma sorted-add-spvec-helper2: add-spvec ((a,b)#arr) brr = (ab, bb) # list ==>
  aa < a ==> sorted-spvec ((aa, ba) # brr) ==> aa < ab
  by (smt (verit, best) add-spvec.elims fst-conv list.sel(1) sorted-spvec-cons3)

lemma sorted-add-spmat-helper2: add-spmat ((a,b)#arr) brr = (ab, bb) # list ==>
  aa < a ==> sorted-spmat ((aa, ba) # brr) ==> aa < ab
  by (metis (no-types, opaque-lifting) add-spmat.simps(1) list.sel(1) neq-Nil-conv
    sorted-add-spmat-helper sorted-spvec-cons3)

lemma sorted-spvec-add-spvec: sorted-spvec a ==> sorted-spvec b ==> sorted-spvec
  (add-spvec a b)
proof (induct a b rule: add-spvec.induct)
  case (? i a arr j b brr)
  then have sorted-spvec arr sorted-spvec brr
    using sorted-spvec-cons1 by blast+
  with ? show ?case
    apply simp
    by (smt (verit, ccfv-SIG) add-spvec.simps(2) list.sel(3) sorted-add-spvec-helper
      sorted-spvec.elims(1))
  qed auto

lemma sorted-spvec-add-spmat:
  sorted-spvec A ==> sorted-spvec B ==> sorted-spvec (add-spmat A B)
proof (induct A B rule: add-spmat.induct)

```

```

case (1 bs)
then show ?case by auto
next
case (2 v va)
then show ?case by auto
next
case (3 i a as j b bs)
then have sorted-spvec as sorted-spvec bs
using sorted-spvec-cons1 by blast+
with 3 show ?case
apply simp
by (smt (verit) Pair-inject add-spmat.elims list.discI list.inject sorted-spvec.elims(1))
qed

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

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

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

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

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

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

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

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

lemma disj-matrices-add:
fixes A :: ('a::lattice-ab-group-add) matrix
shows disj-matrices A B  $\implies$  disj-matrices C D  $\implies$  disj-matrices A D
 $\implies$  disj-matrices B C  $\implies$  (A + B  $\leq$  C + D) = (A  $\leq$  C  $\wedge$  B  $\leq$  D)
apply (intro iffI conjI)
unfolding le-matrix-def disj-matrices-def
apply (metis Rep-matrix-add group-cancel.rule0 order-refl)
apply (metis (no-types, lifting) Rep-matrix-add add-cancel-right-left dual-order.refl)
by (meson add-mono le-matrix-def)

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

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

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

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

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

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

lemma disj-sparse-row-singleton: i  $\leq$  j  $\implies$  sorted-spvec((j,y)#v)  $\implies$  disj-matrices
(sparse-row-vector v) (singleton-matrix 0 i x)
apply (simp add: disj-matrices-def)
using sorted-sparse-row-vector-zero by blast

lemma disj-matrices-x-add: disj-matrices A B  $\implies$  disj-matrices A C  $\implies$  disj-matrices
(A::('a::lattice-ab-group-add) matrix) (B+C)
by (smt (verit, ccfv-SIG) Rep-matrix-add add-0 disj-matrices-def)

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

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

lemma disj-move-sparse-vec-mat:
assumes j  $\leq$  a and sorted-spvec ((a, c) # as)
shows disj-matrices (sparse-row-matrix as) (move-matrix (sparse-row-vector b)
(int j) i)
proof -
have Rep-matrix (sparse-row-vector b) (n-j) (nat (int m - i)) = 0
if  $\neg$  n < j and nz: Rep-matrix (sparse-row-matrix as) n m  $\neq$  0
for n m
proof -
have n  $\neq$  j
using assms sorted-sparse-row-matrix-zero nz by blast
with that have j < n by auto
then show ?thesis
by (metis One-nat-def Suc-diff-Suc nrows nrows-spvec plus-1-eq-Suc trans-le-add1)
qed
then show ?thesis
by (auto simp: disj-matrices-def nat-minus-as-int)
qed

lemma disj-move-sparse-row-vector-twice:
j  $\neq$  u  $\implies$  disj-matrices (move-matrix (sparse-row-vector a) j i) (move-matrix
(sparse-row-vector b) u v)
unfolding disj-matrices-def
by (smt (verit, ccfv-SIG) One-nat-def Rep-move-matrix of-nat-1 le-nat-iff nrows
nrows-spvec of-nat-le-iff)

lemma le-spvec-iff-sparse-row-le:
sorted-spvec a  $\implies$  sorted-spvec b  $\implies$  (le-spvec a b)  $\longleftrightarrow$  (sparse-row-vector a  $\leq$ 
sparse-row-vector b)
proof (induct a b rule: le-spvec.induct)
case 1
then show ?case
by auto
next
case (? uu a as)
then have sorted-spvec as
by (metis sorted-spvec-cons1)
with ? show ?case
apply (simp add: add.commute)
by (metis disj-matrices-add-le-zero disj-sparse-row-singleton le-refl singleton-le-zero)
next

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```

case ( $\beta uv b bs$ )
then have sorted-spvec  $bs$ 
  by (metis sorted-spvec-cons1)
with  $\beta$  show ?case
  apply (simp add: add.commute)
  by (metis disj-matrices-add-zero-le disj-sparse-row-singleton le-refl singleton-ge-zero)
next
case ( $\lambda i a as j b bs$ )
then obtain  $\S$ : sorted-spvec  $as$  sorted-spvec  $bs$ 
  by (metis sorted-spvec-cons1)
show ?case
proof (cases  $i j$  rule: linorder-cases)
  case less
  with  $\lambda \S$  show ?thesis
  apply (simp add: )
  by (metis disj-matrices-add-le-x disj-matrices-add-x disj-matrices-commute
disj-singleton-matrices disj-sparse-row-singleton less-imp-le-nat singleton-le-zero not-le)
next
case equal
with  $\lambda \S$  show ?thesis
apply (simp add: )
by (metis disj-matrices-add disj-matrices-commute disj-sparse-row-singleton
order-refl singleton-matrix-le)
next
case greater
with  $\lambda \S$  show ?thesis
apply (simp add: )
by (metis disj-matrices-add-x disj-matrices-add-x-le disj-matrices-commute
disj-singleton-matrices disj-sparse-row-singleton le-refl order-less-le singleton-ge-zero)
qed
qed

lemma le-spvec-empty2-sparse-row:
sorted-spvec  $b \Rightarrow le-spvec b [] = (\text{sparse-row-vector } b \leq 0)$ 
by (simp add: le-spvec-iff-sparse-row-le)

lemma le-spvec-empty1-sparse-row:
( $\text{sorted-spvec } b \Rightarrow (le-spvec [] b = (0 \leq \text{sparse-row-vector } b))$ )
by (simp add: le-spvec-iff-sparse-row-le)

lemma le-spmat-iff-sparse-row-le:
 $[\text{sorted-spvec } A; \text{sorted-spmat } A; \text{sorted-spvec } B; \text{sorted-spmat } B] \Rightarrow$ 
 $le-spmat A B = (\text{sparse-row-matrix } A \leq \text{sparse-row-matrix } B)$ 
proof (induct  $A B$  rule: le-spmat.induct)
  case ( $\lambda i a as j b bs$ )
  then obtain  $\S$ : sorted-spvec  $as$  sorted-spvec  $bs$ 
    by (metis sorted-spvec-cons1)
  show ?case
  proof (cases  $i j$  rule: linorder-cases)

```

```

case less
with 4 § show ?thesis
  apply (simp add: sparse-row-matrix-cons le-spvec-empty2-sparse-row)
    by (metis disj-matrices-add-le-x disj-matrices-add-x disj-matrices-commute
disj-move-sparse-row-vector-twice disj-move-sparse-vec-mat int-eq-iff less-not-refl move-matrix-le-zero
order-le-less)
next
case equal
with 4 § show ?thesis
  by (simp add: sparse-row-matrix-cons le-spvec-iff-sparse-row-le disj-matrices-commute
disj-move-sparse-vec-mat[OF order-refl] disj-matrices-add)
next
case greater
with 4 § show ?thesis
  apply (simp add: sparse-row-matrix-cons le-spvec-empty1-sparse-row)
    by (metis disj-matrices-add-x disj-matrices-add-x-le disj-matrices-commute
disj-move-sparse-row-vector-twice disj-move-sparse-vec-mat move-matrix-zero-le nat-int
nat-less-le of-nat-0-le-iff order-refl)
qed
qed (auto 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)

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

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

lemma sparse-row-matrix-minus:
  sparse-row-matrix (minus-spmat A) = - (sparse-row-matrix A)
proof (induct A)
  case Nil
  then show ?case by auto
next
  case (Cons a A)
  then show ?case
    by (simp add: sparse-row-vector-minus sparse-row-matrix-cons matrix-eqI)
qed

lemma Rep-sparse-row-vector-zero:
  assumes x ≠ 0
  shows Rep-matrix (sparse-row-vector v) x y = 0
  by (metis Suc-leI assms le0 le-eq-less-or-eq nrows-le nrows-spvec)

```

```

lemma sparse-row-matrix-abs:
  sorted-spvec A  $\implies$  sorted-spmat A  $\implies$  sparse-row-matrix (abs-spmat A) = |sparse-row-matrix
A|
proof (induct A)
  case Nil
    then show ?case by auto
  next
    case (Cons ab A)
      then have A: sorted-spvec A
        using sorted-spvec-cons1 by blast
      show ?case
        proof (cases ab)
          case (Pair a b)
            show ?thesis
              unfolding Pair
            proof (intro matrix-eqI)
              fix m n
              show Rep-matrix (sparse-row-matrix (abs-spmat ((a,b) # A))) m n
                = Rep-matrix |sparse-row-matrix ((a,b) # A)| m n
              using Cons Pair A
              apply (simp add: sparse-row-vector-abs sparse-row-matrix-cons)
              apply (cases m=a)
              using sorted-sparse-row-matrix-zero apply fastforce
              by (simp add: Rep-sparse-row-vector-zero)
            qed
          qed
        qed
      qed

lemma sorted-spvec-minus-spmat: sorted-spvec A  $\implies$  sorted-spvec (minus-spmat
A)
by (induct A rule: sorted-spvec.induct) (auto simp: sorted-spvec.simps)

lemma sorted-spvec-abs-spmat: sorted-spvec A  $\implies$  sorted-spvec (abs-spmat A)
by (induct A rule: sorted-spvec.induct) (auto simp: sorted-spvec.simps)

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

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

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

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

```

```

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

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

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

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

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

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

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

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

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

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

```

```

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

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

lemma pppt-add: disj-matrices A (B::(:lattice-ring) matrix)  $\Longrightarrow$  pppt (A+B) =
  pppt A + pppt B
  apply (simp add: pppt-def sup-matrix-def)
  apply (intro matrix-eqI)
  by (smt (verit, del-insts) Rep-combine-matrix Rep-zero-matrix-def add.commute
    comm-monoid-add-class.add-0 disj-matrices-def plus-matrix-def sup.idem)

lemma nppt-add: disj-matrices A (B::(:lattice-ring) matrix)  $\Longrightarrow$  nppt (A+B) =
  nppt A + nppt B
  unfolding nppt-def inf-matrix-def
  apply (intro matrix-eqI)
  by (smt (verit, ccfv-threshold) Rep-combine-matrix Rep-matrix-add add.commute
    add-cancel-right-right add-eq-inf-sup disj-matrices-contr2 sup.idem)

lemma pppt-singleton[simp]:
  fixes x:: -:lattice-ring
  shows pppt (singleton-matrix j i x) = singleton-matrix j i (pprt x)
  unfolding pppt-def sup-matrix-def
  by (simp add: matrix-eqI)

lemma nppt-singleton[simp]:
  fixes x:: -:lattice-ring
  shows nppt (singleton-matrix j i x) = singleton-matrix j i (nppt x)
  by (metis add-left-imp-eq pppt-singleton prts singleton-matrix-add)

lemma sparse-row-vector-pprt:
  fixes v:: -:lattice-ring spvec
  shows sorted-spvec v  $\Longrightarrow$  sparse-row-vector (pprt-spvec v) = pprt (sparse-row-vector v)
  proof (induct v rule: sorted-spvec.induct)
  case (? m x n y bs)
  then show ?case
    apply simp
    apply (subst pppt-add)
    apply (metis disj-matrices-commute disj-sparse-row-singleton order.refl fst-conv
      prod.sel(2) sparse-row-vector-cons)
    by (metis pppt-singleton sorted-spvec-cons1)
  qed auto

```

```

lemma sparse-row-vector-nprt:
  fixes v::  $\text{lattice-ring}$  spvec
  shows sorted-spvec v  $\implies$  sparse-row-vector (nprt-spvec v) = nprt (sparse-row-vector v)
proof (induct v rule: sorted-spvec.induct)
  case (3 m x n y bs)
  then show ?case
    apply simp
    apply (subst nprt-add)
    apply (metis disj-matrices-commute disj-sparse-row-singleton dual-order.refl
fst-conv prod.sel(2) sparse-row-vector-cons)
    using sorted-spvec-cons1 by force
qed auto

lemma ppert-move-matrix: ppert (move-matrix (A::('a::lattice-ring) matrix) j i) =
move-matrix (ppert A) j i
  by (simp add: ppert-def sup-matrix-def matrix-eqI)

lemma nprt-move-matrix: nprt (move-matrix (A::('a::lattice-ring) matrix) j i) =
move-matrix (nprt A) j i
  by (simp add: nprt-def inf-matrix-def matrix-eqI)

lemma sparse-row-matrix-pprt:
  fixes m:: 'a::lattice-ring spmat
  shows sorted-spvec m  $\implies$  sorted-spmat m  $\implies$  sparse-row-matrix (pprt-spmat m) = ppert (sparse-row-matrix m)
proof (induct m rule: sorted-spvec.induct)
  case (2 a)
  then show ?case
    by (simp add: ppert-move-matrix sparse-row-matrix-cons sparse-row-vector-pprt)
next
  case (3 m x n y bs)
  then show ?case
    apply (simp add: sparse-row-matrix-cons sparse-row-vector-pprt)
    apply (subst ppert-add)
    apply (subst disj-matrices-commute)
    apply (metis disj-move-sparse-vec-mat eq-imp-le fst-conv prod.sel(2) sparse-row-matrix-cons)
    apply (simp add: sorted-spvec.simps ppert-move-matrix)
    done
qed auto

lemma sparse-row-matrix-nprt:
  fixes m:: 'a::lattice-ring spmat
  shows sorted-spvec m  $\implies$  sorted-spmat m  $\implies$  sorted-spmat m  $\implies$  sparse-row-matrix (nprt-spmat m) = nprt (sparse-row-matrix m)
proof (induct m rule: sorted-spvec.induct)
  case (2 a)

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```

then show ?case
  by (simp add: npert-move-matrix sparse-row-matrix-cons sparse-row-vector-nprt)
next
  case (? m x n y bs)
  then show ?case
    apply (simp add: sparse-row-matrix-cons sparse-row-vector-nprt)
    apply (subst npert-add)
    apply (subst disj-matrices-commute)
    apply (metis disj-move-sparse-vec-mat fst-conv nle-le prod.sel(2) sparse-row-matrix-cons)
    apply (simp add: sorted-spvec.simps npert-move-matrix)
    done
qed auto

lemma sorted-pprt-spvec: sorted-spvec v  $\Rightarrow$  sorted-spvec (pprt-spvec v)
proof (induct v rule: sorted-spvec.induct)
  case 1
  then show ?case by auto
next
  case (? a)
  then show ?case
    by (simp add: sorted-spvec-step1)
next
  case (? m x n y bs)
  then show ?case
    by (simp add: sorted-spvec-step)
qed

lemma sorted-npert-spvec: sorted-spvec v  $\Rightarrow$  sorted-spvec (npert-spvec v)
by (induct v rule: sorted-spvec.induct) (simp-all add: sorted-spvec.simps split:list.split-asym)

lemma sorted-spvec-pprt-spmat: sorted-spvec m  $\Rightarrow$  sorted-spvec (pprt-spmat m)
by (induct m rule: sorted-spvec.induct) (simp-all add: sorted-spvec.simps split:list.split-asym)

lemma sorted-spvec-npert-spmat: sorted-spvec m  $\Rightarrow$  sorted-spvec (npert-spmat m)
by (induct m rule: sorted-spvec.induct) (simp-all add: sorted-spvec.simps split:list.split-asym)

lemma sorted-spmat-pprt-spmat: sorted-spmat m  $\Rightarrow$  sorted-spmat (pprt-spmat m)
by (induct m) (simp-all add: sorted-pprt-spvec)

lemma sorted-spmat-npert-spmat: sorted-spmat m  $\Rightarrow$  sorted-spmat (npert-spmat m)
by (induct m) (simp-all add: sorted-npert-spvec)

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

```

```

(add-spmat (mult-spmat (npert-spmat s2) (pprt-spmat r1)) (mult-spmat (npert-spmat
s1) (npert-spmat r1)))))

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

lemmas sparse-row-matrix-arith-simps =
mult-spmat.simps mult-spvec-spmat.simps
addmult-spvec.simps
smult-spvec-empty smult-spvec-cons
add-spmat.simps add-spvec.simps
minus-spmat.simps minus-spvec.simps
abs-spmat.simps abs-spvec.simps
diff-spmat-def
le-spvec.simps le-spvec.simps
pprt-spmat.simps pppt-spvec.simps
npert-spmat.simps npert-spvec.simps
mult-est-spmat-def

```

end

```

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

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

lemma linprog-dual-estimate:
assumes
A * x ≤ (b::'a::lattice-ring)

```

$$\begin{aligned}
0 &\leq y \\
|A - A'| &\leq \delta \cdot A \\
b &\leq b' \\
|c - c'| &\leq \delta \cdot c \\
|x| &\leq r
\end{aligned}$$

shows

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

proof –

```

from assms have 1: y * b <= y * b' by (simp add: mult-left-mono)
from assms have 2: y * (A * x) <= y * b by (simp add: mult-left-mono)
have 3: y * (A * x) = c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x by
(simp add: algebra-simps)
from 1 2 3 have 4: c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x <=
y * b' by simp
have 5: c * x <= y * b' + |(y * (A - A') + (y * A' - c') + (c' - c)) * x|
by (simp only: 4 estimate-by-abs)
have 6: |(y * (A - A') + (y * A' - c') + (c' - c)) * x| <= |y * (A - A') + (y
* A' - c') + (c' - c)| * |x|
by (simp add: abs-le-mult)
have 7: (|y * (A - A') + (y * A' - c') + (c' - c)|) * |x| <= (|y * (A - A') + (y * A' - c')| + |c' - c|) * |x|
by (rule abs-triangle-ineq [THEN mult-right-mono]) simp
have 8: (|y * (A - A') + (y * A' - c')| + |c' - c|) * |x| <= (|y * (A - A')| +
|y * A' - c'| + |c' - c|) * |x|
by (simp add: abs-triangle-ineq mult-right-mono)
have 9: (|y * (A - A')| + |y * A' - c'| + |c' - c|) * |x| <= (|y| * |A - A'| + |y * A' - c'| +
|c' - c|) * |x|
by (simp add: abs-le-mult mult-right-mono)
have 10: c' - c = -(c - c') by (simp add: algebra-simps)
have 11: |c' - c| = |c - c'|
by (subst 10, subst abs-minus-cancel, simp)
have 12: (|y| * |A - A'| + |y * A' - c'| + |c' - c|) * |x| <= (|y| * |A - A'| + |y * A' - c'| +
δ · c) * |x|
by (simp add: 11 assms mult-right-mono)
have 13: (|y| * |A - A'| + |y * A' - c'| + δ · c) * |x| <= (|y| * δ · A + |y * A' - c'| +
δ · c) * |x|
by (simp add: assms mult-right-mono mult-left-mono)
have r: (|y| * δ · A + |y * A' - c'| + δ · c) * |x| <= (|y| * δ · A + |y * A' - c'| + δ · c) *
r
apply (rule mult-left-mono)
apply (simp add: assms)
apply (rule-tac add-mono[of 0::'a - 0, simplified]) +
apply (rule mult-left-mono[of 0 δ · A, simplified])
apply (simp-all)
apply (rule order-trans[where y=|A - A'|], simp-all add: assms)
apply (rule order-trans[where y=|c - c'|], simp-all add: assms)
done
from 6 7 8 9 12 13 r have 14: |(y * (A - A') + (y * A' - c') + (c' - c)) * x|
<= (|y| * δ · A + |y * A' - c'| + δ · c) * r

```

```

by (simp)
show ?thesis
apply (rule le-add-right-mono[of - - |(y * (A - A') + (y * A' - c') + (c'-c)) * x])
apply (simp-all only: 5 14 [simplified abs-of-nonneg[of y, simplified assms]])
done
qed

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

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

```

```

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

```

```

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

```

```

apply (simp add: Let-def)
apply (rule mult-le-prts)
apply (simp-all add: assms s1 s2)
done
then have  $y * b + (c - y * A) * x \leq y * b + ?C$ 
  by simp
with cx show ?thesis
  by(simp only:)
qed

end

```

1 Floating Point Representation of the Reals

```

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

```

ML-file $\langle\sim\sim /src/Tools/float.ML\rangle$

```

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

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

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

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

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

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

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

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

```

```

lemma int-of-real-sub: real-is-int a  $\Rightarrow$  real-is-int b  $\Rightarrow$  (int-of-real (a-b)) =  

(int-of-real a) - (int-of-real b)  

by (auto simp add: int-of-real-def real-is-int-def)

lemma real-is-int-sub[simp]: real-is-int a  $\Rightarrow$  real-is-int b  $\Rightarrow$  real-is-int (a-b)  

apply (subst real-is-int-def2)  

apply (simp add: int-of-real-sub real-int-of-real)  

done

lemma real-is-int-rep: real-is-int x  $\Rightarrow$   $\exists ! (a::int).$  real-of-int a = x  

by (auto simp add: real-is-int-def)

lemma int-of-real-mult:  

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

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

using assms  

by (auto simp add: real-is-int-def of-int-mult[symmetric]  

simp del: of-int-mult)

lemma real-is-int-mult[simp]: real-is-int a  $\Rightarrow$  real-is-int b  $\Rightarrow$  real-is-int (a*b)  

apply (subst real-is-int-def2)  

apply (simp add: int-of-real-mult)  

done

lemma real-is-int-0[simp]: real-is-int (0::real)  

by (simp add: real-is-int-def int-of-real-def)

lemma real-is-int-1[simp]: real-is-int (1::real)  

proof –  

have real-is-int (1::real) = real-is-int(real-of-int (1::int)) by auto  

also have ... = True by (simp only: real-is-int-real)  

ultimately show ?thesis by auto  

qed

lemma real-is-int-n1: real-is-int (-1::real)  

proof –  

have real-is-int (-1::real) = real-is-int(real-of-int (-1::int)) by auto  

also have ... = True by (simp only: real-is-int-real)  

ultimately show ?thesis by auto  

qed

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

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

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

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

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

by (simp add: int-of-real-def)

```

```

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

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

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

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

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

lemma abs-div-2-less: a ≠ 0  $\Rightarrow$  a ≠ -1  $\Rightarrow$  |(a::int) div 2| < |a|
  by arith

lemma norm-0-1: (1::numeral) = Numeral1
  by auto

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

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

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

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

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

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

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

lemma one-eq-Numeral1-nat: (1::nat) = Numeral1

```

```

by simp

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

```

```

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

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

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

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

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

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

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

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

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

lemma lbound: lbound x  $\leq$  x
  by (simp add: lbound-def)

lemma ubound: x  $\leq$  ubound x
  by (simp add: ubound-def)

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

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

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

```

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

ML-file \langle float-arith.ML \rangle

end

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

```
ML-file  $\langle$ am.ML $\rangle$ 
ML-file  $\langle$ am-compiler.ML $\rangle$ 
ML-file  $\langle$ am-interpreter.ML $\rangle$ 
ML-file  $\langle$ am-ghc.ML $\rangle$ 
ML-file  $\langle$ am-sml.ML $\rangle$ 
ML-file  $\langle$ report.ML $\rangle$ 
ML-file  $\langle$ compute.ML $\rangle$ 
ML-file  $\langle$ linker.ML $\rangle$ 
```

end

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

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

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

lemmas compute-if = If-True If-False

```
lemma bool1:  $(\neg \text{True}) = \text{False}$  by blast
lemma bool2:  $(\neg \text{False}) = \text{True}$  by blast
lemma bool3:  $(P \wedge \text{True}) = P$  by blast
```

```

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

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

```

```

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

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

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

```

```

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

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

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

lemma case-option-compute-None: case-option-compute None = ( $\lambda$  a f. a)
apply (rule ext)+
apply (simp add: case-option-compute-def)

```

```

done

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

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

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

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

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

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

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

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

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

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

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

```

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

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

```
lemmas compute-let = Let-def
```

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

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

structure ComputeHOL : ComputeHOL =
struct

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

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

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

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

```

fun to-hol-eq th = @{thm meta-eq-imp-eq} OF [th] handle THM _ => @{thm
eq-trivial} OF [th]

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

fun symmetric th = @{thm HOL.sym} OF [th] handle THM _ => @{thm Pure.symmetric}
OF [th]

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

end
>

end
theory ComputeNumeral
imports ComputeHOL ComputeFloat
begin

lemmas biteq = eq-num-simps

lemmas bitless = less-num-simps

lemmas bitle = le-num-simps

lemmas bitadd = add-num-simps

lemmas bitmul = mult-num-simps

lemmas bitarith = arith-simps

lemmas natnorm = one-eq-Numerical-nat

```

```

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

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

lemmas number-norm = numeral-One[symmetric]

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

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

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

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

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

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

lemma even-Bit0-int: even (numeral (Num.Bit0 x) :: int) = True
  by (simp only: even-numeral)

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

```

```

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

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

end

theory Cplex
imports SparseMatrix LP ComputeFloat ComputeNumeral
begin

ML-file <Cplex-tools.ML>
ML-file <CplexMatrixConverter.ML>
ML-file <FloatSparseMatrixBuilder.ML>
ML-file <fspmlp.ML>

lemma spm-mult-le-dual-prts:
assumes
sorted-sparse-matrix A1
sorted-sparse-matrix A2
sorted-sparse-matrix c1
sorted-sparse-matrix c2
sorted-sparse-matrix y
sorted-sparse-matrix r1
sorted-sparse-matrix r2
sorted-spmat b
le-spmat [] y
sparse-row-matrix A1 ≤ A
A ≤ sparse-row-matrix A2
sparse-row-matrix c1 ≤ c
c ≤ sparse-row-matrix c2
sparse-row-matrix r1 ≤ x
x ≤ sparse-row-matrix r2
A * x ≤ sparse-row-matrix (b::('a::lattice-ring) spmat)
shows
c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b)
    (let s1 = diff-spmat c1 (mult-spmat y A2); s2 = diff-spmat c2 (mult-spmat y
A1) in
    add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2)) (add-spmat (mult-spmat
(pprt-spmat s1) (npert-spmat r2)))
    (add-spmat (mult-spmat (npert-spmat s2) (pprt-spmat r1)) (mult-spmat (npert-spmat
s1) (npert-spmat r1))))))
apply (simp add: Let-def)
apply (insert assms)
apply (simp add: sparse-row-matrix-op-simps algebra-simps)
apply (rule mult-le-dual-prts[where A=A, simplified Let-def algebra-simps])

```

```

apply (auto)
done

lemma spm-mult-le-dual-prts-no-let:
assumes
sorted-sparse-matrix A1
sorted-sparse-matrix A2
sorted-sparse-matrix c1
sorted-sparse-matrix c2
sorted-sparse-matrix y
sorted-sparse-matrix r1
sorted-sparse-matrix r2
sorted-spvec b
le-spmat [] y
sparse-row-matrix A1 ≤ A
A ≤ sparse-row-matrix A2
sparse-row-matrix c1 ≤ c
c ≤ sparse-row-matrix c2
sparse-row-matrix r1 ≤ x
x ≤ sparse-row-matrix r2
A * x ≤ sparse-row-matrix (b::('a::lattice-ring) spmat)
shows
c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b)
(mult-est-spmat r1 r2 (diff-spmat c1 (mult-spmat y A2)) (diff-spmat c2 (mult-spmat
y A1))))
by (simp add: assms mult-est-spmat-def spm-mult-le-dual-prts[where A=A, sim-
plified Let-def])

```

ML-file ‹matrixlp.ML›

end