Matrix

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January 18, 2026

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

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

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

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

typedef (**overloaded**) *'a matrix = matrix :: (nat ⇒ nat ⇒ 'a::zero) set*
⟨*proof*⟩

declare *Rep-matrix-inverse*[*simp*]

lemma *matrix-eqI*:
fixes *A B :: 'a::zero matrix*
assumes ⋀*m n. Rep-matrix A m n = Rep-matrix B m n*
shows *A=B*
⟨*proof*⟩

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

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

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

lemma *nrows*:
assumes *hyp*: *nrows A ≤ m*
shows *(Rep-matrix A m n) = 0*

⟨*proof*⟩

definition *transpose-infmatrix* :: *'a infmatrix* ⇒ *'a infmatrix* **where**
transpose-infmatrix A j i == *A i j*

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

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

lemma *transpose-infmatrix-twice*[*simp*]: *transpose-infmatrix* (*transpose-infmatrix A*) = *A*
⟨*proof*⟩

lemma *transpose-infmatrix*: *transpose-infmatrix* (λ*j i*. *P j i*) = (λ*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* ⟹ ∀ *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* ⟹ *Rep-matrix A m n* = *0*
⟨*proof*⟩

lemma *ncols-le*: (*ncols A* ≤ *n*) ⟷ (∀ *j i*. *n* ≤ *i* ⟶ (*Rep-matrix A j i*) = *0*) (**is**

- = *?st*)
⟨*proof*⟩

lemma *less-ncols*: (*n* < *ncols A*) = (∃*j i*. *n* ≤ *i* ∧ (*Rep-matrix A j i*) ≠ *0*)
⟨*proof*⟩

lemma *le-ncols*: (*n* ≤ *ncols A*) = (∀ *m*. (∀ *j i*. *m* ≤ *i* ⟶ (*Rep-matrix A j i*) = *0*) ⟶ *n* ≤ *m*)
⟨*proof*⟩

lemma *nrows-le*: (*nrows A* ≤ *n*) = (∀*j i*. *n* ≤ *j* ⟶ (*Rep-matrix A j i*) = *0*) (**is** *?s*)
⟨*proof*⟩

lemma *less-nrows*: (*m* < *nrows A*) = (∃*j i*. *m* ≤ *j* ∧ (*Rep-matrix A j i*) ≠ *0*)
⟨*proof*⟩

lemma *le-nrows*: (*n* ≤ *nrows A*) = (∀ *m*. (∀ *j i*. *m* ≤ *j* ⟶ (*Rep-matrix A j i*) = *0*) ⟶ *n* ≤ *m*)
⟨*proof*⟩

lemma *nrows-notzero*: *Rep-matrix A m n* ≠ *0* ⟹ *m* < *nrows A*
⟨*proof*⟩

lemma *ncols-notzero*: *Rep-matrix A m n* ≠ *0* ⟹ *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 ∃ *m*. ∀*j i*. *m* ≤ *j* ⟶ *x j i* = *0*
and ∃ *n*. ∀*j i*. (*n* ≤ *i* ⟶ *x j i* = *0*)
shows (*Rep-matrix* (*Abs-matrix x*)) = *x*
⟨*proof*⟩

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

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

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

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

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

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

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

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

To reason about associativity and commutativity of operations on matrices, let's take a step back and look at the general situtation: Assume that we have sets A and B with $B \subset A$ and an abstraction $u : A \to B$. This abstraction has to fulfill $u(b) = b$ for all $b \in B$, but is arbitrary otherwise. Each function $f : A \times A \to A$ now induces a function $f' : B \times B \to B$ 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 ⟹ *commutative* (*combine-infmatrix f*)
⟨*proof*⟩

lemma *combine-matrix-commute*:
commutative f ⟹ *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* ⟹ *nonzero-positions* (*combine-infmatrix f A B*) ⊆ (*nonzero-positions A*) ∪ (*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 ⟹ Rep-matrix (*Abs-matrix* (*combine-infmatrix f* (*Rep-matrix A*) (*Rep-matrix B*))) = *combine-infmatrix f* (*Rep-matrix A*) (*Rep-matrix B*)
⟨*proof*⟩

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 ⟹ nonzero-positions* (*apply-infmatrix f A*) ⊆ *nonzero-positions A*
⟨*proof*⟩

lemma *apply-infmatrix-closed* [*simp*]:
f 0 = 0 ⟹ Rep-matrix (*Abs-matrix* (*apply-infmatrix f* (*Rep-matrix A*))) = *apply-infmatrix f* (*Rep-matrix A*)
⟨*proof*⟩

lemma *combine-infmatrix-assoc*[*simp*]: *f 0 0 = 0 ⟹ associative f ⟹ associative* (*combine-infmatrix f*)
⟨*proof*⟩

lemma *combine-matrix-assoc*: *f 0 0 = 0 ⟹ associative f ⟹ associative* (*combine-matrix f*)
⟨*proof*⟩

lemma *Rep-apply-matrix*[*simp*]: *f 0 = 0 ⟹ Rep-matrix* (*apply-matrix f A*) *j i* = *f* (*Rep-matrix A j i*)
⟨*proof*⟩

lemma *Rep-combine-matrix*[*simp*]: *f 0 0 = 0 ⟹ Rep-matrix* (*combine-matrix f A B*) *j i* = *f* (*Rep-matrix A j i*) (*Rep-matrix B j i*)
⟨*proof*⟩

lemma *combine-nrows-max*: *f 0 0 = 0 ⟹ nrows* (*combine-matrix f A B*) ≤ *max* (*nrows A*) (*nrows B*)
⟨*proof*⟩

lemma *combine-ncols-max*: *f 0 0 = 0 ⟹ ncols* (*combine-matrix f A B*) ≤ *max* (*ncols A*) (*ncols B*)
⟨*proof*⟩

lemma *combine-nrows*: *f 0 0 = 0 ⟹ nrows A* ≤ *q ⟹ nrows B* ≤ *q ⟹ nrows*(*combine-matrix f A B*) ≤ *q*
⟨*proof*⟩

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

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

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

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

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

primrec *foldseq-transposed* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow (nat \Rightarrow 'a) \Rightarrow nat \Rightarrow 'a$
where
$foldseq\text{-}transposed\ f\ s\ 0 = s\ 0$
| $foldseq\text{-}transposed\ f\ s\ (Suc\ n) = f\ (foldseq\text{-}transposed\ f\ s\ n)\ (s\ (Suc\ n))$

lemma *foldseq-assoc*:
assumes *a*:*associative f*
shows *associative f* $\Longrightarrow$ *foldseq f* = *foldseq-transposed f*
⟨*proof*⟩

lemma *foldseq-distr*:
assumes *assoc*: *associative f* **and** *comm*: *commutative f*
shows $foldseq\ f\ (\lambda k.\ f\ (u\ k)\ (v\ k))\ n = f\ (foldseq\ f\ u\ n)\ (foldseq\ f\ v\ n)$
⟨*proof*⟩

theorem $[\![associative\ f;\ associative\ g;\ \forall a\ b\ c\ d.\ g\ (f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d);\ \exists x\ y.\ (f\ x) \neq (f\ y);\ \exists x\ y.\ (g\ x) \neq (g\ y);\ f\ x\ x = x;\ g\ x\ x = x]\!] \Longrightarrow f{=}g \mid (\forall y.\ f\ y\ x = y) \mid (\forall y.\ g\ y\ x = y)$
⟨*proof*⟩

lemma *foldseq-zero*:
assumes *fz*: $f\ 0\ 0 = 0$ **and** *sz*: $\forall i.\ i \leq n \longrightarrow s\ i = 0$
shows $foldseq\ f\ s\ n = 0$
⟨*proof*⟩

lemma *foldseq-significant-positions*:
assumes *p*: $\forall i.\ i \leq N \longrightarrow S\ i = T\ i$
shows $foldseq\ f\ S\ N = foldseq\ f\ T\ N$
⟨*proof*⟩

lemma *foldseq-tail*:
assumes $M \leq N$
shows *foldseq f S N = foldseq f* $(\lambda k.$ *(if* $k < M$ *then (S k) else (foldseq f* $(\lambda k.$ $S(k+M))$ $(N-M))))$ 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*:
assumes *f00x*: $\forall x.$ *f 0 (f 0 x) = f 0 x* **and** *0*: $\forall i.$ $i \leq n \longrightarrow s\ i = 0$
shows *foldseq f s (Suc n) = f 0 (s (Suc n))*
⟨*proof*⟩

lemma *foldseq-zerostart2*:
assumes *x*: $\forall x.$ *f 0 x = x* **and** *0*: $\forall i.$ $i < n \longrightarrow s\ i = 0$
shows *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 ≤ n) then (s j) else 0)*
⟨*proof*⟩

lemma *foldseq-distr-unary*:
assumes $\bigwedge a\ b.$ *g (f a b) = f (g a) (g b)*
shows *g(foldseq f s n) = foldseq f* $(\lambda x.$ *g(s x)) n*
⟨*proof*⟩

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

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

lemma *mult-matrix-n*:
assumes *ncols A* ≤ *n nrows B* ≤ *n fadd 0 0* = *0 fmul 0 0* = *0*
shows *mult-matrix fmul fadd A B* = *mult-matrix-n n fmul fadd A B*
⟨*proof*⟩

lemma *mult-matrix-nm*:
assumes *ncols A* ≤ *n nrows B* ≤ *n ncols A* ≤ *m nrows B* ≤ *m fadd 0 0* = *0 fmul 0 0* = *0*
shows *mult-matrix-n n fmul fadd A B* = *mult-matrix-n m fmul fadd A B*
⟨*proof*⟩

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

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

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

lemma *max1*: !! *a x y*. (*a*::*nat*) ≤ *x* ⟹ *a* ≤ *max x y* ⟨*proof*⟩
lemma *max2*: !! *b x y*. (*b*::*nat*) ≤ *y* ⟹ *b* ≤ *max x y* ⟨*proof*⟩

lemma *r-distributive-matrix*:
assumes
r-distributive fmul fadd
associative fadd
commutative fadd
fadd 0 0 = *0*
∀ *a*. *fmul a 0* = *0*
∀ *a*. *fmul 0 a* = *0*
shows *r-distributive* (*mult-matrix fmul fadd*) (*combine-matrix fadd*)
⟨*proof*⟩

lemma *l-distributive-matrix*:
assumes
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*)
⟨*proof*⟩

instantiation *matrix* :: (*zero*) *zero*

begin

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

instance ⟨*proof*⟩

end

lemma *Rep-zero-matrix-def*[*simp*]: $Rep\text{-}matrix\ 0\ j\ i = 0$
⟨*proof*⟩

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

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

lemma *combine-matrix-zero-l-neutral*: $zero\text{-}l\text{-}neutral\ f \Longrightarrow zero\text{-}l\text{-}neutral\ (combine\text{-}matrix\ f)$
⟨*proof*⟩

lemma *combine-matrix-zero-r-neutral*: $zero\text{-}r\text{-}neutral\ f \Longrightarrow zero\text{-}r\text{-}neutral\ (combine\text{-}matrix\ f)$
⟨*proof*⟩

lemma *mult-matrix-zero-closed*: $[\![fadd\ 0\ 0 = 0;\ zero\text{-}closed\ fmul]\!] \Longrightarrow zero\text{-}closed\ (mult\text{-}matrix\ fmul\ fadd)$
⟨*proof*⟩

lemma *mult-matrix-n-zero-right*[*simp*]: $[\![fadd\ 0\ 0 = 0;\ \forall a.\ fmul\ a\ 0 = 0]\!] \Longrightarrow mult\text{-}matrix\text{-}n\ n\ fmul\ fadd\ A\ 0 = 0$
⟨*proof*⟩

lemma *mult-matrix-n-zero-left*[*simp*]: $[\![fadd\ 0\ 0 = 0;\ \forall a.\ fmul\ 0\ a = 0]\!] \Longrightarrow mult\text{-}matrix\text{-}n\ n\ fmul\ fadd\ 0\ A = 0$
⟨*proof*⟩

lemma *mult-matrix-zero-left*[*simp*]: $[\![fadd\ 0\ 0 = 0; \forall a.\ fmul\ 0\ a = 0]\!] \Longrightarrow mult\text{-}matrix\ fmul\ fadd\ 0\ A = 0$
⟨*proof*⟩

lemma *mult-matrix-zero-right*[*simp*]: $[\![fadd\ 0\ 0 = 0;\ \forall a.\ fmul\ a\ 0 = 0]\!] \Longrightarrow mult\text{-}matrix\ fmul\ fadd\ A\ 0 = 0$
⟨*proof*⟩

lemma *apply-matrix-zero*[*simp*]: $f\ 0 = 0 \Longrightarrow apply\text{-}matrix\ f\ 0 = 0$
⟨*proof*⟩

lemma *combine-matrix-zero*: $f\ 0\ 0 = 0 \Longrightarrow combine\text{-}matrix\ f\ 0\ 0 = 0$

⟨*proof*⟩

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

lemma *apply-zero-matrix-def*[*simp*]: *apply-matrix* (λ*x. 0*) *A = 0*
⟨*proof*⟩

definition *singleton-matrix* :: *nat* ⇒ *nat* ⇒ (*'a*::*zero*) ⇒ *'a matrix* **where**
singleton-matrix j i a == Abs-matrix(λ*m n. if j = m* ∧ *i = n then a else 0*)

definition *move-matrix* :: (*'a*::*zero*) *matrix* ⇒ *int* ⇒ *int* ⇒ *'a matrix* **where**
move-matrix A y x == Abs-matrix(λ*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* ⇒ *nat* ⇒ *'a matrix* **where**
take-rows A r == Abs-matrix(λ*j i. if* (*j* < *r*) *then* (*Rep-matrix A j i*) *else 0*)

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

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

definition *row-of-matrix* :: (*'a*::*zero*) *matrix* ⇒ *nat* ⇒ *'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* ⟹ *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 = 0* ⟹ *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*) = *singleton-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* = *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* + *int u* < *0*) | (*i* + *int v* < *0*) *then 0 else* (*singleton-matrix* (*nat* (*j* + *int u*)) (*nat* (*i* + *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*: *ncols A* ≤ *n* ⟹ *column-of-matrix A n* = *0*
⟨*proof*⟩

lemma *row-of-matrix*: *nrows A* ≤ *n* ⟹ *row-of-matrix A n* = *0*
⟨*proof*⟩

lemma *mult-matrix-singleton-right*[*simp*]:
assumes $\forall x.\ fmul\ x\ 0 = 0\ \forall x.\ fmul\ 0\ x = 0\ \forall x.\ fadd\ 0\ x = x\ \forall x.\ fadd\ x\ 0 = x$
shows (*mult-matrix fmul fadd A* (*singleton-matrix j i e*)) = *apply-matrix* ($\lambda x.$ *fmul x e*) (*move-matrix* (*column-of-matrix A j*) *0* (*int i*))
⟨*proof*⟩

lemma *mult-matrix-ext*:
assumes
eprem:
$\exists e.\ (\forall a\ b.\ a \neq b \longrightarrow fmul\ a\ e \neq fmul\ b\ e)$
and *fprems*:
$\forall a.\ fmul\ 0\ a = 0$
$\forall a.\ fmul\ a\ 0 = 0$
$\forall a.\ fadd\ a\ 0 = a$
$\forall a.\ fadd\ 0\ a = a$
and *contraprems*: *mult-matrix fmul fadd A* = *mult-matrix fmul fadd B*
shows $A = B$
⟨*proof*⟩

definition *foldmatrix* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a\ infmatrix) \Rightarrow nat \Rightarrow nat \Rightarrow 'a$ **where**
foldmatrix f g A m n == *foldseq-transposed g* ($\lambda j.$ *foldseq f* (*A j*) *n*) *m*

definition *foldmatrix-transposed* :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a\ infmatrix) \Rightarrow nat \Rightarrow nat \Rightarrow 'a$ **where**
foldmatrix-transposed f g A m n == *foldseq g* ($\lambda j.$ *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 *foldmatrix f g A m n* = *foldmatrix-transposed g f* (*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
foldseq g ($\lambda j.$ *foldseq f* (*A j*) *n*) *m* = *foldseq f* ($\lambda j.$ *foldseq g* ((*transpose-infmatrix A*) *j*) *m*) *n*
⟨*proof*⟩

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*
⟨*proof*⟩

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*) ≤ *ncols B*
⟨*proof*⟩

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

lemma *mult-ncols*:
assumes
∀ *a*. *fmul 0 a* = *0*
∀ *a*. *fmul a 0* = *0*
fadd 0 0 = *0*
shows *ncols* (*mult-matrix fmul fadd A B*) ≤ *ncols B*
⟨*proof*⟩

lemma *nrows-move-matrix-le*: *nrows* (*move-matrix A j i*) ≤ *nat*((*int* (*nrows A*)) + *j*)
⟨*proof*⟩

lemma *ncols-move-matrix-le*: *ncols* (*move-matrix A j i*) ≤ *nat*((*int* (*ncols A*)) + *i*)
⟨*proof*⟩

lemma *mult-matrix-assoc*:
assumes
∀ *a*. *fmul1 0 a* = *0*
∀ *a*. *fmul1 a 0* = *0*
∀ *a*. *fmul2 0 a* = *0*
∀ *a*. *fmul2 a 0* = *0*
fadd1 0 0 = *0*
fadd2 0 0 = *0*
∀ *a b c d*. *fadd2* (*fadd1 a b*) (*fadd1 c d*) = *fadd1* (*fadd2 a c*) (*fadd2 b d*)
associative fadd1
associative fadd2
∀ *a b c*. *fmul2* (*fmul1 a b*) *c* = *fmul1 a* (*fmul2 b c*)
∀ *a b c*. *fmul2* (*fadd1 a b*) *c* = *fadd1* (*fmul2 a c*) (*fmul2 b c*)
∀ *a b c*. *fmul1 c* (*fadd2 a b*) = *fadd2* (*fmul1 c a*) (*fmul1 c b*)
shows *mult-matrix fmul2 fadd2* (*mult-matrix fmul1 fadd1 A B*) *C* = *mult-matrix fmul1 fadd1 A* (*mult-matrix fmul2 fadd2 B C*)
⟨*proof*⟩

lemma *mult-matrix-assoc-simple*:
assumes
∀ *a*. *fmul 0 a* = *0*
∀ *a*. *fmul a 0* = *0*

associative fadd
commutative fadd
associative fmul
distributive fmul fadd
shows *mult-matrix fmul fadd* (*mult-matrix fmul fadd A B*) *C* = *mult-matrix fmul fadd A* (*mult-matrix fmul fadd B C*)
⟨*proof*⟩

lemma *transpose-apply-matrix*: *f 0 = 0* ⟹ *transpose-matrix* (*apply-matrix f A*) = *apply-matrix f* (*transpose-matrix A*)
⟨*proof*⟩

lemma *transpose-combine-matrix*: *f 0 0 = 0* ⟹ *transpose-matrix* (*combine-matrix f A B*) = *combine-matrix f* (*transpose-matrix A*) (*transpose-matrix B*)
⟨*proof*⟩

lemma *Rep-mult-matrix*:
assumes ∀ *a*. *fmul 0 a = 0* ∀ *a*. *fmul a 0 = 0 fadd 0 0 = 0*
shows
Rep-matrix(*mult-matrix fmul fadd A B*) *j i* =
foldseq fadd (λ*k*. *fmul* (*Rep-matrix A j k*) (*Rep-matrix B k i*)) (*max* (*ncols A*) (*nrows B*))
⟨*proof*⟩

lemma *transpose-mult-matrix*:
assumes
∀ *a*. *fmul 0 a = 0*
∀ *a*. *fmul a 0 = 0*
fadd 0 0 = 0
∀ *x y*. *fmul y x* = *fmul x y*
shows
transpose-matrix (*mult-matrix fmul fadd A B*) = *mult-matrix fmul fadd* (*transpose-matrix B*) (*transpose-matrix A*)
⟨*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* :: ({*zero*, *ord*}) *ord*
begin

definition
le-matrix-def: *A* ≤ *B* ⟷ (∀ *j i*. *Rep-matrix A j i* ≤ *Rep-matrix B j i*)

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

instance ⟨*proof*⟩

end

instance *matrix* :: ({*zero*, *order*}) *order*
⟨*proof*⟩

lemma *le-apply-matrix*:
assumes
$f\ 0 = 0$
$\forall\, x\ y.\ x \leq y \longrightarrow f\ x \leq f\ y$
$(a::('a::\{ord, zero\})\ matrix) \leq b$
shows *apply-matrix f a* ≤ *apply-matrix f b*
⟨*proof*⟩

lemma *le-combine-matrix*:
assumes
$f\ 0\ 0 = 0$
$\forall\, a\ b\ c\ d.\ a \leq b \wedge c \leq d \longrightarrow f\ a\ c \leq f\ b\ d$
$A \leq B$
$C \leq D$
shows *combine-matrix f A C* ≤ *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 *combine-matrix f C A* ≤ *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 *combine-matrix f A C* ≤ *combine-matrix f B C*
⟨*proof*⟩

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

lemma *le-foldseq*:
assumes

$\forall a\ b\ c\ d\ .\ a \leq b \wedge c \leq d \longrightarrow f\ a\ c \leq f\ b\ d$
$\forall i.\ i \leq n \longrightarrow s\ i \leq t\ i$
shows *foldseq f s n* $\leq$ *foldseq f t n*
⟨*proof*⟩

lemma *le-left-mult*:
assumes
$\forall a\ b\ c\ d.\ a \leq b \wedge c \leq d \longrightarrow$ *fadd a c* $\leq$ *fadd b d*
$\forall c\ a\ b.\quad 0 \leq c \wedge a \leq b \longrightarrow$ *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-matrix fmul fadd C A* $\leq$ *mult-matrix fmul fadd C B*
⟨*proof*⟩

lemma *le-right-mult*:
assumes
$\forall a\ b\ c\ d.\ a \leq b \wedge c \leq d \longrightarrow$ *fadd a c* $\leq$ *fadd b d*
$\forall c\ a\ b.\ 0 \leq c \wedge a \leq b \longrightarrow$ *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-matrix fmul fadd A C* $\leq$ *mult-matrix fmul fadd B C*
⟨*proof*⟩

lemma *spec2*: $\forall j\ i.$ *P j i* $\Longrightarrow$ *P j i* ⟨*proof*⟩

lemma *singleton-matrix-le*[*simp*]: (*singleton-matrix j i a* $\leq$ *singleton-matrix j i b*)
= (*a* $\leq$ (*b*::-::*order*))
⟨*proof*⟩

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

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

lemma *move-matrix-le-zero*[*simp*]:
fixes *A*:: '*a*::{*order*,*zero*} *matrix*
assumes $0 \leq j\ 0 \leq i$
shows (*move-matrix A j i* ≤ 0) = (*A* ≤ 0)
⟨*proof*⟩

lemma *move-matrix-zero-le*[*simp*]:

fixes A:: $'a$::{*order*,*zero*} *matrix*
assumes $0 \leq j$ $0 \leq i$
shows $(0 \leq \textit{move-matrix}\ A\ j\ i) = (0 \leq A)$
⟨*proof*⟩

lemma *move-matrix-le-move-matrix-iff*[*simp*]:
fixes A:: $'a$::{*order*,*zero*} *matrix*
assumes $0 \leq j$ $0 \leq i$
shows $(\textit{move-matrix}\ A\ j\ i \leq \textit{move-matrix}\ B\ j\ i) = (A \leq B)$
⟨*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: $A + B = \textit{combine-matrix}\ (+)\ A\ B$

instance ⟨*proof*⟩

end

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

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

instance ⟨*proof*⟩

end

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

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

instance ⟨*proof*⟩

end

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

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

instance ⟨*proof*⟩

end

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

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

instance ⟨*proof*⟩

end

instance *matrix* :: (*monoid-add*) *monoid-add*
⟨*proof*⟩

instance *matrix* :: (*comm-monoid-add*) *comm-monoid-add*
⟨*proof*⟩

instance *matrix* :: (*group-add*) *group-add*
⟨*proof*⟩

instance *matrix* :: (*ab-group-add*) *ab-group-add*
⟨*proof*⟩

instance *matrix* :: (*ordered-ab-group-add*) *ordered-ab-group-add*
⟨*proof*⟩

instance *matrix* :: (*lattice-ab-group-add*) *semilattice-inf-ab-group-add* ⟨*proof*⟩
instance *matrix* :: (*lattice-ab-group-add*) *semilattice-sup-ab-group-add* ⟨*proof*⟩

instance *matrix* :: (*semiring-0*) *semiring-0*
⟨*proof*⟩

instance *matrix* :: (*ring*) *ring* ⟨*proof*⟩

instance *matrix* :: (*ordered-ring*) *ordered-ring*
⟨*proof*⟩

instance *matrix* :: (*lattice-ring*) *lattice-ring*
⟨*proof*⟩

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

lemma *Rep-matrix-add*[*simp*]:
Rep-matrix ((*a*::('*a*::*monoid-add*)*matrix*)+*b*) *j i* = (*Rep-matrix a j i*) + (*Rep-matrix b j i*)
⟨*proof*⟩

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

lemma *apply-matrix-add*: ∀ *x y*. *f* (*x*+*y*) = (*f x*) + (*f y*) ⟹ *f* 0 = (0::'*a*)
⟹ *apply-matrix f* ((*a*::('*a*::*monoid-add*) *matrix*) + *b*) = (*apply-matrix f a*) + (*apply-matrix f b*)
⟨*proof*⟩

lemma *singleton-matrix-add*: *singleton-matrix j i* ((*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* ⇒ ('*a*::{*zero*,*one*}) *matrix* **where**
one-matrix n = *Abs-matrix* (λ*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*]:

fixes $A :: ('a::semiring\text{-}1)\ matrix$
shows $ncols\ A \leq n \Longrightarrow A * (one\text{-}matrix\ n) = A$
⟨*proof*⟩

lemma *one-matrix-mult-left*[*simp*]:
fixes $A :: ('a::semiring\text{-}1)\ matrix$
shows $nrows\ A \leq n \Longrightarrow (one\text{-}matrix\ n) * A = A$
⟨*proof*⟩

lemma *transpose-matrix-mult*:
fixes $A :: ('a::comm\text{-}ring)\ matrix$
shows $transpose\text{-}matrix\ (A*B) = (transpose\text{-}matrix\ B) * (transpose\text{-}matrix\ A)$
⟨*proof*⟩

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

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

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

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

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

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

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

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

lemma *left-right-inverse-matrix-unique*:
assumes $left\text{-}inverse\text{-}matrix\ A\ Y\ right\text{-}inverse\text{-}matrix\ A\ X$

shows $X = Y$
⟨*proof*⟩

lemma *inverse-matrix-inject*: ⟦ *inverse-matrix A X*; *inverse-matrix A Y* ⟧ ⟹ $X = Y$
⟨*proof*⟩

lemma *one-matrix-inverse*: *inverse-matrix* (*one-matrix n*) (*one-matrix n*)
⟨*proof*⟩

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

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

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

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

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

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

lemma *move-matrix-mult*: *move-matrix* $((A::('a::semiring\text{-}0)\ matrix)*B)\ j\ i = (move\text{-}matrix\ A\ j\ 0) * (move\text{-}matrix\ B\ 0\ i)$
⟨*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* $(a+b) = (scalar\text{-}mult\ y\ a) + (scalar\text{-}mult\ y\ b)$
⟨*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 spvec* = (*nat* ∗ *'a*) *list*
type-synonym *'a spmat* = *'a spvec spvec*

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

definition *sparse-row-matrix* :: (*'a*::*ab-group-add*) *spmat* ⇒ *'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*⟩

lemma [*code*]:
‹*0* = *sparse-row-vector* []›
⟨*proof*⟩

lemma *foldl-distrstart*: ∀ *a x y*. (*f* (*g x y*) *a* = *g x* (*f y a*)) ⟹ (*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*⟩

fun *sorted-spvec* :: *'a spvec* ⇒ *bool*
where
sorted-spvec [] = *True*
| *sorted-spvec-step1*: *sorted-spvec* [*a*] = *True*
| *sorted-spvec-step*: *sorted-spvec* ((*m*,*x*)#(*n*,*y*)#*bs*) = ((*m* < *n*) ∧ (*sorted-spvec* ((*n*,*y*)#*bs*)))

primrec *sorted-spmat* :: *'a spmat* ⇒ *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*) ⟹ *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*:

assumes $m \leq n$
shows *sorted-spvec* $((n,a)\#arr) \Longrightarrow$ *Rep-matrix* (*sparse-row-vector arr*) *j m* = *0*
⟨*proof*⟩

lemma *sorted-sparse-row-matrix-zero*[*rule-format*]:
assumes $m \leq n$
shows *sorted-spvec* $((n,a)\#arr) \Longrightarrow$ *Rep-matrix* (*sparse-row-matrix arr*) *m j* = *0*
⟨*proof*⟩

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

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

lemma *sparse-row-vector-minus*:
sparse-row-vector (*minus-spvec v*) = − (*sparse-row-vector v*)
⟨*proof*⟩

lemma *sparse-row-vector-abs*:
sorted-spvec (*v* :: *'a*::*lattice-ring spvec*) ⟹ *sparse-row-vector* (*abs-spvec v*) = |*sparse-row-vector v*|
⟨*proof*⟩

lemma *sorted-spvec-minus-spvec*:
sorted-spvec v ⟹ *sorted-spvec* (*minus-spvec v*)
⟨*proof*⟩

lemma *sorted-spvec-abs-spvec*:
sorted-spvec v ⟹ *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*) ⇒ *'a spvec* ⇒ *'a spvec* ⇒ *'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*: (∀ *x y*. *f* (*x*+*y*) = (*f x*) + (*f y*)) ⟹ (*f*::′*a*⇒(′*a*::*lattice-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*::*lattice-ring*)
a b) =
(*sparse-row-vector a*) + (*scalar-mult y* (*sparse-row-vector b*))
⟨*proof*⟩

lemma *sorted-smult-spvec*: *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*) ⟹
sorted-spvec ((*aa*, *b* + *y* ∗ *ba*) # (*addmult-spvec y arr brr*))

⟨*proof*⟩

lemma *sorted-addmult-spvec*: *sorted-spvec a* ⟹ *sorted-spvec b* ⟹ *sorted-spvec* (*addmult-spvec y a b*)
⟨*proof*⟩

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

lemma *sparse-row-mult-spvec-spmat*:
assumes *sorted-spvec* (*a*::(*'a*::*lattice-ring*) *spvec*) *sorted-spvec B*
shows *sparse-row-vector* (*mult-spvec-spmat c a B*) = (*sparse-row-vector c*) + (*sparse-row-vector a*) ∗ (*sparse-row-matrix B*)
⟨*proof*⟩

lemma *sorted-mult-spvec-spmat*:
sorted-spvec (*c*::(*'a*::*lattice-ring*) *spvec*) ⟹ *sorted-spmat B* ⟹ *sorted-spvec* (*mult-spvec-spmat c a B*)
⟨*proof*⟩

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

lemma *sparse-row-mult-spmat*:
sorted-spmat A ⟹ *sorted-spvec B* ⟹
sparse-row-matrix (*mult-spmat A B*) = (*sparse-row-matrix A*) ∗ (*sparse-row-matrix B*)
⟨*proof*⟩

lemma *sorted-spvec-mult-spmat*:
fixes *A* :: (*'a*::*lattice-ring*) *spmat*
shows *sorted-spvec A* ⟹ *sorted-spvec* (*mult-spmat A B*)
⟨*proof*⟩

lemma *sorted-spmat-mult-spmat*:
sorted-spmat (*B*::(*'a*::*lattice-ring*) *spmat*) ⟹ *sorted-spmat* (*mult-spmat A B*)
⟨*proof*⟩

fun *add-spvec* :: (*'a*::*lattice-ab-group-add*) *spvec* ⇒ *'a spvec* ⇒ *'a spvec*

where

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

lemma *add-spvec-empty1*[*simp*]: *add-spvec* [] *a* = *a*
⟨*proof*⟩

lemma *sparse-row-vector-add*: *sparse-row-vector* (*add-spvec a b*) = (*sparse-row-vector a*) + (*sparse-row-vector b*)
⟨*proof*⟩

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

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

lemma *add-spmat-Nil2*[*simp*]: *add-spmat as* [] = *as*
⟨*proof*⟩

lemma *sparse-row-add-spmat*: *sparse-row-matrix* (*add-spmat A B*) = (*sparse-row-matrix A*) + (*sparse-row-matrix B*)
⟨*proof*⟩

lemma [*code*]:
‹*sparse-row-matrix A* + *sparse-row-matrix B* = *sparse-row-matrix* (*add-spmat A B*)›
‹*sparse-row-vector a* + *sparse-row-vector b* = *sparse-row-vector* (*add-spvec a b*)›
⟨*proof*⟩

lemma *sorted-add-spvec-helper1*[*rule-format*]: *add-spvec* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟶ (*ab* = *a* | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
⟨*proof*⟩

lemma *sorted-add-spmat-helper1*[*rule-format*]:
add-spmat ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟹ (*ab* = *a* | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))

⟨*proof*⟩

lemma *sorted-add-spvec-helper*: *add-spvec arr brr* = (*ab*, *bb*) # *list* ⟹ ((*arr* ≠ [] & *ab* = *fst* (*hd arr*)) | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
⟨*proof*⟩

lemma *sorted-add-spmat-helper*: *add-spmat arr brr* = (*ab*, *bb*) # *list* ⟹ ((*arr* ≠ [] & *ab* = *fst* (*hd arr*)) | (*brr* ≠ [] & *ab* = *fst* (*hd brr*)))
⟨*proof*⟩

lemma *add-spvec-commute*: *add-spvec a b* = *add-spvec b a*
⟨*proof*⟩

lemma *add-spmat-commute*: *add-spmat a b* = *add-spmat b a*
⟨*proof*⟩

lemma *sorted-add-spvec-helper2*: *add-spvec* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟹ *aa* < *a* ⟹ *sorted-spvec* ((*aa*, *ba*) # *brr*) ⟹ *aa* < *ab*
⟨*proof*⟩

lemma *sorted-add-spmat-helper2*: *add-spmat* ((*a*,*b*)#*arr*) *brr* = (*ab*, *bb*) # *list* ⟹ *aa* < *a* ⟹ *sorted-spvec* ((*aa*, *ba*) # *brr*) ⟹ *aa* < *ab*
⟨*proof*⟩

lemma *sorted-spvec-add-spvec*: *sorted-spvec a* ⟹ *sorted-spvec b* ⟹ *sorted-spvec* (*add-spvec a b*)
⟨*proof*⟩

lemma *sorted-spvec-add-spmat*:
sorted-spvec A ⟹ *sorted-spvec B* ⟹ *sorted-spvec* (*add-spmat A B*)
⟨*proof*⟩

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

fun *le-spvec* :: ('*a*::*lattice-ab-group-add*) *spvec* ⇒ '*a spvec* ⇒ *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* ⇒ '*a spmat* ⇒ *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* ⇒ '*a matrix* ⇒ *bool* **where**
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*))

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*:
fixes *A* :: ('*a*::*lattice-ab-group-add*) *matrix*
shows *disj-matrices A B* ⟹ *disj-matrices C D* ⟹ *disj-matrices A D*
⟹ *disj-matrices B C* ⟹ (*A* + *B* ≤ *C* + *D*) = (*A* ≤ *C* ∧ *B* ≤ *D*)
⟨*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* ≤ *0*) = (*A* ≤ *0* & (*B*::('*a*::*lattice-ab-group-add*) *matrix*) ≤ *0*)
⟨*proof*⟩

lemma *disj-matrices-add-zero-le*: *disj-matrices A B* ⟹
(*0* ≤ *A* + *B*) = (*0* ≤ *A* & *0* ≤ (*B*::('*a*::*lattice-ab-group-add*) *matrix*))
⟨*proof*⟩

lemma *disj-matrices-add-x-le*: *disj-matrices A B* ⟹ *disj-matrices B C* ⟹
(*A* ≤ *B* + *C*) = (*A* ≤ *C* & *0* ≤ (*B*::('*a*::*lattice-ab-group-add*) *matrix*))
⟨*proof*⟩

lemma *disj-matrices-add-le-x*: *disj-matrices A B* $\Longrightarrow$ *disj-matrices B C* $\Longrightarrow$
(*B* + *A* $\leq$ *C*) = (*A* $\leq$ *C* & (*B*::('*a*::*lattice-ab-group-add*) *matrix*) $\leq$ *0*)
⟨*proof*⟩

lemma *disj-sparse-row-singleton*: *i* $\leq$ *j* $\Longrightarrow$ *sorted-spvec*((*j*,*y*)#*v*) $\Longrightarrow$ *disj-matrices* (*sparse-row-vector v*) (*singleton-matrix 0 i x*)
⟨*proof*⟩

lemma *disj-matrices-x-add*: *disj-matrices A B* $\Longrightarrow$ *disj-matrices A C* $\Longrightarrow$ *disj-matrices* (*A*::('*a*::*lattice-ab-group-add*) *matrix*) (*B*+*C*)
⟨*proof*⟩

lemma *disj-matrices-add-x*: *disj-matrices A B* $\Longrightarrow$ *disj-matrices A C* $\Longrightarrow$ *disj-matrices* (*B*+*C*) (*A*::('*a*::*lattice-ab-group-add*) *matrix*)
⟨*proof*⟩

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*)
⟨*proof*⟩

lemma *disj-move-sparse-vec-mat*:
assumes *j* $\leq$ *a* **and** *sorted-spvec* ((*a*, *c*) # *as*)
shows *disj-matrices* (*sparse-row-matrix as*) (*move-matrix* (*sparse-row-vector b*) (*int j*) *i*)
⟨*proof*⟩

lemma *disj-move-sparse-row-vector-twice*:
j $\neq$ *u* $\Longrightarrow$ *disj-matrices* (*move-matrix* (*sparse-row-vector a*) *j i*) (*move-matrix* (*sparse-row-vector b*) *u v*)
⟨*proof*⟩

lemma *le-spvec-iff-sparse-row-le*:
sorted-spvec a $\Longrightarrow$ *sorted-spvec b* $\Longrightarrow$ (*le-spvec a b*) $\longleftrightarrow$ (*sparse-row-vector a* $\leq$ *sparse-row-vector b*)
⟨*proof*⟩

lemma *le-spvec-empty2-sparse-row*:
sorted-spvec b $\Longrightarrow$ *le-spvec b* [] = (*sparse-row-vector b* $\leq$ *0*)
⟨*proof*⟩

lemma *le-spvec-empty1-sparse-row*:
(*sorted-spvec b*) $\Longrightarrow$ (*le-spvec* [] *b* = (*0* $\leq$ *sparse-row-vector b*))
⟨*proof*⟩

lemma *le-spmat-iff-sparse-row-le*:
⟦*sorted-spvec A*; *sorted-spmat A*; *sorted-spvec B*; *sorted-spmat B*⟧ $\Longrightarrow$
le-spmat A B = (*sparse-row-matrix A* $\leq$ *sparse-row-matrix B*)
⟨*proof*⟩

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

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

lemma *sparse-row-matrix-minus*:
sparse-row-matrix (*minus-spmat A*) = − (*sparse-row-matrix A*)
⟨*proof*⟩

lemma *Rep-sparse-row-vector-zero*:
assumes *x* ≠ *0*
shows *Rep-matrix* (*sparse-row-vector v*) *x y* = *0*
⟨*proof*⟩

lemma *sparse-row-matrix-abs*:
sorted-spvec A ⟹ *sorted-spmat A* ⟹ *sparse-row-matrix* (*abs-spmat A*) = |*sparse-row-matrix A*|
⟨*proof*⟩

lemma *sorted-spvec-minus-spmat*: *sorted-spvec A* ⟹ *sorted-spvec* (*minus-spmat A*)
⟨*proof*⟩

lemma *sorted-spvec-abs-spmat*: *sorted-spvec A* ⟹ *sorted-spvec* (*abs-spmat A*)
⟨*proof*⟩

lemma *sorted-spmat-minus-spmat*: *sorted-spmat A* ⟹ *sorted-spmat* (*minus-spmat A*)
⟨*proof*⟩

lemma *sorted-spmat-abs-spmat*: *sorted-spmat A* ⟹ *sorted-spmat* (*abs-spmat A*)
⟨*proof*⟩

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

lemma *sorted-spmat-diff-spmat*: *sorted-spmat A* ⟹ *sorted-spmat B* ⟹ *sorted-spmat* (*diff-spmat A B*)
⟨*proof*⟩

lemma *sorted-spvec-diff-spmat*: *sorted-spvec A* ⟹ *sorted-spvec B* ⟹ *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*⟩

definition *sorted-sparse-matrix* :: *'a spmat* ⇒ *bool*
where *sorted-sparse-matrix A* ⟷ *sorted-spvec A* & *sorted-spmat A*

lemma *sorted-sparse-matrix-imp-spvec*: *sorted-sparse-matrix A* ⟹ *sorted-spvec A*
⟨*proof*⟩

lemma *sorted-sparse-matrix-imp-spmat*: *sorted-sparse-matrix A* ⟹ *sorted-spmat A*
⟨*proof*⟩

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

lemma *bool1*: (¬ *True*) = *False* ⟨*proof*⟩
lemma *bool2*: (¬ *False*) = *True* ⟨*proof*⟩
lemma *bool3*: ((*P*::*bool*) ∧ *True*) = *P* ⟨*proof*⟩
lemma *bool4*: (*True* ∧ (*P*::*bool*)) = *P* ⟨*proof*⟩
lemma *bool5*: ((*P*::*bool*) ∧ *False*) = *False* ⟨*proof*⟩
lemma *bool6*: (*False* ∧ (*P*::*bool*)) = *False* ⟨*proof*⟩
lemma *bool7*: ((*P*::*bool*) ∨ *True*) = *True* ⟨*proof*⟩
lemma *bool8*: (*True* ∨ (*P*::*bool*)) = *True* ⟨*proof*⟩
lemma *bool9*: ((*P*::*bool*) ∨ *False*) = *P* ⟨*proof*⟩
lemma *bool10*: (*False* ∨ (*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*⟩

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

primrec *nprt-spvec* :: (*'a*::{*lattice-ab-group-add*}) *spvec* ⇒ *'a spvec*
where
nprt-spvec [] = []
| *nprt-spvec* (*a*#*as*) = (*fst a*, *nprt* (*snd a*)) # (*nprt-spvec as*)

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

primrec *nprt-spmat* :: ('*a*::{*lattice-ab-group-add*}) *spmat* ⇒ '*a spmat*
where
nprt-spmat [] = []
| *nprt-spmat* (*a*#*as*) = (*fst a*, *nprt-spvec* (*snd a*))#(*nprt-spmat as*)

lemma *pprt-add*: *disj-matrices A* (*B*::(-::*lattice-ring*) *matrix*) ⟹ *pprt* (*A*+*B*) = *pprt A* + *pprt B*
⟨*proof*⟩

lemma *nprt-add*: *disj-matrices A* (*B*::(-::*lattice-ring*) *matrix*) ⟹ *nprt* (*A*+*B*) = *nprt A* + *nprt B*
⟨*proof*⟩

lemma *pprt-singleton*[*simp*]:
fixes *x*:: -::*lattice-ring*
shows *pprt* (*singleton-matrix j i x*) = *singleton-matrix j i* (*pprt x*)
⟨*proof*⟩

lemma *nprt-singleton*[*simp*]:
fixes *x*:: -::*lattice-ring*
shows *nprt* (*singleton-matrix j i x*) = *singleton-matrix j i* (*nprt x*)
⟨*proof*⟩

lemma *sparse-row-vector-pprt*:
fixes *v*:: -::*lattice-ring spvec*
shows *sorted-spvec v* ⟹ *sparse-row-vector* (*pprt-spvec v*) = *pprt* (*sparse-row-vector v*)
⟨*proof*⟩

lemma *sparse-row-vector-nprt*:
fixes *v*:: -::*lattice-ring spvec*
shows *sorted-spvec v* ⟹ *sparse-row-vector* (*nprt-spvec v*) = *nprt* (*sparse-row-vector v*)
⟨*proof*⟩

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

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

lemma *sparse-row-matrix-pprt*:
fixes *m*:: '*a*::*lattice-ring spmat*
shows *sorted-spvec m* ⟹ *sorted-spmat m* ⟹ *sparse-row-matrix* (*pprt-spmat*

$m) = pprt\ (sparse\text{-}row\text{-}matrix\ m)$
⟨*proof*⟩

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

lemma *sorted-pprt-spvec*: *sorted-spvec v* ⟹ *sorted-spvec* (*pprt-spvec v*)
⟨*proof*⟩

lemma *sorted-nprt-spvec*: *sorted-spvec v* ⟹ *sorted-spvec* (*nprt-spvec v*)
⟨*proof*⟩

lemma *sorted-spvec-pprt-spmat*: *sorted-spvec m* ⟹ *sorted-spvec* (*pprt-spmat m*)
⟨*proof*⟩

lemma *sorted-spvec-nprt-spmat*: *sorted-spvec m* ⟹ *sorted-spvec* (*nprt-spmat m*)
⟨*proof*⟩

lemma *sorted-spmat-pprt-spmat*: *sorted-spmat m* ⟹ *sorted-spmat* (*pprt-spmat m*)
⟨*proof*⟩

lemma *sorted-spmat-nprt-spmat*: *sorted-spmat m* ⟹ *sorted-spmat* (*nprt-spmat m*)
⟨*proof*⟩

definition *mult-est-spmat* :: (*'a*::*lattice-ring*) *spmat* ⇒ *'a spmat* ⇒ *'a spmat* ⇒ *'a spmat* ⇒ *'a spmat* **where**
mult-est-spmat r1 r2 s1 s2 =
add-spmat (*mult-spmat* (*pprt-spmat s2*) (*pprt-spmat r2*)) (*add-spmat* (*mult-spmat* (*pprt-spmat s1*) (*nprt-spmat r2*))
(*add-spmat* (*mult-spmat* (*nprt-spmat s2*) (*pprt-spmat r1*)) (*mult-spmat* (*nprt-spmat s1*) (*nprt-spmat r1*))))

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

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
$a <= b + (c::'a::ordered\text{-}ab\text{-}group\text{-}add)$
$c <= d$
shows $a <= b + d$
⟨*proof*⟩

lemma *linprog-dual-estimate*:
assumes
$A * x \leq (b::'a::lattice\text{-}ring)$
$0 \leq y$
$|A - A'| \leq \delta\text{-}A$
$b \leq b'$
$|c - c'| \leq \delta\text{-}c$
$|x| \leq r$
shows
$c * x \leq y * b' + (y * \delta\text{-}A + |y * A' - c'| + \delta\text{-}c) * r$
⟨*proof*⟩

lemma *le-ge-imp-abs-diff-1*:
assumes
$A1 <= (A::'a::lattice\text{-}ring)$
$A <= A2$
shows $|A-A1| <= A2-A1$
⟨*proof*⟩

lemma *mult-le-prts*:

assumes
a1 <= (*a*::'*a*::*lattice-ring*)
a <= *a2*
b1 <= *b*
b <= *b2*
shows
a * *b* <= *pprt a2* * *pprt b2* + *pprt a1* * *nprt b2* + *nprt a2* * *pprt b1* + *nprt a1* * *nprt b1*
⟨*proof*⟩

lemma *mult-le-dual-prts*:
assumes
A * *x* ≤ (*b*::'*a*::*lattice-ring*)
0 ≤ *y*
A1 ≤ *A*
A ≤ *A2*
c1 ≤ *c*
c ≤ *c2*
r1 ≤ *x*
x ≤ *r2*
shows
c * *x* ≤ *y* * *b* + (*let s1* = *c1* − *y* * *A2*; *s2* = *c2* − *y* * *A1 in pprt s2* * *pprt r2* + *pprt s1* * *nprt r2* + *nprt s2* * *pprt r1* + *nprt s1* * *nprt r1*)
(**is** - <= - + *?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* ⇒ *int*
where *int-of-real x* = (*SOME y*. *real-of-int y* = *x*)

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

lemma *real-is-int-def2*: *real-is-int x* = (*x* = *real-of-int* (*int-of-real x*))
⟨*proof*⟩

lemma *real-is-int-real*[*simp*]: *real-is-int* (*real-of-int* (*x*::*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* ⟹ *real-of-int* (*int-of-real x*) = *x*
⟨*proof*⟩

lemma *real-is-int-add-int-of-real*: *real-is-int a* ⟹ *real-is-int b* ⟹ (*int-of-real* (*a*+*b*)) = (*int-of-real a*) + (*int-of-real b*)
⟨*proof*⟩

lemma *real-is-int-add*[*simp*]: *real-is-int a* ⟹ *real-is-int b* ⟹ *real-is-int* (*a*+*b*)
⟨*proof*⟩

lemma *int-of-real-sub*: *real-is-int a* ⟹ *real-is-int b* ⟹ (*int-of-real* (*a*−*b*)) = (*int-of-real a*) − (*int-of-real b*)
⟨*proof*⟩

lemma *real-is-int-sub*[*simp*]: *real-is-int a* ⟹ *real-is-int b* ⟹ *real-is-int* (*a*−*b*)
⟨*proof*⟩

lemma *real-is-int-rep*: *real-is-int x* ⟹ ∃!(*a*::*int*). *real-of-int a* = *x*
⟨*proof*⟩

lemma *int-of-real-mult*:
assumes *real-is-int a real-is-int b*
shows (*int-of-real* (*a*∗*b*)) = (*int-of-real a*) ∗ (*int-of-real b*)
⟨*proof*⟩

lemma *real-is-int-mult*[*simp*]: *real-is-int a* ⟹ *real-is-int b* ⟹ *real-is-int* (*a*∗*b*)
⟨*proof*⟩

lemma *real-is-int-0*[*simp*]: *real-is-int* (*0*::*real*)
⟨*proof*⟩

lemma *real-is-int-1*[*simp*]: *real-is-int* (*1*::*real*)
⟨*proof*⟩

lemma *real-is-int-n1*: *real-is-int* (−*1*::*real*)
⟨*proof*⟩

lemma *real-is-int-numeral*[*simp*]: *real-is-int* (*numeral x*)
⟨*proof*⟩

lemma *real-is-int-neg-numeral*[*simp*]: *real-is-int* (− *numeral x*)
⟨*proof*⟩

lemma *int-of-real-0*[*simp*]: *int-of-real* (*0*::*real*) = (*0*::*int*)
⟨*proof*⟩

lemma *int-of-real-1*[*simp*]: *int-of-real* (*1*::*real*) = (*1*::*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* (− *numeral b*) = − *numeral b*
⟨*proof*⟩

lemma *int-div-zdiv*: *int* (*a div b*) = (*int a*) *div* (*int b*)
⟨*proof*⟩

lemma *int-mod-zmod*: *int* (*a mod b*) = (*int a*) *mod* (*int b*)
⟨*proof*⟩

lemma *abs-div-2-less*: *a* ≠ *0* ⟹ *a* ≠ −*1* ⟹ |(*a*::*int*) *div 2*| < |*a*|
⟨*proof*⟩

lemma *norm-0-1*: (*1*::-::*numeral*) = *Numeral1*
⟨*proof*⟩

lemma *add-left-zero*: *0* + *a* = (*a*::'*a*::*comm-monoid-add*)
⟨*proof*⟩

lemma *add-right-zero*: *a* + *0* = (*a*::'*a*::*comm-monoid-add*)
⟨*proof*⟩

lemma *mult-left-one*: *1* ∗ *a* = (*a*::'*a*::*semiring-1*)
⟨*proof*⟩

lemma *mult-right-one*: *a* ∗ *1* = (*a*::'*a*::*semiring-1*)
⟨*proof*⟩

lemma *int-pow-0*: (*a*::*int*)^*0* = *1*
⟨*proof*⟩

lemma *int-pow-1*: (*a*::*int*)^(*Numeral1*) = *a*
⟨*proof*⟩

lemma *one-eq-Numeral1-nring*: (*1*::'*a*::*numeral*) = *Numeral1*
⟨*proof*⟩

lemma *one-eq-Numeral1-nat*: (*1*::*nat*) = *Numeral1*
⟨*proof*⟩

lemma *zpower-Pls*: (*z*::*int*)^*0* = *Numeral1*
⟨*proof*⟩

lemma *fst-cong*: $a{=}a' \Longrightarrow fst\ (a,b) = fst\ (a',b)$
⟨*proof*⟩

lemma *snd-cong*: $b{=}b' \Longrightarrow snd\ (a,b) = snd\ (a,b')$
⟨*proof*⟩

lemma *lift-bool*: $x \Longrightarrow x{=}True$
⟨*proof*⟩

lemma *nlift-bool*: $\sim x \Longrightarrow x{=}False$
⟨*proof*⟩

lemma *not-false-eq-true*: $(\sim\ False) = True$ ⟨*proof*⟩

lemma *not-true-eq-false*: $(\sim\ True) = False$ ⟨*proof*⟩

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

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

lemma *float-add-l0*: $float\ (0,\ e) + x = x$
⟨*proof*⟩

lemma *float-add-r0*: $x + float\ (0,\ e) = x$
⟨*proof*⟩

lemma *float-add*:
$float\ (a1,\ e1) + float\ (a2,\ e2) =$
$(if\ e1{<=}e2\ then\ float\ (a1{+}a2{*}2\hat{}(nat(e2{-}e1)),\ e1)\ else\ float\ (a1{*}2\hat{}(nat\ (e1{-}e2)){+}a2,$
$e2))$
⟨*proof*⟩

lemma *float-mult-l0*: $float\ (0,\ e) * x = float\ (0,\ 0)$
⟨*proof*⟩

lemma *float-mult-r0*: $x * float\ (0,\ e) = float\ (0,\ 0)$
⟨*proof*⟩

lemma *float-mult*:
$float\ (a1,\ e1) * float\ (a2,\ e2) = (float\ (a1 * a2,\ e1 + e2))$
⟨*proof*⟩

lemma *float-minus*:
$-\ (float\ (a,b)) = float\ (-a,\ b)$
⟨*proof*⟩

lemma *zero-le-float*:

$(0 <= float\ (a,b)) = (0 <= a)$
⟨*proof*⟩

lemma *float-le-zero*:
$(float\ (a,b) <= 0) = (a <= 0)$
⟨*proof*⟩

lemma *float-abs*:
$|float\ (a,b)| = (if\ 0 <= a\ then\ (float\ (a,b))\ else\ (float\ (-a,b)))$
⟨*proof*⟩

lemma *float-zero*:
$float\ (0,\ b) = 0$
⟨*proof*⟩

lemma *float-pprt*:
$pprt\ (float\ (a,\ b)) = (if\ 0 <= a\ then\ (float\ (a,b))\ else\ (float\ (0,\ b)))$
⟨*proof*⟩

lemma *float-nprt*:
$nprt\ (float\ (a,\ b)) = (if\ 0 <= a\ then\ (float\ (0,b))\ else\ (float\ (a,\ b)))$
⟨*proof*⟩

definition *lbound* :: *real* ⇒ *real*
where $lbound\ x = min\ 0\ x$

definition *ubound* :: *real* ⇒ *real*
where $ubound\ x = max\ 0\ x$

lemma *lbound*: $lbound\ x \leq x$
⟨*proof*⟩

lemma *ubound*: $x \leq ubound\ x$
⟨*proof*⟩

lemma *pprt-lbound*: $pprt\ (lbound\ x) = float\ (0,\ 0)$
⟨*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* ⟹ *x* == *y* ⟨*proof*⟩
lemma *meta-eq-imp-eq*: *x* == *y* ⟹ *x* = *y* ⟨*proof*⟩
lemma *eq-trivial*: *x* = *y* ⟹ *x* = *y* ⟨*proof*⟩
lemma *bool-to-true*: *x* :: *bool* ⟹ *x* == *True* ⟨*proof*⟩
lemma *transmeta-1*: *x* = *y* ⟹ *y* == *z* ⟹ *x* = *z* ⟨*proof*⟩
lemma *transmeta-2*: *x* == *y* ⟹ *y* = *z* ⟹ *x* = *z* ⟨*proof*⟩
lemma *transmeta-3*: *x* == *y* ⟹ *y* == *z* ⟹ *x* = *z* ⟨*proof*⟩

lemma *If-True*: *If True* = (λ *x y*. *x*) ⟨*proof*⟩
lemma *If-False*: *If False* = (λ *x y*. *y*) ⟨*proof*⟩

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

lemma *bool1*: (¬ *True*) = *False* ⟨*proof*⟩
lemma *bool2*: (¬ *False*) = *True* ⟨*proof*⟩
lemma *bool3*: (*P* ∧ *True*) = *P* ⟨*proof*⟩
lemma *bool4*: (*True* ∧ *P*) = *P* ⟨*proof*⟩
lemma *bool5*: (*P* ∧ *False*) = *False* ⟨*proof*⟩
lemma *bool6*: (*False* ∧ *P*) = *False* ⟨*proof*⟩
lemma *bool7*: (*P* ∨ *True*) = *True* ⟨*proof*⟩
lemma *bool8*: (*True* ∨ *P*) = *True* ⟨*proof*⟩
lemma *bool9*: (*P* ∨ *False*) = *P* ⟨*proof*⟩
lemma *bool10*: (*False* ∨ *P*) = *P* ⟨*proof*⟩
lemma *bool11*: (*True* ⟶ *P*) = *P* ⟨*proof*⟩
lemma *bool12*: (*P* ⟶ *True*) = *True* ⟨*proof*⟩
lemma *bool13*: (*True* ⟶ *P*) = *P* ⟨*proof*⟩
lemma *bool14*: (*P* ⟶ *False*) = (¬ *P*) ⟨*proof*⟩
lemma *bool15*: (*False* ⟶ *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*: $case\text{-}prod\ f\ (x,y) = f\ x\ y$ ⟨*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* :: $'b\ option \Rightarrow 'a \Rightarrow ('b \Rightarrow 'a) \Rightarrow 'a$
  where *case-option-compute opt a f = case-option a f opt*

lemma *case-option-compute*: *case-option = (λ a f opt. case-option-compute opt a f)*
  ⟨*proof*⟩

lemma *case-option-compute-None*: *case-option-compute None = (λ a f. a)*
  ⟨*proof*⟩

lemma *case-option-compute-Some*: *case-option-compute (Some x) = (λ 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*:*length (x#xs) = 1 + (length xs)*
  ⟨*proof*⟩

lemma *length-nil*: *length* [] = *0*
⟨*proof*⟩

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

definition *case-list-compute* :: *'b list* ⇒ *'a* ⇒ (*'b* ⇒ *'b list* ⇒ *'a*) ⇒ *'a*
where *case-list-compute l a f* = *case-list a f l*

lemma *case-list-compute*: *case-list* = (λ (*a*::*'a*) *f* (*l*::*'b list*). *case-list-compute l a f*)
⟨*proof*⟩

lemma *case-list-compute-empty*: *case-list-compute* ([]::*'b list*) = (λ (*a*::*'a*) *f*. *a*)
⟨*proof*⟩

lemma *case-list-compute-cons*: *case-list-compute* (*u*#*v*) = (λ (*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*) = (*if n* = *0 then x 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-neq-zero
numeral-neq-zero neg-equal-0-iff-equal arith-simps arith-special divmod-trivial
divmod-steps divmod-cancel divmod-step-def fst-conv snd-conv numeral-One
case-prod-beta rel-simps Parity.adjust-mod-def div-minus1-right mod-minus1-right
minus-minus numeral-times-numeral mult-zero-right mult-1-right

lemma *even-0-int*: *even* (*0*::*int*) = *True*
⟨*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

⟨*ML*⟩

lemma *spm-mult-le-dual-prts*:
assumes
sorted-sparse-matrix A1
sorted-sparse-matrix A2
sorted-sparse-matrix c1
sorted-sparse-matrix c2
sorted-sparse-matrix y
sorted-sparse-matrix r1
sorted-sparse-matrix r2
sorted-spvec b

le-spmat [] *y*
sparse-row-matrix A1 ≤ *A*
A ≤ *sparse-row-matrix A2*
sparse-row-matrix c1 ≤ *c*
c ≤ *sparse-row-matrix c2*
sparse-row-matrix r1 ≤ *x*
x ≤ *sparse-row-matrix r2*
A ∗ *x* ≤ *sparse-row-matrix* (*b*::('*a*::*lattice-ring*) *spmat*)
shows
c ∗ *x* ≤ *sparse-row-matrix* (*add-spmat* (*mult-spmat y b*)
(*let s1* = *diff-spmat c1* (*mult-spmat y A2*); *s2* = *diff-spmat c2* (*mult-spmat y A1*) *in*
add-spmat (*mult-spmat* (*pprt-spmat s2*) (*pprt-spmat r2*)) (*add-spmat* (*mult-spmat* (*pprt-spmat s1*) (*nprt-spmat r2*))
(*add-spmat* (*mult-spmat* (*nprt-spmat s2*) (*pprt-spmat r1*)) (*mult-spmat* (*nprt-spmat s1*) (*nprt-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 [] *y*
sparse-row-matrix A1 ≤ *A*
A ≤ *sparse-row-matrix A2*
sparse-row-matrix c1 ≤ *c*
c ≤ *sparse-row-matrix c2*
sparse-row-matrix r1 ≤ *x*
x ≤ *sparse-row-matrix r2*
A ∗ *x* ≤ *sparse-row-matrix* (*b*::('*a*::*lattice-ring*) *spmat*)
shows
c ∗ *x* ≤ *sparse-row-matrix* (*add-spmat* (*mult-spmat y b*)
(*mult-est-spmat r1 r2* (*diff-spmat c1* (*mult-spmat y A2*)) (*diff-spmat c2* (*mult-spmat y A1*))))
⟨*proof*⟩

⟨*ML*⟩

end