

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)}
  <proof>

declare Rep-matrix-inverse[simp]

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

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>

constdefs
  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

declare transpose-infmatrix-def[simp]
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lemma *transpose-infmatrix-twice[simp]*: *transpose-infmatrix (transpose-infmatrix A) = A*
 <proof>

lemma *transpose-infmatrix*: *transpose-infmatrix (% j i. P j i) = (% j i. P i j)*
 <proof>

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

lemma *infmatrixforward*: *(x::'a infmatrix) = y \implies \forall a b. x a b = y a b* <proof>

lemma *transpose-infmatrix-inject*: *(transpose-infmatrix A = transpose-infmatrix B) = (A = B)*
 <proof>

lemma *transpose-matrix-inject*: *(transpose-matrix A = transpose-matrix B) = (A = B)*
 <proof>

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

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

lemma *nrows-transpose[simp]*: *nrows (transpose-matrix A) = ncols A*
 <proof>

lemma *ncols-transpose[simp]*: *ncols (transpose-matrix A) = nrows A*
 <proof>

lemma *ncols*: *ncols A <= n \implies Rep-matrix A m n = 0*
 <proof>

lemma *ncols-le*: *(ncols A <= n) = (! j i. n <= i \longrightarrow (Rep-matrix A j i) = 0) (is - = ?st)*
 <proof>

lemma *less-ncols*: *(n < ncols A) = (? j i. n <= i & (Rep-matrix A j i) \neq 0) (is ?concl)*
 <proof>

lemma *le-ncols*: *(n <= ncols A) = (\forall m. (\forall j i. m <= i \longrightarrow (Rep-matrix A j i) = 0) \longrightarrow n <= m) (is ?concl)*
 <proof>

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

lemma *less-nrows*: $(m < \text{nrows } A) = (? j \ i. \ m \leq j \ \& \ (\text{Rep-matrix } A \ j \ i) \neq 0)$
(is ?concl)
 <proof>

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

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

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

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

lemma *finite-natarray2*: $\text{finite } \{\text{pos}. \ (\text{fst pos}) < (m::\text{nat}) \ \& \ (\text{snd pos}) < (n::\text{nat})\}$
 <proof>

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

constdefs

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

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

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

constdefs

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commutative :: ('a ⇒ 'a ⇒ 'b) ⇒ bool
commutative f == ! x y. f x y = f y x
associative :: ('a ⇒ 'a ⇒ 'a) ⇒ 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*:

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commutative f ⇒ commutative (combine-infmatrix f)
⟨proof⟩

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lemma *combine-matrix-commute*:

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commutative f ⇒ commutative (combine-matrix f)
⟨proof⟩

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

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

but on the other hand we have

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

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

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

lemma *finite-nonzero-positions-Rep[simp]*: $\text{finite } (\text{nonzero-positions } (\text{Rep-matrix } A))$
 ⟨proof⟩

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

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f 0 0 = 0 ⇒ Rep-matrix (Abs-matrix (combine-infmatrix f (Rep-matrix A)
(Rep-matrix B))) = combine-infmatrix f (Rep-matrix A) (Rep-matrix B)
⟨proof⟩

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

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

lemma *apply-infmatrix-closed [simp]:*
 $f \ 0 = 0 \implies \text{Rep-matrix } (\text{Abs-matrix } (\text{apply-infmatrix } f \ (\text{Rep-matrix } A))) = \text{apply-infmatrix } f \ (\text{Rep-matrix } A)$
 ⟨proof⟩

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

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

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

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

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

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

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

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

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

constdefs

zero-r-neutral :: $('a \Rightarrow 'b :: \text{zero} \Rightarrow 'a) \Rightarrow \text{bool}$
zero-r-neutral $f == ! a. f \ a \ 0 = a$

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

consts $foldseq :: ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow (nat \Rightarrow 'a) \Rightarrow nat \Rightarrow 'a$
primrec
 $foldseq\ f\ s\ 0 = s\ 0$
 $foldseq\ f\ s\ (Suc\ n) = f\ (s\ 0)\ (foldseq\ f\ (\% k.\ s(Suc\ k))\ n)$

consts $foldseq-transposed :: ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow (nat \Rightarrow 'a) \Rightarrow nat \Rightarrow 'a$
primrec
 $foldseq-transposed\ f\ s\ 0 = s\ 0$
 $foldseq-transposed\ f\ s\ (Suc\ n) = f\ (foldseq-transposed\ f\ s\ n)\ (s\ (Suc\ n))$

lemma $foldseq-assoc : associative\ f \Longrightarrow foldseq\ f = foldseq-transposed\ f$
 $\langle proof \rangle$

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

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

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

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** $?concl$)
 $\langle proof \rangle$

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

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

$\langle \text{proof} \rangle$

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** $?concl$)

$\langle \text{proof} \rangle$

lemma *foldseq-zerostart*:

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

$\langle \text{proof} \rangle$

lemma *foldseq-zerostart2*:

$! x. f\ 0\ x = x \implies ! i. i < n \longrightarrow s\ i = 0 \implies foldseq\ f\ s\ n = s\ n$

$\langle \text{proof} \rangle$

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 $foldseq\ f\ s\ n = (\text{if } (j \leq n) \text{ then } (s\ j) \text{ else } 0)$ (**is** $?concl$)

$\langle \text{proof} \rangle$

lemma *foldseq-distr-unary*:

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

shows $g(foldseq\ f\ s\ n) = foldseq\ f\ (\% x. g(s\ x))\ n$ (**is** $?concl$)

$\langle \text{proof} \rangle$

constdefs

$mult_matrix_n :: nat \Rightarrow ((a::zero) \Rightarrow (b::zero) \Rightarrow (c::zero)) \Rightarrow ('c \Rightarrow 'c \Rightarrow 'c) \Rightarrow 'a\ matrix \Rightarrow 'b\ matrix \Rightarrow 'c\ matrix$

$mult_matrix_n\ n\ fmul\ fadd\ A\ B == Abs_matrix(\% j\ i. foldseq\ fadd\ (\% k. fmul\ (Rep_matrix\ A\ j\ k)\ (Rep_matrix\ B\ k\ i))\ n)$

$mult_matrix :: ((a::zero) \Rightarrow (b::zero) \Rightarrow (c::zero)) \Rightarrow ('c \Rightarrow 'c \Rightarrow 'c) \Rightarrow 'a\ matrix \Rightarrow 'b\ matrix \Rightarrow 'c\ matrix$

$mult_matrix\ fmul\ fadd\ A\ B == mult_matrix_n\ (\max\ (ncols\ A)\ (nrows\ B))\ fmul\ fadd\ A\ B$

lemma *mult-matrix-n*:

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

shows $c: mult_matrix\ fmul\ fadd\ A\ B = mult_matrix_n\ n\ fmul\ fadd\ A\ B$ (**is** $?concl$)

$\langle \text{proof} \rangle$

lemma *mult-matrix-nm*:

assumes $prems: ncols\ A \leq n$ $nrows\ B \leq n$ $ncols\ A \leq m$ $nrows\ B \leq m$ $fadd\ 0\ 0 = 0$ $fmul\ 0\ 0 = 0$

shows $mult_matrix_n\ n\ fmul\ fadd\ A\ B = mult_matrix_n\ m\ fmul\ fadd\ A\ B$

<proof>

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 *<proof>*

lemma *max2*: !! b x y. (b::nat) <= y ⇒ b <= max x y *<proof>*

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>*

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>*

instance *matrix* :: (zero) zero *<proof>*

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* *<proof>*

lemma *zero-matrix-def-nrows[simp]*: *nrows 0 = 0* *<proof>*

lemma *zero-matrix-def-ncols[simp]*: *ncols 0 = 0*

$\langle \text{proof} \rangle$

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

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

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

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

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

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

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

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

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

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

lemma *apply-zero-matrix-def[simp]*: $\text{apply-matrix } (\% x. 0) \ A = 0$
 $\langle \text{proof} \rangle$

constdefs

singleton-matrix :: $\text{nat} \Rightarrow \text{nat} \Rightarrow ('a::\text{zero}) \Rightarrow 'a \text{ matrix}$
singleton-matrix $j \ i \ a == \text{Abs-matrix}(\% m \ n. \text{if } j = m \ \& \ i = n \text{ then } a \text{ else } 0)$
move-matrix :: $('a::\text{zero}) \text{ matrix} \Rightarrow \text{int} \Rightarrow \text{int} \Rightarrow 'a \text{ matrix}$
move-matrix $A \ y \ x == \text{Abs-matrix}(\% j \ i. \text{if } (\text{neg } ((\text{int } j) - y)) \mid (\text{neg } ((\text{int } i) - x))$
then $0 \text{ else Rep-matrix } A \ (\text{nat } ((\text{int } j) - y)) \ (\text{nat } ((\text{int } i) - x)))$
take-rows :: $('a::\text{zero}) \text{ matrix} \Rightarrow \text{nat} \Rightarrow 'a \text{ matrix}$

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

constdefs

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

lemma $\text{Rep-singleton-matrix[simp]}: \text{Rep-matrix } (\text{singleton-matrix } j \ i \ e) \ m \ n = (\text{if } j = m \ \& \ i = n \text{ then } e \text{ else } 0)$
 $\langle \text{proof} \rangle$

lemma $\text{apply-singleton-matrix[simp]}: f \ 0 = 0 \implies \text{apply-matrix } f \ (\text{singleton-matrix } j \ i \ x) = (\text{singleton-matrix } j \ i \ (f \ x))$
 $\langle \text{proof} \rangle$

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

lemma $\text{nrows-singleton[simp]}: \text{nrows}(\text{singleton-matrix } j \ i \ e) = (\text{if } e = 0 \text{ then } 0 \text{ else } \text{Suc } j)$
 $\langle \text{proof} \rangle$

lemma $\text{ncols-singleton[simp]}: \text{ncols}(\text{singleton-matrix } j \ i \ e) = (\text{if } e = 0 \text{ then } 0 \text{ else } \text{Suc } i)$
 $\langle \text{proof} \rangle$

lemma $\text{combine-singleton}: f \ 0 \ 0 = 0 \implies \text{combine-matrix } f \ (\text{singleton-matrix } j \ i \ a) \ (\text{singleton-matrix } j \ i \ b) = \text{singleton-matrix } j \ i \ (f \ a \ b)$
 $\langle \text{proof} \rangle$

lemma $\text{transpose-singleton[simp]}: \text{transpose-matrix } (\text{singleton-matrix } j \ i \ a) = \text{singleton-matrix } i \ j \ a$
 $\langle \text{proof} \rangle$

lemma $\text{Rep-move-matrix[simp]}:$
 $\text{Rep-matrix } (\text{move-matrix } A \ y \ x) \ j \ i =$
 $(\text{if } (\text{neg } ((\text{int } j) - y)) \mid (\text{neg } ((\text{int } i) - x)) \text{ then } 0 \text{ else } \text{Rep-matrix } A \ (\text{nat}((\text{int } j) - y))$
 $(\text{nat}((\text{int } i) - x)))$
 $\langle \text{proof} \rangle$

lemma $\text{move-matrix-0-0[simp]}: \text{move-matrix } A \ 0 \ 0 = A$
 $\langle \text{proof} \rangle$

lemma $\text{move-matrix-ortho}: \text{move-matrix } A \ j \ i = \text{move-matrix } (\text{move-matrix } A \ j \ 0) \ 0 \ i$

$\langle \text{proof} \rangle$

lemma *transpose-move-matrix*[simp]:

transpose-matrix (*move-matrix* *A* *x* *y*) = *move-matrix* (*transpose-matrix* *A*) *y* *x*
 $\langle \text{proof} \rangle$

lemma *move-matrix-singleton*[simp]: *move-matrix* (*singleton-matrix* *u* *v* *x*) *j* *i* =
(if (*j* + int *u* < 0) | (*i* + int *v* < 0) then 0 else (*singleton-matrix* (nat (*j* + int
u)) (nat (*i* + int *v*)) *x*))
 $\langle \text{proof} \rangle$

lemma *Rep-take-columns*[simp]:

Rep-matrix (*take-columns* *A* *c*) *j* *i* =
(if *i* < *c* then (*Rep-matrix* *A* *j* *i*) else 0)
 $\langle \text{proof} \rangle$

lemma *Rep-take-rows*[simp]:

Rep-matrix (*take-rows* *A* *r*) *j* *i* =
(if *j* < *r* then (*Rep-matrix* *A* *j* *i*) else 0)
 $\langle \text{proof} \rangle$

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

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

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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*))

$\langle \text{proof} \rangle$

lemma *mult-matrix-ext*:

assumes

eprem:

```

    ? e. (! a b. a ≠ b ⟶ fmul a e ≠ fmul b e)
  and fprems:
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    ! a. fadd a 0 = a
    ! a. fadd 0 a = a
  and contraprems:
    mult-matrix fmul fadd A = mult-matrix fmul fadd B
  shows
    A = B
  ⟨proof⟩

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

lemma foldmatrix-transpose:
  assumes
    ! a b c d. g(f a b) (f c d) = f (g a c) (g b d)
  shows
    foldmatrix f g A m n = foldmatrix-transposed g f (transpose-infmatrix A) n m
  (is ?concl)
  ⟨proof⟩

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
  ⟨proof⟩

lemma mult-n-nrows:
  assumes
    ! a. fmul 0 a = 0
    ! a. fmul a 0 = 0
    fadd 0 0 = 0
  shows nrows (mult-matrix-n n fmul fadd A B) ≤ nrows A
  ⟨proof⟩

lemma mult-n-ncols:
  assumes

```

! $a. \text{fmul } 0 \ a = 0$
! $a. \text{fmul } a \ 0 = 0$
 $\text{fadd } 0 \ 0 = 0$
shows $\text{ncols } (\text{mult-matrix-n } n \ \text{fmul } \text{fadd } A \ B) \leq \text{ncols } B$
 $\langle \text{proof} \rangle$

lemma *mult-nrows:*

assumes

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

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

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

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

$\langle \text{proof} \rangle$

lemma *mult-ncols:*

assumes

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

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

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

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *mult-matrix-assoc:*

assumes *prems:*

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

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

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

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

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

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

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

associative fadd1

associative fadd2

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

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

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

shows $\text{mult-matrix } \text{fmul2 } \text{fadd2 } (\text{mult-matrix } \text{fmul1 } \text{fadd1 } A \ B) \ C = \text{mult-matrix } \text{fmul1 } \text{fadd1 } A \ (\text{mult-matrix } \text{fmul2 } \text{fadd2 } B \ C)$ (**is** *?concl*)

$\langle \text{proof} \rangle$

lemma

assumes *prems*:
 $! a. \text{fmul1 } 0 \ a = 0$
 $! a. \text{fmul1 } a \ 0 = 0$
 $! a. \text{fmul2 } 0 \ a = 0$
 $! a. \text{fmul2 } a \ 0 = 0$
 $\text{fadd1 } 0 \ 0 = 0$
 $\text{fadd2 } 0 \ 0 = 0$
 $! a \ b \ c \ d. \text{fadd2 } (\text{fadd1 } a \ b) (\text{fadd1 } c \ d) = \text{fadd1 } (\text{fadd2 } a \ c) (\text{fadd2 } b \ d)$
associative fadd1
associative fadd2
 $! a \ b \ c. \text{fmul2 } (\text{fmul1 } a \ b) \ c = \text{fmul1 } a \ (\text{fmul2 } b \ c)$
 $! a \ b \ c. \text{fmul2 } (\text{fadd1 } a \ b) \ c = \text{fadd1 } (\text{fmul2 } a \ c) (\text{fmul2 } b \ c)$
 $! a \ b \ c. \text{fmul1 } c \ (\text{fadd2 } a \ b) = \text{fadd2 } (\text{fmul1 } c \ a) (\text{fmul1 } c \ b)$
shows
 $(\text{mult-matrix } \text{fmul1 } \text{fadd1 } A) \circ (\text{mult-matrix } \text{fmul2 } \text{fadd2 } B) = \text{mult-matrix } \text{fmul2}$
 $\text{fadd2 } (\text{mult-matrix } \text{fmul1 } \text{fadd1 } A \ B)$
 $\langle \text{proof} \rangle$

lemma *mult-matrix-assoc-simple*:

assumes *prems*:
 $! a. \text{fmul } 0 \ a = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $\text{fadd } 0 \ 0 = 0$
associative fadd
commutative fadd
associative fmul
distributive fmul fadd
shows $\text{mult-matrix } \text{fmul } \text{fadd } (\text{mult-matrix } \text{fmul } \text{fadd } A \ B) \ C = \text{mult-matrix } \text{fmul}$
 $\text{fadd } A \ (\text{mult-matrix } \text{fmul } \text{fadd } B \ C) \ (\text{is } ?\text{concl})$
 $\langle \text{proof} \rangle$

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

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

lemma *Rep-mult-matrix*:

assumes
 $! a. \text{fmul } 0 \ a = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $\text{fadd } 0 \ 0 = 0$
shows
 $\text{Rep-matrix}(\text{mult-matrix } \text{fmul } \text{fadd } A \ B) \ j \ i =$
 $\text{foldseq } \text{fadd } (\% \ k. \text{fmul } (\text{Rep-matrix } A \ j \ k) (\text{Rep-matrix } B \ k \ i)) \ (\text{max } (\text{ncols } A)$
 $(\text{nrows } B))$
 $\langle \text{proof} \rangle$

lemma *transpose-mult-matrix:*

assumes

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

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

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

$! x \ y. \text{fmul } y \ x = \text{fmul } x \ y$

shows

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

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

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

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

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: $A < B \equiv A \leq B \wedge A \neq B$ $\langle \text{proof} \rangle$

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

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

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

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

lemma *le-left-combine-matrix:*

assumes

$f \ 0 \ 0 = 0$

$! a b c. a \leq b \longrightarrow f c a \leq f c b$
 $A \leq B$
shows
 $combine_matrix f C A \leq combine_matrix f C B$
 $\langle proof \rangle$

lemma *le-right-combine-matrix*:

assumes
 $f 0 0 = 0$
 $! a b c. a \leq b \longrightarrow f a c \leq f b c$
 $A \leq B$
shows
 $combine_matrix f A C \leq combine_matrix f B C$
 $\langle proof \rangle$

lemma *le-transpose-matrix*: $(A \leq B) = (transpose_matrix A \leq transpose_matrix B)$

$\langle proof \rangle$

lemma *le-foldseq*:

assumes
 $! a b c d. a \leq b \ \& \ c \leq d \longrightarrow f a c \leq f b d$
 $! i. i \leq n \longrightarrow s i \leq t i$
shows
 $foldseq f s n \leq foldseq f t n$
 $\langle proof \rangle$

lemma *le-left-mult*:

assumes
 $! a b c d. a \leq b \ \& \ c \leq d \longrightarrow fadd a c \leq fadd b d$
 $! c a b. 0 \leq c \ \& \ a \leq b \longrightarrow fmul c a \leq fmul c b$
 $! a. fmul 0 a = 0$
 $! a. fmul a 0 = 0$
 $fadd 0 0 = 0$
 $0 \leq C$
 $A \leq B$
shows
 $mult_matrix fmul fadd C A \leq mult_matrix fmul fadd C B$
 $\langle proof \rangle$

lemma *le-right-mult*:

assumes
 $! a b c d. a \leq b \ \& \ c \leq d \longrightarrow fadd a c \leq fadd b d$
 $! c a b. 0 \leq c \ \& \ a \leq b \longrightarrow fmul a c \leq fmul b c$
 $! a. fmul 0 a = 0$
 $! a. fmul a 0 = 0$
 $fadd 0 0 = 0$
 $0 \leq C$
 $A \leq B$


```

shows
  mult-matrix fmul fadd A C <= mult-matrix fmul fadd B C
  <proof>

lemma spec2: ! j i. P j i  $\implies$  P j i <proof>
lemma neg-imp: ( $\neg Q \longrightarrow \neg P$ )  $\implies P \longrightarrow Q$  <proof>

lemma singleton-matrix-le[simp]: (singleton-matrix j i a <= singleton-matrix j i b) = (a <= (b:::order))
  <proof>

lemma singleton-le-zero[simp]: (singleton-matrix j i x <= 0) = (x <= (0::'a::{order,zero}))
  <proof>

lemma singleton-ge-zero[simp]: (0 <= singleton-matrix j i x) = (((0::'a::{order,zero}) <= x))
  <proof>

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

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

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))
  <proof>

end

theory Matrix
imports MatrixGeneral
begin

instance matrix :: ({zero, lattice}) lattice
  inf  $\equiv$  combine-matrix inf
  sup  $\equiv$  combine-matrix sup
  <proof>

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

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

```

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

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

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

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

lemma *Rep-matrix-add[simp]*:
 $\text{Rep-matrix } ((a::('a::\text{lordered-ab-group-add})\text{matrix}) + b) j i = (\text{Rep-matrix } a j i) + (\text{Rep-matrix } b j i)$
 $\langle \text{proof} \rangle$

lemma *Rep-matrix-mult*: $\text{Rep-matrix } ((a::('a::\text{lordered-ring})\text{matrix}) * b) j i = \text{foldseq } (op +) (\% k. (\text{Rep-matrix } a j k) * (\text{Rep-matrix } b k i)) (\text{max } (\text{ncols } a) (\text{nrows } b))$
 $\langle \text{proof} \rangle$

lemma *apply-matrix-add*: $! x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a) \implies \text{apply-matrix } f ((a::('a::\text{lordered-ab-group-add})\text{matrix}) + b) = (\text{apply-matrix } f a) + (\text{apply-matrix } f b)$
 $\langle \text{proof} \rangle$

lemma *singleton-matrix-add*: $\text{singleton-matrix } j i ((a::('a::\text{lordered-ab-group-add}) + b) = (\text{singleton-matrix } j i a) + (\text{singleton-matrix } j i b)$
 $\langle \text{proof} \rangle$

lemma *nrows-mult*: $\text{nrows } ((A::('a::\text{lordered-ring})\text{matrix}) * B) \leq \text{nrows } A$
 $\langle \text{proof} \rangle$

lemma *ncols-mult*: $\text{ncols } ((A::('a::\text{lordered-ring})\text{matrix}) * B) \leq \text{ncols } B$
 $\langle \text{proof} \rangle$

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

lemma *Rep-one-matrix[simp]*: $\text{Rep-matrix } (\text{one-matrix } n) j i = (\text{if } (j = i \ \& \ j < n) \text{ then } 1 \text{ else } 0)$
 $\langle \text{proof} \rangle$

lemma *nrows-one-matrix[simp]*: $\text{nrows } ((\text{one-matrix } n)::('a::\text{zero-neq-one})\text{matrix}) = n$ (**is** $?r = -$)
 $\langle \text{proof} \rangle$

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

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

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

lemma *transpose-matrix-mult*: $\text{transpose-matrix } ((A :: ('a::\{\text{lordered-ring}, \text{comm-ring}\})\text{matrix}) * B) = (\text{transpose-matrix } B) * (\text{transpose-matrix } A)$
 <proof>

lemma *transpose-matrix-add*: $\text{transpose-matrix } ((A :: ('a::\text{lordered-ab-group-add})\text{matrix}) + B) = \text{transpose-matrix } A + \text{transpose-matrix } B$
 <proof>

lemma *transpose-matrix-diff*: $\text{transpose-matrix } ((A :: ('a::\text{lordered-ab-group-add})\text{matrix}) - B) = \text{transpose-matrix } A - \text{transpose-matrix } B$
 <proof>

lemma *transpose-matrix-minus*: $\text{transpose-matrix } (-(A :: ('a::\text{lordered-ring})\text{matrix})) = - \text{transpose-matrix } (A :: ('a::\text{lordered-ring})\text{matrix})$
 <proof>

constdefs

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

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

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

lemma *left-right-inverse-matrix-unique*:
assumes *left-inverse-matrix* $A\ Y$ *right-inverse-matrix* $A\ X$
shows $X = Y$

$\langle \text{proof} \rangle$

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

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

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

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

lemma *add-nrows*: $\text{nrows } (A::('a::\text{comm-monoid-add}) \text{ matrix}) \leq u \implies \text{nrows } B \leq u \implies \text{nrows } (A + B) \leq u$
 $\langle \text{proof} \rangle$

lemma *move-matrix-row-mult*: $\text{move-matrix } ((A::('a::\text{lordered-ring}) \text{ matrix}) * B) \ j \ 0 = (\text{move-matrix } A \ j \ 0) * B$
 $\langle \text{proof} \rangle$

lemma *move-matrix-col-mult*: $\text{move-matrix } ((A::('a::\text{lordered-ring}) \text{ matrix}) * B) \ 0 \ i = A * (\text{move-matrix } B \ 0 \ i)$
 $\langle \text{proof} \rangle$

lemma *move-matrix-add*: $((\text{move-matrix } (A + B) \ j \ i)::('a::\text{lordered-ab-group-add}) \text{ matrix})) = (\text{move-matrix } A \ j \ i) + (\text{move-matrix } B \ j \ i)$
 $\langle \text{proof} \rangle$

lemma *move-matrix-mult*: $\text{move-matrix } ((A::('a::\text{lordered-ring}) \text{ matrix}) * B) \ j \ i = (\text{move-matrix } A \ j \ 0) * (\text{move-matrix } B \ 0 \ i)$
 $\langle \text{proof} \rangle$

constdefs

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

lemma *scalar-mult-zero[simp]*: $\text{scalar-mult } y \ 0 = 0$
 $\langle \text{proof} \rangle$

lemma *scalar-mult-add*: $\text{scalar-mult } y \ (a+b) = (\text{scalar-mult } y \ a) + (\text{scalar-mult } y \ b)$
 $\langle \text{proof} \rangle$

lemma *Rep-scalar-mult[simp]*: $\text{Rep-matrix } (\text{scalar-mult } y \ a) \ j \ i = y * (\text{Rep-matrix } a \ j \ i)$

$a \ j \ i)$
 $\langle proof \rangle$

lemma *scalar-mult-singleton[simp]*: $scalar-mult \ y \ (singleton-matrix \ j \ i \ x) = singleton-matrix \ j \ i \ (y * x)$
 $\langle proof \rangle$

lemma *Rep-minus[simp]*: $Rep-matrix \ (-(A:::ordered-ab-group-add)) \ x \ y = -(Rep-matrix \ A \ x \ y)$
 $\langle proof \rangle$

lemma *Rep-abs[simp]*: $Rep-matrix \ (abs \ (A:::ordered-ring)) \ x \ y = abs \ (Rep-matrix \ A \ x \ y)$
 $\langle proof \rangle$

end

theory *LP*
imports *Main*
begin

lemma *linprog-dual-estimate*:
assumes
 $A * x \leq (b::'a::ordered-ring)$
 $0 \leq y$
 $abs \ (A - A') \leq \delta A$
 $b \leq b'$
 $abs \ (c - c') \leq \delta c$
 $abs \ x \leq r$
shows
 $c * x \leq y * b' + (y * \delta A + abs \ (y * A' - c') + \delta c) * r$
 $\langle proof \rangle$

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

lemma *mult-le-prts*:
assumes
 $a1 \leq (a::'a::ordered-ring)$
 $a \leq a2$
 $b1 \leq b$
 $b \leq b2$
shows

$a * b \leq \text{pprt } a2 * \text{pprt } b2 + \text{pprt } a1 * \text{nprt } b2 + \text{nprt } a2 * \text{pprt } b1 + \text{nprt } a1 * \text{nprt } b1$
 <proof>

lemma *mult-le-dual-prts*:

assumes

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

$0 \leq y$

$A1 \leq A$

$A \leq A2$

$c1 \leq c$

$c \leq c2$

$r1 \leq x$

$x \leq r2$

shows

$c * x \leq y * b + (\text{let } s1 = c1 - y * A2; s2 = c2 - y * A1 \text{ in } \text{pprt } s2 * \text{pprt } r2$
 $+ \text{pprt } s1 * \text{nprt } r2 + \text{nprt } s2 * \text{pprt } r1 + \text{nprt } s1 * \text{nprt } r1)$
 (is - <= - + ?C)
 <proof>

end

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

types

$'a \text{ svec} = (\text{nat} * 'a) \text{ list}$

$'a \text{ smat} = ('a \text{ svec}) \text{ svec}$

consts

$\text{sparse-row-vector} :: ('a :: \text{ordered-ring}) \text{ svec} \Rightarrow 'a \text{ matrix}$

$\text{sparse-row-matrix} :: ('a :: \text{ordered-ring}) \text{ smat} \Rightarrow 'a \text{ matrix}$

defs

$\text{sparse-row-vector-def} : \text{sparse-row-vector } arr == \text{foldl } (\% m \ x. m + (\text{singleton-matrix } 0 \ (\text{fst } x) \ (\text{snd } x))) \ 0 \ arr$

$\text{sparse-row-matrix-def} : \text{sparse-row-matrix } arr == \text{foldl } (\% m \ r. m + (\text{move-matrix } (\text{sparse-row-vector } (\text{snd } r)) \ (\text{int } (\text{fst } r)) \ 0)) \ 0 \ arr$

lemma *sparse-row-vector-empty[simp]*: $\text{sparse-row-vector } [] = 0$
 <proof>

lemma *sparse-row-matrix-empty[simp]*: $\text{sparse-row-matrix } [] = 0$
 <proof>

lemma *foldl-distrstart[rule-format]*: $! a \ x \ y. (f \ (g \ x \ y) \ a = g \ x \ (f \ y \ a)) \Longrightarrow ! x \ y. (foldl \ f \ (g \ x \ y) \ l = g \ x \ (foldl \ f \ y \ l))$
 <proof>

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

lemma *sparse-row-vector-append*[simp]: *sparse-row-vector* (*a* @ *b*) = (*sparse-row-vector a*) + (*sparse-row-vector b*)
 ⟨*proof*⟩

lemma *nrows-spvec*[simp]: *nrows* (*sparse-row-vector x*) ≤ (*Suc 0*)
 ⟨*proof*⟩

lemma *sparse-row-matrix-cons*: *sparse-row-matrix* (*a*#*arr*) = ((*move-matrix* (*sparse-row-vector* (*snd a*)) (*int* (*fst a*)) 0)) + *sparse-row-matrix arr*
 ⟨*proof*⟩

lemma *sparse-row-matrix-append*: *sparse-row-matrix* (*arr*@*brr*) = (*sparse-row-matrix arr*) + (*sparse-row-matrix brr*)
 ⟨*proof*⟩

consts

sorted-spvec :: 'a *spvec* ⇒ *bool*
sorted-spmat :: 'a *spmat* ⇒ *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* [] ⇒ *True* | *b*#*bs* ⇒ ((*fst a* < *fst b*) & (*sorted-spvec as*)))

declare *sorted-spvec.simps* [simp del]

lemma *sorted-spvec-empty*[simp]: *sorted-spvec* [] = *True*
 ⟨*proof*⟩

lemma *sorted-spvec-cons1*: *sorted-spvec* (*a*#*as*) ⇒ *sorted-spvec as*
 ⟨*proof*⟩

lemma *sorted-spvec-cons2*: *sorted-spvec* (*a*#*b*#*t*) ⇒ *sorted-spvec* (*a*#*t*)
 ⟨*proof*⟩

lemma *sorted-spvec-cons3*: *sorted-spvec*(*a*#*b*#*t*) ⇒ *fst a* < *fst b*
 ⟨*proof*⟩

lemma *sorted-sparse-row-vector-zero*[rule-format]: *m* ≤ *n* ⟶ *sorted-spvec* ((*n,a*)#*arr*)
 ⟶ *Rep-matrix* (*sparse-row-vector arr*) *j m* = 0
 ⟨*proof*⟩

lemma *sorted-sparse-row-matrix-zero*[*rule-format*]: $m \leq n \longrightarrow \text{sorted-spvec } ((n, a) \# \text{arr})$
 $\longrightarrow \text{Rep-matrix } (\text{sparse-row-matrix } \text{arr}) \ m \ j = 0$
<proof>

consts

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

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)
<proof>

lemma *sparse-row-vector-abs*:

sorted-spvec v \implies *sparse-row-vector* (abs-spvec v) = abs (sparse-row-vector v)
<proof>

lemma *sorted-spvec-minus-spvec*:

sorted-spvec v \implies *sorted-spvec* (minus-spvec v)
<proof>

lemma *sorted-spvec-minus-spvec*:

sorted-spvec v \implies *sorted-spvec* (minus-spvec v)
<proof>

lemma *sorted-spvec-abs-spvec*:

sorted-spvec v \implies *sorted-spvec* (abs-spvec v)
<proof>

defs

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

lemma *smult-spvec-empty*[*simp*]: *smult-spvec* y [] = []
<proof>

lemma *smult-spvec-cons*: *smult-spvec* y (a # arr) = (fst a, y * (snd a)) # (*smult-spvec* y arr)
<proof>

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
 <proof>

lemma *addmult-spvec-empty2*[simp]: *addmult-spvec* (y, a, []) = a
 <proof>

lemma *sparse-row-vector-map*: (! x y. f (x+y) = (f x) + (f y)) ==> (f::'a==>('a::ordered-ring))
 0 = 0 ==>
sparse-row-vector (map (% x. (fst x, f (snd x))) a) = *apply-matrix* f (*sparse-row-vector* a)
 <proof>

lemma *sparse-row-vector-smult*: *sparse-row-vector* (*smult-spvec* y a) = *scalar-mult* y (*sparse-row-vector* a)
 <proof>

lemma *sparse-row-vector-addmult-spvec*: *sparse-row-vector* (*addmult-spvec* (y::'a::ordered-ring, a, b)) =
 (*sparse-row-vector* a) + (*scalar-mult* y (*sparse-row-vector* b))
 <proof>

lemma *sorted-smult-spvec*[rule-format]: *sorted-spvec* a ==> *sorted-spvec* (*smult-spvec* y a)
 <proof>

lemma *sorted-spvec-addmult-spvec-helper*: [[*sorted-spvec* (*addmult-spvec* (y, (a, b) # arr, brr)); aa < a; *sorted-spvec* ((a, b) # arr);
sorted-spvec ((aa, ba) # brr)]] ==> *sorted-spvec* ((aa, y * ba) # *addmult-spvec* (y, (a, b) # arr, brr))
 <proof>

lemma *sorted-spvec-addmult-spvec-helper2*:
 [[*sorted-spvec* (*addmult-spvec* (y, arr, (aa, ba) # brr)); a < aa; *sorted-spvec* ((a, b) # arr); *sorted-spvec* ((aa, ba) # brr)]]
 ==> *sorted-spvec* ((a, b) # *addmult-spvec* (y, arr, (aa, ba) # brr))
 <proof>

lemma *sorted-spvec-addmult-spvec-helper3*[rule-format]:
sorted-spvec (*addmult-spvec* (y, arr, brr)) -> *sorted-spvec* ((aa, b) # arr) ->
sorted-spvec ((aa, ba) # brr)

$\longrightarrow \text{sorted-spvec } ((aa, b + y * ba) \# (\text{addmult-spvec } (y, \text{arr}, \text{brr})))$
 $\langle \text{proof} \rangle$

lemma *sorted-addmult-spvec*[rule-format]: $\text{sorted-spvec } a \longrightarrow \text{sorted-spvec } b \longrightarrow$
 $\text{sorted-spvec } (\text{addmult-spvec } (y, a, b))$
 $\langle \text{proof} \rangle$

consts

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

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

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

lemma *sorted-mult-spvec-spmat*[rule-format]:
 $\text{sorted-spvec } (c::('a::\text{ordered-ring}) \text{ spvec}) \longrightarrow \text{sorted-spmat } B \longrightarrow \text{sorted-spvec}$
 $(\text{mult-spvec-spmat } (c, a, B))$
 $\langle \text{proof} \rangle$

consts

$\text{mult-spmat} :: ('a::\text{ordered-ring}) \text{ smat} \Rightarrow 'a \text{ smat} \Rightarrow 'a \text{ smat}$

primrec

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

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

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

lemma *sorted-spmat-mult-spmat*[rule-format]:
 $\text{sorted-spmat } (B::('a::\text{ordered-ring}) \text{ smat}) \longrightarrow \text{sorted-spmat } (\text{mult-spmat } A \ B)$
 $\langle \text{proof} \rangle$

consts

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

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

lemma $add\text{-}spvec\text{-}empty1[simp]: add\text{-}spvec \text{ } ([], a) = a$
 $\langle proof \rangle$

lemma $add\text{-}spvec\text{-}empty2[simp]: add\text{-}spvec \text{ } (a, []) = a$
 $\langle proof \rangle$

lemma $sparse\text{-}row\text{-}vector\text{-}add: sparse\text{-}row\text{-}vector \text{ } (add\text{-}spvec \text{ } (a, b)) = (sparse\text{-}row\text{-}vector$
 $a) + (sparse\text{-}row\text{-}vector \text{ } b)$
 $\langle proof \rangle$

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

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

lemma $sorted\text{-}add\text{-}spvec\text{-}helper1[rule\text{-}format]: add\text{-}spvec \text{ } ((a, b)\#arr, brr) = (ab,$
 $bb) \# list \longrightarrow (ab = a \mid (brr \neq [] \ \& \ ab = fst \text{ } (hd \text{ } brr)))$
 $\langle proof \rangle$

lemma $sorted\text{-}add\text{-}spmat\text{-}helper1[rule\text{-}format]: add\text{-}spmat \text{ } ((a, b)\#arr, brr) = (ab,$
 $bb) \# list \longrightarrow (ab = a \mid (brr \neq [] \ \& \ ab = fst \text{ } (hd \text{ } brr)))$
 $\langle proof \rangle$

lemma $sorted\text{-}add\text{-}spvec\text{-}helper[rule\text{-}format]: add\text{-}spvec \text{ } (arr, brr) = (ab, bb) \# list$
 $\longrightarrow ((arr \neq [] \ \& \ ab = fst \text{ } (hd \text{ } arr)) \mid (brr \neq [] \ \& \ ab = fst \text{ } (hd \text{ } brr)))$
 $\langle proof \rangle$

lemma *sorted-add-spmat-helper*[rule-format]: $\text{add-spmat } (arr, brr) = (ab, bb) \# list \longrightarrow ((arr \neq [] \ \& \ ab = \text{fst } (\text{hd } arr)) \mid (brr \neq [] \ \& \ ab = \text{fst } (\text{hd } brr)))$
 <proof>

lemma *add-spvec-commute*: $\text{add-spvec } (a, b) = \text{add-spvec } (b, a)$
 <proof>

lemma *add-spmat-commute*: $\text{add-spmat } (a, b) = \text{add-spmat } (b, a)$
 <proof>

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

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

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

lemma *sorted-spvec-add-spmat*[rule-format]: $\text{sorted-spvec } A \longrightarrow \text{sorted-spvec } B \longrightarrow \text{sorted-spvec } (\text{add-spmat } (A, B))$
 <proof>

lemma *sorted-spmat-add-spmat*[rule-format]: $\text{sorted-spmat } A \longrightarrow \text{sorted-spmat } B \longrightarrow \text{sorted-spmat } (\text{add-spmat } (A, B))$
 <proof>

consts

$\text{le-spvec} :: ('a::\text{ordered-ab-group-add}) \text{ spvec} * 'a \text{ spvec} \Rightarrow \text{bool}$
 $\text{le-spmat} :: ('a::\text{ordered-ab-group-add}) \text{ spat} * 'a \text{ spat} \Rightarrow \text{bool}$

recdef *le-spvec measure* (% (a,b). (length a) + (length b))
 $\text{le-spvec } ([], []) = \text{True}$
 $\text{le-spvec } (a\#as, []) = ((\text{snd } a \leq 0) \ \& \ (\text{le-spvec } (as, [])))$
 $\text{le-spvec } ([], b\#bs) = ((0 \leq \text{snd } b) \ \& \ (\text{le-spvec } ([], bs)))$
 $\text{le-spvec } (a\#as, b\#bs) =$
 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))
 $\text{le-spmat } ([], []) = \text{True}$

```

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 => 'a matrix => bool
disj-matrices A B == (! j i. (Rep-matrix A j i ≠ 0) → (Rep-matrix B j i = 0)) & (! j i. (Rep-matrix B j i ≠ 0) → (Rep-matrix A j i = 0))

```

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

lemma *disj-matrices-contr1*: *disj-matrices A B ⇒ Rep-matrix A j i ≠ 0 ⇒ Rep-matrix B j i = 0*
 ⟨proof⟩

lemma *disj-matrices-contr2*: *disj-matrices A B ⇒ Rep-matrix B j i ≠ 0 ⇒ Rep-matrix A j i = 0*
 ⟨proof⟩

lemma *disj-matrices-add*: *disj-matrices A B ⇒ disj-matrices C D ⇒ disj-matrices A D ⇒ disj-matrices B C ⇒*
 $(A + B \leq C + D) = (A \leq C \ \& \ B \leq (D::('a::lordered-ab-group-add) matrix))$
 ⟨proof⟩

lemma *disj-matrices-zero1*[simp]: *disj-matrices 0 B*
 ⟨proof⟩

lemma *disj-matrices-zero2*[simp]: *disj-matrices A 0*
 ⟨proof⟩

lemma *disj-matrices-commute*: *disj-matrices A B = disj-matrices B A*
 ⟨proof⟩

lemma *disj-matrices-add-le-zero*: *disj-matrices A B ⇒*
 $(A + B \leq 0) = (A \leq 0 \ \& \ (B::('a::lordered-ab-group-add) matrix) \leq 0)$
 ⟨proof⟩

lemma *disj-matrices-add-zero-le*: *disj-matrices A B ⇒*
 $(0 \leq A + B) = (0 \leq A \ \& \ 0 \leq (B::('a::lordered-ab-group-add) matrix))$
 ⟨proof⟩

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

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

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

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

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

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

lemma *disj-move-sparse-vec-mat[simplified disj-matrices-commute]*:
 $j \leq a \implies \text{sorted-spvec}((a,c)\#as) \implies \text{disj-matrices} \ (\text{move-matrix} \ (\text{sparse-row-vector}$
 $b) \ (\text{int } j) \ i) \ (\text{sparse-row-matrix } as)$
 $\langle \text{proof} \rangle$

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

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

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

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

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

$\langle \text{proof} \rangle$

declare $[[\text{simp-depth-limit} = 999]]$

consts

$\text{abs-spmat} :: ('a::\text{ordered-ring}) \text{ spmat} \Rightarrow 'a \text{ spmat}$
 $\text{minus-spmat} :: ('a::\text{ordered-ring}) \text{ spmat} \Rightarrow 'a \text{ spmat}$

primrec

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

primrec

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

lemma *sparse-row-matrix-minus:*

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

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

$\langle \text{proof} \rangle$

lemma *sparse-row-matrix-abs:*

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

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

constdefs

$\text{diff-spmat} :: ('a::\text{ordered-ring}) \text{ spmat} \Rightarrow 'a \text{ spmat} \Rightarrow 'a \text{ spmat}$
 $\text{diff-spmat } A \ B == \text{add-spmat } (A, \text{minus-spmat } B)$

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

<proof>

lemma *sorted-spvec-diff-spmat*: *sorted-spvec A* \implies *sorted-spvec B* \implies *sorted-spvec*
(*diff-spmat A B*)
<proof>

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

constdefs

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

lemma *sorted-sparse-matrix-imp-spvec*: *sorted-sparse-matrix A* \implies *sorted-spvec A*
<proof>

lemma *sorted-sparse-matrix-imp-spmat*: *sorted-sparse-matrix A* \implies *sorted-spmat*
A
<proof>

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

lemma *bool1*: (\neg *True*) = *False* *<proof>*
lemma *bool2*: (\neg *False*) = *True* *<proof>*
lemma *bool3*: ((*P::bool*) \wedge *True*) = *P* *<proof>*
lemma *bool4*: (*True* \wedge (*P::bool*)) = *P* *<proof>*
lemma *bool5*: ((*P::bool*) \wedge *False*) = *False* *<proof>*
lemma *bool6*: (*False* \wedge (*P::bool*)) = *False* *<proof>*
lemma *bool7*: ((*P::bool*) \vee *True*) = *True* *<proof>*
lemma *bool8*: (*True* \vee (*P::bool*)) = *True* *<proof>*
lemma *bool9*: ((*P::bool*) \vee *False*) = *P* *<proof>*
lemma *bool10*: (*False* \vee (*P::bool*)) = *P* *<proof>*
lemmas *boolarith* = *bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10*

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

consts

pprt-spvec :: ('a::{*lordered-ab-group-add*}) *spvec* \Rightarrow 'a *spvec*
nprr-spvec :: ('a::{*lordered-ab-group-add*}) *spvec* \Rightarrow 'a *spvec*
pprt-spmat :: ('a::{*lordered-ab-group-add*}) *spmat* \Rightarrow 'a *spmat*
nprr-spmat :: ('a::{*lordered-ab-group-add*}) *spmat* \Rightarrow 'a *spmat*

primrec

pprt-spvec [] = []

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

primrec

$$\begin{aligned} \text{nprrt-spvec } [] &= [] \\ \text{nprrt-spvec } (a \# as) &= (\text{fst } a, \text{nprrt } (\text{snd } a)) \# (\text{nprrt-spvec } as) \end{aligned}$$

primrec

$$\begin{aligned} \text{pprrt-spmat } [] &= [] \\ \text{pprrt-spmat } (a \# as) &= (\text{fst } a, \text{pprrt-spvec } (\text{snd } a)) \# (\text{pprrt-spmat } as) \end{aligned}$$

primrec

$$\begin{aligned} \text{nprrt-spmat } [] &= [] \\ \text{nprrt-spmat } (a \# as) &= (\text{fst } a, \text{nprrt-spvec } (\text{snd } a)) \# (\text{nprrt-spmat } as) \end{aligned}$$

lemma *pprt-add: disj-matrices A (B::('a::ordered-ring) matrix) \implies pprt (A+B)*
 $= \text{pprt } A + \text{pprt } B$
<proof>

lemma *nprrt-add: disj-matrices A (B::('a::ordered-ring) matrix) \implies nprrt (A+B)*
 $= \text{nprrt } A + \text{nprrt } B$
<proof>

lemma *pprt-singleton[simp]: pprt (singleton-matrix j i (x::'a::ordered-ring)) = singleton-matrix j i (pprt x)*
<proof>

lemma *nprrt-singleton[simp]: nprrt (singleton-matrix j i (x::'a::ordered-ring)) = singleton-matrix j i (nprrt x)*
<proof>

lemma *less-imp-le: a < b \implies a <= (b::'a::order) <proof>*

lemma *sparse-row-vector-pprt: sorted-spvec v \implies sparse-row-vector (pprt-spvec v)*
 $= \text{pprt } (\text{sparse-row-vector } v)$
<proof>

lemma *sparse-row-vector-nprrt: sorted-spvec v \implies sparse-row-vector (nprrt-spvec v)*
 $= \text{nprrt } (\text{sparse-row-vector } v)$
<proof>

lemma *pprt-move-matrix: pprt (move-matrix (A::('a::ordered-ring) matrix) j i)*
 $= \text{move-matrix } (\text{pprt } A) j i$
<proof>

lemma *nprrt-move-matrix: nprrt (move-matrix (A::('a::ordered-ring) matrix) j i)*

$= \text{move-matrix } (\text{nprt } A) \ j \ i$
 $\langle \text{proof} \rangle$

lemma *sparse-row-matrix-pprt*: $\text{sorted-spvec } m \implies \text{sorted-spmat } m \implies \text{sparse-row-matrix}$
 $(\text{pprt-spmat } m) = \text{pprt } (\text{sparse-row-matrix } m)$
 $\langle \text{proof} \rangle$

lemma *sparse-row-matrix-nprt*: $\text{sorted-spvec } m \implies \text{sorted-spmat } m \implies \text{sparse-row-matrix}$
 $(\text{nprt-spmat } m) = \text{nprt } (\text{sparse-row-matrix } m)$
 $\langle \text{proof} \rangle$

lemma *sorted-pprt-spvec*: $\text{sorted-spvec } v \implies \text{sorted-spvec } (\text{pprt-spvec } v)$
 $\langle \text{proof} \rangle$

lemma *sorted-nprt-spvec*: $\text{sorted-spvec } v \implies \text{sorted-spvec } (\text{nprt-spvec } v)$
 $\langle \text{proof} \rangle$

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

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

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

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

constdefs

$\text{mult-est-spmat} :: ('a::\text{lordered-ring}) \text{ spat} \Rightarrow 'a \text{ spat} \Rightarrow 'a \text{ spat} \Rightarrow 'a \text{ spat}$
 $\Rightarrow 'a \text{ spat}$
 $\text{mult-est-spmat } r1 \ r2 \ s1 \ s2 ==$
 $\text{add-spmat } (\text{mult-spmat } (\text{pprt-spmat } s2) (\text{pprt-spmat } r2), \text{add-spmat } (\text{mult-spmat}$
 $(\text{pprt-spmat } s1) (\text{nprt-spmat } r2),$
 $\text{add-spmat } (\text{mult-spmat } (\text{nprt-spmat } s2) (\text{pprt-spmat } r1), \text{mult-spmat } (\text{nprt-spmat}$
 $s1) (\text{nprt-spmat } r1))))$

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

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

sparse-row-matrix-nprt sorted-spvec-nprt-spmat sorted-spmat-nprt-spmat

lemma *zero-eq-Numeral0*: $(0::\text{number-ring}) = \text{Numeral0}$ *<proof>*

lemmas *sparse-row-matrix-arith-simps*[*simplified zero-eq-Numeral0*] =
mult-spmat.simps mult-spvec-spmat.simps
addmult-spvec.simps
smult-spvec-empty smult-spvec-cons
add-spmat.simps add-spvec.simps
minus-spmat.simps minus-spvec.simps
abs-spmat.simps abs-spvec.simps
diff-spmat-def
le-spmat.simps le-spvec.simps
pprt-spmat.simps pprrt-spvec.simps
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* ($b::('a::\text{lordered-ring})$ *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* (*pprrt-spmat s2*) (*pprrt-spmat r2*), *add-spmat* (*mult-spmat* (*pprrt-spmat s1*) (*nprrt-spmat r2*),

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

<proof>

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

```

assumes
  sorted-sparse-matrix A1
  sorted-sparse-matrix A2
  sorted-sparse-matrix c1
  sorted-sparse-matrix c2
  sorted-sparse-matrix y
  sorted-sparse-matrix r1
  sorted-sparse-matrix r2
  sorted-spvec b
  le-spmat ( $\square$ , y)
  sparse-row-matrix A1  $\leq$  A
  A  $\leq$  sparse-row-matrix A2
  sparse-row-matrix c1  $\leq$  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,
    mult-est-spmat r1 r2 (diff-spmat c1 (mult-spmat y A2)) (diff-spmat c2 (mult-spmat
    y A1))))
   $\langle$ proof $\rangle$ 

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

 $\langle$ ML $\rangle$ 

end
theory ComputeHOL
imports Main  $\sim\sim$  /src/Tools/Compute-Oracle/Compute-Oracle
begin

lemma Trueprop-eq-eq: Trueprop X == (X == True)  $\langle$ proof $\rangle$ 
lemma meta-eq-trivial: x == y  $\implies$  x == y  $\langle$ proof $\rangle$ 
lemma meta-eq-imp-eq: x == y  $\implies$  x = y  $\langle$ proof $\rangle$ 
lemma eq-trivial: x = y  $\implies$  x = y  $\langle$ proof $\rangle$ 

```

lemma *bool-to-true*: $x :: \text{bool} \implies x == \text{True} \langle \text{proof} \rangle$
lemma *transmeta-1*: $x = y \implies y == z \implies x = z \langle \text{proof} \rangle$
lemma *transmeta-2*: $x == y \implies y = z \implies x = z \langle \text{proof} \rangle$
lemma *transmeta-3*: $x == y \implies y == z \implies x = z \langle \text{proof} \rangle$

lemma *If-True*: $\text{If True} = (\lambda x y. x) \langle \text{proof} \rangle$
lemma *If-False*: $\text{If False} = (\lambda x y. y) \langle \text{proof} \rangle$

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

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

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

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

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

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

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

definition

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

where

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

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

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

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

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* $(x\#xs)$ = $1 + (length\ xs)$
 $\langle proof \rangle$

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

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

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

lemma *list-case-compute-cons*: *list-case-compute* ($u\#v$) = (λ ($a::'a$) *f*. (*f* ($u::'b$)
 v))
 $\langle proof \rangle$

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

lemma *compute-list-nth*: $((x\#xs) ! n) = (\text{if } n = 0 \text{ then } x \text{ else } (xs ! (n - 1)))$
 $\langle proof \rangle$

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*

$\langle ML \rangle$

end

theory *ComputeNumeral*
imports *ComputeHOL Float*
begin

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

lemma *neg1*: *neg Numeral.Pls* = *False* $\langle proof \rangle$
lemma *neg2*: *neg Numeral.Min* = *True* $\langle proof \rangle$
lemma *neg3*: *neg* (x *BIT Numeral.B0*) = *neg* x $\langle proof \rangle$
lemma *neg4*: *neg* (x *BIT Numeral.B1*) = *neg* x $\langle proof \rangle$
lemmas *bitneg* = *neg1 neg2 neg3 neg4*

lemma *iszero1*: *iszero Numeral.Pls = True* $\langle \text{proof} \rangle$
lemma *iszero2*: *iszero Numeral.Min = False* $\langle \text{proof} \rangle$
lemma *iszero3*: *iszero (x BIT Numeral.B0) = iszero x* $\langle \text{proof} \rangle$
lemma *iszero4*: *iszero (x BIT Numeral.B1) = False* $\langle \text{proof} \rangle$
lemmas *bitiszero* = *iszero1 iszero2 iszero3 iszero4*

constdefs

lezero x == (x ≤ 0)
lemma *lezero1*: *lezero Numeral.Pls = True* $\langle \text{proof} \rangle$
lemma *lezero2*: *lezero Numeral.Min = True* $\langle \text{proof} \rangle$
lemma *lezero3*: *lezero (x BIT Numeral.B0) = lezero x* $\langle \text{proof} \rangle$
lemma *lezero4*: *lezero (x BIT Numeral.B1) = neg x* $\langle \text{proof} \rangle$
lemmas *bitlezero* = *lezero1 lezero2 lezero3 lezero4*

lemma *biteq1*: *(Numeral.Pls = Numeral.Pls) = True* $\langle \text{proof} \rangle$
lemma *biteq2*: *(Numeral.Min = Numeral.Min) = True* $\langle \text{proof} \rangle$
lemma *biteq3*: *(Numeral.Pls = Numeral.Min) = False* $\langle \text{proof} \rangle$
lemma *biteq4*: *(Numeral.Min = Numeral.Pls) = False* $\langle \text{proof} \rangle$
lemma *biteq5*: *(x BIT Numeral.B0 = y BIT Numeral.B0) = (x = y)* $\langle \text{proof} \rangle$
lemma *biteq6*: *(x BIT Numeral.B1 = y BIT Numeral.B1) = (x = y)* $\langle \text{proof} \rangle$
lemma *biteq7*: *(x BIT Numeral.B0 = y BIT Numeral.B1) = False* $\langle \text{proof} \rangle$
lemma *biteq8*: *(x BIT Numeral.B1 = y BIT Numeral.B0) = False* $\langle \text{proof} \rangle$
lemma *biteq9*: *(Numeral.Pls = x BIT Numeral.B0) = (Numeral.Pls = x)* $\langle \text{proof} \rangle$
lemma *biteq10*: *(Numeral.Pls = x BIT Numeral.B1) = False* $\langle \text{proof} \rangle$
lemma *biteq11*: *(Numeral.Min = x BIT Numeral.B0) = False* $\langle \text{proof} \rangle$
lemma *biteq12*: *(Numeral.Min = x BIT Numeral.B1) = (Numeral.Min = x)* $\langle \text{proof} \rangle$
lemma *biteq13*: *(x BIT Numeral.B0 = Numeral.Pls) = (x = Numeral.Pls)* $\langle \text{proof} \rangle$
lemma *biteq14*: *(x BIT Numeral.B1 = Numeral.Pls) = False* $\langle \text{proof} \rangle$
lemma *biteq15*: *(x BIT Numeral.B0 = Numeral.Min) = False* $\langle \text{proof} \rangle$
lemma *biteq16*: *(x BIT Numeral.B1 = Numeral.Min) = (x = Numeral.Min)* $\langle \text{proof} \rangle$
lemmas *biteq* = *biteq1 biteq2 biteq3 biteq4 biteq5 biteq6 biteq7 biteq8 biteq9 biteq10 biteq11 biteq12 biteq13 biteq14 biteq15 biteq16*

lemma *bitless1*: *(Numeral.Pls < Numeral.Min) = False* $\langle \text{proof} \rangle$
lemma *bitless2*: *(Numeral.Pls < Numeral.Pls) = False* $\langle \text{proof} \rangle$
lemma *bitless3*: *(Numeral.Min < Numeral.Pls) = True* $\langle \text{proof} \rangle$
lemma *bitless4*: *(Numeral.Min < Numeral.Min) = False* $\langle \text{proof} \rangle$
lemma *bitless5*: *(x BIT Numeral.B0 < y BIT Numeral.B0) = (x < y)* $\langle \text{proof} \rangle$
lemma *bitless6*: *(x BIT Numeral.B1 < y BIT Numeral.B1) = (x < y)* $\langle \text{proof} \rangle$
lemma *bitless7*: *(x BIT Numeral.B0 < y BIT Numeral.B1) = (x ≤ y)* $\langle \text{proof} \rangle$
lemma *bitless8*: *(x BIT Numeral.B1 < y BIT Numeral.B0) = (x < y)* $\langle \text{proof} \rangle$
lemma *bitless9*: *(Numeral.Pls < x BIT Numeral.B0) = (Numeral.Pls < x)* $\langle \text{proof} \rangle$
lemma *bitless10*: *(Numeral.Pls < x BIT Numeral.B1) = (Numeral.Pls ≤ x)* $\langle \text{proof} \rangle$

lemma *bitless11*: (*Numeral.Min* < *x BIT Numeral.B0*) = (*Numeral.Pls* ≤ *x*)
 <proof>
lemma *bitless12*: (*Numeral.Min* < *x BIT Numeral.B1*) = (*Numeral.Min* < *x*)
 <proof>
lemma *bitless13*: (*x BIT Numeral.B0* < *Numeral.Pls*) = (*x* < *Numeral.Pls*)
 <proof>
lemma *bitless14*: (*x BIT Numeral.B1* < *Numeral.Pls*) = (*x* < *Numeral.Pls*)
 <proof>
lemma *bitless15*: (*x BIT Numeral.B0* < *Numeral.Min*) = (*x* < *Numeral.Pls*)
 <proof>
lemma *bitless16*: (*x BIT Numeral.B1* < *Numeral.Min*) = (*x* < *Numeral.Min*)
 <proof>
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* <proof>
lemma *bitle2*: (*Numeral.Pls* ≤ *Numeral.Pls*) = *True* <proof>
lemma *bitle3*: (*Numeral.Min* ≤ *Numeral.Pls*) = *True* <proof>
lemma *bitle4*: (*Numeral.Min* ≤ *Numeral.Min*) = *True* <proof>
lemma *bitle5*: (*x BIT Numeral.B0* ≤ *y BIT Numeral.B0*) = (*x* ≤ *y*) <proof>
lemma *bitle6*: (*x BIT Numeral.B1* ≤ *y BIT Numeral.B1*) = (*x* ≤ *y*) <proof>
lemma *bitle7*: (*x BIT Numeral.B0* ≤ *y BIT Numeral.B1*) = (*x* ≤ *y*) <proof>
lemma *bitle8*: (*x BIT Numeral.B1* ≤ *y BIT Numeral.B0*) = (*x* < *y*) <proof>
lemma *bitle9*: (*Numeral.Pls* ≤ *x BIT Numeral.B0*) = (*Numeral.Pls* ≤ *x*) <proof>
lemma *bitle10*: (*Numeral.Pls* ≤ *x BIT Numeral.B1*) = (*Numeral.Pls* ≤ *x*) <proof>
lemma *bitle11*: (*Numeral.Min* ≤ *x BIT Numeral.B0*) = (*Numeral.Pls* ≤ *x*) <proof>
lemma *bitle12*: (*Numeral.Min* ≤ *x BIT Numeral.B1*) = (*Numeral.Min* ≤ *x*)
 <proof>
lemma *bitle13*: (*x BIT Numeral.B0* ≤ *Numeral.Pls*) = (*x* ≤ *Numeral.Pls*) <proof>
lemma *bitle14*: (*x BIT Numeral.B1* ≤ *Numeral.Pls*) = (*x* < *Numeral.Pls*) <proof>
lemma *bitle15*: (*x BIT Numeral.B0* ≤ *Numeral.Min*) = (*x* < *Numeral.Pls*) <proof>
lemma *bitle16*: (*x BIT Numeral.B1* ≤ *Numeral.Min*) = (*x* ≤ *Numeral.Min*)
 <proof>
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*=*Numeral.B0*] *add-BIT-0*[**where** *b*=*Numeral.B1*]

lemma *mult-Pls-right*: $x * \text{Numeral.Pls} = \text{Numeral.Pls} \langle \text{proof} \rangle$
lemma *mult-Min-right*: $x * \text{Numeral.Min} = - x \langle \text{proof} \rangle$
lemma *multb0x*: $(x \text{ BIT } \text{Numeral.B0}) * y = (x * y) \text{ BIT } \text{Numeral.B0} \langle \text{proof} \rangle$
lemma *multxb0*: $x * (y \text{ BIT } \text{Numeral.B0}) = (x * y) \text{ BIT } \text{Numeral.B0} \langle \text{proof} \rangle$
lemma *multb1*: $(x \text{ BIT } \text{Numeral.B1}) * (y \text{ BIT } \text{Numeral.B1}) = (((x * y) \text{ BIT } \text{Numeral.B0}) + x + y) \text{ BIT } \text{Numeral.B1} \langle \text{proof} \rangle$
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) $\langle \text{proof} \rangle$

lemma *natnorm0*: $(0::\text{nat}) = \text{number-of } (\text{Numeral.Pls}) \langle \text{proof} \rangle$
lemma *natnorm1*: $(1::\text{nat}) = \text{number-of } (\text{Numeral.Pls BIT } \text{Numeral.B1}) \langle \text{proof} \rangle$

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

lemma *natadd*: *number-of* $x + ((\text{number-of } y)::\text{nat}) = (\text{if } \text{neg } x \text{ then } (\text{number-of } y) \text{ else } (\text{if } \text{neg } y \text{ then } \text{number-of } x \text{ else } (\text{number-of } (x + y)))) \langle \text{proof} \rangle$

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

lemma *natmul*: $(\text{number-of } x) * ((\text{number-of } y)::\text{nat}) = (\text{if } \text{neg } x \text{ then } 0 \text{ else } (\text{if } \text{neg } y \text{ then } 0 \text{ else } \text{number-of } (x * y))) \langle \text{proof} \rangle$

lemma *nateq*: $((\text{number-of } x)::\text{nat}) = (\text{number-of } y) = ((\text{lezero } x \wedge \text{lezero } y) \vee$

$(x = y)$
 $\langle \text{proof} \rangle$

lemma *natless*: $((\text{number-of } x)::\text{nat}) < (\text{number-of } y) = ((x < y) \wedge (\neg (\text{lezero } y)))$
 $\langle \text{proof} \rangle$

lemma *natle*: $((\text{number-of } x)::\text{nat}) \leq (\text{number-of } y) = (y < x \longrightarrow \text{lezero } x)$
 $\langle \text{proof} \rangle$

fun *natfac* :: $\text{nat} \Rightarrow \text{nat}$

where

natfac $n = (\text{if } n = 0 \text{ then } 1 \text{ else } n * (\text{natfac } (n - 1)))$

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

lemma *number-eq*: $((\text{number-of } x)::'a::\{\text{number-ring, ordered-idom}\}) = (\text{number-of } y) = (x = y)$
 $\langle \text{proof} \rangle$

lemma *number-le*: $((\text{number-of } x)::'a::\{\text{number-ring, ordered-idom}\}) \leq (\text{number-of } y) = (x \leq y)$
 $\langle \text{proof} \rangle$

lemma *number-less*: $((\text{number-of } x)::'a::\{\text{number-ring, ordered-idom}\}) < (\text{number-of } y) = (x < y)$
 $\langle \text{proof} \rangle$

lemma *number-diff*: $((\text{number-of } x)::'a::\{\text{number-ring, ordered-idom}\}) - \text{number-of } y = \text{number-of } (x + (- y))$
 $\langle \text{proof} \rangle$

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*: $\text{real } ((\text{number-of } v)::\text{nat}) = (\text{if } \text{neg } v \text{ then } 0 \text{ else } \text{number-of } v)$
 $\langle \text{proof} \rangle$

lemma *compute-nat-of-int-number-of*: $\text{nat } ((\text{number-of } v)::\text{int}) = (\text{number-of } v)$
 $\langle \text{proof} \rangle$

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*: *adjust b (q, r) = (if 0 ≤ r - b then (2 * q + 1, r - b) else (2 * q, r))*
 ⟨*proof*⟩

lemma *negateSnd*: *negateSnd (q, r) = (q, -r)*
 ⟨*proof*⟩

lemma *divAlg*: *divAlg (a, b) = (if 0 ≤ a then*
 if 0 ≤ b then posDivAlg a b
 else if a = 0 then (0, 0)
 else negateSnd (negDivAlg (-a) (-b))
 else
 if 0 < b then negDivAlg a b
 else negateSnd (posDivAlg (-a) (-b)))
 ⟨*proof*⟩

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

lemma *even-Pls*: *even (Numeral.Pls) = True*
 ⟨*proof*⟩

lemma *even-Min*: *even (Numeral.Min) = False*
 ⟨*proof*⟩

lemma *even-B0*: *even (x BIT Numeral.B0) = True*
 ⟨*proof*⟩

lemma *even-B1*: *even (x BIT Numeral.B1) = False*
 ⟨*proof*⟩

lemma *even-number-of*: *even ((number-of w)::int) = even w*
 ⟨*proof*⟩

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