

# Matrix

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theory MatrixGeneral imports Main begin

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

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

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

declare Rep-matrix-inverse[simp]

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

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

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

```

**constdefs**

```

transpose-infmatrix :: 'a infmatrix ⟹ 'a infmatrix
transpose-infmatrix A j i == A i j
transpose-matrix :: ('a::zero) matrix ⟹ 'a matrix
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  
**by** ((rule ext)+, simp)

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

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

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

**proof** -

**let** ?A = {pos. Rep-matrix x (snd pos) (fst pos) ≠ 0}

**let** ?swap = % pos. (snd pos, fst pos)

**let** ?B = {pos. Rep-matrix x (fst pos) (snd pos) ≠ 0}

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

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

**apply** (rule set-ext)

**apply** (simp)

**proof**

**fix** y

**assume** hyp: ∃ a b. Rep-matrix x b a ≠ 0 ∧ y = (b, a)

**thus** Rep-matrix x (fst y) (snd y) ≠ 0

**proof** -

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

**then show** Rep-matrix x (fst y) (snd y) ≠ 0 **by** (simp)

**qed**

**next**

**fix** y

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

```

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

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

```

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

```

```

lemma transpose-matrix[simp]:  $\text{Rep-matrix}(\text{transpose-matrix } A) j i = \text{Rep-matrix } A i j$ 
by (simp add: transpose-matrix-def)

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lemma transpose-transpose-id[simp]:  $\text{transpose-matrix } (\text{transpose-matrix } A) = A$ 
by (simp add: transpose-matrix-def)

```

```

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

```

```

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

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

```

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

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

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

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

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

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

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

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

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

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

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

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

```

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

```

**lemma** RepAbs-matrix:

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

```

**constdefs**

```

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

```

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

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

**constdefs**

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

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

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

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

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

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

but on the other hand we have

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

**by** (*simp add: ncols-le*)

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

**by** (*simp add: nrows-le*)

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

**by** (*simp add: ncols-le*)

**constdefs**

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

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

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

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

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

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

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

**primrec**

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

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

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

**primrec**

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

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

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

**proof** –

**assume** *a:associative*  $f$

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

**proof** –

**fix**  $n$

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

**proof** (*induct*  $n$ )

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

**next**

**fix**  $n$

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

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

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

**proof** (*auto*)

**fix**  $N\ t$

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

```

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

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

```

```

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

```

```

theorem [associative f; associative g; ∀ 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)
oops

```

```

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

```

```

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

```

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

**qed**

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

**qed**

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

**proof** –

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

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

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

**apply** (*induct-tac n*)

**apply** (*simp*)

**apply** (*simp*)

**apply** (*auto*)

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

**apply** (*simp*)

**apply** (*rule a*)

**apply** (*rule foldseq-significant-positions*)

**apply** (*auto*)

**apply** (*drule suc, simp+*)

**proof** –

**fix**  $na\ m\ s$

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

**assume** *subb*:  $m \leq na$

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

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

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

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

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

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

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

**apply** (*simp add: subd*)

**apply** (*case-tac m=0*)

**apply** (*simp*)

**apply** (*drule sube*)

**apply** (*auto*)

**apply** (*rule a*)

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

**qed**

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

**qed**

**lemma** *foldseq-zerotail*:

**assumes**  
 $fz: f\ 0\ 0 = 0$   
**and**  $sz: ! i. n \leq i \longrightarrow s\ i = 0$   
**and**  $nm: n \leq m$   
**shows**  
 $foldseq\ f\ s\ n = foldseq\ f\ s\ m$   
**proof** –  
**show**  $foldseq\ f\ s\ n = foldseq\ f\ s\ m$   
**apply** (*simp add: foldseq-tail[OF nm, of f s]*)  
**apply** (*rule foldseq-significant-positions*)  
**apply** (*auto*)  
**apply** (*subst foldseq-zero*)  
**by** (*simp add: fz sz*)  
**qed**

**lemma** *foldseq-zerotail2*:

**assumes**  $! x. f\ x\ 0 = x$   
**and**  $! i. n < i \longrightarrow s\ i = 0$   
**and**  $nm: n \leq m$   
**shows**  
 $foldseq\ f\ s\ n = foldseq\ f\ s\ m$  (**is** *?concl*)  
**proof** –  
**have**  $f\ 0\ 0 = 0$  **by** (*simp add: prems*)  
**have**  $b:!! m\ n. n \leq m \implies m \neq n \implies ? k. m - n = Suc\ k$  **by** *arith*  
**have**  $c: 0 \leq m$  **by** *simp*  
**have**  $d: !! k. k \neq 0 \implies ? l. k = Suc\ l$  **by** *arith*  
**show** *?concl*  
**apply** (*subst foldseq-tail[OF nm]*)  
**apply** (*rule foldseq-significant-positions*)  
**apply** (*auto*)  
**apply** (*case-tac m=n*)  
**apply** (*simp+*)  
**apply** (*drule b[OF nm]*)  
**apply** (*auto*)  
**apply** (*case-tac k=0*)  
**apply** (*simp add: prems*)  
**apply** (*drule d*)  
**apply** (*auto*)  
**by** (*simp add: prems foldseq-zero*)  
**qed**

**lemma** *foldseq-zerostart*:

$! x. f\ 0\ (f\ 0\ x) = f\ 0\ x \implies ! i. i \leq n \longrightarrow s\ i = 0 \implies foldseq\ f\ s\ (Suc\ n) = f\ 0\ (s\ (Suc\ n))$   
**proof** –  
**assume**  $f00x: ! x. f\ 0\ (f\ 0\ x) = f\ 0\ x$   
**have**  $! s. (! i. i \leq n \longrightarrow s\ i = 0) \longrightarrow foldseq\ f\ s\ (Suc\ n) = f\ 0\ (s\ (Suc\ n))$

```

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

```

**lemma** *foldseq-zero**start2*:

```

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

```

**lemma** *foldseq-almost**zero*:

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma mult-matrix-nm:
  assumes prems: ncols A  $\leq$  n nrows B  $\leq$  n ncols A  $\leq$  m nrows B  $\leq$  m fadd 0 0 = 0 fmul 0 0 = 0
  shows mult-matrix-n n fmul fadd A B = mult-matrix-n m fmul fadd A B
proof -
  from prems have mult-matrix-n n fmul fadd A B = mult-matrix fmul fadd A B

```

by (simp add: mult-matrix-n)  
 also from prems have ... = mult-matrix-n m fmul fadd A B by (simp add:  
 mult-matrix-n[THEN sym])  
 finally show mult-matrix-n n fmul fadd A B = mult-matrix-n m fmul fadd A B  
 by simp  
 qed

constdefs

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

lemma max1: !! a x y. (a::nat) <= x ⇒ a <= max x y by (arith)

lemma max2: !! b x y. (b::nat) <= y ⇒ b <= max x y by (arith)

lemma r-distributive-matrix:

assumes prems:

r-distributive fmul fadd

associative fadd

commutative fadd

fadd 0 0 = 0

! a. fmul a 0 = 0

! a. fmul 0 a = 0

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

proof -

from prems show ?concl

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

proof -

fix a::'a matrix

fix u::'b matrix

fix v::'b matrix

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

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

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

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

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

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

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

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

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

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

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



```

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

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

```

```

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

instance matrix :: (zero) zero ..

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

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

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

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

lemma combine-matrix-zero-l-neutral: zero-l-neutral f  $\implies$  zero-l-neutral (combine-matrix f)
  by (simp add: zero-l-neutral-def combine-matrix-def combine-infmatrix-def)

lemma combine-matrix-zero-r-neutral: zero-r-neutral f  $\implies$  zero-r-neutral (combine-matrix f)
  by (simp add: zero-r-neutral-def combine-matrix-def combine-infmatrix-def)

lemma mult-matrix-zero-closed:  $\llbracket fadd\ 0\ 0 = 0; zero-closed\ fmul \rrbracket \implies zero-closed$ 
(mult-matrix fmul fadd)
  apply (simp add: zero-closed-def mult-matrix-def mult-matrix-n-def)
  apply (auto)
  by (subst foldseq-zero, (simp add: zero-matrix-def)+)+

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

lemma mult-matrix-n-zero-left[simp]:  $\llbracket fadd\ 0\ 0 = 0; !a. fmul\ 0\ a = 0 \rrbracket \implies$ 

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

**constdefs**

```

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

```

**constdefs**

```

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

```

```

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

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

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

lemma nrows-singleton[simp]: nrows(singleton-matrix j i e) = (if e = 0 then 0
else Suc j)
apply (auto)
apply (rule le-anti-sym)
apply (subst nrows-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply (simp, arith)
apply (simp, arith)
apply (simp)
apply (simp add: Suc-le-eq)
apply (rule not-leE)
apply (subst nrows-le)
by simp

lemma ncols-singleton[simp]: ncols(singleton-matrix j i e) = (if e = 0 then 0 else
Suc i)
apply (auto)
apply (rule le-anti-sym)
apply (subst ncols-le)
apply (simp add: singleton-matrix-def, auto)
apply (subst RepAbs-matrix)
apply (simp, arith)
apply (simp, arith)
apply (simp)
apply (simp add: Suc-le-eq)
apply (rule not-leE)
apply (subst ncols-le)
by simp

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma move-matrix-singleton[simp]:  $\text{move-matrix } (\text{singleton-matrix } u\ v\ x)\ j\ i =$ 
   $(\text{if } (j + \text{int } u < 0) \mid (i + \text{int } v < 0) \text{ then } 0 \text{ else } (\text{singleton-matrix } (\text{nat } (j + \text{int } u))\ (\text{nat } (i + \text{int } v))\ x))$ 
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+

```

```

apply (case-tac  $j + \text{int } u < 0$ )
apply (simp, arith)
apply (case-tac  $i + \text{int } v < 0$ )
apply (simp add: neg-def, arith)
apply (simp add: neg-def)
apply arith
done

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

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

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

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

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

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

lemma mult-matrix-singleton-right[simp]:
  assumes prems:
    !  $x$ . fmul  $x$  0 = 0
    !  $x$ . fmul 0  $x$  = 0

```

```

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

```

**lemma** *mult-matrix-ext*:

```

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

```

```

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

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

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

lemma foldseq-foldseq:
assumes

```



*associative f*  
*associative g*  
 $! a\ b\ c\ d. g(f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d)$   
**shows**  
 $foldseq\ g\ (\% j. foldseq\ f\ (A\ j)\ n)\ m = foldseq\ f\ (\% j. foldseq\ g\ ((transpose\ -in\ matrix\ A)\ j)\ m)\ n$   
**apply** (insert foldmatrix-transpose[of g f A m n])  
**by** (simp add: foldmatrix-def foldmatrix-transposed-def foldseq-assoc[THEN sym]  
prems)

**lemma** *mult-n-nrows*:  
**assumes**  
 $! a. fmul\ 0\ a = 0$   
 $! a. fmul\ a\ 0 = 0$   
 $fadd\ 0\ 0 = 0$   
**shows**  $nrows\ (mult\ -matrix\ -n\ n\ fmul\ fadd\ A\ B) \leq nrows\ A$   
**apply** (subst nrows-le)  
**apply** (simp add: mult-matrix-n-def)  
**apply** (subst RepAbs-matrix)  
**apply** (rule-tac x=nrows A in exI)  
**apply** (simp add: nrows prems foldseq-zero)  
**apply** (rule-tac x=ncols B in exI)  
**apply** (simp add: ncols prems foldseq-zero)  
**by** (simp add: nrows prems foldseq-zero)

**lemma** *mult-n-ncols*:  
**assumes**  
 $! a. fmul\ 0\ a = 0$   
 $! a. fmul\ a\ 0 = 0$   
 $fadd\ 0\ 0 = 0$   
**shows**  $ncols\ (mult\ -matrix\ -n\ n\ fmul\ fadd\ A\ B) \leq ncols\ B$   
**apply** (subst ncols-le)  
**apply** (simp add: mult-matrix-n-def)  
**apply** (subst RepAbs-matrix)  
**apply** (rule-tac x=nrows A in exI)  
**apply** (simp add: nrows prems foldseq-zero)  
**apply** (rule-tac x=ncols B in exI)  
**apply** (simp add: ncols prems foldseq-zero)  
**by** (simp add: ncols prems foldseq-zero)

**lemma** *mult-nrows*:  
**assumes**  
 $! a. fmul\ 0\ a = 0$   
 $! a. fmul\ a\ 0 = 0$   
 $fadd\ 0\ 0 = 0$   
**shows**  $nrows\ (mult\ -matrix\ fmul\ fadd\ A\ B) \leq nrows\ A$   
**by** (simp add: mult-matrix-def mult-n-nrows prems)

**lemma** *mult-ncols*:

```

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

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

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

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

```

```

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

```

qed

lemma

assumes prems:

! a. fmul1 0 a = 0

! a. fmul1 a 0 = 0

! a. fmul2 0 a = 0

! a. fmul2 a 0 = 0

fadd1 0 0 = 0

fadd2 0 0 = 0

! a b c d. fadd2 (fadd1 a b) (fadd1 c d) = fadd1 (fadd2 a c) (fadd2 b d)

associative fadd1

associative fadd2

! a b c. fmul2 (fmul1 a b) c = fmul1 a (fmul2 b c)

! a b c. fmul2 (fadd1 a b) c = fadd1 (fmul2 a c) (fmul2 b c)

! a b c. fmul1 c (fadd2 a b) = fadd2 (fmul1 c a) (fmul1 c b)

**shows**  
 $(\text{mult-matrix } \text{fmul1 } \text{fadd1 } A) \circ (\text{mult-matrix } \text{fmul2 } \text{fadd2 } B) = \text{mult-matrix } \text{fmul2 } \text{fadd2 } (\text{mult-matrix } \text{fmul1 } \text{fadd1 } A \ B)$   
**apply** (rule ext)+  
**apply** (simp add: comp-def )  
**by** (simp add: mult-matrix-assoc prems)

**lemma** *mult-matrix-assoc-simple*:

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

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

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

**lemma** *Rep-mult-matrix*:

**assumes**  
 ! a.  $\text{fmul } 0 \ a = 0$   
 ! a.  $\text{fmul } a \ 0 = 0$   
 $\text{fadd } 0 \ 0 = 0$   
**shows**  
 $\text{Rep-matrix}(\text{mult-matrix } \text{fmul } \text{fadd } A \ B) \ j \ i =$   
 $\text{foldseq } \text{fadd } (\% k. \text{fmul } (\text{Rep-matrix } A \ j \ k) \ (\text{Rep-matrix } B \ k \ i)) \ (\text{max } (\text{ncols } A) \ (\text{nrows } B))$   
**apply** (simp add: mult-matrix-def mult-matrix-n-def)

```

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

```

**lemma** transpose-mult-matrix:

```

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

```

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

```

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

```

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

```

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

```

**instance** matrix :: ({ord, zero}) ord ..

**defs** (overloaded)

```

  le-matrix-def: (A::('a::{ord,zero}) matrix) <= B == ! j i. (Rep-matrix A j i)
<= (Rep-matrix B j i)
  less-def: (A::('a::{ord,zero}) matrix) < B == (A <= B) & (A ≠ B)

```

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

```

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

```

**lemma** *le-apply-matrix*:

**assumes**

$f\ 0 = 0$

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

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

**shows**

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

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

**lemma** *le-combine-matrix*:

**assumes**

$f\ 0\ 0 = 0$

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

$A \leq B$

$C \leq D$

**shows**

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

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

**lemma** *le-left-combine-matrix*:

**assumes**

$f\ 0\ 0 = 0$

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

$A \leq B$

**shows**

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

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

**lemma** *le-right-combine-matrix*:

**assumes**

$f\ 0\ 0 = 0$

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

$A \leq B$

**shows**

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

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

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

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

**lemma** *le-foldseq*:

**assumes**

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

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

**shows**

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

**proof** –

**have** !  $s\ t.$  (!  $i. i \leq n \longrightarrow s\ i \leq t\ i$ )  $\longrightarrow \text{foldseq}\ f\ s\ n \leq \text{foldseq}\ f\ t\ n$  **by**  
*(induct-tac n, simp-all!)*  
**then show**  $\text{foldseq}\ f\ s\ n \leq \text{foldseq}\ f\ t\ n$  **by** *(simp!)*  
**qed**

**lemma** *le-left-mult*:

**assumes**  
!  $a\ b\ c\ d.$   $a \leq b \ \& \ c \leq d \longrightarrow \text{fadd}\ a\ c \leq \text{fadd}\ b\ d$   
!  $c\ a\ b.$   $0 \leq c \ \& \ a \leq b \longrightarrow \text{fmul}\ c\ a \leq \text{fmul}\ c\ b$   
!  $a.$   $\text{fmul}\ 0\ a = 0$   
!  $a.$   $\text{fmul}\ a\ 0 = 0$   
 $\text{fadd}\ 0\ 0 = 0$   
 $0 \leq C$   
 $A \leq B$   
**shows**  
 $\text{mult-matrix}\ \text{fmul}\ \text{fadd}\ C\ A \leq \text{mult-matrix}\ \text{fmul}\ \text{fadd}\ C\ B$   
**apply** *(simp! add: le-matrix-def Rep-mult-matrix)*  
**apply** *(auto)*  
**apply** *(simplesubst foldseq-zerotail[of - - - max (ncols C) (max (nrows A) (nrows B))], simp-all add: nrows ncols max1 max2)+*  
**apply** *(rule le-foldseq)*  
**by** *(auto)*

**lemma** *le-right-mult*:

**assumes**  
!  $a\ b\ c\ d.$   $a \leq b \ \& \ c \leq d \longrightarrow \text{fadd}\ a\ c \leq \text{fadd}\ b\ d$   
!  $c\ a\ b.$   $0 \leq c \ \& \ a \leq b \longrightarrow \text{fmul}\ a\ c \leq \text{fmul}\ b\ c$   
!  $a.$   $\text{fmul}\ 0\ a = 0$   
!  $a.$   $\text{fmul}\ a\ 0 = 0$   
 $\text{fadd}\ 0\ 0 = 0$   
 $0 \leq C$   
 $A \leq B$   
**shows**  
 $\text{mult-matrix}\ \text{fmul}\ \text{fadd}\ A\ C \leq \text{mult-matrix}\ \text{fmul}\ \text{fadd}\ B\ C$   
**apply** *(simp! add: le-matrix-def Rep-mult-matrix)*  
**apply** *(auto)*  
**apply** *(simplesubst foldseq-zerotail[of - - - max (nrows C) (max (ncols A) (ncols B))], simp-all add: nrows ncols max1 max2)+*  
**apply** *(rule le-foldseq)*  
**by** *(auto)*

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

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

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

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

```

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

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

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

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

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

end

theory Matrix=MatrixGeneral:

instance matrix :: (minus) minus
by intro-classes

instance matrix :: (plus) plus
by (intro-classes)

```



```

instance matrix :: ({plus,times}) times
by (intro-classes)

defs (overloaded)
  plus-matrix-def:  $A + B == \text{combine-matrix } (op +) A B$ 
  diff-matrix-def:  $A - B == \text{combine-matrix } (op -) A B$ 
  minus-matrix-def:  $- A == \text{apply-matrix } \text{uminus } A$ 
  times-matrix-def:  $A * B == \text{mult-matrix } (op *) (op +) A B$ 

lemma is-meet-combine-matrix-meet: is-meet (combine-matrix meet)
  by (simp-all add: is-meet-def le-matrix-def meet-left-le meet-right-le meet-imp-le)

lemma is-join-combine-matrix-join: is-join (combine-matrix join)
  by (simp-all add: is-join-def le-matrix-def join-left-le join-right-le join-imp-le)

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

```

```

done
qed

defs (overloaded)
  abs-matrix-def: abs (A::('a::lordered-ab-group) matrix) == join A (- A)

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

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

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

```

```

apply (simp add: times-matrix-def)
apply (simp add: Rep-mult-matrix)
done

```

```

lemma apply-matrix-add: ! x y. f (x+y) = (f x) + (f y)  $\implies$  f 0 = (0::'a)  $\implies$ 
  apply-matrix f ((a::('a::lordered-ab-group) matrix) + b) = (apply-matrix f a) +
  (apply-matrix f b)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (simp)
done

```

```

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

```

```

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

```

```

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

```

```

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

```

```

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

```

```

lemma nrows-one-matrix[simp]: nrows ((one-matrix n) :: ('a::axclass-0-neq-1)matrix)
  = n (is ?r = -)
proof -
  have ?r <= n by (simp add: nrows-le)
  moreover have n <= ?r by (simp add: le-nrows, arith)
  ultimately show ?r = n by simp
qed

```

```

lemma ncols-one-matrix[simp]: ncols ((one-matrix n) :: ('a::axclass-0-neq-1)matrix)
  = n (is ?r = -)
proof -
  have ?r <= n by (simp add: ncols-le)

```

**moreover** have  $n \leq ?r$  **by** (*simp add: le-ncols, arith*)  
**ultimately show**  $?r = n$  **by** *simp*  
**qed**

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

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

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

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

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

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

**constdefs**

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

```

inverse-matrix A X == (right-inverse-matrix A X) ∧ (left-inverse-matrix A X)

lemma right-inverse-matrix-dim: right-inverse-matrix A X ==> nrow A = ncol X
apply (insert ncol-mult[of A X], insert nrow-mult[of A X])
by (simp add: right-inverse-matrix-def)

lemma left-inverse-matrix-dim: left-inverse-matrix A Y ==> ncol A = nrow Y
apply (insert ncol-mult[of Y A], insert nrow-mult[of Y A])
by (simp add: left-inverse-matrix-def)

lemma left-right-inverse-matrix-unique:
  assumes left-inverse-matrix A Y right-inverse-matrix A X
  shows X = Y
proof -
  have Y = Y * one-matrix (nrow A)
  apply (subst one-matrix-mult-right)
  apply (insert prems)
  by (simp-all add: left-inverse-matrix-def)
  also have ... = Y * (A * X)
  apply (insert prems)
  apply (frule right-inverse-matrix-dim)
  by (simp add: right-inverse-matrix-def)
  also have ... = (Y * A) * X by (simp add: mult-assoc)
  also have ... = X
  apply (insert prems)
  apply (frule left-inverse-matrix-dim)
  apply (simp-all add: left-inverse-matrix-def right-inverse-matrix-def one-matrix-mult-left)
  done
  ultimately show X = Y by (simp)
qed

lemma inverse-matrix-inject: [ inverse-matrix A X; inverse-matrix A Y ] ==> X = Y
by (auto simp add: inverse-matrix-def left-right-inverse-matrix-unique)

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

lemma zero-imp-mult-zero: (a::'a::ring) = 0 | b = 0 ==> a * b = 0
by auto

lemma Rep-matrix-zero-imp-mult-zero:
  ! j i k. (Rep-matrix A j k = 0) | (Rep-matrix B k i) = 0 ==> A * B =
  (0::('a::lordered-ring) matrix)
apply (subst Rep-matrix-inject[symmetric])
apply (rule ext)+
apply (auto simp add: Rep-matrix-mult foldseq-zero zero-imp-mult-zero)
done

```

```

lemma add-nrows: nrows (A::('a::comm-monoid-add) matrix) <= u  $\implies$  nrows B
<= u  $\implies$  nrows (A + B) <= u
apply (simp add: plus-matrix-def)
apply (rule combine-nrows)
apply (simp-all)
done

```

```

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

```

```

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

```

```

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

```

```

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

```

**constdefs**

```

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

```

```

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

```

```

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

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

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

lemma Rep-minus[simp]: Rep-matrix (-(A:::ordered-ab-group)) x y = - (Rep-matrix
A x y)
  by (simp add: minus-matrix-def)

lemma join-matrix: join (A::('a::ordered-ring) matrix) B = combine-matrix join
A B
  apply (insert join-unique[of (combine-matrix join)::('a matrix  $\Rightarrow$  'a matrix  $\Rightarrow$ 
'a matrix), simplified is-join-combine-matrix-join])
  apply (simp)
  done

lemma meet-matrix: meet (A::('a::ordered-ring) matrix) B = combine-matrix
meet A B
  apply (insert meet-unique[of (combine-matrix meet)::('a matrix  $\Rightarrow$  'a matrix  $\Rightarrow$ 
'a matrix), simplified is-meet-combine-matrix-meet])
  apply (simp)
  done

lemma Rep-abs[simp]: Rep-matrix (abs (A:::ordered-ring)) x y = abs (Rep-matrix
A x y)
  by (simp add: abs-lattice join-matrix)

end

```

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

**types**

```

'a svec = (nat * 'a) list
'a spmat = ('a svec) svec

```

**consts**

```

sparse-row-vector :: ('a::lordered-ring) spvec ⇒ 'a matrix
sparse-row-matrix :: ('a::lordered-ring) spmat ⇒ 'a matrix

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

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

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

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

lemma sparse-row-vector-cons[simp]: sparse-row-vector (a#arr) = (singleton-matrix
0 (fst a) (snd a)) + (sparse-row-vector arr)
  apply (induct arr)
  apply (auto simp add: sparse-row-vector-def)
  apply (simp add: foldl-distrstart[of λm x. m + singleton-matrix 0 (fst x) (snd
x) λx m. singleton-matrix 0 (fst x) (snd x) + m])
  done

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

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

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

lemma sparse-row-matrix-append: sparse-row-matrix (arr@brr) = (sparse-row-matrix
arr) + (sparse-row-matrix brr)
  apply (induct arr)
  apply (auto simp add: sparse-row-matrix-cons)

```



```

done

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

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

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

declare sorted-spvec.simps [simp del]

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

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

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

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

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

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

```

**done**

**consts**

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

**primrec**

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

**primrec**

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

**lemma** *sparse-row-vector-minus*:

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

**lemma** *sparse-row-vector-abs*:

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

**lemma** *sorted-spvec-minus-spvec*:

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

**lemma** *sorted-spvec-minus-spvec*:

*sorted-spvec* v  $\Longrightarrow$  *sorted-spvec* (*minus-spvec* v)

```

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

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

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

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

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

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

*else* (*if* (*fst b* < *fst a*) *then* ((*fst b*, *y* \* (*snd b*))#(*addmult-spvec* (*y*, *a#arr*,  
*brr*)))

*else* ((*fst a*, (*snd a*)+ *y\*(snd b*))#(*addmult-spvec* (*y*, *arr*,*brr*))))))

```

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

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

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

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

```

```

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

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

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

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

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

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

lemma sorted-addmult-spvec[rule-format]: sorted-spvec a  $\longrightarrow$  sorted-spvec b  $\longrightarrow$ 

```

```

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

consts
  mult-spvec-spmat :: ('a::lordered-ring) spvec * 'a spvec * 'a spmat ⇒ 'a spvec

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

lemma sparse-row-mult-spvec-spmat[rule-format]: sorted-spvec (a::('a::lordered-ring)
spvec) ⟶ sorted-spvec B ⟶
  sparse-row-vector (mult-spvec-spmat (c, a, B)) = (sparse-row-vector c) + (sparse-row-vector
a) * (sparse-row-matrix B)
proof -
  have comp-1: !! a b. a < b ⟹ Suc 0 <= nat ((int b)-(int a)) by arith
  have not-iff: !! a b. a = b ⟹ (~ a) = (~ b) by simp
  have max-helper: !! a b. ~ (a <= max (Suc a) b) ⟹ False
    by arith
  {
    fix a
    fix v
    assume a:a < nrows(sparse-row-vector v)
    have b:nrows(sparse-row-vector v) <= 1 by simp
    note dummy = less-le-trans[of a nrows (sparse-row-vector v) 1, OF a b]
    then have a = 0 by simp
  }
  note nrows-helper = this
  show ?thesis
    apply (rule mult-spvec-spmat.induct)

```

```

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

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

```

```

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

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

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

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

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

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

lemma sorted-spvec-mult-spmat[rule-format]:

```

```

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

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

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

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

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

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

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

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

```



```

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

```

```

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

```

```

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 -
    have (! x ab a. x = (a,b)#arr  $\longrightarrow$  add-spmat (x, brr) = (ab, bb) # list  $\longrightarrow$ 
(ab = a | (ab = fst (hd brr))))
      by (rule add-spmat.induct[of - - brr], auto)
    then show ?thesis
      by (case-tac brr, auto)
  qed

```

```

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

```

```

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

```

```

lemma add-spvec-commute: add-spvec (a, b) = add-spvec (b, a)
  by (rule add-spvec.induct[of - a b], auto)

```

```

lemma add-spmat-commute: add-spmat (a, b) = add-spmat (b, a)
  apply (rule add-spmat.induct[of - a b])
  apply (simp-all add: add-spvec-commute)
  done

```

```

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
  apply (drule sorted-add-spvec-helper1)

```

```

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

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

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

```

```

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

```

```

lemma sorted-spvec-add-spmat[rule-format]: sorted-spvec A  $\longrightarrow$  sorted-spvec B
 $\longrightarrow$  sorted-spvec (add-spmat (A, B))
apply (rule add-spmat.induct[of - A B])
apply (simp-all)
apply (rule conjI)
apply (intro strip)
apply (simp)
apply (frule-tac as=bs in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spmat-helper2)
apply (clarify)
apply (rule conjI)
apply (case-tac a=aa)
apply (simp)
apply (clarify)
apply (frule-tac as=as in sorted-spvec-cons1, simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (simp add: sorted-add-spmat-helper2 add-spmat-commute)
apply (case-tac a=aa)
apply (simp-all)
apply (clarify)
apply (frule-tac as=as in sorted-spvec-cons1)
apply (frule-tac as=bs in sorted-spvec-cons1)
apply (simp)
apply (subst sorted-spvec-step)
apply (simp split: list.split)
apply (clarify, simp)
apply (drule-tac sorted-add-spmat-helper)
apply (auto)
apply (case-tac as)
apply (simp-all)
apply (drule sorted-spvec-cons3)

```

```

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

```

```

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

```

**consts**

```

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

```

```

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

```

```

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

```

**constdefs**

```

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

```

**ML**  $\ll$  simp-depth-limit := 6  $\gg$

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

*Rep-matrix*  $B\ j\ i = 0$   
**by** (*simp add: disj-matrices-def*)

**lemma** *disj-matrices-contr2*: *disj-matrices*  $A\ B \implies \text{Rep-matrix } B\ j\ i \neq 0 \implies \text{Rep-matrix } A\ j\ i = 0$   
**by** (*simp add: disj-matrices-def*)

**lemma** *disj-matrices-add*: *disj-matrices*  $A\ B \implies \text{disj-matrices } C\ D \implies \text{disj-matrices } A\ D \implies \text{disj-matrices } B\ C \implies$   
 $(A + B \leq C + D) = (A \leq C \ \& \ B \leq (D::('a::\text{ordered-ab-group})\ \text{matrix}))$   
**apply** (*auto*)  
**apply** (*simp (no-asm-use) only: le-matrix-def disj-matrices-def*)  
**apply** (*intro strip*)  
**apply** (*erule conjE*)  
**apply** (*drule-tac j=j and i=i in spec2*)  
**apply** (*case-tac Rep-matrix B j i = 0*)  
**apply** (*case-tac Rep-matrix D j i = 0*)  
**apply** (*simp-all*)  
**apply** (*simp (no-asm-use) only: le-matrix-def disj-matrices-def*)  
**apply** (*intro strip*)  
**apply** (*erule conjE*)  
**apply** (*drule-tac j=j and i=i in spec2*)  
**apply** (*case-tac Rep-matrix A j i = 0*)  
**apply** (*case-tac Rep-matrix C j i = 0*)  
**apply** (*simp-all*)  
**apply** (*erule add-mono*)  
**apply** (*assumption*)  
**done**

**lemma** *disj-matrices-zero1*[*simp*]: *disj-matrices*  $0\ B$   
**by** (*simp add: disj-matrices-def*)

**lemma** *disj-matrices-zero2*[*simp*]: *disj-matrices*  $A\ 0$   
**by** (*simp add: disj-matrices-def*)

**lemma** *disj-matrices-commute*: *disj-matrices*  $A\ B = \text{disj-matrices } B\ A$   
**by** (*auto simp add: disj-matrices-def*)

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

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

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

**by** (*auto simp add: disj-matrices-add*[of  $0\ A\ B\ C$ , *simplified*])

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

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

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

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

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

**lemma** *disj-move-sparse-vec-mat*[*simplified disj-matrices-commute*]:  
 $j \leq a \implies \text{sorted-spvec}((a,c)\#as) \implies \text{disj-matrices } (\text{move-matrix } (\text{sparse-row-vector}$   
 $b) (\text{int } j) i) (\text{sparse-row-matrix } as)$   
**apply** (*auto simp add: neg-def disj-matrices-def*)  
**apply** (*drule nrows-notzero*)  
**apply** (*drule less-le-trans[OF - nrows-spvec]*)  
**apply** (*subgoal-tac ja = j*)  
**apply** (*simp add: sorted-sparse-row-matrix-zero*)  
**apply** (*arith*)  
**apply** (*rule nrows*)  
**apply** (*rule order-trans*[of  $- 1\ -$ ])

```

apply (simp)
apply (case-tac nat (int ja - int j) = 0)
apply (case-tac ja = j)
apply (simp add: sorted-sparse-row-matrix-zero)
apply arith+
done

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

lemma le-spvec-iff-sparse-row-le[rule-format]:  $(\text{sorted-spvec } a) \longrightarrow (\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } (a,b)) = (\text{sparse-row-vector } a \leq \text{sparse-row-vector } b)$ 
  apply (rule le-spvec.induct)
  apply (simp-all add: sorted-spvec-cons1 disj-matrices-add-le-zero disj-matrices-add-zero-le
    disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
  apply (rule conjI, intro strip)
  apply (simp add: sorted-spvec-cons1)
  apply (subst disj-matrices-add-x-le)
  apply (simp add: disj-sparse-row-singleton[OF less-imp-le] disj-matrices-x-add
    disj-matrices-commute)
  apply (simp add: disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
  apply (simp, blast)
  apply (intro strip, rule conjI, intro strip)
  apply (simp add: sorted-spvec-cons1)
  apply (subst disj-matrices-add-le-x)
  apply (simp-all add: disj-sparse-row-singleton[OF order-refl] disj-sparse-row-singleton[OF
    less-imp-le] disj-matrices-commute disj-matrices-x-add)
  apply (blast)
  apply (intro strip)
  apply (simp add: sorted-spvec-cons1)
  apply (case-tac a=aa, simp-all)
  apply (subst disj-matrices-add)
  apply (simp-all add: disj-sparse-row-singleton[OF order-refl] disj-matrices-commute)
  done

lemma le-spvec-empty2-sparse-row[rule-format]:  $(\text{sorted-spvec } b) \longrightarrow (\text{le-spvec } (b, [])) = (\text{sparse-row-vector } b \leq 0)$ 
  apply (induct b)
  apply (simp-all add: sorted-spvec-cons1)
  apply (intro strip)
  apply (subst disj-matrices-add-le-zero)
  apply (simp add: disj-matrices-commute disj-sparse-row-singleton sorted-spvec-cons1)
  apply (rule-tac y = snd a in disj-sparse-row-singleton[OF order-refl])

```

```

apply (simp-all)
done

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

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

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

ML  $\ll$  simp-depth-limit := 999  $\gg$ 

consts

```



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

**primrec**

$abs\_spmat \ [] = []$   
 $abs\_spmat \ (a \# as) = (fst \ a, \ abs\_spvec \ (snd \ a)) \# (abs\_spmat \ as)$

**primrec**

$minus\_spmat \ [] = []$   
 $minus\_spmat \ (a \# as) = (fst \ a, \ minus\_spvec \ (snd \ a)) \# (minus\_spmat \ as)$

**lemma** *sparse-row-matrix-minus:*

$sparse\_row\_matrix \ (minus\_spmat \ A) = - \ (sparse\_row\_matrix \ A)$   
**apply** (*induct A*)  
**apply** (*simp-all add: sparse-row-vector-minus sparse-row-matrix-cons*)  
**apply** (*subst Rep-matrix-inject[symmetric]*)  
**apply** (*rule ext*) +  
**apply** *simp*  
**done**

**lemma** *Rep-sparse-row-vector-zero:*  $x \neq 0 \implies Rep\_matrix \ (sparse\_row\_vector \ v)$   
 $x \ y = 0$

**proof** –

**assume**  $x : x \neq 0$   
**have**  $r : n\_rows \ (sparse\_row\_vector \ v) \leq Suc \ 0$  **by** (*rule n\\_rows\\_spvec*)  
**show** *?thesis*  
**apply** (*rule n\\_rows*)  
**apply** (*subgoal-tac Suc 0 <= x*)  
**apply** (*insert r*)  
**apply** (*simp only:*)  
**apply** (*insert x*)  
**apply** *arith*  
**done**

**qed**

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

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

```

apply (simp-all add: neg-def)
done

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

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

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

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

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

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

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

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

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

```

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

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

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

**lemma** *bool1*:  $(\neg \text{True}) = \text{False}$  **by** *blast*  
**lemma** *bool2*:  $(\neg \text{False}) = \text{True}$  **by** *blast*  
**lemma** *bool3*:  $((P::\text{bool}) \wedge \text{True}) = P$  **by** *blast*  
**lemma** *bool4*:  $(\text{True} \wedge (P::\text{bool})) = P$  **by** *blast*  
**lemma** *bool5*:  $((P::\text{bool}) \wedge \text{False}) = \text{False}$  **by** *blast*  
**lemma** *bool6*:  $(\text{False} \wedge (P::\text{bool})) = \text{False}$  **by** *blast*  
**lemma** *bool7*:  $((P::\text{bool}) \vee \text{True}) = \text{True}$  **by** *blast*  
**lemma** *bool8*:  $(\text{True} \vee (P::\text{bool})) = \text{True}$  **by** *blast*  
**lemma** *bool9*:  $((P::\text{bool}) \vee \text{False}) = P$  **by** *blast*  
**lemma** *bool10*:  $(\text{False} \vee (P::\text{bool})) = P$  **by** *blast*  
**lemmas** *boolarith* = *bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10*

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

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

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

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

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

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

```

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

```

```

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

```

```

lemma pprt-singleton[simp]: pprt (singleton-matrix j i (x::(-::ordered-ring))) = singleton-matrix
j i (pprt x)
  apply (simp add: pprt-def join-matrix)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply simp
done

```

```

lemma nprt-singleton[simp]: nprt (singleton-matrix j i (x::(-::ordered-ring))) = singleton-matrix
j i (nprt x)
  apply (simp add: nprt-def meet-matrix)
  apply (simp add: Rep-matrix-inject[symmetric])
  apply (rule ext)+
  apply simp
done

```

```

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

```

```

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

```

```

apply auto
done

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

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

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

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

```

```

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

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

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

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

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

```

**lemma** *sorted-spmat-pprt-spmat*: *sorted-spmat m*  $\implies$  *sorted-spmat (pprt-spmat m)*  
**apply** (*induct m*)  
**apply** (*simp-all add: sorted-pprt-spvec*)  
**done**

**lemma** *sorted-spmat-nprt-spmat*: *sorted-spmat m*  $\implies$  *sorted-spmat (npert-spmat m)*  
**apply** (*induct m*)  
**apply** (*simp-all add: sorted-nprt-spvec*)  
**done**

**constdefs**

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

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

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

**lemma** *zero-eq-Numeral0*: (*0::number-ring*) = *Numeral0* **by** *simp*

**lemmas** *sparse-row-matrix-arith-simps*[*simplified zero-eq-Numeral0*] =

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

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

**assumes**  
*sorted-sparse-matrix* *A1*  
*sorted-sparse-matrix* *A2*  
*sorted-sparse-matrix* *c1*  
*sorted-sparse-matrix* *c2*  
*sorted-sparse-matrix* *y*  
*sorted-sparse-matrix* *r1*  
*sorted-sparse-matrix* *r2*  
*sorted-spvec* *b*  
*le-spmat* ( $\square$ , *y*)  
*sparse-row-matrix* *A1*  $\leq$  *A*  
*A*  $\leq$  *sparse-row-matrix* *A2*  
*sparse-row-matrix* *c1*  $\leq$  *c*  
*c*  $\leq$  *sparse-row-matrix* *c2*  
*sparse-row-matrix* *r1*  $\leq$  *x*  
*x*  $\leq$  *sparse-row-matrix* *r2*  
*A* \* *x*  $\leq$  *sparse-row-matrix* (*b::('a::lordered-ring) spmat*)  
**shows**  
*c* \* *x*  $\leq$  *sparse-row-matrix* (*add-spmat* (*mult-spmat* *y* *b*,  
 (*let* *s1* = *diff-spmat* *c1* (*mult-spmat* *y* *A2*); *s2* = *diff-spmat* *c2* (*mult-spmat* *y*  
*A1*) in

*add-spmat* (*mult-spmat* (*pprt-spmat* *s2*) (*pprt-spmat* *r2*), *add-spmat* (*mult-spmat*  
 (*pprt-spmat* *s1*) (*nprrt-spmat* *r2*),  
*add-spmat* (*mult-spmat* (*nprrt-spmat* *s2*) (*pprt-spmat* *r1*), *mult-spmat* (*nprrt-spmat*  
*s1*) (*nprrt-spmat* *r1*))))))  
**apply** (*simp* *add: Let-def*)  
**apply** (*insert prems*)  
**apply** (*simp* *add: sparse-row-matrix-op-simps ring-eq-simps*)  
**apply** (*rule* *mult-le-dual-prts*[**where** *A=A*, *simplified Let-def ring-eq-simps*])  
**apply** (*auto*)  
**done**

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

**assumes**  
*sorted-sparse-matrix* *A1*  
*sorted-sparse-matrix* *A2*  
*sorted-sparse-matrix* *c1*  
*sorted-sparse-matrix* *c2*  
*sorted-sparse-matrix* *y*  
*sorted-sparse-matrix* *r1*  
*sorted-sparse-matrix* *r2*  
*sorted-spvec* *b*  
*le-spmat* ( $\square$ , *y*)  
*sparse-row-matrix* *A1*  $\leq$  *A*  
*A*  $\leq$  *sparse-row-matrix* *A2*  
*sparse-row-matrix* *c1*  $\leq$  *c*



```

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

```

```

theory FloatSparseMatrix imports Float SparseMatrix begin

end

```

```

theory Cplex
imports FloatSparseMatrix
uses Cplex-tools.ML CplexMatrixConverter.ML FloatSparseMatrixBuilder.ML fspmlp.ML
begin

end

```

```

theory MatrixLP
imports Cplex
begin

```

```

constdefs
  list-case-compute :: 'b list ⇒ 'a ⇒ ('b ⇒ 'b list ⇒ 'a) ⇒ 'a
  list-case-compute l a f == list-case a f l

```

```

lemma list-case-compute: list-case = (λ (a::'a) f (l::'b list). list-case-compute l a
f)
  apply (rule ext)+
  apply (simp add: list-case-compute-def)
done

```

```

lemma list-case-compute-empty: list-case-compute ([]::'b list) = (λ (a::'a) f. a)
  apply (rule ext)+

```

```

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

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

lemma If-True: (If True) = (λ x y. x)
apply (rule ext)+
apply auto
done

lemma If-False: (If False) = (λ x y. y)
apply (rule ext)+
apply auto
done

lemma Let-compute: Let (x::'a) f = ((f x)::'b)
by (simp add: Let-def)

lemma fst-compute: fst (a::'a, b::'b) = a
by auto

lemma snd-compute: snd (a::'a, b::'b) = b
by auto

lemma bool1: (¬ True) = False by blast
lemma bool2: (¬ False) = True by blast
lemma bool3: ((P::bool) ∧ True) = P by blast
lemma bool4: (True ∧ (P::bool)) = P by blast
lemma bool5: ((P::bool) ∧ False) = False by blast
lemma bool6: (False ∧ (P::bool)) = False by blast
lemma bool7: ((P::bool) ∨ True) = True by blast
lemma bool8: (True ∨ (P::bool)) = True by blast
lemma bool9: ((P::bool) ∨ False) = P by blast
lemma bool10: (False ∨ (P::bool)) = P by blast
lemmas boolarith = bool1 bool2 bool3 bool4 bool5 bool6 bool7 bool8 bool9 bool10

lemmas float-arith = Float.arith
lemmas sparse-row-matrix-arith-simps = SparseMatrix.sparse-row-matrix-arith-simps
lemmas sorted-sp-simps = SparseMatrix.sorted-sp-simps
lemmas fst-snd-conv = Product-Type.fst-conv Product-Type.snd-conv

end

```