

Matrix

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

type-synonym 'a infmatrix = nat  $\Rightarrow$  nat  $\Rightarrow$  'a

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

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

typedef (overloaded) 'a matrix = matrix :: (nat  $\Rightarrow$  nat  $\Rightarrow$  'a::zero) set
  <proof>

declare Rep-matrix-inverse[simp]

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

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

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

lemma nrows:
  assumes hyp: nrows A  $\leq$  m
  shows (Rep-matrix A m n) = 0
  <proof>

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

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

declare *transpose-infmatrix-def*[simp]

lemma *transpose-infmatrix-twice*[simp]: *transpose-infmatrix* (*transpose-infmatrix* *A*) = *A*
<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*) = ($\forall j i. n <= i \longrightarrow$ (*Rep-matrix* *A j i*) = 0) (**is** - = ?*st*)
<proof>

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

lemma *le-ncols*: (*n* <= *ncols* *A*) = ($\forall m. (\forall j i. m <= i \longrightarrow$ (*Rep-matrix* *A j i*))

$= 0) \longrightarrow n \leq m)$
(proof)

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

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

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

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

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

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

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

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

definition *apply-infmatrix* :: $('a \Rightarrow 'b) \Rightarrow 'a\ infmatrix \Rightarrow 'b\ infmatrix$ **where**
 $apply\text{-infmatrix}\ f == \% A. (\% j\ i. f\ (A\ j\ i))$

definition *apply-matrix* :: $('a \Rightarrow 'b) \Rightarrow ('a::zero)\ matrix \Rightarrow ('b::zero)\ matrix$ **where**
 $apply\text{-matrix}\ f == \% A. Abs\text{-matrix}\ (apply\text{-infmatrix}\ f\ (Rep\text{-matrix}\ A))$

definition *combine-infmatrix* :: $('a \Rightarrow 'b \Rightarrow 'c) \Rightarrow 'a\ infmatrix \Rightarrow 'b\ infmatrix \Rightarrow 'c\ infmatrix$ **where**
 $combine\text{-infmatrix}\ f == \% A\ B. (\% j\ i. f\ (A\ j\ i)\ (B\ j\ i))$

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

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

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

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

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

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

lemma *combine-infmatrix-commute*:
commutative $f \implies$ *commutative* (*combine-infmatrix* f)
 ⟨proof⟩

lemma *combine-matrix-commute*:
commutative $f \implies$ *commutative* (*combine-matrix* f)
 ⟨proof⟩

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

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

but on the other hand we have

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

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

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

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

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

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

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

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

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

lemma *comb*: $f = g \implies x = y \implies f \ x = g \ y$
 \langle proof \rangle

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

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

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

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

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

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

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

definition *zero-r-neutral* :: ('a ⇒ 'b::zero ⇒ 'a) ⇒ bool **where**
zero-r-neutral f == ∀ a. f a 0 = a

definition *zero-l-neutral* :: ('a::zero ⇒ 'b ⇒ 'b) ⇒ bool **where**
zero-l-neutral f == ∀ a. f 0 a = a

definition *zero-closed* :: (('a::zero) ⇒ ('b::zero) ⇒ ('c::zero)) ⇒ bool **where**
zero-closed f == (∀ x. f x 0 = 0) & (∀ y. f 0 y = 0)

primrec *foldseq* :: ('a ⇒ 'a ⇒ 'a) ⇒ (nat ⇒ 'a) ⇒ nat ⇒ 'a
where
foldseq f s 0 = s 0
| *foldseq* f s (Suc n) = f (s 0) (foldseq f (% k. s(Suc k)) n)

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

lemma *foldseq-assoc* : associative f ⇒ foldseq f = foldseq-transposed f
⟨proof⟩

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⟩

theorem [[associative f; associative g; ∀ a b c d. g (f a b) (f c d) = f (g a c) (g b d); ∃ x y. (f x) ≠ (f y); ∃ x y. (g x) ≠ (g y); f x x = x; g x x = x]] ⇒ f=g | (∀ y. f y x = y) | (∀ y. g y x = y)
⟨proof⟩

lemma *foldseq-zero*:
assumes fz: f 0 0 = 0 **and** sz: ∀ i. i ≤ n → s i = 0
shows foldseq f s n = 0
⟨proof⟩

lemma *foldseq-significant-positions*:
assumes p: ∀ i. i ≤ N → S i = T i
shows foldseq f S N = foldseq f T N
⟨proof⟩

lemma *foldseq-tail*:
assumes M ≤ N
shows foldseq f S N = foldseq f (% k. (if k < M then (S k) else (foldseq f (% k. S(k+M)) (N-M)))) M
⟨proof⟩

lemma *foldseq-zerotail*:

assumes

fz: $f\ 0\ 0 = 0$

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

and *nm*: $n \leq m$

shows

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

<proof>

lemma *foldseq-zerotail2*:

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

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

and *nm*: $n \leq m$

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

<proof>

lemma *foldseq-zerostart*:

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

<proof>

lemma *foldseq-zerostart2*:

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

<proof>

lemma *foldseq-almostzero*:

assumes *f0x*: $\forall x. f\ 0\ x = x$ **and** *fx0*: $\forall x. f\ x\ 0 = x$ **and** *s0*: $\forall i. i \neq j \longrightarrow s\ i = 0$

shows $foldseq\ f\ s\ n = (if\ (j \leq n)\ then\ (s\ j)\ else\ 0)$

<proof>

lemma *foldseq-distr-unary*:

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

shows $g(foldseq\ f\ s\ n) = foldseq\ f\ (\% x. g(s\ x))\ n$

<proof>

definition *mult-matrix-n* :: $nat \Rightarrow (('a::zero) \Rightarrow ('b::zero) \Rightarrow ('c::zero)) \Rightarrow ('c \Rightarrow 'c \Rightarrow 'c) \Rightarrow 'a\ matrix \Rightarrow 'b\ matrix \Rightarrow 'c\ matrix$ **where**

$mult-matrix-n\ n\ fmul\ fadd\ A\ B == Abs-matrix(\% j\ i. foldseq\ fadd\ (\% k. fmul\ (Rep-matrix\ A\ j\ k)\ (Rep-matrix\ B\ k\ i))\ n)$

definition *mult-matrix* :: $(('a::zero) \Rightarrow ('b::zero) \Rightarrow ('c::zero)) \Rightarrow ('c \Rightarrow 'c \Rightarrow 'c) \Rightarrow 'a\ matrix \Rightarrow 'b\ matrix \Rightarrow 'c\ matrix$ **where**

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

lemma *mult-matrix-n*:

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

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

lemma *mult-matrix-nm*:

assumes $\text{ncols } A \leq n \text{ nrows } B \leq n \text{ ncols } A \leq m \text{ nrows } B \leq m \text{ fadd } 0 0 = 0 \text{ fmul } 0 0 = 0$

shows $\text{mult-matrix-n } n \text{ fmul fadd } A B = \text{mult-matrix-n } m \text{ fmul fadd } A B$
(proof)

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

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

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

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

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

lemma *r-distributive-matrix*:

assumes

r-distributive fmul fadd

associative fadd

commutative fadd

fadd 0 0 = 0

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

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

shows *r-distributive (mult-matrix fmul fadd) (combine-matrix fadd)*
(proof)

lemma *l-distributive-matrix*:

assumes

l-distributive fmul fadd

associative fadd

commutative fadd

fadd 0 0 = 0

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

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

shows *l-distributive (mult-matrix fmul fadd) (combine-matrix fadd)*
(proof)

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

begin

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

instance $\langle proof \rangle$

end

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

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

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

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

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

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

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

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

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

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

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

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

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

<proof>

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

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

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

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

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

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

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

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

lemma *apply-singleton-matrix*[simp]: *f* 0 = 0 \implies *apply-matrix* *f* (*singleton-matrix j i x*) = (*singleton-matrix j i* (*f x*))
<proof>

lemma *singleton-matrix-zero*[simp]: *singleton-matrix j i 0* = 0
<proof>

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

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

lemma *combine-singleton*: *f* 0 = 0 \implies *combine-matrix* *f* (*singleton-matrix j i a*) (*singleton-matrix j i b*) = *singleton-matrix j i* (*f a b*)
<proof>

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

gleton-matrix $i j a$
{proof}

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

Rep-matrix (*move-matrix* $A y x$) $j i =$
(if (((int j)- y) < 0) | (((int i)- x) < 0) then 0 else *Rep-matrix* A (nat((int
 j)- y)) (nat((int i)- x)))
{proof}

lemma *move-matrix-0-0*[simp]: *move-matrix* $A 0 0 = A$
{proof}

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

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

transpose-matrix (*move-matrix* $A x y$) = *move-matrix* (*transpose-matrix* A) $y x$
{proof}

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

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

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

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

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

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

Rep-matrix (*column-of-matrix* $A c$) $j i =$ (if $i = 0$ then (*Rep-matrix* $A j c$) else
0)
{proof}

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

Rep-matrix (*row-of-matrix* $A r$) $j i =$ (if $j = 0$ then (*Rep-matrix* $A r i$) else 0)
{proof}

lemma *column-of-matrix*: $\text{ncols } A \leq n \implies \text{column-of-matrix } A n = 0$
{proof}

lemma *row-of-matrix*: $\text{nrows } A \leq n \implies \text{row-of-matrix } A n = 0$
{proof}

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

assumes

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

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

$\forall x. \text{fadd } 0 \ x = x$

$\forall x. \text{fadd } x \ 0 = x$

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

<proof>

lemma *mult-matrix-ext*:

assumes

eprem:

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

and *fpreds*:

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

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

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

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

and *contrapreds*:

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

shows

$A = B$

<proof>

definition *foldmatrix* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \ \text{infmatrix}) \Rightarrow \text{nat} \Rightarrow \text{nat} \Rightarrow 'a$ **where**

$\text{foldmatrix } f \ g \ A \ m \ n == \text{foldseq-transposed } g \ (\% \ j. \text{foldseq } f \ (A \ j) \ n) \ m$

definition *foldmatrix-transposed* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \ \text{infmatrix}) \Rightarrow \text{nat} \Rightarrow \text{nat} \Rightarrow 'a$ **where**

$\text{foldmatrix-transposed } f \ g \ A \ m \ n == \text{foldseq } g \ (\% \ j. \text{foldseq-transposed } f \ (A \ j) \ n) \ m$

lemma *foldmatrix-transpose*:

assumes

$\forall a \ b \ c \ d. g(f \ a \ b) \ (f \ c \ d) = f \ (g \ a \ c) \ (g \ b \ d)$

shows

$\text{foldmatrix } f \ g \ A \ m \ n = \text{foldmatrix-transposed } g \ f \ (\text{transpose-infmatrix } A) \ n \ m$
<proof>

lemma *foldseq-foldseq*:

assumes

associative f

associative g

$\forall a \ b \ c \ d. g(f \ a \ b) \ (f \ c \ d) = f \ (g \ a \ c) \ (g \ b \ d)$

shows

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

$A) j) m) n$
 $\langle proof \rangle$

lemma *mult-n-nrows:*

assumes

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

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

$fadd\ 0\ 0 = 0$

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

$\langle proof \rangle$

lemma *mult-n-ncols:*

assumes

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

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

$fadd\ 0\ 0 = 0$

shows $ncols\ (mult-matrix-n\ n\ fmul\ fadd\ A\ B) \leq ncols\ B$

$\langle proof \rangle$

lemma *mult-nrows:*

assumes

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

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

$fadd\ 0\ 0 = 0$

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

$\langle proof \rangle$

lemma *mult-ncols:*

assumes

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

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

$fadd\ 0\ 0 = 0$

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

$\langle proof \rangle$

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

$+ j)$

$\langle proof \rangle$

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

$i)$

$\langle proof \rangle$

lemma *mult-matrix-assoc:*

assumes

$\forall a. fmul1\ 0\ a = 0$

$\forall a. fmul1\ a\ 0 = 0$

$\forall a. fmul2\ 0\ a = 0$

$\forall a. fmul2\ a\ 0 = 0$

$fadd1\ 0\ 0 = 0$
 $fadd2\ 0\ 0 = 0$
 $\forall a\ b\ c\ d. fadd2\ (fadd1\ a\ b)\ (fadd1\ c\ d) = fadd1\ (fadd2\ a\ c)\ (fadd2\ b\ d)$
associative fadd1
associative fadd2
 $\forall a\ b\ c. fmul2\ (fmul1\ a\ b)\ c = fmul1\ a\ (fmul2\ b\ c)$
 $\forall a\ b\ c. fmul2\ (fadd1\ a\ b)\ c = fadd1\ (fmul2\ a\ c)\ (fmul2\ b\ c)$
 $\forall a\ b\ c. fmul1\ c\ (fadd2\ a\ b) = fadd2\ (fmul1\ c\ a)\ (fmul1\ c\ b)$
shows *mult-matrix fmul2 fadd2 (mult-matrix fmul1 fadd1 A B) C = mult-matrix fmul1 fadd1 A (mult-matrix fmul2 fadd2 B C)*
 <proof>

lemma

assumes
 $\forall a. fmul1\ 0\ a = 0$
 $\forall a. fmul1\ a\ 0 = 0$
 $\forall a. fmul2\ 0\ a = 0$
 $\forall a. fmul2\ a\ 0 = 0$
 $fadd1\ 0\ 0 = 0$
 $fadd2\ 0\ 0 = 0$
 $\forall a\ b\ c\ d. fadd2\ (fadd1\ a\ b)\ (fadd1\ c\ d) = fadd1\ (fadd2\ a\ c)\ (fadd2\ b\ d)$
associative fadd1
associative fadd2
 $\forall a\ b\ c. fmul2\ (fmul1\ a\ b)\ c = fmul1\ a\ (fmul2\ b\ c)$
 $\forall a\ b\ c. fmul2\ (fadd1\ a\ b)\ c = fadd1\ (fmul2\ a\ c)\ (fmul2\ b\ c)$
 $\forall a\ b\ c. fmul1\ c\ (fadd2\ a\ b) = fadd2\ (fmul1\ c\ a)\ (fmul1\ c\ b)$
shows
 $(mult-matrix\ fmul1\ fadd1\ A)\ o\ (mult-matrix\ fmul2\ fadd2\ B) = mult-matrix\ fmul2\ fadd2\ (mult-matrix\ fmul1\ fadd1\ A\ B)$
 <proof>

lemma *mult-matrix-assoc-simple:*

assumes
 $\forall a. fmul\ 0\ a = 0$
 $\forall a. fmul\ a\ 0 = 0$
 $fadd\ 0\ 0 = 0$
associative fadd
commutative fadd
associative fmul
distributive fmul fadd
shows $mult-matrix\ fmul\ fadd\ (mult-matrix\ fmul\ fadd\ A\ B)\ C = mult-matrix\ fmul\ fadd\ A\ (mult-matrix\ fmul\ fadd\ B\ C)$
 <proof>

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

lemma *transpose-combine-matrix:* $f\ 0\ 0 = 0 \implies transpose-matrix\ (combine-matrix$

$f A B) = \text{combine-matrix } f (\text{transpose-matrix } A) (\text{transpose-matrix } B)$
<proof>

lemma *Rep-mult-matrix:*

assumes

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

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

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

shows

$\text{Rep-matrix}(\text{mult-matrix } \text{fmul } \text{fadd } A \ B) \ j \ i =$
 $\text{foldseq } \text{fadd } (\% \ k. \ \text{fmul } (\text{Rep-matrix } A \ j \ k) (\text{Rep-matrix } B \ k \ i)) (\text{max } (\text{ncols } A)$
 $(\text{nrows } B))$
<proof>

lemma *transpose-mult-matrix:*

assumes

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

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

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

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

shows

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

lemma *column-transpose-matrix: column-of-matrix (transpose-matrix A) n = transpose-matrix (row-of-matrix A n)*
<proof>

lemma *take-columns-transpose-matrix: take-columns (transpose-matrix A) n = transpose-matrix (take-rows A n)*
<proof>

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

definition

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

definition

less-def: $A < (B :: 'a \ \text{matrix}) \iff A \leq B \wedge \neg B \leq A$

instance <proof>

end

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

lemma *le-apply-matrix*:

assumes

$f\ 0 = 0$

$\forall x\ y. x \leq y \longrightarrow f\ x \leq f\ y$

$(a::('a::\{\text{ord}, \text{zero}\})\ \text{matrix}) \leq b$

shows

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

<proof>

lemma *le-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

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

$A \leq B$

$C \leq D$

shows

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

<proof>

lemma *le-left-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

$\forall a\ b\ c. a \leq b \longrightarrow f\ c\ a \leq f\ c\ b$

$A \leq B$

shows

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

<proof>

lemma *le-right-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

$\forall a\ b\ c. a \leq b \longrightarrow f\ a\ c \leq f\ b\ c$

$A \leq B$

shows

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

<proof>

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

<proof>

lemma *le-foldseq*:

assumes

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

$\forall i. i \leq n \longrightarrow s\ i \leq t\ i$

shows

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

<proof>

lemma *le-left-mult*:

assumes

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

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

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

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

$fadd \ 0 \ 0 = 0$

$0 \leq C$

$A \leq B$

shows

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

<proof>

lemma *le-right-mult*:

assumes

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

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

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

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

$fadd \ 0 \ 0 = 0$

$0 \leq C$

$A \leq B$

shows

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

<proof>

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

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

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

<proof>

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

<proof>

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

<proof>

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

<proof>

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

<proof>

lemma *move-matrix-le-move-matrix-iff[simp]*: $0 \leq j \Longrightarrow 0 \leq i \Longrightarrow (move\text{-matrix}$

$A \ j \ i \ \leq \text{move-matrix } B \ j \ i = (A \ \leq \ (B::('a::\{\text{order}, \text{zero}\}) \ \text{matrix}))$
<proof>

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

definition *inf* = *combine-matrix inf*

definition *sup* = *combine-matrix sup*

instance
<proof>

end

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

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

instance *<proof>*

end

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

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

instance *<proof>*

end

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

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

instance *<proof>*

end

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

definition

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

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

end

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

begin

definition

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

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

end

instance *matrix* :: (*monoid-add*) *monoid-add*

$\langle \text{proof} \rangle$

instance *matrix* :: (*comm-monoid-add*) *comm-monoid-add*

$\langle \text{proof} \rangle$

instance *matrix* :: (*group-add*) *group-add*

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

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

instance *matrix* :: (*semiring-0*) *semiring-0*

$\langle \text{proof} \rangle$

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

instance *matrix* :: (*ordered-ring*) *ordered-ring*

$\langle \text{proof} \rangle$

instance *matrix* :: (*lattice-ring*) *lattice-ring*

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

lemma *Rep-matrix-mult*: *Rep-matrix* ((*a*::(*a*::*semiring-0*) *matrix*) * *b*) *j i* =
foldseq (+) (% *k*. (*Rep-matrix a j k*) * (*Rep-matrix b k i*)) (*max* (*ncols a*) (*nrows b*))
 ⟨*proof*⟩

lemma *apply-matrix-add*: $\forall x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a)$
 \implies *apply-matrix f* ((*a*::(*a*::*monoid-add*) *matrix*) + *b*) = (*apply-matrix f a*) +
 (*apply-matrix f b*)
 ⟨*proof*⟩

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

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

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

definition

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

lemma *Rep-one-matrix[simp]*: *Rep-matrix* (*one-matrix n*) *j i* = (*if* (*j = i & j < n*) *then 1 else 0*)
 ⟨*proof*⟩

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

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

lemma *one-matrix-mult-right[simp]*: *ncols A* <= *n* \implies (*A*::(*a*::{*semiring-1*}) *matrix*) * (*one-matrix n*) = *A*
 ⟨*proof*⟩

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

lemma *transpose-matrix-mult*: *transpose-matrix* ((*A*::(*a*::*comm-ring*) *matrix*)**B*)
 = (*transpose-matrix B*) * (*transpose-matrix A*)
 ⟨*proof*⟩

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

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

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

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

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

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

lemma *right-inverse-matrix-dim*: $\text{right-inverse-matrix } A \ X \Longrightarrow \text{nrows } A = \text{ncols } X$
 ⟨proof⟩

lemma *left-inverse-matrix-dim*: $\text{left-inverse-matrix } A \ Y \Longrightarrow \text{ncols } A = \text{nrows } Y$
 ⟨proof⟩

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

lemma *inverse-matrix-inject*: $\llbracket \text{inverse-matrix } A \ X; \text{inverse-matrix } A \ Y \rrbracket \Longrightarrow X = Y$
 ⟨proof⟩

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

lemma *zero-imp-mult-zero*: $(a::'a::\text{semiring-0}) = 0 \mid b = 0 \Longrightarrow a * b = 0$
 ⟨proof⟩

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

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

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

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

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

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

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

lemma *scalar-mult-zero[simp]*: $scalar-mult \ y \ 0 = 0$
 ⟨proof⟩

lemma *scalar-mult-add*: $scalar-mult \ y \ (a+b) = (scalar-mult \ y \ a) + (scalar-mult \ y \ b)$
 ⟨proof⟩

lemma *Rep-scalar-mult[simp]*: $Rep-matrix (scalar-mult \ y \ a) \ j \ i = y * (Rep-matrix a \ j \ i)$
 ⟨proof⟩

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

lemma *Rep-minus[simp]*: $Rep-matrix \ -(A::-::group-add) \ x \ y = - (Rep-matrix A \ x \ y)$
 ⟨proof⟩

lemma *Rep-abs[simp]*: $Rep-matrix \ |A::-::lattice-ab-group-add| \ x \ y = |Rep-matrix A \ x \ y|$
 ⟨proof⟩

end

theory *SparseMatrix*

imports *Matrix*

begin

type-synonym *'a svec* = (nat * 'a) list

type-synonym *'a smat* = 'a svec svec

definition *sparse-row-vector* :: ('a::ab-group-add) svec \Rightarrow 'a matrix

where *sparse-row-vector* arr = foldl (% m x. m + (singleton-matrix 0 (fst x) (snd x))) 0 arr

definition *sparse-row-matrix* :: ('a::ab-group-add) smat \Rightarrow 'a matrix

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

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

lemma *sparse-row-vector-empty* [simp]: *sparse-row-vector* [] = 0
(proof)

lemma *sparse-row-matrix-empty* [simp]: *sparse-row-matrix* [] = 0
(proof)

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

lemma *foldl-distrstart*: $\forall a x y. (f (g x y) a = g x (f y a)) \Longrightarrow (foldl f (g x y) l = g x (foldl f y l))$
(proof)

lemma *sparse-row-vector-cons*[simp]:

sparse-row-vector (a # arr) = (singleton-matrix 0 (fst a) (snd a)) + (*sparse-row-vector* arr)
(proof)

lemma *sparse-row-vector-append*[simp]:

sparse-row-vector (a @ b) = (*sparse-row-vector* a) + (*sparse-row-vector* b)
(proof)

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

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

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

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

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

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

lemma *sorted-spvec-empty*[*simp*]: *sorted-spvec* [] = True
<*proof*>

lemma *sorted-spvec-cons1*: *sorted-spvec* (a#as) \Longrightarrow *sorted-spvec* as
<*proof*>

lemma *sorted-spvec-cons2*: *sorted-spvec* (a#b#t) \Longrightarrow *sorted-spvec* (a#t)
<*proof*>

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

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
<*proof*>

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
<*proof*>

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

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

lemma *sparse-row-vector-minus*:
sparse-row-vector (*minus-spvec* v) = - (*sparse-row-vector* v)
<*proof*>

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

<proof>

lemma *sparse-row-vector-abs:*

sorted-spvec (v :: 'a::lattice-ring spvec) \implies sparse-row-vector (abs-spvec v) =
|sparse-row-vector 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>

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

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>

fun *addmult-spvec :: ('a::ring) \Rightarrow 'a spvec \Rightarrow 'a spvec \Rightarrow 'a spvec*
where

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

lemma *addmult-spvec-empty1[simp]: addmult-spvec y [] a = smult-spvec y a*
<proof>

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

lemma *sparse-row-vector-map: ($\forall x y. f (x+y) = (f x) + (f y)$) \implies (f::'a \Rightarrow ('a::lattice-ring))*
0 = 0 \implies
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*::*lattice-ring*)
a *b*) =
(*sparse-row-vector* *a*) + (*scalar-mult* *y* (*sparse-row-vector* *b*))
<proof>

lemma *sorted-smult-spvec*: *sorted-spvec* *a* \implies *sorted-spvec* (*smult-spvec* *y* *a*)
<proof>

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*) \implies *sorted-spvec* ((*aa*, *y* * *ba*) # *addmult-spvec* *y*
((*a*, *b*) # *arr*) *brr*)
<proof>

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*) \implies *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*) \longrightarrow *sorted-spvec* ((*aa*, *b*) # *arr*) \longrightarrow
sorted-spvec ((*aa*, *ba*) # *brr*)
 \longrightarrow *sorted-spvec* ((*aa*, *b* + *y* * *ba*) # (*addmult-spvec* *y* *arr* *brr*))
<proof>

lemma *sorted-addmult-spvec*: *sorted-spvec* *a* \implies *sorted-spvec* *b* \implies *sorted-spvec*
(*addmult-spvec* *y* *a* *b*)
<proof>

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

mult-spvec-spmat *c* [] *brr* = *c*
| *mult-spvec-spmat* *c* *arr* [] = *c*
| *mult-spvec-spmat* *c* ((*i*,*a*)#*arr*) ((*j*,*b*)#*brr*) = (
 if (*i* < *j*) then *mult-spvec-spmat* *c* *arr* ((*j*,*b*)#*brr*)
 else if (*j* < *i*) then *mult-spvec-spmat* *c* ((*i*,*a*)#*arr*) *brr*
 else *mult-spvec-spmat* (*addmult-spvec* *a* *c* *b*) *arr* *brr*)

lemma *sparse-row-mult-spvec-spmat*[*rule-format*]: *sorted-spvec* (*a*::('*a*::*lattice-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>

lemma *sorted-mult-spvec-spmat*[*rule-format*]:
sorted-spvec (*c*::('*a*::*lattice-ring*) *spvec*) \longrightarrow *sorted-spmat* *B* \longrightarrow *sorted-spvec* (*mult-spvec-spmat*

$c\ a\ B$
 $\langle proof \rangle$

primrec $mult\ spmat :: ('a::lattice\ ring)\ spmat \Rightarrow 'a\ spmat \Rightarrow 'a\ spmat$
where

$mult\ spmat\ []\ A = []$
 $| mult\ spmat\ (a\#\ as)\ A = (fst\ a,\ mult\ spvec\ spmat\ []\ (snd\ a)\ A)\#(mult\ spmat\ as\ A)$

lemma $sparse\ row\ mult\ spmat$:

$sorted\ spmat\ A \Longrightarrow sorted\ spvec\ B \Longrightarrow$
 $sparse\ row\ matrix\ (mult\ spmat\ A\ B) = (sparse\ row\ matrix\ A) * (sparse\ row\ matrix\ B)$
 $\langle proof \rangle$

lemma $sorted\ spvec\ mult\ spmat[rule\ format]$:

$sorted\ spvec\ (A::('a::lattice\ ring)\ spmat) \longrightarrow sorted\ spvec\ (mult\ spmat\ A\ B)$
 $\langle proof \rangle$

lemma $sorted\ spmat\ mult\ spmat$:

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

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

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

lemma $add\ spvec\ empty1[simp]$: $add\ spvec\ []\ a = a$
 $\langle proof \rangle$

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

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

$add\ spmat\ []\ bs = bs$
 $| add\ spmat\ as\ [] = as$
 $| add\ spmat\ ((i,a)\#as)\ ((j,b)\#bs) = ($
 $\quad if\ i < j\ then$
 $\quad \quad (i,a)\ \# add\ spmat\ as\ ((j,b)\#bs)$

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

lemma *add-spmat-Nil2[simp]*: $\text{add-spmat } as \ [] = as$
 <proof>

lemma *sparse-row-add-spmat*: $\text{sparse-row-matrix } (\text{add-spmat } A \ B) = (\text{sparse-row-matrix } A) + (\text{sparse-row-matrix } B)$
 <proof>

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

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

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

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

lemma *sorted-add-spmat-helper*: $\text{add-spmat } arr \ brr = (ab, bb) \# list \implies ((arr \neq [] \ \& \ ab = \text{fst } (hd \ arr)) \mid (brr \neq [] \ \& \ ab = \text{fst } (hd \ brr)))$
 <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*]: *sorted-spvec* $A \longrightarrow$ *sorted-spvec* $B \longrightarrow$ *sorted-spvec* (*add-spmat* A B)
 ⟨*proof*⟩

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

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

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

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

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

definition *disj-matrices* :: ('*a*::*zero*) *matrix* \Rightarrow '*a* *matrix* \Rightarrow *bool* **where**

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

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

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

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

lemma *disj-matrices-add*: *disj-matrices* A $B \Longrightarrow$ *disj-matrices* C $D \Longrightarrow$ *disj-matrices* A $D \Longrightarrow$ *disj-matrices* B $C \Longrightarrow$
 ($A + B \leq C + D$) = ($A \leq C$ & $B \leq D$) :: ('*a*::*lattice-ab-group-add*) *matrix*)

$\langle \text{proof} \rangle$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

lemma *sparse-row-matrix-minus*:
 $\text{sparse-row-matrix } (\text{minus-spmat } A) = - (\text{sparse-row-matrix } A)$
 ⟨proof⟩

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

lemma *sparse-row-matrix-abs*:
 $\text{sorted-spvec } A \implies \text{sorted-spmat } A \implies \text{sparse-row-matrix } (\text{abs-spmat } A) = |\text{sparse-row-matrix } A|$
 ⟨proof⟩

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

lemma *bool8*: $(\text{True} \vee (P::\text{bool})) = \text{True}$ *<proof>*

lemma *bool9*: $((P::\text{bool}) \vee \text{False}) = P$ *<proof>*

lemma *bool10*: $(\text{False} \vee (P::\text{bool})) = P$ *<proof>*

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

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

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

where

$\text{pprt-spvec } [] = []$

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

primrec *nprt-spvec* :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spvec} \Rightarrow 'a \text{ spvec}$

where

$\text{nprt-spvec } [] = []$

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

primrec *pprt-spmat* :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spmat} \Rightarrow 'a \text{ spmat}$

where

$\text{pprt-spmat } [] = []$

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

primrec *nprt-spmat* :: $('a::\{\text{lattice-ab-group-add}\}) \text{ spmat} \Rightarrow 'a \text{ spmat}$

where

$\text{nprt-spmat } [] = []$

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

lemma *pprt-add*: $\text{disj-matrices } A \ (B::(-::\text{lattice-ring}) \text{ matrix}) \Longrightarrow \text{pprt } (A+B) =$

$\text{pprt } A + \text{pprt } B$

<proof>

lemma *nprt-add*: $\text{disj-matrices } A \ (B::(-::\text{lattice-ring}) \text{ matrix}) \Longrightarrow \text{nprt } (A+B) =$

$\text{nprt } A + \text{nprt } B$

<proof>

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

$\text{singleton-matrix } j \ i \ (\text{pprt } x)$

<proof>

lemma *nprt-singleton[simp]*: $\text{nprt } (\text{singleton-matrix } j \ i \ (x::(-::\text{lattice-ring}))) =$

$\text{singleton-matrix } j \ i \ (\text{nprt } x)$

<proof>

lemma *less-imp-le*: $a < b \Longrightarrow a \leq (b::(-::\text{order}))$ *<proof>*

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

$(\text{pprt-spvec } v) = \text{pprt } (\text{sparse-row-vector } v)$

<proof>

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

lemma *pprt-move-matrix*: $\text{pprt } (\text{move-matrix } (A :: 'a::\text{lattice-ring } \text{matrix}) j i) = \text{move-matrix } (\text{pprt } A) j i$
 ⟨proof⟩

lemma *nprt-move-matrix*: $\text{nprt } (\text{move-matrix } (A :: 'a::\text{lattice-ring } \text{matrix}) j i) = \text{move-matrix } (\text{nprt } A) j i$
 ⟨proof⟩

lemma *sparse-row-matrix-pprt*: $\text{sorted-spvec } (m :: 'a::\text{lattice-ring } \text{spmat}) \implies \text{sorted-spmat } m \implies \text{sparse-row-matrix } (\text{pprt-spmat } m) = \text{pprt } (\text{sparse-row-matrix } m)$
 ⟨proof⟩

lemma *sparse-row-matrix-nprt*: $\text{sorted-spvec } (m :: 'a::\text{lattice-ring } \text{spmat}) \implies \text{sorted-spmat } m \implies \text{sparse-row-matrix } (\text{nprt-spmat } m) = \text{nprt } (\text{sparse-row-matrix } m)$
 ⟨proof⟩

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

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

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

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

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

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

definition *mult-est-spmat* :: $'a::\text{lattice-ring } \text{spmat} \Rightarrow 'a \text{ spmat} \Rightarrow 'a \text{ spmat} \Rightarrow 'a \text{ spmat} \Rightarrow 'a \text{ spmat} \Rightarrow 'a \text{ spmat}$ **where**
 $\text{mult-est-spmat } r1 r2 s1 s2 =$
 $\text{add-spmat } (\text{mult-spmat } (\text{pprt-spmat } s2) (\text{pprt-spmat } r2)) (\text{add-spmat } (\text{mult-spmat } (\text{pprt-spmat } s1) (\text{nprt-spmat } r2))$
 $(\text{add-spmat } (\text{mult-spmat } (\text{nprt-spmat } s2) (\text{pprt-spmat } r1)) (\text{mult-spmat } (\text{nprt-spmat } s1) (\text{nprt-spmat } r1))))$

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

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

end

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

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

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

shows
 $c * x \leq y * b' + (y * \delta - A + |y * A' - c'| + \delta - c) * r$
 <proof>

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

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

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

end

1 Floating Point Representation of the Reals

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

definition *int-of-real* :: *real* \Rightarrow *int*

where *int-of-real* $x = (\text{SOME } y. \text{real-of-int } y = x)$

definition *real-is-int* :: *real* \Rightarrow *bool*

where *real-is-int* $x = (\exists (u::\text{int}). x = \text{real-of-int } u)$

lemma *real-is-int-def2*: *real-is-int* $x = (x = \text{real-of-int } (\text{int-of-real } x))$

<proof>

lemma *real-is-int-real[simp]*: *real-is-int* (*real-of-int* ($x::\text{int}$))

<proof>

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

<proof>

lemma *real-int-of-real[simp]*: *real-is-int* $x \Longrightarrow \text{real-of-int } (\text{int-of-real } x) = x$

<proof>

lemma *real-is-int-add-int-of-real*: *real-is-int* $a \Longrightarrow \text{real-is-int } b \Longrightarrow (\text{int-of-real } (a+b)) = (\text{int-of-real } a) + (\text{int-of-real } b)$

<proof>

lemma *real-is-int-add[simp]*: *real-is-int* $a \Longrightarrow \text{real-is-int } b \Longrightarrow \text{real-is-int } (a+b)$

<proof>

lemma *int-of-real-sub*: *real-is-int* $a \Longrightarrow \text{real-is-int } b \Longrightarrow (\text{int-of-real } (a-b)) = (\text{int-of-real } a) - (\text{int-of-real } b)$

<proof>

lemma *real-is-int-sub[simp]*: *real-is-int* $a \Longrightarrow \text{real-is-int } b \Longrightarrow \text{real-is-int } (a-b)$

<proof>

lemma *real-is-int-rep*: *real-is-int* $x \Longrightarrow \exists!(a::\text{int}). \text{real-of-int } a = x$

<proof>

lemma *int-of-real-mult*:

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

shows $(\text{int-of-real } (a*b)) = (\text{int-of-real } a) * (\text{int-of-real } b)$

<proof>

lemma *real-is-int-mult[simp]*: *real-is-int* $a \Longrightarrow \text{real-is-int } b \Longrightarrow \text{real-is-int } (a*b)$

<proof>

lemma *real-is-int-0[simp]*: *real-is-int* ($0::\text{real}$)

<proof>

lemma *real-is-int-1[simp]*: *real-is-int* ($1::\text{real}$)

<proof>

lemma *real-is-int-n1*: *real-is-int* ($-1::\text{real}$)
<proof>

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

lemma *real-is-int-neg-numeral[simp]*: *real-is-int* ($- \text{numeral } x$)
<proof>

lemma *int-of-real-0[simp]*: *int-of-real* ($0::\text{real}$) = ($0::\text{int}$)
<proof>

lemma *int-of-real-1[simp]*: *int-of-real* ($1::\text{real}$) = ($1::\text{int}$)
<proof>

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

lemma *int-of-real-neg-numeral[simp]*: *int-of-real* ($- \text{numeral } b$) = $- \text{numeral } b$
<proof>

lemma *int-div-zdiv*: *int* ($a \text{ div } b$) = (*int* a) *div* (*int* b)
<proof>

lemma *int-mod-zmod*: *int* ($a \text{ mod } b$) = (*int* a) *mod* (*int* b)
<proof>

lemma *abs-div-2-less*: $a \neq 0 \implies a \neq -1 \implies |(a::\text{int}) \text{ div } 2| < |a|$
<proof>

lemma *norm-0-1*: ($1::\text{numeral}$) = *Numeral1*
<proof>

lemma *add-left-zero*: $0 + a = (a::'a::\text{comm-monoid-add})$
<proof>

lemma *add-right-zero*: $a + 0 = (a::'a::\text{comm-monoid-add})$
<proof>

lemma *mult-left-one*: $1 * a = (a::'a::\text{semiring-1})$
<proof>

lemma *mult-right-one*: $a * 1 = (a::'a::\text{semiring-1})$
<proof>

lemma *int-pow-0*: $(a::\text{int})^0 = 1$
<proof>

lemma *int-pow-1*: $(a::int) \wedge (\text{Numeral1}) = a$
<proof>

lemma *one-eq-Numeral1-nring*: $(1::'a::numeral) = \text{Numeral1}$
<proof>

lemma *one-eq-Numeral1-nat*: $(1::nat) = \text{Numeral1}$
<proof>

lemma *zpower-Pls*: $(z::int) \wedge 0 = \text{Numeral1}$
<proof>

lemma *fst-cong*: $a=a' \implies \text{fst } (a,b) = \text{fst } (a',b)$
<proof>

lemma *snd-cong*: $b=b' \implies \text{snd } (a,b) = \text{snd } (a,b')$
<proof>

lemma *lift-bool*: $x \implies x = \text{True}$
<proof>

lemma *nlift-bool*: $\sim x \implies x = \text{False}$
<proof>

lemma *not-false-eq-true*: $(\sim \text{False}) = \text{True}$ *<proof>*

lemma *not-true-eq-false*: $(\sim \text{True}) = \text{False}$ *<proof>*

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

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

lemma *float-add-l0*: $\text{float } (0, e) + x = x$
<proof>

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

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

lemma *float-mult-l0*: $\text{float } (0, e) * x = \text{float } (0, 0)$
<proof>

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

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

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

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

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

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

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

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

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

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

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

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

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

lemma *pprt-lbound*: $\text{pprt } (\text{lbound } x) = \text{float } (0, 0)$
<proof>

lemma *nprt-ubound*: $nprt (ubound\ x) = float\ (0, 0)$
<proof>

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

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

<ML>

end

theory *Compute-Oracle imports HOL.HOL*
begin

<ML>

end

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

lemma *Trueprop-eq-eq*: $Trueprop\ X == (X == True)$ *<proof>*

lemma *meta-eq-trivial*: $x == y \implies x == y$ *<proof>*

lemma *meta-eq-imp-eq*: $x == y \implies x = y$ *<proof>*

lemma *eq-trivial*: $x = y \implies x = y$ *<proof>*

lemma *bool-to-true*: $x :: bool \implies x == True$ *<proof>*

lemma *transmeta-1*: $x = y \implies y == z \implies x = z$ *<proof>*

lemma *transmeta-2*: $x == y \implies y = z \implies x = z$ *<proof>*

lemma *transmeta-3*: $x == y \implies y == z \implies x = z$ *<proof>*

lemma *If-True*: $If\ True = (\lambda\ x\ y.\ x)$ *<proof>*

lemma *If-False*: $If\ False = (\lambda\ x\ y.\ y)$ *<proof>*

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

lemma *bool1*: $(\neg\ True) = False$ *<proof>*

lemma *bool2*: $(\neg\ False) = True$ *<proof>*

lemma *bool3*: $(P \wedge True) = P$ *<proof>*

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

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

lemma *compute-fst*: $fst (x,y) = x$ *<proof>*
lemma *compute-snd*: $snd (x,y) = y$ *<proof>*
lemma *compute-pair-eq*: $((a, b) = (c, d)) = (a = c \wedge b = d)$ *<proof>*

lemma *case-prod-simp*: $case-prod f (x,y) = f x y$ *<proof>*

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

lemma *compute-the*: $the (Some x) = x$ *<proof>*
lemma *compute-None-Some-eq*: $(None = Some x) = False$ *<proof>*
lemma *compute-Some-None-eq*: $(Some x = None) = False$ *<proof>*
lemma *compute-None-None-eq*: $(None = None) = True$ *<proof>*
lemma *compute-Some-Some-eq*: $(Some x = Some y) = (x = y)$ *<proof>*

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

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

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

lemma *case-option-compute-Some*: $\text{case-option-compute } (\text{Some } x) = (\lambda a f. f x)$
<proof>

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

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

lemma *length-cons*: $\text{length } (x\#xs) = 1 + (\text{length } xs)$
<proof>

lemma *length-nil*: $\text{length } [] = 0$
<proof>

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

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

lemma *case-list-compute*: $\text{case-list} = (\lambda (a::'a) f (l::'b \text{ list}). \text{case-list-compute } l a f)$
<proof>

lemma *case-list-compute-empty*: $\text{case-list-compute } ([]::'b \text{ list}) = (\lambda (a::'a) f. a)$
<proof>

lemma *case-list-compute-cons*: $\text{case-list-compute } (u\#v) = (\lambda (a::'a) f. (f (u::'b) v))$
<proof>

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

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

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

lemmas *compute-let* = *Let-def*

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

<ML>

end
theory *ComputeNumeral*
imports *ComputeHOL ComputeFloat*
begin

lemmas *biteq = eq-num-simps*

lemmas *bitless = less-num-simps*

lemmas *bitle = le-num-simps*

lemmas *bitadd = add-num-simps*

lemmas *bitmul = mult-num-simps*

lemmas *bitarith = arith-simps*

lemmas *natnorm = one-eq-Numeral1-nat*

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

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

lemmas *number-norm = numeral-One[symmetric]*

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

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

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

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

lemma *even-0-int: even (0::int) = True*
<proof>

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

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

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

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

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

end

theory *Cplex*
imports *SparseMatrix LP ComputeFloat ComputeNumeral*
begin

$\langle ML \rangle$

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

assumes

sorted-sparse-matrix $A1$

sorted-sparse-matrix $A2$

sorted-sparse-matrix $c1$

sorted-sparse-matrix $c2$

sorted-sparse-matrix y

sorted-sparse-matrix $r1$

sorted-sparse-matrix $r2$

sorted-spvec b

le-spmat \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* $(b::('a::lattice-ring) \text{ spmat})$

shows

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

$(\text{let } s1 = \text{diff-spmat } c1 \ (\text{mult-spmat } y \ A2); s2 = \text{diff-spmat } c2 \ (\text{mult-spmat } y \ A1) \text{ in}$

$\text{add-spmat } (\text{mult-spmat } (\text{pprt-spmat } s2) \ (\text{pprt-spmat } r2)) \ (\text{add-spmat } (\text{mult-spmat } (\text{pprt-spmat } s1) \ (\text{nprrt-spmat } r2)))$

$(\text{add-spmat } (\text{mult-spmat } (\text{nprrt-spmat } s2) \ (\text{pprt-spmat } r1)) \ (\text{mult-spmat } (\text{nprrt-spmat } s1) \ (\text{nprrt-spmat } r1))))))$

$\langle \text{proof} \rangle$

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

assumes

sorted-sparse-matrix $A1$

sorted-sparse-matrix $A2$

sorted-sparse-matrix $c1$

sorted-sparse-matrix $c2$

sorted-sparse-matrix y

sorted-sparse-matrix $r1$

sorted-sparse-matrix $r2$

sorted-spvec b

le-spmat \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* $(b::('a::lattice-ring) \text{ spmat})$

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))))  
⟨proof⟩
```

⟨ML⟩

end