

# 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*) = ( $\forall j i. n <= i \implies (\text{Rep-matrix } A j i) = 0$ ) (is - = ?st)  
<proof>

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

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

$= 0) \longrightarrow n \leq m)$   
(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-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-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 fmul fadd* == *l-distributive fmul fadd* & *r-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  $((\text{int } j) - y) < 0$  |  $((\text{int } i) - x) < 0$ ) 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**  $(\text{mult-matrix fmul fadd } A \ (\text{singleton-matrix } j \ i \ e)) = \text{apply-matrix } (\% \ x. \text{fmul } x \ e) \ (\text{move-matrix } (\text{column-of-matrix } A \ j) \ 0 \ (\text{int } i))$

$\langle \text{proof} \rangle$

**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**

$A = B$

$\langle \text{proof} \rangle$

**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**

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

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

<proof>

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

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

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

$\langle \text{proof} \rangle$

**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**

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

$\langle \text{proof} \rangle$

**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**

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

$\langle \text{proof} \rangle$

**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**

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

**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**

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

$\langle \text{proof} \rangle$



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

*<proof>*

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

*<proof>*

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

*<proof>*

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

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

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

**end**

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

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

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

**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*:  $\forall x y. f (x+y) = (f x) + (f y) \implies f 0 = (0::'a)$   
 $\implies \text{apply-matrix } f \text{ ((}a::('a::\text{monoid-add}) \text{matrix}) + b) = (\text{apply-matrix } f a) +$   
 (*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*  $\implies$  (*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*:  $\forall a x y. (f (g x y) a = g x (f y a)) \implies (foldl f (g x y) l = g x (foldl f y l))$   
(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*  
 *$(j, b) \# \text{add-spmat } ((i, a) \# as) \text{ } bs$*   
*else*  
 *$(i, \text{add-spvec } a \ b) \# \text{add-spmat } as \text{ } bs$*

**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>*

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

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

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

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

**lemma** *sorted-add-spmat-helper: add-spmat arr brr = (ab, bb) # list  $\implies$  ((arr  $\neq$  [] & ab = fst (hd arr)) | (brr  $\neq$  [] & 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  $\implies$  aa < a  $\implies$  sorted-spvec ((aa, ba) # brr)  $\implies$  aa < ab*  
*<proof>*

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

**lemma** *sorted-spvec-add-spvec[rule-format]: sorted-spvec a  $\longrightarrow$  sorted-spvec b  $\longrightarrow$  sorted-spvec (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*:  $x \neq 0 \implies \text{Rep-matrix } (\text{sparse-row-vector } v) x y = 0$   
 ⟨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** *nprrt-spvec* ::  $('a::\{\text{lattice-ab-group-add}\}) \text{ spvec} \Rightarrow 'a \text{ spvec}$

**where**

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

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

**where**

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

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

**where**

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

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

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

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

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

*<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* = (*SOME* *y*. *real-of-int* *y* = *x*)

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

**where** *real-is-int* *x* = ( $\exists$  (*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*  $\Longrightarrow$  *real-of-int* (*int-of-real* *x*) = *x*

*<proof>*

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

*<proof>*

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

*<proof>*

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

*<proof>*

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

*<proof>*

**lemma** *real-is-int-rep*: *real-is-int* *x*  $\Longrightarrow$   $\exists!$ (*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*  $\Longrightarrow$  *real-is-int* *b*  $\Longrightarrow$  *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* ( $-1::\text{real}$ )  
*<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* ::  $'b\ option \Rightarrow 'a \Rightarrow ('b \Rightarrow 'a) \Rightarrow 'a$   
**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 [] 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) (nprrt-spmat r2))*

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

*<proof>*

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

**assumes**

*sorted-sparse-matrix A1*

*sorted-sparse-matrix A2*

*sorted-sparse-matrix c1*

*sorted-sparse-matrix c2*

*sorted-sparse-matrix y*

*sorted-sparse-matrix r1*

*sorted-sparse-matrix r2*

*sorted-spvec b*

*le-spmat [] 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**