

Matrix

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theory MatrixGeneral imports Main begin

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

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

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

declare Rep-matrix-inverse[simp]

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

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

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

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constdefs

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

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declare *transpose-infmatrix-def*[*simp*]

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

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

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

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

proof –

let $?A = \{pos. \text{Rep-matrix } x \text{ (snd pos) (fst pos)} \neq 0\}$

let $?swap = \% pos. \text{(snd pos, fst pos)}$

let $?B = \{pos. \text{Rep-matrix } x \text{ (fst pos) (snd pos)} \neq 0\}$

have *swap-image*: $?swap`?A = ?B$

apply (*simp add: image-def*)

apply (*rule set-ext*)

apply (*simp*)

proof

fix y

assume *hyp*: $\exists a$ b . *Rep-matrix* x b $a \neq 0 \wedge y = (b, a)$

thus *Rep-matrix* x (fst y) (snd y) $\neq 0$

proof –

from *hyp* **obtain** a b **where** (*Rep-matrix* x b $a \neq 0 \ \& \ y = (b, a)$) **by** *blast*

then show *Rep-matrix* x (fst y) (snd y) $\neq 0$ **by** (*simp*)

qed

next

fix y

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

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

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lemma transpose-infmatrix-inject: (transpose-infmatrix A = transpose-infmatrix
B) = (A = B)
apply (auto)
apply (rule ext)+
apply (simp add: transpose-infmatrix)
apply (drule infmatrixforward)
apply (simp)
done

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

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

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

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

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

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lemma ncols: ncols A ≤ n  $\implies$  Rep-matrix A m n = 0
proof -
  assume ncols A ≤ n

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

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

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

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

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

also have $\dots = (! j i. n <= i \longrightarrow (\text{Rep-matrix } A \ i \ j) = 0)$ **by** (*simp*)
finally show $(\text{nrows } A <= n) = (! j i. n <= j \longrightarrow (\text{Rep-matrix } A \ j \ i) = 0)$ **by**
(*auto*)
qed

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

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

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

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

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

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

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

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lemma RepAbs-matrix:

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

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constdefs

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

```

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

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

constdefs

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

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

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

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

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

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

but on the other hand we have

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

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

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

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

lemma *combine-infmatrix-closed* [simp]:
 $f \ 0 \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B))) = \text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B)$
apply (rule *Abs-matrix-inverse*)
apply (simp add: *matrix-def*)
apply (rule *finite-subset*[of - (*nonzero-positions* (*Rep-matrix* A)) \cup (*nonzero-positions* (*Rep-matrix* B))])
by (simp-all)

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

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

lemma *apply-infmatrix-closed* [simp]:
 $f \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{apply-infmatrix } f \ (\text{Rep-matrix } A))) = \text{apply-infmatrix } f \ (\text{Rep-matrix } A)$
apply (rule *Abs-matrix-inverse*)
apply (simp add: *matrix-def*)
apply (rule *finite-subset*[of - *nonzero-positions* (*Rep-matrix* A)])
by (simp-all)

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

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

lemma *combine-matrix-assoc*: $f \ 0 \ 0 = 0 \implies \text{associative } f \implies \text{associative } (\text{combine-matrix } f)$
apply (simp(*no-asm*) add: *associative-def* *combine-matrix-def*, auto)
apply (rule *comb* [of *Abs-matrix* *Abs-matrix*])
by (auto, insert *combine-infmatrix-assoc*[of *f*], simp add: *associative-def*)

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

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

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

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

by (*simp add: ncols-le*)

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

by (*simp add: nrows-le*)

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

by (*simp add: ncols-le*)

constdefs

zero-r-neutral :: $('a \Rightarrow 'b::\text{zero} \Rightarrow 'a) \Rightarrow \text{bool}$

zero-r-neutral $f == ! a. f\ a\ 0 = a$

zero-l-neutral :: $('a::\text{zero} \Rightarrow 'b \Rightarrow 'a) \Rightarrow \text{bool}$

zero-l-neutral $f == ! a. f\ 0\ a = a$

zero-closed :: $(('a::\text{zero}) \Rightarrow ('b::\text{zero}) \Rightarrow ('c::\text{zero})) \Rightarrow \text{bool}$

zero-closed $f == (!x. f\ x\ 0 = 0) \ \&\ (!y. f\ 0\ y = 0)$

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

primrec

foldseq $f\ s\ 0 = s\ 0$

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

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

primrec

foldseq-transposed $f\ s\ 0 = s\ 0$

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

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

proof –

assume *a:associative* f

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

proof –

fix n

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

proof (*induct* n)

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

next

fix n

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

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

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

proof (*auto*)

fix $N\ t$

assume $N\text{succ}: N \leq \text{Suc}\ n$

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show foldseq f t N = foldseq-transposed f t N
proof cases
  assume N <= n
  then show foldseq f t N = foldseq-transposed f t N by (simp add: b)
next
  assume ~(N <= n)
  with Nsuc have Nsucq: N = Suc n by simp
  have negz: n ≠ 0 ⇒ ? m. n = Suc m & Suc m <= n by arith
  have assocf: !! x y z. f x (f y z) = f (f x y) z by (insert a, simp add:
associative-def)
  show foldseq f t N = foldseq-transposed f t N
  apply (simp add: Nsucq)
  apply (subst c)
  apply (simp)
  apply (case-tac n = 0)
  apply (simp)
  apply (drule negz)
  apply (erule exE)
  apply (simp)
  apply (subst assocf)
  proof -
    fix m
    assume n = Suc m & Suc m <= n
    then have mless: Suc m <= n by arith
    then have step1: foldseq-transposed f (% k. t (Suc k)) m = foldseq f
(% k. t (Suc k)) m (is ?T1 = ?T2)
      apply (subst c)
      by simp+
    have step2: f (t 0) ?T2 = foldseq f t (Suc m) (is - = ?T3) by simp
    have step3: ?T3 = foldseq-transposed f t (Suc m) (is - = ?T4)
      apply (subst c)
      by (simp add: mless)+
    have step4: ?T4 = f (foldseq-transposed f t m) (t (Suc m)) (is -- ?T5)
by simp
    from step1 step2 step3 step4 show sowhat: f (f (t 0) ?T1) (t (Suc
(Suc m))) = f ?T5 (t (Suc (Suc m))) by simp
    qed
  qed
  qed
  qed
  show foldseq f = foldseq-transposed f by ((rule ext)+, insert sublemma, auto)
qed

lemma foldseq-distr: [[associative f; commutative f]] ⇒ foldseq f (% k. f (u k) (v
k)) n = f (foldseq f u n) (foldseq f v n)
proof -
  assume assoc: associative f
  assume comm: commutative f

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```

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

```

```

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

```

```

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

```

```

lemma foldseq-significant-positions:
assumes p: ! i.  $i \leq N \longrightarrow S\ i = T\ i$ 
shows  $foldseq\ f\ S\ N = foldseq\ f\ T\ N$  (is ?concl)
proof -
  have !! m . ! s t. (! i.  $i \leq m \longrightarrow s\ i = t\ i$ )  $\longrightarrow foldseq\ f\ s\ m = foldseq\ f\ t\ m$ 
    apply (induct-tac m)
    apply (simp)
    apply (simp)
    apply (auto)
  proof -
    fix n
    fix s::nat $\Rightarrow$ 'a
    fix t::nat $\Rightarrow$ 'a
    assume a:  $\forall s\ t.\ (\forall i \leq n.\ s\ i = t\ i) \longrightarrow foldseq\ f\ s\ n = foldseq\ f\ t\ n$ 
    assume b:  $\forall i \leq Suc\ n.\ s\ i = t\ i$ 
    have c:!! a b.  $a = b \implies f\ (t\ 0)\ a = f\ (t\ 0)\ b$  by blast
    have d:!! s t. ( $\forall i \leq n.\ s\ i = t\ i$ )  $\implies foldseq\ f\ s\ n = foldseq\ f\ t\ n$  by (simp add: a)
    show  $f\ (t\ 0)\ (foldseq\ f\ (\lambda k.\ s\ (Suc\ k))\ n) = f\ (t\ 0)\ (foldseq\ f\ (\lambda k.\ t\ (Suc$ 

```

k) n) **by** (*rule c, simp add: d b*)

qed

with p **show** $?concl$ **by** *simp*

qed

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

proof –

have *suc*: $!! \ a \ b. \ [a \leq \text{Suc } b; \ a \neq \text{Suc } b] \implies a \leq b$ **by** *arith*

have *a*: $!! \ a \ b \ c. \ a = b \implies f \ c \ a = f \ c \ b$ **by** *blast*

have $!! \ n. \ ! \ m \ s. \ m \leq n \longrightarrow \text{foldseq } f \ s \ n = \text{foldseq } f \ (\% \ k. \ (\text{if } k < m \text{ then } (s \ k) \ \text{else } (\text{foldseq } f \ (\% \ k. \ s(k+m)) \ (n-m)))) \ m$

apply (*induct-tac n*)

apply (*simp*)

apply (*simp*)

apply (*auto*)

apply (*case-tac m = Suc na*)

apply (*simp*)

apply (*rule a*)

apply (*rule foldseq-significant-positions*)

apply (*auto*)

apply (*drule suc, simp+*)

proof –

fix $na \ m \ s$

assume *suba*: $\forall \ m \leq na. \ \forall \ s. \ \text{foldseq } f \ s \ na = \text{foldseq } f \ (\lambda k. \ \text{if } k < m \text{ then } s \ k \ \text{else } \text{foldseq } f \ (\lambda k. \ s \ (k + m)) \ (na - m)) \ m$

assume *subb*: $m \leq na$

from *suba* **have** *subc*: $!! \ m \ s. \ m \leq na \implies \text{foldseq } f \ s \ na = \text{foldseq } f \ (\lambda k. \ \text{if } k < m \text{ then } s \ k \ \text{else } \text{foldseq } f \ (\lambda k. \ s \ (k + m)) \ (na - m)) \ m$ **by** *simp*

have *subd*: $\text{foldseq } f \ (\lambda k. \ \text{if } k < m \text{ then } s \ (\text{Suc } k) \ \text{else } \text{foldseq } f \ (\lambda k. \ s \ (\text{Suc } (k + m))) \ (na - m)) \ m =$

$\text{foldseq } f \ (\% \ k. \ s \ (\text{Suc } k)) \ na$

by (*rule subc[of m % k. s(Suc k), THEN sym], simp add: subb*)

from *subb* **have** *sube*: $m \neq 0 \implies ?mm. \ m = \text{Suc } mm \ \& \ mm \leq na$ **by** *arith*

show $f \ (s \ 0) \ (\text{foldseq } f \ (\lambda k. \ \text{if } k < m \text{ then } s \ (\text{Suc } k) \ \text{else } \text{foldseq } f \ (\lambda k. \ s \ (\text{Suc } (k + m))) \ (na - m)) \ m) =$

$\text{foldseq } f \ (\lambda k. \ \text{if } k < m \text{ then } s \ k \ \text{else } \text{foldseq } f \ (\lambda k. \ s \ (k + m)) \ (\text{Suc } na - m)) \ m$

apply (*simp add: subd*)

apply (*case-tac m=0*)

apply (*simp*)

apply (*drule sube*)

apply (*auto*)

apply (*rule a*)

by (*simp add: subc if-def*)

qed

then **show** $?p \implies ?concl$ **by** *simp*

qed

lemma *foldseq-zerotail*:

assumes

fz: $f\ 0\ 0 = 0$

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

and *nm*: $n \leq m$

shows

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

proof –

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

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

apply (*rule foldseq-significant-positions*)

apply (*auto*)

apply (*subst foldseq-zero*)

by (*simp add: fz sz*)+

qed

lemma *foldseq-zerotail2*:

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

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

and *nm*: $n \leq m$

shows

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

proof –

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

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

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

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

show *?concl*

apply (*subst foldseq-tail[OF nm]*)

apply (*rule foldseq-significant-positions*)

apply (*auto*)

apply (*case-tac m=n*)

apply (*simp+*)

apply (*drule b[OF nm]*)

apply (*auto*)

apply (*case-tac k=0*)

apply (*simp add: prems*)

apply (*drule d*)

apply (*auto*)

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

qed

lemma *foldseq-zerostart*:

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

proof –

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

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

```

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

```

lemma *foldseq-zerostart2*:

```

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

```

lemma *foldseq-almostzero*:

```

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

```

```

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

```

```

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

```

```

constdefs
  mult-matrix-n :: nat => (('a::zero) => ('b::zero) => ('c::zero)) => ('c => 'c => 'c)
  => 'a matrix => 'b matrix => 'c matrix
  mult-matrix-n n fmul fadd A B == Abs-matrix(% j i. foldseq fadd (% k. fmul
  (Rep-matrix A j k) (Rep-matrix B k i)) n)
  mult-matrix :: (('a::zero) => ('b::zero) => ('c::zero)) => ('c => 'c => 'c) => 'a
  matrix => 'b matrix => 'c matrix
  mult-matrix fmul fadd A B == mult-matrix-n (max (ncols A) (nrows B)) fmul
  fadd A B

```

```

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

```

```

lemma mult-matrix-nm:
  assumes prems: ncols A ≤ 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 prems have mult-matrix-n n fmul fadd A B = mult-matrix fmul fadd A B

```

by (simp add: mult-matrix-n)
 also from prems have ... = 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

constdefs

r-distributive :: ('a ⇒ 'b ⇒ 'b) ⇒ ('b ⇒ 'b ⇒ 'b) ⇒ bool
 r-distributive fmul fadd == ! a u v. fmul a (fadd u v) = fadd (fmul a u) (fmul a v)
 l-distributive :: ('a ⇒ 'b ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ bool
 l-distributive fmul fadd == ! a u v. fmul (fadd u v) a = fadd (fmul u a) (fmul v a)
 distributive :: ('a ⇒ 'a ⇒ 'a) ⇒ ('a ⇒ 'a ⇒ 'a) ⇒ bool
 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 prems:

r-distributive fmul fadd

associative fadd

commutative fadd

fadd 0 0 = 0

! a. fmul a 0 = 0

! a. fmul 0 a = 0

shows r-distributive (mult-matrix fmul fadd) (combine-matrix fadd) (is ?concl)

proof -

from prems show ?concl

apply (simp add: r-distributive-def mult-matrix-def, auto)

proof -

fix a::'a matrix

fix u::'b matrix

fix v::'b matrix

let ?mx = max (ncols a) (max (nrows u) (nrows v))

from prems show mult-matrix-n (max (ncols a) (nrows (combine-matrix fadd u v))) fmul fadd a (combine-matrix fadd u v) =

combine-matrix fadd (mult-matrix-n (max (ncols a) (nrows u)) fmul fadd a u) (mult-matrix-n (max (ncols a) (nrows v)) fmul fadd a v)

apply (subst mult-matrix-nm[of - - - ?mx fadd fmul])

apply (simp add: max1 max2 combine-nrows combine-ncols)+

apply (subst mult-matrix-nm[of - - v ?mx fadd fmul])

apply (simp add: max1 max2 combine-nrows combine-ncols)+

apply (subst mult-matrix-nm[of - - u ?mx fadd fmul])

apply (simp add: max1 max2 combine-nrows combine-ncols)+

apply (simp add: mult-matrix-n-def r-distributive-def foldseq-distr[of fadd])

apply (simp add: combine-matrix-def combine-infmatrix-def)

```

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

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

```

```

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

instance matrix :: (zero) zero ..

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

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

lemma zero-matrix-def-nrows[simp]: nrows 0 = 0
proof -
  have a!! (x::nat). x <= 0 ==> x = 0 by (arith)
  show nrows 0 = 0 by (rule a, subst nrows-le, simp)
qed

lemma zero-matrix-def-ncols[simp]: ncols 0 = 0
proof -
  have a!! (x::nat). x <= 0 ==> x = 0 by (arith)
  show ncols 0 = 0 by (rule a, subst ncols-le, simp)
qed

lemma combine-matrix-zero-l-neutral: zero-l-neutral f ==> zero-l-neutral (combine-matrix f)
  by (simp add: zero-l-neutral-def combine-matrix-def combine-infmatrix-def)

lemma combine-matrix-zero-r-neutral: zero-r-neutral f ==> zero-r-neutral (combine-matrix f)
  by (simp add: zero-r-neutral-def combine-matrix-def combine-infmatrix-def)

lemma mult-matrix-zero-closed: [[fadd 0 0 = 0; zero-closed fmul]] ==> zero-closed
(mult-matrix fmul fadd)
  apply (simp add: zero-closed-def mult-matrix-def mult-matrix-n-def)
  apply (auto)
  by (subst foldseq-zero, (simp add: zero-matrix-def)+)+

lemma mult-matrix-n-zero-right[simp]: [[fadd 0 0 = 0; !a. fmul a 0 = 0]] ==>
mult-matrix-n n fmul fadd A 0 = 0
  apply (simp add: mult-matrix-n-def)
  apply (subst foldseq-zero)
  by (simp-all add: zero-matrix-def)

lemma mult-matrix-n-zero-left[simp]: [[fadd 0 0 = 0; !a. fmul 0 a = 0]] ==>

```

```

mult-matrix-n n fmul fadd 0 A = 0
apply (simp add: mult-matrix-n-def)
apply (subst foldseq-zero)
by (simp-all add: zero-matrix-def)

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

constdefs

```

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

```

constdefs

```

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

```

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

lemma *apply-singleton-matrix*[simp]: $f\ 0 = 0 \implies \text{apply-matrix } f \text{ (singleton-matrix } j\ i\ x) = \text{singleton-matrix } j\ i\ (f\ x)$
apply (*subst Rep-matrix-inject[symmetric]*)
apply (*rule ext*)
apply (*simp*)
done

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

lemma *nrows-singleton*[simp]: *nrows*(*singleton-matrix* *j i e*) = (if *e = 0* then 0 else *Suc j*)
proof –
have *th*: $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$ **by** *arith+*
from *th* **show** *?thesis*
apply (*auto*)
apply (*rule le-anti-sym*)
apply (*subst nrows-le*)
apply (*simp add: singleton-matrix-def, auto*)
apply (*subst RepAbs-matrix*)
apply *auto*
apply (*simp add: Suc-le-eq*)
apply (*rule not-leE*)
apply (*subst nrows-le*)
by *simp*
qed

lemma *ncols-singleton*[simp]: *ncols*(*singleton-matrix* *j i e*) = (if *e = 0* then 0 else *Suc i*)
proof –
have *th*: $\neg (\forall m. m \leq j) \exists n. \neg n \leq i$ **by** *arith+*
from *th* **show** *?thesis*
apply (*auto*)
apply (*rule le-anti-sym*)
apply (*subst ncols-le*)
apply (*simp add: singleton-matrix-def, auto*)
apply (*subst RepAbs-matrix*)
apply *auto*
apply (*simp add: Suc-le-eq*)
apply (*rule not-leE*)

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

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

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

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

lemma *move-matrix-0-0[simp]*: $\text{move-matrix } A\ 0\ 0 = A$
by (*simp add: move-matrix-def*)

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

lemma *transpose-move-matrix[simp]*:
 $\text{transpose-matrix } (\text{move-matrix } A\ x\ y) = \text{move-matrix } (\text{transpose-matrix } A)\ y\ x$
apply (*subst Rep-matrix-inject[symmetric], (rule ext)+*)
apply (*simp*)
done

lemma *move-matrix-singleton[simp]*: $\text{move-matrix } (\text{singleton-matrix } u\ v\ x)\ j\ i =$

```

    (if (j + int u < 0) | (i + int v < 0) then 0 else (singleton-matrix (nat (j + int
u)) (nat (i + int v)) x))
  apply (subst Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply (case-tac j + int u < 0)
  apply (simp, arith)
  apply (case-tac i + int v < 0)
  apply (simp add: neg-def, arith)
  apply (simp add: neg-def)
  apply arith
  done

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

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

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

lemma foldseq-foldseq:

```

assumes
associative f
associative g
 ! $a\ b\ c\ d. g(f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d)$

shows
 $foldseq\ g\ (\% j. foldseq\ f\ (A\ j)\ n)\ m = foldseq\ f\ (\% j. foldseq\ g\ ((transpose\ -\ infmatrix\ A)\ j)\ m)\ n$
apply (*insert foldmatrix-transpose[of g f A m n]*)
by (*simp add: foldmatrix-def foldmatrix-transposed-def foldseq-assoc[THEN sym] prems*)

lemma *mult-n-nrows:*

assumes
 ! $a. fmul\ 0\ a = 0$
 ! $a. fmul\ a\ 0 = 0$
 $fadd\ 0\ 0 = 0$

shows $nrows\ (mult\ -\ matrix\ -\ n\ n\ fmul\ fadd\ A\ B) \leq nrows\ A$
apply (*subst nrows-le*)
apply (*simp add: mult-matrix-n-def*)
apply (*subst RepAbs-matrix*)
apply (*rule-tac x=nrows A in exI*)
apply (*simp add: nrows prems foldseq-zero*)
apply (*rule-tac x=ncols B in exI*)
apply (*simp add: ncols prems foldseq-zero*)
by (*simp add: nrows prems foldseq-zero*)

lemma *mult-n-ncols:*

assumes
 ! $a. fmul\ 0\ a = 0$
 ! $a. fmul\ a\ 0 = 0$
 $fadd\ 0\ 0 = 0$

shows $ncols\ (mult\ -\ matrix\ -\ n\ n\ fmul\ fadd\ A\ B) \leq ncols\ B$
apply (*subst ncols-le*)
apply (*simp add: mult-matrix-n-def*)
apply (*subst RepAbs-matrix*)
apply (*rule-tac x=nrows A in exI*)
apply (*simp add: nrows prems foldseq-zero*)
apply (*rule-tac x=ncols B in exI*)
apply (*simp add: ncols prems foldseq-zero*)
by (*simp add: ncols prems foldseq-zero*)

lemma *mult-nrows:*

assumes
 ! $a. fmul\ 0\ a = 0$
 ! $a. fmul\ a\ 0 = 0$
 $fadd\ 0\ 0 = 0$

shows $nrows\ (mult\ -\ matrix\ fmul\ fadd\ A\ B) \leq nrows\ A$
by (*simp add: mult-matrix-def mult-n-nrows prems*)

```

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

lemma nrows-move-matrix-le: nrows (move-matrix A j i) ≤ nat((int (nrows A)
+ j)
apply (auto simp add: nrows-le)
apply (rule nrows)
apply (arith)
done

lemma ncols-move-matrix-le: ncols (move-matrix A j i) ≤ nat((int (ncols A)
+ i)
apply (auto simp add: ncols-le)
apply (rule ncols)
apply (arith)
done

lemma mult-matrix-assoc:
assumes prems:
! a. fmul1 0 a = 0
! a. fmul1 a 0 = 0
! a. fmul2 0 a = 0
! a. fmul2 a 0 = 0
fadd1 0 0 = 0
fadd2 0 0 = 0
! a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)
associative fadd1
associative fadd2
! a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)
! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)
! a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)
shows mult-matrix fmul2 fadd2 (mult-matrix fmul1 fadd1 A B) C = mult-matrix
fmul1 fadd1 A (mult-matrix fmul2 fadd2 B C) (is ?concl)
proof –
have comb-left: !! A B x y. A = B ⇒ (Rep-matrix (Abs-matrix A)) x y =
(Rep-matrix(Abs-matrix B)) x y by blast
have fmul2fadd1fold: !! x s n. fmul2 (foldseq fadd1 s n) x = foldseq fadd1 (%
k. fmul2 (s k) x) n
by (rule-tac g1 = % y. fmul2 y x in ssubst [OF foldseq-distr-unary], simp-all!)
have fmul1fadd2fold: !! x s n. fmul1 x (foldseq fadd2 s n) = foldseq fadd2 (% k.
fmul1 x (s k)) n
by (rule-tac g1 = % y. fmul1 x y in ssubst [OF foldseq-distr-unary], simp-all!)
let ?N = max (ncols A) (max (ncols B) (max (nrows B) (nrows C)))
show ?concl

```

```

apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (simp add: mult-matrix-def)
apply (simplesubst mult-matrix-nm[of - max (ncols (mult-matrix-n (max (ncols
A) (nrows B)) fmul1 fadd1 A B)) (nrows C) - max (ncols B) (nrows C))])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simplesubst mult-matrix-nm[of - max (ncols A) (nrows (mult-matrix-n
(max (ncols B) (nrows C)) fmul2 fadd2 B C)) - max (ncols A) (nrows B))]) ap-
ply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simplesubst mult-matrix-nm[of - - - ?N])
apply (simp add: max1 max2 mult-n-ncols mult-n-nrows prems)+
apply (simp add: mult-matrix-n-def)
apply (rule comb-left)
apply (rule ext)+, simp)
apply (simplesubst RepAbs-matrix)
apply (rule exI[of - nrows B])
apply (simp add: nrows prems foldseq-zero)
apply (rule exI[of - ncols C])
apply (simp add: prems ncols foldseq-zero)
apply (subst RepAbs-matrix)
apply (rule exI[of - nrows A])
apply (simp add: nrows prems foldseq-zero)
apply (rule exI[of - ncols B])
apply (simp add: prems ncols foldseq-zero)
apply (simp add: fmul2fadd1fold fmul1fadd2fold prems)
apply (subst foldseq-foldseq)
apply (simp add: prems)+
by (simp add: transpose-infmatrix)

```

qed

lemma

```

assumes prems:
! a. fmul1 0 a = 0
! a. fmul1 a 0 = 0
! a. fmul2 0 a = 0
! a. fmul2 a 0 = 0
fadd1 0 0 = 0
fadd2 0 0 = 0
! a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)
associative fadd1
associative fadd2
! a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)
! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)

```

```

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

```

lemma *mult-matrix-assoc-simple*:

```

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

```

```

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

```

```

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

```

lemma *Rep-mult-matrix*:

```

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

```

```

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

```

lemma *transpose-mult-matrix*:

```

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

```

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

```

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

```

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

```

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

```

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

```

  le-matrix-def:  $A \leq B \equiv \forall j \ i. \text{Rep-matrix } A \ j \ i \leq \text{Rep-matrix } B \ j \ i$ 
  less-def:  $A < B \equiv A \leq B \wedge A \neq B \ ..$ 

```

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

```

apply intro-classes
apply (simp-all add: le-matrix-def less-def)
apply (auto)
apply (drule-tac x=j in spec, drule-tac x=j in spec)
apply (drule-tac x=i in spec, drule-tac x=i in spec)
apply (simp)
apply (simp add: Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (drule-tac x=xa in spec, drule-tac x=xa in spec)
apply (drule-tac x=xb in spec, drule-tac x=xb in spec)
by simp

```

lemma *le-apply-matrix*:

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

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

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

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

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

lemma *le-foldseq*:
assumes
 $! a\ b\ c\ d. a \leq b \ \& \ c \leq d \longrightarrow f\ a\ c \leq f\ b\ d$
 $! i. i \leq n \longrightarrow s\ i \leq t\ i$
shows
 $\text{foldseq}\ f\ s\ n \leq \text{foldseq}\ f\ t\ n$
proof –
have $! s\ t. (! i. i \leq n \longrightarrow s\ i \leq t\ i) \longrightarrow \text{foldseq}\ f\ s\ n \leq \text{foldseq}\ f\ t\ n$ **by**
(*induct-tac* *n*, *simp-all!*)

then show $\text{foldseq } f s n \leq \text{foldseq } f t n$ **by** (*simp!*)
qed

lemma *le-left-mult*:

assumes

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

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

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

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

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

$0 \leq C$

$A \leq B$

shows

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

apply (*simp!* *add: le-matrix-def Rep-mult-matrix*)

apply (*auto*)

apply (*simplesubst foldseq-zerotail*[*of* - - - $\text{max } (\text{ncols } C) (\text{max } (\text{nrows } A) (\text{nrows } B))$], *simp-all add: nrows ncols max1 max2*)+

apply (*rule le-foldseq*)

by (*auto*)

lemma *le-right-mult*:

assumes

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

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

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

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

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

$0 \leq C$

$A \leq B$

shows

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

apply (*simp!* *add: le-matrix-def Rep-mult-matrix*)

apply (*auto*)

apply (*simplesubst foldseq-zerotail*[*of* - - - $\text{max } (\text{nrows } C) (\text{max } (\text{ncols } A) (\text{ncols } B))$], *simp-all add: nrows ncols max1 max2*)+

apply (*rule le-foldseq*)

by (*auto*)

lemma *spec2*: $! j i. P \ j \ i \Longrightarrow P \ j \ i$ **by** *blast*

lemma *neg-imp*: $(\neg Q \longrightarrow \neg P) \Longrightarrow P \longrightarrow Q$ **by** *blast*

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

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

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

apply (*auto*)

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

```

apply (drule-tac j=j and i=i in spec2)
apply (simp)
apply (simp add: le-matrix-def)
done

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

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

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

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

end

theory Matrix
imports MatrixGeneral
begin

instance matrix :: ({zero, lattice}) lattice
  inf  $\equiv$  combine-matrix inf
  sup  $\equiv$  combine-matrix sup
  by default (auto simp add: inf-le1 inf-le2 le-infI le-matrix-def inf-matrix-def
sup-matrix-def)

```

```

instance matrix :: ({plus, zero}) plus
  plus-matrix-def:  $A + B \equiv \text{combine-matrix } (op +) A B ..$ 

instance matrix :: ({minus, zero}) minus
  minus-matrix-def:  $- A \equiv \text{apply-matrix } \text{uminus } A$ 
  diff-matrix-def:  $A - B \equiv \text{combine-matrix } (op -) A B ..$ 

instance matrix :: ({plus, times, zero}) times
  times-matrix-def:  $A * B \equiv \text{mult-matrix } (op *) (op +) A B ..$ 

instance matrix :: (lordered-ab-group-add) abs
  abs-matrix-def:  $\text{abs } A \equiv \text{sup } A (- A) ..$ 

instance matrix :: (lordered-ab-group-add) lordered-ab-group-add-meet
proof
  fix A B C :: ('a::lordered-ab-group-add) matrix
  show  $A + B + C = A + (B + C)$ 
    apply (simp add: plus-matrix-def)
    apply (rule combine-matrix-assoc[simplified associative-def, THEN spec, THEN
spec, THEN spec])
    apply (simp-all add: add-assoc)
    done
  show  $A + B = B + A$ 
    apply (simp add: plus-matrix-def)
    apply (rule combine-matrix-commute[simplified commutative-def, THEN spec,
THEN spec])
    apply (simp-all add: add-commute)
    done
  show  $0 + A = A$ 
    apply (simp add: plus-matrix-def)
    apply (rule combine-matrix-zero-l-neutral[simplified zero-l-neutral-def, THEN
spec])
    apply (simp)
    done
  show  $- A + A = 0$ 
    by (simp add: plus-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
  show  $A - B = A + - B$ 
    by (simp add: plus-matrix-def diff-matrix-def minus-matrix-def Rep-matrix-inject[symmetric]
ext)
  assume  $A \leq B$ 
  then show  $C + A \leq C + B$ 
    apply (simp add: plus-matrix-def)
    apply (rule le-left-combine-matrix)
    apply (simp-all)
    done
qed

instance matrix :: (lordered-ring) lordered-ring

```

```

proof
  fix A B C :: ('a :: lordered-ring) matrix
  show A * B * C = A * (B * C)
    apply (simp add: times-matrix-def)
    apply (rule mult-matrix-assoc)
    apply (simp-all add: associative-def ring-simps)
    done
  show (A + B) * C = A * C + B * C
    apply (simp add: times-matrix-def plus-matrix-def)
    apply (rule l-distributive-matrix[simplified l-distributive-def, THEN spec, THEN spec, THEN spec])
    apply (simp-all add: associative-def commutative-def ring-simps)
    done
  show A * (B + C) = A * B + A * C
    apply (simp add: times-matrix-def plus-matrix-def)
    apply (rule r-distributive-matrix[simplified r-distributive-def, THEN spec, THEN spec, THEN spec])
    apply (simp-all add: associative-def commutative-def ring-simps)
    done
  show abs A = sup A (-A)
    by (simp add: abs-matrix-def)
  assume a: A ≤ B
  assume b: 0 ≤ C
  from a b show C * A ≤ C * B
    apply (simp add: times-matrix-def)
    apply (rule le-left-mult)
    apply (simp-all add: add-mono mult-left-mono)
    done
  from a b show A * C ≤ B * C
    apply (simp add: times-matrix-def)
    apply (rule le-right-mult)
    apply (simp-all add: add-mono mult-right-mono)
    done
qed

```

lemma Rep-matrix-add[simp]:

```

  Rep-matrix ((a::('a::lordered-ab-group-add)matrix)+b) j i = (Rep-matrix a j i)
+ (Rep-matrix b j i)
by (simp add: plus-matrix-def)

```

lemma Rep-matrix-mult: Rep-matrix ((a::('a::lordered-ring) matrix) * b) j i =
 foldseq (op +) (% k. (Rep-matrix a j k) * (Rep-matrix b k i)) (max (ncols a)
 (nrows b))
apply (simp add: times-matrix-def)
apply (simp add: Rep-mult-matrix)
done

lemma apply-matrix-add: ! x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a) \implies
 apply-matrix f ((a::('a::lordered-ab-group-add) matrix) + b) = (apply-matrix f a)

+ (apply-matrix f b)
 apply (subst Rep-matrix-inject[symmetric])
 apply (rule ext)+
 apply (simp)
 done

lemma singleton-matrix-add: singleton-matrix j i ((a:::ordered-ab-group-add)+b)
 = (singleton-matrix j i a) + (singleton-matrix j i b)
 apply (subst Rep-matrix-inject[symmetric])
 apply (rule ext)+
 apply (simp)
 done

lemma nrows-mult: nrows ((A::('a::ordered-ring) matrix) * B) <= nrows A
 by (simp add: times-matrix-def mult-nrows)

lemma ncols-mult: ncols ((A::('a::ordered-ring) matrix) * B) <= ncols B
 by (simp add: times-matrix-def mult-ncols)

definition

one-matrix :: nat \Rightarrow ('a::{zero,one}) matrix **where**
 one-matrix n = Abs-matrix (% j i. if j = i & j < n then 1 else 0)

lemma Rep-one-matrix[simp]: Rep-matrix (one-matrix n) j i = (if (j = i & j < n) then 1 else 0)
 apply (simp add: one-matrix-def)
 apply (simpsubst RepAbs-matrix)
 apply (rule exI[of - n], simp add: split-if)+
 by (simp add: split-if)

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

proof -

have ?r <= n by (simp add: nrows-le)
 moreover have n <= ?r by (simp add: le-nrows, arith)
 ultimately show ?r = n by simp

qed

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

proof -

have ?r <= n by (simp add: ncols-le)
 moreover have n <= ?r by (simp add: le-ncols, arith)
 ultimately show ?r = n by simp

qed

lemma one-matrix-mult-right[simp]: ncols A <= n \implies (A::('a::{ordered-ring,ring-1})
 matrix) * (one-matrix n) = A

apply (subst Rep-matrix-inject[THEN sym])

```

apply (rule ext)+
apply (simp add: times-matrix-def Rep-mult-matrix)
apply (rule-tac j1=xa in ssubst[OF foldseq-almostzero])
apply (simp-all)
by (simp add: max-def ncols)

```

```

lemma one-matrix-mult-left[simp]:  $nrows\ A \leq n \implies (one\ matrix\ n) * A =$ 
 $(A :: ('a :: \{lordered\ ring, ring\ 1\})\ matrix)$ 
apply (subst Rep-matrix-inject[THEN sym])
apply (rule ext)+
apply (simp add: times-matrix-def Rep-mult-matrix)
apply (rule-tac j1=x in ssubst[OF foldseq-almostzero])
apply (simp-all)
by (simp add: max-def nrows)

```

```

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

```

```

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

```

```

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

```

```

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

```

constdefs

```

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

```

```

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

```

lemma *left-inverse-matrix-dim*: *left-inverse-matrix* A $Y \implies \text{ncols } A = \text{nrows } Y$
apply (*insert ncols-mult*[of Y A], *insert nrows-mult*[of Y A])
by (*simp add: left-inverse-matrix-def*)

lemma *left-right-inverse-matrix-unique*:
assumes *left-inverse-matrix* A Y *right-inverse-matrix* A X
shows $X = Y$
proof –
have $Y = Y * \text{one-matrix } (\text{nrows } A)$
apply (*subst one-matrix-mult-right*)
apply (*insert prems*)
by (*simp-all add: left-inverse-matrix-def*)
also have $\dots = Y * (A * X)$
apply (*insert prems*)
apply (*frule right-inverse-matrix-dim*)
by (*simp add: right-inverse-matrix-def*)
also have $\dots = (Y * A) * X$ **by** (*simp add: mult-assoc*)
also have $\dots = X$
apply (*insert prems*)
apply (*frule left-inverse-matrix-dim*)
apply (*simp-all add: left-inverse-matrix-def right-inverse-matrix-def one-matrix-mult-left*)
done
ultimately show $X = Y$ **by** (*simp*)
qed

lemma *inverse-matrix-inject*: $\llbracket \text{inverse-matrix } A$ X ; *inverse-matrix* A $Y \rrbracket \implies X = Y$
by (*auto simp add: inverse-matrix-def left-right-inverse-matrix-unique*)

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

lemma *zero-imp-mult-zero*: $(a::'a::\text{ring}) = 0 \mid b = 0 \implies a * b = 0$
by *auto*

lemma *Rep-matrix-zero-imp-mult-zero*:
 $! j i k. (\text{Rep-matrix } A j k = 0) \mid (\text{Rep-matrix } B k i) = 0 \implies A * B =$
 $(0::('a::\text{lordered-ring}) \text{matrix})$
apply (*subst Rep-matrix-inject[symmetric]*)
apply (*rule ext*)
apply (*auto simp add: Rep-matrix-mult foldseq-zero zero-imp-mult-zero*)
done

lemma *add-nrows*: $\text{nrows } (A::('a::\text{comm-monoid-add}) \text{matrix}) \leq u \implies \text{nrows } B \leq u \implies \text{nrows } (A + B) \leq u$
apply (*simp add: plus-matrix-def*)
apply (*rule combine-nrows*)
apply (*simp-all*)
done

```

lemma move-matrix-row-mult: move-matrix ((A::('a::lordered-ring) matrix) * B)
j 0 = (move-matrix A j 0) * B
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (auto simp add: Rep-matrix-mult foldseq-zero)
apply (rule-tac foldseq-zerotail[symmetric])
apply (auto simp add: nrows zero-imp-mult-zero max2)
apply (rule order-trans)
apply (rule ncols-move-matrix-le)
apply (simp add: max1)
done

```

```

lemma move-matrix-col-mult: move-matrix ((A::('a::lordered-ring) matrix) * B)
0 i = A * (move-matrix B 0 i)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (auto simp add: Rep-matrix-mult foldseq-zero)
apply (rule-tac foldseq-zerotail[symmetric])
apply (auto simp add: ncols zero-imp-mult-zero max1)
apply (rule order-trans)
apply (rule nrows-move-matrix-le)
apply (simp add: max2)
done

```

```

lemma move-matrix-add: ((move-matrix (A + B) j i)::('a::lordered-ab-group-add)
matrix) = (move-matrix A j i) + (move-matrix B j i)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
done

```

```

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

```

constdefs

```

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

```

```

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

```

```

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

```

```

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

```

by (*simp add: scalar-mult-def*)

lemma *scalar-mult-singleton*[*simp*]: *scalar-mult* y (*singleton-matrix* $j\ i\ x$) = *singleton-matrix* $j\ i$ ($y * x$)
apply (*subst Rep-matrix-inject*[*symmetric*])
apply (*rule ext*)
apply (*auto*)
done

lemma *Rep-minus*[*simp*]: *Rep-matrix* ($-(A:::ordered-ab-group-add)$) $x\ y$ = $-(\text{Rep-matrix } A\ x\ y)$
by (*simp add: minus-matrix-def*)

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

end

theory *LP*
imports *Main*
begin

lemma *linprog-dual-estimate*:

assumes

$A * x \leq (b::'a::ordered-ring)$

$0 \leq y$

$\text{abs } (A - A') \leq \delta A$

$b \leq b'$

$\text{abs } (c - c') \leq \delta c$

$\text{abs } x \leq r$

shows

$c * x \leq y * b' + (y * \delta A + \text{abs } (y * A' - c') + \delta c) * r$

proof -

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

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

have 3: $y * (A * x) = c * x + (y * (A - A') + (y * A' - c') + (c' - c)) * x$
by (*simp add: ring-simps*)

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

have 5: $c * x \leq y * b' + \text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x)$

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

have 6: $\text{abs}((y * (A - A') + (y * A' - c') + (c' - c)) * x) \leq \text{abs } (y * (A - A') + (y * A' - c') + (c' - c)) * \text{abs } x$

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

have 7: $(\text{abs } (y * (A - A') + (y * A' - c') + (c' - c))) * \text{abs } x \leq (\text{abs } (y * (A - A') + (y * A' - c') + \text{abs}(c' - c))) * \text{abs } x$

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

lemma *le-ge-imp-abs-diff-1*:

assumes

$A1 \leq (A::'a::\text{lordered-ring})$

$A \leq A2$

shows $\text{abs } (A - A1) \leq A2 - A1$

proof -

have 0 $\leq A - A1$

proof -

have 1: $A - A1 = A + (- A1)$ **by** *simp*

show ?thesis **by** (*simp only: 1 add-right-mono[of A1 A - A1, simplified, simplified prems]*)

qed

then have $\text{abs } (A - A1) = A - A1$ **by** (*rule abs-of-nonneg*)

with *prems* **show** $(A-A1) \leq (A2-A1)$ **by** *simp*
qed

lemma *mult-le-prts*:

assumes

$a1 \leq (a::'a::lordered-ring)$

$a \leq a2$

$b1 \leq b$

$b \leq b2$

shows

$a * b \leq pprt\ a2 * pprt\ b2 + pprt\ a1 * nprt\ b2 + nprt\ a2 * pprt\ b1 + nprt\ a1 * nprt\ b1$

proof –

have $a * b = (pprt\ a + nprt\ a) * (pprt\ b + nprt\ b)$

apply (*subst prts[symmetric]*)+

apply *simp*

done

then have $a * b = pprt\ a * pprt\ b + pprt\ a * nprt\ b + nprt\ a * pprt\ b + nprt\ a * nprt\ b$

by (*simp add: ring-simps*)

moreover have $pprt\ a * pprt\ b \leq pprt\ a2 * pprt\ b2$

by (*simp-all add: prems mult-mono*)

moreover have $pprt\ a * nprt\ b \leq pprt\ a1 * nprt\ b2$

proof –

have $pprt\ a * nprt\ b \leq pprt\ a * nprt\ b2$

by (*simp add: mult-left-mono prems*)

moreover have $pprt\ a * nprt\ b2 \leq pprt\ a1 * nprt\ b2$

by (*simp add: mult-right-mono-neg prems*)

ultimately show *?thesis*

by *simp*

qed

moreover have $nprt\ a * pprt\ b \leq nprt\ a2 * pprt\ b1$

proof –

have $nprt\ a * pprt\ b \leq nprt\ a2 * pprt\ b$

by (*simp add: mult-right-mono prems*)

moreover have $nprt\ a2 * pprt\ b \leq nprt\ a2 * pprt\ b1$

by (*simp add: mult-left-mono-neg prems*)

ultimately show *?thesis*

by *simp*

qed

moreover have $nprt\ a * nprt\ b \leq nprt\ a1 * nprt\ b1$

proof –

have $nprt\ a * nprt\ b \leq nprt\ a * nprt\ b1$

by (*simp add: mult-left-mono-neg prems*)

moreover have $nprt\ a * nprt\ b1 \leq nprt\ a1 * nprt\ b1$

by (*simp add: mult-right-mono-neg prems*)

ultimately show *?thesis*

by *simp*

qed

ultimately show *?thesis*
 by - (rule *add-mono* | *simp*)+
 qed

lemma *mult-le-dual-prts*:

assumes

$A * x \leq (b::'a::lordered-ring)$

$0 \leq y$

$A1 \leq A$

$A \leq A2$

$c1 \leq c$

$c \leq c2$

$r1 \leq x$

$x \leq r2$

shows

$c * x \leq y * b + (let\ s1 = c1 - y * A2;\ s2 = c2 - y * A1\ in\ pp\ r2 * pp\ r2$
 $+ pp\ r1 * np\ r2 + np\ r2 * pp\ r1 + np\ r1 * np\ r1)$
 (is - <= - + ?C)

proof -

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

moreover have $y * (A * x) = c * x + (y * A - c) * x$ by (*simp add: ring-simps*)

ultimately have $c * x + (y * A - c) * x \leq y * b$ by *simp*

then have $c * x \leq y * b - (y * A - c) * x$ by (*simp add: le-diff-eq*)

then have *cx*: $c * x \leq y * b + (c - y * A) * x$ by (*simp add: ring-simps*)

have *s2*: $c - y * A \leq c2 - y * A1$

by (*simp add: diff-def prems add-mono mult-left-mono*)

have *s1*: $c1 - y * A2 \leq c - y * A$

by (*simp add: diff-def prems add-mono mult-left-mono*)

have *prts*: $(c - y * A) * x \leq ?C$

apply (*simp add: Let-def*)

apply (*rule mult-le-prts*)

apply (*simp-all add: prems s1 s2*)

done

then have $y * b + (c - y * A) * x \leq y * b + ?C$

by *simp*

with *cx* show *?thesis*

by(*simp only:*)

qed

end

theory *SparseMatrix* imports *Matrix LP* begin

types

$'a\ svec = (nat * 'a)\ list$

$'a\ spmat = ('a\ svec)\ svec$

consts

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

defs

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

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

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

lemma *foldl-distrstart[rule-format]*: ! *a x y. (f (g x y) a = g x (f y a)) \implies ! *x y. (foldl f (g x y) l = g x (foldl f y l))*
by (*induct l, auto*)*

lemma *sparse-row-vector-cons[simp]*: *sparse-row-vector* (*a#arr*) = (*singleton-matrix* 0 (*fst a*) (*snd a*)) + (*sparse-row-vector* *arr*)
apply (*induct arr*)
apply (*auto simp add: sparse-row-vector-def*)
apply (*simp add: foldl-distrstart[of $\lambda m x. m$ + *singleton-matrix* 0 (*fst x*) (*snd x*) $\lambda x m. \text{singleton-matrix}$ 0 (*fst x*) (*snd x*) + *m*]*)
done

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

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

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

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

```

apply (auto simp add: sparse-row-matrix-cons)
done

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

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

primrec
  sorted-spvec [] = True
  sorted-spvec-step: sorted-spvec (a#as) = (case as of []  $\Rightarrow$  True | b#bs  $\Rightarrow$  ((fst a
  < fst b) & (sorted-spvec as)))

declare sorted-spvec.simps [simp del]

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

lemma sorted-spvec-cons1: sorted-spvec (a#as)  $\Longrightarrow$  sorted-spvec as
apply (induct as)
apply (auto simp add: sorted-spvec.simps)
done

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

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

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

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

```

apply (*simp add: sparse-row-matrix-cons neg-def*)
done

consts

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

primrec

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

primrec

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

lemma *sparse-row-vector-minus*:

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

lemma *sparse-row-vector-abs*:

sorted-spvec v \Longrightarrow *sparse-row-vector* (abs-spvec v) = abs (sparse-row-vector v)
apply (*induct v*)
apply (*simp-all add: sparse-row-vector-cons*)
apply (*frule-tac sorted-spvec-cons1, simp*)
apply (*simp only: Rep-matrix-inject[symmetric]*)
apply (*rule ext*)
apply *auto*
apply (*subgoal-tac Rep-matrix* (sparse-row-vector v) 0 a = 0)
apply (*simp*)
apply (*rule sorted-sparse-row-vector-zero*)
apply *auto*
done

lemma *sorted-spvec-minus-spvec*:

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

lemma *sorted-spvec-minus-spvec*:

```

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

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

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

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

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

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

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

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

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

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma sorted-addmult-spvec[rule-format]: sorted-spvec a  $\longrightarrow$  sorted-spvec b  $\longrightarrow$ 
sorted-spvec (addmult-spvec (y, a, b))
  apply (rule addmult-spvec.induct[of - y a b])
  apply (simp-all add: sorted-smult-spvec)
  apply (rule conjI, intro strip)
  apply (case-tac  $\sim(a < aa)$ )
  apply (simp-all)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp add: sorted-spvec-addmult-spvec-helper)
  apply (intro strip | rule conjI)+
  apply (frule-tac as=arr in sorted-spvec-cons1)
  apply (simp add: sorted-spvec-addmult-spvec-helper2)
  apply (intro strip)
  apply (frule-tac as=arr in sorted-spvec-cons1)
  apply (frule-tac as=brr in sorted-spvec-cons1)
  apply (simp)
  apply (simp-all add: sorted-spvec-addmult-spvec-helper3)
done

```

consts

```

mult-spvec-spmat :: ('a::ordered-ring) spvec * 'a spvec * 'a smat  $\Rightarrow$  'a spvec

```

recdef mult-spvec-spmat measure (% (c, arr, brr). (length arr) + (length brr))

```

mult-spvec-spmat (c, [], brr) = c
mult-spvec-spmat (c, arr, []) = c
mult-spvec-spmat (c, a#arr, b#brr) = (
  if ((fst a) < (fst b)) then (mult-spvec-spmat (c, arr, b#brr))
  else (if ((fst b) < (fst a)) then (mult-spvec-spmat (c, a#arr, brr))
        else (mult-spvec-spmat (addmult-spvec (snd a, c, snd b), arr, brr)))
)

```

lemma sparse-row-mult-spvec-spmat[rule-format]: sorted-spvec (a::('a::ordered-ring)

spvec) \longrightarrow sorted-spvec B \longrightarrow

```

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  $\implies$  Suc 0 <= nat ((int b)-(int a)) by arith

```

```

have not-iff: !! a b. a = b  $\implies$  ( $\sim$  a) = ( $\sim$  b) by simp

```

```

have max-helper: !! a b.  $\sim$  (a <= max (Suc a) b)  $\implies$  False

```

```

by arith

```

```

{

```

```

  fix a

```

```

  fix v

```

```

  assume a:a < nrows(sparse-row-vector v)

```

```

  have b:nrows(sparse-row-vector v) <= 1 by simp

```

```

  note dummy = less-le-trans[of a nrows (sparse-row-vector v) 1, OF a b]

```

```

  then have a = 0 by simp

```

```

}

```

```

note nrows-helper = this

```

```

show ?thesis

```

```

apply (rule mult-spvec-spmat.induct)
apply simp+
apply (rule conjI)
apply (intro strip)
apply (frule-tac as=brr in sorted-spvec-cons1)
apply (simp add: ring-simps sparse-row-matrix-cons)
apply (simpsubst Rep-matrix-zero-imp-mult-zero)
apply (simp)
apply (intro strip)
apply (rule disjI2)
apply (intro strip)
apply (subst nrows)
apply (rule order-trans[of - 1])
apply (simp add: comp-1)+
apply (subst Rep-matrix-zero-imp-mult-zero)
apply (intro strip)
apply (case-tac k <= aa)
apply (rule-tac m1 = k and n1 = a and a1 = b in ssubst[OF sorted-sparse-row-vector-zero])
apply (simp-all)
apply (rule impI)
apply (rule disjI2)
apply (rule nrows)
apply (rule order-trans[of - 1])
apply (simp-all add: comp-1)

apply (intro strip | rule conjI)+
apply (frule-tac as=arr in sorted-spvec-cons1)
apply (simp add: ring-simps)
apply (subst Rep-matrix-zero-imp-mult-zero)
apply (simp)
apply (rule disjI2)
apply (intro strip)
apply (simp add: sparse-row-matrix-cons neg-def)
apply (case-tac a <= aa)
apply (erule sorted-sparse-row-matrix-zero)
apply (simp-all)
apply (intro strip)
apply (case-tac a=aa)
apply (simp-all)
apply (frule-tac as=arr in sorted-spvec-cons1)
apply (frule-tac as=brr in sorted-spvec-cons1)
apply (simp add: sparse-row-matrix-cons ring-simps sparse-row-vector-addmult-spvec)
apply (rule-tac B1 = sparse-row-matrix brr in ssubst[OF Rep-matrix-zero-imp-mult-zero])
apply (auto)
apply (rule sorted-sparse-row-matrix-zero)
apply (simp-all)
apply (rule-tac A1 = sparse-row-vector arr in ssubst[OF Rep-matrix-zero-imp-mult-zero])
apply (auto)
apply (rule-tac m=k and n = aa and a = b and arr=arr in sorted-sparse-row-vector-zero)

```

```

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

apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
apply (subst Rep-matrix-mult)
apply (rule-tac j1=aa in ssubst[OF foldseq-almostzero])
apply (simp-all)
apply (intro strip, rule conjI)
apply (intro strip)
apply (drule-tac max-helper)
apply (simp)
apply (auto)
apply (rule zero-imp-mult-zero)
apply (rule disjI2)
apply (rule nrows)
apply (rule order-trans[of - 1])
apply (simp)
apply (simp)
done

```

qed

```

lemma sorted-mult-spvec-spmat[rule-format]:
  sorted-spvec (c::('a::lordered-ring) spvec)  $\longrightarrow$  sorted-spmat B  $\longrightarrow$  sorted-spvec
  (mult-spvec-spmat (c, a, B))
apply (rule mult-spvec-spmat.induct[of - c a B])
apply (simp-all add: sorted-addmult-spvec)
done

```

consts

```

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

```

primrec

```

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

```

lemma *sparse-row-mult-spmat[rule-format]*:

```

sorted-spmat A  $\longrightarrow$  sorted-spvec B  $\longrightarrow$  sparse-row-matrix (mult-spmat A B) =
(sparse-row-matrix A) * (sparse-row-matrix B)
apply (induct A)
apply (auto simp add: sparse-row-matrix-cons sparse-row-mult-spvec-spmat ring-simps
move-matrix-mult)
done

```

```

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

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

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

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

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

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

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

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

```

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

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

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

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

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

lemma *add-spmat-commute*: $\text{add-spmat} (a, b) = \text{add-spmat} (b, a)$
by (*rule add-spmat.induct[of - a b], auto*)

lemma *add-spmat-commute*: $\text{add-spmat} (a, b) = \text{add-spmat} (b, a)$
apply (*rule add-spmat.induct[of - a b]*)
apply (*simp-all add: add-spmat-commute*)
done

lemma *sorted-add-spmat-helper2*: $\text{add-spmat} ((a,b)\#arr, brr) = (ab, bb) \# list \Longrightarrow aa < a \Longrightarrow \text{sorted-spmat} ((aa, ba) \# brr) \Longrightarrow aa < ab$

```

apply (drule sorted-add-spvec-helper1)
apply (auto)
apply (case-tac brr)
apply (simp-all)
apply (drule-tac sorted-spvec-cons3)
apply (simp)
done

```

```

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

```

```

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

```

```

apply (clarify, simp)
apply (drule-tac sorted-add-spvec-helper)
apply (auto)
apply (case-tac arr)
apply (simp-all)
apply (drule sorted-spvec-cons3)
apply (simp)
apply (case-tac brr)
apply (simp-all)
apply (drule sorted-spvec-cons3)
apply (simp)
done

```

lemma *sorted-spvec-add-spmat*[*rule-format*]: *sorted-spvec A* \longrightarrow *sorted-spvec B*
 \longrightarrow *sorted-spvec (add-spmat (A, B))*

```

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

```

```

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

```

```

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

```

consts

```

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

```

```

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

```

```

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

```

constdefs

```

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

```

```

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

```

lemma *disj-matrices-contr1*: $\text{disj-matrices } A B \implies \text{Rep-matrix } A j i \neq 0 \implies \text{Rep-matrix } B j i = 0$

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

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

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

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

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

apply (*auto*)

apply (*simp (no-asm-use) only: le-matrix-def disj-matrices-def*)

apply (*intro strip*)

apply (*erule conjE*)⁺

apply (*drule-tac j=j and i=i in spec2*)⁺

apply (*case-tac Rep-matrix B j i = 0*)

apply (*case-tac Rep-matrix D j i = 0*)

apply (*simp-all*)

apply (*simp (no-asm-use) only: le-matrix-def disj-matrices-def*)

apply (*intro strip*)

apply (*erule conjE*)⁺

apply (*drule-tac j=j and i=i in spec2*)⁺

apply (*case-tac Rep-matrix A j i = 0*)

apply (*case-tac Rep-matrix C j i = 0*)

apply (*simp-all*)

apply (*erule add-mono*)

apply (*assumption*)

done

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

```

apply (rule nrows)
apply (rule order-trans[of - 1 -])
apply (simp)
apply (case-tac nat (int ja - int j) = 0)
apply (case-tac ja = j)
apply (simp add: sorted-sparse-row-matrix-zero)
apply arith+
done

```

lemma *disj-move-sparse-row-vector-twice*:
 $j \neq u \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector } a) j i) (\text{move-matrix } (\text{sparse-row-vector } b) u v)$
apply (auto simp add: neg-def disj-matrices-def)
apply (rule nrows, rule order-trans[of - 1], simp, drule nrows-notzero, drule less-le-trans[OF - nrows-spvec], arith)+
done

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

```

    disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
apply (rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-x-le)
apply (simp add: disj-sparse-row-singleton[OF less-imp-le] disj-matrices-x-add
disj-matrices-commute)
apply (simp add: disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
apply (simp, blast)
apply (intro strip, rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-le-x)
apply (simp-all add: disj-sparse-row-singleton[OF order-refl] disj-sparse-row-singleton[OF
less-imp-le] disj-matrices-commute disj-matrices-x-add)
apply (blast)
apply (intro strip)
apply (simp add: sorted-spvec-cons1)
apply (case-tac a=aa, simp-all)
apply (subst disj-matrices-add)
apply (simp-all add: disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
done

```

lemma *le-spvec-empty2-sparse-row*[rule-format]: $(\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } (b, [])) = (\text{sparse-row-vector } b \leq 0)$
apply (induct b)
apply (simp-all add: sorted-spvec-cons1)
apply (intro strip)
apply (subst disj-matrices-add-le-zero)

```

apply (simp add: disj-matrices-commute disj-sparse-row-singleton sorted-spvec-cons1)
apply (rule-tac y = snd a in disj-sparse-row-singleton[OF order-refl])
apply (simp-all)
done

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

lemma le-spmat-iff-sparse-row-le[rule-format]: (sorted-spvec A)  $\longrightarrow$  (sorted-spmat
A)  $\longrightarrow$  (sorted-spvec B)  $\longrightarrow$  (sorted-spmat B)  $\longrightarrow$ 
le-spmat(A, B) = (sparse-row-matrix A <= sparse-row-matrix B)
apply (rule le-spmat.induct)
apply (simp add: sparse-row-matrix-cons disj-matrices-add-le-zero disj-matrices-add-zero-le
disj-move-sparse-vec-mat[OF order-refl]
disj-matrices-commute sorted-spvec-cons1 le-spvec-empty2-sparse-row le-spvec-empty1-sparse-row)+

apply (rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-x-le)
apply (rule disj-matrices-add-x)
apply (simp add: disj-move-sparse-row-vector-twice)
apply (simp add: disj-move-sparse-vec-mat[OF less-imp-le] disj-matrices-commute)
apply (simp add: disj-move-sparse-vec-mat[OF order-refl] disj-matrices-commute)
apply (simp, blast)
apply (intro strip, rule conjI, intro strip)
apply (simp add: sorted-spvec-cons1)
apply (subst disj-matrices-add-le-x)
apply (simp add: disj-move-sparse-vec-mat[OF order-refl])
apply (rule disj-matrices-x-add)
apply (simp add: disj-move-sparse-row-vector-twice)
apply (simp add: disj-move-sparse-vec-mat[OF less-imp-le] disj-matrices-commute)
apply (simp, blast)
apply (intro strip)
apply (case-tac a=aa)
apply (simp-all)
apply (subst disj-matrices-add)
apply (simp-all add: disj-matrices-commute disj-move-sparse-vec-mat[OF order-refl])
apply (simp add: sorted-spvec-cons1 le-spvec-iff-sparse-row-le)
done

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

```

consts

abs-spmat :: ('a::lordered-ring) spmat \Rightarrow 'a spmat
minus-spmat :: ('a::lordered-ring) spmat \Rightarrow 'a spmat

primrec

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

primrec

minus-spmat [] = []
minus-spmat (a#as) = (fst a, minus-spvec (snd a))#(minus-spmat as)

lemma *sparse-row-matrix-minus*:

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

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

assume $x:x \neq 0$
have $r:\text{nrows} (\text{sparse-row-vector } v) \leq \text{Suc } 0$ **by** (rule nrows-spvec)
show ?thesis
apply (rule nrows)
apply (subgoal-tac Suc 0 \leq x)
apply (insert r)
apply (simp only:)
apply (insert x)
apply arith
done

qed**lemma** *sparse-row-matrix-abs*:

sorted-spvec A \implies *sorted-spmat* A \implies *sparse-row-matrix* (abs-spmat A) = abs
(*sparse-row-matrix* A)
apply (induct A)
apply (simp-all add: sparse-row-vector-abs sparse-row-matrix-cons)
apply (frule-tac sorted-spvec-cons1, simp)
apply (simplesubst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply auto
apply (case-tac x=a)
apply (simp)
apply (simplesubst sorted-sparse-row-matrix-zero)

```

apply auto
apply (simpsubst Rep-sparse-row-vector-zero)
apply (simp-all add: neg-def)
done

```

```

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

```

```

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

```

```

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

```

```

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

```

constdefs

```

diff-spmat :: ('a::lordered-ring) spmat  $\Rightarrow$  'a spmat  $\Rightarrow$  'a spmat
diff-spmat A B == add-spmat (A, minus-spmat B)

```

```

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

```

```

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

```

```

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

```

constdefs

```

sorted-sparse-matrix :: 'a spmat  $\Rightarrow$  bool

```

sorted-sparse-matrix $A == (\text{sorted-spvec } A) \ \& \ (\text{sorted-spmat } A)$

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

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

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

lemma *bool1*: $(\neg \text{True}) = \text{False}$ **by** *blast*

lemma *bool2*: $(\neg \text{False}) = \text{True}$ **by** *blast*

lemma *bool3*: $((P::\text{bool}) \wedge \text{True}) = P$ **by** *blast*

lemma *bool4*: $(\text{True} \wedge (P::\text{bool})) = P$ **by** *blast*

lemma *bool5*: $((P::\text{bool}) \wedge \text{False}) = \text{False}$ **by** *blast*

lemma *bool6*: $(\text{False} \wedge (P::\text{bool})) = \text{False}$ **by** *blast*

lemma *bool7*: $((P::\text{bool}) \vee \text{True}) = \text{True}$ **by** *blast*

lemma *bool8*: $(\text{True} \vee (P::\text{bool})) = \text{True}$ **by** *blast*

lemma *bool9*: $((P::\text{bool}) \vee \text{False}) = P$ **by** *blast*

lemma *bool10*: $(\text{False} \vee (P::\text{bool})) = P$ **by** *blast*

lemmas *boolarith* = *bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10*

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

consts

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

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

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

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

primrec

pprt-spvec [] = []

pprt-spvec (a#as) = (fst a, pprt (snd a)) # (pprt-spvec as)

primrec

nprrt-spvec [] = []

nprrt-spvec (a#as) = (fst a, nprrt (snd a)) # (nprrt-spvec as)

primrec

pprt-spmat [] = []

pprt-spmat (a#as) = (fst a, pprt-spvec (snd a)) # (pprt-spmat as)

primrec

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

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

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

lemma *pprt-singleton[simp]: pprt* (*singleton-matrix* $j\ i$ ($x::(-::\text{ordered-ring})$)) $=$ *singleton-matrix*
 $j\ i$ (*pprt* x)
apply (*simp add: pprt-def sup-matrix-def*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*)
apply *simp*
done

lemma *nprt-singleton[simp]: nprt* (*singleton-matrix* $j\ i$ ($x::(-::\text{ordered-ring})$)) $=$ *singleton-matrix*
 $j\ i$ (*nprt* x)
apply (*simp add: nprt-def inf-matrix-def*)
apply (*simp add: Rep-matrix-inject[symmetric]*)
apply (*rule ext*)
apply *simp*
done

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

lemma *sparse-row-vector-pprt: sorted-spvec* v \implies *sparse-row-vector* (*pprt-spvec*
 v) $=$ *pprt* (*sparse-row-vector* v)
apply (*induct v*)
apply (*simp-all*)
apply (*frule sorted-spvec-cons1, auto*)
apply (*subst pprt-add*)

```

apply (subst disj-matrices-commute)
apply (rule disj-sparse-row-singleton)
apply auto
done

```

```

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

```

```

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

```

```

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

```

```

lemma sparse-row-matrix-pprt: sorted-spvec m  $\implies$  sorted-spmat m  $\implies$  sparse-row-matrix
(pprt-spmat m) = pprt (sparse-row-matrix m)
apply (induct m)
apply simp
apply simp
apply (frule sorted-spvec-cons1)
apply (simp add: sparse-row-matrix-cons sparse-row-vector-pprt)
apply (subst pprt-add)
apply (subst disj-matrices-commute)
apply (rule disj-move-sparse-vec-mat)
apply auto
apply (simp add: sorted-spvec.simps)
apply (simp split: list.split)
apply auto

```

apply (*simp add: pprt-move-matrix*)
done

lemma *sparse-row-matrix-nprt: sorted-spvec m \implies sorted-spmat m \implies sparse-row-matrix (nprt-spmat m) = nprt (sparse-row-matrix m)*

apply (*induct m*)
apply *simp*
apply *simp*
apply (*frule sorted-spvec-cons1*)
apply (*simp add: sparse-row-matrix-cons sparse-row-vector-nprt*)
apply (*subst nprt-add*)
apply (*subst disj-matrices-commute*)
apply (*rule disj-move-sparse-vec-mat*)
apply *auto*
apply (*simp add: sorted-spvec.simps*)
apply (*simp split: list.split*)
apply *auto*
apply (*simp add: nprt-move-matrix*)
done

lemma *sorted-pprt-spvec: sorted-spvec v \implies sorted-spvec (pprt-spvec v)*

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

lemma *sorted-nprt-spvec: sorted-spvec v \implies sorted-spvec (nprt-spvec v)*

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

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

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

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

apply (*induct m*)
apply (*simp*)
apply (*frule sorted-spvec-cons1*)
apply *simp*

apply (*simp add: sorted-spvec.simps split:list.split-asm*)
done

lemma *sorted-spmat-pprt-spmat*: *sorted-spmat m* \implies *sorted-spmat (pprt-spmat m)*

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

lemma *sorted-spmat-nprt-spmat*: *sorted-spmat m* \implies *sorted-spmat (nprrt-spmat m)*

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

constdefs

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

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

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

lemma *zero-eq-Numerals0*: (*0:::number-ring*) = *Numerals0* **by** *simp*

lemmas *sparse-row-matrix-arith-simps*[*simplified zero-eq-Numerals0*] =

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

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

assumes

sorted-sparse-matrix $A1$

sorted-sparse-matrix $A2$

sorted-sparse-matrix $c1$

sorted-sparse-matrix $c2$

sorted-sparse-matrix y

sorted-sparse-matrix $r1$

sorted-sparse-matrix $r2$

sorted-spvec b

le-spmat (\square , y)

sparse-row-matrix $A1 \leq A$

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

sparse-row-matrix $c1 \leq c$

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

sparse-row-matrix $r1 \leq x$

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

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

shows

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

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

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

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

apply (*simp* *add: Let-def*)

apply (*insert prems*)

apply (*simp* *add: sparse-row-matrix-op-simps ring-simps*)

apply (*rule* *mult-le-dual-prts*[**where** $A=A$, *simplified Let-def ring-simps*])

apply (*auto*)

done

lemma *spm-mult-le-dual-prts-no-let*:

assumes

sorted-sparse-matrix $A1$

sorted-sparse-matrix $A2$

sorted-sparse-matrix $c1$

sorted-sparse-matrix $c2$

sorted-sparse-matrix y

sorted-sparse-matrix $r1$

sorted-sparse-matrix $r2$

sorted-spvec b

le-spmat (\square , y)

sparse-row-matrix $A1 \leq A$

```

A ≤ sparse-row-matrix A2
sparse-row-matrix c1 ≤ c
c ≤ sparse-row-matrix c2
sparse-row-matrix r1 ≤ x
x ≤ sparse-row-matrix r2
A * x ≤ sparse-row-matrix (b::('a::lordered-ring) spmat)
shows
c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b,
mult-est-spmat r1 r2 (diff-spmat c1 (mult-spmat y A2)) (diff-spmat c2 (mult-spmat
y A1))))
by (simp add: prems mult-est-spmat-def spm-mult-le-dual-prts[where A=A, sim-
plified Let-def])

end

```

```

theory FloatSparseMatrix imports Float SparseMatrix begin

end

```

```

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

setup ‹‹ Compute.setup-compute; ››

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

```

```

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

```

```

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

```

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

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

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

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

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

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

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

definition

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

where

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

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

by (*simp add: option-case-compute-def*)

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

apply (*rule ext*)+

apply (*simp add: option-case-compute-def*)

done

lemma *option-case-compute-Some*: $option\ case\ compute\ (Some\ x) = (\lambda\ a\ f.\ f\ x)$

apply (*rule ext*)+

apply (*simp add: option-case-compute-def*)

done

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

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

lemma *length-cons*: $length\ (x\#\!xs) = 1 + (length\ xs)$

by *simp*

lemma *length-nil*: $length\ [] = 0$

by *simp*

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

definition

list-case-compute $:: 'b\ list \Rightarrow 'a \Rightarrow ('b \Rightarrow 'b\ list \Rightarrow 'a) \Rightarrow 'a$

where

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

lemma *list-case-compute*: $list\ case = (\lambda\ (a::'a)\ f\ (l::'b\ list).\ list\ case\ compute\ l\ a\ f)$

apply (*rule ext*)+

apply (*simp add: list-case-compute-def*)

done

lemma *list-case-compute-empty*: $list\ case\ compute\ ([]::'b\ list) = (\lambda\ (a::'a)\ f.\ a)$

apply (*rule ext*)+

apply (*simp add: list-case-compute-def*)

done

```

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

```

```

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

```

```

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

```

```

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

```

```

lemmas compute-let = Let-def

```

```

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

```

```

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

structure ComputeHOL : ComputeHOL =
struct

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

```

```

    handle Pattern.MATCH => rewrite-conv eqs ct;
end

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

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

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

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

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

local
  val sym-HOL = @{thm HOL.sym}
  val sym-Pure = @{thm ProtoPure.symmetric}
in
  fun symmetric th = ((sym-HOL OF [th]) handle THM - => (sym-Pure OF [th]))
end

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 Float
begin

lemmas bitnorm = Pls-0-eq Min-1-eq

```

lemma *neg1*: *neg Numeral.Pls = False* **by** (*simp add: Numeral.Pls-def*)
lemma *neg2*: *neg Numeral.Min = True* **apply** (*subst Numeral.Min-def*) **by** *auto*
lemma *neg3*: *neg (x BIT Numeral.B0) = neg x* **apply** (*simp add: neg-def*) **apply**
(*subst Bit-def*) **by** *auto*
lemma *neg4*: *neg (x BIT Numeral.B1) = neg x* **apply** (*simp add: neg-def*) **apply**
(*subst Bit-def*) **by** *auto*
lemmas *bitneg = neg1 neg2 neg3 neg4*

lemma *iszero1*: *iszero Numeral.Pls = True* **by** (*simp add: Numeral.Pls-def iszero-def*)
lemma *iszero2*: *iszero Numeral.Min = False* **apply** (*subst Numeral.Min-def*) **ap-**
ply (*subst iszero-def*) **by** *simp*
lemma *iszero3*: *iszero (x BIT Numeral.B0) = iszero x* **apply** (*subst Numeral.Bit-def*)
apply (*subst iszero-def*) **by** *auto*
lemma *iszero4*: *iszero (x BIT Numeral.B1) = False* **apply** (*subst Numeral.Bit-def*)
apply (*subst iszero-def*) **apply** *simp* **by** *arith*
lemmas *bitiszero = iszero1 iszero2 iszero3 iszero4*

constdefs

lezero x == (x ≤ 0)
lemma *lezero1*: *lezero Numeral.Pls = True* **unfolding** *Numeral.Pls-def lezero-def*
by *auto*
lemma *lezero2*: *lezero Numeral.Min = True* **unfolding** *Numeral.Min-def lezero-def*
by *auto*
lemma *lezero3*: *lezero (x BIT Numeral.B0) = lezero x* **unfolding** *Numeral.Bit-def*
lezero-def **by** *auto*
lemma *lezero4*: *lezero (x BIT Numeral.B1) = neg x* **unfolding** *Numeral.Bit-def*
lezero-def neg-def **by** *auto*
lemmas *bitlezero = lezero1 lezero2 lezero3 lezero4*

lemma *biteq1*: *(Numeral.Pls = Numeral.Pls) = True* **by** *auto*
lemma *biteq2*: *(Numeral.Min = Numeral.Min) = True* **by** *auto*
lemma *biteq3*: *(Numeral.Pls = Numeral.Min) = False* **unfolding** *Pls-def Min-def*
by *auto*
lemma *biteq4*: *(Numeral.Min = Numeral.Pls) = False* **unfolding** *Pls-def Min-def*
by *auto*
lemma *biteq5*: *(x BIT Numeral.B0 = y BIT Numeral.B0) = (x = y)* **unfolding**
Bit-def **by** *auto*
lemma *biteq6*: *(x BIT Numeral.B1 = y BIT Numeral.B1) = (x = y)* **unfolding**
Bit-def **by** *auto*
lemma *biteq7*: *(x BIT Numeral.B0 = y BIT Numeral.B1) = False* **unfolding**
Bit-def **by** (*simp, arith*)
lemma *biteq8*: *(x BIT Numeral.B1 = y BIT Numeral.B0) = False* **unfolding**
Bit-def **by** (*simp, arith*)
lemma *biteq9*: *(Numeral.Pls = x BIT Numeral.B0) = (Numeral.Pls = x)* **un-**
folding *Bit-def Pls-def* **by** *auto*

lemma *biteq10*: $(\text{Numeral.Pls} = x \text{ BIT Numeral.B1}) = \text{False}$ **unfolding** *Bit-def Pls-def* **by** *(simp, arith)*
lemma *biteq11*: $(\text{Numeral.Min} = x \text{ BIT Numeral.B0}) = \text{False}$ **unfolding** *Bit-def Min-def* **by** *(simp, arith)*
lemma *biteq12*: $(\text{Numeral.Min} = x \text{ BIT Numeral.B1}) = (\text{Numeral.Min} = x)$ **unfolding** *Bit-def Min-def* **by** *auto*
lemma *biteq13*: $(x \text{ BIT Numeral.B0} = \text{Numeral.Pls}) = (x = \text{Numeral.Pls})$ **unfolding** *Bit-def Pls-def* **by** *auto*
lemma *biteq14*: $(x \text{ BIT Numeral.B1} = \text{Numeral.Pls}) = \text{False}$ **unfolding** *Bit-def Pls-def* **by** *(simp, arith)*
lemma *biteq15*: $(x \text{ BIT Numeral.B0} = \text{Numeral.Min}) = \text{False}$ **unfolding** *Bit-def Pls-def Min-def* **by** *(simp, arith)*
lemma *biteq16*: $(x \text{ BIT Numeral.B1} = \text{Numeral.Min}) = (x = \text{Numeral.Min})$ **unfolding** *Bit-def Min-def* **by** *(simp, arith)*
lemmas *biteq* = *biteq1 biteq2 biteq3 biteq4 biteq5 biteq6 biteq7 biteq8 biteq9 biteq10 biteq11 biteq12 biteq13 biteq14 biteq15 biteq16*

lemma *bitless1*: $(\text{Numeral.Pls} < \text{Numeral.Min}) = \text{False}$ **unfolding** *Pls-def Min-def* **by** *auto*
lemma *bitless2*: $(\text{Numeral.Pls} < \text{Numeral.Pls}) = \text{False}$ **by** *auto*
lemma *bitless3*: $(\text{Numeral.Min} < \text{Numeral.Pls}) = \text{True}$ **unfolding** *Pls-def Min-def* **by** *auto*
lemma *bitless4*: $(\text{Numeral.Min} < \text{Numeral.Min}) = \text{False}$ **unfolding** *Pls-def Min-def* **by** *auto*
lemma *bitless5*: $(x \text{ BIT Numeral.B0} < y \text{ BIT Numeral.B0}) = (x < y)$ **unfolding** *Bit-def* **by** *auto*
lemma *bitless6*: $(x \text{ BIT Numeral.B1} < y \text{ BIT Numeral.B1}) = (x < y)$ **unfolding** *Bit-def* **by** *auto*
lemma *bitless7*: $(x \text{ BIT Numeral.B0} < y \text{ BIT Numeral.B1}) = (x \leq y)$ **unfolding** *Bit-def* **by** *auto*
lemma *bitless8*: $(x \text{ BIT Numeral.B1} < y \text{ BIT Numeral.B0}) = (x < y)$ **unfolding** *Bit-def* **by** *auto*
lemma *bitless9*: $(\text{Numeral.Pls} < x \text{ BIT Numeral.B0}) = (\text{Numeral.Pls} < x)$ **unfolding** *Bit-def Pls-def* **by** *auto*
lemma *bitless10*: $(\text{Numeral.Pls} < x \text{ BIT Numeral.B1}) = (\text{Numeral.Pls} \leq x)$ **unfolding** *Bit-def Pls-def* **by** *auto*
lemma *bitless11*: $(\text{Numeral.Min} < x \text{ BIT Numeral.B0}) = (\text{Numeral.Pls} \leq x)$ **unfolding** *Bit-def Pls-def Min-def* **by** *auto*
lemma *bitless12*: $(\text{Numeral.Min} < x \text{ BIT Numeral.B1}) = (\text{Numeral.Min} < x)$ **unfolding** *Bit-def Min-def* **by** *auto*
lemma *bitless13*: $(x \text{ BIT Numeral.B0} < \text{Numeral.Pls}) = (x < \text{Numeral.Pls})$ **unfolding** *Bit-def Pls-def* **by** *auto*
lemma *bitless14*: $(x \text{ BIT Numeral.B1} < \text{Numeral.Pls}) = (x < \text{Numeral.Pls})$ **unfolding** *Bit-def Pls-def* **by** *auto*
lemma *bitless15*: $(x \text{ BIT Numeral.B0} < \text{Numeral.Min}) = (x < \text{Numeral.Pls})$ **unfolding** *Bit-def Pls-def Min-def* **by** *auto*
lemma *bitless16*: $(x \text{ BIT Numeral.B1} < \text{Numeral.Min}) = (x < \text{Numeral.Min})$ **unfolding** *Bit-def Min-def* **by** *auto*

lemmas *bitless* = *bitless1 bitless2 bitless3 bitless4 bitless5 bitless6 bitless7 bitless8*
bitless9 bitless10 bitless11 bitless12 bitless13 bitless14 bitless15 bitless16

lemma *bitle1*: (*Numeral.Pls* ≤ *Numeral.Min*) = *False* **unfolding** *Pls-def Min-def*
by *auto*

lemma *bitle2*: (*Numeral.Pls* ≤ *Numeral.Pls*) = *True* **by** *auto*

lemma *bitle3*: (*Numeral.Min* ≤ *Numeral.Pls*) = *True* **unfolding** *Pls-def Min-def*
by *auto*

lemma *bitle4*: (*Numeral.Min* ≤ *Numeral.Min*) = *True* **unfolding** *Pls-def Min-def*
by *auto*

lemma *bitle5*: (*x BIT Numeral.B0* ≤ *y BIT Numeral.B0*) = (*x* ≤ *y*) **unfolding**
Bit-def **by** *auto*

lemma *bitle6*: (*x BIT Numeral.B1* ≤ *y BIT Numeral.B1*) = (*x* ≤ *y*) **unfolding**
Bit-def **by** *auto*

lemma *bitle7*: (*x BIT Numeral.B0* ≤ *y BIT Numeral.B1*) = (*x* ≤ *y*) **unfolding**
Bit-def **by** *auto*

lemma *bitle8*: (*x BIT Numeral.B1* ≤ *y BIT Numeral.B0*) = (*x* < *y*) **unfolding**
Bit-def **by** *auto*

lemma *bitle9*: (*Numeral.Pls* ≤ *x BIT Numeral.B0*) = (*Numeral.Pls* ≤ *x*) **unfolding**
Bit-def Pls-def **by** *auto*

lemma *bitle10*: (*Numeral.Pls* ≤ *x BIT Numeral.B1*) = (*Numeral.Pls* ≤ *x*) **unfolding**
Bit-def Pls-def **by** *auto*

lemma *bitle11*: (*Numeral.Min* ≤ *x BIT Numeral.B0*) = (*Numeral.Pls* ≤ *x*) **unfolding**
Bit-def Pls-def Min-def **by** *auto*

lemma *bitle12*: (*Numeral.Min* ≤ *x BIT Numeral.B1*) = (*Numeral.Min* ≤ *x*) **unfolding**
Bit-def Min-def **by** *auto*

lemma *bitle13*: (*x BIT Numeral.B0* ≤ *Numeral.Pls*) = (*x* ≤ *Numeral.Pls*) **unfolding**
Bit-def Pls-def **by** *auto*

lemma *bitle14*: (*x BIT Numeral.B1* ≤ *Numeral.Pls*) = (*x* < *Numeral.Pls*) **unfolding**
Bit-def Pls-def **by** *auto*

lemma *bitle15*: (*x BIT Numeral.B0* ≤ *Numeral.Min*) = (*x* < *Numeral.Pls*) **unfolding**
Bit-def Pls-def Min-def **by** *auto*

lemma *bitle16*: (*x BIT Numeral.B1* ≤ *Numeral.Min*) = (*x* ≤ *Numeral.Min*) **unfolding**
Bit-def Min-def **by** *auto*

lemmas *bitle* = *bitle1 bitle2 bitle3 bitle4 bitle5 bitle6 bitle7 bitle8*
bitle9 bitle10 bitle11 bitle12 bitle13 bitle14 bitle15 bitle16

lemmas *bitsucc* = *succ-Pls succ-Min succ-1 succ-0*

lemmas *bitpred* = *pred-Pls pred-Min pred-1 pred-0*

lemmas *bituminus* = *minus-Pls minus-Min minus-1 minus-0*

lemmas *bitadd* = *add-Pls add-Pls-right add-Min add-Min-right add-BIT-11 add-BIT-10*

add-BIT-0[**where** $b = \text{Numeral.B0}$] *add-BIT-0*[**where** $b = \text{Numeral.B1}$]

lemma *mult-Pls-right*: $x * \text{Numeral.Pls} = \text{Numeral.Pls}$ **by** (*simp add: Pls-def*)
lemma *mult-Min-right*: $x * \text{Numeral.Min} = - x$ **by** (*subst mult-commute, simp add: mult-Min*)
lemma *multb0x*: $(x \text{ BIT } \text{Numeral.B0}) * y = (x * y) \text{ BIT } \text{Numeral.B0}$ **unfolding** *Bit-def* **by** *simp*
lemma *multxb0*: $x * (y \text{ BIT } \text{Numeral.B0}) = (x * y) \text{ BIT } \text{Numeral.B0}$ **unfolding** *Bit-def* **by** *simp*
lemma *multb1*: $(x \text{ BIT } \text{Numeral.B1}) * (y \text{ BIT } \text{Numeral.B1}) = (((x * y) \text{ BIT } \text{Numeral.B0}) + x + y) \text{ BIT } \text{Numeral.B1}$
unfolding *Bit-def* **by** (*simp add: ring-simps*)
lemmas *bitmul = mult-Pls mult-Min mult-Pls-right mult-Min-right multb0x multxb0 multb1*

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

constdefs

nat-norm-number-of ($x :: \text{nat}$) == x

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

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

lemma *natnorm1*: $(1 :: \text{nat}) = \text{number-of } (\text{Numeral.Pls } \text{BIT } \text{Numeral.B1})$ **by** *auto*

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

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

lemma *natadd*: *number-of* $x + ((\text{number-of } y) :: \text{nat}) = (\text{if } \text{neg } x \text{ then } (\text{number-of } y) \text{ else } (\text{if } \text{neg } y \text{ then } \text{number-of } x \text{ else } (\text{number-of } (x + y))))$
by (*auto simp add: number-of-is-id*)

lemma *natsub*: $(\text{number-of } x) - ((\text{number-of } y) :: \text{nat}) = (\text{if } \text{neg } x \text{ then } 0 \text{ else } (\text{if } \text{neg } y \text{ then } \text{number-of } x \text{ else } (\text{nat-norm-number-of } (\text{number-of } (x + (- y))))))$
unfolding *nat-norm-number-of*

```

by (auto simp add: number-of-is-id neg-def lezero-def iszero-def Let-def nat-number-of-def)

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

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

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

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

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

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

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

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

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

lemma number-diff: ((number-of x)::'a::{number-ring, ordered-idom}) - number-of

```

$y = \text{number-of } (x + (-y))$
apply (*subst diff-number-of-eq*)
apply *simp*
done

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

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

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

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

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

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

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

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

lemma *divAlg*: $\text{divAlg } (a, b) = (\text{if } 0 \leq a \text{ then } (\text{if } 0 \leq b \text{ then } \text{posDivAlg } a \ b \text{ else if } a=0 \text{ then } (0, 0) \text{ else } \text{negateSnd } (\text{negDivAlg } (-a) (-b))) \text{ else } (\text{if } 0 < b \text{ then } \text{negDivAlg } a \ b \text{ else } \text{negateSnd } (\text{posDivAlg } (-a) (-b))))$
by (*auto simp only: divAlg-def*)

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

```

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

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

lemma even-B0: even (x BIT Numeral.B0) = True
  apply (unfold Bit-def)
  by simp

lemma even-B1: even (x BIT Numeral.B1) = False
  apply (unfold Bit-def)
  by simp

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

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

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

end

```

```

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

end

```

```

theory MatrixLP
imports Cplex
uses matrixlp.ML
begin
end

```

