

example-Bicomplex

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1 Definition of a ring of completion homomorphisms

```

theory HomGroupCompletion
  imports
    ~~/src/HOL/Algebra/Ring
begin

```

2 Definition of completion functions and some related lemmas

```

constdefs
  completion :: [('a, 'c) monoid-scheme, ('b, 'd) monoid-scheme, ('a ==> 'b)] ==>
    ('a ==> 'b)
  completion G G' f == (%x. if x ∈ carrier G then f x else one G')

lemma completion-in-funcset: (!x. x ∈ carrier G ==> f x ∈ carrier G') ==>
  (completion G G' f) ∈ carrier G -> carrier G'
  <proof>

```

lemma *completion-in-hom*: **includes** *group-hom* $G\ G'\ h$ **shows** *completion* $G\ G'$
 $h \in \text{hom } G\ G'$
 $\langle \text{proof} \rangle$

lemma *completion-apply-carrier* [*simp*]: $x \in \text{carrier } G \implies \text{completion } G\ G'\ h\ x = h\ x$
 $\langle \text{proof} \rangle$

lemma *completion-apply-not-carrier* [*simp*]: $x \notin \text{carrier } G \implies \text{completion } G\ G'\ h\ x = \text{one } G'$
 $\langle \text{proof} \rangle$

lemma *completion-ext*: $(!!x. x \in \text{carrier } G \implies h\ x = g\ x) \implies (\text{completion } G\ G'\ h) = (\text{completion } G\ G'\ g)$
 $\langle \text{proof} \rangle$

lemma *inj-on-completion-eq*: $\text{inj-on } (\text{completion } G\ G'\ h) (\text{carrier } G) = \text{inj-on } h (\text{carrier } G)$
 $\langle \text{proof} \rangle$

constdefs

completion-fun :: $[(\text{'a}, \text{'c}) \text{ monoid-scheme}, (\text{'b}, \text{'d}) \text{ monoid-scheme}] \Rightarrow (\text{'a} \Rightarrow \text{'b}) \text{ set}$
 $\text{completion-fun } G\ G' == \{f. f = (\%x. \text{if } x \in \text{carrier } G \text{ then } f\ x \text{ else one } G')\}$

constdefs

completion-fun2 :: $[(\text{'a}, \text{'c}) \text{ monoid-scheme}, (\text{'b}, \text{'d}) \text{ monoid-scheme}] \Rightarrow (\text{'a} \Rightarrow \text{'b}) \text{ set}$
 $\text{completion-fun2 } G\ G' == \{f. \exists g. f = \text{completion } G\ G'\ g\}$

lemma *f-in-completion-fun2-f-completion*: $f \in \text{completion-fun2 } G\ G' \implies f = \text{completion } G\ G'\ f$
 $\langle \text{proof} \rangle$

lemma *completion-in-completion-fun*: $\text{completion } G\ G'\ h \in \text{completion-fun } G\ G'$
 $\langle \text{proof} \rangle$

lemma *completion-in-completion-fun2*: **shows** $\text{completion } G\ G'\ h \in \text{completion-fun2 } G\ G'$
 $\langle \text{proof} \rangle$

lemma *completion-fun-completion-fun2*: $\text{completion-fun } G\ G' = \text{completion-fun2 } G\ G'$
 $\langle \text{proof} \rangle$

lemma *completion-id-in-completion-fun*: **shows** $\text{completion } G\ G'\ \text{id} \in \text{completion-fun } G\ G'$
 $\langle \text{proof} \rangle$

lemma *completion-closed2*: **assumes** $h: h \in \text{completion-fun2 } G \ G'$ **and** $x: x \notin \text{carrier } G$ **shows** $h \ x = \text{one } G'$
 ⟨proof⟩

2.1 Homomorphisms defined as completions

constdefs

$\text{hom-completion} :: [('a, 'c) \text{ monoid-scheme}, ('b, 'd) \text{ monoid-scheme}] \Rightarrow ('a \Rightarrow 'b) \text{set}$
 $\text{hom-completion } G \ G' == \{h. h \in \text{completion-fun2 } G \ G' \ \& \ h \in \text{hom } G \ G'\}$

lemma *hom-completionI*: **assumes** $h \in \text{completion-fun2 } G \ G'$ **and** $h \in \text{hom } G \ G'$ **shows** $h \in \text{hom-completion } G \ G'$
 ⟨proof⟩

lemma *hom-completion-is-hom*: **assumes** $f: f \in \text{hom-completion } G \ G'$ **shows** $f \in \text{hom } G \ G'$
 ⟨proof⟩

lemma *hom-completion-mult*: **assumes** $h \in \text{hom-completion } G \ G'$ **and** $x \in \text{carrier } G$ **and** $y \in \text{carrier } G$
shows $h \ (\text{mult } G \ x \ y) = \text{mult } G' \ (h \ x) \ (h \ y)$
 ⟨proof⟩

lemma *hom-completion-closed*: **assumes** $h: h \in \text{hom-completion } G \ G'$ **and** $x: x \in \text{carrier } G$ **shows** $h \ x \in \text{carrier } G'$
 ⟨proof⟩

lemma *hom-completion-one[simp]*: **includes** $\text{group } G + \text{group } G'$
assumes $h: h \in \text{hom-completion } G \ G'$ **shows** $h \ (\text{one } G) = \text{one } G'$
 ⟨proof⟩

lemma *comp-sum*: **includes** $\text{group } G$
assumes $h: h \in \text{hom } G \ G$ **and** $h': h' \in \text{hom } G \ G$ **and** $x: x \in \text{carrier } G$ **and** $y: y \in \text{carrier } G$
shows $h' \ (h \ (\text{mult } G \ x \ y)) = \text{mult } G \ (h' \ (h \ x)) \ (h' \ (h \ y))$
 ⟨proof⟩

lemma *comp-is-hom*: **includes** $\text{group } G$
assumes $h: h \in \text{hom } G \ G$ **and** $h': h' \in \text{hom } G \ G$
shows $h' \circ h \in \text{hom } G \ G$
 ⟨proof⟩

Usual composition $op \circ$ of completion homomorphisms is closed

lemma *hom-completion-comp*: **includes** $\text{group } G$
assumes $f \in \text{hom-completion } G \ G$ **and** $g \in \text{hom-completion } G \ G$
shows $f \circ g \in \text{hom-completion } G \ G$
 ⟨proof⟩

2.2 Completion homomorphisms with usual composition form a monoid

The underlying algebraic structures in our development, except otherwise stated, will be commutative groups or differential groups

lemma (in *comm-group*) *hom-completion-monoid*:

shows *monoid* (| *carrier* = *hom-completion* *G* *G*, *mult* = *op* *o*, *one* = (λx . if $x \in \text{carrier } G$ then *id* x else **1**) |)

(is *monoid* ?*H-CO*)

<proof>

Homomorphisms, without the completion condition, are also a monoid with usual composition and the identity

lemma (in *group*) *hom-group-monoid*:

shows *monoid* (| *carrier* = *hom* *G* *G*, *mult* = *op* *o*, *one* = *id* |)

(is *monoid* ?*HOM*)

<proof>

2.3 Preliminary facts about addition of homomorphisms

lemma *homI*:

assumes *closed*: $\bigwedge x. x \in \text{carrier } G \implies f x \in \text{carrier } H$

and *mult*: $\bigwedge x y. \llbracket x \in \text{carrier } G; y \in \text{carrier } G \rrbracket \implies f (x \otimes_G y) = f x \otimes_H f y$

shows $f \in \text{hom } G H$ *<proof>*

The operation we are going to use as addition for homomorphisms is based on the multiplicative operation of the underlying algebraic structures

The three following lemmas show how we can define the addition of homomorphisms in different ways with satisfactory result

lemma (in *comm-group*) *hom-mult-is-hom*: **assumes** *F*: $f \in \text{hom } G G$ **and** *G*: $g \in \text{hom } G G$ **shows** $(\lambda x. f x \otimes g x) \in \text{hom } G G$

<proof>

lemma (in *comm-group*) *hom-mult-is-hom-rest*:

assumes *f*: $f \in \text{hom } G G$ **and** *g*: $g \in \text{hom } G G$

shows $(\lambda x \in \text{carrier } G. f x \otimes g x) \in \text{hom } G G$ (is ?*fg* $\in -$)

<proof>

lemma (in *comm-group*) *hom-mult-is-hom-completion*:

assumes *f*: $f \in \text{hom } G G$ **and** *g*: $g \in \text{hom } G G$

shows $(\lambda x. \text{if } x \in \text{carrier } G \text{ then } f x \otimes g x \text{ else } \mathbf{1}) \in \text{hom } G G$

(is ?*fg* $\in -$)

<proof>

The inverse for the addition of homomorphisms will be given by the $\lambda x. \text{inv } f x$ operation

lemma (in *comm-group*) *hom-inv-is-hom*: **assumes** $f: f \in \text{hom } G \ G$ **shows** $(\lambda x. \text{inv } f \ x) \in \text{hom } G \ G$
 <proof>

Lemma $?f \in \text{hom } G \ G \implies (\lambda x. \text{inv } ?f \ x) \in \text{hom } G \ G$ proves that the multiplicative inverse of the underlying structure preserves the homomorphism definition

locale *group-end* = *group-hom* $G \ G \ h$

Due to the partial definitions of domains, it would not be possible to prove that $h \circ (\lambda x. \text{inv } h \ x) = (\lambda x. \mathbf{1})$; the closer fact that can be proven is $h \circ (\lambda x. \text{inv } h \ x) = (\lambda x \in \text{carrier } G. \mathbf{1})$;

lemma (in *comm-group*) *hom-completion-inv-is-hom-completion*:
assumes $f \in \text{hom-completion } G \ G$
shows $(\lambda x. \text{if } x \in \text{carrier } G \text{ then } \text{inv } f \ x \text{ else } \mathbf{1}) \in \text{hom-completion } G \ G$
 <proof>

lemma (in *comm-group*) *hom-completion-mult-inv-is-hom-completion*:
assumes $f \in \text{hom-completion } G \ G$
shows $\exists g \in \text{hom-completion } G \ G. (\lambda x. \text{if } x \in \text{carrier } G \text{ then } g \ x \otimes f \ x \text{ else } \mathbf{1}) = (\lambda x. \mathbf{1})$
 <proof>

2.4 Completion homomorphisms are a commutative group with the underlying operation

lemma (in *comm-group*) *hom-completion-mult-comm-group*:
shows *comm-group* ($|\text{carrier} = \text{hom-completion } G \ G, \text{mult} = \lambda f. \lambda g. (\lambda x. \text{if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}),$
 $\text{one} = (\lambda x. \text{if } x \in \text{carrier } G \text{ then } \mathbf{1} \text{ else } \mathbf{1})|$)
 (**is** *comm-group* *?H-CO*)
 <proof>

lemma (in *comm-group*) *hom-completion-mult-comm-group2*:
shows *comm-group* ($|\text{carrier} = \text{hom-completion } G \ G, \text{mult} = \lambda f. \lambda g. (\lambda x. \text{if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}), \text{one} = (\lambda x. \mathbf{1})|$)
 <proof>

lemma (in *comm-group*) *hom-completion-mult-comm-monoid*:
includes *comm-group* G
shows *comm-monoid* ($|\text{carrier} = \text{hom-completion } G \ G, \text{mult} = \lambda f. \lambda g. (\lambda x. \text{if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}), \text{one} = (\lambda x. \mathbf{1})|$)
 <proof>

2.5 Endomorphisms with suitable operations form a ring

The distributive law is proved first

lemma (in *comm-group*) *r-mult-dist-add*: **assumes** $f \in \text{hom-completion } G \ G$ **and** $g \in \text{hom-completion } G \ G$ **and** $h \in \text{hom-completion } G \ G$
shows $(\lambda x. \text{ if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}) \circ h = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } (f \circ h) \ x \otimes (g \circ h) \ x \text{ else } \mathbf{1})$
 $\langle \text{proof} \rangle$

lemma (in *comm-group*) *l-mult-dist-add*: **assumes** $f \in \text{hom-completion } G \ G$ **and** $g \in \text{hom-completion } G \ G$ **and** $h \in \text{hom-completion } G \ G$
shows $h \circ (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}) = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } (h \circ f) \ x \otimes (h \circ g) \ x \text{ else } \mathbf{1})$
 $\langle \text{proof} \rangle$

Endomorphisms with the previous operations form a ring

lemma (in *comm-group*) *hom-completion-ring*:
shows *ring* ($| \text{ carrier} = \text{hom-completion } G \ G, \text{ mult} = \text{op } o, \text{ one} = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } \text{id } x \text{ else } \mathbf{1}),$
 $\text{zero} = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } \mathbf{1} \text{ else } \mathbf{1}), \text{ add} = \lambda f. \lambda g. (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1})|$)
 $\langle \text{proof} \rangle$

locale *hom-completion-ring* = *comm-group* $G + \text{ring } R +$
assumes $R = (| \text{ carrier} = \text{hom-completion } G \ G, \text{ mult} = \text{op } o,$
 $\text{one} = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } \text{id } x \text{ else } \mathbf{1}),$
 $\text{zero} = (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } \mathbf{1} \text{ else } \mathbf{1}),$
 $\text{add} = \lambda f. \lambda g. (\lambda x. \text{ if } x \in \text{carrier } G \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1})|)$

Some examples where it is shown the usefulness of the previous proofs

lemma (in *hom-completion-ring*) *r-dist-minus*:
 $[| f \in \text{carrier } R; g \in \text{carrier } R; h \in \text{carrier } R |]$
 $\implies (f \ominus_2 g) \otimes_2 h = (f \otimes_2 h) \ominus_2 (g \otimes_2 h) \langle \text{proof} \rangle$

lemma (in *hom-completion-ring*) *sublemma*:
 $[| f \in \text{carrier } R; h \in \text{carrier } R; f \otimes_2 h = h |] \implies (\mathbf{1}_2 \ominus_2 f) \otimes_2 h = \mathbf{0}_2 \langle \text{proof} \rangle$

2.6 Definition of differential group

According to Section 2.3 in Aransay's memoir, in the following we will be dealing with ungraded algebraic structures.

The Basic Perturbation Lemma is usually stated in terms of differential structures; these include differential groups as well as chain complexes.

Moreover, chain complexes can be defined in terms of differential groups (more concretely, as indexed collections of differential groups).

The proof of the Basic Perturbation Lemma does not include any reference to graded structures or proof obligations derived from the degree information.

Thus, we preferred to state and prove the Basic Perturbation Lemma in terms of ungrades structures (differential and abelian groups), for the sake

of simplicity, and avoid implementing and dealing with graded structures (chain complexes and graded groups).

```
record 'a diff-group = 'a monoid +
  diff :: 'a  $\Rightarrow$  'a (diff1 81)
```

```
locale diff-group = comm-group D +
  assumes diff-hom : diff  $\in$  hom-completion D D
  and diff-nilpot : diff  $\circ$  diff = ( $\lambda x$ . 1)
```

```
lemma diff-groupI:
  includes struct D
  assumes m-closed:
    !!x y. [| x  $\in$  carrier D; y  $\in$  carrier D |]  $\Rightarrow$  x  $\otimes$  y  $\in$  carrier D
  and one-closed: 1  $\in$  carrier D
  and m-assoc:
    !!x y z. [| x  $\in$  carrier D; y  $\in$  carrier D; z  $\in$  carrier D |]  $\Rightarrow$  (x  $\otimes$  y)  $\otimes$  z = x
     $\otimes$  (y  $\otimes$  z)
  and m-comm:
    !!x y. [| x  $\in$  carrier D; y  $\in$  carrier D |]  $\Rightarrow$  x  $\otimes$  y = y  $\otimes$  x
  and l-one: !!x. x  $\in$  carrier D  $\Rightarrow$  1  $\otimes$  x = x
  and l-inv-ex: !!x. x  $\in$  carrier D  $\Rightarrow$   $\exists$  y  $\in$  carrier D. y  $\otimes$  x = 1
  and diff-hom: diff  $\in$  hom-completion D D
  and diff-nilpot: !!x. (diff) ((diff) x) = 1
  shows diff-group D
  <proof>
```

2.7 Definition of homomorphisms between differential groups

```
locale hom-completion-diff = diff-group C + diff-group D + var f +
  assumes f-hom-completion: f  $\in$  hom-completion C D
  and f-coherent: f  $\circ$  diff1 = diff2  $\circ$  f
```

```
constdefs (structure C and D)
  hom-diff :: -  $\Rightarrow$  -  $\Rightarrow$  ('a  $\Rightarrow$  'b) set
  hom-diff C D == {f. f  $\in$  hom-completion C D & (f  $\circ$  (diffC) = (diffD)  $\circ$ 
f)}
```

```
lemma hom-diff-is-hom-completion: assumes h: h  $\in$  hom-diff C D
  shows h  $\in$  hom-completion C D
  <proof>
```

```
lemma hom-diff-closed: assumes h: h  $\in$  hom-diff C D and x: x  $\in$  carrier C
shows h x  $\in$  carrier D
  <proof>
```

```
lemma hom-diff-mult: assumes h: h  $\in$  hom-diff C D and x: x  $\in$  carrier C and
y: y  $\in$  carrier C shows h (x  $\otimes_C$  y) = h (x)  $\otimes_D$  h (y)
  <proof>
```

lemma *hom-diff-coherent*: **assumes** $h: h \in \text{hom-diff } C \ D$ **shows** $h \circ \text{differ}_C = \text{differ}_D \circ h$
 ⟨proof⟩

lemma (**in** *diff-group*) *hom-diff-comp-closed*: **assumes** $f \in \text{hom-diff } D \ D$ **and** $g \in \text{hom-diff } D \ D$ **shows** $g \circ f \in \text{hom-diff } D \ D$
 ⟨proof⟩

lemma (**in** *diff-group*) *hom-diff-monoid*:
shows *monoid* ($|\text{carrier} = \text{hom-diff } D \ D, \text{mult} = \text{op } o, \text{one} = (\lambda x. \text{if } x \in \text{carrier } D \text{ then id } x \text{ else } \mathbf{1})|$)
 (**is** *monoid* ?*DIFF*)
 ⟨proof⟩

2.8 Completion homomorphisms between differential structures form a commutative group with the underlying operation

lemma (**in** *diff-group*) *hom-diff-mult-closed*: **assumes** $f \in \text{hom-diff } D \ D$ **and** $g \in \text{hom-diff } D \ D$
shows $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}) \in \text{hom-diff } D \ D$
 ⟨proof⟩

lemma (**in** *diff-group*) *hom-diff-inv-def*: **assumes** $f \in \text{hom-diff } D \ D$
shows $(\lambda x. \text{if } x \in \text{carrier } D \text{ then inv } f \ x \text{ else } \mathbf{1}) \in \text{hom-diff } D \ D$
 ⟨proof⟩ **thm** *inv-one*
 ⟨proof⟩

lemma (**in** *diff-group*) *hom-diff-inv*: **assumes** $f \in \text{hom-diff } D \ D$
shows $\exists g \in \text{hom-diff } D \ D. (\lambda x. \text{if } x \in \text{carrier } D \text{ then } g \ x \otimes f \ x \text{ else } \mathbf{1}) = (\lambda x. \mathbf{1})$
 ⟨proof⟩

2.9 Differential homomorphisms form a commutative group with the underlying operation

lemma (**in** *diff-group*) *hom-diff-mult-comm-group*:
shows *comm-group* ($|\text{carrier} = \text{hom-diff } D \ D, \text{mult} = \lambda f. \lambda g. (\lambda x. \text{if } x \in \text{carrier } D \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}),$
 $\text{one} = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1} \text{ else } \mathbf{1})|$)
 (**is** *comm-group* ?*DIFF*)
 ⟨proof⟩

The completion homomorphisms between differential groups are a ring with suitable operations

lemma (**in** *diff-group*) *hom-diff-ring*:
shows *ring* ($|\text{carrier} = \text{hom-diff } D \ D, \text{mult} = \text{op } o, \text{one} = (\lambda x. \text{if } x \in \text{carrier } D \text{ then id } x \text{ else } \mathbf{1}),$
 $\text{zero} = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1} \text{ else } \mathbf{1}), \text{add} = \lambda f. \lambda g. (\lambda x. \text{if } x \in \text{carrier } D \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1})|$)

```

    (is ring ?DIFF)
  <proof>

```

end

```

theory HomGroupsCompletion
  imports
    HomGroupCompletion
  begin

```

2.10 Homomorphisms seen as algebraic structures

Homomorphisms with the underlying operation are closed

lemma *hom-mult-completion-is-hom*:

```

  includes comm-group G + comm-group G'
  shows [|f : hom G G'; g : hom G G'|] ==> (%x. if x ∈ carrier G then f x ⊗₂
g x else 1₂) : hom G G'
  <proof>

```

lemma *hom-completion-mult-is-hom-completion*:

```

  includes comm-group G + comm-group G'
  assumes f ∈ hom-completion G G' and g ∈ hom-completion G G'
  shows (λx. if x ∈ carrier G then f x ⊗_{G'} g x else 1_{G'}) ∈ hom-completion G G'
  <proof>

```

Proof of the existence of an inverse homomorphism

lemma *hom-completions-mult-inv-is-hom-completion*:

```

  includes comm-group G + comm-group G'
  assumes f ∈ hom-completion G G'
  shows ∃ g ∈ hom-completion G G'. (λx. if x ∈ carrier G then g x ⊗_{G'} f x else
1_{G'}) = (λx. 1_{G'})
  <proof>

```

2.11 Completion homomorphisms between two algebraic structures form a commutative group

lemma *hom-completion-groups-mult-comm-group*:

```

  includes comm-group G + comm-group G'
  shows comm-group (| carrier = hom-completion G G', mult = λf. λg. (λx. if x
∈ carrier G then f x ⊗₂ g x else 1₂),
    one = (λx. if x ∈ carrier G then 1₂ else 1₂)|)
  (is comm-group ?H-CO)
  <proof>

```

2.12 Previous facts about homomorphisms of differential structures

lemma *hom-diff-mult-is-hom-diff*:

includes *diff-group* $D + \text{diff-group } D'$
assumes $f \in \text{hom-diff } D \ D'$ **and** $g \in \text{hom-diff } D \ D'$
shows $(\lambda x. \text{ if } x \in \text{carrier } D \text{ then } f \ x \otimes_{D'} g \ x \text{ else } \mathbf{1}_{D'}) \in \text{hom-diff } D \ D'$
 $\langle \text{proof} \rangle$

lemma *hom-diff-mult-inv-is-hom-diff*:
includes *diff-group* $D + \text{diff-group } D'$
assumes $f \in \text{hom-diff } D \ D'$
shows $\exists g \in \text{hom-diff } D \ D'. (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } g \ x \otimes_{D'} f \ x \text{ else } \mathbf{1}_{D'}) =$
 $(\lambda x. \mathbf{1}_{D'})$
 $\langle \text{proof} \rangle$

The set of completion differential homomorphisms between two differential groups are a commutative group

lemma *hom-diff-groups-mult-comm-group*:
includes *diff-group* $D + \text{diff-group } D'$
shows *comm-group* $(| \text{carrier} = \text{hom-diff } D \ D', \text{mult} = \lambda f. \lambda g. (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } f \ x \otimes_2 g \ x \text{ else } \mathbf{1}_2),$
 $\text{one} = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } \mathbf{1}_2 \text{ else } \mathbf{1}_2)|)$
(is comm-group ?H-DI)
 $\langle \text{proof} \rangle$

The following result has been already proved in *comm-group* $(| \text{carrier} = \text{hom-diff } D \ D, \text{mult} = \lambda f \ g \ x. \text{ if } x \in \text{carrier } D \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}, \text{one} = \lambda x. \text{ if } x \in \text{carrier } D \text{ then } \mathbf{1} \text{ else } \mathbf{1})$; now that we have provided a proof of a similar result but for two different differential groups, D and D' , it can be trivially proved for the case $D = D'$

lemma **(in diff-group)** *hom-diff-group-mult-comm-group-inst*:
shows *comm-group* $(| \text{carrier} = \text{hom-diff } D \ D, \text{mult} = \lambda f. \lambda g. (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } f \ x \otimes g \ x \text{ else } \mathbf{1}),$
 $\text{one} = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } \mathbf{1} \text{ else } \mathbf{1})|)$
 $\langle \text{proof} \rangle$

end

3 Previous definitions and Propositions 2.2.9, 2.2.10 and Lemma 2.2.11 in Aransay's memoir

theory *lemma-2-2-11*
imports
 $\sim \sim / \text{src} / \text{HOL} / \text{Algebra} / \text{Coset}$
 $\text{HomGroupsCompletion}$
begin

Definitions and results leading to prove that the *ker* and *image* sets of a given homomorphism are subgroups and give place to suitable algebraic structures

locale *comm-group-hom* = *group-hom* +
assumes *comm-group-G*: *comm-group* *G*
and *comm-group-H*: *comm-group* *H*
and *hom-completion-h*: $h \in \text{completion-fun2 } G \ H$

lemma *comm-group-hom* [intro]: **assumes** *G*: *comm-group* *G* **and** *H*: *comm-group* *H* **and** *h*: $h \in \text{hom-completion } G \ H$
shows *comm-group-hom* *G* *H* *h*
 ⟨*proof*⟩

lemma (in *comm-group-hom*) *subgroup-kernel*: *subgroup* (*kernel* *G* *H* *h*) *G*
 ⟨*proof*⟩

lemma (in *comm-group-hom*) *kernel-comm-group*: *comm-group* ($\mid \text{carrier} = (\text{kernel } G \ H \ h), \text{mult} = \text{mult } G, \text{one} = \text{one } G \mid$)
 ⟨*proof*⟩

locale *diff-group-hom-diff* = *comm-group-hom* *D* *C* *h* +
assumes *diff-group-axioms-D*: *diff-group-axioms* *D*
and *diff-group-axioms-C*: *diff-group-axioms* *C*
and *diff-hom-h*: $h \circ \text{differ } D = \text{differ } C \circ h$

lemma *diff-group-hom-diffI*: **assumes** *d-g-D*: *diff-group* *D* **and** *d-g-C*: *diff-group* *C* **and** *h-hom*: $h \in \text{hom-diff } D \ C$
shows *diff-group-hom-diff* *D* *C* *h*
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *diff-group-D*: **shows** *diff-group* *D*
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *diff-group-C*: **shows** *diff-group* *C*
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *hom-diff-h*: **shows** $h \in \text{hom-diff } D \ C$
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *group-hom-D-D-differ*: **shows** *group-hom* *D* *D* (*differ* *D*)
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *group-hom-C-C-differ*: **shows** *group-hom* *C* *C* (*differ* *C*)
 ⟨*proof*⟩

lemma (in *diff-group-hom-diff*) *subgroup-kernel*: *subgroup* (*kernel* *D* *C* *h*) *D*
 ⟨*proof*⟩

The following lemma corresponds to Proposition 2.2.9 in Aransay's thesis

Due to the use of completion functions for the differential, we need to define the *diff* function, which originally was a completion from D into D , as a completion from the kernel into the original differential group D

lemma (in *diff-group-hom-diff*) *kernel-diff-group*:

diff-group $\langle \mid \text{carrier} = (\text{kernel } D \ C \ h), \text{mult} = \text{mult } D, \text{one} = \text{one } D,$
diff $= \text{completion } \langle \mid \text{carrier} = (\text{kernel } D \ C \ h), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff}$
 $= \text{diff } D \ \rangle \ D \ (\text{diff } D) \rangle$
 (is *diff-group* ?KER)
 $\langle \text{proof} \rangle$

The following lemma corresponds to Proposition 2.2.10 in Aransay's thesis; here it is proved for a generic homomorphism h

lemma (in *diff-group-hom-diff*) *image-diff-group*:

diff-group $\langle \mid \text{carrier} = \text{image } h \ (\text{carrier } D), \text{mult} = \text{mult } C, \text{one} = \text{one } C,$
diff $= \text{completion } \langle \mid \text{carrier} = \text{image } h \ (\text{carrier } D), \text{mult} = \text{mult } C, \text{one} = \text{one}$
 $C, \text{diff} = \text{diff } C \rangle \ C \ (\text{diff } C) \rangle$
 (is *diff-group* $\langle \mid \text{carrier} = ?\text{img-set}, \text{mult} = \text{mult } C, \text{one} = \text{one } C, \text{diff} = ?\text{compl}$
 $\rangle$ is *diff-group* ?IMG)
 $\langle \text{proof} \rangle$

Before proving Lemma 2.2.11, we first must introduce the definition of *reduction*

locale *reduction* = *diff-group* $D + \text{diff-group } C + \text{var } f + \text{var } g + \text{var } h +$
assumes *f-hom-diff*: $f \in \text{hom-diff } D \ C$
and *g-hom-diff*: $g \in \text{hom-diff } C \ D$
and *h-hom-compl*: $h \in \text{hom-completion } D \ D$
and *fg*: $f \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } \text{id } x \text{ else } \mathbf{1}_C)$
and *gf-dh-hd*: $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } (g \circ f) \ x \otimes (\text{if } x \in \text{carrier } D \text{ then}$
 $((\text{differ}) \circ h) \ x \otimes (h \circ (\text{differ})) \ x \text{ else } \mathbf{1}_D) \text{ else } \mathbf{1}_D) =$
 $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } \text{id } x \text{ else } \mathbf{1}_D)$
and *fh*: $f \circ h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1}_C \text{ else } \mathbf{1}_C)$
and *hg*: $h \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } \mathbf{1}_D \text{ else } \mathbf{1}_D)$
and *hh*: $h \circ h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1}_D \text{ else } \mathbf{1}_D)$

Due to the nature of the formula $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } (g \circ f) \ x \otimes (\text{if } x \in \text{carrier } D \text{ then } (\text{differ} \circ h) \ x \otimes (h \circ \text{differ}) \ x \text{ else } \mathbf{1}) \text{ else } \mathbf{1}) = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \text{id } x \text{ else } \mathbf{1})$, we associate first the addition of $d \circ h$ and $h \circ d$, and then $g \circ f$

lemma *reductionI*:

includes *struct* $D + \text{struct } C$
assumes *src-diff-group*: *diff-group* D
and *trg-diff-group*: *diff-group* C
assumes $f \in \text{hom-diff } D \ C$
and $g \in \text{hom-diff } C \ D$
and $h \in \text{hom-completion } D \ D$
and $f \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } \text{id } x \text{ else } \mathbf{1}_C)$
and $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } (g \circ f) \ x \otimes (\text{if } x \in \text{carrier } D \text{ then } ((\text{differ}) \circ h)$
 $x \otimes (h \circ (\text{differ})) \ x \text{ else } \mathbf{1}_D) \text{ else } \mathbf{1}_D) =$

$(\lambda x. \text{if } x \in \text{carrier } D \text{ then id } x \text{ else } \mathbf{1}_D)$
and $f \circ h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1}_C \text{ else } \mathbf{1}_C)$
and $h \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } \mathbf{1}_D \text{ else } \mathbf{1}_D)$
and $h \circ h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1}_D \text{ else } \mathbf{1}_D)$
shows *reduction* $D \ C \ f \ g \ h$
 $\langle \text{proof} \rangle$

lemma (in *reduction*) C -diff-group: **shows** diff-group $C \ \langle \text{proof} \rangle$

lemma (in *reduction*) D -diff-group: **shows** diff-group $D \ \langle \text{proof} \rangle$

lemma (in *reduction*) D - C -f-diff-group-hom-diff: **shows** diff-group-hom-diff $D \ C \ f \ \langle \text{proof} \rangle$

lemma (in *reduction*) D - C -f-group-hom: **shows** group-hom $D \ C \ f \ \langle \text{proof} \rangle$

lemma (in *reduction*) C - D -g-diff-group-hom-diff: **shows** diff-group-hom-diff $C \ D \ g \ \langle \text{proof} \rangle$

lemma (in *reduction*) C - D -g-group-hom: **shows** group-hom $C \ D \ g \ \langle \text{proof} \rangle$

3.1 Definition of isomorphic differential groups

Lemma 2.2.11, which corresponds to the first lemma in the BPL proof, has been already proved in our first approach.

It requires introducing first the notion of isomorphic differential groups; the definition is based on the one of isomorphic monoids presented in Group.thy for homomorphisms, by extending it to be coherent with the differentials.

constdefs

$\text{iso-diff} :: ('a, 'c) \text{ diff-group-scheme} \Rightarrow ('b, 'd) \text{ diff-group-scheme} \Rightarrow ('a \Rightarrow 'b) \text{ set}$
 $(\text{infixr } \cong_{\text{diff}} \ 60)$
 $D \cong_{\text{diff}} C == \{h. h \in \text{hom-diff } D \ C \ \& \ \text{bij-betw } h \ (\text{carrier } D) \ (\text{carrier } C)\}$

lemma *iso-diffI*: **assumes** *closed*: $\bigwedge x. x \in \text{carrier } D \Rightarrow h \ x \in \text{carrier } C$
and *mult*: $\bigwedge x \ y. \llbracket x \in \text{carrier } D; y \in \text{carrier } D \rrbracket \Rightarrow h \ (x \otimes_D y) = h \ x \otimes_C h \ y$
and *complect*: $\exists g. h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } g \ x \text{ else } \mathbf{1}_C)$
and *coherent*: $\bigwedge x. h \ ((\text{differ}_D) \ x) = (\text{differ}_C) \ (h \ x)$
and *inj-on*: $\bigwedge x \ y. \llbracket x \in \text{carrier } D; y \in \text{carrier } D; h \ (x) = h \ (y) \rrbracket \Rightarrow x = y$
and *image*: $\bigwedge y. y \in \text{carrier } C \Rightarrow \exists x \in \text{carrier } D. y = h \ (x)$
shows $h \in D \cong_{\text{diff}} C$
 $\langle \text{proof} \rangle$

definition

$\text{iso-inv-diff} :: ('a, 'c) \text{ diff-group-scheme} \Rightarrow ('b, 'd) \text{ diff-group-scheme} \Rightarrow (('a \Rightarrow 'b) \times ('b \Rightarrow 'a)) \text{ set}$
 $(\text{infixr } \cong_{\text{invdiff}} \ 60)$

where $D \cong_{\text{invdiff}} C == \{(f, g). f \in (D \cong_{\text{diff}} C) \ \& \ g \in (C \cong_{\text{diff}} D) \ \& \ (f \circ g = \text{completion } C \ C \ \text{id}) \ \& \ (g \circ f = \text{completion } D \ D \ \text{id})\}$

lemma *iso-inv-diffI*: **assumes** $f: f \in (D \cong_{\text{diff}} C)$ **and** $g: g \in (C \cong_{\text{diff}} D)$ **and** $fg\text{-id}: (f \circ g = \text{completion } C \ C \ \text{id})$ **and** $gf\text{-id}: (g \circ f = \text{completion } D \ D \ \text{id})$ **shows** $(f, g) \in (D \cong_{\text{invdiff}} C)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-iso-diff*: **assumes** $f\text{-}f': (f, f') \in (D \cong_{\text{invdiff}} C)$ **shows** $f \in (D \cong_{\text{diff}} C)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-iso-diff2*: **assumes** $f\text{-}f': (f, f') \in (D \cong_{\text{invdiff}} C)$ **shows** $f' \in (C \cong_{\text{diff}} D)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-id*: **assumes** $f\text{-}f': (f, f') \in (D \cong_{\text{invdiff}} C)$ **shows** $f' \circ f = \text{completion } D \ D \ \text{id}$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-id2*: **assumes** $f\text{-}f': (f, f') \in (D \cong_{\text{invdiff}} C)$ **shows** $f \circ f' = \text{completion } C \ C \ \text{id}$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-rev*: **assumes** $f\text{-}f': (f, f') \in (D \cong_{\text{invdiff}} C)$ **shows** $(f', f) \in (C \cong_{\text{invdiff}} D)$
 $\langle \text{proof} \rangle$

lemma *iso-diff-hom-diff*: **assumes** $h: h \in D \cong_{\text{diff}} C$ **shows** $h \in \text{hom-diff } D \ C$
 $\langle \text{proof} \rangle$

3.2 Previous facts for Lemma 2.2.11

lemma (*in reduction*) *g-f-hom-diff*: **shows** $g \circ f \in \text{hom-diff } D \ D$
 $\langle \text{proof} \rangle$

lemma (*in reduction*) *D-D-g-f-diff-group-hom-diff*: **shows** $\text{diff-group-hom-diff } D \ D \ (g \circ f)$ $\langle \text{proof} \rangle$

lemma (*in reduction*) *D-D-g-f-group-hom*: **shows** $\text{group-hom } D \ D \ (g \circ f)$ $\langle \text{proof} \rangle$

The following lemma proves that, in a general reduction, f, g, h , the set image of $g \circ f$ with the operations inherited from D is a differential group.

lemma (*in reduction*) *image-g-f-diff-group*: **shows** $\text{diff-group } \langle \text{carrier} = \text{image } (g \circ f) \ (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{completion } \langle \text{carrier} = \text{image } (g \circ f) \ (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff } D \rangle \ D \ (\text{diff } D) \rangle$
 $\langle \text{proof} \rangle$

3.3 Lemma 2.2.11

The following lemmas correspond to Lemma 2.2.11 in Aransay's thesis

In the version in the thesis, two differential groups are defined to be isomorphic whenever there exists two homomorphisms f and g such that their composition is the identity in both directions

The Isabelle definition is slightly different, and it requires proving that there exists *one homomorphism*, which is, additionally, injective and surjective

This is the reason why the lemma is proved in Isabelle in four different lemmas; the first two, prove that the isomorphism exists, and then we prove that they are mutually inverse

We first introduce a locale which only contains some abbreviations, the main reason is to shorten proofs and statements

We will avoid the use of record update operations

locale *lemma-2-2-11* = *reduction* $D \ C \ f \ g \ h$

FIXME: Probably the following *definitions* would be more suitably stored as *abbreviations* or *notations*

context *lemma-2-2-11*

begin

definition *im-gf* **where** $im\text{-}gf == image \ (g \circ f) \ (carrier \ D)$

definition *diff-group-im-gf* **where** $diff\text{-}group\text{-}im\text{-}gf == (\mid carrier = image \ (g \circ f) \ (carrier \ D), \ mult = mult \ D, \ one = one \ D,$
 $diff = completion \ (\mid carrier = image \ (g \circ f) \ (carrier \ D), \ mult = mult \ D, \ one = one \ D, \ diff = diff \ D \mid) \ D \ (diff \ D) \mid)$

definition *diff-im-gf* **where** $diff\text{-}im\text{-}gf == completion \ diff\text{-}group\text{-}im\text{-}gf \ D \ (diff \ D)$

end

lemma (**in** *lemma-2-2-11*) *lemma-2-2-11-first-part*: **shows** $g \in (C \cong_{diff} diff\text{-}group\text{-}im\text{-}gf)$
 $\langle proof \rangle$

The inverse of g is the restriction of f to the image set of $g \circ f$

lemma (**in** *lemma-2-2-11*) *lemma-2-2-11-second-part*: **shows** $completion \ diff\text{-}group\text{-}im\text{-}gf$
 $C \ f \in (diff\text{-}group\text{-}im\text{-}gf \cong_{diff} C)$
(is $?compl\text{-}f \in (?IM \cong_{diff} C)$ **)**
 $\langle proof \rangle$

We now prove that g and the restriction of f are inverse of each other.

lemma (**in** *lemma-2-2-11*) *lemma-2-2-11-third-part*: **shows** $completion \ diff\text{-}group\text{-}im\text{-}gf$
 $C \ f \circ g = (\lambda x. \ if \ x \in carrier \ C \ then \ id \ x \ else \ \mathbf{1}_C)$

(is ?compl-f $\circ$ g = ?id-C)
 <proof>

lemma (in lemma-2-2-11) lemma-2-2-11-fourth-part:
 shows g $\circ$ completion diff-group-im-gf C f = (λx . if $x \in \text{carrier diff-group-im-gf}$
 then id x else **1**_{diff-group-im-gf})
 (is g $\circ$?compl-f = ?id-IM)
 <proof>

The following is just the recollection of the four parts in which we have divided the proof of Lemma 2.2.11

The following statement should be compared to Lemma 2.2.11 in Aransay memoir

lemma (in lemma-2-2-11) lemma-2-2-11: shows (g, completion diff-group-im-gf C f) $\in$ (C $\cong_{\text{invdiff}}$ diff-group-im-gf)
 <proof>

end

4 Propositions 2.2.12, 2.2.13 and Lemma 2.2.14 in Aransay's memoir

theory lemma-2-2-14
imports
 lemma-2-2-11
begin

4.1 Previous definitions for Lemma 2.2.14

In the following we introduce some locale specifications and definitions that will ease our proofs

For instance, we introduce the locale *ring-endomorphisms* which will allow us to apply equational reasoning with endomorphisms

In the *ring-endomorphisms* specification we introduce as an assumption the fact *ring-R*, stating that completion endomorphisms are a ring; we have proved this fact in the library *HomGroupCompletion.thy* and here it should be introduced by means of an *interpretation*, but some technical limitations in the interpretation mechanism led us to introduce this fact as an assumption

locale ring-endomorphisms = diff-group D + ring R +
assumes ring-R: R = ($|$ carrier = hom-completion D D, mult = op o,
 one = (λx . if $x \in \text{carrier D}$ then id x else **1**),
 zero = (λx . if $x \in \text{carrier D}$ then **1** else **1**),
 add = λf . λg . (λx . if $x \in \text{carrier D}$ then f x $\otimes$ g x else **1**) $|$)

locale *lemma-2-2-14* = *ring-endomorphisms* $D \ R + \text{var } h +$
assumes *h-hom*: $h \in \text{hom-completion } D \ D$
and *h-nil*: $h \otimes_R h = \mathbf{0}_R$
and *hdh-h*: $h \otimes_R \text{differ} \otimes_R h = h$

context *lemma-2-2-14*
begin

definition *p* **where** $p == (\text{differ}) \otimes_R h \oplus_R h \otimes_R (\text{differ})$

definition *ker-p* **where** $\text{ker-p} == \text{kernel } D \ D \ p$

definition *diff-group-ker-p* **where** $\text{diff-group-ker-p} == (\text{carrier} = \text{kernel } D \ D \ p,$
 $\text{mult} = \text{mult } D, \text{one} = \text{one } D,$
 $\text{diff} = \text{completion } (\text{carrier} = \text{kernel } D \ D \ p, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff}$
 $= \text{diff } D) \ D \ (\text{diff } D))$

definition *inc-ker-p* **where** $\text{inc-ker-p} == (\lambda x. \text{if } x \in (\text{kernel } D \ D \ p) \text{ then } x \text{ else } \mathbf{1}_D)$

end

lemma (**in** *ring-endomorphisms*) *D-diff-group*: **shows** $\text{diff-group } D \ \langle \text{proof} \rangle$

lemma (**in** *ring-endomorphisms*) *diff-in-R* [*simp*]: **shows** $\text{differ} \in \text{carrier } R \ \langle \text{proof} \rangle$

lemma (**in** *lemma-2-2-14*) *h-in-R* [*simp*]: **shows** $h \in \text{carrier } R \ \langle \text{proof} \rangle$

lemma (**in** *lemma-2-2-14*) *p-in-R* [*simp*]: **shows** $p \in \text{carrier } R \ \langle \text{proof} \rangle$

lemma (**in** *ring-endomorphisms*) *diff-nilpot*[*simp*]: **shows** $\text{differ} \otimes_R \text{differ} = \mathbf{0}_R$
 $\langle \text{proof} \rangle$

4.2 Proposition 2.2.12

The following two lemmas correspond to Proposition 2.2.12 in Aransay's memoir

lemma (**in** *lemma-2-2-14*) *p-in-hom-diff*: **shows** $p \in \text{hom-diff } D \ D$
 $\langle \text{proof} \rangle$

lemma (**in** *lemma-2-2-14*) *ker-p-diff-group*: $\text{diff-group } \text{diff-group-ker-p}$
 $\langle \text{proof} \rangle$

4.3 Proposition 2.2.13

The following lemma corresponds to Proposition 2.2.13 in Aransay's Ph.D.

lemma (**in** *ring-endomorphisms*) *image-subset*: **assumes** *p-in-R*: $p \in \text{carrier } R$
and *p-idemp*: $p \otimes_R p = p$

shows $\text{image } (\mathbf{1}_R \ominus_R p) (\text{carrier } D) \subseteq \text{kernel } D D p$
 $\langle \text{proof} \rangle$

lemma (*in group-hom*) *ker-m-closed*: **assumes** $x\text{-in-ker}$: $x \in \text{kernel } G H h$ **and**
 $y\text{-in-ker}$: $y \in \text{kernel } G H h$
shows $x \otimes y \in \text{kernel } G H h$
 $\langle \text{proof} \rangle$

4.4 Lemma 2.2.14

The following lemma, proved in a generic ring, will help us to prove that $p = d \otimes_R h \oplus_R h \otimes_R d$ is a projector

lemma (*in ring*) *idemp-prod*: **assumes** a : $a \in \text{carrier } R$ **and** b : $b \in \text{carrier } R$
and $a\text{-idemp}$: $a \otimes a = a$ **and** $b\text{-idemp}$: $b \otimes b = b$
and $a\text{-b}$: $a \otimes b = \mathbf{0}$ **and** $b\text{-a}$: $b \otimes a = \mathbf{0}$ **shows** $(a \oplus b) \otimes (a \oplus b) = (a \oplus b)$
 $\langle \text{proof} \rangle$

The following lemma corresponds to the first part of Lemma 2.2.14 as stated in Aransay's memoir

lemma (*in lemma-2-2-14*) *p-projector*: **shows** $p \otimes_R p = p$
 $\langle \text{proof} \rangle$

lemma (*in abelian-group*) *minus-equality*:
 $\llbracket x \in \text{carrier } G; y \in \text{carrier } G; y \oplus x = \mathbf{0} \rrbracket \implies \ominus x = y$
 $\langle \text{proof} \rangle$

lemma (*in abelian-monoid*) *minus-unique*:
 $\llbracket x \in \text{carrier } G; y \in \text{carrier } G; y' \in \text{carrier } G; y \oplus x = \mathbf{0}; x \oplus y' = \mathbf{0} \rrbracket \implies$
 $y = y'$
 $\langle \text{proof} \rangle$

When proving that R is a ring, you have to give an element such that it satisfies the condition of the additive inverse; nevertheless, when you really want to know the explicit expression of this inverse, there is no direct way to recover it. This makes a difference with the rest of constants and operations in a ring, such as the addition, the product, or the units.

This is the reason why we had to introduce the following lemma, giving us the expression of the additive inverse of any element a in R

lemma (*in ring-endomorphisms*) *minus-interpret*: **assumes** a : $a \in \text{carrier } R$
shows $(\ominus_R a) = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } \text{inv}_D (a x) \text{ else } \mathbf{1}_D)$
 $\langle \text{proof} \rangle$

The following proof is a nice example of how we can take advantage of reasoning with endomorphisms as elements of a ring, making use of the automatic tactics for this structure (*by algebra, ...*)

lemma (in lemma-2-2-14) one-minus-p-hom-diff: **shows** $1_R \ominus_R p \in \text{hom-diff } D$
 D
 <proof>

The following lemma allows us to change the codomain of a homomorphism, whenever its image set is a subset of the new codomain

lemma (in diff-group-hom-diff) h-image-hom-diff: **assumes** image-subset: $\text{image } h (\text{carrier } D) \subseteq C'$
shows $h \in \text{hom-diff } D \ (\mid \text{carrier} = C', \text{mult} = \text{mult } C, \text{one} = \text{one } C,$
 $\text{diff} = \text{completion } (\mid \text{carrier} = C', \text{mult} = \text{mult } C, \text{one} = \text{one } C, \text{diff} = \text{diff } C) \mid$
 $C (\text{diff } C) \mid)$
 <proof>

We denote as inclusion, *inc*, a homomorphism from a subgroup into a group such that it maps every element to the same element

lemma inc-ker-hom-diff: **includes** diff-group D
assumes h-hom-diff: $h \in \text{hom-diff } D \ D$
shows $(\lambda x. \text{if } x \in \text{kernel } D \ D \ h \text{ then } x \text{ else } 1_D) \in$
 $\text{hom-diff } (\mid \text{carrier} = \text{kernel } D \ D \ h, \text{mult} = \text{mult } D, \text{one} = \text{one } D,$
 $\text{diff} = \text{completion } (\mid \text{carrier} = \text{kernel } D \ D \ h, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff}$
 $= \text{diff } D) \mid D (\text{diff } D) \mid) \ D$
 (is ?inc-KER $\in \text{hom-diff } ?KER$ -)
 <proof>

The following lemma corresponds to the second part of Lemma 2.2.14 in Aransay's memoir; we prove that a given triple of homomorphisms is a reduction

lemma (in lemma-2-2-14) lemma-2-2-14: **shows** reduction D diff-group-ker-p $(1_R \ominus_R p) \text{ inc-ker-p } h$
 (is reduction D ?KER $(1_R \ominus_R p)$?inc-KER h)
 <proof>

end

5 Infinite Sets and Related Concepts

theory Infinite-Set
imports ATP-Linkup
begin

5.1 Infinite Sets

Some elementary facts about infinite sets, mostly by Stefan Merz. Beware! Because "infinite" merely abbreviates a negation, these lemmas may not work well with *blast*.

abbreviation
 $\text{infinite} :: 'a \text{ set} \Rightarrow \text{bool}$ **where**

$infinite\ S == \neg\ finite\ S$

Infinite sets are non-empty, and if we remove some elements from an infinite set, the result is still infinite.

lemma *infinite-imp-nonempty*: $infinite\ S ==> S \neq \{\}$
 $\langle proof \rangle$

lemma *infinite-remove*:
 $infinite\ S \implies infinite\ (S - \{a\})$
 $\langle proof \rangle$

lemma *Diff-infinite-finite*:
assumes $T: finite\ T$ **and** $S: infinite\ S$
shows $infinite\ (S - T)$
 $\langle proof \rangle$

lemma *Un-infinite*: $infinite\ S \implies infinite\ (S \cup T)$
 $\langle proof \rangle$

lemma *infinite-super*:
assumes $T: S \subseteq T$ **and** $S: infinite\ S$
shows $infinite\ T$
 $\langle proof \rangle$

As a concrete example, we prove that the set of natural numbers is infinite.

lemma *finite-nat-bounded*:
assumes $S: finite\ (S::nat\ set)$
shows $\exists k. S \subseteq \{..<k\}$ **(is** $\exists k. ?bounded\ S\ k)$
 $\langle proof \rangle$

lemma *finite-nat-iff-bounded*:
 $finite\ (S::nat\ set) = (\exists k. S \subseteq \{..<k\})$ **(is** $?lhs = ?rhs)$
 $\langle proof \rangle$

lemma *finite-nat-iff-bounded-le*:
 $finite\ (S::nat\ set) = (\exists k. S \subseteq \{..k\})$ **(is** $?lhs = ?rhs)$
 $\langle proof \rangle$

lemma *infinite-nat-iff-unbounded*:
 $infinite\ (S::nat\ set) = (\forall m. \exists n. m < n \wedge n \in S)$
(is $?lhs = ?rhs)$
 $\langle proof \rangle$

lemma *infinite-nat-iff-unbounded-le*:
 $infinite\ (S::nat\ set) = (\forall m. \exists n. m \leq n \wedge n \in S)$
(is $?lhs = ?rhs)$
 $\langle proof \rangle$

For a set of natural numbers to be infinite, it is enough to know that for any

number larger than some k , there is some larger number that is an element of the set.

lemma *unbounded-k-infinite*:
assumes $k: \forall m. k < m \longrightarrow (\exists n. m < n \wedge n \in S)$
shows *infinite* ($S::\text{nat set}$)
 $\langle \text{proof} \rangle$

lemma *nat-infinite [simp]*: *infinite* ($UNIV :: \text{nat set}$)
 $\langle \text{proof} \rangle$

lemma *nat-not-finite [elim]*: *finite* ($UNIV::\text{nat set}$) $\implies R$
 $\langle \text{proof} \rangle$

Every infinite set contains a countable subset. More precisely we show that a set S is infinite if and only if there exists an injective function from the naturals into S .

lemma *range-inj-infinite*:
 $\text{inj } (f::\text{nat} \Rightarrow 'a) \implies \text{infinite } (\text{range } f)$
 $\langle \text{proof} \rangle$

lemma *int-infinite [simp]*:
shows *infinite* ($UNIV::\text{int set}$)
 $\langle \text{proof} \rangle$

The “only if” direction is harder because it requires the construction of a sequence of pairwise different elements of an infinite set S . The idea is to construct a sequence of non-empty and infinite subsets of S obtained by successively removing elements of S .

lemma *linorder-injI*:
assumes *hyp*: $!!x y. x < (y::'a::\text{linorder}) \implies f x \neq f y$
shows *inj* f
 $\langle \text{proof} \rangle$

lemma *infinite-countable-subset*:
assumes *inf*: *infinite* ($S::'a \text{ set}$)
shows $\exists f. \text{inj } (f::\text{nat} \Rightarrow 'a) \wedge \text{range } f \subseteq S$
 $\langle \text{proof} \rangle$

lemma *infinite-iff-countable-subset*:
 $\text{infinite } S = (\exists f. \text{inj } (f::\text{nat} \Rightarrow 'a) \wedge \text{range } f \subseteq S)$
 $\langle \text{proof} \rangle$

For any function with infinite domain and finite range there is some element that is the image of infinitely many domain elements. In particular, any infinite sequence of elements from a finite set contains some element that occurs infinitely often.

lemma *inf-img-fin-dom*:

assumes *img*: *finite* ($f^{\iota}A$) **and** *dom*: *infinite* A
shows $\exists y \in f^{\iota}A. \text{infinite } (f -^{\iota} \{y\})$
 $\langle \text{proof} \rangle$

lemma *inf-img-fin-domE*:
assumes *finite* ($f^{\iota}A$) **and** *infinite* A
obtains y **where** $y \in f^{\iota}A$ **and** *infinite* ($f -^{\iota} \{y\}$)
 $\langle \text{proof} \rangle$

5.2 Infinitely Many and Almost All

We often need to reason about the existence of infinitely many (resp., all but finitely many) objects satisfying some predicate, so we introduce corresponding binders and their proof rules.

definition
 $\text{Inf-many} :: ('a \Rightarrow \text{bool}) \Rightarrow \text{bool}$ (**binder** *INFM* 10) **where**
 $\text{Inf-many } P = \text{infinite } \{x. P\ x\}$

definition
 $\text{Alm-all} :: ('a \Rightarrow \text{bool}) \Rightarrow \text{bool}$ (**binder** *MOST* 10) **where**
 $\text{Alm-all } P = (\neg (\text{INFM } x. \neg P\ x))$

notation (*xsymbols*)
 Inf-many (**binder** $\exists_{\infty}$ 10) **and**
 Alm-all (**binder** $\forall_{\infty}$ 10)

notation (*HTML output*)
 Inf-many (**binder** $\exists_{\infty}$ 10) **and**
 Alm-all (**binder** $\forall_{\infty}$ 10)

lemma *INF-EX*:
 $(\exists_{\infty} x. P\ x) \Longrightarrow (\exists x. P\ x)$
 $\langle \text{proof} \rangle$

lemma *MOST-iff-finiteNeg*: $(\forall_{\infty} x. P\ x) = \text{finite } \{x. \neg P\ x\}$
 $\langle \text{proof} \rangle$

lemma *ALL-MOST*: $\forall x. P\ x \Longrightarrow \forall_{\infty} x. P\ x$
 $\langle \text{proof} \rangle$

lemma *INF-mono*:
assumes *inf*: $\exists_{\infty} x. P\ x$ **and** *q*: $\bigwedge x. P\ x \Longrightarrow Q\ x$
shows $\exists_{\infty} x. Q\ x$
 $\langle \text{proof} \rangle$

lemma *MOST-mono*: $\forall_{\infty} x. P\ x \Longrightarrow (\bigwedge x. P\ x \Longrightarrow Q\ x) \Longrightarrow \forall_{\infty} x. Q\ x$
 $\langle \text{proof} \rangle$

lemma *INF-nat*: $(\exists_{\infty} n. P\ (n::\text{nat})) = (\forall m. \exists n. m < n \wedge P\ n)$

$\langle \text{proof} \rangle$

lemma *INF-nat-le*: $(\exists_{\infty} n. P (n::nat)) = (\forall m. \exists n. m \leq n \wedge P n)$
 $\langle \text{proof} \rangle$

lemma *MOST-nat*: $(\forall_{\infty} n. P (n::nat)) = (\exists m. \forall n. m < n \longrightarrow P n)$
 $\langle \text{proof} \rangle$

lemma *MOST-nat-le*: $(\forall_{\infty} n. P (n::nat)) = (\exists m. \forall n. m \leq n \longrightarrow P n)$
 $\langle \text{proof} \rangle$

5.3 Enumeration of an Infinite Set

The set's element type must be wellordered (e.g. the natural numbers).

consts

enumerate :: 'a::wellorder set => (nat => 'a::wellorder)

primrec

enumerate-0: $\text{enumerate } S \ 0 = (\text{LEAST } n. n \in S)$

enumerate-Suc: $\text{enumerate } S \ (\text{Suc } n) = \text{enumerate } (S - \{\text{LEAST } n. n \in S\}) \ n$

lemma *enumerate-Suc'*:

$\text{enumerate } S \ (\text{Suc } n) = \text{enumerate } (S - \{\text{enumerate } S \ 0\}) \ n$

$\langle \text{proof} \rangle$

lemma *enumerate-in-set*: $\text{infinite } S \implies \text{enumerate } S \ n : S$

$\langle \text{proof} \rangle$

declare *enumerate-0* [simp del] *enumerate-Suc* [simp del]

lemma *enumerate-step*: $\text{infinite } S \implies \text{enumerate } S \ n < \text{enumerate } S \ (\text{Suc } n)$

$\langle \text{proof} \rangle$

lemma *enumerate-mono*: $m < n \implies \text{infinite } S \implies \text{enumerate } S \ m < \text{enumerate } S \ n$

$\langle \text{proof} \rangle$

5.4 Miscellaneous

A few trivial lemmas about sets that contain at most one element. These simplify the reasoning about deterministic automata.

definition

atmost-one :: 'a set $\Rightarrow$ bool **where**

atmost-one $S = (\forall x \ y. x \in S \wedge y \in S \longrightarrow x=y)$

lemma *atmost-one-empty*: $S = \{\} \implies \text{atmost-one } S$

$\langle \text{proof} \rangle$

lemma *atmost-one-singleton*: $S = \{x\} \implies \text{atmost-one } S$

<proof>

lemma *atmost-one-unique* [elim]: *atmost-one* $S \implies x \in S \implies y \in S \implies y = x$
<proof>

end

6 Definition of local nilpotency and Lemmas 2.2.1 to 2.2.6 in Aransay's memoir

theory *analytic-part-local*
imports
lemma-2-2-14
 $\sim\sim$ /src/HOL/Library/Infinite-Set
begin

6.1 Definition of local nilpotent element and the bound function

locale *local-nilpotent-term* = *ring-endomorphisms* $D\ R + \text{var } a + \text{var bound-funct}$
 $+$
constrains *bound-funct* :: $'a \Rightarrow \text{nat}$
assumes *a-in-R*: $a \in \text{carrier } R$
and *a-local-nilpot*: $\forall x \in \text{carrier } D. (a \ (\wedge)_R (\text{bound-funct } x))\ x = \mathbf{1}_D$
and *bound-is-least*: $\text{bound-funct } x = (\text{LEAST } n. (a \ (\wedge)_R (n::\text{nat}))\ x = \mathbf{1}_D)$

The following lemma maybe could be included in the *Group.thy* file; there is already a lemma called $\mathbf{1} \ (\wedge) \ ?n = \mathbf{1}$, about $\mathbf{1}$, but nothing about $x \ (\wedge) (1::'c)$

lemma (in *monoid*) *nat-pow-1*: **assumes** $x: x \in \text{carrier } G$ **shows** $x \ (\wedge)_G (1::\text{nat}) = x$
<proof>

If the element a is nilpotent, with $(a \ (\wedge)_R \text{bound } x)\ x = \mathbf{1}$, and *bound-funct* $x \leq m$, then $(a \ (\wedge)_R m)\ x = \mathbf{1}$

lemma (in *local-nilpotent-term*) *a-n-zero-a-m-zero*: **assumes** *bound-le-m*: *bound-funct* $x \leq m$
shows $(a \ (\wedge)_R (m))\ x = \mathbf{1}_D$
<proof>

The following definition is the power series of the local nilpotent endomorphism a in an element of its domain x ; the power series is defined as the finite product in the differential group D of the powers $\lambda i. (a \ (\wedge)_R i)\ x$, up to *bound-funct* x

A different solution would be to consider the finite sum in the ring of endomorphisms R of terms $op \ (\wedge)_R a$ and then apply it to each element of the

domain x

The first solution seems to me more coherent with the notion of "local nilpotency" we are dealing with, but both are identical

6.2 Definition of power series and some lemmas

context *local-nilpotent-term*

begin

definition *power-series* $x == \text{finprod } D (\lambda i::\text{nat}. (a(\cdot)_R i) x) \{.. \text{bound-funct } x\}$
end

Some results about the power series

lemma (**in** *local-nilpotent-term*) *power-pi*: $(\text{op } (\cdot)_R a) \in \{..(k::\text{nat})\} \rightarrow \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (**in** *local-nilpotent-term*) *power-pi-D*: $(\lambda i::\text{nat}. (a(\cdot)_R i) x) \in \{..(k::\text{nat})\} \rightarrow \text{carrier } D$
 $\langle \text{proof} \rangle$

As we already stated, $\lambda x. \bigotimes_{i \in \{..j\}} (a(\cdot)_R i) x$ is equal to $\text{finsum } R (\text{op } (\cdot)_R a) \{..j\}$

lemma (**in** *local-nilpotent-term*) *finprod-eq-finsum-bound-funct*:

shows $\text{finprod } D (\lambda i::\text{nat}. (a(\cdot)_R i) x) \{.. \text{bound-funct } x\} = ((\text{finsum } R (\lambda i::\text{nat}. (a(\cdot)_R i)) \{.. \text{bound-funct } x\}) x)$
 $\langle \text{proof} \rangle$

lemma (**in** *local-nilpotent-term*) *power-series-closed*: **shows** $(\bigotimes_{i \in \{..m::\text{nat}\}} (a(\cdot)_R i) x) \in \text{carrier } D$
 $\langle \text{proof} \rangle$

The following result is equal to the previous one but for the case of definition of the power series

lemma (**in** *local-nilpotent-term*) *power-series-closed2*: $(\bigotimes_{i \in \{.. \text{bound-funct } x\}} (a(\cdot)_R i) x) \in \text{carrier } D$
 $\langle \text{proof} \rangle$

lemma (**in** *local-nilpotent-term*) *power-series-extended*: **assumes** *bf-le-m*: *bound-funct* $x \leq m$

shows $\text{power-series } x = \text{finprod } D (\lambda i::\text{nat}. (a(\cdot)_R i) x) \{..m\}$
 $\langle \text{proof} \rangle$

The power series is itself an endomorphism of the differential group

lemma (**in** *local-nilpotent-term*) *power-series-in-R*: **shows** $\text{power-series} \in \text{carrier } R$
 $\langle \text{proof} \rangle$

6.3 Some basic operations over finite series

Right distributivity of the product

lemma (in *ring*) *finsum-dist-r*: **assumes** *a-in-R*: $a \in \text{carrier } R$ **and** *b-in-R*: $b \in \text{carrier } R$
shows $b \otimes \text{finsum } R \text{ (op } (\wedge) \text{ a) } \{..(m::\text{nat})\} = (\bigoplus_{i \in \{..(m::\text{nat})\}} b \otimes a \text{ (} \wedge \text{) } i)$
 $\langle \text{proof} \rangle$

lemma (in *local-nilpotent-term*) *b-power-pi-D*: **assumes** *b-in-R*: $b \in \text{carrier } R$
shows $(\lambda i. b \text{ ((a } (\wedge)_R i) x)) \in \{..(k::\text{nat})\} \rightarrow \text{carrier } D$
 $\langle \text{proof} \rangle$

lemma (in *local-nilpotent-term*) *nat-pow-closed-D*: **shows** $(a \text{ (} \wedge \text{)}_R (m::\text{nat})) x \in \text{carrier } D$
 $\langle \text{proof} \rangle$

Left distributivity of the product of a finite sum

lemma (in *local-nilpotent-term*) *power-series-dist-l*: **assumes** *b-in-R*: $b \in \text{carrier } R$
shows $b \text{ (} \bigotimes_{i \in \{..(m::\text{nat})\}} (a \text{ (} \wedge \text{)}_R i) x) = (\bigotimes_{i \in \{..(m::\text{nat})\}} (b \text{ ((a } (\wedge)_R i) x)))$
 $\langle \text{proof} \rangle$

lemma (in *local-nilpotent-term*) *power-pi-b-D*: **assumes** *b-in-R*: $b \in \text{carrier } R$
shows $(\lambda i. (a \text{ (} \wedge \text{)}_R i) (b x)) \in \{..(k::\text{nat})\} \rightarrow \text{carrier } D$
 $\langle \text{proof} \rangle$

lemma (in *local-nilpotent-term*) *power-series-dist-r*: **assumes** *b-in-R*: $b \in \text{carrier } R$
shows $(\lambda x. (\bigotimes_{i \in \{..m\}} (a \text{ (} \wedge \text{)}_R i) x)) (b x) = (\bigotimes_{i \in \{..(m::\text{nat})\}} ((a \text{ (} \wedge \text{)}_R i) (b x)))$
 $\langle \text{proof} \rangle$

The following lemma showed to be useful in some situations

lemma (in *comm-monoid*) *finprod-singleton* [*simp*]:
 $f \in \{i::\text{nat}\} \rightarrow \text{carrier } G \implies \text{finprod } G f \{i\} = f i$ $\langle \text{proof} \rangle$

Finite series can be decomposed in the product of its first element and the remaining part

lemma (in *local-nilpotent-term*) *power-series-first-element*:
shows $\text{finprod } D (\lambda i::\text{nat}. (a \text{ (} \wedge \text{)}_R i) x) \{..(i::\text{nat})\} = (a \text{ (} \wedge \text{)}_R (0::\text{nat})) x \otimes \text{finprod } D (\lambda i::\text{nat}. (a \text{ (} \wedge \text{)}_R i) x) \{1..(i::\text{nat})\}$
 $\langle \text{proof} \rangle$

Finite series which start in index one can be seen as the product of the generic term and the finite series in index zero

lemma (in *local-nilpotent-term*) *power-series-factor*: **shows** $(\bigotimes_{j \in \{(1::\text{nat}).. \text{Suc } i\}} (a \text{ (} \wedge \text{)}_R j) x) = a \text{ (} \bigotimes_{j \in \{..i\}} (a \text{ (} \wedge \text{)}_R j) x)$
 $\langle \text{proof} \rangle$

If we were able to interpret locales, now the idea would be to interpret the locale *nilpotent-term* with local nilpotent term α , as later defined in locale *alpha-beta*

6.4 Definition and some lemmas of perturbations

Perturbations are a homomorphism of D (not a differential homomorphism!) such that its addition with the differential is again a differential

constdefs (structure D)

```
pert :: - => ('a => 'a) set
pert D == {δ. δ ∈ hom-completion D D &
  diff-group (| carrier = carrier D, mult = mult D, one = one D, diff = (λx. if x
    ∈ carrier D then ((differ) x) ⊗ (δ x) else 1)) | }
```

locale *diff-group-pert* = *diff-group* D + *var* δ +
assumes *delta-pert*: $\delta \in \text{pert } D$

lemma (in *diff-group-pert*) *diff-group-pert-is-diff-group*:

shows *diff-group* (| carrier = carrier D , mult = mult D , one = one D , diff =
 $(\lambda x. \text{if } x \in \text{carrier } D \text{ then } ((\text{differ}_D) x) \otimes_D (\delta x) \text{ else } 1_D)$ |)
 <proof>

lemma (in *diff-group-pert*) *pert-is-hom*: **shows** $\delta \in \text{hom-completion } D D$
 <proof>

lemma (in *ring-endomorphisms*) *diff-group-pert-is-diff-group*: **assumes** *delta*: $\delta \in \text{pert } D$

shows *diff-group* (| carrier = carrier D , mult = mult D , one = one D , diff =
 $(\text{differ}_D) \oplus_R \delta$ |)
 <proof>

lemma (in *ring-endomorphisms*) *pert-in-R* [*simp*]: **assumes** *delta*: $\delta \in \text{pert } D$
shows $\delta \in \text{carrier } R$
 <proof>

lemma (in *ring-endomorphisms*) *diff-pert-in-R* [*simp*]: **assumes** *delta*: $\delta \in \text{pert } D$
shows $(\text{differ}_D) \oplus_R \delta \in \text{carrier } R$
 <proof>

The reason to introduce α by means of a *defines* command is to get the expected behavior when merging this locale with locale *local-nilpotent-term* $D R \alpha \text{ bound-phi}$ in the definition of locale *local-nilpotent-alpha*

locale *alpha-beta* = *ring-endomorphisms* + *reduction* + *var* δ + *var* α +
assumes *delta-pert*: $\delta \in \text{pert } D$
defines *alpha-def*: $\alpha == \ominus_R (\delta \otimes_R h)$

context *alpha-beta*
begin

definition *beta-def*: $\beta = \ominus_R (h \otimes_R \delta)$

end

locale *local-nilpotent-alpha* = *alpha-beta* + *local-nilpotent-term* *D R* α *bound-phi*

The definition of Φ corresponds with the one given in the Basic Perturbation Lemma, Lemma 2.3.1 in Aransay's memoir

context *local-nilpotent-alpha*
begin

definition *phi-def*: $\Phi == \text{local-nilpotent-term.power-series } D R \alpha \text{ bound-phi}$

end

lemma (in *alpha-beta*) *pert-in-R* [*simp*]: **shows** $\delta \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *alpha-beta*) *h-in-R* [*simp*]: **shows** $h \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *alpha-beta*) *alpha-in-R*: **shows** $\alpha \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *alpha-beta*) *beta-in-R*: **shows** $\beta \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *alpha-beta*) *alpha-i-in-R*: **shows** $\alpha(\cdot)_R (i::\text{nat}) \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *alpha-beta*) *beta-i-in-R*: **shows** $\beta(\cdot)_R (i::\text{nat}) \in \text{carrier } R$
 $\langle \text{proof} \rangle$

lemma (in *ring*) *power-minus-a-b*:
assumes *a*: $a \in \text{carrier } R$ **and** *b*: $b \in \text{carrier } R$ **shows** $(\ominus (a \otimes b)) (\cdot) \text{Suc } n$
 $= \ominus a \otimes ((\ominus (b \otimes a)) (\cdot) n) \otimes b$
 $\langle \text{proof} \rangle$

The following comment is already obsolete in the *Isabelle-11–Feb–2007* repository version

Comment: At the moment, the "definition" command is not inherited by locales defined from old ones; in the following lemma, there would be two ways of recovering the definition of β . The first one would be to give its long name *local-nilpotent-alpha*. β δ , and the other way is to use abbreviations.

Due to aesthetic reasons, we choose the second solution, while waiting to the "definition" command to be properly inherited

abbreviation (in local-nilpotent-alpha) $\beta == \text{alpha-beta}.\beta \ R \ h \ \delta$

The following lemma proves that whenever α is a local nilpotent term, so will be β

lemma (in *local-nilpotent-alpha*) *nilp-alpha-nilp-beta*: **shows** *local-nilpotent-term*
 $D \ R \ \beta \ (\lambda x. (\text{LEAST } n::\text{nat}. (\beta \ (\wedge)_R \ n) \ x = \mathbf{1}_D))$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *bound-psi-exists*: **shows** $\exists \text{ bound-psi}. \text{local-nilpotent-term}$
 $D \ R \ \beta \ \text{bound-psi}$
 ⟨proof⟩

context *local-nilpotent-alpha*
begin

definition *bound-psi* $\equiv (\lambda x. (\text{LEAST } n::\text{nat}. (\beta \ (\wedge)_R \ n) \ x = \mathbf{1}_D))$

The definition of Ψ below is equivalent to the one given in the statement of Lemma 2.3.1 in Aransay's memoir

definition *psi-def*: $\Psi \equiv \text{local-nilpotent-term.power-series } D \ R \ \beta \ \text{bound-psi}$

end

6.5 Some properties of the endomorphisms Φ , Ψ , α and β

lemma (in *local-nilpotent-alpha*) *local-nilpotent-term-alpha*: **shows** *local-nilpotent-term*
 $D \ R \ \alpha \ \text{bound-phi}$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *local-nilpotent-term-beta*: **shows** *local-nilpotent-term*
 $D \ R \ \beta \ \text{bound-psi}$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *phi-x-in-D [simp]*: **shows** $\Phi \ x \in \text{carrier } D$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *phi-in-R [simp]*: **shows** $\Phi \in \text{carrier } R$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *phi-in-hom*: **shows** $\Phi \in \text{hom-completion } D \ D$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *psi-in-R [simp]*: **shows** $\Psi \in \text{carrier } R$
 ⟨proof⟩

lemma (in *local-nilpotent-alpha*) *psi-in-hom*: **shows** $\Psi \in \text{hom-completion } D \ D$

$\langle proof \rangle$

lemma (in *local-nilpotent-alpha*) *psi-x-in-D [simp]*: **shows** $\Psi x \in carrier\ D$
 $\langle proof \rangle$

lemma (in *local-nilpotent-alpha*) *h-alpha-eq-beta-h*: $h \otimes_R \alpha(\cdot)_R(i::nat) = \beta(\cdot)_R$
 $i \otimes_R h$
 $\langle proof \rangle$

6.6 Lemmas 2.2.1 to 2.2.6

Lemma 2.2.1

lemma (in *local-nilpotent-alpha*) *lemma-2-2-1*: **shows** $bound_psi(h\ x) \leq bound_phi$
 x
 $\langle proof \rangle$

Lemma 2.2.3 with endomorphisms applied to elements

lemma (in *local-nilpotent-alpha*) *lemma-2-2-3-elements*: **shows** $(h \circ \Phi) x = (\Psi \circ$
 $h) x$
 $\langle proof \rangle$

Lemma 2.2.3 with endomorphisms

corollary (in *local-nilpotent-alpha*) *lemma-2-2-3*: **shows** $(h \circ \Phi) = (\Psi \circ h)$ $\langle proof \rangle$

The following lemma is simple a renaming of the previous one; the idea is to give to the previous result the name it had before as a premise, to keep the files correspondig to the equational part of the proof working

lemma (in *local-nilpotent-alpha*) *psi-h-h-phi*: **shows** $\Psi \otimes_R h = h \otimes_R \Phi$ $\langle proof \rangle$

lemma (in *local-nilpotent-alpha*) *alpha-delta-eq-delta-beta*: **shows** $\alpha(\cdot)_R(i::nat)$
 $\otimes_R \delta = \delta \otimes_R \beta(\cdot)_R i$
 $\langle proof \rangle$

Lemma 2.2.2 in Aransay's memoir

lemma (in *local-nilpotent-alpha*) *lemma-2-2-2*: **shows** $bound_phi(\delta\ x) \leq bound_psi$
 x
 $\langle proof \rangle$

Lemma 2.2.4 over endomorphisms applied to generic elements

lemma (in *local-nilpotent-alpha*) *lemma-2-2-4-elements*: **shows** $(\delta \circ \Psi) x = (\Phi \circ$
 $\delta) x$
 $\langle proof \rangle$

Lemma 2.2.4 over endomorphisms

corollary (in *local-nilpotent-alpha*) *lemma-2-2-4*: **shows** $(\delta \circ \Psi) = (\Phi \circ \delta)$ $\langle proof \rangle$

The following lemma is simple a renaming of the previous one; the idea is to give to the previous result the name it had before as a premise, to keep the files correspondig to the equational part of the proof working

lemma (in *local-nilpotent-alpha*) *delta-psi-phi-delta*: **shows** $\delta \otimes_R \Psi = \Phi \otimes_R \delta$
 $\langle proof \rangle$

Lemma 2.2.5 over a generic element of the domain

lemma (in *local-nilpotent-alpha*) *lemma-2-2-5-elements*: **shows** $\Psi x = (\mathbf{1}_R \ominus_R (h \otimes_R \delta \otimes_R \Psi)) x$ **and** $\Psi x = (\mathbf{1}_R \ominus_R (h \otimes_R \Phi \otimes_R \delta)) x$
and $\Psi x = (\mathbf{1}_R \ominus_R (\Psi \otimes_R h \otimes_R \delta)) x$
 $\langle proof \rangle$

Lemma 2.2.5 in generic terms

lemma (in *local-nilpotent-alpha*) *lemma-2-2-5*: **shows** $\Psi = \mathbf{1}_R \ominus_R (h \otimes_R \delta \otimes_R \Psi)$ **and** $\Psi = \mathbf{1}_R \ominus_R (h \otimes_R \Phi \otimes_R \delta)$
and $\Psi = \mathbf{1}_R \ominus_R (\Psi \otimes_R h \otimes_R \delta)$ $\langle proof \rangle$

The following lemma is simple a renaming of the previous one; the idea is to give to the previous result the name it had before as a premise, to keep the proofs correspondig to the equational part of the proof working

lemma (in *local-nilpotent-alpha*) *psi-prop*: **shows** $\Psi = \mathbf{1}_R \ominus_R (h \otimes_R \delta \otimes_R \Psi)$ **and** $\Psi = \mathbf{1}_R \ominus_R (h \otimes_R \Phi \otimes_R \delta)$
and $\Psi = \mathbf{1}_R \ominus_R (\Psi \otimes_R h \otimes_R \delta)$ $\langle proof \rangle$

Lemma 2.2.6 over a generic element of the domain

lemma (in *local-nilpotent-alpha*) *lemma-2-2-6-elements*: **shows** $\Phi x = (\mathbf{1}_R \ominus_R (\delta \otimes_R h \otimes_R \Phi)) x$ **and** $\Phi x = (\mathbf{1}_R \ominus_R (\delta \otimes_R \Psi \otimes_R h)) x$
and $\Phi x = (\mathbf{1}_R \ominus_R (\Phi \otimes_R \delta \otimes_R h)) x$
 $\langle proof \rangle$

Lemma 2.2.6

lemma (in *local-nilpotent-alpha*) *lemma-2-2-6*: **shows** $\Phi = (\mathbf{1}_R \ominus_R (\delta \otimes_R h \otimes_R \Phi))$ **and** $\Phi = (\mathbf{1}_R \ominus_R (\delta \otimes_R \Psi \otimes_R h))$
and $\Phi = (\mathbf{1}_R \ominus_R (\Phi \otimes_R \delta \otimes_R h))$ $\langle proof \rangle$

The following lemma is simple a renaming of the previous one; the idea is to give to the previous result the name it had before as a premise, to keep the proofs correspondig to the equational part of the proof working

lemma (in *local-nilpotent-alpha*) *phi-prop*: **shows** $\Phi = \mathbf{1}_R \ominus_R (\delta \otimes_R h \otimes_R \Phi)$ **and** $\Phi = \mathbf{1}_R \ominus_R (\delta \otimes_R \Psi \otimes_R h)$
and $\Phi = \mathbf{1}_R \ominus_R (\Phi \otimes_R \delta \otimes_R h)$ $\langle proof \rangle$

end

7 Lemma 2.2.15 in Aransay's memoir

theory *lemma-2-2-15-local-nilpot*

```

imports
  analytic-part-local
begin

```

We define a locale setting merging the specifications introduced for *lemma 2.2.14* and also the one created for the *local nilpotent term alpha*

A few definitions are also provided in this locale setting

```

locale lemma-2-2-15 = lemma-2-2-14 D R h + local-nilpotent-alpha D R C f g h
   $\delta \alpha$  bound-phi

```

```

context lemma-2-2-15
begin

```

```

definition h' where  $h' == h \otimes_R \Phi$ 

```

```

definition p' where  $p' == ((\text{differ}_D) \oplus_R \delta) \otimes_R h' \oplus_R h' \otimes_R ((\text{differ}_D) \oplus_R \delta)$ 

```

```

definition diff' where  $\text{diff}' == \text{differ} \oplus_R \delta$ 

```

```

definition D' where  $D' == (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta)$ 

```

```

definition ker-p' where  $\text{ker-p}' == \text{kernel } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta)$ 
   $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta) \text{ } p'$ 

```

```

definition diff-group-ker-p'

```

```

  where  $\text{diff-group-ker-p}' == (\text{carrier} = \text{kernel } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta)$ 
     $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta) \text{ } p',$ 
     $\text{mult} = \text{mult } D,$ 
     $\text{one} = \text{one } D, \text{diff} = \text{completion } (\text{carrier} = \text{kernel } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta)$ 
     $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta) \text{ } p',$ 
     $\text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta))$ 
     $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta) (\text{diff} \oplus_R \delta) \text{ } \text{diff}$ 

```

```

definition inc-ker-p' where  $\text{inc-ker-p}' == (\lambda x. \text{if } x \in \text{kernel } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta)$ 
   $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff} \oplus_R \delta) \text{ } p'$ 
   $\text{then } x \text{ else } \mathbf{1}_{D'})$ 

```

```

end

```

```

lemma (in lemma-2-2-15) h'-in-R [simp]: shows  $h' \in \text{carrier } R$  <proof>

```

```

lemma (in lemma-2-2-15) pert-in-R [simp]: shows  $\delta \in \text{carrier } R$  <proof>

```

lemma (in lemma-2-2-15) p' -in- R [simp]: **shows** $p' \in \text{carrier } R$ $\langle \text{proof} \rangle$

lemma (in lemma-2-2-15) diff' -in- R [simp]: **shows** $\text{diff}' \in \text{carrier } R$ $\langle \text{proof} \rangle$

The endomorphisms (not the differential endomorphisms) over a differential group happen to be the same ones as the homomorphisms over a perturbed version of this differential group

In other words, the definition of homomorphism over a differential group is independent of the differential

In the case of differential homomorphisms, this is not always true

lemma (in ring-endomorphisms) hom-completion-eq: **assumes** $\delta \in \text{pert } D$
shows $\text{hom-completion } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta)$
 $(\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) = \text{hom-completion } D \ D$
 $\langle \text{proof} \rangle$

lemma (in ring-endomorphisms) ring-endomorphisms-pert: **assumes** $\delta \in \text{pert } D$
shows $\text{ring-endomorphisms } (\text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \ R$
(is ring-endomorphisms ?D' R)
 $\langle \text{proof} \rangle$

The two following lemmas prove that $h' \otimes_R h' = \mathbf{0}_R$ and $h' \otimes_R \text{diff}' \otimes_R h' = h'$; these are the properties that will allow us to introduce *reduction* $D \ \text{diff-group-ker-p}$ $(\mathbf{1}_R \ominus_R p)$ *inc-ker-p* h in order to define the reduction needed for Lemma 2.2.15

lemma (in lemma-2-2-15) h' -nil: **shows** $h' \otimes_R h' = \mathbf{0}_R$
 $\langle \text{proof} \rangle$

lemma (in lemma-2-2-15) $h'd'h'-h'$: **shows** $h' \otimes_R \text{diff}' \otimes_R h' = h'$

$\langle \text{proof} \rangle$

The following lemma is an instantiation of lemma-2-2-14, where $D' = (\text{carrier} = \text{carrier } D, \text{mult} = \text{op} \otimes, \text{one} = \mathbf{1}, \text{diff} = \text{differ} \oplus_R \delta) \ R = R$, and finally $h = h \otimes_R \Phi$.

Therefore, the premises of locale lemma-2-2-14 have to be verified

It is not necessary to explicitly prove that *diff-group-ker-p'* is a differential group, since it is one of the premises in the definition of reduction

lemma (in lemma-2-2-15) lemma-2-2-15: **shows** $\text{reduction } D' \ \text{diff-group-ker-p}'$ $(\mathbf{1}_R \ominus_R p') \ \text{inc-ker-p}' \ h'$

<proof>

end

8 Proposition 2.2.16 and Lemma 2.2.17 in Aransay's memoir

theory *lemma-2-2-17-local-nilpot*
 imports
 lemma-2-2-15-local-nilpot
begin

8.1 Previous definitions

Locale *proposition-2-2-16* does not introduce new facts; only some new definitions are given in the locale

locale *proposition-2-2-16* = *lemma-2-2-15*

context *proposition-2-2-16*
begin

definition π **where** $\pi = \mathbf{1}_R \ominus_R p$

definition π' **where** $\pi' = \mathbf{1}_R \ominus_R p'$

end

The following lemma has been extracted from the proof of *Proposition 2.2.16* as stated in the memoir

lemma (**in** *proposition-2-2-16*) *hp'-h [simp]*: **shows** $h \otimes_R p' = h$ **and** $p' \otimes_R h = h$

<proof>

Another rewriting step that will be later used

lemma (**in** *lemma-2-2-14*) *ph-h [simp]*: **shows** $p \otimes_R h = h$ **and** $h \otimes_R p = h$
<proof>

8.2 Proposition 2.2.16

The following lemma corresponds to the *Proposition 2.2.16* as stated in Aransay's memoir

The previous lemmas $h \otimes_R p' = h$

$p' \otimes_R h = h$ and $p \otimes_R h = h$

$h \otimes_R p = h$ are now used

lemma (in *proposition-2-2-16*) *proposition-2-2-16[simp]*:

shows $h\text{-}\pi'$: $h \otimes_R \pi' = \mathbf{0}_R$ **and** $\pi'\text{-}h$: $\pi' \otimes_R h = \mathbf{0}_R$ **and** $\pi\text{-}h'$: $\pi \otimes_R h' = \mathbf{0}_R$
and $h'\text{-}\pi$: $h' \otimes_R \pi = \mathbf{0}_R$
 $\langle \text{proof} \rangle$

lemma (in *proposition-2-2-16*) *p'-projector*: **shows** $p' \otimes_R p' = p'$

$\langle \text{proof} \rangle$

The following lemmas *π -projector* and *π' -projector* correspond to one of the parts of the proof of Lemma 2.2.17, as stated in the memoir; here they have been extracted as independent results, because later they will be used to get some other results

lemma (in *proposition-2-2-16*) *π -in- R* [simp]: **shows** $\pi \in \text{carrier } R$ $\langle \text{proof} \rangle$

lemma (in *proposition-2-2-16*) *π' -in- R* [simp]: **shows** $\pi' \in \text{carrier } R$ $\langle \text{proof} \rangle$

lemma (in *proposition-2-2-16*) *π -projector*: **shows** $\pi \otimes_R \pi = \pi$
 $\langle \text{proof} \rangle$

lemma (in *proposition-2-2-16*) *π' -projector*: **shows** $\pi' \otimes_R \pi' = \pi'$
 $\langle \text{proof} \rangle$

8.3 Lemma 2.2.17

Lemma 2.2.17 proves the existence of an isomorphism between the differential subgroups *diff-group-im- π* and *diff-group-im- π'*

The isomorphism will be explicitly given

Lemma *im- π -ker- p* corresponds to the first part of the proof of Lemma 2.2.17 in Aransay's memoir; in this part, we prove both $\text{im } \pi' = \text{kernel } D' D' p'$, where D' is the differential group perturbed, i.e., $D' = \langle \text{carrier} = \text{carrier } D, \text{mult} = \text{op } \otimes, \text{one} = \mathbf{1}, \text{diff} = \text{diff} \oplus_R \delta \rangle$, and also $\text{im } \pi = \text{kernel } D D p$

The reason to prove these equalities between sets is that later, it will be easier to prove the existence of an isomorphism between *diff-group-im- π* and *diff-group-im- π'* than between the kernel sets

The two following proofs in lemma *im- π -ker- p* are quite similar, but maybe trying to extract the common parts and obtaining both goals just by instantiation of the obtained common lemma would have been even, at least, longer

lemma (in *proposition-2-2-16*) *im- π -ker- p* : **shows** $\text{image } \pi (\text{carrier } D) = \text{kernel } D D p$ **and** $\text{image } \pi' (\text{carrier } D') = \text{kernel } D' D' p'$
 $\langle \text{proof} \rangle$

The following definition is similar to the one of isomorphism given in Isabelle, but here we add the premise that the homomorphism has to be also a completion. This is mainly to keep the coherence with the previous work

constdefs

iso-compl :: $- \Rightarrow - \Rightarrow ('a \Rightarrow 'b) \text{ set } (\text{infixr } \cong_{\text{compl}} 60)$
 $D \cong_{\text{compl}} C == \{h. h \in \text{hom-completion } D \ C \ \& \ \text{bij-betw } h \ (\text{carrier } D) \ (\text{carrier } C)\}$

The following is an introduction lemma for isomorphisms between groups; maybe it could be introduced in the *Group.thy* file, avoiding the premise on completions!!

lemma iso-complI: **assumes** *closed*: $\bigwedge x. x \in \text{carrier } D \implies h \ x \in \text{carrier } C$
and *mult*: $\bigwedge x \ y. \llbracket x \in \text{carrier } D; y \in \text{carrier } D \rrbracket \implies h \ (x \otimes_D y) = h \ x \otimes_C h \ y$
and *complect*: $\exists g. h = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } g \ x \text{ else } \mathbf{1}_C)$
and *inj-on*: $\bigwedge x \ y. \llbracket x \in \text{carrier } D; y \in \text{carrier } D; h \ (x) = h \ (y) \rrbracket \implies x = y$
and *image*: $\bigwedge y. y \in \text{carrier } C \implies \exists x \in \text{carrier } D. y = h \ (x)$
shows $h \in D \cong_{\text{compl}} C$
 $\langle \text{proof} \rangle$

Lemmas $\pi\pi'\pi-\pi$ and $\pi'\pi\pi'-\pi$ have been also extracted from the proof of *Lemma 2.2.17* as stated in the memoir

They are used in order to prove injectivity and surjection of π and π'

lemma (in proposition-2-2-16) $\pi\pi'\pi-\pi$: **shows** $\pi \otimes_R \pi' \otimes_R \pi = \pi$
 $\langle \text{proof} \rangle$

lemma (in proposition-2-2-16) $\pi'\pi\pi'-\pi'$: **shows** $\pi' \otimes_R \pi \otimes_R \pi' = \pi'$
 $\langle \text{proof} \rangle$

The following locale definition only introduces some new definitions of constants; they will improve the presentation of the results

locale *lemma-2-2-17 = proposition-2-2-16*

context *lemma-2-2-17*
begin

definition *im- π* **where** *im- π* == *image* π (*carrier* D)

definition *im- π'* **where** *im- π'* == *image* π' (*carrier* D')

definition *diff-group-im- π* **where** *diff-group-im- π* == $\llbracket \text{carrier} = \text{image } \pi \ (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D,$
 $\text{diff} = \text{completion } \llbracket \text{carrier} = \text{image } \pi \ (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff } D \rrbracket D \ (\text{diff } D) \rrbracket$

definition *diff-group-im- π'* **where** *diff-group-im- π'* == $\llbracket \text{carrier} = \text{image } \pi' \ (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D,$

$\text{diff} = \text{completion } (\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = (\text{differ} \oplus_R \delta) \downarrow)$
 $(\downarrow \text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = (\text{differ} \oplus_R \delta) \downarrow) (\text{differ} \oplus_R \delta) \downarrow)$

definition *diff-im- π -def*: $\text{diff-im-}\pi == \text{completion } (\downarrow \text{carrier} = \text{image } \pi (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff } D) \downarrow D (\text{diff } D)$

definition *diff-im- π' -def*: $\text{diff-im-}\pi' == \text{completion } (\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = (\text{differ} \oplus_R \delta) \downarrow) (\downarrow \text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \downarrow (\text{differ} \oplus_R \delta) \downarrow)$

definition τ **where** $\tau == \text{completion}$
 $(\downarrow \text{carrier} = \text{image } \pi (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{completion } (\downarrow \text{carrier} = \text{image } \pi (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff } D) \downarrow D (\text{diff } D) \downarrow)$
 $(\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{completion } (\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \downarrow)$
 $(\downarrow \text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \downarrow (\text{differ} \oplus_R \delta) \downarrow \pi'$

The following definition of τ' corresponds to the inverse of τ

definition
 τ' **where** $\tau' == \text{completion}$
 $(\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{completion } (\downarrow \text{carrier} = \text{image } \pi' (\text{carrier } D'), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \downarrow)$
 $(\downarrow \text{carrier} = \text{carrier } D, \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{differ} \oplus_R \delta) \downarrow (\text{differ} \oplus_R \delta) \downarrow)$
 $(\downarrow \text{carrier} = \text{image } \pi (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{completion } (\downarrow \text{carrier} = \text{image } \pi (\text{carrier } D), \text{mult} = \text{mult } D, \text{one} = \text{one } D, \text{diff} = \text{diff } D) \downarrow D (\text{diff } D) \downarrow) \pi$

end

As with *Lemma 2.2.14*, we divide the proof of *Lemma 2.2.17* in four parts. First we prove that there are two homomorphisms, one in each direction, satisfying that they are isomorphisms. Then, in other two lemmas, we prove that their compositions, also in both directions, are equal to the corresponding identities

lemma (in *lemma-2-2-17*) *lemma-2-2-17-first-part*: **shows** $\tau \in (\text{diff-group-im-}\pi \cong_{\text{compl}} \text{diff-group-im-}\pi')$
 $\langle \text{proof} \rangle$

lemma-2-2-17-second-part proves that $\tau' \in \text{diff-group-im-}\pi' \cong_{\text{compl}} \text{diff-group-im-}\pi$

lemma (in *lemma-2-2-17*) *lemma-2-2-17-second-part*: **shows** $\tau' \in (\text{diff-group-im-}\pi' \cong_{\text{compl}} \text{diff-group-im-}\pi)$

(is $\tau' \in (?IM-\pi' \cong_{compl} ?IM-\pi)$)
 <proof>

In *lemma-2-2-17-first-part* and *lemma-2-2-17-second-part* we have proved the isomorphism between *diff-group-im- π* and *diff-group-im- π'* ; now, with the help of π ‘carrier $D = \text{kernel } D \ D \ p$

π' ‘carrier $D' = \text{kernel } D' \ D' \ p'$, where we have proved both that *im π* = *ker p* and also that *im π'* = *ker p'* , we prove that *ker p* and *ker p'* are also isomorphic. Then we obtain the statement as it is presented in *Lemma 2.2.17* in Aransay’s memoir

lemma (in *lemma-2-2-17*) *lemma-2-2-17-kernel*: **shows** $\tau \in (\text{diff-group-ker-}p \cong_{compl} \text{diff-group-ker-}p')$

and $\tau' \in (\text{diff-group-ker-}p' \cong_{compl} \text{diff-group-ker-}p)$
 <proof>

lemma (in *lemma-2-2-17*) *lemma-2-2-17-third-part*:

shows $\tau \circ \tau' = (\lambda x. \text{ if } x \in \text{carrier diff-group-im-}\pi' \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-im-}\pi'})$
 (is $\tau \circ \tau' = ?id\text{-image-}\pi$)
 <proof>

lemma (in *lemma-2-2-17*) *lemma-2-2-17-fourth-part*:

shows $\tau' \circ \tau = (\lambda x. \text{ if } x \in \text{carrier diff-group-im-}\pi \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-im-}\pi})$
 (is $\tau' \circ \tau = ?id\text{-image-}\pi$)
 <proof>

In the following lemma, again we transfer the result obtained in $\tau \circ \tau' = (\lambda x. \text{ if } x \in \text{carrier diff-group-im-}\pi' \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-im-}\pi'})$ and $\tau' \circ \tau = (\lambda x. \text{ if } x \in \text{carrier diff-group-im-}\pi \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-im-}\pi})$ from the image sets to the kernel sets

lemma (in *lemma-2-2-17*) *lemma-2-2-17-identities*: **shows** $\tau' \circ \tau = (\lambda x. \text{ if } x \in \text{carrier diff-group-ker-}p \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-ker-}p})$

and $\tau \circ \tau' = (\lambda x. \text{ if } x \in \text{carrier diff-group-ker-}p' \text{ then id } x \text{ else } \mathbf{1}_{\text{diff-group-ker-}p'})$
 <proof>

We now define what we consider inverse isomorphisms between differential groups (actually the definition also holds for monoids) by means of homomorphism

The previous definition, $op \cong_{invdiff}$, defined an isomorphism by means of differential homomorphisms

constdefs

iso-inv-compl :: (*'a*, *'c*) *monoid-scheme* => (*'b*, *'d*) *monoid-scheme* => ((*'a* => *'b*) $\times$ (*'b* => *'a*)) *set* (**infixr** $\cong_{invcompl}$ 60)

$D \cong_{\text{invcompl}} C == \{(f, g). f \in (D \cong_{\text{compl}} C) \ \& \ g \in (C \cong_{\text{compl}} D) \ \& \ (f \circ g = \text{completion } C \ C \ \text{id}) \ \& \ (g \circ f = \text{completion } D \ D \ \text{id})\}$

lemma *iso-inv-complI*: **assumes** $f: f \in (D \cong_{\text{compl}} C)$ **and** $g: g \in (C \cong_{\text{compl}} D)$ **and** $fg\text{-id}: (f \circ g = \text{completion } C \ C \ \text{id})$ **and** $gf\text{-id}: (g \circ f = \text{completion } D \ D \ \text{id})$ **shows** $(f, g) \in (D \cong_{\text{invcompl}} C)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-diff-impl-iso-inv-compl*: **assumes** $f, g: (f, g) \in (D \cong_{\text{invdiff}} C)$ **shows** $(f, g) \in (D \cong_{\text{invcompl}} C)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-compl-iso-compl*: **assumes** $f, f': (f, f') \in (D \cong_{\text{invcompl}} C)$ **shows** $f \in (D \cong_{\text{compl}} C)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-compl-iso-compl2*: **assumes** $f, f': (f, f') \in (D \cong_{\text{invcompl}} C)$ **shows** $f' \in (C \cong_{\text{compl}} D)$
 $\langle \text{proof} \rangle$

lemma *iso-inv-compl-id*: **assumes** $f, f': (f, f') \in (D \cong_{\text{invcompl}} C)$ **shows** $f' \circ f = \text{completion } D \ D \ \text{id}$
 $\langle \text{proof} \rangle$

lemma *iso-inv-compl-id2*: **assumes** $f, f': (f, f') \in (D \cong_{\text{invcompl}} C)$ **shows** $f \circ f' = \text{completion } C \ C \ \text{id}$
 $\langle \text{proof} \rangle$

lemma (in *lemma-2-2-17*) *lemma-2-2-17*: **shows** $(\tau, \tau') \in (\text{diff-group-ker-p} \cong_{\text{invcompl}} \text{diff-group-ker-p}')$
 $\langle \text{proof} \rangle$

end

9 Lemma 2.2.18 in Aransay's memoir

theory *lemma-2-2-18-local-nilpot*
imports
lemma-2-2-17-local-nilpot
begin

Lemma 2.2.18 is generic, in the sense that the previous definitions and premises from locales *lemma-2-2-11* to *lemma-2-2-17* are not needed. Only the notion of differential groups and isomorphism of abelian groups are introduced.

As far as we are in a generic setting, with homomorphisms instead of endomorphisms, the automation of the ring of endomorphisms is lost, and proofs

become a bit more obscure

Composition of completions is again a completion

lemma *hom-completion-comp-closed*: **includes** *group A + group B + group C*
assumes *f: f ∈ hom-completion A B and g: g ∈ hom-completion B C*
shows *g ∘ f ∈ hom-completion A C*
<proof>

lemma *iso-inv-compl-coherent-iso-inv-diff*: **assumes** *fg: (f, g) ∈ (F ≅_{invcompl} G)*
and *f-coherent: f ∘ diff F = diff G ∘ f*
and *g-coherent: g ∘ diff G = diff F ∘ g* **shows** *(f, g) ∈ (F ≅_{invdiff} G)*
<proof>

9.1 Lemma 2.2.18

The following lemma corresponds to *Lemma 2.2.18* in the memoir

It illustrates quite precisely the difficulties of proving facts about homomorphisms and endomorphisms when we loose the automation supplied in the previous lemmas

The difficulties are due to the neccesity of operating with endomorphisms and homomorphisms between different domains, *A* and *B*

A suitable environment would be the one defined by the ring *End (A)*, the ring *End (B)*, the commutative group *hom (A, B)* and the commutative group *hom (A, B)*, but then the question would be how to supply this structure with any automation

In my opinion, the definition *comm-group ?G ≡ comm-monoid ?G ∧ group ?G* should be relaxed; in its actual version, when unfolded, the characterization *group G ∧ comm-monoid G* is obtained, which unfolded again produces *group-axioms G ∧ monoid G ∧ comm-monoid-axioms G ∧ monoid G*, which is redundant. Two possible solutions would be to define *comm-group G = group G ∧ comm-monoid-axioms G* or also *comm-group G = group-axioms G ∧ comm-monoid G*

lemma *lemma-2-2-18*: **assumes** *A: diff-group A and B: comm-group B and F-F': (F, F') ∈ (A ≅_{invcompl} B)*
shows *diff-group (carrier = carrier B, mult = mult B, one = one B, diff = F ∘ (diff A) ∘ F')*
(is diff-group ?B')
and *(F, F') ∈ (A ≅_{invdiff} (carrier = carrier B, mult = mult B, one = one B, diff = F ∘ (diff A) ∘ F'))*
(is - ∈ A ≅_{invdiff} ?B')
<proof>

end

10 Lemma 2.2.19 in Aransay's memoir

```

theory lemma-2-2-19-local-nilpot
  imports
    lemma-2-2-18-local-nilpot
begin

```

Lemma 2.2.19, as well as *Lemma 2.2.18*, is generic in the sense that the previous definitions and premises from locales *lemma-2-2-11* to *lemma-2-2-17* are not needed. Only the definition of reduction is used

```

lemma (in diff-group) diff-group-is-group: shows group  $D$   $\langle$ proof $\rangle$ 

```

```

lemma hom-diffs-comp-closed: includes diff-group  $A$  includes diff-group  $B$  includes diff-group  $C$ 
  assumes  $f: f \in \text{hom-diff } A \ B$  and  $g: g \in \text{hom-diff } B \ C$ 
  shows  $g \circ f \in \text{hom-diff } A \ C$ 
 $\langle$ proof $\rangle$ 

```

10.1 Lemma 2.2.19

The following lemma corresponds to *Lemma 2.2.19* as stated in Aransay's memoir

```

lemma (in reduction) lemma-2-2-19: assumes  $B: \text{diff-group } B$  and  $F\text{-}F'\text{-isom:}$ 
 $(F, F') \in (C \cong_{\text{invdiff}} B)$ 
  shows reduction  $D \ B \ (F \circ f) \ (g \circ F') \ h$ 
 $\langle$ proof $\rangle$ 

```

end

11 Proof of the Basic Perturbation Lemma

```

theory Basic-Perturbation-Lemma-local-nilpot
  imports
    lemma-2-2-19-local-nilpot
begin

```

In the following locale we define an abbreviation that we will use later in proofs, and we also join the results obtained in locale *lemma-2-2-17* with the ones reached in *lemma-2-2-11*. The combination of both locales give us the set of premises in the Basic Perturbation Lemma (from now on, BPL) statement

```

locale BPL = lemma-2-2-17 + lemma-2-2-11

```

```

context BPL
begin

```

definition f' **where** $f' ==$ (*completion*
 $\langle \text{carrier} = \text{kernel } D \ D \ p, \text{mult} = \text{op} \otimes, \text{one} = \mathbf{1},$
 $\text{diff} = \text{completion } \langle \text{carrier} = \text{kernel } D \ D \ p, \text{mult} = \text{op} \otimes, \text{one} = \mathbf{1}, \text{diff} = \text{differ} \rangle$
 $D \ (\text{differ}) \rangle \ C \ f$)

end

lemma (*in BPL*) $\pi\text{-gf}$: **shows** $g \circ f = \pi$
 $\langle \text{proof} \rangle$

11.1 BPL proof

The following lemma corresponds to the first part of *Lemma 2.2.20* (i.e., the BPL) in Aransay's memoir

The proof of the BPL is divided into two parts, as it is also in Aransay's memoir.

In the first part, proved in *BPL-reduction*, from the given premises, we build a new reduction from $D' = \langle \text{carrier} = \text{carrier } D, \dots, \text{diff} = \text{differ}_D \oplus_R \delta \rangle$ into C' , where $C' = \langle \text{carrier} = \text{carrier } C, \dots, \text{diff} = f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-}p'} \circ \tau) \circ g \rangle (f' \circ (\tau' \circ (\mathbf{1}_R \ominus_R p')))$

The reduction is given by the triple $f' \circ (\tau' \circ \mathbf{1}_R \ominus_R p')$, $\text{inc-ker-}p' \circ \tau \circ g$, h'

In the second part of the proof of the BPL, here stored in lemma *BPL-simplifications*, the expressions $f' \circ (\tau' \circ \mathbf{1}_R \ominus_R p')$, $\text{inc-ker-}p' \circ \tau \circ g$ and $f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-}p'} \circ \tau) \circ g$ are simplified, obtaining the ones in the BPL statement

By finally joining *BPL-reduction* and *BPL-simplifications*, we complete the proof of the BPL

11.2 Existence of a reduction

lemma (*in BPL*) *BPL-reduction*:

shows *reduction* D'

$\langle \text{carrier} = \text{carrier } C, \text{mult} = \text{mult } C, \text{one} = \text{one } C, \text{diff} = f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-}p'} \circ \tau) \circ g \rangle (f' \circ (\tau' \circ (\mathbf{1}_R \ominus_R p')))$

$(\text{inc-ker-}p' \circ \tau \circ g) \ h'$

$\langle \text{proof} \rangle$

11.3 BPL previous simplifications

In order to prove the simplifications required in the second part of the proof, i.e. lemma *BPL-simplifications*, we first have to prove some results concern-

ing the composition of some of the homomorphisms and endomorphisms we have already introduced.

Therefore, we have the ring R and we prove that it behaves as expected with some homomorphisms from $\text{Hom } (D \ C)$ and $\text{Hom } (C \ D)$, where the operation to relate them is the composition

We will prove some properties such as distributivity of composition with respect to addition of endomorphisms and the like

The results are stated in generic terms

lemma (in ring-endomorphisms) *add-dist-comp*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$ **and** a : $a \in \text{carrier } R$

and b : $b \in \text{carrier } R$ **shows** $(a \oplus_R b) \circ g = (\lambda x. \text{ if } x \in \text{carrier } C \text{ then } (a \circ g) \ x \otimes (b \circ g) \ x \text{ else } \mathbf{1})$

<proof>

lemma (in ring-endomorphisms) *comp-hom-compl*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$ **and** a : $a \in \text{carrier } R$

shows $a \circ g = (\lambda x. \text{ if } x \in \text{carrier } C \text{ then } (a \circ g) \ x \text{ else } \mathbf{1})$

<proof>

lemma (in ring-endomorphisms) *one-comp-g*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$

shows $\mathbf{1}_R \circ g = g$

<proof>

lemma (in ring-endomorphisms) *minus-dist-comp*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$ **and** a : $a \in \text{carrier } R$

and b : $b \in \text{carrier } R$ **shows** $(a \ominus_R b) \circ g = (\lambda x. \text{ if } x \in \text{carrier } C \text{ then } (a \circ g) \ x \otimes ((\ominus_R b) \circ g) \ x \text{ else } \mathbf{1})$

<proof>

lemma (in ring-endomorphisms) *minus-comp-g*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$ **and** a : $a \in \text{carrier } R$

and b : $b \in \text{carrier } R$ **and** $a\text{-eq-}b$: $a = b$ **shows** $(\ominus_R a) \circ g = (\ominus_R b) \circ g$

<proof>

lemma (in ring-endomorphisms) *minus-comp-g2*: **assumes** C : diff-group C **and** g : $g \in \text{hom-completion } C \ D$ **and** a : $a \in \text{carrier } R$

and b : $b \in \text{carrier } R$ **and** $a\text{-eq-}b$: $a \circ g = b \circ g$ **shows** $(\ominus_R a) \circ g = (\ominus_R b) \circ g$

<proof>

lemma (in ring-endomorphisms) *l-add-dist-comp*: **includes** diff-group C **assumes** f : $f \in \text{hom-completion } D \ C$ **and** a : $a \in \text{carrier } R$

and b : $b \in \text{carrier } R$ **shows** $f \circ (a \oplus_R b) = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } (f \circ a) \ x \otimes_C (f \circ b) \ x \text{ else } \mathbf{1}_C)$

<proof>

lemma (in *ring-endomorphisms*) *l-comp-hom-compl*: **assumes** C : *diff-group* C **and** f : $f \in \text{hom-completion } D \ C$ **and** a : $a \in \text{carrier } R$
shows $f \circ a = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } (f \circ a) \ x \text{ else } \mathbf{1}_C)$
 $\langle \text{proof} \rangle$

lemma (in *ring-endomorphisms*) *l-minus-dist-comp*: **includes** *diff-group* C **assumes** f : $f \in \text{hom-completion } D \ C$ **and** a : $a \in \text{carrier } R$
and b : $b \in \text{carrier } R$ **shows** $f \circ (a \ominus_R b) = (\lambda x. \text{ if } x \in \text{carrier } D \text{ then } (f \circ a) \ x \otimes_C (f \circ (\ominus_R b)) \ x \text{ else } \mathbf{1}_C)$
 $\langle \text{proof} \rangle$

lemma (in *ring-endomorphisms*) *l-minus-comp-f*: **assumes** C : *diff-group* C **and** f : $f \in \text{hom-completion } D \ C$ **and** a : $a \in \text{carrier } R$
and b : $b \in \text{carrier } R$ **and** *a-eq-b*: $f \circ a = f \circ b$ **shows** $f \circ (\ominus_R a) = f \circ (\ominus_R b)$
 $\langle \text{proof} \rangle$

The following properties are used later in lemma *BPL-simplifications*; just in order to make the proof of *BPL-simplification* shorter, we have extracted them, as far as they are not generic properties that can be used in other different settings

lemma (in *BPL*) *inc-ker-p τ -eq- τ* : **shows** $\text{inc-ker-p}' \circ \tau = \tau$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *τg -eq- $\pi' g$* : **shows** $\tau \circ g = \pi' \circ g$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *diff'h'g-eq-zero*: **shows** $(\text{diff}' \otimes_R h') \circ g = (\lambda x. \text{ if } x \in \text{carrier } C \text{ then } \mathbf{1} \text{ else } \mathbf{1})$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *h'diff'g-eq-psihdeltag*: **shows** $(h' \otimes_R \text{diff}') \circ g = (\Psi \otimes_R h \otimes_R \delta) \circ g$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *p'g-eq-psihdeltag*: **shows** $p' \circ g = (\Psi \otimes_R h \otimes_R \delta) \circ g$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *$\tau' \pi'$ -eq- $\pi \pi'$* : **shows** $\tau' \circ \pi' = \pi \circ \pi'$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *f' π -eq-f π* : **shows** $f' \circ \pi = f \circ \pi$
 $\langle \text{proof} \rangle$

lemma (in *BPL*) *f π -eq-f*: **shows** $f \circ \pi = f$
 $\langle \text{proof} \rangle$

lemma (in BPL) *fh'diff'-eq-zero*: **shows** $f \circ (h' \otimes_R \text{diff}') = (\lambda x. \text{if } x \in \text{carrier } D \text{ then } \mathbf{1}_C \text{ else } \mathbf{1}_C)$
 <proof>

lemma (in BPL) *fdiff'h'-eq-fdeltahphi*: **shows** $f \circ (\text{diff}' \otimes_R h') = f \circ \delta \otimes_R h \otimes_R \Phi$
 <proof>

lemma (in BPL) *fp'-eq-fdeltahphi*: **shows** $f \circ p' = f \circ \delta \otimes_R h \otimes_R \Phi$
 <proof>

lemma (in BPL) *diff-ker-p'\pi'-eq-diff'\pi'*: **shows** $\text{differ}_{\text{diff-group-ker-p}'} \circ \pi' = \text{diff}' \circ \pi'$
 <proof>

lemma (in BPL) *\tau'diff'-eq-\pi diff'*: **shows** $\tau' \circ \text{differ}_{\text{diff-group-ker-p}'} = \pi \circ \text{differ}_{\text{diff-group-ker-p}'}$
 <proof>

lemma (in BPL) *f\pi'g-eq-id*: **shows** $f \circ \pi' \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } \text{id } x \text{ else } \mathbf{1}_C)$
 <proof>

lemma (in BPL) *\pi'g-eq-psig*: **shows** $\pi' \circ g = \Psi \circ g$
 <proof>

11.4 BPL simplification

Now we can prove the simplifications of the terms in the reduction; these simplification processes correspond to the ones in pages 56 and 57 of Aransay's memoir

lemma (in BPL) *BPL-simplifications*: **shows** $f: (f' \circ (\tau' \circ \mathbf{1}_R \ominus_R p')) = f \circ \Phi$
and $g: (\text{inc-ker-p}' \circ \tau \circ g) = \Psi \circ g$
and $\text{diff-C}: f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-p}'} \circ \tau) \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } (\text{differ}_C) x \otimes_C (f \circ \delta \circ \Psi \circ g) x \text{ else } \mathbf{1}_C)$
 <proof>

By joining *reduction D'* ($\text{carrier} = \text{carrier } C, \text{mult} = \text{op} \otimes_C, \text{one} = \mathbf{1}_C, \text{diff} = f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-p}'} \circ \tau) \circ g$) ($f' \circ (\tau' \circ \mathbf{1}_R \ominus_R p')$) ($\text{inc-ker-p}' \circ \tau \circ g$) h' and $f' \circ (\tau' \circ \mathbf{1}_R \ominus_R p') = f \circ \Phi$

$\text{inc-ker-p}' \circ \tau \circ g = \Psi \circ g$

$f' \circ (\tau' \circ \text{differ}_{\text{diff-group-ker-p}'} \circ \tau) \circ g = (\lambda x. \text{if } x \in \text{carrier } C \text{ then } (\text{differ}_C) x \otimes_C (f \circ \delta \circ \Psi \circ g) x \text{ else } \mathbf{1}_C)$ we get the proof of the BPL, stated as in Lemma 2.2.20 in Aransay's memoir

lemma (in BPL) *BPL*: **shows** *reduction D'*

```

  (| carrier = carrier C, mult = mult C, one = one C, diff = (λx. if x ∈ carrier
C then (diffC) x ⊗C (f ∘ δ ∘ Ψ ∘ g) x else 1C) |)
  (f ∘ Φ) (Ψ ∘ g) h'
⟨proof⟩

end

```

12 Definitions of Upper Bounds and Least Upper Bounds

```

theory Lubs
imports Main
begin

```

Thanks to suggestions by James Margetson

```

definition
  settle :: ['a set, 'a::ord] => bool (infixl *<= 70) where
    S *<= x = (ALL y: S. y <= x)

```

```

definition
  setge :: ['a::ord, 'a set] => bool (infixl <=* 70) where
    x <=* S = (ALL y: S. x <= y)

```

```

definition
  leastP      :: ['a => bool, 'a::ord] => bool where
  leastP P x = (P x & x <=* Collect P)

```

```

definition
  isUb        :: ['a set, 'a set, 'a::ord] => bool where
  isUb R S x = (S *<= x & x: R)

```

```

definition
  isLub       :: ['a set, 'a set, 'a::ord] => bool where
  isLub R S x = leastP (isUb R S) x

```

```

definition
  ub         :: ['a set, 'a::ord set] => 'a set where
  ub R S = Collect (isUb R S)

```

12.1 Rules for the Relations *<= and <=*

```

lemma settleI: ALL y: S. y <= x ==> S *<= x
⟨proof⟩

```

```

lemma settleD: [| S *<= x; y: S |] ==> y <= x
⟨proof⟩

```

```

lemma setgeI: ALL y: S. x <= y ==> x <=* S

```

$\langle proof \rangle$

lemma *setgeD*: $[| x \leq^* S; y: S |] \implies x \leq y$
 $\langle proof \rangle$

12.2 Rules about the Operators *leastP*, *ub* and *lub*

lemma *leastPD1*: $leastP\ P\ x \implies P\ x$
 $\langle proof \rangle$

lemma *leastPD2*: $leastP\ P\ x \implies x \leq^* Collect\ P$
 $\langle proof \rangle$

lemma *leastPD3*: $[| leastP\ P\ x; y: Collect\ P |] \implies x \leq y$
 $\langle proof \rangle$

lemma *isLubD1*: $isLub\ R\ S\ x \implies S \leq^* x$
 $\langle proof \rangle$

lemma *isLubD1a*: $isLub\ R\ S\ x \implies x: R$
 $\langle proof \rangle$

lemma *isLub-isUb*: $isLub\ R\ S\ x \implies isUb\ R\ S\ x$
 $\langle proof \rangle$

lemma *isLubD2*: $[| isLub\ R\ S\ x; y: S |] \implies y \leq x$
 $\langle proof \rangle$

lemma *isLubD3*: $isLub\ R\ S\ x \implies leastP(isUb\ R\ S)\ x$
 $\langle proof \rangle$

lemma *isLubI1*: $leastP(isUb\ R\ S)\ x \implies isLub\ R\ S\ x$
 $\langle proof \rangle$

lemma *isLubI2*: $[| isUb\ R\ S\ x; x \leq^* Collect\ (isUb\ R\ S) |] \implies isLub\ R\ S\ x$
 $\langle proof \rangle$

lemma *isUbD*: $[| isUb\ R\ S\ x; y: S |] \implies y \leq x$
 $\langle proof \rangle$

lemma *isUbD2*: $isUb\ R\ S\ x \implies S \leq^* x$
 $\langle proof \rangle$

lemma *isUbD2a*: $isUb\ R\ S\ x \implies x: R$
 $\langle proof \rangle$

lemma *isUbI*: $[| S \leq^* x; x: R |] \implies isUb\ R\ S\ x$
 $\langle proof \rangle$

lemma *isLub-le-isUb*: $[[\text{isLub } R \ S \ x; \text{isUb } R \ S \ y]] \implies x \leq y$
 $\langle \text{proof} \rangle$

lemma *isLub-ubs*: $\text{isLub } R \ S \ x \implies x \leq^* \text{ubs } R \ S$
 $\langle \text{proof} \rangle$

end

13 Abstract rational numbers

theory *Abstract-Rat*
imports *GCD*
begin

types $\text{Num} = \text{int} \times \text{int}$

abbreviation
 $\text{Num0-syn} :: \text{Num} \rightarrow \text{int}$
where $0_N \equiv (0, 0)$

abbreviation
 $\text{Numi-syn} :: \text{int} \Rightarrow \text{Num}$
where $i_N \equiv (i, 1)$

definition
 $\text{isnormNum} :: \text{Num} \Rightarrow \text{bool}$
where
 $\text{isnormNum} = (\lambda(a,b). (\text{if } a = 0 \text{ then } b = 0 \text{ else } b > 0 \wedge \text{igcd } a \ b = 1))$

definition
 $\text{normNum} :: \text{Num} \Rightarrow \text{Num}$
where
 $\text{normNum} = (\lambda(a,b). (\text{if } a=0 \vee b = 0 \text{ then } (0,0) \text{ else } (\text{let } g = \text{igcd } a \ b$
 $\text{in if } b > 0 \text{ then } (a \text{ div } g, b \text{ div } g) \text{ else } (- (a \text{ div } g), - (b \text{ div } g))))))$

lemma *normNum-isnormNum* [simp]: $\text{isnormNum } (\text{normNum } x)$
 $\langle \text{proof} \rangle$

Arithmetic over Num

definition
 $\text{Nadd} :: \text{Num} \Rightarrow \text{Num} \Rightarrow \text{Num}$ (**infixl** $+_N$ 60)
where
 $\text{Nadd} = (\lambda(a,b) (a',b'). \text{if } a = 0 \vee b = 0 \text{ then } \text{normNum}(a',b')$
 $\text{else if } a'=0 \vee b' = 0 \text{ then } \text{normNum}(a,b)$
 $\text{else } \text{normNum}(a*b' + b*a', b*b'))$

definition

$Nmul :: Num \Rightarrow Num \Rightarrow Num$ (**infixl** $*_N$ 60)
where
 $Nmul = (\lambda(a,b) (a',b'). \text{let } g = \text{igcd } (a*a') (b*b') \text{ in } (a*a' \text{ div } g, b*b' \text{ div } g))$

definition
 $Nneg :: Num \Rightarrow Num$ ($\sim_N$)
where
 $Nneg \equiv (\lambda(a,b). (-a,b))$

definition
 $Nsub :: Num \Rightarrow Num \Rightarrow Num$ (**infixl** $-_N$ 60)
where
 $Nsub = (\lambda a b. a +_N \sim_N b)$

definition
 $Ninv :: Num \Rightarrow Num$
where
 $Ninv \equiv \lambda(a,b). \text{if } a < 0 \text{ then } (-b, |a|) \text{ else } (b,a)$

definition
 $Ndiv :: Num \Rightarrow Num \Rightarrow Num$ (**infixl** $\div_N$ 60)
where
 $Ndiv \equiv \lambda a b. a *_N Ninv b$

lemma $Nneg\text{-}normN[simp]$: $isnormNum\ x \implies isnormNum\ (\sim_N x)$
 $\langle proof \rangle$
lemma $Nadd\text{-}normN[simp]$: $isnormNum\ (x +_N y)$
 $\langle proof \rangle$
lemma $Nsub\text{-}normN[simp]$: $\llbracket isnormNum\ y \rrbracket \implies isnormNum\ (x -_N y)$
 $\langle proof \rangle$
lemma $Nmul\text{-}normN[simp]$: **assumes** $xn:isnormNum\ x$ **and** $yn:isnormNum\ y$
shows $isnormNum\ (x *_N y)$
 $\langle proof \rangle$

lemma $Ninv\text{-}normN[simp]$: $isnormNum\ x \implies isnormNum\ (Ninv\ x)$
 $\langle proof \rangle$

lemma $isnormNum\text{-}int[simp]$:
 $isnormNum\ 0_N \wedge isnormNum\ (1::int)_N \wedge i \neq 0 \implies isnormNum\ i_N$
 $\langle proof \rangle$

Relations over Num

definition
 $Nlt0 :: Num \Rightarrow bool$ ($0 >_N$)
where
 $Nlt0 = (\lambda(a,b). a < 0)$

definition

$Nle0 :: Num \Rightarrow bool \ (0 \geq_N)$

where

$Nle0 = (\lambda(a,b). a \leq 0)$

definition

$Ng0 :: Num \Rightarrow bool \ (0 <_N)$

where

$Ng0 = (\lambda(a,b). a > 0)$

definition

$Nge0 :: Num \Rightarrow bool \ (0 \leq_N)$

where

$Nge0 = (\lambda(a,b). a \geq 0)$

definition

$Nlt :: Num \Rightarrow Num \Rightarrow bool \ (\mathbf{infix} <_N 55)$

where

$Nlt = (\lambda a b. 0 >_N (a -_N b))$

definition

$Nle :: Num \Rightarrow Num \Rightarrow bool \ (\mathbf{infix} \leq_N 55)$

where

$Nle = (\lambda a b. 0 \geq_N (a -_N b))$

definition

$INum = (\lambda(a,b). \text{of-int } a / \text{of-int } b)$

lemma $INum\text{-int [simp]}$: $INum\ i_N = ((\text{of-int } i) :: 'a :: \text{field})\ INum\ 0_N = (0 :: 'a :: \text{field})$
 $\langle \text{proof} \rangle$

lemma $isnormNum\text{-unique [simp]}$:

assumes $na: isnormNum\ x$ **and** $nb: isnormNum\ y$

shows $((INum\ x :: 'a :: \{\text{ring-char-0, field, division-by-zero}\}) = INum\ y) = (x = y)$ **(is ?lhs = ?rhs)**
 $\langle \text{proof} \rangle$

lemma $isnormNum0 [simp]$: $isnormNum\ x \implies (INum\ x = (0 :: 'a :: \{\text{ring-char-0, field, division-by-zero}\})) = (x = 0_N)$
 $\langle \text{proof} \rangle$

lemma of-int-div-aux : $d \sim 0 \implies ((\text{of-int } x) :: 'a :: \{\text{field, ring-char-0}\}) / (\text{of-int } d) =$
 $\text{of-int } (x \text{ div } d) + (\text{of-int } (x \text{ mod } d)) / ((\text{of-int } d) :: 'a)$
 $\langle \text{proof} \rangle$

lemma of-int-div : $(d :: \text{int}) \sim 0 \implies d \text{ dvd } n \implies$
 $(\text{of-int } (n \text{ div } d) :: 'a :: \{\text{field, ring-char-0}\}) = \text{of-int } n / \text{of-int } d$
 $\langle \text{proof} \rangle$

lemma *normNum[simp]*: $INum (normNum x) = (INum x :: 'a :: \{ring-char-0, field, division-by-zero\})$
 $\langle proof \rangle$

lemma *INum-normNum-iff*: $(INum x :: 'a :: \{field, division-by-zero, ring-char-0\})$
 $= INum y \longleftrightarrow normNum x = normNum y$ (**is** *?lhs = ?rhs*)
 $\langle proof \rangle$

lemma *Nadd[simp]*: $INum (x +_N y) = INum x + (INum y :: 'a :: \{ring-char-0, division-by-zero, field\})$
 $\langle proof \rangle$

lemma *Nmul[simp]*: $INum (x *_N y) = INum x * (INum y :: 'a :: \{ring-char-0, division-by-zero, field\})$
 $\langle proof \rangle$

lemma *Nneg[simp]*: $INum (\sim_N x) = - (INum x :: 'a :: field)$
 $\langle proof \rangle$

lemma *Nsub[simp]*: **shows** $INum (x -_N y) = INum x - (INum y :: 'a :: \{ring-char-0, division-by-zero, field\})$
 $\langle proof \rangle$

lemma *Ninv[simp]*: $INum (Ninv x) = (1 :: 'a :: \{division-by-zero, field\}) / (INum x)$
 $\langle proof \rangle$

lemma *Ndiv[simp]*: $INum (x \div_N y) = INum x / (INum y :: 'a :: \{ring-char-0, division-by-zero, field\})$ $\langle proof \rangle$

lemma *Nlt0-iff[simp]*: **assumes** $nx: isnormNum x$
shows $((INum x :: 'a :: \{ring-char-0, division-by-zero, ordered-field\}) < 0) = 0 >_N x$
 $\langle proof \rangle$

lemma *Nle0-iff[simp]*: **assumes** $nx: isnormNum x$
shows $((INum x :: 'a :: \{ring-char-0, division-by-zero, ordered-field\}) \leq 0) = 0 \geq_N x$
 $\langle proof \rangle$

lemma *Nglt0-iff[simp]*: **assumes** $nx: isnormNum x$ **shows** $((INum x :: 'a :: \{ring-char-0, division-by-zero, ordered-field\}) < 0) = 0 <_N x$
 $\langle proof \rangle$

lemma *Nge0-iff[simp]*: **assumes** $nx: isnormNum x$
shows $((INum x :: 'a :: \{ring-char-0, division-by-zero, ordered-field\}) \geq 0) = 0 \leq_N x$
 $\langle proof \rangle$

lemma *Nlt-iff[simp]*: **assumes** $nx: isnormNum x$ **and** $ny: isnormNum y$

shows $((INum\ x :: 'a :: \{\text{ring-char-0, division-by-zero, ordered-field}\}) < INum\ y)$
 $= (x <_N y)$
 $\langle proof \rangle$

lemma *Nle-iff[simp]*: **assumes** $nx: isnormNum\ x$ **and** $ny: isnormNum\ y$
shows $((INum\ x :: 'a :: \{\text{ring-char-0, division-by-zero, ordered-field}\}) \leq INum\ y)$
 $= (x \leq_N y)$
 $\langle proof \rangle$

lemma *Nadd-commute*: $x +_N y = y +_N x$
 $\langle proof \rangle$

lemma*[simp]*: $(0, b) +_N y = normNum\ y\ (a, 0) +_N y = normNum\ y$
 $x +_N (0, b) = normNum\ x\ x +_N (a, 0) = normNum\ x$
 $\langle proof \rangle$

lemma *normNum-nilpotent-aux[simp]*: **assumes** $nx: isnormNum\ x$
shows $normNum\ x = x$
 $\langle proof \rangle$

lemma *normNum-nilpotent[simp]*: $normNum\ (normNum\ x) = normNum\ x$
 $\langle proof \rangle$

lemma *normNum0[simp]*: $normNum\ (0, b) = 0_N\ normNum\ (a, 0) = 0_N$
 $\langle proof \rangle$

lemma *normNum-Nadd*: $normNum\ (x +_N y) = x +_N y$ $\langle proof \rangle$

lemma *Nadd-normNum1[simp]*: $normNum\ x +_N y = x +_N y$
 $\langle proof \rangle$

lemma *Nadd-normNum2[simp]*: $x +_N normNum\ y = x +_N y$
 $\langle proof \rangle$

lemma *Nadd-assoc*: $x +_N y +_N z = x +_N (y +_N z)$
 $\langle proof \rangle$

lemma *Nmul-commute*: $isnormNum\ x \implies isnormNum\ y \implies x *_N y = y *_N x$
 $\langle proof \rangle$

lemma *Nmul-assoc*: **assumes** $nx: isnormNum\ x$ **and** $ny: isnormNum\ y$ **and** $nz: isnormNum\ z$
shows $x *_N y *_N z = x *_N (y *_N z)$
 $\langle proof \rangle$

lemma *Nsub0*: **assumes** $x: isnormNum\ x$ **and** $y: isnormNum\ y$ **shows** $(x -_N y = 0_N) = (x = y)$
 $\langle proof \rangle$

lemma *Nmul0[simp]*: $c *_N 0_N = 0_N\ 0_N *_N c = 0_N$
 $\langle proof \rangle$

lemma *Nmul-eq0[simp]*: **assumes** $nx: isnormNum\ x$ **and** $ny: isnormNum\ y$

shows $(x *_N y = 0_N) = (x = 0_N \vee y = 0_N)$
 $\langle \text{proof} \rangle$

lemma *Nneg-Nneg[simp]*: $\sim_N (\sim_N c) = c$
 $\langle \text{proof} \rangle$

lemma *Nmul1[simp]*:
 $\text{isnormNum } c \implies 1_N *_N c = c$
 $\text{isnormNum } c \implies c *_N 1_N = c$
 $\langle \text{proof} \rangle$

end

14 Rational numbers

theory *Rational*
imports $\sim\sim/\text{src}/\text{HOL}/\text{Library}/\text{Abstract-Rat}$
uses (rat-arith.ML)
begin

14.1 Rational numbers

14.1.1 Equivalence of fractions

definition
 $\text{fraction} :: (\text{int} \times \text{int}) \text{ set}$ **where**
 $\text{fraction} = \{x. \text{snd } x \neq 0\}$

definition
 $\text{ratrel} :: ((\text{int} \times \text{int}) \times (\text{int} \times \text{int})) \text{ set}$ **where**
 $\text{ratrel} = \{(x,y). \text{snd } x \neq 0 \wedge \text{snd } y \neq 0 \wedge \text{fst } x * \text{snd } y = \text{fst } y * \text{snd } x\}$

lemma *fraction-iff [simp]*: $(x \in \text{fraction}) = (\text{snd } x \neq 0)$
 $\langle \text{proof} \rangle$

lemma *ratrel-iff [simp]*:
 $((x,y) \in \text{ratrel}) =$
 $(\text{snd } x \neq 0 \wedge \text{snd } y \neq 0 \wedge \text{fst } x * \text{snd } y = \text{fst } y * \text{snd } x)$
 $\langle \text{proof} \rangle$

lemma *refl-ratrel*: $\text{refl fraction ratrel}$
 $\langle \text{proof} \rangle$

lemma *sym-ratrel*: sym ratrel
 $\langle \text{proof} \rangle$

lemma *trans-ratrel-lemma*:
assumes $1: a * b' = a' * b$
assumes $2: a' * b'' = a'' * b'$
assumes $3: b' \neq (0::\text{int})$

shows $a * b'' = a'' * b$
 $\langle proof \rangle$

lemma *trans-ratrel*: *trans ratrel*
 $\langle proof \rangle$

lemma *equiv-ratrel*: *equiv fraction ratrel*
 $\langle proof \rangle$

lemmas *equiv-ratrel-iff* [*iff*] = *eq-equiv-class-iff* [*OF equiv-ratrel*]

lemma *equiv-ratrel-iff2*:
 $\llbracket \text{snd } x \neq 0; \text{snd } y \neq 0 \rrbracket$
 $\implies (\text{ratrel} \text{ `` } \{x\} = \text{ratrel} \text{ `` } \{y\}) = ((x,y) \in \text{ratrel})$
 $\langle proof \rangle$

14.1.2 The type of rational numbers

typedef (*Rat*) *rat* = *fraction* // *ratrel*
 $\langle proof \rangle$

lemma *ratrel-in-Rat* [*simp*]: $\text{snd } x \neq 0 \implies \text{ratrel} \text{ `` } \{x\} \in \text{Rat}$
 $\langle proof \rangle$

declare *Abs-Rat-inject* [*simp*] *Abs-Rat-inverse* [*simp*]

definition

Fract :: *int* $\Rightarrow$ *int* $\Rightarrow$ *rat* **where**
 $[code \text{ func } del]: \text{Fract } a \ b = \text{Abs-Rat } (\text{ratrel} \text{ `` } \{(a,b)\})$

lemma *Fract-zero*:
 $\text{Fract } k \ 0 = \text{Fract } l \ 0$
 $\langle proof \rangle$

theorem *Rat-cases* [*case-names Fract, cases type: rat*]:
 $(!!a \ b. \ q = \text{Fract } a \ b \implies b \neq 0 \implies C) \implies C$
 $\langle proof \rangle$

theorem *Rat-induct* [*case-names Fract, induct type: rat*]:
 $(!!a \ b. \ b \neq 0 \implies P \ (\text{Fract } a \ b)) \implies P \ q$
 $\langle proof \rangle$

14.1.3 Congruence lemmas

lemma *add-congruent2*:
 $(\lambda x \ y. \ \text{ratrel} \text{ `` } \{(\text{fst } x * \text{snd } y + \text{fst } y * \text{snd } x, \text{snd } x * \text{snd } y)\})$
respects2 ratrel
 $\langle proof \rangle$

lemma *minus-congruent*:

$(\lambda x. \text{ratrel}''\{(- \text{fst } x, \text{snd } x)\}) \text{ respects ratrel}$
 $\langle \text{proof} \rangle$

lemma *mult-congruent2*:

$(\lambda x y. \text{ratrel}''\{(\text{fst } x * \text{fst } y, \text{snd } x * \text{snd } y)\}) \text{ respects2 ratrel}$
 $\langle \text{proof} \rangle$

lemma *inverse-congruent*:

$(\lambda x. \text{ratrel}''\{\text{if } \text{fst } x = 0 \text{ then } (0, 1) \text{ else } (\text{snd } x, \text{fst } x)\}) \text{ respects ratrel}$
 $\langle \text{proof} \rangle$

lemma *le-congruent2*:

$(\lambda x y. \{(\text{fst } x * \text{snd } y) * (\text{snd } x * \text{snd } y) \leq (\text{fst } y * \text{snd } x) * (\text{snd } x * \text{snd } y)\})$
 respects2 ratrel
 $\langle \text{proof} \rangle$

lemmas $\text{UN-ratrel} = \text{UN-equiv-class } [\text{OF equiv-ratrel}]$

lemmas $\text{UN-ratrel2} = \text{UN-equiv-class2 } [\text{OF equiv-ratrel equiv-ratrel}]$

14.1.4 Standard operations on rational numbers

instantiation $\text{rat} :: \{\text{zero}, \text{one}, \text{plus}, \text{minus}, \text{uminus}, \text{times}, \text{inverse}, \text{ord}, \text{abs}, \text{sgn}\}$

begin

definition

Zero-rat-def [code func del]: $0 = \text{Fract } 0 \ 1$

definition

One-rat-def [code func del]: $1 = \text{Fract } 1 \ 1$

definition

add-rat-def [code func del]:
 $q + r =$
 $\text{Abs-Rat } (\bigcup x \in \text{Rep-Rat } q. \bigcup y \in \text{Rep-Rat } r.$
 $\text{ratrel}''\{(\text{fst } x * \text{snd } y + \text{fst } y * \text{snd } x, \text{snd } x * \text{snd } y)\})$

definition

minus-rat-def [code func del]:
 $- q = \text{Abs-Rat } (\bigcup x \in \text{Rep-Rat } q. \text{ratrel}''\{(- \text{fst } x, \text{snd } x)\})$

definition

diff-rat-def [code func del]: $q - r = q + - (r::\text{rat})$

definition

mult-rat-def [code func del]:
 $q * r =$
 $\text{Abs-Rat } (\bigcup x \in \text{Rep-Rat } q. \bigcup y \in \text{Rep-Rat } r.$

$ratrel^{''}\{(fst\ x * fst\ y, snd\ x * snd\ y)\}$

definition

inverse-rat-def [code func del]:
inverse $q =$
Abs-Rat $(\bigcup x \in Rep-Rat\ q.$
 $ratrel^{''}\{if\ fst\ x=0\ then\ (0,1)\ else\ (snd\ x, fst\ x)\})$

definition

divide-rat-def [code func del]: $q / r = q * inverse\ (r::rat)$

definition

le-rat-def [code func del]:
 $q \leq r \longleftrightarrow contents\ (\bigcup x \in Rep-Rat\ q. \bigcup y \in Rep-Rat\ r.$
 $\{(fst\ x * snd\ y)*(snd\ x * snd\ y) \leq (fst\ y * snd\ x)*(snd\ x * snd\ y)\})$

definition

less-rat-def [code func del]: $z < (w::rat) \longleftrightarrow z \leq w \wedge z \neq w$

definition

abs-rat-def: $|q| = (if\ q < 0\ then\ -q\ else\ (q::rat))$

definition

sgn-rat-def: $sgn\ (q::rat) = (if\ q=0\ then\ 0\ else\ if\ 0 < q\ then\ 1\ else\ -1)$

instance $\langle proof \rangle$

end

instantiation $rat :: power$

begin

primrec *power-rat*

where

rat-power-0: $q \wedge 0 = (1::rat)$
 $| rat-power-Suc: q \wedge (Suc\ n) = (q::rat) * (q \wedge n)$

instance $\langle proof \rangle$

end

theorem *eq-rat*: $b \neq 0 ==> d \neq 0 ==>$

$(Fract\ a\ b = Fract\ c\ d) = (a * d = c * b)$
 $\langle proof \rangle$

theorem *add-rat*: $b \neq 0 ==> d \neq 0 ==>$

$Fract\ a\ b + Fract\ c\ d = Fract\ (a * d + c * b)\ (b * d)$
 $\langle proof \rangle$

theorem *minus-rat*: $b \neq 0 \implies -(Fract\ a\ b) = Fract\ (-a)\ b$
 $\langle proof \rangle$

theorem *diff-rat*: $b \neq 0 \implies d \neq 0 \implies$
 $Fract\ a\ b - Fract\ c\ d = Fract\ (a * d - c * b)\ (b * d)$
 $\langle proof \rangle$

theorem *mult-rat*: $b \neq 0 \implies d \neq 0 \implies$
 $Fract\ a\ b * Fract\ c\ d = Fract\ (a * c)\ (b * d)$
 $\langle proof \rangle$

theorem *inverse-rat*: $a \neq 0 \implies b \neq 0 \implies$
 $inverse\ (Fract\ a\ b) = Fract\ b\ a$
 $\langle proof \rangle$

theorem *divide-rat*: $c \neq 0 \implies b \neq 0 \implies d \neq 0 \implies$
 $Fract\ a\ b / Fract\ c\ d = Fract\ (a * d)\ (b * c)$
 $\langle proof \rangle$

theorem *le-rat*: $b \neq 0 \implies d \neq 0 \implies$
 $(Fract\ a\ b \leq Fract\ c\ d) = ((a * d) * (b * d) \leq (c * b) * (b * d))$
 $\langle proof \rangle$

theorem *less-rat*: $b \neq 0 \implies d \neq 0 \implies$
 $(Fract\ a\ b < Fract\ c\ d) = ((a * d) * (b * d) < (c * b) * (b * d))$
 $\langle proof \rangle$

theorem *abs-rat*: $b \neq 0 \implies |Fract\ a\ b| = Fract\ |a|\ |b|$
 $\langle proof \rangle$

14.1.5 The ordered field of rational numbers

instance *rat* :: *field*
 $\langle proof \rangle$

instance *rat* :: *linorder*
 $\langle proof \rangle$

instantiation *rat* :: *distrib-lattice*
begin

definition
 $(inf :: rat \Rightarrow rat \Rightarrow rat) = min$

definition
 $(sup :: rat \Rightarrow rat \Rightarrow rat) = max$

instance
 $\langle proof \rangle$

end

instance *rat* :: *ordered-field*
⟨*proof*⟩

instance *rat* :: *division-by-zero*
⟨*proof*⟩

instance *rat* :: *recpower*
⟨*proof*⟩

14.2 Various Other Results

lemma *minus-rat-cancel* [*simp*]: $b \neq 0 \implies \text{Fract } (-a) (-b) = \text{Fract } a b$
⟨*proof*⟩

theorem *Rat-induct-pos* [*case-names Fract, induct type: rat*]:
 assumes *step*: $\forall a b. 0 < b \implies P (\text{Fract } a b)$
 shows $P q$
⟨*proof*⟩

lemma *zero-less-Fract-iff*:
 $0 < b \implies (0 < \text{Fract } a b) = (0 < a)$
⟨*proof*⟩

lemma *Fract-add-one*: $n \neq 0 \implies \text{Fract } (m + n) n = \text{Fract } m n + 1$
⟨*proof*⟩

lemma *of-nat-rat*: $\text{of-nat } k = \text{Fract } (\text{of-nat } k) 1$
⟨*proof*⟩

lemma *of-int-rat*: $\text{of-int } k = \text{Fract } k 1$
⟨*proof*⟩

lemma *Fract-of-nat-eq*: $\text{Fract } (\text{of-nat } k) 1 = \text{of-nat } k$
⟨*proof*⟩

lemma *Fract-of-int-eq*: $\text{Fract } k 1 = \text{of-int } k$
⟨*proof*⟩

lemma *Fract-of-int-quotient*: $\text{Fract } k l = (\text{if } l = 0 \text{ then } \text{Fract } 1 0 \text{ else } \text{of-int } k / \text{of-int } l)$
⟨*proof*⟩

14.3 Numerals and Arithmetic

instantiation *rat* :: *number-ring*
begin

definition

rat-number-of-def [code func del]: *number-of* $w = (\text{of-int } w :: \text{rat})$

instance

$\langle \text{proof} \rangle$

end

$\langle ML \rangle$

14.4 Embedding from Rationals to other Fields

class *field-char-0* = *field* + *ring-char-0*

instance *ordered-field* < *field-char-0* $\langle \text{proof} \rangle$

definition

of-rat :: *rat* $\Rightarrow$ 'a::*field-char-0*

where

[code func del]: *of-rat* $q = \text{contents } (\bigcup (a,b) \in \text{Rep-Rat } q. \{ \text{of-int } a / \text{of-int } b \})$

lemma *of-rat-congruent*:

$(\lambda(a, b). \{ \text{of-int } a / \text{of-int } b :: 'a :: \text{field-char-0} \})$ respects *ratrel*

$\langle \text{proof} \rangle$

lemma *of-rat-rat*:

$b \neq 0 \implies \text{of-rat } (\text{Fract } a \ b) = \text{of-int } a / \text{of-int } b$

$\langle \text{proof} \rangle$

lemma *of-rat-0* [simp]: *of-rat* 0 = 0

$\langle \text{proof} \rangle$

lemma *of-rat-1* [simp]: *of-rat* 1 = 1

$\langle \text{proof} \rangle$

lemma *of-rat-add*: *of-rat* (a + b) = *of-rat* a + *of-rat* b

$\langle \text{proof} \rangle$

lemma *of-rat-minus*: *of-rat* (- a) = - *of-rat* a

$\langle \text{proof} \rangle$

lemma *of-rat-diff*: *of-rat* (a - b) = *of-rat* a - *of-rat* b

$\langle \text{proof} \rangle$

lemma *of-rat-mult*: *of-rat* (a * b) = *of-rat* a * *of-rat* b

$\langle \text{proof} \rangle$

lemma *nonzero-of-rat-inverse*:

$a \neq 0 \implies \text{of-rat } (\text{inverse } a) = \text{inverse } (\text{of-rat } a)$

$\langle proof \rangle$

lemma *of-rat-inverse*:

$(of-rat\ (inverse\ a)::'a::\{field-char-0, division-by-zero\}) =$
 $inverse\ (of-rat\ a)$

$\langle proof \rangle$

lemma *nonzero-of-rat-divide*:

$b \neq 0 \implies of-rat\ (a\ /\ b) = of-rat\ a\ /\ of-rat\ b$

$\langle proof \rangle$

lemma *of-rat-divide*:

$(of-rat\ (a\ /\ b)::'a::\{field-char-0, division-by-zero\})$
 $= of-rat\ a\ /\ of-rat\ b$

$\langle proof \rangle$

lemma *of-rat-power*:

$(of-rat\ (a\ ^\ n)::'a::\{field-char-0, recpower\}) = of-rat\ a\ ^\ n$

$\langle proof \rangle$

lemma *of-rat-eq-iff [simp]*: $(of-rat\ a = of-rat\ b) = (a = b)$

$\langle proof \rangle$

lemmas *of-rat-eq-0-iff [simp]* = *of-rat-eq-iff [of - 0, simplified]*

lemma *of-rat-eq-id [simp]*: $of-rat = (id :: rat \Rightarrow rat)$

$\langle proof \rangle$

Collapse nested embeddings

lemma *of-rat-of-nat-eq [simp]*: $of-rat\ (of-nat\ n) = of-nat\ n$

$\langle proof \rangle$

lemma *of-rat-of-int-eq [simp]*: $of-rat\ (of-int\ z) = of-int\ z$

$\langle proof \rangle$

lemma *of-rat-number-of-eq [simp]*:

$of-rat\ (number-of\ w) = (number-of\ w :: 'a::\{number-ring, field-char-0\})$

$\langle proof \rangle$

lemmas *zero-rat* = *Zero-rat-def*

lemmas *one-rat* = *One-rat-def*

abbreviation

$rat-of-nat :: nat \Rightarrow rat$

where

$rat-of-nat \equiv of-nat$

abbreviation

$rat-of-int :: int \Rightarrow rat$

where

$\text{rat-of-int} \equiv \text{of-int}$

14.5 Implementation of rational numbers as pairs of integers

definition

$\text{Rational} :: \text{int} \times \text{int} \Rightarrow \text{rat}$

where

$\text{Rational} = \text{INum}$

code-datatype *Rational*

lemma *Rational-simp*:

$\text{Rational } (k, l) = \text{rat-of-int } k / \text{rat-of-int } l$
 $\langle \text{proof} \rangle$

lemma *Rational-zero* [simp]: $\text{Rational } 0_N = 0$

$\langle \text{proof} \rangle$

lemma *Rational-lit* [simp]: $\text{Rational } i_N = \text{rat-of-int } i$

$\langle \text{proof} \rangle$

lemma *zero-rat-code* [code, code unfold]:

$0 = \text{Rational } 0_N \langle \text{proof} \rangle$

declare *zero-rat-code* [symmetric, code post]

lemma *one-rat-code* [code, code unfold]:

$1 = \text{Rational } 1_N \langle \text{proof} \rangle$

declare *one-rat-code* [symmetric, code post]

lemma [code unfold, symmetric, code post]:

$\text{number-of } k = \text{rat-of-int } (\text{number-of } k)$
 $\langle \text{proof} \rangle$

definition

[code func del]: $\text{Fract}' (b::\text{bool}) k l = \text{Fract } k l$

lemma [code]:

$\text{Fract } k l = \text{Fract}' (l \neq 0) k l$
 $\langle \text{proof} \rangle$

lemma [code]:

$\text{Fract}' \text{ True } k l = (\text{if } l \neq 0 \text{ then } \text{Rational } (k, l) \text{ else } \text{Fract } 1 0)$
 $\langle \text{proof} \rangle$

lemma [code]:

$\text{of-rat } (\text{Rational } (k, l)) = (\text{if } l \neq 0 \text{ then } \text{of-int } k / \text{of-int } l \text{ else } 0)$
 $\langle \text{proof} \rangle$

instantiation *rat* :: *eq*
begin

definition [*code func del*]: *eq-class.eq* (*r::rat*) *s* $\longleftrightarrow$ *r* = *s*

instance $\langle$ *proof* $\rangle$

lemma *rat-eq-code* [*code*]: *eq-class.eq* (*Rational x*) (*Rational y*) $\longleftrightarrow$ *eq-class.eq* (*normNum x*) (*normNum y*)
 $\langle$ *proof* $\rangle$

end

lemma *rat-less-eq-code* [*code*]: *Rational x* $\leq$ *Rational y* $\longleftrightarrow$ *normNum x* $\leq_N$ *normNum y*
 $\langle$ *proof* $\rangle$

lemma *rat-less-code* [*code*]: *Rational x* < *Rational y* $\longleftrightarrow$ *normNum x* <_{*N*} *normNum y*
 $\langle$ *proof* $\rangle$

lemma *rat-add-code* [*code*]: *Rational x* + *Rational y* = *Rational* (*x* +_{*N*} *y*)
 $\langle$ *proof* $\rangle$

lemma *rat-mul-code* [*code*]: *Rational x* * *Rational y* = *Rational* (*x* *_{*N*} *y*)
 $\langle$ *proof* $\rangle$

lemma *rat-neg-code* [*code*]: - *Rational x* = *Rational* ($\sim_N$ *x*)
 $\langle$ *proof* $\rangle$

lemma *rat-sub-code* [*code*]: *Rational x* - *Rational y* = *Rational* (*x* -_{*N*} *y*)
 $\langle$ *proof* $\rangle$

lemma *rat-inv-code* [*code*]: *inverse* (*Rational x*) = *Rational* (*Ninv x*)
 $\langle$ *proof* $\rangle$

lemma *rat-div-code* [*code*]: *Rational x* / *Rational y* = *Rational* (*x* $\div_N$ *y*)
 $\langle$ *proof* $\rangle$

Setup for SML code generator

types-code

rat ((*int* */ *int*))
attach (*term-of*) $\langle\langle$
fun term-of-rat (*p*, *q*) =
 let
 val rT = *Type* (*Rational.rat*, [])
 in
 if *q* = 1 *orelse* *p* = 0 *then* *HOLogic.mk-number rT p*
 else @{*term op* / :: *rat* $\Rightarrow$ *rat* $\Rightarrow$ *rat*} \$

```

      HOLogic.mk-number rT p $ HOLogic.mk-number rT q
    end;
  >>
  attach (test) <<
  fun gen-rat i =
    let
      val p = random-range 0 i;
      val q = random-range 1 (i + 1);
      val g = Integer.gcd p q;
      val p' = p div g;
      val q' = q div g;
      val r = (if one-of [true, false] then p' else ~ p',
        if p' = 0 then 0 else q')
    in
      (r, fn () => term-of-rat r)
    end;
  >>

  consts-code
    Rational ((-))

  consts-code
    of-int :: int => rat (<module>rat'-of'-int)
  attach <<
  fun rat-of-int 0 = (0, 0)
    | rat-of-int i = (i, 1);
  >>

end

```

15 Positive real numbers

```

theory PReal
imports Rational
begin

```

Could be generalized and moved to *Ring-and-Field*

```

lemma add-eq-exists:  $\exists x. a+x = (b::rat)$ 
<proof>

```

definition

```

cut :: rat set => bool where
cut A = ({ }  $\subset$  A &
  A < {r. 0 < r} &
  ( $\forall y \in A. ((\forall z. 0 < z \ \& \ z < y \longrightarrow z \in A) \ \& \ (\exists u \in A. y < u))))$ 

```

lemma cut-of-rat:

```

assumes q: 0 < q shows cut {r::rat. 0 < r & r < q} (is cut ?A)

```

$\langle proof \rangle$

typedef $preal = \{A. cut A\}$
 $\langle proof \rangle$

definition

$preal-of-rat :: rat \Rightarrow preal$ **where**
 $preal-of-rat q = Abs-preal \{x::rat. 0 < x \ \& \ x < q\}$

definition

$psup :: preal\ set \Rightarrow preal$ **where**
 $psup P = Abs-preal (\bigcup X \in P. Rep-preal X)$

definition

$add-set :: [rat\ set, rat\ set] \Rightarrow rat\ set$ **where**
 $add-set A B = \{w. \exists x \in A. \exists y \in B. w = x + y\}$

definition

$diff-set :: [rat\ set, rat\ set] \Rightarrow rat\ set$ **where**
 $diff-set A B = \{w. \exists x. 0 < w \ \& \ 0 < x \ \& \ x \notin B \ \& \ x + w \in A\}$

definition

$mult-set :: [rat\ set, rat\ set] \Rightarrow rat\ set$ **where**
 $mult-set A B = \{w. \exists x \in A. \exists y \in B. w = x * y\}$

definition

$inverse-set :: rat\ set \Rightarrow rat\ set$ **where**
 $inverse-set A = \{x. \exists y. 0 < x \ \& \ x < y \ \& \ inverse\ y \notin A\}$

instantiation $preal :: \{ord, plus, minus, times, inverse, one\}$
begin

definition

$preal-less-def:$
 $R < S == Rep-preal R < Rep-preal S$

definition

$preal-le-def:$
 $R \leq S == Rep-preal R \subseteq Rep-preal S$

definition

$preal-add-def:$
 $R + S == Abs-preal (add-set (Rep-preal R) (Rep-preal S))$

definition

$preal-diff-def:$
 $R - S == Abs-preal (diff-set (Rep-preal R) (Rep-preal S))$

definition

preal-mult-def:

$R * S == \text{Abs-preal } (\text{mult-set } (\text{Rep-preal } R) (\text{Rep-preal } S))$

definition

preal-inverse-def:

$\text{inverse } R == \text{Abs-preal } (\text{inverse-set } (\text{Rep-preal } R))$

definition $R / S = R * \text{inverse } (S::\text{preal})$

definition

preal-one-def:

$1 == \text{preal-of-rat } 1$

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

end

Reduces equality on abstractions to equality on representatives

declare *Abs-preal-inject* [simp]

declare *Abs-preal-inverse* [simp]

lemma *rat-mem-preal*: $0 < q ==> \{r::\text{rat}. 0 < r \ \& \ r < q\} \in \text{preal}$

$\langle \text{proof} \rangle$

lemma *preal-nonempty*: $A \in \text{preal} ==> \exists x \in A. 0 < x$

$\langle \text{proof} \rangle$

lemma *preal-Ex-mem*: $A \in \text{preal} ==> \exists x. x \in A$

$\langle \text{proof} \rangle$

lemma *preal-imp-psubset-positives*: $A \in \text{preal} ==> A < \{r. 0 < r\}$

$\langle \text{proof} \rangle$

lemma *preal-exists-bound*: $A \in \text{preal} ==> \exists x. 0 < x \ \& \ x \notin A$

$\langle \text{proof} \rangle$

lemma *preal-exists-greater*: $[| A \in \text{preal}; y \in A |] ==> \exists u \in A. y < u$

$\langle \text{proof} \rangle$

lemma *preal-downwards-closed*: $[| A \in \text{preal}; y \in A; 0 < z; z < y |] ==> z \in A$

$\langle \text{proof} \rangle$

Relaxing the final premise

lemma *preal-downwards-closed'*:

$[| A \in \text{preal}; y \in A; 0 < z; z \leq y |] ==> z \in A$

$\langle \text{proof} \rangle$

A positive fraction not in a positive real is an upper bound. Gleason p. 122

- Remark (1)

lemma *not-in-preal-ub*:
 assumes $A: A \in \text{preal}$
 and $\text{not}x: x \notin A$
 and $y: y \in A$
 and $\text{pos}: 0 < x$
 shows $y < x$
<proof>

preal lemmas instantiated to *Rep-preal* X

lemma *mem-Rep-preal-Ex*: $\exists x. x \in \text{Rep-preal } X$
<proof>

lemma *Rep-preal-exists-bound*: $\exists x > 0. x \notin \text{Rep-preal } X$
<proof>

lemmas *not-in-Rep-preal-ub* = *not-in-preal-ub* [*OF Rep-preal*]

15.1 *preal-of-prat*: the Injection from *prat* to *preal*

lemma *rat-less-set-mem-preal*: $0 < y \implies \{u::\text{rat}. 0 < u \ \& \ u < y\} \in \text{preal}$
<proof>

lemma *rat-subset-imp-le*:
 $[\{u::\text{rat}. 0 < u \ \& \ u < x\} \subseteq \{u. 0 < u \ \& \ u < y\}; 0 < x] \implies x \leq y$
<proof>

lemma *rat-set-eq-imp-eq*:
 $[\{u::\text{rat}. 0 < u \ \& \ u < x\} = \{u. 0 < u \ \& \ u < y\};$
 $0 < x; 0 < y] \implies x = y$
<proof>

15.2 Properties of Ordering

lemma *preal-le-refl*: $w \leq (w::\text{preal})$
<proof>

lemma *preal-le-trans*: $[i \leq j; j \leq k] \implies i \leq (k::\text{preal})$
<proof>

lemma *preal-le-anti-sym*: $[z \leq w; w \leq z] \implies z = (w::\text{preal})$
<proof>

lemma *preal-less-le*: $((w::\text{preal}) < z) = (w \leq z \ \& \ w \neq z)$
<proof>

instance *preal :: order*
<proof>

lemma *preal-imp-pos*: $[|A \in \text{preal}; r \in A|] \implies 0 < r$
 $\langle \text{proof} \rangle$

lemma *preal-le-linear*: $x \leq y \mid y \leq (x::\text{preal})$
 $\langle \text{proof} \rangle$

instance *preal* :: *linorder*
 $\langle \text{proof} \rangle$

instantiation *preal* :: *distrib-lattice*
begin

definition
 $(\text{inf} :: \text{preal} \Rightarrow \text{preal} \Rightarrow \text{preal}) = \text{min}$

definition
 $(\text{sup} :: \text{preal} \Rightarrow \text{preal} \Rightarrow \text{preal}) = \text{max}$

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

end

15.3 Properties of Addition

lemma *preal-add-commute*: $(x::\text{preal}) + y = y + x$
 $\langle \text{proof} \rangle$

Lemmas for proving that addition of two positive reals gives a positive real

lemma *empty-psubset-nonempty*: $a \in A \implies \{\} \subset A$
 $\langle \text{proof} \rangle$

Part 1 of Dedekind sections definition

lemma *add-set-not-empty*:
 $[|A \in \text{preal}; B \in \text{preal}|] \implies \{\} \subset \text{add-set } A \ B$
 $\langle \text{proof} \rangle$

Part 2 of Dedekind sections definition. A structured version of this proof is *preal-not-mem-mult-set-Ex* below.

lemma *preal-not-mem-add-set-Ex*:
 $[|A \in \text{preal}; B \in \text{preal}|] \implies \exists q > 0. q \notin \text{add-set } A \ B$
 $\langle \text{proof} \rangle$

lemma *add-set-not-rat-set*:
assumes $A: A \in \text{preal}$
and $B: B \in \text{preal}$
shows $\text{add-set } A \ B < \{r. 0 < r\}$
 $\langle \text{proof} \rangle$

Part 3 of Dedekind sections definition

lemma *add-set-lemma3*:

$[|A \in \text{preal}; B \in \text{preal}; u \in \text{add-set } A \ B; 0 < z; z < u|]$
 $\implies z \in \text{add-set } A \ B$

$\langle \text{proof} \rangle$

Part 4 of Dedekind sections definition

lemma *add-set-lemma4*:

$[|A \in \text{preal}; B \in \text{preal}; y \in \text{add-set } A \ B|] \implies \exists u \in \text{add-set } A \ B. y < u$

$\langle \text{proof} \rangle$

lemma *mem-add-set*:

$[|A \in \text{preal}; B \in \text{preal}|] \implies \text{add-set } A \ B \in \text{preal}$

$\langle \text{proof} \rangle$

lemma *preal-add-assoc*: $((x::\text{preal}) + y) + z = x + (y + z)$

$\langle \text{proof} \rangle$

instance *preal :: ab-semigroup-add*

$\langle \text{proof} \rangle$

lemma *preal-add-left-commute*: $x + (y + z) = y + ((x + z)::\text{preal})$

$\langle \text{proof} \rangle$

Positive Real addition is an AC operator

lemmas *preal-add-ac = preal-add-assoc preal-add-commute preal-add-left-commute*

15.4 Properties of Multiplication

Proofs essentially same as for addition

lemma *preal-mult-commute*: $(x::\text{preal}) * y = y * x$

$\langle \text{proof} \rangle$

Multiplication of two positive reals gives a positive real.

Lemmas for proving positive reals multiplication set in *preal*

Part 1 of Dedekind sections definition

lemma *mult-set-not-empty*:

$[|A \in \text{preal}; B \in \text{preal}|] \implies \{\} \subset \text{mult-set } A \ B$

$\langle \text{proof} \rangle$

Part 2 of Dedekind sections definition

lemma *preal-not-mem-mult-set-Ex*:

assumes *A*: $A \in \text{preal}$

and *B*: $B \in \text{preal}$

shows $\exists q. 0 < q \ \& \ q \notin \text{mult-set } A \ B$

$\langle \text{proof} \rangle$

lemma *mult-set-not-rat-set*:
assumes $A: A \in \text{preal}$
and $B: B \in \text{preal}$
shows $\text{mult-set } A \ B < \{r. 0 < r\}$
 $\langle \text{proof} \rangle$

Part 3 of Dedekind sections definition

lemma *mult-set-lemma3*:
 $[[A \in \text{preal}; B \in \text{preal}; u \in \text{mult-set } A \ B; 0 < z; z < u]]$
 $\implies z \in \text{mult-set } A \ B$
 $\langle \text{proof} \rangle$

Part 4 of Dedekind sections definition

lemma *mult-set-lemma4*:
 $[[A \in \text{preal}; B \in \text{preal}; y \in \text{mult-set } A \ B]] \implies \exists u \in \text{mult-set } A \ B. y < u$
 $\langle \text{proof} \rangle$

lemma *mem-mult-set*:
 $[[A \in \text{preal}; B \in \text{preal}]] \implies \text{mult-set } A \ B \in \text{preal}$
 $\langle \text{proof} \rangle$

lemma *preal-mult-assoc*: $((x::\text{preal}) * y) * z = x * (y * z)$
 $\langle \text{proof} \rangle$

instance *preal :: ab-semigroup-mult*
 $\langle \text{proof} \rangle$

lemma *preal-mult-left-commute*: $x * (y * z) = y * ((x * z)::\text{preal})$
 $\langle \text{proof} \rangle$

Positive Real multiplication is an AC operator

lemmas *preal-mult-ac* =
 $\text{preal-mult-assoc } \text{preal-mult-commute } \text{preal-mult-left-commute}$

Positive real 1 is the multiplicative identity element

lemma *preal-mult-1*: $(1::\text{preal}) * z = z$
 $\langle \text{proof} \rangle$

instance *preal :: comm-monoid-mult*
 $\langle \text{proof} \rangle$

lemma *preal-mult-1-right*: $z * (1::\text{preal}) = z$
 $\langle \text{proof} \rangle$

15.5 Distribution of Multiplication across Addition

lemma *mem-Rep-preal-add-iff*:

$(z \in \text{Rep-preal}(R+S)) = (\exists x \in \text{Rep-preal } R. \exists y \in \text{Rep-preal } S. z = x + y)$
 $\langle \text{proof} \rangle$

lemma *mem-Rep-preal-mult-iff*:

$(z \in \text{Rep-preal}(R*S)) = (\exists x \in \text{Rep-preal } R. \exists y \in \text{Rep-preal } S. z = x * y)$
 $\langle \text{proof} \rangle$

lemma *distrib-subset1*:

$\text{Rep-preal } (w * (x + y)) \subseteq \text{Rep-preal } (w * x + w * y)$
 $\langle \text{proof} \rangle$

lemma *preal-add-mult-distrib-mean*:

assumes $a: a \in \text{Rep-preal } w$
and $b: b \in \text{Rep-preal } w$
and $d: d \in \text{Rep-preal } x$
and $e: e \in \text{Rep-preal } y$
shows $\exists c \in \text{Rep-preal } w. a * d + b * e = c * (d + e)$
 $\langle \text{proof} \rangle$

lemma *distrib-subset2*:

$\text{Rep-preal } (w * x + w * y) \subseteq \text{Rep-preal } (w * (x + y))$
 $\langle \text{proof} \rangle$

lemma *preal-add-mult-distrib2*: $(w * ((x::\text{preal}) + y)) = (w * x) + (w * y)$
 $\langle \text{proof} \rangle$

lemma *preal-add-mult-distrib*: $((x::\text{preal}) + y) * w = (x * w) + (y * w)$
 $\langle \text{proof} \rangle$

instance *preal :: comm-semiring*
 $\langle \text{proof} \rangle$

15.6 Existence of Inverse, a Positive Real

lemma *mem-inv-set-ex*:

assumes $A: A \in \text{preal}$ **shows** $\exists x y. 0 < x \ \& \ x < y \ \& \ \text{inverse } y \notin A$
 $\langle \text{proof} \rangle$

Part 1 of Dedekind sections definition

lemma *inverse-set-not-empty*:

$A \in \text{preal} ==> \{\} \subset \text{inverse-set } A$
 $\langle \text{proof} \rangle$

Part 2 of Dedekind sections definition

lemma *preal-not-mem-inverse-set-Ex*:

assumes $A: A \in \text{preal}$ **shows** $\exists q. 0 < q \ \& \ q \notin \text{inverse-set } A$
 $\langle \text{proof} \rangle$

lemma *inverse-set-not-rat-set*:

assumes $A: A \in \text{preal}$ **shows** $\text{inverse-set } A < \{r. 0 < r\}$
 $\langle \text{proof} \rangle$

Part 3 of Dedekind sections definition

lemma *inverse-set-lemma3*:
 $[[A \in \text{preal}; u \in \text{inverse-set } A; 0 < z; z < u]]$
 $\implies z \in \text{inverse-set } A$
 $\langle \text{proof} \rangle$

Part 4 of Dedekind sections definition

lemma *inverse-set-lemma4*:
 $[[A \in \text{preal}; y \in \text{inverse-set } A]] \implies \exists u \in \text{inverse-set } A. y < u$
 $\langle \text{proof} \rangle$

lemma *mem-inverse-set*:
 $A \in \text{preal} \implies \text{inverse-set } A \in \text{preal}$
 $\langle \text{proof} \rangle$

15.7 Gleason's Lemma 9-3.4, page 122

lemma *Gleason9-34-exists*:
assumes $A: A \in \text{preal}$
and $\forall x \in A. x + u \in A$
and $0 \leq z$
shows $\exists b \in A. b + (\text{of-int } z) * u \in A$
 $\langle \text{proof} \rangle$

lemma *Gleason9-34-contr*:
assumes $A: A \in \text{preal}$
shows $[[\forall x \in A. x + u \in A; 0 < u; 0 < y; y \notin A]] \implies \text{False}$
 $\langle \text{proof} \rangle$

lemma *Gleason9-34*:
assumes $A: A \in \text{preal}$
and $\text{upos}: 0 < u$
shows $\exists r \in A. r + u \notin A$
 $\langle \text{proof} \rangle$

15.8 Gleason's Lemma 9-3.6

lemma *lemma-gleason9-36*:
assumes $A: A \in \text{preal}$
and $x: 1 < x$
shows $\exists r \in A. r * x \notin A$
 $\langle \text{proof} \rangle$

15.9 Existence of Inverse: Part 2

lemma *mem-Rep-preal-inverse-iff*:

$(z \in \text{Rep-preal}(\text{inverse } R)) =$
 $(0 < z \wedge (\exists y. z < y \wedge \text{inverse } y \notin \text{Rep-preal } R))$
 $\langle \text{proof} \rangle$

lemma *Rep-preal-of-rat*:

$0 < q ==> \text{Rep-preal}(\text{preal-of-rat } q) = \{x. 0 < x \wedge x < q\}$
 $\langle \text{proof} \rangle$

lemma *subset-inverse-mult-lemma*:

assumes *xpos*: $0 < x$ **and** *xless*: $x < 1$
shows $\exists r \ u \ y. 0 < r \ \& \ r < y \ \& \ \text{inverse } y \notin \text{Rep-preal } R \ \&$
 $u \in \text{Rep-preal } R \ \& \ x = r * u$
 $\langle \text{proof} \rangle$

lemma *subset-inverse-mult*:

$\text{Rep-preal}(\text{preal-of-rat } 1) \subseteq \text{Rep-preal}(\text{inverse } R * R)$
 $\langle \text{proof} \rangle$

lemma *inverse-mult-subset-lemma*:

assumes *rpos*: $0 < r$
and *rless*: $r < y$
and *notin*: $\text{inverse } y \notin \text{Rep-preal } R$
and *q*: $q \in \text{Rep-preal } R$
shows $r * q < 1$
 $\langle \text{proof} \rangle$

lemma *inverse-mult-subset*:

$\text{Rep-preal}(\text{inverse } R * R) \subseteq \text{Rep-preal}(\text{preal-of-rat } 1)$
 $\langle \text{proof} \rangle$

lemma *preal-mult-inverse*: $\text{inverse } R * R = (1::\text{preal})$

$\langle \text{proof} \rangle$

lemma *preal-mult-inverse-right*: $R * \text{inverse } R = (1::\text{preal})$

$\langle \text{proof} \rangle$

Theorems needing *Gleason9-34*

lemma *Rep-preal-self-subset*: $\text{Rep-preal } (R) \subseteq \text{Rep-preal}(R + S)$

$\langle \text{proof} \rangle$

lemma *Rep-preal-sum-not-subset*: $\sim \text{Rep-preal } (R + S) \subseteq \text{Rep-preal}(R)$

$\langle \text{proof} \rangle$

lemma *Rep-preal-sum-not-eq*: $\text{Rep-preal } (R + S) \neq \text{Rep-preal}(R)$

$\langle \text{proof} \rangle$

at last, Gleason prop. 9-3.5(iii) page 123

lemma *preal-self-less-add-left*: $(R::\text{preal}) < R + S$
 $\langle \text{proof} \rangle$

lemma *preal-self-less-add-right*: $(R::\text{preal}) < S + R$
 $\langle \text{proof} \rangle$

lemma *preal-not-eq-self*: $x \neq x + (y::\text{preal})$
 $\langle \text{proof} \rangle$

15.10 Subtraction for Positive Reals

Gleason prop. 9-3.5(iv), page 123: proving $A < B \implies \exists D. A + D = B$.
 We define the claimed D and show that it is a positive real

Part 1 of Dedekind sections definition

lemma *diff-set-not-empty*:
 $R < S \implies \{\} \subset \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R)$
 $\langle \text{proof} \rangle$

Part 2 of Dedekind sections definition

lemma *diff-set-nonempty*:
 $\exists q. 0 < q \ \& \ q \notin \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R)$
 $\langle \text{proof} \rangle$

lemma *diff-set-not-rat-set*:
 $\text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R) < \{r. 0 < r\} \text{ (is ?lhs < ?rhs)}$
 $\langle \text{proof} \rangle$

Part 3 of Dedekind sections definition

lemma *diff-set-lemma3*:
 $[[R < S; u \in \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R); 0 < z; z < u]]$
 $\implies z \in \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R)$
 $\langle \text{proof} \rangle$

Part 4 of Dedekind sections definition

lemma *diff-set-lemma4*:
 $[[R < S; y \in \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R)]]$
 $\implies \exists u \in \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R). y < u$
 $\langle \text{proof} \rangle$

lemma *mem-diff-set*:
 $R < S \implies \text{diff-set } (\text{Rep-preal } S) (\text{Rep-preal } R) \in \text{preal}$
 $\langle \text{proof} \rangle$

lemma *mem-Rep-preal-diff-iff*:
 $R < S \implies$
 $(z \in \text{Rep-preal}(S - R)) =$
 $(\exists x. 0 < x \ \& \ 0 < z \ \& \ x \notin \text{Rep-preal } R \ \& \ x + z \in \text{Rep-preal } S)$

$\langle \text{proof} \rangle$

proving that $R + D \leq S$

lemma *less-add-left-lemma*:

assumes *Rless*: $R < S$
and *a*: $a \in \text{Rep-preal } R$
and *cb*: $c + b \in \text{Rep-preal } S$
and $c \notin \text{Rep-preal } R$
and $0 < b$
and $0 < c$
shows $a + b \in \text{Rep-preal } S$

$\langle \text{proof} \rangle$

lemma *less-add-left-le1*:

$R < (S::\text{preal}) \implies R + (S - R) \leq S$

$\langle \text{proof} \rangle$

15.11 proving that $S \leq R + D$ — trickier

lemma *lemma-sum-mem-Rep-preal-ex*:

$x \in \text{Rep-preal } S \implies \exists e. 0 < e \ \& \ x + e \in \text{Rep-preal } S$

$\langle \text{proof} \rangle$

lemma *less-add-left-lemma2*:

assumes *Rless*: $R < S$
and *x*: $x \in \text{Rep-preal } S$
and *xnot*: $x \notin \text{Rep-preal } R$
shows $\exists u \ v \ z. 0 < v \ \& \ 0 < z \ \& \ u \in \text{Rep-preal } R \ \& \ z \notin \text{Rep-preal } R \ \& \ z + v \in \text{Rep-preal } S \ \& \ x = u + v$

$\langle \text{proof} \rangle$

lemma *less-add-left-le2*: $R < (S::\text{preal}) \implies S \leq R + (S - R)$

$\langle \text{proof} \rangle$

lemma *less-add-left*: $R < (S::\text{preal}) \implies R + (S - R) = S$

$\langle \text{proof} \rangle$

lemma *less-add-left-Ex*: $R < (S::\text{preal}) \implies \exists D. R + D = S$

$\langle \text{proof} \rangle$

lemma *preal-add-less2-mono1*: $R < (S::\text{preal}) \implies R + T < S + T$

$\langle \text{proof} \rangle$

lemma *preal-add-less2-mono2*: $R < (S::\text{preal}) \implies T + R < T + S$

$\langle \text{proof} \rangle$

lemma *preal-add-right-less-cancel*: $R + T < S + T \implies R < (S::\text{preal})$

$\langle \text{proof} \rangle$

lemma *preal-add-left-less-cancel*: $T + R < T + S \implies R < (S::preal)$
 $\langle proof \rangle$

lemma *preal-add-less-cancel-right*: $((R::preal) + T < S + T) = (R < S)$
 $\langle proof \rangle$

lemma *preal-add-less-cancel-left*: $(T + (R::preal) < T + S) = (R < S)$
 $\langle proof \rangle$

lemma *preal-add-le-cancel-right*: $((R::preal) + T \leq S + T) = (R \leq S)$
 $\langle proof \rangle$

lemma *preal-add-le-cancel-left*: $(T + (R::preal) \leq T + S) = (R \leq S)$
 $\langle proof \rangle$

lemma *preal-add-less-mono*:
 $\llbracket x1 < y1; x2 < y2 \rrbracket \implies x1 + x2 < y1 + (y2::preal)$
 $\langle proof \rangle$

lemma *preal-add-right-cancel*: $(R::preal) + T = S + T \implies R = S$
 $\langle proof \rangle$

lemma *preal-add-left-cancel*: $C + A = C + B \implies A = (B::preal)$
 $\langle proof \rangle$

lemma *preal-add-left-cancel-iff*: $(C + A = C + B) = ((A::preal) = B)$
 $\langle proof \rangle$

lemma *preal-add-right-cancel-iff*: $(A + C = B + C) = ((A::preal) = B)$
 $\langle proof \rangle$

lemmas *preal-cancels* =
preal-add-less-cancel-right preal-add-less-cancel-left
preal-add-le-cancel-right preal-add-le-cancel-left
preal-add-left-cancel-iff preal-add-right-cancel-iff

instance *preal* :: *ordered-cancel-ab-semigroup-add*
 $\langle proof \rangle$

15.12 Completeness of type *preal*

Prove that supremum is a cut

Part 1 of Dedekind sections definition

lemma *preal-sup-set-not-empty*:
 $P \neq \{\} \implies \{\} \subset (\bigcup X \in P. \text{Rep-}preal(X))$
 $\langle proof \rangle$

Part 2 of Dedekind sections definition

lemma *preal-sup-not-exists*:

$\forall X \in P. X \leq Y \implies \exists q. 0 < q \ \& \ q \notin (\bigcup X \in P. \text{Rep-preal}(X))$
 $\langle \text{proof} \rangle$

lemma *preal-sup-set-not-rat-set*:

$\forall X \in P. X \leq Y \implies (\bigcup X \in P. \text{Rep-preal}(X)) < \{r. 0 < r\}$
 $\langle \text{proof} \rangle$

Part 3 of Dedekind sections definition

lemma *preal-sup-set-lemma3*:

$[[P \neq \{\}; \forall X \in P. X \leq Y; u \in (\bigcup X \in P. \text{Rep-preal}(X)); 0 < z; z < u]]$
 $\implies z \in (\bigcup X \in P. \text{Rep-preal}(X))$
 $\langle \text{proof} \rangle$

Part 4 of Dedekind sections definition

lemma *preal-sup-set-lemma4*:

$[[P \neq \{\}; \forall X \in P. X \leq Y; y \in (\bigcup X \in P. \text{Rep-preal}(X)) \]]$
 $\implies \exists u \in (\bigcup X \in P. \text{Rep-preal}(X)). y < u$
 $\langle \text{proof} \rangle$

lemma *preal-sup*:

$[[P \neq \{\}; \forall X \in P. X \leq Y]] \implies (\bigcup X \in P. \text{Rep-preal}(X)) \in \text{preal}$
 $\langle \text{proof} \rangle$

lemma *preal-psup-le*:

$[[\forall X \in P. X \leq Y; x \in P \]] \implies x \leq \text{psup } P$
 $\langle \text{proof} \rangle$

lemma *psup-le-ub*: $[[P \neq \{\}; \forall X \in P. X \leq Y \]] \implies \text{psup } P \leq Y$

$\langle \text{proof} \rangle$

Supremum property

lemma *preal-complete*:

$[[P \neq \{\}; \forall X \in P. X \leq Y \]] \implies (\exists X \in P. Z < X) = (Z < \text{psup } P)$
 $\langle \text{proof} \rangle$

15.13 The Embedding from *rat* into *preal*

lemma *preal-of-rat-add-lemma1*:

$[|x < y + z; 0 < x; 0 < y|] \implies x * y * \text{inverse } (y + z) < (y::\text{rat})$
 $\langle \text{proof} \rangle$

lemma *preal-of-rat-add-lemma2*:

assumes $u < x + y$
and $0 < x$
and $0 < y$
and $0 < u$
shows $\exists v w::\text{rat}. w < y \ \& \ 0 < v \ \& \ v < x \ \& \ 0 < w \ \& \ u = v + w$
 $\langle \text{proof} \rangle$

```

lemma preal-of-rat-add:
  [| 0 < x; 0 < y |]
  ==> preal-of-rat ((x::rat) + y) = preal-of-rat x + preal-of-rat y
<proof>

lemma preal-of-rat-mult-lemma1:
  [| x < y; 0 < x; 0 < z |] ==> x * z * inverse y < (z::rat)
<proof>

lemma preal-of-rat-mult-lemma2:
  assumes xless: x < y * z
  and xpos: 0 < x
  and ypos: 0 < y
  shows x * z * inverse y * inverse z < (z::rat)
<proof>

lemma preal-of-rat-mult-lemma3:
  assumes uless: u < x * y
  and 0 < x
  and 0 < y
  and 0 < u
  shows  $\exists v \text{ } v::\text{rat}. v < x \ \& \ w < y \ \& \ 0 < v \ \& \ 0 < w \ \& \ u = v * w$ 
<proof>

lemma preal-of-rat-mult:
  [| 0 < x; 0 < y |]
  ==> preal-of-rat ((x::rat) * y) = preal-of-rat x * preal-of-rat y
<proof>

lemma preal-of-rat-less-iff:
  [| 0 < x; 0 < y |] ==> (preal-of-rat x < preal-of-rat y) = (x < y)
<proof>

lemma preal-of-rat-le-iff:
  [| 0 < x; 0 < y |] ==> (preal-of-rat x ≤ preal-of-rat y) = (x ≤ y)
<proof>

lemma preal-of-rat-eq-iff:
  [| 0 < x; 0 < y |] ==> (preal-of-rat x = preal-of-rat y) = (x = y)
<proof>

end

```

16 Defining the Reals from the Positive Reals

```

theory RealDef
imports PReal

```

uses (*real-arith.ML*)
begin

definition

realrel :: ((*preal* * *preal*) * (*preal* * *preal*)) set **where**
realrel = {*p*. $\exists x1\ y1\ x2\ y2. p = ((x1,y1),(x2,y2)) \ \& \ x1+y2 = x2+y1$ }

typedef (*Real*) *real* = *UNIV*//*realrel*
 ⟨*proof*⟩

definition

real-of-preal :: *preal* => *real* **where**
real-of-preal *m* = *Abs-Real*(*realrel*“{(*m* + 1, 1)}”)

instantiation *real* :: {*zero*, *one*, *plus*, *minus*, *uminus*, *times*, *inverse*, *ord*, *abs*,
sgn}
begin

definition

real-zero-def [*code func del*]: 0 = *Abs-Real*(*realrel*“{(1, 1)}”)

definition

real-one-def [*code func del*]: 1 = *Abs-Real*(*realrel*“{(1 + 1, 1)}”)

definition

real-add-def [*code func del*]: *z* + *w* =
contents ($\bigcup (x,y) \in \text{Rep-Real}(z). \bigcup (u,v) \in \text{Rep-Real}(w).$
 { *Abs-Real*(*realrel*“{(*x*+*u*, *y*+*v*)}”) })

definition

real-minus-def [*code func del*]: − *r* = *contents* ($\bigcup (x,y) \in \text{Rep-Real}(r).$ {
Abs-Real(*realrel*“{(y,x)}”) })

definition

real-diff-def [*code func del*]: *r* − (*s*::*real*) = *r* + − *s*

definition

real-mult-def [*code func del*]:
z * *w* =
contents ($\bigcup (x,y) \in \text{Rep-Real}(z). \bigcup (u,v) \in \text{Rep-Real}(w).$
 { *Abs-Real*(*realrel*“{(x*u + y*v, x*v + y*u)}”) })

definition

real-inverse-def [*code func del*]: *inverse* (*R*::*real*) = (THE *S*. (*R* = 0 & *S* = 0)
 | *S* * *R* = 1)

definition

real-divide-def [*code func del*]: *R* / (*S*::*real*) = *R* * *inverse* *S*

definition

real-le-def [code func del]: $z \leq (w::real) \longleftrightarrow$
 $(\exists x y u v. x+v \leq u+y \ \& \ (x,y) \in Rep-Real \ z \ \& \ (u,v) \in Rep-Real \ w)$

definition

real-less-def [code func del]: $x < (y::real) \longleftrightarrow x \leq y \wedge x \neq y$

definition

real-abs-def: $abs \ (r::real) = (if \ r < 0 \ then \ - \ r \ else \ r)$

definition

real-sgn-def: $sgn \ (x::real) = (if \ x=0 \ then \ 0 \ else \ if \ 0 < x \ then \ 1 \ else \ - \ 1)$

instance $\langle proof \rangle$

end

16.1 Equivalence relation over positive reals

lemma *preal-trans-lemma*:

assumes $x + y1 = x1 + y$
and $x + y2 = x2 + y$
shows $x1 + y2 = x2 + (y1::preal)$
 $\langle proof \rangle$

lemma *realrel-iff* [simp]: $((x1,y1),(x2,y2)) \in realrel = (x1 + y2 = x2 + y1)$
 $\langle proof \rangle$

lemma *equiv-realrel*: *equiv UNIV realrel*
 $\langle proof \rangle$

Reduces equality of equivalence classes to the *realrel* relation: $(realrel \ \text{``} \ \{x\} = realrel \ \text{``} \ \{y\}) = ((x, y) \in realrel)$

lemmas *equiv-realrel-iff* =
eq-equiv-class-iff [OF *equiv-realrel UNIV-I UNIV-I*]

declare *equiv-realrel-iff* [simp]

lemma *realrel-in-real* [simp]: $realrel \ \text{``} \ \{(x,y)\}: Real$
 $\langle proof \rangle$

declare *Abs-Real-inject* [simp]
declare *Abs-Real-inverse* [simp]

Case analysis on the representation of a real number as an equivalence class of pairs of positive reals.

lemma *eq-Abs-Real* [case-names *Abs-Real*, cases type: *real*]:

$$(!x\ y.\ z = \text{Abs-Real}(\text{realrel}\{\{x,y\}\}) \implies P) \implies P$$
 $\langle \text{proof} \rangle$

16.2 Addition and Subtraction

lemma *real-add-congruent2-lemma*:

$$[| a + ba = aa + b; ab + bc = ac + bb |]$$

$$\implies a + ab + (ba + bc) = aa + ac + (b + (bb::\text{preal}))$$
 $\langle \text{proof} \rangle$

lemma *real-add*:

$$\text{Abs-Real}(\text{realrel}\{\{x,y\}\}) + \text{Abs-Real}(\text{realrel}\{\{u,v\}\}) =$$

$$\text{Abs-Real}(\text{realrel}\{\{x+u, y+v\}\})$$
 $\langle \text{proof} \rangle$

lemma *real-minus*: $-\text{Abs-Real}(\text{realrel}\{\{x,y\}\}) = \text{Abs-Real}(\text{realrel}\{\{y,x\}\})$
 $\langle \text{proof} \rangle$

instance *real* :: *ab-group-add*
 $\langle \text{proof} \rangle$

16.3 Multiplication

lemma *real-mult-congruent2-lemma*:

$$!!(x1::\text{preal}). [| x1 + y2 = x2 + y1 |] \implies$$

$$x * x1 + y * y1 + (x * y2 + y * x2) =$$

$$x * x2 + y * y2 + (x * y1 + y * x1)$$
 $\langle \text{proof} \rangle$

lemma *real-mult-congruent2*:

$$(\%p1\ p2.$$

$$(\%(x1,y1). (\%(x2,y2).$$

$$\{ \text{Abs-Real}(\text{realrel}\{\{x1*x2 + y1*y2, x1*y2+y1*x2\}\}) \})\ p2)\ p1)$$

$$\text{respects2 realrel}$$
 $\langle \text{proof} \rangle$

lemma *real-mult*:

$$\text{Abs-Real}((\text{realrel}\{\{x1,y1\}\})) * \text{Abs-Real}((\text{realrel}\{\{x2,y2\}\})) =$$

$$\text{Abs-Real}(\text{realrel}\{\{x1*x2+y1*y2, x1*y2+y1*x2\}\})$$
 $\langle \text{proof} \rangle$

lemma *real-mult-commute*: $(z::\text{real}) * w = w * z$
 $\langle \text{proof} \rangle$

lemma *real-mult-assoc*: $((z1::\text{real}) * z2) * z3 = z1 * (z2 * z3)$
 $\langle \text{proof} \rangle$

lemma *real-mult-1*: $(1::\text{real}) * z = z$
 $\langle \text{proof} \rangle$

lemma *real-add-mult-distrib*: $((z1::real) + z2) * w = (z1 * w) + (z2 * w)$
 $\langle proof \rangle$

one and zero are distinct

lemma *real-zero-not-eq-one*: $0 \neq (1::real)$
 $\langle proof \rangle$

instance *real* :: *comm-ring-1*
 $\langle proof \rangle$

16.4 Inverse and Division

lemma *real-zero-iff*: *Abs-Real* (*realrel* “ $\{(x, x)\}$) = 0
 $\langle proof \rangle$

Instead of using an existential quantifier and constructing the inverse within the proof, we could define the inverse explicitly.

lemma *real-mult-inverse-left-ex*: $x \neq 0 ==> \exists y. y*x = (1::real)$
 $\langle proof \rangle$

lemma *real-mult-inverse-left*: $x \neq 0 ==> inverse(x)*x = (1::real)$
 $\langle proof \rangle$

16.5 The Real Numbers form a Field

instance *real* :: *field*
 $\langle proof \rangle$

Inverse of zero! Useful to simplify certain equations

lemma *INVERSE-ZERO*: *inverse* 0 = (0::real)
 $\langle proof \rangle$

instance *real* :: *division-by-zero*
 $\langle proof \rangle$

16.6 The $\leq$ Ordering

lemma *real-le-reft*: $w \leq (w::real)$
 $\langle proof \rangle$

The arithmetic decision procedure is not set up for type preal. This lemma is currently unused, but it could simplify the proofs of the following two lemmas.

lemma *preal-eq-le-imp-le*:
assumes *eq*: $a+b = c+d$ **and** *le*: $c \leq a$
shows $b \leq (d::preal)$
 $\langle proof \rangle$

lemma *real-le-lemma*:

assumes $l: u1 + v2 \leq u2 + v1$
 and $x1 + v1 = u1 + y1$
 and $x2 + v2 = u2 + y2$
 shows $x1 + y2 \leq x2 + (y1::preal)$
 $\langle proof \rangle$

lemma *real-le*:

$(Abs-Real(realrel^{''}\{(x1,y1)\}) \leq Abs-Real(realrel^{''}\{(x2,y2)\})) =$
 $(x1 + y2 \leq x2 + y1)$
 $\langle proof \rangle$

lemma *real-le-anti-sym*: $[\mid z \leq w; w \leq z \mid] ==> z = (w::real)$
 $\langle proof \rangle$

lemma *real-trans-lemma*:

assumes $x + v \leq u + y$
 and $u + v' \leq u' + v$
 and $x2 + v2 = u2 + y2$
 shows $x + v' \leq u' + (y::preal)$
 $\langle proof \rangle$

lemma *real-le-trans*: $[\mid i \leq j; j \leq k \mid] ==> i \leq (k::real)$
 $\langle proof \rangle$

lemma *real-less-le*: $((w::real) < z) = (w \leq z \ \& \ w \neq z)$
 $\langle proof \rangle$

instance *real :: order*
 $\langle proof \rangle$

lemma *real-le-linear*: $(z::real) \leq w \mid w \leq z$
 $\langle proof \rangle$

instance *real :: linorder*
 $\langle proof \rangle$

lemma *real-le-eq-diff*: $(x \leq y) = (x - y \leq (0::real))$
 $\langle proof \rangle$

lemma *real-add-left-mono*:
 assumes $le: x \leq y$ **shows** $z + x \leq z + (y::real)$
 $\langle proof \rangle$

lemma *real-sum-gt-zero-less*: $(0 < S + (-W::real)) ==> (W < S)$
 $\langle proof \rangle$

lemma *real-less-sum-gt-zero*: $(W < S) ==> (0 < S + (-W::real))$
 $\langle proof \rangle$

lemma *real-mult-order*: $[| 0 < x; 0 < y |] ==> (0::real) < x * y$
 $\langle proof \rangle$

lemma *real-mult-less-mono2*: $[| (0::real) < z; x < y |] ==> z * x < z * y$
 $\langle proof \rangle$

instantiation *real* :: *distrib-lattice*
begin

definition
 $(inf :: real \Rightarrow real \Rightarrow real) = min$

definition
 $(sup :: real \Rightarrow real \Rightarrow real) = max$

instance
 $\langle proof \rangle$

end

16.7 The Reals Form an Ordered Field

instance *real* :: *ordered-field*
 $\langle proof \rangle$

instance *real* :: *lordered-ab-group-add* $\langle proof \rangle$

The function *real-of-preal* requires many proofs, but it seems to be essential for proving completeness of the reals from that of the positive reals.

lemma *real-of-preal-add*:
 $real-of-preal ((x::preal) + y) = real-of-preal x + real-of-preal y$
 $\langle proof \rangle$

lemma *real-of-preal-mult*:
 $real-of-preal ((x::preal) * y) = real-of-preal x * real-of-preal y$
 $\langle proof \rangle$

Gleason prop 9-4.4 p 127

lemma *real-of-preal-trichotomy*:
 $\exists m. (x::real) = real-of-preal m \mid x = 0 \mid x = -(real-of-preal m)$
 $\langle proof \rangle$

lemma *real-of-preal-leD*:

$real-of-preal\ m1 \leq real-of-preal\ m2 \implies m1 \leq m2$
 $\langle proof \rangle$

lemma *real-of-preal-lessI*: $m1 < m2 \implies real-of-preal\ m1 < real-of-preal\ m2$
 $\langle proof \rangle$

lemma *real-of-preal-lessD*:
 $real-of-preal\ m1 < real-of-preal\ m2 \implies m1 < m2$
 $\langle proof \rangle$

lemma *real-of-preal-less-iff [simp]*:
 $(real-of-preal\ m1 < real-of-preal\ m2) = (m1 < m2)$
 $\langle proof \rangle$

lemma *real-of-preal-le-iff*:
 $(real-of-preal\ m1 \leq real-of-preal\ m2) = (m1 \leq m2)$
 $\langle proof \rangle$

lemma *real-of-preal-zero-less*: $0 < real-of-preal\ m$
 $\langle proof \rangle$

lemma *real-of-preal-minus-less-zero*: $- real-of-preal\ m < 0$
 $\langle proof \rangle$

lemma *real-of-preal-not-minus-gt-zero*: $\sim 0 < - real-of-preal\ m$
 $\langle proof \rangle$

16.8 Theorems About the Ordering

lemma *real-gt-zero-preal-Ex*: $(0 < x) = (\exists y. x = real-of-preal\ y)$
 $\langle proof \rangle$

lemma *real-gt-preal-preal-Ex*:
 $real-of-preal\ z < x \implies \exists y. x = real-of-preal\ y$
 $\langle proof \rangle$

lemma *real-ge-preal-preal-Ex*:
 $real-of-preal\ z \leq x \implies \exists y. x = real-of-preal\ y$
 $\langle proof \rangle$

lemma *real-less-all-preal*: $y \leq 0 \implies \forall x. y < real-of-preal\ x$
 $\langle proof \rangle$

lemma *real-less-all-real2*: $\sim 0 < y \implies \forall x. y < real-of-preal\ x$
 $\langle proof \rangle$

16.9 More Lemmas

lemma *real-mult-left-cancel*: $(c::real) \neq 0 \implies (c*a=c*b) = (a=b)$
 $\langle proof \rangle$

lemma *real-mult-right-cancel*: $(c::real) \neq 0 \implies (a*c=b*c) = (a=b)$
 $\langle proof \rangle$

lemma *real-mult-less-iff1* [*simp*]: $(0::real) < z \implies (x*z < y*z) = (x < y)$
 $\langle proof \rangle$

lemma *real-mult-le-cancel-iff1* [*simp*]: $(0::real) < z \implies (x*z \leq y*z) = (x \leq y)$
 $\langle proof \rangle$

lemma *real-mult-le-cancel-iff2* [*simp*]: $(0::real) < z \implies (z*x \leq z*y) = (x \leq y)$
 $\langle proof \rangle$

lemma *real-inverse-gt-one*: $[| (0::real) < x; x < 1 |] \implies 1 < inverse\ x$
 $\langle proof \rangle$

16.10 Embedding numbers into the Reals

abbreviation

real-of-nat :: $nat \Rightarrow real$

where

real-of-nat $\equiv$ *of-nat*

abbreviation

real-of-int :: $int \Rightarrow real$

where

real-of-int $\equiv$ *of-int*

abbreviation

real-of-rat :: $rat \Rightarrow real$

where

real-of-rat $\equiv$ *of-rat*

consts

real :: $'a \Rightarrow real$

defs (overloaded)

real-of-nat-def [*code inline*]: $real == real\ of\ nat$

real-of-int-def [*code inline*]: $real == real\ of\ int$

lemma *real-eq-of-nat*: $real = of\ nat$
 $\langle proof \rangle$

lemma *real-eq-of-int*: $real = of\ int$
 $\langle proof \rangle$

lemma *real-of-int-zero* [*simp*]: $real\ (0::int) = 0$
 $\langle proof \rangle$

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

$\langle \text{proof} \rangle$

lemma *real-of-int-add* [simp]: $\text{real}(x + y) = \text{real } (x::\text{int}) + \text{real } y$

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *real-of-int-setsum* [simp]: $\text{real } ((\text{SUM } x:A. f\ x)::\text{int}) = (\text{SUM } x:A. \text{real}(f\ x))$

$\langle \text{proof} \rangle$

lemma *real-of-int-setprod* [simp]: $\text{real } ((\text{PROD } x:A. f\ x)::\text{int}) = (\text{PROD } x:A. \text{real}(f\ x))$

$\langle \text{proof} \rangle$

lemma *real-of-int-zero-cancel* [simp]: $(\text{real } x = 0) = (x = (0::\text{int}))$

$\langle \text{proof} \rangle$

lemma *real-of-int-inject* [iff]: $(\text{real } (x::\text{int}) = \text{real } y) = (x = y)$

$\langle \text{proof} \rangle$

lemma *real-of-int-less-iff* [iff]: $(\text{real } (x::\text{int}) < \text{real } y) = (x < y)$

$\langle \text{proof} \rangle$

lemma *real-of-int-le-iff* [simp]: $(\text{real } (x::\text{int}) \leq \text{real } y) = (x \leq y)$

$\langle \text{proof} \rangle$

lemma *real-of-int-gt-zero-cancel-iff* [simp]: $(0 < \text{real } (n::\text{int})) = (0 < n)$

$\langle \text{proof} \rangle$

lemma *real-of-int-ge-zero-cancel-iff* [simp]: $(0 \leq \text{real } (n::\text{int})) = (0 \leq n)$

$\langle \text{proof} \rangle$

lemma *real-of-int-lt-zero-cancel-iff* [simp]: $(\text{real } (n::\text{int}) < 0) = (n < 0)$

$\langle \text{proof} \rangle$

lemma *real-of-int-le-zero-cancel-iff* [simp]: $(\text{real } (n::\text{int}) \leq 0) = (n \leq 0)$

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma *int-less-real-le*: $((n::\text{int}) < m) = (\text{real } n + 1 \leq \text{real } m)$
 $\langle \text{proof} \rangle$

lemma *int-le-real-less*: $((n::\text{int}) \leq m) = (\text{real } n < \text{real } m + 1)$
 $\langle \text{proof} \rangle$

lemma *real-of-int-div-aux*: $d \sim 0 \implies (\text{real } (x::\text{int})) / (\text{real } d) =$
 $\text{real } (x \text{ div } d) + (\text{real } (x \bmod d)) / (\text{real } d)$
 $\langle \text{proof} \rangle$

lemma *real-of-int-div*: $(d::\text{int}) \sim 0 \implies d \text{ dvd } n \implies$
 $\text{real } (n \text{ div } d) = \text{real } n / \text{real } d$
 $\langle \text{proof} \rangle$

lemma *real-of-int-div2*:
 $0 \leq \text{real } (n::\text{int}) / \text{real } (x) - \text{real } (n \text{ div } x)$
 $\langle \text{proof} \rangle$

lemma *real-of-int-div3*:
 $\text{real } (n::\text{int}) / \text{real } (x) - \text{real } (n \text{ div } x) \leq 1$
 $\langle \text{proof} \rangle$

lemma *real-of-int-div4*: $\text{real } (n \text{ div } x) \leq \text{real } (n::\text{int}) / \text{real } x$
 $\langle \text{proof} \rangle$

16.11 Embedding the Naturals into the Reals

lemma *real-of-nat-zero* [simp]: $\text{real } (0::\text{nat}) = 0$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-one* [simp]: $\text{real } (\text{Suc } 0) = (1::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-add* [simp]: $\text{real } (m + n) = \text{real } (m::\text{nat}) + \text{real } n$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-Suc*: $\text{real } (\text{Suc } n) = \text{real } n + (1::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-less-iff* [iff]:
 $(\text{real } (n::\text{nat}) < \text{real } m) = (n < m)$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-le-iff* [iff]: $(\text{real } (n::\text{nat}) \leq \text{real } m) = (n \leq m)$
 $\langle \text{proof} \rangle$

lemma *real-of-nat-ge-zero* [iff]: $0 \leq \text{real } (n::\text{nat})$
 ⟨proof⟩

lemma *real-of-nat-Suc-gt-zero*: $0 < \text{real } (\text{Suc } n)$
 ⟨proof⟩

lemma *real-of-nat-mult* [simp]: $\text{real } (m * n) = \text{real } (m::\text{nat}) * \text{real } n$
 ⟨proof⟩

lemma *real-of-nat-setsum* [simp]: $\text{real } ((\text{SUM } x:A. f x)::\text{nat}) =$
 $(\text{SUM } x:A. \text{real}(f x))$
 ⟨proof⟩

lemma *real-of-nat-setprod* [simp]: $\text{real } ((\text{PROD } x:A. f x)::\text{nat}) =$
 $(\text{PROD } x:A. \text{real}(f x))$
 ⟨proof⟩

lemma *real-of-card*: $\text{real } (\text{card } A) = \text{setsum } (\%x.1) A$
 ⟨proof⟩

lemma *real-of-nat-inject* [iff]: $(\text{real } (n::\text{nat}) = \text{real } m) = (n = m)$
 ⟨proof⟩

lemma *real-of-nat-zero-iff* [iff]: $(\text{real } (n::\text{nat}) = 0) = (n = 0)$
 ⟨proof⟩

lemma *real-of-nat-diff*: $n \leq m \implies \text{real } (m - n) = \text{real } (m::\text{nat}) - \text{real } n$
 ⟨proof⟩

lemma *real-of-nat-gt-zero-cancel-iff* [simp]: $(0 < \text{real } (n::\text{nat})) = (0 < n)$
 ⟨proof⟩

lemma *real-of-nat-le-zero-cancel-iff* [simp]: $(\text{real } (n::\text{nat}) \leq 0) = (n = 0)$
 ⟨proof⟩

lemma *not-real-of-nat-less-zero* [simp]: $\sim \text{real } (n::\text{nat}) < 0$
 ⟨proof⟩

lemma *real-of-nat-ge-zero-cancel-iff* [simp]: $(0 \leq \text{real } (n::\text{nat}))$
 ⟨proof⟩

lemma *nat-less-real-le*: $((n::\text{nat}) < m) = (\text{real } n + 1 \leq \text{real } m)$
 ⟨proof⟩

lemma *nat-le-real-less*: $((n::\text{nat}) \leq m) = (\text{real } n < \text{real } m + 1)$
 ⟨proof⟩

lemma *real-of-nat-div-aux*: $0 < d \implies (\text{real } (x::\text{nat})) / (\text{real } d) =$
 $\text{real } (x \text{ div } d) + (\text{real } (x \text{ mod } d)) / (\text{real } d)$

<proof>

lemma *real-of-nat-div*: $0 < (d::nat) \implies d \text{ dvd } n \implies$
 $\text{real}(n \text{ div } d) = \text{real } n / \text{real } d$
<proof>

lemma *real-of-nat-div2*:
 $0 \leq \text{real } (n::nat) / \text{real } (x) - \text{real } (n \text{ div } x)$
<proof>

lemma *real-of-nat-div3*:
 $\text{real } (n::nat) / \text{real } (x) - \text{real } (n \text{ div } x) \leq 1$
<proof>

lemma *real-of-nat-div4*: $\text{real } (n \text{ div } x) \leq \text{real } (n::nat) / \text{real } x$
<proof>

lemma *real-of-int-real-of-nat*: $\text{real } (int \ n) = \text{real } n$
<proof>

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

lemma *real-nat-eq-real* [simp]: $0 \leq x \implies \text{real}(nat \ x) = \text{real } x$
<proof>

16.12 Numerals and Arithmetic

instantiation *real* :: *number-ring*
begin

definition
real-number-of-def [code func del]: $number_of \ w = real_of_int \ w$

instance
<proof>

end

lemma [code unfold, symmetric, code post]:
 $number_of \ k = real_of_int \ (number_of \ k)$
<proof>

Collapse applications of *real* to *number-of*

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

lemma *real-of-nat-number-of* [simp]:
 $\text{real } (number_of \ v :: nat) =$

$$\begin{aligned} & \text{if } \text{neg } (\text{number-of } v :: \text{int}) \text{ then } 0 \\ & \text{else } (\text{number-of } v :: \text{real}) \end{aligned}$$
 $\langle \text{proof} \rangle$

$\langle ML \rangle$

16.13 Simprules combining x+y and 0: ARE THEY NEEDED?

Needed in this non-standard form by Hyperreal/Transcendental

lemma *real-0-le-divide-iff*:

$$((0::\text{real}) \leq x/y) = ((x \leq 0 \mid 0 \leq y) \ \& \ (0 \leq x \mid y \leq 0))$$
 $\langle \text{proof} \rangle$

lemma *real-add-minus-iff* [simp]: $(x + - a = (0::\text{real})) = (x=a)$
 $\langle \text{proof} \rangle$

lemma *real-add-eq-0-iff*: $(x+y = (0::\text{real})) = (y = -x)$
 $\langle \text{proof} \rangle$

lemma *real-add-less-0-iff*: $(x+y < (0::\text{real})) = (y < -x)$
 $\langle \text{proof} \rangle$

lemma *real-0-less-add-iff*: $((0::\text{real}) < x+y) = (-x < y)$
 $\langle \text{proof} \rangle$

lemma *real-add-le-0-iff*: $(x+y \leq (0::\text{real})) = (y \leq -x)$
 $\langle \text{proof} \rangle$

lemma *real-0-le-add-iff*: $((0::\text{real}) \leq x+y) = (-x \leq y)$
 $\langle \text{proof} \rangle$

16.13.1 Density of the Reals

lemma *real-lbound-gt-zero*:

$$[\mid (0::\text{real}) < d1; 0 < d2 \mid] ==> \exists e. 0 < e \ \& \ e < d1 \ \& \ e < d2$$
 $\langle \text{proof} \rangle$

Similar results are proved in *Ring-and-Field*

lemma *real-less-half-sum*: $x < y ==> x < (x+y) / (2::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-gt-half-sum*: $x < y ==> (x+y)/(2::\text{real}) < y$
 $\langle \text{proof} \rangle$

16.14 Absolute Value Function for the Reals

lemma *abs-minus-add-cancel*: $\text{abs}(x + (-y)) = \text{abs } (y + -(x::\text{real}))$
 $\langle \text{proof} \rangle$

lemma *abs-le-interval-iff*: $(\text{abs } x \leq r) = (-r \leq x \ \& \ x \leq (r::\text{real}))$
 $\langle \text{proof} \rangle$

lemma *abs-add-one-gt-zero* [simp]: $(0::\text{real}) < 1 + \text{abs}(x)$
 $\langle \text{proof} \rangle$

lemma *abs-real-of-nat-cancel* [simp]: $\text{abs } (\text{real } x) = \text{real } (x::\text{nat})$
 $\langle \text{proof} \rangle$

lemma *abs-add-one-not-less-self* [simp]: $\sim \text{abs}(x) + (1::\text{real}) < x$
 $\langle \text{proof} \rangle$

lemma *abs-sum-triangle-ineq*: $\text{abs } ((x::\text{real}) + y + (-l + -m)) \leq \text{abs}(x + -l) + \text{abs}(y + -m)$
 $\langle \text{proof} \rangle$

instance *real* :: *lordered-ring*
 $\langle \text{proof} \rangle$

16.15 Implementation of rational real numbers as pairs of integers

definition
 $\text{Ratreal} :: \text{int} \times \text{int} \Rightarrow \text{real}$
where
 $\text{Ratreal} = \text{INum}$

code-datatype *Ratreal*

lemma *Ratreal-simp*:
 $\text{Ratreal } (k, l) = \text{real-of-int } k / \text{real-of-int } l$
 $\langle \text{proof} \rangle$

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

lemma *Ratreal-lit* [simp]: $\text{Ratreal } i_N = \text{real-of-int } i$
 $\langle \text{proof} \rangle$

lemma *zero-real-code* [code, code unfold]:
 $0 = \text{Ratreal } 0_N$ $\langle \text{proof} \rangle$
declare *zero-real-code* [symmetric, code post]

lemma *one-real-code* [code, code unfold]:
 $1 = \text{Ratreal } 1_N$ $\langle \text{proof} \rangle$
declare *one-real-code* [symmetric, code post]

instantiation *real* :: *eq*
begin

definition *eq-class.eq* (*x::real*) *y* $\longleftrightarrow x = y$

instance $\langle proof \rangle$

lemma *real-eq-code* [*code*]: *eq-class.eq* (*Ratreal* *x*) (*Ratreal* *y*) $\longleftrightarrow eq_class.eq$ (*normNum* *x*) (*normNum* *y*)
 $\langle proof \rangle$

end

lemma *real-less-eq-code* [*code*]: *Ratreal* *x* $\leq$ *Ratreal* *y* $\longleftrightarrow normNum$ *x* $\leq_N normNum$ *y*
 $\langle proof \rangle$

lemma *real-less-code* [*code*]: *Ratreal* *x* < *Ratreal* *y* $\longleftrightarrow normNum$ *x* <_{*N*} *normNum* *y*
 $\langle proof \rangle$

lemma *real-add-code* [*code*]: *Ratreal* *x* + *Ratreal* *y* = *Ratreal* (*x* +_{*N*} *y*)
 $\langle proof \rangle$

lemma *real-mul-code* [*code*]: *Ratreal* *x* * *Ratreal* *y* = *Ratreal* (*x* *_{*N*} *y*)
 $\langle proof \rangle$

lemma *real-neg-code* [*code*]: - *Ratreal* *x* = *Ratreal* ($\sim_N$ *x*)
 $\langle proof \rangle$

lemma *real-sub-code* [*code*]: *Ratreal* *x* - *Ratreal* *y* = *Ratreal* (*x* -_{*N*} *y*)
 $\langle proof \rangle$

lemma *real-inv-code* [*code*]: *inverse* (*Ratreal* *x*) = *Ratreal* (*Ninv* *x*)
 $\langle proof \rangle$

lemma *real-div-code* [*code*]: *Ratreal* *x* / *Ratreal* *y* = *Ratreal* (*x* $\div_N$ *y*)
 $\langle proof \rangle$

Setup for SML code generator

types-code

real ((*int* */ *int*))

attach (*term-of*) $\ll$

fun term-of-real (*p*, *q*) =

let

val *rT* = *HOLogic.realT*

in

if *q* = 1 *orelse* *p* = 0 *then* *HOLogic.mk-number* *rT* *p*

else @{*term op* / :: *real* $\Rightarrow$ *real* $\Rightarrow$ *real*} \$

```

      HOLogic.mk-number rT p $ HOLogic.mk-number rT q
    end;
  >>
  attach (test) <<
  fun gen-real i =
    let
      val p = random-range 0 i;
      val q = random-range 1 (i + 1);
      val g = Integer.gcd p q;
      val p' = p div g;
      val q' = q div g;
      val r = (if one-of [true, false] then p' else ~ p',
        if p' = 0 then 0 else q')
    in
      (r, fn () => term-of-real r)
    end;
  >>

  consts-code
  Ratreal ((-))

  consts-code
  of-int :: int => real (<module>real'-of'-int)
  attach <<
  fun real-of-int 0 = (0, 0)
    | real-of-int i = (i, 1);
  >>

  declare real-of-int-of-nat-eq [symmetric, code]

  end

```

17 Completeness of the Reals; Floor and Ceiling Functions

```

theory RComplete
imports Lubs RealDef
begin

```

```

lemma real-sum-of-halves:  $x/2 + x/2 = (x::real)$ 
  <proof>

```

17.1 Completeness of Positive Reals

Supremum property for the set of positive reals

Let P be a non-empty set of positive reals, with an upper bound y . Then P has a least upper bound (written S).

FIXME: Can the premise be weakened to $\forall x \in P. x \leq y$?

lemma *posreal-complete*:

assumes *positive-P*: $\forall x \in P. (0::real) < x$
and *not-empty-P*: $\exists x. x \in P$
and *upper-bound-Ex*: $\exists y. \forall x \in P. x < y$
shows $\exists S. \forall y. (\exists x \in P. y < x) = (y < S)$

<proof>

Completeness properties using *isUb*, *isLub* etc.

lemma *real-isLub-unique*: $[\text{isLub } R \ S \ x; \text{isLub } R \ S \ y] \implies x = (y::real)$

<proof>

Completeness theorem for the positive reals (again).

lemma *posreals-complete*:

assumes *positive-S*: $\forall x \in S. 0 < x$
and *not-empty-S*: $\exists x. x \in S$
and *upper-bound-Ex*: $\exists u. \text{isUb } (UNIV::real \text{ set}) \ S \ u$
shows $\exists t. \text{isLub } (UNIV::real \text{ set}) \ S \ t$

<proof>

reals Completeness (again!)

lemma *reals-complete*:

assumes *notempty-S*: $\exists X. X \in S$
and *exists-Ub*: $\exists Y. \text{isUb } (UNIV::real \text{ set}) \ S \ Y$
shows $\exists t. \text{isLub } (UNIV::real \text{ set}) \ S \ t$

<proof>

17.2 The Archimedean Property of the Reals

theorem *reals-Archimedean*:

assumes *x-pos*: $0 < x$
shows $\exists n. \text{inverse } (real \ (Suc \ n)) < x$

<proof>

There must be other proofs, e.g. *Suc* of the largest integer in the cut representing x .

lemma *reals-Archimedean2*: $\exists n. (x::real) < real \ (n::nat)$

<proof>

lemma *reals-Archimedean3*:

assumes *x-greater-zero*: $0 < x$
shows $\forall (y::real). \exists (n::nat). y < real \ n * x$

<proof>

lemma *reals-Archimedean6*:

$0 \leq r \implies \exists (n::nat). real \ (n - 1) \leq r \ \& \ r < real \ (n)$

$\langle proof \rangle$

lemma *reals-Archimedean6a*: $0 \leq r \implies \exists n. \text{real } (n) \leq r \ \& \ r < \text{real } (\text{Suc } n)$
 $\langle proof \rangle$

lemma *reals-Archimedean-6b-int*:
 $0 \leq r \implies \exists n::\text{int}. \text{real } n \leq r \ \& \ r < \text{real } (n+1)$
 $\langle proof \rangle$

lemma *reals-Archimedean-6c-int*:
 $r < 0 \implies \exists n::\text{int}. \text{real } n \leq r \ \& \ r < \text{real } (n+1)$
 $\langle proof \rangle$

17.3 Floor and Ceiling Functions from the Reals to the Integers

definition
 $\text{floor} :: \text{real} \Rightarrow \text{int}$ **where**
 $\text{floor } r = (\text{LEAST } n::\text{int}. r < \text{real } (n+1))$

definition
 $\text{ceiling} :: \text{real} \Rightarrow \text{int}$ **where**
 $\text{ceiling } r = - \text{floor } (- r)$

notation (*xsymbols*)
 $\text{floor } (\lfloor \cdot \rfloor)$ **and**
 $\text{ceiling } (\lceil \cdot \rceil)$

notation (*HTML output*)
 $\text{floor } (\lfloor \cdot \rfloor)$ **and**
 $\text{ceiling } (\lceil \cdot \rceil)$

lemma *number-of-less-real-of-int-iff* [simp]:
 $((\text{number-of } n) < \text{real } (m::\text{int})) = (\text{number-of } n < m)$
 $\langle proof \rangle$

lemma *number-of-less-real-of-int-iff2* [simp]:
 $(\text{real } (m::\text{int}) < (\text{number-of } n)) = (m < \text{number-of } n)$
 $\langle proof \rangle$

lemma *number-of-le-real-of-int-iff* [simp]:
 $((\text{number-of } n) \leq \text{real } (m::\text{int})) = (\text{number-of } n \leq m)$
 $\langle proof \rangle$

lemma *number-of-le-real-of-int-iff2* [simp]:
 $(\text{real } (m::\text{int}) \leq (\text{number-of } n)) = (m \leq \text{number-of } n)$
 $\langle proof \rangle$

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

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

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

lemma *floor-minus-real-of-nat* [*simp*]: *floor (− real (n::nat)) = − int n*
 ⟨*proof*⟩

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

lemma *floor-minus-real-of-int* [*simp*]: *floor (− real (n::int)) = − n*
 ⟨*proof*⟩

lemma *real-lb-ub-int*: $\exists n::int. \text{real } n \leq r \ \& \ r < \text{real } (n+1)$
 ⟨*proof*⟩

lemma *lemma-floor*:
 assumes *a1*: *real m ≤ r* and *a2*: *r < real n + 1*
 shows *m ≤ (n::int)*
 ⟨*proof*⟩

lemma *real-of-int-floor-le* [*simp*]: *real (floor r) ≤ r*
 ⟨*proof*⟩

lemma *floor-mono*: *x < y ==> floor x ≤ floor y*
 ⟨*proof*⟩

lemma *floor-mono2*: *x ≤ y ==> floor x ≤ floor y*
 ⟨*proof*⟩

lemma *lemma-floor2*: *real n < real (x::int) + 1 ==> n ≤ x*
 ⟨*proof*⟩

lemma *real-of-int-floor-cancel* [*simp*]:
 (*real (floor x) = x*) = ($\exists n::int. x = \text{real } n$)
 ⟨*proof*⟩

lemma *floor-eq*: [*real n < x; x < real n + 1*] ==> *floor x = n*
 ⟨*proof*⟩

lemma *floor-eq2*: [*real n ≤ x; x < real n + 1*] ==> *floor x = n*
 ⟨*proof*⟩

lemma *floor-eq3*: [*real n < x; x < real (Suc n)*] ==> *nat(floor x) = n*

$\langle proof \rangle$

lemma *floor-eq4*: $[| \text{real } n \leq x; x < \text{real } (\text{Suc } n) |] \implies \text{nat}(\text{floor } x) = n$
 $\langle proof \rangle$

lemma *floor-number-of-eq* [simp]:
 $\text{floor}(\text{number-of } n :: \text{real}) = (\text{number-of } n :: \text{int})$
 $\langle proof \rangle$

lemma *floor-one* [simp]: $\text{floor } 1 = 1$
 $\langle proof \rangle$

lemma *real-of-int-floor-ge-diff-one* [simp]: $r - 1 \leq \text{real}(\text{floor } r)$
 $\langle proof \rangle$

lemma *real-of-int-floor-gt-diff-one* [simp]: $r - 1 < \text{real}(\text{floor } r)$
 $\langle proof \rangle$

lemma *real-of-int-floor-add-one-ge* [simp]: $r \leq \text{real}(\text{floor } r) + 1$
 $\langle proof \rangle$

lemma *real-of-int-floor-add-one-gt* [simp]: $r < \text{real}(\text{floor } r) + 1$
 $\langle proof \rangle$

lemma *le-floor*: $\text{real } a \leq x \implies a \leq \text{floor } x$
 $\langle proof \rangle$

lemma *real-le-floor*: $a \leq \text{floor } x \implies \text{real } a \leq x$
 $\langle proof \rangle$

lemma *le-floor-eq*: $(a \leq \text{floor } x) = (\text{real } a \leq x)$
 $\langle proof \rangle$

lemma *le-floor-eq-number-of* [simp]:
 $(\text{number-of } n \leq \text{floor } x) = (\text{number-of } n \leq x)$
 $\langle proof \rangle$

lemma *le-floor-eq-zero* [simp]: $(0 \leq \text{floor } x) = (0 \leq x)$
 $\langle proof \rangle$

lemma *le-floor-eq-one* [simp]: $(1 \leq \text{floor } x) = (1 \leq x)$
 $\langle proof \rangle$

lemma *floor-less-eq*: $(\text{floor } x < a) = (x < \text{real } a)$
 $\langle proof \rangle$

lemma *floor-less-eq-number-of* [simp]:
 $(\text{floor } x < \text{number-of } n) = (x < \text{number-of } n)$
 $\langle proof \rangle$

lemma *floor-less-eq-zero* [*simp*]: $(\text{floor } x < 0) = (x < 0)$
 $\langle \text{proof} \rangle$

lemma *floor-less-eq-one* [*simp*]: $(\text{floor } x < 1) = (x < 1)$
 $\langle \text{proof} \rangle$

lemma *less-floor-eq*: $(a < \text{floor } x) = (\text{real } a + 1 \leq x)$
 $\langle \text{proof} \rangle$

lemma *less-floor-eq-number-of* [*simp*]:
 $(\text{number-of } n < \text{floor } x) = (\text{number-of } n + 1 \leq x)$
 $\langle \text{proof} \rangle$

lemma *less-floor-eq-zero* [*simp*]: $(0 < \text{floor } x) = (1 \leq x)$
 $\langle \text{proof} \rangle$

lemma *less-floor-eq-one* [*simp*]: $(1 < \text{floor } x) = (2 \leq x)$
 $\langle \text{proof} \rangle$

lemma *floor-le-eq*: $(\text{floor } x \leq a) = (x < \text{real } a + 1)$
 $\langle \text{proof} \rangle$

lemma *floor-le-eq-number-of* [*simp*]:
 $(\text{floor } x \leq \text{number-of } n) = (x < \text{number-of } n + 1)$
 $\langle \text{proof} \rangle$

lemma *floor-le-eq-zero* [*simp*]: $(\text{floor } x \leq 0) = (x < 1)$
 $\langle \text{proof} \rangle$

lemma *floor-le-eq-one* [*simp*]: $(\text{floor } x \leq 1) = (x < 2)$
 $\langle \text{proof} \rangle$

lemma *floor-add* [*simp*]: $\text{floor } (x + \text{real } a) = \text{floor } x + a$
 $\langle \text{proof} \rangle$

lemma *floor-add-number-of* [*simp*]:
 $\text{floor } (x + \text{number-of } n) = \text{floor } x + \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *floor-add-one* [*simp*]: $\text{floor } (x + 1) = \text{floor } x + 1$
 $\langle \text{proof} \rangle$

lemma *floor-subtract* [*simp*]: $\text{floor } (x - \text{real } a) = \text{floor } x - a$
 $\langle \text{proof} \rangle$

lemma *floor-subtract-number-of* [*simp*]: $\text{floor } (x - \text{number-of } n) =$
 $\text{floor } x - \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *floor-subtract-one* [simp]: $\text{floor } (x - 1) = \text{floor } x - 1$
 ⟨proof⟩

lemma *ceiling-zero* [simp]: $\text{ceiling } 0 = 0$
 ⟨proof⟩

lemma *ceiling-real-of-nat* [simp]: $\text{ceiling } (\text{real } (n::\text{nat})) = \text{int } n$
 ⟨proof⟩

lemma *ceiling-real-of-nat-zero* [simp]: $\text{ceiling } (\text{real } (0::\text{nat})) = 0$
 ⟨proof⟩

lemma *ceiling-floor* [simp]: $\text{ceiling } (\text{real } (\text{floor } r)) = \text{floor } r$
 ⟨proof⟩

lemma *floor-ceiling* [simp]: $\text{floor } (\text{real } (\text{ceiling } r)) = \text{ceiling } r$
 ⟨proof⟩

lemma *real-of-int-ceiling-ge* [simp]: $r \leq \text{real } (\text{ceiling } r)$
 ⟨proof⟩

lemma *ceiling-mono*: $x < y \implies \text{ceiling } x \leq \text{ceiling } y$
 ⟨proof⟩

lemma *ceiling-mono2*: $x \leq y \implies \text{ceiling } x \leq \text{ceiling } y$
 ⟨proof⟩

lemma *real-of-int-ceiling-cancel* [simp]:
 $(\text{real } (\text{ceiling } x) = x) = (\exists n::\text{int}. x = \text{real } n)$
 ⟨proof⟩

lemma *ceiling-eq*: $[\text{real } n < x; x < \text{real } n + 1] \implies \text{ceiling } x = n + 1$
 ⟨proof⟩

lemma *ceiling-eq2*: $[\text{real } n < x; x \leq \text{real } n + 1] \implies \text{ceiling } x = n + 1$
 ⟨proof⟩

lemma *ceiling-eq3*: $[\text{real } n - 1 < x; x \leq \text{real } n] \implies \text{ceiling } x = n$
 ⟨proof⟩

lemma *ceiling-real-of-int* [simp]: $\text{ceiling } (\text{real } (n::\text{int})) = n$
 ⟨proof⟩

lemma *ceiling-number-of-eq* [simp]:
 $\text{ceiling } (\text{number-of } n :: \text{real}) = (\text{number-of } n)$
 ⟨proof⟩

lemma *ceiling-one* [simp]: $\text{ceiling } 1 = 1$

$\langle \text{proof} \rangle$

lemma *real-of-int-ceiling-diff-one-le* [simp]: $\text{real } (\text{ceiling } r) - 1 \leq r$
 $\langle \text{proof} \rangle$

lemma *real-of-int-ceiling-le-add-one* [simp]: $\text{real } (\text{ceiling } r) \leq r + 1$
 $\langle \text{proof} \rangle$

lemma *ceiling-le*: $x \leq \text{real } a \implies \text{ceiling } x \leq a$
 $\langle \text{proof} \rangle$

lemma *ceiling-le-real*: $\text{ceiling } x \leq a \implies x \leq \text{real } a$
 $\langle \text{proof} \rangle$

lemma *ceiling-le-eq*: $(\text{ceiling } x \leq a) = (x \leq \text{real } a)$
 $\langle \text{proof} \rangle$

lemma *ceiling-le-eq-number-of* [simp]:
 $(\text{ceiling } x \leq \text{number-of } n) = (x \leq \text{number-of } n)$
 $\langle \text{proof} \rangle$

lemma *ceiling-le-zero-eq* [simp]: $(\text{ceiling } x \leq 0) = (x \leq 0)$
 $\langle \text{proof} \rangle$

lemma *ceiling-le-eq-one* [simp]: $(\text{ceiling } x \leq 1) = (x \leq 1)$
 $\langle \text{proof} \rangle$

lemma *less-ceiling-eq*: $(a < \text{ceiling } x) = (\text{real } a < x)$
 $\langle \text{proof} \rangle$

lemma *less-ceiling-eq-number-of* [simp]:
 $(\text{number-of } n < \text{ceiling } x) = (\text{number-of } n < x)$
 $\langle \text{proof} \rangle$

lemma *less-ceiling-eq-zero* [simp]: $(0 < \text{ceiling } x) = (0 < x)$
 $\langle \text{proof} \rangle$

lemma *less-ceiling-eq-one* [simp]: $(1 < \text{ceiling } x) = (1 < x)$
 $\langle \text{proof} \rangle$

lemma *ceiling-less-eq*: $(\text{ceiling } x < a) = (x \leq \text{real } a - 1)$
 $\langle \text{proof} \rangle$

lemma *ceiling-less-eq-number-of* [simp]:
 $(\text{ceiling } x < \text{number-of } n) = (x \leq \text{number-of } n - 1)$
 $\langle \text{proof} \rangle$

lemma *ceiling-less-eq-zero* [simp]: $(\text{ceiling } x < 0) = (x \leq -1)$
 $\langle \text{proof} \rangle$

lemma *ceiling-less-eq-one* [simp]: $(\text{ceiling } x < 1) = (x \leq 0)$
 $\langle \text{proof} \rangle$

lemma *le-ceiling-eq*: $(a \leq \text{ceiling } x) = (\text{real } a - 1 < x)$
 $\langle \text{proof} \rangle$

lemma *le-ceiling-eq-number-of* [simp]:
 $(\text{number-of } n \leq \text{ceiling } x) = (\text{number-of } n - 1 < x)$
 $\langle \text{proof} \rangle$

lemma *le-ceiling-eq-zero* [simp]: $(0 \leq \text{ceiling } x) = (-1 < x)$
 $\langle \text{proof} \rangle$

lemma *le-ceiling-eq-one* [simp]: $(1 \leq \text{ceiling } x) = (0 < x)$
 $\langle \text{proof} \rangle$

lemma *ceiling-add* [simp]: $\text{ceiling } (x + \text{real } a) = \text{ceiling } x + a$
 $\langle \text{proof} \rangle$

lemma *ceiling-add-number-of* [simp]: $\text{ceiling } (x + \text{number-of } n) =$
 $\text{ceiling } x + \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *ceiling-add-one* [simp]: $\text{ceiling } (x + 1) = \text{ceiling } x + 1$
 $\langle \text{proof} \rangle$

lemma *ceiling-subtract* [simp]: $\text{ceiling } (x - \text{real } a) = \text{ceiling } x - a$
 $\langle \text{proof} \rangle$

lemma *ceiling-subtract-number-of* [simp]: $\text{ceiling } (x - \text{number-of } n) =$
 $\text{ceiling } x - \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *ceiling-subtract-one* [simp]: $\text{ceiling } (x - 1) = \text{ceiling } x - 1$
 $\langle \text{proof} \rangle$

17.4 Versions for the natural numbers

definition

natfloor :: $\text{real} \Rightarrow \text{nat}$ **where**
 $\text{natfloor } x = \text{nat}(\text{floor } x)$

definition

natceiling :: $\text{real} \Rightarrow \text{nat}$ **where**
 $\text{natceiling } x = \text{nat}(\text{ceiling } x)$

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

lemma *natfloor-one* [*simp*]: $\text{natfloor } 1 = 1$
 ⟨*proof*⟩

lemma *zero-le-natfloor* [*simp*]: $0 \leq \text{natfloor } x$
 ⟨*proof*⟩

lemma *natfloor-number-of-eq* [*simp*]: $\text{natfloor } (\text{number-of } n) = \text{number-of } n$
 ⟨*proof*⟩

lemma *natfloor-real-of-nat* [*simp*]: $\text{natfloor}(\text{real } n) = n$
 ⟨*proof*⟩

lemma *real-natfloor-le*: $0 \leq x \implies \text{real}(\text{natfloor } x) \leq x$
 ⟨*proof*⟩

lemma *natfloor-neg*: $x \leq 0 \implies \text{natfloor } x = 0$
 ⟨*proof*⟩

lemma *natfloor-mono*: $x \leq y \implies \text{natfloor } x \leq \text{natfloor } y$
 ⟨*proof*⟩

lemma *le-natfloor*: $\text{real } x \leq a \implies x \leq \text{natfloor } a$
 ⟨*proof*⟩

lemma *le-natfloor-eq*: $0 \leq x \implies (a \leq \text{natfloor } x) = (\text{real } a \leq x)$
 ⟨*proof*⟩

lemma *le-natfloor-eq-number-of* [*simp*]:
 $\sim \text{neg}((\text{number-of } n)::\text{int}) \implies 0 \leq x \implies$
 $(\text{number-of } n \leq \text{natfloor } x) = (\text{number-of } n \leq x)$
 ⟨*proof*⟩

lemma *le-natfloor-eq-one* [*simp*]: $(1 \leq \text{natfloor } x) = (1 \leq x)$
 ⟨*proof*⟩

lemma *natfloor-eq*: $\text{real } n \leq x \implies x < \text{real } n + 1 \implies \text{natfloor } x = n$
 ⟨*proof*⟩

lemma *real-natfloor-add-one-gt*: $x < \text{real}(\text{natfloor } x) + 1$
 ⟨*proof*⟩

lemma *real-natfloor-gt-diff-one*: $x - 1 < \text{real}(\text{natfloor } x)$
 ⟨*proof*⟩

lemma *ge-natfloor-plus-one-imp-gt*: $\text{natfloor } z + 1 \leq n \implies z < \text{real } n$
 ⟨*proof*⟩

lemma *natfloor-add* [*simp*]: $0 \leq x \implies \text{natfloor } (x + \text{real } a) = \text{natfloor } x + a$

$\langle \text{proof} \rangle$

lemma *natfloor-add-number-of* [simp]:
 $\sim \text{neg } ((\text{number-of } n)::\text{int}) \implies 0 \leq x \implies$
 $\text{natfloor } (x + \text{number-of } n) = \text{natfloor } x + \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *natfloor-add-one*: $0 \leq x \implies \text{natfloor}(x + 1) = \text{natfloor } x + 1$
 $\langle \text{proof} \rangle$

lemma *natfloor-subtract* [simp]: $\text{real } a \leq x \implies$
 $\text{natfloor}(x - \text{real } a) = \text{natfloor } x - a$
 $\langle \text{proof} \rangle$

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

lemma *natceiling-one* [simp]: $\text{natceiling } 1 = 1$
 $\langle \text{proof} \rangle$

lemma *zero-le-natceiling* [simp]: $0 \leq \text{natceiling } x$
 $\langle \text{proof} \rangle$

lemma *natceiling-number-of-eq* [simp]: $\text{natceiling } (\text{number-of } n) = \text{number-of } n$
 $\langle \text{proof} \rangle$

lemma *natceiling-real-of-nat* [simp]: $\text{natceiling}(\text{real } n) = n$
 $\langle \text{proof} \rangle$

lemma *real-natceiling-ge*: $x \leq \text{real}(\text{natceiling } x)$
 $\langle \text{proof} \rangle$

lemma *natceiling-neg*: $x \leq 0 \implies \text{natceiling } x = 0$
 $\langle \text{proof} \rangle$

lemma *natceiling-mono*: $x \leq y \implies \text{natceiling } x \leq \text{natceiling } y$
 $\langle \text{proof} \rangle$

lemma *natceiling-le*: $x \leq \text{real } a \implies \text{natceiling } x \leq a$
 $\langle \text{proof} \rangle$

lemma *natceiling-le-eq*: $0 \leq x \implies (\text{natceiling } x \leq a) = (x \leq \text{real } a)$
 $\langle \text{proof} \rangle$

lemma *natceiling-le-eq-number-of* [simp]:
 $\sim \text{neg}((\text{number-of } n)::\text{int}) \implies 0 \leq x \implies$
 $(\text{natceiling } x \leq \text{number-of } n) = (x \leq \text{number-of } n)$
 $\langle \text{proof} \rangle$

lemma *natceiling-le-eq-one*: $(\text{natceiling } x \leq 1) = (x \leq 1)$
 ⟨proof⟩

lemma *natceiling-eq*: $\text{real } n < x \implies x \leq \text{real } n + 1 \implies \text{natceiling } x = n + 1$
 ⟨proof⟩

lemma *natceiling-add* [simp]: $0 \leq x \implies$
 $\text{natceiling } (x + \text{real } a) = \text{natceiling } x + a$
 ⟨proof⟩

lemma *natceiling-add-number-of* [simp]:
 $\sim \text{neg } ((\text{number-of } n)::\text{int}) \implies 0 \leq x \implies$
 $\text{natceiling } (x + \text{number-of } n) = \text{natceiling } x + \text{number-of } n$
 ⟨proof⟩

lemma *natceiling-add-one*: $0 \leq x \implies \text{natceiling}(x + 1) = \text{natceiling } x + 1$
 ⟨proof⟩

lemma *natceiling-subtract* [simp]: $\text{real } a \leq x \implies$
 $\text{natceiling}(x - \text{real } a) = \text{natceiling } x - a$
 ⟨proof⟩

lemma *natfloor-div-nat*: $1 \leq x \implies y > 0 \implies$
 $\text{natfloor } (x / \text{real } y) = \text{natfloor } x \text{ div } y$
 ⟨proof⟩

end

18 Non-denumerability of the Continuum.

theory *ContNotDenum*
imports *RComplete*
begin

18.1 Abstract

The following document presents a proof that the Continuum is uncountable. It is formalised in the Isabelle/Isar theorem proving system.

Theorem: The Continuum $\mathbb{R}$ is not denumerable. In other words, there does not exist a function $f:\mathbb{N}\Rightarrow\mathbb{R}$ such that f is surjective.

Outline: An elegant informal proof of this result uses Cantor's Diagonalisation argument. The proof presented here is not this one. First we formalise some properties of closed intervals, then we prove the Nested Interval Property. This property relies on the completeness of the Real numbers and is the foundation for our argument. Informally it states that an intersection of

countable closed intervals (where each successive interval is a subset of the last) is non-empty. We then assume a surjective function $f:\mathbb{N}\Rightarrow\mathbb{R}$ exists and find a real x such that x is not in the range of f by generating a sequence of closed intervals then using the NIP.

18.2 Closed Intervals

This section formalises some properties of closed intervals.

18.2.1 Definition

definition

closed-int :: $real \Rightarrow real \Rightarrow real\ set$ **where**
closed-int $x\ y = \{z. x \leq z \wedge z \leq y\}$

18.2.2 Properties

lemma *closed-int-subset*:

assumes $xy: x1 \geq x0\ y1 \leq y0$
shows $closed-int\ x1\ y1 \subseteq closed-int\ x0\ y0$
 $\langle proof \rangle$

lemma *closed-int-least*:

assumes $a: a \leq b$
shows $a \in closed-int\ a\ b \wedge (\forall x \in closed-int\ a\ b. a \leq x)$
 $\langle proof \rangle$

lemma *closed-int-most*:

assumes $a: a \leq b$
shows $b \in closed-int\ a\ b \wedge (\forall x \in closed-int\ a\ b. x \leq b)$
 $\langle proof \rangle$

lemma *closed-not-empty*:

shows $a \leq b \implies \exists x. x \in closed-int\ a\ b$
 $\langle proof \rangle$

lemma *closed-mem*:

assumes $a \leq c$ **and** $c \leq b$
shows $c \in closed-int\ a\ b$
 $\langle proof \rangle$

lemma *closed-subset*:

assumes $ac: a \leq b\ c \leq d$
assumes *closed*: $closed-int\ a\ b \subseteq closed-int\ c\ d$
shows $b \geq c$
 $\langle proof \rangle$

18.3 Nested Interval Property

theorem *NIP*:

fixes $f :: nat \Rightarrow real\ set$
assumes $subset: \forall n. f\ (Suc\ n) \subseteq f\ n$
and $closed: \forall n. \exists a\ b. f\ n = closed_int\ a\ b \wedge a \leq b$
shows $(\bigcap n. f\ n) \neq \{\}$
 $\langle proof \rangle$

18.4 Generating the intervals

18.4.1 Existence of non-singleton closed intervals

This lemma asserts that given any non-singleton closed interval (a,b) and any element c, there exists a closed interval that is a subset of (a,b) and that does not contain c and is a non-singleton itself.

lemma *closed-subset-ex*:

fixes $c :: real$
assumes $alb: a < b$
shows
 $\exists ka\ kb. ka < kb \wedge closed_int\ ka\ kb \subseteq closed_int\ a\ b \wedge c \notin (closed_int\ ka\ kb)$
 $\langle proof \rangle$

18.5 newInt: Interval generation

Given a function $f: \mathbb{N} \Rightarrow \mathbb{R}$, $newInt\ (Suc\ n)\ f$ returns a closed interval such that $newInt\ (Suc\ n)\ f \subseteq newInt\ n\ f$ and does not contain $f\ (Suc\ n)$. With the base case defined such that $(f\ 0) \notin newInt\ 0\ f$.

18.5.1 Definition

consts $newInt :: nat \Rightarrow (nat \Rightarrow real) \Rightarrow (real\ set)$
primrec
 $newInt\ 0\ f = closed_int\ (f\ 0 + 1)\ (f\ 0 + 2)$
 $newInt\ (Suc\ n)\ f =$
 $(SOME\ e. (\exists e1\ e2.$
 $\quad e1 < e2 \wedge$
 $\quad e = closed_int\ e1\ e2 \wedge$
 $\quad e \subseteq (newInt\ n\ f) \wedge$
 $\quad (f\ (Suc\ n)) \notin e)$
 $)$

18.5.2 Properties

We now show that every application of $newInt$ returns an appropriate interval.

lemma *newInt-ex*:

$\exists a\ b. a < b \wedge$

```

    newInt (Suc n) f = closed-int a b ∧
    newInt (Suc n) f ⊆ newInt n f ∧
    f (Suc n) ∉ newInt (Suc n) f
  ⟨proof⟩

```

```

lemma newInt-subset:
  newInt (Suc n) f ⊆ newInt n f
  ⟨proof⟩

```

Another fundamental property is that no element in the range of f is in the intersection of all closed intervals generated by `newInt`.

```

lemma newInt-inter:
  ∀ n. f n ∉ (⋂ n. newInt n f)
  ⟨proof⟩

```

```

lemma newInt-notempty:
  (⋂ n. newInt n f) ≠ {}
  ⟨proof⟩

```

18.6 Final Theorem

```

theorem real-non-denum:
  shows ¬ (∃ f :: nat ⇒ real. surj f)
  ⟨proof⟩

```

end

19 Natural powers theory

```

theory RealPow
imports RealDef
begin

declare abs-mult-self [simp]

instantiation real :: recpower
begin

primrec power-real where
  realpow-0:    r ^ 0    = (1::real)
  | realpow-Suc: r ^ Suc n = (r::real) * r ^ n

instance ⟨proof⟩

end

```

lemma *two-realpow-ge-one* [simp]: $(1::\text{real}) \leq 2 \wedge n$
 <proof>

lemma *two-realpow-gt* [simp]: $\text{real } (n::\text{nat}) < 2 \wedge n$
 <proof>

lemma *realpow-Suc-le-self*: $[[0 \leq r; r \leq (1::\text{real})]] \implies r \wedge \text{Suc } n \leq r$
 <proof>

lemma *realpow-minus-mult* [rule-format]:
 $0 < n \longrightarrow (x::\text{real}) \wedge (n - 1) * x = x \wedge n$
 <proof>

lemma *realpow-two-mult-inverse* [simp]:
 $r \neq 0 \implies r * \text{inverse } r \wedge \text{Suc } (\text{Suc } 0) = \text{inverse } (r::\text{real})$
 <proof>

lemma *realpow-two-minus* [simp]: $(-x) \wedge \text{Suc } (\text{Suc } 0) = (x::\text{real}) \wedge \text{Suc } (\text{Suc } 0)$
 <proof>

lemma *realpow-two-diff*:
 $(x::\text{real}) \wedge \text{Suc } (\text{Suc } 0) - y \wedge \text{Suc } (\text{Suc } 0) = (x - y) * (x + y)$
 <proof>

lemma *realpow-two-disj*:
 $((x::\text{real}) \wedge \text{Suc } (\text{Suc } 0) = y \wedge \text{Suc } (\text{Suc } 0)) = (x = y \mid x = -y)$
 <proof>

lemma *realpow-real-of-nat*: $\text{real } (m::\text{nat}) \wedge n = \text{real } (m \wedge n)$
 <proof>

lemma *realpow-real-of-nat-two-pos* [simp]: $0 < \text{real } (\text{Suc } (\text{Suc } 0) \wedge n)$
 <proof>

lemma *realpow-increasing*:
 $[[(0::\text{real}) \leq x; 0 \leq y; x \wedge \text{Suc } n \leq y \wedge \text{Suc } n]] \implies x \leq y$
 <proof>

19.1 Literal Arithmetic Involving Powers, Type *real*

lemma *real-of-int-power*: $\text{real } (x::\text{int}) \wedge n = \text{real } (x \wedge n)$
 <proof>

declare *real-of-int-power* [symmetric, simp]

lemma *power-real-number-of*:
 $(\text{number-of } v :: \text{real}) \wedge n = \text{real } ((\text{number-of } v :: \text{int}) \wedge n)$
 <proof>

declare *power-real-number-of* [*of* - *number-of* *w*, *standard*, *simp*]

19.2 Properties of Squares

lemma *sum-squares-ge-zero*:

fixes $x\ y :: 'a::\text{ordered-ring-strict}$

shows $0 \leq x * x + y * y$

<proof>

lemma *not-sum-squares-lt-zero*:

fixes $x\ y :: 'a::\text{ordered-ring-strict}$

shows $\neg x * x + y * y < 0$

<proof>

lemma *sum-nonneg-eq-zero-iff*:

fixes $x\ y :: 'a::\text{pordered-ab-group-add}$

assumes $x: 0 \leq x$ **and** $y: 0 \leq y$

shows $(x + y = 0) = (x = 0 \wedge y = 0)$

<proof>

lemma *sum-squares-eq-zero-iff*:

fixes $x\ y :: 'a::\text{ordered-ring-strict}$

shows $(x * x + y * y = 0) = (x = 0 \wedge y = 0)$

<proof>

lemma *sum-squares-le-zero-iff*:

fixes $x\ y :: 'a::\text{ordered-ring-strict}$

shows $(x * x + y * y \leq 0) = (x = 0 \wedge y = 0)$

<proof>

lemma *sum-squares-gt-zero-iff*:

fixes $x\ y :: 'a::\text{ordered-ring-strict}$

shows $(0 < x * x + y * y) = (x \neq 0 \vee y \neq 0)$

<proof>

lemma *sum-power2-ge-zero*:

fixes $x\ y :: 'a::\{\text{ordered-idom}, \text{recpower}\}$

shows $0 \leq x^2 + y^2$

<proof>

lemma *not-sum-power2-lt-zero*:

fixes $x\ y :: 'a::\{\text{ordered-idom}, \text{recpower}\}$

shows $\neg x^2 + y^2 < 0$

<proof>

lemma *sum-power2-eq-zero-iff*:

fixes $x\ y :: 'a::\{\text{ordered-idom}, \text{recpower}\}$

shows $(x^2 + y^2 = 0) = (x = 0 \wedge y = 0)$

<proof>

lemma *sum-power2-le-zero-iff*:
fixes $x\ y :: 'a::\{\text{ordered-idom}, \text{recpower}\}$
shows $(x^2 + y^2 \leq 0) = (x = 0 \wedge y = 0)$
 $\langle \text{proof} \rangle$

lemma *sum-power2-gt-zero-iff*:
fixes $x\ y :: 'a::\{\text{ordered-idom}, \text{recpower}\}$
shows $(0 < x^2 + y^2) = (x \neq 0 \vee y \neq 0)$
 $\langle \text{proof} \rangle$

19.3 Squares of Reals

lemma *real-two-squares-add-zero-iff* [simp]:
 $(x * x + y * y = 0) = ((x::\text{real}) = 0 \wedge y = 0)$
 $\langle \text{proof} \rangle$

lemma *real-sum-squares-cancel*: $x * x + y * y = 0 ==> x = (0::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-sum-squares-cancel2*: $x * x + y * y = 0 ==> y = (0::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-mult-self-sum-ge-zero*: $(0::\text{real}) \leq x*x + y*y$
 $\langle \text{proof} \rangle$

lemma *real-sum-squares-cancel-a*: $x * x = -(y * y) ==> x = (0::\text{real}) \ \& \ y=0$
 $\langle \text{proof} \rangle$

lemma *real-squared-diff-one-factored*: $x*x - (1::\text{real}) = (x + 1)*(x - 1)$
 $\langle \text{proof} \rangle$

lemma *real-mult-is-one* [simp]: $(x*x = (1::\text{real})) = (x = 1 \mid x = -1)$
 $\langle \text{proof} \rangle$

lemma *real-sum-squares-not-zero*: $x \sim 0 ==> x * x + y * y \sim (0::\text{real})$
 $\langle \text{proof} \rangle$

lemma *real-sum-squares-not-zero2*: $y \sim 0 ==> x * x + y * y \sim (0::\text{real})$
 $\langle \text{proof} \rangle$

lemma *realpow-two-sum-zero-iff* [simp]:
 $(x^2 + y^2 = (0::\text{real})) = (x = 0 \ \& \ y = 0)$
 $\langle \text{proof} \rangle$

lemma *realpow-two-le-add-order* [simp]: $(0::\text{real}) \leq u^2 + v^2$
 $\langle \text{proof} \rangle$

lemma *realpow-two-le-add-order2* [simp]: $(0::\text{real}) \leq u^2 + v^2 + w^2$

$\langle \text{proof} \rangle$

lemma *real-sum-square-gt-zero*: $x \sim 0 \implies (0::\text{real}) < x * x + y * y$
 $\langle \text{proof} \rangle$

lemma *real-sum-square-gt-zero2*: $y \sim 0 \implies (0::\text{real}) < x * x + y * y$
 $\langle \text{proof} \rangle$

lemma *real-minus-mult-self-le* [simp]: $-(u * u) \leq (x * (x::\text{real}))$
 $\langle \text{proof} \rangle$

lemma *realpow-square-minus-le* [simp]: $-(u ^ 2) \leq (x::\text{real}) ^ 2$
 $\langle \text{proof} \rangle$

lemma *real-sq-order*:
 fixes $x::\text{real}$
 assumes $xgt0$: $0 \leq x$ **and** $ygt0$: $0 \leq y$ **and** sq : $x^2 \leq y^2$
 shows $x \leq y$
 $\langle \text{proof} \rangle$

19.4 Various Other Theorems

lemma *real-le-add-half-cancel*: $(x + y/2 \leq (y::\text{real})) = (x \leq y/2)$
 $\langle \text{proof} \rangle$

lemma *real-minus-half-eq* [simp]: $(x::\text{real}) - x/2 = x/2$
 $\langle \text{proof} \rangle$

lemma *real-mult-inverse-cancel*:
 $[(0::\text{real}) < x; 0 < x1; x1 * y < x * u]$
 $\implies \text{inverse } x * y < \text{inverse } x1 * u$
 $\langle \text{proof} \rangle$

lemma *real-mult-inverse-cancel2*:
 $[(0::\text{real}) < x; 0 < x1; x1 * y < x * u] \implies y * \text{inverse } x < u * \text{inverse } x1$
 $\langle \text{proof} \rangle$

lemma *inverse-real-of-nat-gt-zero* [simp]: $0 < \text{inverse } (\text{real } (\text{Suc } n))$
 $\langle \text{proof} \rangle$

lemma *inverse-real-of-nat-ge-zero* [simp]: $0 \leq \text{inverse } (\text{real } (\text{Suc } n))$
 $\langle \text{proof} \rangle$

lemma *realpow-num-eq-if*: $(m::\text{real}) ^ n = (\text{if } n=0 \text{ then } 1 \text{ else } m * m ^ (n - 1))$
 $\langle \text{proof} \rangle$

end

20 Vector Spaces and Algebras over the Reals

```
theory RealVector
imports RealPow
begin
```

20.1 Locale for additive functions

```
locale additive =
  fixes  $f :: 'a::ab-group-add \Rightarrow 'b::ab-group-add$ 
  assumes  $add: f\ (x + y) = f\ x + f\ y$ 
```

```
lemma (in additive) zero:  $f\ 0 = 0$ 
 $\langle proof \rangle$ 
```

```
lemma (in additive) minus:  $f\ (-\ x) = -\ f\ x$ 
 $\langle proof \rangle$ 
```

```
lemma (in additive) diff:  $f\ (x - y) = f\ x - f\ y$ 
 $\langle proof \rangle$ 
```

```
lemma (in additive) setsum:  $f\ (setsum\ g\ A) = (\sum_{x \in A}. f\ (g\ x))$ 
 $\langle proof \rangle$ 
```

20.2 Real vector spaces

```
class scaleR = type +
  fixes  $scaleR :: real \Rightarrow 'a \Rightarrow 'a$  (infixr  $*_R$  75)
begin
```

```
abbreviation
   $divideR :: 'a \Rightarrow real \Rightarrow 'a$  (infixl  $/_R$  70)
```

```
where
   $x\ /_R\ r == scaleR\ (inverse\ r)\ x$ 
```

```
end
```

```
instantiation real :: scaleR
begin
```

```
definition
   $real-scaleR-def\ [simp]: scaleR\ a\ x = a * x$ 
```

```
instance  $\langle proof \rangle$ 
```

```
end
```

```
class real-vector = scaleR + ab-group-add +
  assumes  $scaleR-right-distrib: scaleR\ a\ (x + y) = scaleR\ a\ x + scaleR\ a\ y$ 
  and  $scaleR-left-distrib: scaleR\ (a + b)\ x = scaleR\ a\ x + scaleR\ b\ x$ 
```

```

and scaleR-scaleR [simp]: scaleR a (scaleR b x) = scaleR (a * b) x
and scaleR-one [simp]: scaleR 1 x = x

class real-algebra = real-vector + ring +
  assumes mult-scaleR-left [simp]: scaleR a x * y = scaleR a (x * y)
  and mult-scaleR-right [simp]: x * scaleR a y = scaleR a (x * y)

class real-algebra-1 = real-algebra + ring-1

class real-div-algebra = real-algebra-1 + division-ring

class real-field = real-div-algebra + field

instance real :: real-field
<proof>

lemma scaleR-left-commute:
  fixes x :: 'a::real-vector'
  shows scaleR a (scaleR b x) = scaleR b (scaleR a x)
<proof>

interpretation scaleR-left: additive [( $\lambda a. \text{scaleR } a \ x :: 'a :: \text{real-vector}$ )]
<proof>

interpretation scaleR-right: additive [( $\lambda x. \text{scaleR } a \ x :: 'a :: \text{real-vector}$ )]
<proof>

lemmas scaleR-zero-left [simp] = scaleR-left.zero

lemmas scaleR-zero-right [simp] = scaleR-right.zero

lemmas scaleR-minus-left [simp] = scaleR-left.minus

lemmas scaleR-minus-right [simp] = scaleR-right.minus

lemmas scaleR-left-diff-distrib = scaleR-left.diff

lemmas scaleR-right-diff-distrib = scaleR-right.diff

lemma scaleR-eq-0-iff [simp]:
  fixes x :: 'a::real-vector'
  shows (scaleR a x = 0) = (a = 0  $\vee$  x = 0)
<proof>

lemma scaleR-left-imp-eq:
  fixes x y :: 'a::real-vector'
  shows [ $a \neq 0$ ; scaleR a x = scaleR a y]  $\implies$  x = y
<proof>

```

lemma *scaleR-right-imp-eq*:
fixes $x\ y :: 'a::\text{real-vector}$
shows $\llbracket x \neq 0; \text{scaleR } a\ x = \text{scaleR } b\ x \rrbracket \implies a = b$
 $\langle \text{proof} \rangle$

lemma *scaleR-cancel-left*:
fixes $x\ y :: 'a::\text{real-vector}$
shows $(\text{scaleR } a\ x = \text{scaleR } a\ y) = (x = y \vee a = 0)$
 $\langle \text{proof} \rangle$

lemma *scaleR-cancel-right*:
fixes $x\ y :: 'a::\text{real-vector}$
shows $(\text{scaleR } a\ x = \text{scaleR } b\ x) = (a = b \vee x = 0)$
 $\langle \text{proof} \rangle$

lemma *nonzero-inverse-scaleR-distrib*:
fixes $x :: 'a::\text{real-div-algebra}$ **shows**
 $\llbracket a \neq 0; x \neq 0 \rrbracket \implies \text{inverse } (\text{scaleR } a\ x) = \text{scaleR } (\text{inverse } a) (\text{inverse } x)$
 $\langle \text{proof} \rangle$

lemma *inverse-scaleR-distrib*:
fixes $x :: 'a::\{\text{real-div-algebra}, \text{division-by-zero}\}$
shows $\text{inverse } (\text{scaleR } a\ x) = \text{scaleR } (\text{inverse } a) (\text{inverse } x)$
 $\langle \text{proof} \rangle$

20.3 Embedding of the Reals into any *real-algebra-1*: *of-real*

definition
of-real $:: \text{real} \Rightarrow 'a::\text{real-algebra-1}$ **where**
of-real $r = \text{scaleR } r\ 1$

lemma *scaleR-conv-of-real*: $\text{scaleR } r\ x = \text{of-real } r * x$
 $\langle \text{proof} \rangle$

lemma *of-real-0 [simp]*: $\text{of-real } 0 = 0$
 $\langle \text{proof} \rangle$

lemma *of-real-1 [simp]*: $\text{of-real } 1 = 1$
 $\langle \text{proof} \rangle$

lemma *of-real-add [simp]*: $\text{of-real } (x + y) = \text{of-real } x + \text{of-real } y$
 $\langle \text{proof} \rangle$

lemma *of-real-minus [simp]*: $\text{of-real } (-x) = - \text{of-real } x$
 $\langle \text{proof} \rangle$

lemma *of-real-diff [simp]*: $\text{of-real } (x - y) = \text{of-real } x - \text{of-real } y$
 $\langle \text{proof} \rangle$

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

lemma *nonzero-of-real-inverse*:
 $x \neq 0 \implies \text{of-real } (\text{inverse } x) =$
 $\text{inverse } (\text{of-real } x :: 'a::\text{real-div-algebra})$
 <proof>

lemma *of-real-inverse* [simp]:
 $\text{of-real } (\text{inverse } x) =$
 $\text{inverse } (\text{of-real } x :: 'a::\{\text{real-div-algebra}, \text{division-by-zero}\})$
 <proof>

lemma *nonzero-of-real-divide*:
 $y \neq 0 \implies \text{of-real } (x / y) =$
 $(\text{of-real } x / \text{of-real } y :: 'a::\text{real-field})$
 <proof>

lemma *of-real-divide* [simp]:
 $\text{of-real } (x / y) =$
 $(\text{of-real } x / \text{of-real } y :: 'a::\{\text{real-field}, \text{division-by-zero}\})$
 <proof>

lemma *of-real-power* [simp]:
 $\text{of-real } (x ^ n) = (\text{of-real } x :: 'a::\{\text{real-algebra-1}, \text{recpower}\}) ^ n$
 <proof>

lemma *of-real-eq-iff* [simp]: $(\text{of-real } x = \text{of-real } y) = (x = y)$
 <proof>

lemmas *of-real-eq-0-iff* [simp] = *of-real-eq-iff* [of - 0, simplified]

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

Collapse nested embeddings

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

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

lemma *of-real-number-of-eq*:
 $\text{of-real } (\text{number-of } w) = (\text{number-of } w :: 'a::\{\text{number-ring}, \text{real-algebra-1}\})$
 <proof>

Every real algebra has characteristic zero

instance *real-algebra-1* < *ring-char-0*
 <proof>

20.4 The Set of Real Numbers

definition

Reals :: 'a::real-algebra-1 set **where**
Reals $\equiv$ range of-real

notation (*xsymbols*)

Reals ($\mathbb{R}$)

lemma *Reals-of-real* [simp]: of-real $r \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-of-int* [simp]: of-int $z \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-of-nat* [simp]: of-nat $n \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-number-of* [simp]:

(number-of $w :: 'a :: \{\text{number-ring}, \text{real-algebra-1}\}$) $\in \text{Reals}$
 $\langle \text{proof} \rangle$

lemma *Reals-0* [simp]: $0 \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-1* [simp]: $1 \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-add* [simp]: $\llbracket a \in \text{Reals}; b \in \text{Reals} \rrbracket \implies a + b \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-minus* [simp]: $a \in \text{Reals} \implies -a \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-diff* [simp]: $\llbracket a \in \text{Reals}; b \in \text{Reals} \rrbracket \implies a - b \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-mult* [simp]: $\llbracket a \in \text{Reals}; b \in \text{Reals} \rrbracket \implies a * b \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *nonzero-Reals-inverse*:

fixes $a :: 'a :: \text{real-div-algebra}$

shows $\llbracket a \in \text{Reals}; a \neq 0 \rrbracket \implies \text{inverse } a \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *Reals-inverse* [simp]:

fixes $a :: 'a :: \{\text{real-div-algebra}, \text{division-by-zero}\}$

shows $a \in \text{Reals} \implies \text{inverse } a \in \text{Reals}$

$\langle \text{proof} \rangle$

lemma *nonzero-Reals-divide*:
fixes $a\ b :: 'a::\text{real-field}$
shows $\llbracket a \in \text{Reals};\ b \in \text{Reals};\ b \neq 0 \rrbracket \implies a / b \in \text{Reals}$
 $\langle \text{proof} \rangle$

lemma *Reals-divide* [simp]:
fixes $a\ b :: 'a::\{\text{real-field}, \text{division-by-zero}\}$
shows $\llbracket a \in \text{Reals};\ b \in \text{Reals} \rrbracket \implies a / b \in \text{Reals}$
 $\langle \text{proof} \rangle$

lemma *Reals-power* [simp]:
fixes $a :: 'a::\{\text{real-algebra-1}, \text{recpower}\}$
shows $a \in \text{Reals} \implies a ^ n \in \text{Reals}$
 $\langle \text{proof} \rangle$

lemma *Reals-cases* [cases set: *Reals*]:
assumes $q \in \mathbb{R}$
obtains (*of-real*) r **where** $q = \text{of-real } r$
 $\langle \text{proof} \rangle$

lemma *Reals-induct* [case-names *of-real*, induct set: *Reals*]:
 $q \in \mathbb{R} \implies (\bigwedge r. P (\text{of-real } r)) \implies P\ q$
 $\langle \text{proof} \rangle$

20.5 Real normed vector spaces

class *norm* = *type* +
fixes $\text{norm} :: 'a \Rightarrow \text{real}$

instantiation *real* :: *norm*
begin

definition
real-norm-def [simp]: $\text{norm } r \equiv |r|$

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

end

class *sgn-div-norm* = *scaleR* + *norm* + *sgn* +
assumes *sgn-div-norm*: $\text{sgn } x = x /_{\mathbb{R}} \text{norm } x$

class *real-normed-vector* = *real-vector* + *sgn-div-norm* +
assumes *norm-ge-zero* [simp]: $0 \leq \text{norm } x$
and *norm-eq-zero* [simp]: $\text{norm } x = 0 \longleftrightarrow x = 0$
and *norm-triangle-ineq*: $\text{norm } (x + y) \leq \text{norm } x + \text{norm } y$
and *norm-scaleR*: $\text{norm } (\text{scaleR } a\ x) = |a| * \text{norm } x$

class *real-normed-algebra* = *real-algebra* + *real-normed-vector* +

```

assumes norm-mult-ineq:  $\text{norm } (x * y) \leq \text{norm } x * \text{norm } y$ 

class real-normed-algebra-1 = real-algebra-1 + real-normed-algebra +
  assumes norm-one [simp]:  $\text{norm } 1 = 1$ 

class real-normed-div-algebra = real-div-algebra + real-normed-vector +
  assumes norm-mult:  $\text{norm } (x * y) = \text{norm } x * \text{norm } y$ 

class real-normed-field = real-field + real-normed-div-algebra

instance real-normed-div-algebra < real-normed-algebra-1
  <proof>

instance real :: real-normed-field
  <proof>

lemma norm-zero [simp]:  $\text{norm } (0 :: 'a :: \text{real-normed-vector}) = 0$ 
  <proof>

lemma zero-less-norm-iff [simp]:
  fixes  $x :: 'a :: \text{real-normed-vector}$ 
  shows  $(0 < \text{norm } x) = (x \neq 0)$ 
  <proof>

lemma norm-not-less-zero [simp]:
  fixes  $x :: 'a :: \text{real-normed-vector}$ 
  shows  $\neg \text{norm } x < 0$ 
  <proof>

lemma norm-le-zero-iff [simp]:
  fixes  $x :: 'a :: \text{real-normed-vector}$ 
  shows  $(\text{norm } x \leq 0) = (x = 0)$ 
  <proof>

lemma norm-minus-cancel [simp]:
  fixes  $x :: 'a :: \text{real-normed-vector}$ 
  shows  $\text{norm } (- x) = \text{norm } x$ 
  <proof>

lemma norm-minus-commute:
  fixes  $a b :: 'a :: \text{real-normed-vector}$ 
  shows  $\text{norm } (a - b) = \text{norm } (b - a)$ 
  <proof>

lemma norm-triangle-ineq2:
  fixes  $a b :: 'a :: \text{real-normed-vector}$ 
  shows  $\text{norm } a - \text{norm } b \leq \text{norm } (a - b)$ 
  <proof>

```

lemma *norm-triangle-ineq3*:
fixes $a\ b :: 'a::\text{real-normed-vector}$
shows $|\text{norm } a - \text{norm } b| \leq \text{norm } (a - b)$
 $\langle \text{proof} \rangle$

lemma *norm-triangle-ineq4*:
fixes $a\ b :: 'a::\text{real-normed-vector}$
shows $\text{norm } (a - b) \leq \text{norm } a + \text{norm } b$
 $\langle \text{proof} \rangle$

lemma *norm-diff-ineq*:
fixes $a\ b :: 'a::\text{real-normed-vector}$
shows $\text{norm } a - \text{norm } b \leq \text{norm } (a + b)$
 $\langle \text{proof} \rangle$

lemma *norm-diff-triangle-ineq*:
fixes $a\ b\ c\ d :: 'a::\text{real-normed-vector}$
shows $\text{norm } ((a + b) - (c + d)) \leq \text{norm } (a - c) + \text{norm } (b - d)$
 $\langle \text{proof} \rangle$

lemma *abs-norm-cancel* [simp]:
fixes $a :: 'a::\text{real-normed-vector}$
shows $|\text{norm } a| = \text{norm } a$
 $\langle \text{proof} \rangle$

lemma *norm-add-less*:
fixes $x\ y :: 'a::\text{real-normed-vector}$
shows $\llbracket \text{norm } x < r; \text{norm } y < s \rrbracket \implies \text{norm } (x + y) < r + s$
 $\langle \text{proof} \rangle$

lemma *norm-mult-less*:
fixes $x\ y :: 'a::\text{real-normed-algebra}$
shows $\llbracket \text{norm } x < r; \text{norm } y < s \rrbracket \implies \text{norm } (x * y) < r * s$
 $\langle \text{proof} \rangle$

lemma *norm-of-real* [simp]:
 $\text{norm } (\text{of-real } r :: 'a::\text{real-normed-algebra-1}) = |r|$
 $\langle \text{proof} \rangle$

lemma *norm-number-of* [simp]:
 $\text{norm } (\text{number-of } w :: 'a::\{\text{number-ring}, \text{real-normed-algebra-1}\})$
 $= |\text{number-of } w|$
 $\langle \text{proof} \rangle$

lemma *norm-of-int* [simp]:
 $\text{norm } (\text{of-int } z :: 'a::\text{real-normed-algebra-1}) = |\text{of-int } z|$
 $\langle \text{proof} \rangle$

lemma *norm-of-nat* [simp]:

$\text{norm } (\text{of-nat } n :: 'a :: \text{real-normed-algebra-1}) = \text{of-nat } n$
 $\langle \text{proof} \rangle$

lemma *nonzero-norm-inverse*:
fixes $a :: 'a :: \text{real-normed-div-algebra}$
shows $a \neq 0 \implies \text{norm } (\text{inverse } a) = \text{inverse } (\text{norm } a)$
 $\langle \text{proof} \rangle$

lemma *norm-inverse*:
fixes $a :: 'a :: \{\text{real-normed-div-algebra}, \text{division-by-zero}\}$
shows $\text{norm } (\text{inverse } a) = \text{inverse } (\text{norm } a)$
 $\langle \text{proof} \rangle$

lemma *nonzero-norm-divide*:
fixes $a \ b :: 'a :: \text{real-normed-field}$
shows $b \neq 0 \implies \text{norm } (a / b) = \text{norm } a / \text{norm } b$
 $\langle \text{proof} \rangle$

lemma *norm-divide*:
fixes $a \ b :: 'a :: \{\text{real-normed-field}, \text{division-by-zero}\}$
shows $\text{norm } (a / b) = \text{norm } a / \text{norm } b$
 $\langle \text{proof} \rangle$

lemma *norm-power-ineq*:
fixes $x :: 'a :: \{\text{real-normed-algebra-1}, \text{recpower}\}$
shows $\text{norm } (x ^ n) \leq \text{norm } x ^ n$
 $\langle \text{proof} \rangle$

lemma *norm-power*:
fixes $x :: 'a :: \{\text{real-normed-div-algebra}, \text{recpower}\}$
shows $\text{norm } (x ^ n) = \text{norm } x ^ n$
 $\langle \text{proof} \rangle$

20.6 Sign function

lemma *norm-sgn*:
 $\text{norm } (\text{sgn}(x :: 'a :: \text{real-normed-vector})) = (\text{if } x = 0 \text{ then } 0 \text{ else } 1)$
 $\langle \text{proof} \rangle$

lemma *sgn-zero [simp]*: $\text{sgn}(0 :: 'a :: \text{real-normed-vector}) = 0$
 $\langle \text{proof} \rangle$

lemma *sgn-zero-iff*: $(\text{sgn}(x :: 'a :: \text{real-normed-vector}) = 0) = (x = 0)$
 $\langle \text{proof} \rangle$

lemma *sgn-minus*: $\text{sgn } (- x) = - \text{sgn}(x :: 'a :: \text{real-normed-vector})$
 $\langle \text{proof} \rangle$

lemma *sgn-scaleR*:

$\text{sgn} (\text{scaleR } r \ x) = \text{scaleR } (\text{sgn } r) (\text{sgn}(x::'a::\text{real-normed-vector}))$
 $\langle \text{proof} \rangle$

lemma *sgn-one* [simp]: $\text{sgn } (1::'a::\text{real-normed-algebra-1}) = 1$
 $\langle \text{proof} \rangle$

lemma *sgn-of-real*:
 $\text{sgn } (\text{of-real } r::'a::\text{real-normed-algebra-1}) = \text{of-real } (\text{sgn } r)$
 $\langle \text{proof} \rangle$

lemma *sgn-mult*:
fixes $x \ y :: 'a::\text{real-normed-div-algebra}$
shows $\text{sgn } (x * y) = \text{sgn } x * \text{sgn } y$
 $\langle \text{proof} \rangle$

lemma *real-sgn-eq*: $\text{sgn } (x::\text{real}) = x / |x|$
 $\langle \text{proof} \rangle$

lemma *real-sgn-pos*: $0 < (x::\text{real}) \implies \text{sgn } x = 1$
 $\langle \text{proof} \rangle$

lemma *real-sgn-neg*: $(x::\text{real}) < 0 \implies \text{sgn } x = -1$
 $\langle \text{proof} \rangle$

20.7 Bounded Linear and Bilinear Operators

locale *bounded-linear* = *additive* +
constrains $f :: 'a::\text{real-normed-vector} \Rightarrow 'b::\text{real-normed-vector}$
assumes *scaleR*: $f (\text{scaleR } r \ x) = \text{scaleR } r (f \ x)$
assumes *bounded*: $\exists K. \forall x. \text{norm } (f \ x) \leq \text{norm } x * K$

lemma (**in** *bounded-linear*) *pos-bounded*:
 $\exists K > 0. \forall x. \text{norm } (f \ x) \leq \text{norm } x * K$
 $\langle \text{proof} \rangle$

lemma (**in** *bounded-linear*) *nonneg-bounded*:
 $\exists K \geq 0. \forall x. \text{norm } (f \ x) \leq \text{norm } x * K$
 $\langle \text{proof} \rangle$

locale *bounded-bilinear* =
fixes $\text{prod} :: ['a::\text{real-normed-vector}, 'b::\text{real-normed-vector}]$
 $\Rightarrow 'c::\text{real-normed-vector}$
(infixl ** 70)
assumes *add-left*: $\text{prod } (a + a') \ b = \text{prod } a \ b + \text{prod } a' \ b$
assumes *add-right*: $\text{prod } a \ (b + b') = \text{prod } a \ b + \text{prod } a \ b'$
assumes *scaleR-left*: $\text{prod } (\text{scaleR } r \ a) \ b = \text{scaleR } r (\text{prod } a \ b)$
assumes *scaleR-right*: $\text{prod } a \ (\text{scaleR } r \ b) = \text{scaleR } r (\text{prod } a \ b)$
assumes *bounded*: $\exists K. \forall a \ b. \text{norm } (\text{prod } a \ b) \leq \text{norm } a * \text{norm } b * K$

lemma (in *bounded-bilinear*) *pos-bounded*:

$\exists K > 0. \forall a \ b. \text{norm } (a ** b) \leq \text{norm } a * \text{norm } b * K$

<proof>

lemma (in *bounded-bilinear*) *nonneg-bounded*:

$\exists K \geq 0. \forall a \ b. \text{norm } (a ** b) \leq \text{norm } a * \text{norm } b * K$

<proof>

lemma (in *bounded-bilinear*) *additive-right*: *additive* ($\lambda b. \text{prod } a \ b$)

<proof>

lemma (in *bounded-bilinear*) *additive-left*: *additive* ($\lambda a. \text{prod } a \ b$)

<proof>

lemma (in *bounded-bilinear*) *zero-left*: $\text{prod } 0 \ b = 0$

<proof>

lemma (in *bounded-bilinear*) *zero-right*: $\text{prod } a \ 0 = 0$

<proof>

lemma (in *bounded-bilinear*) *minus-left*: $\text{prod } (- \ a) \ b = - \ \text{prod } a \ b$

<proof>

lemma (in *bounded-bilinear*) *minus-right*: $\text{prod } a \ (- \ b) = - \ \text{prod } a \ b$

<proof>

lemma (in *bounded-bilinear*) *diff-left*:

$\text{prod } (a - a') \ b = \text{prod } a \ b - \text{prod } a' \ b$

<proof>

lemma (in *bounded-bilinear*) *diff-right*:

$\text{prod } a \ (b - b') = \text{prod } a \ b - \text{prod } a \ b'$

<proof>

lemma (in *bounded-bilinear*) *bounded-linear-left*:

bounded-linear ($\lambda a. a ** b$)

<proof>

lemma (in *bounded-bilinear*) *bounded-linear-right*:

bounded-linear ($\lambda b. a ** b$)

<proof>

lemma (in *bounded-bilinear*) *prod-diff-prod*:

$(x ** y - a ** b) = (x - a) ** (y - b) + (x - a) ** b + a ** (y - b)$

<proof>

interpretation *mult*:

bounded-bilinear [$op * :: 'a \Rightarrow 'a \Rightarrow 'a::\text{real-normed-algebra}$]

<proof>

```

interpretation mult-left:
  bounded-linear  $[(\lambda x::'a::\text{real-normed-algebra}. x * y)]$ 
  <proof>

interpretation mult-right:
  bounded-linear  $[(\lambda y::'a::\text{real-normed-algebra}. x * y)]$ 
  <proof>

interpretation divide:
  bounded-linear  $[(\lambda x::'a::\text{real-normed-field}. x / y)]$ 
  <proof>

interpretation scaleR: bounded-bilinear  $[scaleR]$ 
  <proof>

interpretation scaleR-left: bounded-linear  $[\lambda r. scaleR\ r\ x]$ 
  <proof>

interpretation scaleR-right: bounded-linear  $[\lambda x. scaleR\ r\ x]$ 
  <proof>

interpretation of-real: bounded-linear  $[\lambda r. of\text{-}real\ r]$ 
  <proof>

end

```

```

theory Real
imports ContNotDenum RealVector
begin
end

```

21 Floating Point Representation of the Reals

```

theory Float
imports Real Parity
uses  $\sim /src/Tools/float.ML (float\text{-}arith.ML)$ 
begin

definition
  pow2 :: int  $\Rightarrow$  real where
    pow2 a = (if (0 <= a) then ( $2^{nat\ a}$ ) else (inverse ( $2^{nat\ (-a)}$ ))))

definition
  float :: int * int  $\Rightarrow$  real where

```

$\text{float } x = \text{real } (\text{fst } x) * \text{pow2 } (\text{snd } x)$

lemma *pow2-0*[simp]: $\text{pow2 } 0 = 1$
 $\langle \text{proof} \rangle$

lemma *pow2-1*[simp]: $\text{pow2 } 1 = 2$
 $\langle \text{proof} \rangle$

lemma *pow2-neg*: $\text{pow2 } x = \text{inverse } (\text{pow2 } (-x))$
 $\langle \text{proof} \rangle$

lemma *pow2-add1*: $\text{pow2 } (1 + a) = 2 * (\text{pow2 } a)$
 $\langle \text{proof} \rangle$

lemma *pow2-add*: $\text{pow2 } (a+b) = (\text{pow2 } a) * (\text{pow2 } b)$
 $\langle \text{proof} \rangle$

lemma *float (a, e) + float (b, e) = float (a + b, e)*
 $\langle \text{proof} \rangle$

definition

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

definition

real-is-int :: $\text{real} \Rightarrow \text{bool}$ **where**
real-is-int $x = (\text{EX } (u::\text{int}). x = \text{real } u)$

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

lemma *float-transfer*: $\text{real-is-int } ((\text{real } a) * (\text{pow2 } c)) \implies \text{float } (a, b) = \text{float } (\text{int-of-real } ((\text{real } a) * (\text{pow2 } c)), b - c)$
 $\langle \text{proof} \rangle$

lemma *pow2-int*: $\text{pow2 } (\text{int } c) = 2^c$
 $\langle \text{proof} \rangle$

lemma *float-transfer-nat*: $\text{float } (a, b) = \text{float } (a * 2^c, b - \text{int } c)$
 $\langle \text{proof} \rangle$

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

lemma *int-of-real-real*[simp]: $\text{int-of-real } (\text{real } x) = x$
 $\langle \text{proof} \rangle$

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

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

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

lemma *int-of-real-sub*: $\text{real-is-int } a \implies \text{real-is-int } b \implies (\text{int-of-real } (a-b)) = (\text{int-of-real } a) - (\text{int-of-real } b)$
 $\langle \text{proof} \rangle$

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

lemma *real-is-int-rep*: $\text{real-is-int } x \implies ?! (a::\text{int}). \text{real } a = x$
 $\langle \text{proof} \rangle$

lemma *int-of-real-mult*:
assumes $\text{real-is-int } a \text{ real-is-int } b$
shows $(\text{int-of-real } (a*b)) = (\text{int-of-real } a) * (\text{int-of-real } b)$
 $\langle \text{proof} \rangle$

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

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

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

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

lemma *real-is-int-number-of[simp]*: $\text{real-is-int } ((\text{number-of } :: \text{int} \Rightarrow \text{real}) x)$
 $\langle \text{proof} \rangle$

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

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

lemma *int-of-real-number-of[simp]*: $\text{int-of-real } (\text{number-of } b) = \text{number-of } b$
 $\langle \text{proof} \rangle$

lemma *float-transfer-even*: $\text{even } a \implies \text{float } (a, b) = \text{float } (a \text{ div } 2, b+1)$
 $\langle \text{proof} \rangle$

consts

norm-float :: *int***int* $\Rightarrow$ *int***int*

lemma *int-div-zdiv*: *int* (*a div b*) = (*int a*) *div* (*int b*)
<proof>

lemma *int-mod-zmod*: *int* (*a mod b*) = (*int a*) *mod* (*int b*)
<proof>

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

lemma *terminating-norm-float*: $\forall a. (a::\text{int}) \neq 0 \wedge \text{even } a \longrightarrow a \neq 0 \wedge |a \text{ div } 2| < |a|$
<proof>

declare [[*simp-depth-limit* = 2]]
recdef *norm-float measure* (% (*a,b*). *nat* (*abs a*))
 norm-float (*a,b*) = (if (*a* $\neq 0$) & (*even a*) then *norm-float* (*a div 2*, *b+1*) else
 (if *a=0* then (0,0) else (*a,b*)))
(**hints** *simp*: *even-def terminating-norm-float*)
declare [[*simp-depth-limit* = 100]]

lemma *norm-float*: *float x* = *float* (*norm-float x*)
<proof>

lemma *float-add-l0*: *float* (0, *e*) + *x* = *x*
<proof>

lemma *float-add-r0*: *x* + *float* (0, *e*) = *x*
<proof>

lemma *float-add*:
 float (*a1*, *e1*) + *float* (*a2*, *e2*) =
 (if *e1* <= *e2* then *float* (*a1*+*a2**2<sup>(nat(*e2*-*e1*))), *e1*)
 else *float* (*a1**2<sup>(nat (*e1*-*e2*))+*a2*, *e2*))
<proof></sup></sup>

lemma *float-add-assoc1*:
 (*x* + *float* (*y1*, *e1*)) + *float* (*y2*, *e2*) = (*float* (*y1*, *e1*) + *float* (*y2*, *e2*)) + *x*
<proof>

lemma *float-add-assoc2*:
 (*float* (*y1*, *e1*) + *x*) + *float* (*y2*, *e2*) = (*float* (*y1*, *e1*) + *float* (*y2*, *e2*)) + *x*
<proof>

lemma *float-add-assoc3*:
 float (*y1*, *e1*) + (*x* + *float* (*y2*, *e2*)) = (*float* (*y1*, *e1*) + *float* (*y2*, *e2*)) + *x*

$\langle proof \rangle$

lemma *float-add-assoc4*:

$float\ (y1, e1) + (float\ (y2, e2) + x) = (float\ (y1, e1) + float\ (y2, e2)) + x$
 $\langle proof \rangle$

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

$\langle proof \rangle$

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

$\langle proof \rangle$

definition

$lbound :: real \Rightarrow real$

where

$lbound\ x = min\ 0\ x$

definition

$ubound :: real \Rightarrow real$

where

$ubound\ x = max\ 0\ x$

lemma *lbound*: $lbound\ x \leq x$

$\langle proof \rangle$

lemma *ubound*: $x \leq ubound\ x$

$\langle proof \rangle$

lemma *float-mult*:

$float\ (a1, e1) * float\ (a2, e2) =$
 $(float\ (a1 * a2, e1 + e2))$
 $\langle proof \rangle$

lemma *float-minus*:

$-(float\ (a, b)) = float\ (-a, b)$
 $\langle proof \rangle$

lemma *zero-less-pow2*:

$0 < pow2\ x$

$\langle proof \rangle$

lemma *zero-le-float*:

$(0 \leq float\ (a, b)) = (0 \leq a)$
 $\langle proof \rangle$

lemma *float-le-zero*:

$(float\ (a, b) \leq 0) = (a \leq 0)$
 $\langle proof \rangle$

lemma *float-abs*:

$abs (float (a,b)) = (if\ 0 \leq a\ then\ (float\ (a,b))\ else\ (float\ (-a,b)))$
<proof>

lemma *float-zero*:

$float\ (0,\ b) = 0$
<proof>

lemma *float-pprt*:

$pprt\ (float\ (a,\ b)) = (if\ 0 \leq a\ then\ (float\ (a,b))\ else\ (float\ (0,\ b)))$
<proof>

lemma *pprt-lbound*: $pprt\ (lbound\ x) = float\ (0,\ 0)$

<proof>

lemma *nprrt-ubound*: $nprrt\ (ubound\ x) = float\ (0,\ 0)$

<proof>

lemma *float-nprrt*:

$nprrt\ (float\ (a,\ b)) = (if\ 0 \leq a\ then\ (float\ (0,b))\ else\ (float\ (a,\ b)))$
<proof>

lemma *norm-0-1*: $(0::number-ring) = Numeral0 \ \&\ (1::number-ring) = Numeral1$

<proof>

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

<proof>

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

<proof>

lemma *mult-left-one*: $1 * a = (a::'a::semiring-1)$

<proof>

lemma *mult-right-one*: $a * 1 = (a::'a::semiring-1)$

<proof>

lemma *int-pow-0*: $(a::int)^(Numeral0) = 1$

<proof>

lemma *int-pow-1*: $(a::int)^(Numeral1) = a$

<proof>

lemma *zero-eq-Numeral0-nring*: $(0::'a::number-ring) = Numeral0$

<proof>

lemma *one-eq-Numeral1-nring*: $(1::'a::number-ring) = Numeral1$

<proof>

lemma *zero-eq-Numeral0-nat*: $(0::nat) = Numeral0$
 $\langle proof \rangle$

lemma *one-eq-Numeral1-nat*: $(1::nat) = Numeral1$
 $\langle proof \rangle$

lemma *zpower-Pls*: $(z::int) ^ Numeral0 = Numeral1$
 $\langle proof \rangle$

lemma *zpower-Min*: $(z::int) ^ ((-1)::nat) = Numeral1$
 $\langle proof \rangle$

lemma *fst-cong*: $a = a' \implies fst\ (a,b) = fst\ (a',b)$
 $\langle proof \rangle$

lemma *snd-cong*: $b = b' \implies snd\ (a,b) = snd\ (a,b')$
 $\langle proof \rangle$

lemma *lift-bool*: $x \implies x = True$
 $\langle proof \rangle$

lemma *nlift-bool*: $\sim x \implies x = False$
 $\langle proof \rangle$

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

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

lemmas *binarith* =
normalize-bin-simps
pred-bin-simps succ-bin-simps
add-bin-simps minus-bin-simps mult-bin-simps

lemma *int-eq-number-of-eq*:
 $((number-of\ v)::int) = (number-of\ w) \iff iszero\ ((number-of\ (v + uminus\ w))::int)$
 $\langle proof \rangle$

lemma *int-iszero-number-of-Pls*: $iszero\ (Numeral0::int)$
 $\langle proof \rangle$

lemma *int-nonzero-number-of-Min*: $\sim(iszero\ ((-1)::int))$
 $\langle proof \rangle$

lemma *int-iszero-number-of-Bit0*: $iszero\ ((number-of\ (Int.Bit0\ w))::int) = iszero\ ((number-of\ w)::int)$
 $\langle proof \rangle$

lemma *int-iszero-number-of-Bit1*: $\neg iszero\ ((number-of\ (Int.Bit1\ w))::int)$
 $\langle proof \rangle$

lemma *int-less-number-of-eq-neg*: $((\text{number-of } x)::\text{int}) < \text{number-of } y = \text{neg } ((\text{number-of } (x + (\text{uminus } y)))::\text{int})$
 $\langle \text{proof} \rangle$

lemma *int-not-neg-number-of-Pls*: $\neg (\text{neg } (\text{Numeral0}::\text{int}))$
 $\langle \text{proof} \rangle$

lemma *int-neg-number-of-Min*: $\text{neg } (-1::\text{int})$
 $\langle \text{proof} \rangle$

lemma *int-neg-number-of-Bit0*: $\text{neg } ((\text{number-of } (\text{Int.Bit0 } w))::\text{int}) = \text{neg } ((\text{number-of } w)::\text{int})$
 $\langle \text{proof} \rangle$

lemma *int-neg-number-of-Bit1*: $\text{neg } ((\text{number-of } (\text{Int.Bit1 } w))::\text{int}) = \text{neg } ((\text{number-of } w)::\text{int})$
 $\langle \text{proof} \rangle$

lemma *int-le-number-of-eq*: $((\text{number-of } x)::\text{int}) \leq \text{number-of } y = (\neg \text{neg } ((\text{number-of } (y + (\text{uminus } x)))::\text{int}))$
 $\langle \text{proof} \rangle$

lemmas *intarithrel* =
 $\text{int-eq-number-of-eq}$
 $\text{lift-bool}[OF \text{ int-iszero-number-of-Pls } \text{nlift-bool}[OF \text{ int-nonzzero-number-of-Min}]$
 $\text{int-iszero-number-of-Bit0}$
 $\text{lift-bool}[OF \text{ int-iszero-number-of-Bit1 } \text{int-less-number-of-eq-neg } \text{nlift-bool}[OF \text{ int-not-neg-number-of-Pls}]$
 $\text{lift-bool}[OF \text{ int-neg-number-of-Min}]$
 $\text{int-neg-number-of-Bit0 } \text{int-neg-number-of-Bit1 } \text{int-le-number-of-eq}$

lemma *int-number-of-add-sym*: $((\text{number-of } v)::\text{int}) + \text{number-of } w = \text{number-of } (v + w)$
 $\langle \text{proof} \rangle$

lemma *int-number-of-diff-sym*: $((\text{number-of } v)::\text{int}) - \text{number-of } w = \text{number-of } (v + (\text{uminus } w))$
 $\langle \text{proof} \rangle$

lemma *int-number-of-mult-sym*: $((\text{number-of } v)::\text{int}) * \text{number-of } w = \text{number-of } (v * w)$
 $\langle \text{proof} \rangle$

lemma *int-number-of-minus-sym*: $-(\text{number-of } v)::\text{int} = \text{number-of } (\text{uminus } v)$
 $\langle \text{proof} \rangle$

lemmas *intarith* = *int-number-of-add-sym int-number-of-minus-sym int-number-of-diff-sym int-number-of-mult-sym*

lemmas *natarith* = *add-nat-number-of diff-nat-number-of mult-nat-number-of eq-nat-number-of less-nat-number-of*

lemmas *powerarith* = *nat-number-of zpower-number-of-even*
zpower-number-of-odd[simplified zero-eq-Numeral0-nring one-eq-Numeral1-nring]
zpower-Pls zpower-Min

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

lemmas *arith* = *binarith intarith intarithrel natarith powerarith floatarith not-false-eq-true*
not-true-eq-false

<ML>

end

theory *MatrixGeneral*
imports *Main*
begin

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

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

typedef *'a matrix* = *{(f::('a::zero) infmatrix). finite (nonzero-positions f)}*
<proof>

declare *Rep-matrix-inverse[simp]*

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

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

lemma *nrows*:
assumes *hyp: nrows A $\leq$ m*

shows $(\text{Rep-matrix } A \ m \ n) = 0$ **(is ?concl)**
 $\langle \text{proof} \rangle$

constdefs

$\text{transpose-infmatrix} :: 'a \ \text{infmatrix} \Rightarrow 'a \ \text{infmatrix}$
 $\text{transpose-infmatrix } A \ j \ i == A \ i \ j$
 $\text{transpose-matrix} :: ('a::\text{zero}) \ \text{matrix} \Rightarrow 'a \ \text{matrix}$
 $\text{transpose-matrix} == \text{Abs-matrix } o \ \text{transpose-infmatrix } o \ \text{Rep-matrix}$

declare $\text{transpose-infmatrix-def}[\text{simp}]$

lemma $\text{transpose-infmatrix-twice}[\text{simp}]$: $\text{transpose-infmatrix } (\text{transpose-infmatrix } A) = A$
 $\langle \text{proof} \rangle$

lemma $\text{transpose-infmatrix}$: $\text{transpose-infmatrix } (\% j \ i. \ P \ j \ i) = (\% j \ i. \ P \ i \ j)$
 $\langle \text{proof} \rangle$

lemma $\text{transpose-infmatrix-closed}[\text{simp}]$: $\text{Rep-matrix } (\text{Abs-matrix } (\text{transpose-infmatrix } (\text{Rep-matrix } x))) = \text{transpose-infmatrix } (\text{Rep-matrix } x)$
 $\langle \text{proof} \rangle$

lemma infmatrixforward : $(x::'a \ \text{infmatrix}) = y \Longrightarrow \forall \ a \ b. \ x \ a \ b = y \ a \ b$ $\langle \text{proof} \rangle$

lemma $\text{transpose-infmatrix-inject}$: $(\text{transpose-infmatrix } A = \text{transpose-infmatrix } B) = (A = B)$
 $\langle \text{proof} \rangle$

lemma $\text{transpose-matrix-inject}$: $(\text{transpose-matrix } A = \text{transpose-matrix } B) = (A = B)$
 $\langle \text{proof} \rangle$

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

lemma $\text{transpose-transpose-id}[\text{simp}]$: $\text{transpose-matrix } (\text{transpose-matrix } A) = A$
 $\langle \text{proof} \rangle$

lemma $\text{nrows-transpose}[\text{simp}]$: $\text{nrows } (\text{transpose-matrix } A) = \text{ncols } A$
 $\langle \text{proof} \rangle$

lemma $\text{ncols-transpose}[\text{simp}]$: $\text{ncols } (\text{transpose-matrix } A) = \text{nrows } A$
 $\langle \text{proof} \rangle$

lemma ncols : $\text{ncols } A \leq n \Longrightarrow \text{Rep-matrix } A \ m \ n = 0$
 $\langle \text{proof} \rangle$

lemma ncols-le : $(\text{ncols } A \leq n) = (! \ j \ i. \ n \leq i \longrightarrow (\text{Rep-matrix } A \ j \ i) = 0)$ **(is**

- = ?st)
 <proof>

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

lemma le-ncols: (n <= ncols A) = (∀ m. (∀ j i. m <= i → (Rep-matrix A j i) = 0) → n <= m) (is ?concl)
 <proof>

lemma nrows-le: (nrows A <= n) = (! j i. n <= j → (Rep-matrix A j i) = 0) (is ?s)
 <proof>

lemma less-nrows: (m < nrows A) = (? j i. m <= j & (Rep-matrix A j i) ≠ 0) (is ?concl)
 <proof>

lemma le-nrows: (n <= nrows A) = (∀ m. (∀ j i. m <= j → (Rep-matrix A j i) = 0) → n <= m) (is ?concl)
 <proof>

lemma nrows-notzero: Rep-matrix A m n ≠ 0 ⇒ m < nrows A
 <proof>

lemma ncols-notzero: Rep-matrix A m n ≠ 0 ⇒ n < ncols A
 <proof>

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

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

lemma RepAbs-matrix:
 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
 <proof>

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)*
<proof>

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

constdefs

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

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

lemma *combine-infmatrix-commute:*
commutative f ⇒ commutative (combine-infmatrix f)
<proof>

lemma *combine-matrix-commute:*
commutative f ⇒ commutative (combine-matrix f)
<proof>

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

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

but on the other hand we have

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

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

lemma *nonzero-positions-combine-infmatrix[simp]: f 0 0 = 0 ⇒ nonzero-positions*
(combine-infmatrix f A B) ⊆ (nonzero-positions A) ∪ (nonzero-positions B)
<proof>

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

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

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

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

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

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

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

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

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

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

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

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

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

nrows(*combine-matrix* *f* *A* *B*) <= *q*
 ⟨*proof*⟩

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

constdefs

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

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

primrec

foldseq *f* *s* 0 = *s* 0
foldseq *f* *s* (Suc *n*) = *f* (*s* 0) (*foldseq* *f* (% *k*. *s*(Suc *k*)) *n*)

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

primrec

foldseq-transposed *f* *s* 0 = *s* 0
foldseq-transposed *f* *s* (Suc *n*) = *f* (*foldseq-transposed* *f* *s* *n*) (*s* (Suc *n*))

lemma *foldseq-assoc* : *associative* *f* $\implies$ *foldseq* *f* = *foldseq-transposed* *f*
 ⟨*proof*⟩

lemma *foldseq-distr*: $\llbracket$ *associative* *f*; *commutative* *f* $\rrbracket \implies$ *foldseq* *f* (% *k*. *f* (*u* *k*) (*v* *k*)) *n* = *f* (*foldseq* *f* *u* *n*) (*foldseq* *f* *v* *n*)
 ⟨*proof*⟩

theorem $\llbracket$ *associative* *f*; *associative* *g*; $\forall a\ b\ c\ d. g\ (f\ a\ b)\ (f\ c\ d) = f\ (g\ a\ c)\ (g\ b\ d)$; $?x\ y. (f\ x) \neq (f\ y)$; $?x\ y. (g\ x) \neq (g\ y)$; $f\ x\ x = x$; $g\ x\ x = x$ $\rrbracket \implies f=g \mid (!y. f\ y\ x = y) \mid (!y. g\ y\ x = y)$
 ⟨*proof*⟩

lemma *foldseq-zero*:

assumes *fz*: *f* 0 0 = 0 **and** *sz*: ! *i*. *i* <= *n* $\longrightarrow$ *s* *i* = 0

shows *foldseq* *f* *s* *n* = 0

⟨*proof*⟩

lemma *foldseq-significant-positions*:

assumes *p*: ! *i*. *i* <= *N* $\longrightarrow$ *S* *i* = *T* *i*

shows *foldseq* *f* *S* *N* = *foldseq* *f* *T* *N* (**is** ?*concl*)

⟨*proof*⟩

lemma *foldseq-tail*: *M* <= *N* $\implies$ *foldseq* *f* *S* *N* = *foldseq* *f* (% *k*. (if *k* < *M* then

$(S\ k)\ \text{else}\ (\text{foldseq}\ f\ (\% k.\ S(k+M))\ (N-M))))\ M\ (\text{is}\ ?p \implies ?concl)$
 $\langle \text{proof} \rangle$

lemma *foldseq-zerotail*:

assumes
 $fz: f\ 0\ 0 = 0$
and $sz: ! i.\ n \leq i \longrightarrow s\ i = 0$
and $nm: n \leq m$
shows
 $\text{foldseq}\ f\ s\ n = \text{foldseq}\ f\ s\ m$
 $\langle \text{proof} \rangle$

lemma *foldseq-zerotail2*:

assumes $! x.\ f\ x\ 0 = x$
and $! i.\ n < i \longrightarrow s\ i = 0$
and $nm: n \leq m$
shows
 $\text{foldseq}\ f\ s\ n = \text{foldseq}\ f\ s\ m\ (\text{is}\ ?concl)$
 $\langle \text{proof} \rangle$

lemma *foldseq-zerostart*:

$! x.\ f\ 0\ (f\ 0\ x) = f\ 0\ x \implies ! i.\ i \leq n \longrightarrow s\ i = 0 \implies \text{foldseq}\ f\ s\ (Suc\ n) = f\ 0\ (s\ (Suc\ n))$
 $\langle \text{proof} \rangle$

lemma *foldseq-zerostart2*:

$! x.\ f\ 0\ x = x \implies ! i.\ i < n \longrightarrow s\ i = 0 \implies \text{foldseq}\ f\ s\ n = s\ n$
 $\langle \text{proof} \rangle$

lemma *foldseq-almostzero*:

assumes $f0x: ! x.\ f\ 0\ x = x$ **and** $fx0: ! x.\ f\ x\ 0 = x$ **and** $s0: ! i.\ i \neq j \longrightarrow s\ i = 0$
shows $\text{foldseq}\ f\ s\ n = (\text{if}\ (j \leq n)\ \text{then}\ (s\ j)\ \text{else}\ 0)\ (\text{is}\ ?concl)$
 $\langle \text{proof} \rangle$

lemma *foldseq-distr-unary*:

assumes $!! a\ b.\ g\ (f\ a\ b) = f\ (g\ a)\ (g\ b)$
shows $g(\text{foldseq}\ f\ s\ n) = \text{foldseq}\ f\ (\% x.\ g(s\ x))\ n\ (\text{is}\ ?concl)$
 $\langle \text{proof} \rangle$

constdefs

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

lemma *mult-matrix-n*:
assumes *prems*: $\text{ncols } A \leq n$ (**is** ?An) $\text{nrows } B \leq n$ (**is** ?Bn) $\text{fadd } 0 \ 0 = 0$ $\text{fmul } 0 \ 0 = 0$
shows $c:\text{mult-matrix } \text{fmul } \text{fadd } A \ B = \text{mult-matrix-n } n \ \text{fmul } \text{fadd } A \ B$ (**is** ?concl)
 <proof>

lemma *mult-matrix-nm*:
assumes *prems*: $\text{ncols } A \leq n$ $\text{nrows } B \leq n$ $\text{ncols } A \leq m$ $\text{nrows } B \leq m$
 $\text{fadd } 0 \ 0 = 0$ $\text{fmul } 0 \ 0 = 0$
shows $\text{mult-matrix-n } n \ \text{fmul } \text{fadd } A \ B = \text{mult-matrix-n } m \ \text{fmul } \text{fadd } A \ B$
 <proof>

constdefs
r-distributive :: $('a \Rightarrow 'b \Rightarrow 'b) \Rightarrow ('b \Rightarrow 'b \Rightarrow 'b) \Rightarrow \text{bool}$
r-distributive $\text{fmul } \text{fadd} == ! a \ u \ v. \text{fmul } a \ (\text{fadd } u \ v) = \text{fadd } (\text{fmul } a \ u) \ (\text{fmul } a \ v)$
l-distributive :: $('a \Rightarrow 'b \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow \text{bool}$
l-distributive $\text{fmul } \text{fadd} == ! a \ u \ v. \text{fmul } (\text{fadd } u \ v) \ a = \text{fadd } (\text{fmul } u \ a) \ (\text{fmul } v \ a)$
distributive :: $('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'a \Rightarrow 'a) \Rightarrow \text{bool}$
distributive $\text{fmul } \text{fadd} == \text{l-distributive } \text{fmul } \text{fadd} \ \& \ \text{r-distributive } \text{fmul } \text{fadd}$

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

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

lemma *r-distributive-matrix*:
assumes *prems*:
r-distributive $\text{fmul } \text{fadd}$
associative fadd
commutative fadd
 $\text{fadd } 0 \ 0 = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $! a. \text{fmul } 0 \ a = 0$
shows $\text{r-distributive } (\text{mult-matrix } \text{fmul } \text{fadd}) \ (\text{combine-matrix } \text{fadd})$ (**is** ?concl)
 <proof>

lemma *l-distributive-matrix*:
assumes *prems*:
l-distributive $\text{fmul } \text{fadd}$
associative fadd
commutative fadd
 $\text{fadd } 0 \ 0 = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $! a. \text{fmul } 0 \ a = 0$
shows $\text{l-distributive } (\text{mult-matrix } \text{fmul } \text{fadd}) \ (\text{combine-matrix } \text{fadd})$ (**is** ?concl)
 <proof>

instantiation *matrix* :: (zero) zero
begin

definition

zero-matrix-def: $(0 :: ('a :: zero) \text{ matrix}) == \text{Abs-matrix}(\% j \ i. \ 0)$

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

end

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

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

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

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

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

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

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

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

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

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

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

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

<proof>

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

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

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)
<proof>

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

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

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

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

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

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

lemma *Rep-move-matrix[simp]*:
Rep-matrix (move-matrix A y x) 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)))
 <proof>

lemma *move-matrix-0-0[simp]*: *move-matrix A 0 0 = A*
 <proof>

lemma *move-matrix-ortho*: *move-matrix A j i = move-matrix (move-matrix A j 0) 0 i*
 <proof>

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

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

lemma *Rep-take-columns[simp]*:
Rep-matrix (take-columns A c) j i =
(if i < c then (Rep-matrix A j i) else 0)
 <proof>

lemma *Rep-take-rows[simp]*:
Rep-matrix (take-rows A r) j i =
(if j < r then (Rep-matrix A j i) else 0)
 <proof>

lemma *Rep-column-of-matrix[simp]*:
Rep-matrix (column-of-matrix A c) j i = (if i = 0 then (Rep-matrix A j c) else 0)
 <proof>

lemma *Rep-row-of-matrix[simp]*:
Rep-matrix (row-of-matrix A r) j i = (if j = 0 then (Rep-matrix A r i) else 0)
 <proof>

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

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

$\langle \text{proof} \rangle$

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

assumes *prems*:

! *x*. *fmul* *x* 0 = 0

! *x*. *fmul* 0 *x* = 0

! *x*. *fadd* 0 *x* = *x*

! *x*. *fadd* *x* 0 = *x*

shows (*mult-matrix* *fmul* *fadd* *A* (*singleton-matrix* *j* *i* *e*)) = *apply-matrix* (% *x*.
fmul *x* *e*) (*move-matrix* (*column-of-matrix* *A* *j*) 0 (*int* *i*))

$\langle \text{proof} \rangle$

lemma *mult-matrix-ext*:

assumes

eprem:

? *e*. (! *a* *b*. *a* ≠ *b* $\longrightarrow$ *fmul* *a* *e* ≠ *fmul* *b* *e*)

and *fprems*:

! *a*. *fmul* 0 *a* = 0

! *a*. *fmul* *a* 0 = 0

! *a*. *fadd* *a* 0 = *a*

! *a*. *fadd* 0 *a* = *a*

and *contraprems*:

mult-matrix *fmul* *fadd* *A* = *mult-matrix* *fmul* *fadd* *B*

shows

A = *B*

$\langle \text{proof} \rangle$

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*)

$\langle \text{proof} \rangle$

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

lemma *mult-n-rows*:
assumes
 $! a. \text{fmul } 0 \ a = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $\text{fadd } 0 \ 0 = 0$
shows $\text{nrows} \ (\text{mult-matrix-n } n \ \text{fmul } \text{fadd } A \ B) \leq \text{nrows } A$
 $\langle \text{proof} \rangle$

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

lemma *mult-nrows*:
assumes
 $! a. \text{fmul } 0 \ a = 0$
 $! a. \text{fmul } a \ 0 = 0$
 $\text{fadd } 0 \ 0 = 0$
shows $\text{nrows} \ (\text{mult-matrix } \text{fmul } \text{fadd } A \ B) \leq \text{nrows } A$
 $\langle \text{proof} \rangle$

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

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

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

lemma *mult-matrix-assoc*:
assumes *prems*:
 $! a. \text{fmul1 } 0 \ a = 0$
 $! a. \text{fmul1 } a \ 0 = 0$

! a. $\text{fmul2 } 0 \ a = 0$
 ! a. $\text{fmul2 } a \ 0 = 0$
 $\text{fadd1 } 0 \ 0 = 0$
 $\text{fadd2 } 0 \ 0 = 0$
 ! a b c d. $\text{fadd2 } (\text{fadd1 } a \ b) (\text{fadd1 } c \ d) = \text{fadd1 } (\text{fadd2 } a \ c) (\text{fadd2 } b \ d)$
associative fadd1
associative fadd2
 ! a b c. $\text{fmul2 } (\text{fmul1 } a \ b) \ c = \text{fmul1 } a \ (\text{fmul2 } b \ c)$
 ! a b c. $\text{fmul2 } (\text{fadd1 } a \ b) \ c = \text{fadd1 } (\text{fmul2 } a \ c) (\text{fmul2 } b \ c)$
 ! a b c. $\text{fmul1 } c \ (\text{fadd2 } a \ b) = \text{fadd2 } (\text{fmul1 } c \ a) (\text{fmul1 } c \ b)$
shows $\text{mult-matrix fmul2 fadd2 } (\text{mult-matrix fmul1 fadd1 } A \ B) \ C = \text{mult-matrix fmul1 fadd1 } A \ (\text{mult-matrix fmul2 fadd2 } B \ C)$ (is ?concl)
 <proof>

lemma

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

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 $\text{mult-matrix fmul fadd } (\text{mult-matrix fmul fadd } A \ B) \ C = \text{mult-matrix fmul fadd } A \ (\text{mult-matrix fmul fadd } B \ C)$ (is ?concl)
 <proof>

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

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

lemma *Rep-mult-matrix*:

assumes

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

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

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

shows

$\text{Rep-matrix}(\text{mult-matrix } \text{fmul } \text{fadd } A\ B)\ j\ i =$

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

<proof>

lemma *transpose-mult-matrix*:

assumes

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

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

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

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

shows

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

<proof>

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

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

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

begin

definition

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

definition

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

instance <proof>

end

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

$\langle proof \rangle$

lemma *le-apply-matrix*:

assumes

$f\ 0 = 0$

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

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

shows

$apply_matrix\ f\ a \leq apply_matrix\ f\ b$

$\langle proof \rangle$

lemma *le-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

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

$A \leq B$

$C \leq D$

shows

$combine_matrix\ f\ A\ C \leq combine_matrix\ f\ B\ D$

$\langle proof \rangle$

lemma *le-left-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

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

$A \leq B$

shows

$combine_matrix\ f\ C\ A \leq combine_matrix\ f\ C\ B$

$\langle proof \rangle$

lemma *le-right-combine-matrix*:

assumes

$f\ 0\ 0 = 0$

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

$A \leq B$

shows

$combine_matrix\ f\ A\ C \leq combine_matrix\ f\ B\ C$

$\langle proof \rangle$

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

$\langle proof \rangle$

lemma *le-foldseq*:

assumes

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

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

shows

$foldseq\ f\ s\ n \leq foldseq\ f\ t\ n$

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

lemma *spec2*: $! j \ i. \ P \ j \ i \Longrightarrow P \ j \ i \ \langle \text{proof} \rangle$

lemma *neg-imp*: $(\neg Q \longrightarrow \neg P) \Longrightarrow P \longrightarrow Q \ \langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

end

theory *Matrix*
imports *MatrixGeneral*
begin

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

definition
inf = *combine-matrix inf*

definition
sup = *combine-matrix sup*

instance
 ⟨proof⟩

end

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

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

instance ⟨proof⟩

end

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

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

instance ⟨proof⟩

end

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

definition

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

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

end

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

definition

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

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

end

instantiation *matrix* :: (*ordered-ab-group-add*) *abs*
begin

definition

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

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

end

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

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

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

$\text{Rep-matrix } ((a :: ('a :: \text{ordered-ab-group-add}) \text{matrix}) + b) \ j \ i =$
 $\text{Rep-matrix } a \ j \ i + \text{Rep-matrix } b \ j \ i$
 $\langle \text{proof} \rangle$

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

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

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

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

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

definition

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

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

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

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

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

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

lemma *transpose-matrix-mult*: *transpose-matrix* $((A::('a::\{\text{ordered-ring, comm-ring}\})\ \text{matrix}) * B) = (\text{transpose-matrix } B) * (\text{transpose-matrix } A)$
 $\langle \text{proof} \rangle$

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

lemma *transpose-matrix-diff*: *transpose-matrix* $((A::('a::\text{ordered-ab-group-add})\ \text{matrix}) - B) = \text{transpose-matrix } A - \text{transpose-matrix } B$
 $\langle \text{proof} \rangle$

lemma *transpose-matrix-minus*: *transpose-matrix* $(-(A::('a::\text{ordered-ring})\ \text{matrix})) = - \text{transpose-matrix } (A::('a::\text{ordered-ring})\ \text{matrix})$
 $\langle \text{proof} \rangle$

constdefs

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

lemma $\text{right-inverse-matrix-dim}$: $\text{right-inverse-matrix } A \ X \Longrightarrow \text{nrows } A = \text{ncols } X$
 $\langle \text{proof} \rangle$

lemma $\text{left-inverse-matrix-dim}$: $\text{left-inverse-matrix } A \ Y \Longrightarrow \text{ncols } A = \text{nrows } Y$
 $\langle \text{proof} \rangle$

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

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

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

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

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

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

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

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

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

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

constdefs

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

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

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

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

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

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

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

end

theory *LP*
imports *Main*
begin

lemma *linprog-dual-estimate*:
assumes
 $A * x \leq (b :: 'a :: \text{ordered-ring})$
 $0 \leq y$
 $\text{abs } (A - A') \leq \delta A$

```

    b ≤ b'
    abs (c - c') ≤ δ c
    abs x ≤ r
  shows
    c * x ≤ y * b' + (y * δ A + abs (y * A' - c') + δ c) * r
  ⟨proof⟩

```

```

lemma le-ge-imp-abs-diff-1:
  assumes
    A1 <= (A::'a::lordered-ring)
    A <= A2
  shows abs (A - A1) <= A2 - A1
  ⟨proof⟩

```

```

lemma mult-le-prts:
  assumes
    a1 <= (a::'a::lordered-ring)
    a <= a2
    b1 <= b
    b <= b2
  shows
    a * b <= pprrt a2 * pprrt b2 + pprrt a1 * nprtr b2 + nprtr a2 * pprrt b1 + nprtr a1
    * nprtr b1
  ⟨proof⟩

```

```

lemma mult-le-dual-prts:
  assumes
    A * x ≤ (b::'a::lordered-ring)
    0 ≤ y
    A1 ≤ A
    A ≤ A2
    c1 ≤ c
    c ≤ c2
    r1 ≤ x
    x ≤ r2
  shows
    c * x ≤ y * b + (let s1 = c1 - y * A2; s2 = c2 - y * A1 in pprrt s2 * pprrt r2
    + pprrt s1 * nprtr r2 + nprtr s2 * pprrt r1 + nprtr s1 * nprtr r1)
    (is - <= - + ?C)
  ⟨proof⟩

```

end

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

```

types
  'a spvec = (nat * 'a) list
  'a spmat = ('a spvec) spvec

```

consts

sparse-row-vector :: ('a::lordered-ring) *spvec* $\Rightarrow$ 'a *matrix*
sparse-row-matrix :: ('a::lordered-ring) *spmat* $\Rightarrow$ '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
 <proof>

lemma *sparse-row-matrix-empty[simp]*: *sparse-row-matrix* [] = 0
 <proof>

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

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

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

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

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

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

consts

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

primrec

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

primrec

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

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

lemma *sorted-spvec-empty*[simp]: $\text{sorted-spvec } [] = \text{True}$
 <proof>

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

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

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

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

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

consts

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

primrec

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

primrec

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

lemma *sparse-row-vector-minus*:

$\text{sparse-row-vector } (\text{minus-spvec } v) = - (\text{sparse-row-vector } v)$
 <proof>

lemma *sparse-row-vector-abs*:

$\text{sorted-spvec } v \Longrightarrow \text{sparse-row-vector } (\text{abs-spvec } v) = \text{abs } (\text{sparse-row-vector } v)$
 <proof>

lemma *sorted-spvec-minus-spvec*:

$sorted\text{-}spvec\ v \implies sorted\text{-}spvec\ (minus\text{-}spvec\ v)$
 $\langle proof \rangle$

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

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

lemma *smult-spvec-empty[simp]*: $smult\text{-}spvec\ y\ [] = []$
 $\langle proof \rangle$

lemma *smult-spvec-cons*: $smult\text{-}spvec\ y\ (a\#arr) = (fst\ a, y * (snd\ a)) \# (smult\text{-}spvec\ y\ arr)$
 $\langle proof \rangle$

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

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

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

lemma *sparse-row-vector-map*: $(! x\ y. f\ (x+y) = (f\ x) + (f\ y)) \implies (f::'a \Rightarrow ('a::lordered\text{-}ring))$
 $0 = 0 \implies$
 $sparse\text{-}row\text{-}vector\ (map\ (\% x. (fst\ x, f\ (snd\ x)))\ a) = apply\ matrix\ f\ (sparse\text{-}row\text{-}vector$
 $a)$
 $\langle proof \rangle$

lemma *sparse-row-vector-smult*: $sparse\text{-}row\text{-}vector\ (smult\text{-}spvec\ y\ a) = scalar\text{-}mult$
 $y\ (sparse\text{-}row\text{-}vector\ a)$
 $\langle proof \rangle$

lemma *sparse-row-vector-addmult-spvec*: $sparse\text{-}row\text{-}vector\ (addmult\text{-}spvec\ (y::'a::lordered\text{-}ring,$
 $a, b)) =$
 $(sparse\text{-}row\text{-}vector\ a) + (scalar\text{-}mult\ y\ (sparse\text{-}row\text{-}vector\ b))$
 $\langle proof \rangle$

lemma *sorted-smult-spvec[rule-format]*: $sorted\text{-}spvec\ a \implies sorted\text{-}spvec\ (smult\text{-}spvec\ y\ a)$

$\langle \text{proof} \rangle$

lemma *sorted-spvec-addmult-spvec-helper*: $\llbracket \text{sorted-spvec } (\text{addmult-spvec } (y, (a, b) \# \text{arr}, \text{brr})); aa < a; \text{sorted-spvec } ((a, b) \# \text{arr}); \text{sorted-spvec } ((aa, ba) \# \text{brr}) \rrbracket \implies \text{sorted-spvec } ((aa, y * ba) \# \text{addmult-spvec } (y, (a, b) \# \text{arr}, \text{brr}))$
 $\langle \text{proof} \rangle$

lemma *sorted-spvec-addmult-spvec-helper2*:
 $\llbracket \text{sorted-spvec } (\text{addmult-spvec } (y, \text{arr}, (aa, ba) \# \text{brr})); a < aa; \text{sorted-spvec } ((a, b) \# \text{arr}); \text{sorted-spvec } ((aa, ba) \# \text{brr}) \rrbracket$
 $\implies \text{sorted-spvec } ((a, b) \# \text{addmult-spvec } (y, \text{arr}, (aa, ba) \# \text{brr}))$
 $\langle \text{proof} \rangle$

lemma *sorted-spvec-addmult-spvec-helper3*[rule-format]:
 $\text{sorted-spvec } (\text{addmult-spvec } (y, \text{arr}, \text{brr})) \longrightarrow \text{sorted-spvec } ((aa, b) \# \text{arr}) \longrightarrow \text{sorted-spvec } ((aa, ba) \# \text{brr})$
 $\longrightarrow \text{sorted-spvec } ((aa, b + y * ba) \# (\text{addmult-spvec } (y, \text{arr}, \text{brr})))$
 $\langle \text{proof} \rangle$

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

consts

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

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

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

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

consts

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

primrec

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

lemma *sparse-row-mult-spmat*[rule-format]:

$\text{sorted-spmat } A \longrightarrow \text{sorted-spmat } B \longrightarrow \text{sparse-row-matrix } (\text{mult-spmat } A B) =$
 $(\text{sparse-row-matrix } A) * (\text{sparse-row-matrix } B)$
 $\langle \text{proof} \rangle$

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

$\text{sorted-spmat } (A::('a::\text{ordered-ring}) \text{ spmat}) \longrightarrow \text{sorted-spmat } (\text{mult-spmat } A B)$
 $\langle \text{proof} \rangle$

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

$\text{sorted-spmat } (B::('a::\text{ordered-ring}) \text{ spmat}) \longrightarrow \text{sorted-spmat } (\text{mult-spmat } A B)$
 $\langle \text{proof} \rangle$

consts

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

recdef *add-spmat measure* (% (a, b). length a + (length b))

$\text{add-spmat } (arr, []) = arr$
 $\text{add-spmat } ([], brr) = brr$
 $\text{add-spmat } (a\#arr, b\#brr) =$
 $\text{if } (\text{fst } a) < (\text{fst } b) \text{ then } (a\#(\text{add-spmat } (arr, b\#brr)))$
 $\text{else } (\text{if } (\text{fst } b < \text{fst } a) \text{ then } (b\#(\text{add-spmat } (a\#arr, brr))))$
 $\text{else } ((\text{fst } a, (\text{snd } a)+(\text{snd } b))\#(\text{add-spmat } (arr, brr)))$

lemma *add-spmat-empty1*[simp]: $\text{add-spmat } ([], a) = a$

$\langle \text{proof} \rangle$

lemma *add-spmat-empty2*[simp]: $\text{add-spmat } (a, []) = a$

$\langle \text{proof} \rangle$

lemma *sparse-row-vector-add*: $\text{sparse-row-vector } (\text{add-spmat } (a, b)) = (\text{sparse-row-vector } a) + (\text{sparse-row-vector } b)$

$\langle \text{proof} \rangle$

recdef *add-spmat measure* (% (A,B). (length A)+(length B))

$\text{add-spmat } ([], bs) = bs$
 $\text{add-spmat } (as, []) = as$
 $\text{add-spmat } (a\#as, b\#bs) =$
 $\text{if } \text{fst } a < \text{fst } b \text{ then}$
 $(a\#(\text{add-spmat } (as, b\#bs)))$
 $\text{else } (\text{if } \text{fst } b < \text{fst } a \text{ then}$
 $(b\#(\text{add-spmat } (a\#as, bs)))$
 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)
 ⟨proof⟩

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

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

lemma *sorted-add-spvec-helper*[*rule-format*]: $add\ spvec\ (arr, brr) = (ab, bb) \# list \longrightarrow ((arr \neq [] \ \& \ ab = fst\ (hd\ arr)) \mid (brr \neq [] \ \& \ ab = fst\ (hd\ brr)))$
 ⟨proof⟩

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

lemma *add-spvec-commute*: $add\ spvec\ (a, b) = add\ spvec\ (b, a)$
 ⟨proof⟩

lemma *add-spmat-commute*: $add\ spmat\ (a, b) = add\ spmat\ (b, a)$
 ⟨proof⟩

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

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

lemma *sorted-spvec-add-spvec*[*rule-format*]: $sorted\ spvec\ a \longrightarrow sorted\ spvec\ b \longrightarrow sorted\ spvec\ (add\ spvec\ (a, b))$
 ⟨proof⟩

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

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

consts

```

le-spvec :: ('a::lordered-ab-group-add) spvec * 'a spvec ⇒ bool
le-spmat :: ('a::lordered-ab-group-add) spmat * 'a spmat ⇒ 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 ⇒ 'a matrix ⇒ bool
  disj-matrices A B == (! j i. (Rep-matrix A j i ≠ 0) → (Rep-matrix B j i = 0)) & (! j i. (Rep-matrix B j i ≠ 0) → (Rep-matrix A j i = 0))

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

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

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

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

```

lemma *disj-matrices-zero1*[simp]: *disj-matrices* 0 *B*
 <proof>

lemma *disj-matrices-zero2*[simp]: *disj-matrices* *A* 0
 <proof>

lemma *disj-matrices-commute*: *disj-matrices* *A* *B* = *disj-matrices* *B* *A*
 <proof>

lemma *disj-matrices-add-le-zero*: *disj-matrices* *A* *B* $\implies$
 (*A* + *B* <= 0) = (*A* <= 0 & (*B*::('a::ordered-ab-group-add) matrix) <= 0)
 <proof>

lemma *disj-matrices-add-zero-le*: *disj-matrices* *A* *B* $\implies$
 (0 <= *A* + *B*) = (0 <= *A* & 0 <= (*B*::('a::ordered-ab-group-add) matrix))
 <proof>

lemma *disj-matrices-add-x-le*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *B* *C* $\implies$
 (*A* <= *B* + *C*) = (*A* <= *C* & 0 <= (*B*::('a::ordered-ab-group-add) matrix))
 <proof>

lemma *disj-matrices-add-le-x*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *B* *C* $\implies$
 (*B* + *A* <= *C*) = (*A* <= *C* & (*B*::('a::ordered-ab-group-add) matrix) <= 0)
 <proof>

lemma *disj-sparse-row-singleton*: *i* <= *j* $\implies$ *sorted-spvec*((*j*,*y*)#*v*) $\implies$ *disj-matrices*
 (*sparse-row-vector* *v*) (*singleton-matrix* 0 *i* *x*)
 <proof>

lemma *disj-matrices-x-add*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *A* *C* $\implies$ *disj-matrices*
 (*A*::('a::ordered-ab-group-add) matrix) (*B*+*C*)
 <proof>

lemma *disj-matrices-add-x*: *disj-matrices* *A* *B* $\implies$ *disj-matrices* *A* *C* $\implies$ *disj-matrices*
 (*B*+*C*) (*A*::('a::ordered-ab-group-add) matrix)
 <proof>

lemma *disj-singleton-matrices*[simp]: *disj-matrices* (*singleton-matrix* *j* *i* *x*) (*singleton-matrix*
u *v* *y*) = (*j* ≠ *u* | *i* ≠ *v* | *x* = 0 | *y* = 0)
 <proof>

lemma *disj-move-sparse-vec-mat*[simplified *disj-matrices-commute*]:
j <= *a* $\implies$ *sorted-spvec*((*a*,*c*)#*as*) $\implies$ *disj-matrices* (*move-matrix* (*sparse-row-vector*
b) (*int* *j*) *i*) (*sparse-row-matrix* *as*)
 <proof>

lemma *disj-move-sparse-row-vector-twice*:
j ≠ *u* $\implies$ *disj-matrices* (*move-matrix* (*sparse-row-vector* *a*) *j* *i*) (*move-matrix*
 (*sparse-row-vector* *b*) *u* *v*)

$\langle \text{proof} \rangle$

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

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

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

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

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

consts

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

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

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

lemma *sparse-row-matrix-abs*:

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

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

lemma *sorted-spvec-abs-spmat*: *sorted-spvec A* $\implies$ *sorted-spvec (abs-spmat A)*
 ⟨proof⟩

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

lemma *sorted-spmat-abs-spmat*: *sorted-spmat A* $\implies$ *sorted-spmat (abs-spmat A)*
 ⟨proof⟩

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)*
 ⟨proof⟩

lemma *sorted-spvec-diff-spmat*: *sorted-spvec A* $\implies$ *sorted-spvec B* $\implies$ *sorted-spvec (diff-spmat A B)*
 ⟨proof⟩

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

constdefs

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

lemma *sorted-sparse-matrix-imp-spvec*: *sorted-sparse-matrix A* $\implies$ *sorted-spvec A*
 ⟨proof⟩

lemma *sorted-sparse-matrix-imp-spmat*: *sorted-sparse-matrix A* $\implies$ *sorted-spmat A*
 ⟨proof⟩

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

lemma *bool1*: ($\neg$ True) = False ⟨proof⟩

lemma *bool2*: ($\neg$ False) = True ⟨proof⟩

lemma *bool3*: ((P::bool) $\wedge$ True) = P ⟨proof⟩

lemma *bool4*: (True $\wedge$ (P::bool)) = P ⟨proof⟩

lemma *bool5*: ((P::bool) $\wedge$ False) = False ⟨proof⟩

lemma *bool6*: (False $\wedge$ (P::bool)) = False ⟨proof⟩

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

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

consts

pprt-svvec :: $('a::\{\text{lordered-ab-group-add}\}) \text{ svvec} \Rightarrow 'a \text{ svvec}$
nprrt-svvec :: $('a::\{\text{lordered-ab-group-add}\}) \text{ svvec} \Rightarrow 'a \text{ svvec}$
pprt-spmat :: $('a::\{\text{lordered-ab-group-add}\}) \text{ smat} \Rightarrow 'a \text{ smat}$
nprrt-spmat :: $('a::\{\text{lordered-ab-group-add}\}) \text{ smat} \Rightarrow 'a \text{ smat}$

primrec

pprt-svvec [] = []
pprt-svvec (a#as) = (fst a, pprt (snd a)) # (pprt-svvec as)

primrec

nprrt-svvec [] = []
nprrt-svvec (a#as) = (fst a, nprrt (snd a)) # (nprrt-svvec as)

primrec

pprt-spmat [] = []
pprt-spmat (a#as) = (fst a, pprt-svvec (snd a)) # (pprt-spmat as)

primrec

nprrt-spmat [] = []
nprrt-spmat (a#as) = (fst a, nprrt-svvec (snd a)) # (nprrt-spmat as)

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

lemma *nprrt-add*: $\text{disj-matrices } A \ (B::(-::\text{lordered-ring}) \text{ matrix}) \Longrightarrow \text{nprrt } (A+B)$
 $= \text{nprrt } A + \text{nprrt } B$
 $\langle \text{proof} \rangle$

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

lemma *nprrt-singleton[simp]*: $\text{nprrt } (\text{singleton-matrix } j \ i \ (x::(-::\text{lordered-ring}))) = \text{singleton-matrix } j \ i \ (\text{nprrt } x)$
 $\langle \text{proof} \rangle$

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

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

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

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

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

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

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

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

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

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

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

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

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

constdefs


```

A ≤ sparse-row-matrix A2
sparse-row-matrix c1 ≤ c
c ≤ sparse-row-matrix c2
sparse-row-matrix r1 ≤ x
x ≤ sparse-row-matrix r2
A * x ≤ sparse-row-matrix (b::('a::lordered-ring) spmat)
shows
  c * x ≤ sparse-row-matrix (add-spmat (mult-spmat y b,
    (let s1 = diff-spmat c1 (mult-spmat y A2); s2 = diff-spmat c2 (mult-spmat y
A1) in
      add-spmat (mult-spmat (pprt-spmat s2) (pprt-spmat r2), add-spmat (mult-spmat
(pprt-spmat s1) (nprrt-spmat r2),
      add-spmat (mult-spmat (nprrt-spmat s2) (pprt-spmat r1), mult-spmat (nprrt-spmat
s1) (nprrt-spmat r1))))))
    (proof)

```

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

```

assumes
  sorted-sparse-matrix A1
  sorted-sparse-matrix A2
  sorted-sparse-matrix c1
  sorted-sparse-matrix c2
  sorted-sparse-matrix y
  sorted-sparse-matrix r1
  sorted-sparse-matrix r2
  sorted-spmat b
  le-spmat ([], y)
  sparse-row-matrix A1 ≤ A
  A ≤ sparse-row-matrix A2
  sparse-row-matrix c1 ≤ c
  c ≤ sparse-row-matrix c2
  sparse-row-matrix r1 ≤ x
  x ≤ sparse-row-matrix r2
  A * x ≤ sparse-row-matrix (b::('a::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))))
    (proof)

```

end

theory *FloatSparseMatrix* **imports** *Float SparseMatrix* **begin**

end

```

theory Compute-Oracle imports Pure
uses am.ML am-compiler.ML am-interpreter.ML am-ghc.ML am-sml.ML report.ML
compute.ML linker.ML
begin

⟨ML⟩

end
theory ComputeHOL
imports Main ~~/src/Tools/Compute-Oracle/Compute-Oracle
begin

lemma Trueprop-eq-eq: Trueprop  $X == (X == \text{True})$  ⟨proof⟩
lemma meta-eq-trivial:  $x == y \implies x == y$  ⟨proof⟩
lemma meta-eq-imp-eq:  $x == y \implies x = y$  ⟨proof⟩
lemma eq-trivial:  $x = y \implies x = y$  ⟨proof⟩
lemma bool-to-true:  $x :: \text{bool} \implies x == \text{True}$  ⟨proof⟩
lemma transmeta-1:  $x = y \implies y == z \implies x = z$  ⟨proof⟩
lemma transmeta-2:  $x == y \implies y = z \implies x = z$  ⟨proof⟩
lemma transmeta-3:  $x == y \implies y == z \implies x = z$  ⟨proof⟩


lemma If-True:  $\text{If } \text{True} = (\lambda x y. x)$  ⟨proof⟩
lemma If-False:  $\text{If } \text{False} = (\lambda x y. y)$  ⟨proof⟩

lemmas compute-if = If-True If-False


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

```

lemma *bool18*: $(False = True) = False$ *<proof>*

lemma *bool19*: $(True = False) = False$ *<proof>*

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

lemma *compute-fst*: $fst\ (x,y) = x$ *<proof>*

lemma *compute-snd*: $snd\ (x,y) = y$ *<proof>*

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

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

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

lemma *compute-the*: $the\ (Some\ x) = x$ *<proof>*

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

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

lemma *compute-None-None-eq*: $(None = None) = True$ *<proof>*

lemma *compute-Some-Some-eq*: $(Some\ x = Some\ y) = (x = y)$ *<proof>*

definition

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

where

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

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

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

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

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

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

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

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

<proof>

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

definition

list-case-compute :: $'b \text{ list} \Rightarrow 'a \Rightarrow ('b \Rightarrow 'b \text{ list} \Rightarrow 'a) \Rightarrow 'a$

where

list-case-compute $l \ a \ f = \text{list-case } a \ f \ l$

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

<proof>

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

<proof>

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

<proof>

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

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

<proof>

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

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

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

<ML>

end

theory *ComputeNumeral*
imports *ComputeHOL* $\sim\sim$ */src/HOL/Real/Float*
begin

lemmas *bitnorm* = *normalize-bin-simps*

lemma *neg1*: *neg Int.Pls* = *False* $\langle$ *proof* $\rangle$
lemma *neg2*: *neg Int.Min* = *True* $\langle$ *proof* $\rangle$
lemma *neg3*: *neg (Int.Bit0 x)* = *neg x* $\langle$ *proof* $\rangle$
lemma *neg4*: *neg (Int.Bit1 x)* = *neg x* $\langle$ *proof* $\rangle$
lemmas *bitneg* = *neg1 neg2 neg3 neg4*

lemma *iszero1*: *iszero Int.Pls* = *True* $\langle$ *proof* $\rangle$
lemma *iszero2*: *iszero Int.Min* = *False* $\langle$ *proof* $\rangle$
lemma *iszero3*: *iszero (Int.Bit0 x)* = *iszero x* $\langle$ *proof* $\rangle$
lemma *iszero4*: *iszero (Int.Bit1 x)* = *False* $\langle$ *proof* $\rangle$
lemmas *bitiszero* = *iszero1 iszero2 iszero3 iszero4*

constdefs

lezero x == (*x* $\leq$ 0)
lemma *lezero1*: *lezero Int.Pls* = *True* $\langle$ *proof* $\rangle$
lemma *lezero2*: *lezero Int.Min* = *True* $\langle$ *proof* $\rangle$
lemma *lezero3*: *lezero (Int.Bit0 x)* = *lezero x* $\langle$ *proof* $\rangle$
lemma *lezero4*: *lezero (Int.Bit1 x)* = *neg x* $\langle$ *proof* $\rangle$
lemmas *bitlezero* = *lezero1 lezero2 lezero3 lezero4*

lemma *biteq1*: (*Int.Pls* = *Int.Pls*) = *True* $\langle$ *proof* $\rangle$
lemma *biteq2*: (*Int.Min* = *Int.Min*) = *True* $\langle$ *proof* $\rangle$
lemma *biteq3*: (*Int.Pls* = *Int.Min*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq4*: (*Int.Min* = *Int.Pls*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq5*: (*Int.Bit0 x* = *Int.Bit0 y*) = (*x* = *y*) $\langle$ *proof* $\rangle$
lemma *biteq6*: (*Int.Bit1 x* = *Int.Bit1 y*) = (*x* = *y*) $\langle$ *proof* $\rangle$
lemma *biteq7*: (*Int.Bit0 x* = *Int.Bit1 y*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq8*: (*Int.Bit1 x* = *Int.Bit0 y*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq9*: (*Int.Pls* = *Int.Bit0 x*) = (*Int.Pls* = *x*) $\langle$ *proof* $\rangle$
lemma *biteq10*: (*Int.Pls* = *Int.Bit1 x*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq11*: (*Int.Min* = *Int.Bit0 x*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq12*: (*Int.Min* = *Int.Bit1 x*) = (*Int.Min* = *x*) $\langle$ *proof* $\rangle$
lemma *biteq13*: (*Int.Bit0 x* = *Int.Pls*) = (*x* = *Int.Pls*) $\langle$ *proof* $\rangle$
lemma *biteq14*: (*Int.Bit1 x* = *Int.Pls*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq15*: (*Int.Bit0 x* = *Int.Min*) = *False* $\langle$ *proof* $\rangle$
lemma *biteq16*: (*Int.Bit1 x* = *Int.Min*) = (*x* = *Int.Min*) $\langle$ *proof* $\rangle$

lemmas *biteq* = *biteq1 biteq2 biteq3 biteq4 biteq5 biteq6 biteq7 biteq8 biteq9 biteq10*
biteq11 biteq12 biteq13 biteq14 biteq15 biteq16

lemma *bitless1*: (*Int.Pls* < *Int.Min*) = *False* <proof>
lemma *bitless2*: (*Int.Pls* < *Int.Pls*) = *False* <proof>
lemma *bitless3*: (*Int.Min* < *Int.Pls*) = *True* <proof>
lemma *bitless4*: (*Int.Min* < *Int.Min*) = *False* <proof>
lemma *bitless5*: (*Int.Bit0* *x* < *Int.Bit0* *y*) = (*x* < *y*) <proof>
lemma *bitless6*: (*Int.Bit1* *x* < *Int.Bit1* *y*) = (*x* < *y*) <proof>
lemma *bitless7*: (*Int.Bit0* *x* < *Int.Bit1* *y*) = (*x* ≤ *y*) <proof>
lemma *bitless8*: (*Int.Bit1* *x* < *Int.Bit0* *y*) = (*x* < *y*) <proof>
lemma *bitless9*: (*Int.Pls* < *Int.Bit0* *x*) = (*Int.Pls* < *x*) <proof>
lemma *bitless10*: (*Int.Pls* < *Int.Bit1* *x*) = (*Int.Pls* ≤ *x*) <proof>
lemma *bitless11*: (*Int.Min* < *Int.Bit0* *x*) = (*Int.Pls* ≤ *x*) <proof>
lemma *bitless12*: (*Int.Min* < *Int.Bit1* *x*) = (*Int.Min* < *x*) <proof>
lemma *bitless13*: (*Int.Bit0* *x* < *Int.Pls*) = (*x* < *Int.Pls*) <proof>
lemma *bitless14*: (*Int.Bit1* *x* < *Int.Pls*) = (*x* < *Int.Pls*) <proof>
lemma *bitless15*: (*Int.Bit0* *x* < *Int.Min*) = (*x* < *Int.Pls*) <proof>
lemma *bitless16*: (*Int.Bit1* *x* < *Int.Min*) = (*x* < *Int.Min*) <proof>
lemmas *bitless* = *bitless1 bitless2 bitless3 bitless4 bitless5 bitless6 bitless7 bitless8*
bitless9 bitless10 bitless11 bitless12 bitless13 bitless14 bitless15 bitless16

lemma *bitle1*: (*Int.Pls* ≤ *Int.Min*) = *False* <proof>
lemma *bitle2*: (*Int.Pls* ≤ *Int.Pls*) = *True* <proof>
lemma *bitle3*: (*Int.Min* ≤ *Int.Pls*) = *True* <proof>
lemma *bitle4*: (*Int.Min* ≤ *Int.Min*) = *True* <proof>
lemma *bitle5*: (*Int.Bit0* *x* ≤ *Int.Bit0* *y*) = (*x* ≤ *y*) <proof>
lemma *bitle6*: (*Int.Bit1* *x* ≤ *Int.Bit1* *y*) = (*x* ≤ *y*) <proof>
lemma *bitle7*: (*Int.Bit0* *x* ≤ *Int.Bit1* *y*) = (*x* ≤ *y*) <proof>
lemma *bitle8*: (*Int.Bit1* *x* ≤ *Int.Bit0* *y*) = (*x* < *y*) <proof>
lemma *bitle9*: (*Int.Pls* ≤ *Int.Bit0* *x*) = (*Int.Pls* ≤ *x*) <proof>
lemma *bitle10*: (*Int.Pls* ≤ *Int.Bit1* *x*) = (*Int.Pls* ≤ *x*) <proof>
lemma *bitle11*: (*Int.Min* ≤ *Int.Bit0* *x*) = (*Int.Pls* ≤ *x*) <proof>
lemma *bitle12*: (*Int.Min* ≤ *Int.Bit1* *x*) = (*Int.Min* ≤ *x*) <proof>
lemma *bitle13*: (*Int.Bit0* *x* ≤ *Int.Pls*) = (*x* ≤ *Int.Pls*) <proof>
lemma *bitle14*: (*Int.Bit1* *x* ≤ *Int.Pls*) = (*x* < *Int.Pls*) <proof>
lemma *bitle15*: (*Int.Bit0* *x* ≤ *Int.Min*) = (*x* < *Int.Pls*) <proof>
lemma *bitle16*: (*Int.Bit1* *x* ≤ *Int.Min*) = (*x* ≤ *Int.Min*) <proof>
lemmas *bitle* = *bitle1 bitle2 bitle3 bitle4 bitle5 bitle6 bitle7 bitle8*
bitle9 bitle10 bitle11 bitle12 bitle13 bitle14 bitle15 bitle16

lemmas *bitsucc* = *succ-bin-simps*

lemmas *bitpred* = *pred-bin-simps*

lemmas *bituminus = minus-bin-simps*

lemmas *bitadd = add-bin-simps*

lemma *mult-Pls-right: $x * \text{Int.Pls} = \text{Int.Pls} \langle \text{proof} \rangle$*

lemma *mult-Min-right: $x * \text{Int.Min} = - x \langle \text{proof} \rangle$*

lemma *multb0x: $(\text{Int.Bit0 } x) * y = \text{Int.Bit0 } (x * y) \langle \text{proof} \rangle$*

lemma *multxb0: $x * (\text{Int.Bit0 } y) = \text{Int.Bit0 } (x * y) \langle \text{proof} \rangle$*

lemma *multb1: $(\text{Int.Bit1 } x) * (\text{Int.Bit1 } y) = \text{Int.Bit1 } (\text{Int.Bit0 } (x * y) + x + y) \langle \text{proof} \rangle$*

lemmas *bitmul = mult-Pls mult-Min mult-Pls-right mult-Min-right multb0x multxb0 multb1*

lemmas *bitarith = bitnorm bitiszero bitneg bitlezero biteq bitless bitle bitsucc bitpred bituminus bitadd bitmul*

constdefs

nat-norm-number-of (x::nat) == x

lemma *nat-norm-number-of: $\text{nat-norm-number-of } (\text{number-of } w) = (\text{if } \text{lezero } w \text{ then } 0 \text{ else } \text{number-of } w) \langle \text{proof} \rangle$*

lemma *natnorm0: $(0::\text{nat}) = \text{number-of } (\text{Int.Pls}) \langle \text{proof} \rangle$*

lemma *natnorm1: $(1 :: \text{nat}) = \text{number-of } (\text{Int.Bit1 } \text{Int.Pls}) \langle \text{proof} \rangle$*

lemmas *natnorm = natnorm0 natnorm1 nat-norm-number-of*

lemma *natsuc: $\text{Suc } (\text{number-of } x) = (\text{if } \text{neg } x \text{ then } 1 \text{ else } \text{number-of } (\text{Int.succ } x)) \langle \text{proof} \rangle$*

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

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

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

<proof>

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

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

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

fun *natfac* :: *nat* $\Rightarrow$ *nat*

where

natfac *n* = (if *n* = 0 then 1 else *n* * (*natfac* (*n* - 1)))

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

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

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

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

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

lemmas *number-norm* = *number-of-Pls[symmetric] numeral-1-eq-1[symmetric]*

lemmas *compute-numberarith* = *number-of-minus[symmetric] number-of-add[symmetric] number-diff number-of-mult[symmetric] number-norm number-eq number-le number-less*

lemma *compute-real-of-nat-number-of*: *real* $((\text{number-of } v)::\text{nat}) = (\text{if neg } v \text{ then } 0 \text{ else } \text{number-of } v)$
<proof>

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

lemmas *compute-num-conversions* = *compute-real-of-nat-number-of compute-nat-of-int-number-of*

real-number-of

lemmas *zpowerarith* = *zpower-number-of-even*
zpower-number-of-odd[*simplified zero-eq-Numeral0-nring one-eq-Numeral1-nring*]
zpower-Pls *zpower-Min*

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

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

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

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

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

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

lemma *even-B0*: *even* (*Int.Bit0* *x*) = *True*
⟨*proof*⟩

lemma *even-B1*: *even* (*Int.Bit1* *x*) = *False*
⟨*proof*⟩

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

lemmas *compute-even* = *even-Pls even-Min even-B0 even-B1 even-number-of*

lemmas *compute-numeral* = *compute-if compute-let compute-pair compute-bool*

```

compute-natarith compute-numberarith max-def min-def
compute-num-conversions zpowerarith compute-div-mod compute-even

```

```

end

```

```

theory Cplex
imports FloatSparseMatrix ~~/src/HOL/Tools/ComputeNumeral
uses Cplex-tools.ML CplexMatrixConverter.ML FloatSparseMatrixBuilder.ML fspmlp.ML
begin

```

```

end

```

```

theory MatrixLP
imports Cplex
uses matrixlp.ML
begin
end

```

```

theory Acc-tools imports Main
begin

```

22 Definition of some results about the accesible part of a relation.

```

term acc
thm accp.intros

```

```

lemma wf-imp-subset-accP[rule-format]: wf {(y,x) . Q y ∧ Q x ∧ r y x} ⇒ (∀
y x. Q x ⟶ r y x ⟶ Q y) ⇒ Q x ⟶ accp r x
  ⟨proof⟩

```

```

lemma subset-accP-imp-wf:
  assumes Q-subset: ∀ x. Q x ⟶ accp r x
  shows wf ({(a,b). Q b ∧ r a b})
  ⟨proof⟩

```

```

lemma downchain-contr-imp-subset-accP:
  assumes downchain: ∧ f. (∧ i. Q (f i)) ⇒ (∧ i. r (f (Suc i)) (f i)) ⇒ False

```

```

and downclosed:  $\bigwedge y\ x. \llbracket Q\ x; r\ y\ x \rrbracket \implies Q\ y$ 
shows  $Q\ x \implies accp\ r\ x$ 
 $\langle proof \rangle$ 

lemma accP-subset-induct:
  assumes Q-subset:  $\forall x. Q\ x \longrightarrow accp\ r\ x$ 
  assumes Q-downward:  $\forall x\ y. Q\ x \longrightarrow r\ y\ x \longrightarrow Q\ y$ 
  assumes Q-a:  $Q\ a$ 
  assumes Q-induct:  $!! x. Q\ x \implies \forall y. r\ y\ x \longrightarrow P\ y \implies P\ x$ 
  shows  $P\ a$ 
 $\langle proof \rangle$ 

end
theory Orbit
imports Main
begin

```

23 Definition of orbits of functions and termination conditions.

```

lemma funpow-1:  $(f::'a \Rightarrow 'a) ^{(1::nat)} = f$ 
 $\langle proof \rangle$ 

lemma funpow-2:  $f^2 = f \circ f$ 
 $\langle proof \rangle$ 

lemma funpow-zip:  $(f^n)\ (f\ x) = (f^{(n+1)})\ x$ 
 $\langle proof \rangle$ 

lemma funpow-mult:  $(f::'a \Rightarrow 'a) ^{(m*n)} = (f^m)^n$ 
 $\langle proof \rangle$ 

lemma funpow-swap:  $(f^n)((f^m)\ x) = (f^m)((f^n)\ x)$ 
 $\langle proof \rangle$ 

lemma nat-remainder-div:  $0 < (n::nat) \implies \exists q\ r. r < n \wedge m = q * n + r$ 
 $\langle proof \rangle$ 

lemma cyclic-fun-range: assumes n:  $0 < n$  and cycle:  $(f^n)\ v = v$  shows  $\exists r. r < n \wedge (f^m)\ v = (f^r)\ v$ 
 $\langle proof \rangle$ 

```

23.1 Definition of the orbit of a function over a given point.

```

constdefs
  Orbit ::  $('a \Rightarrow 'a) \Rightarrow 'a \Rightarrow 'a\ set$ 
  Orbit f d  $\equiv \{ (f^n)\ d \mid n. True \}$ 

```

lemma *Orbit-refl[simp]*: $x \in \text{Orbit } f \ x$
 $\langle \text{proof} \rangle$

lemma *Orbit-next[dest]*: $y \in \text{Orbit } f \ (f \ x) \implies y \in \text{Orbit } f \ x$
 $\langle \text{proof} \rangle$

lemma *Orbit-reduce*:
shows $\text{Orbit } f \ x = \{ (f^m)(x) \mid m. \forall \ i \leq m. \ i > 0 \longrightarrow (f^i) \ x \neq x \}$ (**is** $?L = ?R$)
 $\langle \text{proof} \rangle$

lemma *Orbit-unfold1*: $\text{Orbit } f \ x = \{x\} \cup \text{Orbit } f \ (f \ x)$
 $\langle \text{proof} \rangle$

23.2 Definition of the section of a function over a given point.

constdefs
 $\text{Section } \text{continue } (f::'a \Rightarrow 'a) \ x0 \equiv \{ (f^n) \ x0 \mid n. (\forall \ m. \ m \leq n \longrightarrow \text{continue } ((f^m)(x0))) \}$

lemma *Section-x-x*: $\neg (\text{continue } x) \implies \text{Section } \text{continue } f \ x = \{\}$
 $\langle \text{proof} \rangle$

lemma *Section-unfold*: $\text{continue } i \implies \text{Section } \text{continue } f \ i = \text{insert } i \ (\text{Section } \text{continue } f \ (f \ i))$
 $\langle \text{proof} \rangle$

lemma *Section-rightopen[dest]*: $y \in \text{Section } \text{continue } f \ x \implies \text{continue } y$
 $\langle \text{proof} \rangle$

lemma *Section-is-Orbit*:
assumes $x0\text{-elem-}S$: $x0 \in \text{Section } \text{continue } f \ (f \ x0)$ (**is** $x0 \in ?S$)
shows $?S = \text{Orbit } f \ x0$
 $\langle \text{proof} \rangle$

thm *Section-is-Orbit*

thm *Section-def*

term $\text{continue } y = (\forall \ m. \ y = (f^m) \ x \longrightarrow (\forall \ n. \ n > 0 \wedge n \leq m \longrightarrow (f^n) \ x \neq x))$

lemma *Section-is-Orbit'*: $\text{insert } x \ (\text{Section } (\lambda y. \ y \neq x) \ f \ (f \ x)) = \text{Orbit } f \ x$
 $\langle \text{proof} \rangle$

23.3 Definition of a termination condition in terms of orbits.

fun *terminates* :: $('a \Rightarrow \text{bool}) \times ('a \Rightarrow 'a) \times 'a \Rightarrow \text{bool}$
where

```

    terminates (continue, f, x) = (∃ y. (y ∈ Orbit f x) ∧ ¬ (continue y))

declare terminates.simps[simp del]

lemmas terminates-simp = terminates.simps

lemma finite-Section:
  assumes terminates: terminates (continue, f, x)
  shows finite (Section continue f x)
  ⟨proof⟩

lemma terminates-imp-notin-Section:
  assumes terminates: terminates (continue, f, x)
  shows x ∉ Section continue f (f x)
  ⟨proof⟩

lemma orbit-stepback: i ≠ x ⟹ (x ∈ Orbit f (f i)) = (x ∈ Orbit f i)
  ⟨proof⟩

lemma terminates-rec: terminates (continue, f, x) = (if continue x then terminates
  (continue, f, f x) else True)
  ⟨proof⟩

lemma Suc-card-Section-eq:
  assumes x0-neq-x1: continue x0
  and terminates: terminates (continue, f, f x0)
  and finite-A: finite A
  and x0-elem-A: x0 ∈ A
  shows Suc (card (Section continue f (f x0) ∩ A)) = card (Section continue f x0
  ∩ A)
  ⟨proof⟩

end
theory Cycle imports Main
begin

constdefs
  closed :: 'a set ⇒ ('a ⇒ 'a) ⇒ bool
  closed A f ≡ ∀ x ∈ A. f x ∈ A

constdefs
  cyclic :: 'a set ⇒ ('a ⇒ 'a) ⇒ bool
  cyclic A f ≡ ∀ d ∈ A. ∃ n. n > 0 ∧ (f^n) d = d

constdefs
  cyclic-equiv :: 'a set ⇒ ('a ⇒ 'a) ⇒ ('a × 'a) set
  cyclic-equiv A f ≡ { (a,b) . a ∈ A ∧ b ∈ A ∧ (∃ n. (f^n) a = b) }

lemma refl-cyclic-equiv: refl A (cyclic-equiv A f)

```

```

    <proof>

lemma archimedian-law: (m::nat) > 0  $\implies$  ? q. n < q*m
    <proof>

lemma cyclic-wrap:
    assumes c: cyclic A f
    assumes x: x  $\in$  A
    shows ? n'. (f^n') ((f^n) x) = x
    <proof>

lemma sym-cyclic-equiv: cyclic A f  $\implies$  sym (cyclic-equiv A f)
    <proof>

lemma trans-cyclic-equiv: trans (cyclic-equiv A f)
    <proof>

lemma cyclic A f  $\implies$  equiv A (cyclic-equiv A f)
    <proof>

constdefs
    cyclic-on A f  $\equiv$  closed A f  $\wedge$  cyclic A f

constdefs
    representing A f R  $\equiv$  closed A f  $\wedge$  cyclic A f  $\wedge$  R  $\subseteq$  A  $\wedge$  ( $\forall$  x y. (x  $\in$  R  $\wedge$  y  $\in$ 
    R  $\wedge$  ( $\exists$  n. (f^n) (x) = y))  $\longrightarrow$  x = y)  $\wedge$  A = { (f^n) (x) | n x. x  $\in$  R }

end
theory While imports Acc-tools Orbit Cycle
begin

```

24 Definition of *while* loops as tail recursive functions.

```

function (tailrec) While :: ('a  $\Rightarrow$  bool)  $\Rightarrow$  ('a  $\Rightarrow$  'a)  $\Rightarrow$  'a  $\Rightarrow$  'a
where
    While continue f s = (if continue s then While continue f (f s) else s)
    <proof>

```

We delete the definition from the simplifier to avoid infinite loops.

```

declare While.simps[simp del]
lemmas While-simp = While.simps

```

An alternative definition for termination sets.

```

fun terminates-slice :: ('a  $\Rightarrow$  bool)  $\Rightarrow$  ('a  $\Rightarrow$  'a)  $\Rightarrow$  ('a  $\Rightarrow$  bool)  $\times$  ('a  $\Rightarrow$  'a)  $\times$  'a
 $\Rightarrow$  bool
where

```

$\text{terminates-slice } \text{continue0 } f0 \text{ } (\text{continue}, f, x) = (\text{continue} = \text{continue0} \wedge f = f0 \wedge \text{terminates } (\text{continue}, f, x))$

lemma *lfp-const*: $\text{lfp } (\lambda p. P) = P$
 $\langle \text{proof} \rangle$

Definition of the relation condition of *While* loops.

lemmas *While-rel-def'* = *While-rel-def*[*simplified lfp-const*]

lemma *While-rel-continue*: $\text{While-rel } q \text{ } (\text{continue}, f, s) \implies \text{continue } s$
 $\langle \text{proof} \rangle$

lemma assumes *n-g-0*: $0 < (n::\text{nat})$ **shows** $\exists m. n = \text{Suc } m$
 $\langle \text{proof} \rangle$

lemma helper: **shows** $\bigwedge n::\text{nat}. 0 < n \implies \exists m. n = \text{Suc } m$ $\langle \text{proof} \rangle$

lemma *terminates-downward*: $\text{terminates } x \implies \text{While-rel } y \text{ } x \implies \text{terminates } y$
 $\langle \text{proof} \rangle$

lemma *terminates-slice-downward*: $\text{terminates-slice } \text{continue } f \text{ } x \implies \text{While-rel } y \text{ } x \implies \text{terminates-slice } \text{continue } f \text{ } y$
 $\langle \text{proof} \rangle$

lemma *terminates-subset-dom*[*rule-format*]: $\text{terminates } (\text{continue}, f, s) \longrightarrow \text{While-dom } (\text{continue}, f, s)$
 $\langle \text{proof} \rangle$

lemma *terminates-slice-subset-dom*: $\text{terminates-slice } \text{continue } f \text{ } x \implies \text{While-dom } x$
 $\langle \text{proof} \rangle$

Some additional induction rules for the previous *While* definition.

lemma *While-pinduct*:
assumes *terminates*: $\text{terminates } (\text{continue}, f, s)$
and *I*: $!! s. \llbracket \text{terminates } (\text{continue}, f, s); \text{continue } s \implies P \text{ } (f \text{ } s) \rrbracket \implies P \text{ } s$
shows $P \text{ } s$
 $\langle \text{proof} \rangle$

lemma *While-pinduct-weak*:
assumes *terminates*: $\text{terminates } (\text{continue}, f, s)$
and *I*: $!! s. \llbracket \text{continue } s \implies P \text{ } (f \text{ } s) \rrbracket \implies P \text{ } s$
shows $P \text{ } s$
 $\langle \text{proof} \rangle$

lemma *While-hoare-total*:
assumes *wf-R*: $\text{wf } R$
and *R-down*: $!! x. P \text{ } x \implies \text{continue } x \implies (f \text{ } x, x) \in R$

and $P\text{-cont}$: $!! x. P x \implies \text{continue } x \implies P (f x)$
and $P\text{-not-cont}$: $!! x. P x \implies \neg (\text{continue } x) \implies Q x$
and $P\text{-start}$: $P s$
shows $Q (\text{While } \text{continue } f s)$
 $\langle \text{proof} \rangle$

25 Definition of *For* loops.

constdefs

$\text{For}' :: ('a \Rightarrow \text{bool}) \Rightarrow ('a \Rightarrow 'a) \Rightarrow ('a \Rightarrow 'b \Rightarrow 'b) \Rightarrow 'a \Rightarrow 'b \Rightarrow ('b \times 'a)$
 $\text{For}' \text{ continue } f \text{ Ac } x \text{ ac} \equiv \text{While } (\lambda (ac, x). \text{continue } x) (\lambda (ac, x). (\text{Ac } x \text{ ac}, f x)) (ac, x)$
 $\text{For } \text{continue } f \text{ Ac } x \text{ ac} \equiv \text{fst } (\text{For}' \text{ continue } f \text{ Ac } x \text{ ac})$

term *For*

lemma *For'-simp*: $\text{For}' \text{ continue } f \text{ Ac } x \text{ ac} = (\text{if } \text{continue } x \text{ then } \text{For}' \text{ continue } f \text{ Ac } (f x) (\text{Ac } x \text{ ac}) \text{ else } (ac, x))$
 $\langle \text{proof} \rangle$

thm *While-simp*
 $\langle \text{proof} \rangle$

lemma *For-simp*: $\text{For } \text{continue } f \text{ Ac } x \text{ ac} = (\text{if } \text{continue } x \text{ then } \text{For } \text{continue } f \text{ Ac } (f x) (\text{Ac } x \text{ ac}) \text{ else } ac)$
 $\langle \text{proof} \rangle$

lemma *split-power-of-for-state*: $? ac'. (((\lambda (ac, x). ((\text{Ac} :: 'a \Rightarrow 'b \Rightarrow 'b) x \text{ ac}, (f :: 'a \Rightarrow 'a) x)) \wedge n) (a, b) = (ac', (f^n) b))$
 $\langle \text{proof} \rangle$

lemma *swap-Ex*: $(\exists a b. P a b) = (\exists b a. P a b) \langle \text{proof} \rangle$

lemma *terminates-For*: $\text{terminates } (\lambda (ac, x). \text{continue } x, \lambda (ac, x). (\text{Ac } x \text{ ac}, f x), s) = \text{terminates } (\text{continue}, f, \text{snd } s)$
 $\langle \text{proof} \rangle$

Additional induction rules for *For* loops.

lemma *For-pinduct*:

assumes $\text{terminates: } \text{terminates } (\text{continue}, f, i)$
and $I: \bigwedge i s. \llbracket \text{terminates } (\text{continue}, f, i); \text{continue } i \implies P (f i) (\text{Ac } (i :: 'a) (s :: 'b :: \text{type})) \rrbracket \implies P i s$
shows $P i s$
 $\langle \text{proof} \rangle$

lemma *For-pinduct-weak*:

assumes $\text{terminates: } \text{terminates } (\text{continue}, f, i)$
and $I: \bigwedge i s. \llbracket \text{continue } i \implies P (f i) (\text{Ac } (i :: 'a) (s :: 'b :: \text{type})) \rrbracket \implies P i s$
shows $P i s$
 $\langle \text{proof} \rangle$

constdefs

$find\ f\ x \equiv While\ (\lambda\ x. f\ x \neq x)\ f\ x$
 $step1\ f \equiv \{(y, x). y = f\ x \wedge y \neq x\}$

thm *find-def[symmetric]*

thm *While-simp*

lemma *find-simp*: $find\ f\ x = (if\ f\ x \neq x\ then\ find\ f\ (f\ x)\ else\ x)$
 $\langle proof \rangle$

lemma *find-wf-step1-terminates*: $wf\ (step1\ f) \implies terminates\ (\lambda\ x. f\ x \neq x, f, i)$
 $\langle proof \rangle$

lemmas *find-pinduct* = *While-pinduct-weak*[of $(\lambda\ x. f\ x \neq x)\ f\ x]$

lemma *find*:

assumes *terminates*: $terminates\ (\lambda\ x. f\ x \neq x, f, x)$

shows $f(find\ f\ x) = find\ f\ x$

$\langle proof \rangle$

constdefs

$section\ continue\ f\ x0 \equiv For\ continue\ f\ insert\ x0$

$card-section\ continue\ f\ x0 \equiv For\ continue\ f\ (\lambda\ x\ y. y + (1::nat))\ x0$

lemmas *section-pinduct=For-pinduct*[**where** $Ac=insert$]

lemmas *section-pinduct-weak=For-pinduct-weak*[**where** $Ac=insert$]

lemmas *card-section-pinduct-weak=For-pinduct-weak*[**where** $Ac=\lambda\ x\ y. y + (1::nat)$]

lemma *section-simp*: $section\ continue\ f\ x\ A = (if\ continue\ x\ then\ section\ continue\ f\ (f\ x)\ (insert\ x\ A)\ else\ A)$
 $\langle proof \rangle$

lemma *card-section-simp*: $card-section\ continue\ f\ x\ A = (if\ continue\ x\ then\ card-section\ continue\ f\ (f\ x)\ (A + 1)\ else\ A)$
 $\langle proof \rangle$

lemma *section-is-Section*:

assumes *terminates*: $terminates\ (continue, f, x0)$

shows $section\ continue\ f\ x0\ A = A \cup (Section\ continue\ f\ x0)$

$\langle proof \rangle$

constdefs

$orbit\ f\ x \equiv section\ (\lambda\ y. y \neq x)\ f\ (f\ x)\ \{x\}$

$card-orbit\ f\ x \equiv card-section\ (\lambda\ y. y \neq x)\ f\ (f\ x)\ 1$

lemma *terminates-implies*: $terminates\ (cond, f, x) \implies \exists\ n. \neg (cond\ ((f^n)\ x))$

<proof>

lemma *orbit-is-Orbit*:

assumes *terminates*: *terminates* $(\lambda y. y \neq x, f, f x)$

shows $\text{orbit } f x = \text{Orbit } f x$

<proof>

lemma *card-section-add*:

assumes *terminates*: *terminates* $(\text{continue}, f, x0)$

shows $\text{card-section continue } f x0 (a + b) = a + (\text{card-section continue } f x0 (b::nat))$

<proof>

lemma *card-section-suc*:

assumes *terminates*: *terminates* $(\text{continue}, f, x0)$

shows $\text{card-section continue } f x0 (\text{Suc } a) = \text{Suc } (\text{card-section continue } f x0 a)$

<proof>

lemma *terminates-imp*: *terminates* $(\text{continue}, f, i) \implies \text{continue } i \implies \text{terminates } (\text{continue}, f, f i)$

<proof>

lemma *Suc-first*: $\text{Suc } (a + b) = \text{Suc } a + b$ *<proof>*

lemma *card-section-eq*[*rule-format*]:

terminates $(\text{continue}, f, x0) \implies \text{finite } A \longrightarrow \text{card-section continue } f x0 (\text{card } A) = \text{card } (\text{section continue } f x0 A) + \text{card } (\text{Section continue } f x0 \cap A)$

<proof>

lemma

assumes *terminates*: *terminates* $(\text{continue}, f, x)$

shows $\text{card-section continue } f x 0 = \text{card } (\text{Section continue } f x)$

<proof>

constdefs

orbit-terminates $f x x' \equiv \text{terminates } (\lambda y. y \neq x, f, f x')$

lemma *card-orbit-is-card-Orbit*:

assumes *terminates*: *orbit-terminates* $f x x$

shows $\text{card-orbit } f x = \text{card } (\text{Orbit } f x)$

<proof>

lemma *orbit-terminates-rec*: *orbit-terminates* $f x x' = (\text{if } f x' \neq x \text{ then } \text{orbit-terminates } f x (f x') \text{ else } \text{True})$

<proof>

constdefs

fold-section-def: *fold-section continue h f g z a == For continue h ($\lambda z a. f (g z) a$) z a*

lemma *finite-Orbit*:

assumes *terminates*: *orbit-terminates f a a*

shows *finite (Orbit f a)*

<proof>

lemma

fold-section-simp:

fold-section continue h f g x ac =

(if continue x

then fold-section continue h f g (h x) (f (g x) ac) else ac)

<proof>

The following locale is simply a rewriting, or an interpretation, of *ab-semigroup-mult*, and is only used to use *f* as a binary operation instead of *op **

locale *ACf* =

fixes *f* :: '*a* => '*a* => '*a* (**infixl** · 70)

assumes *commute*: *x · y = y · x*

and *assoc*: *(x · y) · z = x · (y · z)*

begin

lemma *left-commute*: *x · (y · z) = y · (x · z)*

<proof>

lemmas *AC* = *assoc commute left-commute*

end

interpretation *ACf* $\subseteq$ *ab-semigroup-mult f* (**infixl** · 70)

<proof>

lemma (**in** *ACf*) *fold-Section-eq*:

assumes *terminates*: *terminates (continue, h, z)*

shows *fold f g a (Section continue h z) = fold-section continue h f g z a*

<proof>

lemma (**in** *ACf*) *fold-Orbit-eq*:

assumes *terminates*: *orbit-terminates h z z*

shows *fold f g a (Orbit h z) = fold-section ($\lambda y. y \neq z$) h f g (h z) (f (g z) a)*

<proof>

```

lemma While-postcondition:
  assumes terminates: terminates (continue, f, x)
  shows  $\neg$  (continue (While continue f x))
   $\langle$ proof $\rangle$ 

end

```

```

theory BPL-classes-2008
  imports
    Basic-Perturbation-Lemma-local-nilpot
    While
begin

```

26 Additional type classes

In this section we introduce some additional type classes to those provided by the Isabelle standard distribution

For instance, we need a class *diff-group-add* that can be defined from the *ab-group-add* type class from the Isabelle library:

```

class diff-group-add = ab-group-add +
  fixes diff :: 'a => 'a (d - [81] 80)
  assumes diff-hom: d (x + y) = (d x) + (d y)
  and diff-nilpot: diff  $\circ$  diff = ( $\lambda x$ . 0)

```

```

lemma (in diff-group-add) [simp]: d (d x) = 0
   $\langle$ proof $\rangle$ 

```

According to the previous syntax definitions, *diff-group-add-class.diff* is to be used with the parameter over which it is applied, and *diff-group-add-class.diff* remains to be used as a function

We can indeed prove instances of the specified type classes. An instance of a type class makes the type class sound.

```

instantiation int :: diff-group-add
begin

```

```

definition diff-int-def: diff  $\equiv$  ( $\lambda x$ . 0::int)

```

```

instance
   $\langle$ proof $\rangle$ 

```

```

end

```

A limitation of type classes can be observed in the following definition; using the *op* + symbol for *fun* is not possible. In a type class definition, symbols only refer to the type class being defined.

The following type class definition is not valid; the $+$ operation can only be used for the type class being defined

The following type class represents a differential group and a perturbation over it.

```
class diff-group-add-pert = diff-group-add +
  fixes pert :: 'a  $\Rightarrow$  'a ( $\delta$  - [81] 80)
  assumes pert-hom-ab:  $\delta$  ( $a + b$ ) =  $\delta$   $a$  +  $\delta$   $b$ 
  and pert-preserv-diff-group-add:
    diff-group-add (op -) ( $\lambda x.$  -  $x$ ) 0 (op +) ( $\lambda x.$   $d$   $x$  +  $\delta$   $x$ )
```

```
instantiation int :: diff-group-add-pert
begin
```

```
definition pert-int-def: pert  $\equiv$  ( $\lambda x.$  0::int)
```

```
instance  $\langle$ proof $\rangle$ 
```

```
end
```

We now prove some facts about generic functions. With appropriate restrictions over the type classes over which they are defined, functions can be proved to be also instances of some type classes.

```
instantiation fun :: (ab-semigroup-add, ab-semigroup-add) ab-semigroup-add
begin
```

```
definition plus-fun-def:  $f + g == (\%x.$   $f$   $x$  +  $g$   $x$ )
```

```
instance  $\langle$ proof $\rangle$ 
```

```
end
```

```
instantiation fun :: (comm-monoid-add, comm-monoid-add) comm-monoid-add
begin
```

```
definition zero-fun-def: 0 == ( $\lambda x.$  0)
```

```
instance  $\langle$ proof $\rangle$ 
```

```
end
```

The Isabelle release 2008 already contains the definition of the difference of functions and also the unary minus

```
instantiation fun :: (ab-group-add, ab-group-add) ab-group-add
begin
```

```
instance  $\langle$ proof $\rangle$ 
```

end

The following type class specifies a differential group with a perturbation and also a homotopy operator.

The previous fact about the *fun* datatype constructor allows us now to use *op* – to define α in a more readable way

```
class diff-group-add-pert-hom = diff-group-add-pert +
  fixes hom-oper:: 'a => 'a (h - [81] 80)
  assumes h-hom-ab: h (a + b) = h a + h b
  and h-nilpot: ( $\lambda x. h\ x$ )  $\circ$  ( $\lambda x. h\ x$ ) = ( $\lambda x. 0$ )
begin
```

```
definition  $\alpha :: 'a \Rightarrow 'a$ 
  where  $\alpha = (\lambda x. - (pert\ (hom-oper\ x)))$ 
```

end

```
instantiation int :: diff-group-add-pert-hom
begin
```

```
definition hom-oper-int-def: hom-oper  $\equiv (\lambda x. 0::int)$ 
```

```
instance  $\langle proof \rangle$ 
```

end

```
lemma [code]: shows  $\alpha = (- ((\lambda x. \delta\ x) \circ (\lambda x. h\ x)))$ 
   $\langle proof \rangle$ 
```

27 Local nilpotency

We add now the notion of *local-bounded-func* in a purely *existential* way; from the existential definition we will later define the function providing this local bound for every x .

The reason to introduce now this notion is that α is the function verifying the local nilpotency condition

```
context ab-group-add
begin
```

```
definition local-bounded-func :: ('a => 'a) => bool
  where local-bounded-func  $f = (\forall\ x. \exists\ n. (f^n)\ x = 0)$ 
```

Here is a relevant difference with the previous proof of the BPL; there, the local bound was defined as the Least natural number n satisfying the property $(\alpha^n)\ x = (0::'a)$. Now, in our attempt to make this definition

computable, or executable, we define it as an iterating structure (a *For* loop), where the boolean condition in the loop is expressed as $\lambda y. y \neq (0::'a)$

Later we will try to apply the code generator over these definitions

definition *local-bound-gen* :: $('a \Rightarrow 'a) \Rightarrow 'a \Rightarrow \text{nat} \Rightarrow \text{nat}$
where *local-bound-gen* $f\ x\ n == \text{For } (\lambda y. y \neq 0) f (\lambda y\ n. n + (1::\text{nat}))\ x\ n$

definition *local-bound* :: $('a \Rightarrow 'a) \Rightarrow 'a \Rightarrow \text{nat}$
where *local-bound* $f\ x = \text{local-bound-gen } f\ x\ 0$

end

We now define the simplification rule for *local-bound-gen*:

lemmas *local-bound-gen-simp* =
 $\text{For-simp}[\text{of } (\lambda y. y \neq (0::'a::\text{ab-group-add})) - \lambda y\ n. n + (1::\text{nat}),$
 $\text{simplified } \text{local-bound-gen-def}[\text{symmetric}]]$

Two simple "calculations" with *local-bound*:

lemma *local-bound* $f\ 0 = 0$
 $\langle \text{proof} \rangle$

lemma $x \neq 0 \implies \text{local-bound } (\lambda x. 0)\ x = 1$
 $\langle \text{proof} \rangle$

Now, we connect the necessary termination of *For* with our termination condition, *local-bounded-func*.

Then, under the *local-bounded-func* premise the loop will be terminating.

lemma *local-bounded-func-impl-terminates-loop*:
 $\text{local-bounded-func } f = (\forall x. \text{terminates } (\lambda y. y \neq 0, f, x))$
 $\langle \text{proof} \rangle$

lemma *LEAST-local-bound-0*:
 $(\text{LEAST } n::\text{nat}. (f \hat{ } n) (0::'a::\text{ab-group-add})) = (0::'a)) = 0$
 $\langle \text{proof} \rangle$

lemma *local-bound-gen-correct*:
 $\text{terminates } (\lambda y. y \neq (0::'a::\text{ab-group-add}), f, x)$
 $\implies \text{local-bound-gen } f\ x\ m = m + (\text{LEAST } n::\text{nat}. (f \hat{ } n) x = 0)$
 $\langle \text{proof} \rangle$

The following lemma exactly represents the difference between our old definitions, with which we proved the BPL, and the new ones, from which we are trying to generate code; under the termination premise, both *LEAST* $n. (f \hat{ } n) x = (0::'b)$, the old definition of local nilpotency, and *local-bound* $f\ x$, the loop computing the lower bound, are equivalent

Whereas $LEAST\ n. (f \hat{\ } n)\ x = (0 :: 'b)$ does not have a computable interpretation, $local-bound\ f\ x$ does have it, and code can be generated from it.

lemma *local-bound-correct*:
 $terminates\ (\lambda\ y. y \neq (0 :: 'a :: ab-group-add), f, x)$
 $\implies local-bound\ f\ x = (LEAST\ n :: nat. (f \hat{\ } n)\ x = 0)$
 $\langle proof \rangle$

lemma *local-bounded-func-impl-local-bound-is-Least*:
assumes $lb\ f :: local-bounded-func\ f$
shows $local-bound\ f\ x = (LEAST\ n :: nat. (f \hat{\ } n)\ x = 0)$
 $\langle proof \rangle$

Both *local-bound* and *terminates* are executable.

This is another possible definition of our iterative process as a tail recursion, instead of using *While*, suggested by Alexander Krauss; code generation is also possible from this definition.

A good motivation to use the *While* operator instead of this one, is that some additional induction principles have been provided for the *For* and *While* operators.

function (*tailrec*) *local-bound'* :: $('a :: zero \Rightarrow 'a) \Rightarrow 'a \Rightarrow nat \Rightarrow nat$
where
 $local-bound'\ f\ x\ n$
 $= (if\ (f \hat{\ } n)\ x = 0\ then\ n\ else\ local-bound'\ f\ x\ (Suc\ n))$
 $\langle proof \rangle$

lemma [*code func*]:
 $local-bound'\ f\ (x :: 'a :: zero)\ n$
 $= (if\ (f \hat{\ } n)\ x = 0\ then\ n\ else\ local-bound'\ f\ x\ (Suc\ n))$
 $\langle proof \rangle$

export-code *local-bound'*
in SML file *local-bound.ML*

lemma [*code func*]:
 $While\ continue\ f\ s$
 $= (if\ continue\ s\ then\ While\ continue\ f\ (f\ s)\ else\ s)$
 $\langle proof \rangle$

export-code *While*
in SML file *Loop.ML*

export-code *local-bound*
in SML file *local-bound2.ML*

28 Finite sums

The following definition of *fin-sum* will replace the definitions for sums of series used in the formal proof of the BPL.

That definitions were based on the fold operator over sets, from which direct code generation cannot be obtained.

The finite sum of a series is defined as a primitive recursive function over the natural numbers.

This definition will have to be proved later equivalent, in our setting, to the sums appearing in the BPL proof.

```
primrec fin-sum :: (('a::ab-group-add) => 'a) => nat => ('a => 'a)
where
  fin-sum f 0 = id
  | fin-sum f (Suc n) = f^(Suc n) + (fin-sum f n)
```

The following definition of *diff-group-add-pert-hom-bound-exist* contains the local nilpotency condition. It is based on an existential statement.

For all x belonging to our differential group, we state the existence of a natural number n which is a bound for α

We then prove that it is equivalent to the previously given definition of *locale-bounded-func*.

Finally, we link this fact to the previous results about computation of the bounds as a *For* operator.

```
class diff-group-add-pert-hom-bound-exist =
  diff-group-add-pert-hom +
  assumes local-nilp-cond:  $\forall x. \exists n::nat. (\alpha^n) x = 0$ 
```

```
lemma diff-group-add-pert-hom-bound-exist-impl-local-bounded-func-alpha:
assumes diff-group-add-pert-hom-bound-exist:
  diff-group-add-pert-hom-bound-exist
  op - ( $\lambda x. - x$ ) 0 op + ( $\lambda x. d x$ ) ( $\lambda x. \delta x$ ) ( $\lambda x. h x$ )
shows local-bounded-func ( $\alpha::'a::diff-group-add-pert-hom-bound-exist$  => 'a)
  <proof>
```

```
lemma diff-group-add-pert-hom-bound-exist-impl-local-bound-is-Least:
assumes diff:
  diff-group-add-pert-hom-bound-exist
  op - ( $\lambda x. - x$ ) 0 op + ( $\lambda x. d x$ ) ( $\lambda x. \delta x$ ) ( $\lambda x. h x$ )
shows local-bound  $\alpha$  ( $x::'a::diff-group-add-pert-hom-bound-exist$ )
  = (LEAST  $n::nat. (\alpha^n) x = 0$ )
  <proof>
```

Apparently, $'a$ does not belong to the appropriate type class.

It does not seem either a good option to use long qualifiers with the locale name

Instead, we have to use the following explicit restriction of the type parameter

The following definitions will have to be later compared with the ones Φ ,
...

Additionally, code generation from them must be possible.

definition $\Phi ::$

$('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$
where $\Phi = (\lambda x. \text{fin-sum } \alpha (\text{local-bound } \alpha x) x)$

definition $\beta :: ('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$

where $\beta = (- ((\lambda x. h x) \circ (\lambda x. \delta x)))$

definition $\Psi :: ('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$

where $\Psi = (\lambda x. \text{fin-sum } \beta (\text{local-bound } \beta x) x)$

The following definitions are also to be compared with the ones appearing in the output of the *BPL* $?D ?R ?h ?C ?f ?g ?\delta ?\text{bound-phi} \Rightarrow \text{reduction}$ (*lemma-2-2-15.D' ?D ?R ?\delta*) ($\text{carrier} = \text{carrier } ?C$, $\text{mult} = \text{op} \otimes_{?C}$, $\text{one} = \mathbf{1}_{?C}$, $\text{diff-group.diff} = \lambda x. \text{if } x \in \text{carrier } ?C \text{ then } \text{diff-group.diff } ?C x \otimes_{?C} (?f \circ ?\delta \circ \text{local-nilpotent-alpha}.\Psi ?D ?R ?h ?\delta \circ ?g) x \text{ else } \mathbf{1}_{?C}$) ($?f \circ \text{local-nilpotent-alpha}.\Phi ?D ?R ?h ?\delta ?\text{bound-phi}$) ($\text{local-nilpotent-alpha}.\Psi ?D ?R ?h ?\delta \circ ?g$) (*lemma-2-2-15.h' ?D ?R ?h ?\delta ?\text{bound-phi}*)

definition $dC' :: ('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'b :: \text{diff-group-add}$

$\Rightarrow ('b \Rightarrow 'a) \Rightarrow ('b \Rightarrow 'b)$

where $dC' f g = \text{diff} + (f \circ (\lambda x. \delta x) \circ \Psi \circ g)$

definition $f' :: ('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'b :: \text{diff-group-add}$

$\Rightarrow ('a \Rightarrow 'b)$

where $f' f = f \circ \Phi$

definition $g' :: ('b :: \text{diff-group-add} \Rightarrow 'a :: \text{diff-group-add-pert-hom-bound-exist}$

$\Rightarrow ('b \Rightarrow 'a)$

where $g'\text{-def}: g' g == \Psi \circ g$

definition $h' :: ('a :: \text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$

where $h' == (\lambda x. h x) \circ \Phi$

export-code $\Phi \Psi f' g' h' dC'$ in *SML file output-reduction.ML*

Some facts about the product of types:

instantiation $* :: (\text{ab-semigroup-add}, \text{ab-semigroup-add}) \text{ ab-semigroup-add}$

begin

definition *mult-plus-def*:

$x + y \equiv (\text{let } (x1, x2) = x; (y1, y2) = y \text{ in } (x1 + y1, x2 + y2))$

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

end

definition $x5 :: (int \times int)$

where $x5 = ((3::int), (5::int)) + (5, 7)$

definition $x6 :: (int \times int) \times (int \times int)$

where $x6 = (((3::int), (5::int)), ((3::int), (5::int))) + ((5, 7), (5, 7))$

export-code $x5\ x6$

in SML file $x6.ML$

instantiation $* :: (comm-monoid-add, comm-monoid-add) \text{ comm-monoid-add}$

begin

definition *mult-zero-def*: $0 \equiv (0, 0)$

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

end

29 Equivalence of both approaches

29.1 Algebraic structures

In the following section we prove that the results already proved using the definitions provided by the Algebra Isabelle Library (leading to the *reduction* $D' \downarrow (\text{carrier} = \text{carrier } C, \text{mult} = \text{op} \otimes_C, \text{one} = \mathbf{1}_C, \text{diff-group.diff} = \lambda x. \text{if } x \in \text{carrier } C \text{ then } \text{diff-group.diff } C \ x \otimes_C (f \circ \delta \circ D-R-C-f-g-h-\delta-\alpha\text{-bound-phi}.\Psi \circ g) \ x \text{ else } \mathbf{1}_C) \downarrow (f \circ D-R-C-f-g-h-\delta-\alpha\text{-bound-phi}.\Phi) (D-R-C-f-g-h-\delta-\alpha\text{-bound-phi}.\Psi \circ g) \ D-R-h-C-f-g-\delta-\alpha\text{-bound-phi}.h')$) also hold for the new definitions, where algebraic structures are implemented by means of type classes.

This does not mean that the proof of the BPL can be developed only by using type classes; the degree of expressivity needed in its proofs should be quite hard to achieve using type classes; specially, the parts where restrictions of domains of functions have to be used.

We only pretend to prove that the new definitions, to some extent simplified (see for instance the new proposed series in relation to the previous implementation of series), are equivalent to the old ones, and thus, also satisfy the BPL.

Functions (or functors) translating type classes into algebraic structures implemented as records are used; these translations are the natural ones

definition *monoid-functor* :: ('a => 'a => 'a) => ('a) => 'a monoid
where *monoid-functor* A B == (| carrier = UNIV, mult = A, one = B|)

lemma *monoid-add-impl-monoid*:
assumes *mon-add*: monoid-add zero' plus'
shows monoid (| carrier = UNIV, mult = plus', one = zero'|)
 <proof>

lemma *monoid-functor-preserv*:
assumes *monoid-add*: monoid-add zero' plus'
shows monoid (monoid-functor plus' zero')
 <proof>

lemma *comm-monoid-add-impl-monoid-add*:
assumes *comm-monoid-add*: comm-monoid-add zero' plus'
shows monoid-add zero' plus'
 <proof>

lemma *comm-monoid-add-impl-monoid*:
assumes *c-m*: comm-monoid-add zero' plus'
shows monoid (| carrier = UNIV, mult = plus', one = zero'|)
 <proof>

lemma *ab-group-add-impl-comm-monoid-add*:
assumes *ab-gr-add*: ab-group-add uminus' minus' zero' plus'
shows comm-monoid-add zero' plus'
 <proof>

lemma *ab-group-class-impl-group*:
assumes *ab-gr-class*: ab-group-add uminus' minus' zero' plus'
shows group (| carrier = UNIV, mult = plus', one = zero'|)
 <proof>

lemma *monoid-functor-preserv-group*:
assumes *ab-gr*: ab-group-add uminus' minus' zero' plus'
shows group (monoid-functor plus' zero')
 <proof>

lemma *ab-group-add-impl-comm-group*:
assumes *ab-gr-add*: ab-group-add uminus' minus' zero' plus'
shows comm-group (| carrier = UNIV, mult = plus', one = zero'|)
 <proof>

lemma *monoid-functor-preserv-ab-group*:
assumes *ab-gr-add*: ab-group-add uminus' minus' zero' plus'
shows comm-group (monoid-functor plus' zero')
 <proof>

lemma *diff-group-add-impl-comm-group*:
assumes *diff-gr-add*: *diff-group-add uminus' minus' zero' plus' diff'*
shows *comm-group* ($\text{carrier} = \text{UNIV}$, $\text{mult} = \text{plus}'$, $\text{one} = \text{zero}'$)
 $\langle \text{proof} \rangle$

lemma *diff-group-add-impl-diff-group*:
assumes *diff-gr-add*: *diff-group-add uminus' minus' zero' prod' diff'*
shows *diff-group* ($\text{carrier} = \text{UNIV}$, $\text{mult} = \text{prod}'$, $\text{one} = \text{zero}'$, $\text{diff-group.diff} = \text{diff}'$)
 $\langle \text{proof} \rangle$

definition *diff-group-functor* ::
 $(a \Rightarrow a) \Rightarrow (a \Rightarrow a \Rightarrow a) \Rightarrow (a)$
 $\Rightarrow (a \Rightarrow a \Rightarrow a) \Rightarrow (a \Rightarrow a) \Rightarrow a \text{ diff-group}$
where *diff-group-functor uminus' minus' zero' prod' diff' =*
 $(\text{carrier} = \text{UNIV}, \text{mult} = \text{prod}', \text{one} = \text{zero}', \text{diff-group.diff} = \text{diff}')$

lemma *diff-group-functor-preserves*:
assumes *diff-gr-add*: *diff-group-add minus' uminus' zero' prod' diff'*
shows *diff-group* (*diff-group-functor uminus' minus' zero' prod' diff'*)
 $\langle \text{proof} \rangle$

After the previous equivalences between algebraic structures, now we prove the equivalence between the old definitions about homomorphisms and the new ones:

29.2 Homomorphisms and endomorphisms.

definition *homo-ab* :: $(a::\text{comm-monoid-add} \Rightarrow b::\text{comm-monoid-add}) \Rightarrow \text{bool}$

where *homo-ab* $f = (\text{ALL } a \ b. f (a + b) = f a + f b)$

lemma *homo-ab-apply*:
assumes *h-f*: *homo-ab f*
shows $f (a + b) = f a + f b$
 $\langle \text{proof} \rangle$

lemma *homo-ab-preserves-hom-completion*:
assumes *homo-ab-f*: *homo-ab f*
shows $f \in \text{hom-completion} (\text{monoid-functor } (op +) 0) (\text{monoid-functor } (op +) 0)$
 $\langle \text{proof} \rangle$

lemma *plus-fun-apply*:
 $(f + g) (x::a::\text{ab-semigroup-add}) = f x + g x$
 $\langle \text{proof} \rangle$

lemma *homo-ab-plus-closed*:

assumes *comm-monoid-add-A*: *comm-monoid-add* (0::*'a*::*comm-monoid-add*) *op* +
and *comm-monoid-add-B*: *comm-monoid-add* (0::*'b*::*comm-monoid-add*) *op* +
and *x*: *homo-ab* (*x*::*'a*::*comm-monoid-add* => *'b*::*comm-monoid-add*)
and *y*: *homo-ab* *y*
shows *homo-ab* (*x* + *y*)
 <proof>

lemma *end-comm-monoid-add-closed*:
assumes *comm-monoid-add*: *comm-monoid-add* (0::*'a*::*comm-monoid-add*) *op* +
and *x*: *homo-ab* (*x*::*'a*::*comm-monoid-add* => *'a*)
and *y*: *homo-ab* *y*
shows *homo-ab* (*x* + *y*)
 <proof>

lemma *comm-monoid-add-impl-homo-abelian-monoid*:
assumes *comm-monoid-add*: *comm-monoid-add* (0::*'a*::*comm-monoid-add*) *op* +
shows *abelian-monoid* ($\langle \text{carrier} = \{f::'a::\text{comm-monoid-add} \Rightarrow 'a. \text{homo-ab } f\},$
 $\text{mult} = \text{op} \circ,$
 $\text{one} = \text{id},$
 $\text{zero} = 0,$
 $\text{add} = \text{op} + \rangle$)
 <proof>

lemma *ab-group-add-impl-uminus-fun-closed*:
assumes *ab-group-add*: *ab-group-add* *op* - ($\lambda x. - x$) (0::*'a*::*ab-group-add*) *op* +
and *f*: *homo-ab* (*f*::*'a*::*ab-group-add* => *'a*)
shows *homo-ab* (- *f*)
 <proof>

lemma *ab-group-add-impl-homo-abelian-group-axioms*:
assumes *ab-group-add*: *ab-group-add* *op* - ($\lambda x. - x$) (0::*'a*::*ab-group-add*) *op* +
shows *abelian-group-axioms* ($\langle \text{carrier} = \{f::'a::\text{ab-group-add} \Rightarrow 'a. \text{homo-ab } f\},$
 $\text{mult} = \text{op} \circ,$
 $\text{one} = \text{id},$
 $\text{zero} = 0,$
 $\text{add} = \text{op} + \rangle$)
 <proof>

The previous lemma, *ab-group-add op - uminus* (0::*'a*::?) *op* + $\implies$ *abelian-group-axioms* ($\langle \text{carrier} = \{f. \text{homo-ab } f\}, \text{mult} = \text{op} \circ, \text{one} = \text{id}, \text{zero} = 0, \text{add} = \text{op} + \rangle$), proves the elements of *homo-ab* to be an abelian monoid under suitable operations.

In order to show that composition gives place to a monoid, the underlying

structure needs not to be even a monoid

lemma *homo-monoid*:

shows *monoid* ($\{carrier = \{f. \text{homo-ab } f\},$
monoid.mult = *op* $\circ$,
one = *id*,
zero = 0,
add = *op* +)
 (**is** *monoid* ?*HOMO-AB*)

<proof>

A couple of lemmas completing the proof of the set *homo-ab* being a ring, with suitable operations

lemma *ab-group-add-impl-homo-ring-axioms*:

assumes *ab-group-add*: *ab-group-add* *op* - ($\lambda x. - x$) ($0::'a::\text{ab-group-add}$) *op* +
shows *ring-axioms* ($\{carrier = \{f. \text{homo-ab } f\},$
mult = *op* $\circ$,
one = *id*,
zero = ($0::'a::\text{ab-group-add} \Rightarrow 'a$),
add = *op* +)
<proof>

lemma *ab-group-add-impl-homo-ring*:

assumes *ab-group-add*: *ab-group-add* *op* - ($\lambda x. - x$) ($0::'a::\text{ab-group-add}$) *op* +
shows *ring* ($\{carrier = \{f::'a::\text{ab-group-add} \Rightarrow 'a. \text{homo-ab } f\},$
mult = *op* $\circ$,
one = *id*,
zero = ($0::'a \Rightarrow 'a$),
add = *op* +)
<proof>

The following definition includes the notion of differential homomorphism, a homomorphism that additionally commutes with the corresponding differentials.

definition *homo-diff* :: ($'a::\text{diff-group-add} \Rightarrow 'b::\text{diff-group-add}$) $\Rightarrow$ *bool*

where *homo-diff* *f* = ($(\text{ALL } a \ b. f \ (a + b) = f \ a + f \ b) \wedge f \circ \text{diff} = \text{diff} \circ f$)

lemma *homo-diff-preserves-hom-diff*:

assumes *homo-diff-f*: *homo-diff* *f*
shows *f* $\in$ *hom-diff* (*diff-group-functor* ($\lambda x. - x$) *op* - 0 (*op* +) *diff*)
 (*diff-group-functor* ($\lambda x. - x$) *op* - 0 (*op* +) *diff*)
<proof>

29.3 Definition of constants.

The following definition of reduction is to be understood as follows: a pair of homomorphisms (*f*, *g*) will be a reduction iff: the underlying algebraic structures (given as classes) are, respectively, a differential group class with a perturbation and a homology operator (i.e, class *diff-group-add-pert-hom-bound-exists*)

satisfying the local nilpotency condition, and a differential group class (*diff-group-add*), and the homomorphisms f , g and h satisfy the properties required by the usual reduction definition.

In the definition it can be noted the convenience of using overloading symbols provided by the class mechanism.

definition

```

reduction-class-ext ::
('a::diff-group-add-pert-hom-bound-exist => 'b::diff-group-add)
=> ('b => 'a) => bool
where reduction-class-ext f g =
  ((diff-group-add-pert-hom-bound-exist op - (λx::'a. - x) 0 (op +) diff pert
hom-oper)
  ∧ (diff-group-add op - (λx::'b. - x) 0 (op +) diff)
  ∧ (homo-diff f) ∧ (homo-diff g)
  ∧ (f ∘ g = id)
  ∧ ((g ∘ f) + (diff ∘ hom-oper) + (hom-oper ∘ diff) = id)
  ∧ (f ∘ hom-oper = (0::'a => 'b))
  ∧ (hom-oper ∘ g = (0::'b => 'a)))

```

The previous definition contains all the ingredients required to apply the old proof of the BPL.

lemma *reduction-class-ext-impl-diff-group-add-pert-hom-bound-exist:*

```

assumes r-c-e: reduction-class-ext (f::'a::diff-group-add-pert-hom-bound-exist
=> 'b::diff-group-add) g
shows (diff-group-add-pert-hom-bound-exist op -
(λx::'a::diff-group-add-pert-hom-bound-exist. - x) 0 (op +) diff pert hom-oper)
⟨proof⟩

```

lemma *reduction-class-ext-impl-diff-group-add:*

```

assumes r-c-e: reduction-class-ext (f::'a::diff-group-add-pert-hom-bound-exist
=> 'b::diff-group-add) g
shows (diff-group-add op - (λx::'b::diff-group-add. - x) 0 (op +) diff)
⟨proof⟩

```

lemma *reduction-class-ext-impl-homo-diff-f:*

```

assumes r-c-e: reduction-class-ext (f::'a::diff-group-add-pert-hom-bound-exist
=> 'b::diff-group-add) g
shows homo-diff f
⟨proof⟩

```

lemma *reduction-class-ext-impl-homo-diff-g:*

```

assumes r-c-e: reduction-class-ext (f::'a::diff-group-add-pert-hom-bound-exist
=> 'b::diff-group-add) g
shows homo-diff g
⟨proof⟩

```

lemma *reduction-class-ext-impl-fg-id:*

```

assumes r-c-e: reduction-class-ext (f::'a::diff-group-add-pert-hom-bound-exist

```

$\Rightarrow 'b::\text{diff-group-add})\ g$
shows $f \circ g = \text{id}$
 $\langle \text{proof} \rangle$

lemma *reduction-class-ext-impl-gf-dh-hd-id*:
assumes $r\text{-c-e: reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add})\ g$
shows $(g \circ f) + (\text{diff} \circ \text{hom-oper}) + (\text{hom-oper} \circ \text{diff}) = \text{id}$
 $\langle \text{proof} \rangle$

lemma *reduction-class-ext-impl-fh-0*:
assumes $r\text{-c-e: reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add})\ g$
shows $f \circ \text{hom-oper} = 0$
 $\langle \text{proof} \rangle$

lemma *reduction-class-ext-impl-hg-0*:
assumes $r\text{-c-e: reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add})\ g$
shows $\text{hom-oper} \circ g = 0$
 $\langle \text{proof} \rangle$

The following lemma will be useful later, when we verify the premises of the BPL

lemma *hdh-eq-h*:
assumes $r\text{-c-e: reduction-class-ext } f\ (g::'b::\text{diff-group-add}$
 $\Rightarrow 'a::\text{diff-group-add-pert-hom-bound-exist})$
shows $(\text{hom-oper}::'a::\text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$
 $\circ \text{diff} \circ \text{hom-oper} = \text{hom-oper}$
 $\langle \text{proof} \rangle$

lemma *diff-group-add-pert-hom-bound-exist-impl-diff-group-add*:
assumes $d\text{-g: } (\text{diff-group-add-pert-hom-bound-exist } \text{op } -$
 $(\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x)\ 0\ (\text{op } +)\ \text{diff } \text{pert } \text{hom-oper})$
shows $\text{diff-group-add } \text{op } -$
 $(\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x)\ 0\ (\text{op } +)\ \text{diff}$
 $\langle \text{proof} \rangle$

The new definition of *reduction-class-ext* preserves the previous definition of reduction in the old approach, *reduction*

lemma *reduction-class-ext-preserves-reduction*:
assumes $r\text{-c-e: reduction-class-ext } f\ g$
shows $\text{reduction } (\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}.$
 $- x)$
 $(\text{op } -)\ 0\ (\text{op } +)\ \text{diff})$
 $(\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x)\ (\text{op } -)\ 0\ (\text{op } +)\ \text{diff})$
 $f\ g\ \text{hom-oper}$
 $(\text{is } \text{reduction } ?D\ ?C\ f\ g\ \text{hom-oper})$
 $\langle \text{proof} \rangle$

The new definition of perturbation, included in the definition of *diff-group-add-pert*, also preserves the old definition of perturbation, *analytic-part-local.pert*

lemma *diff-group-add-pert-hom-bound-exist-preserves-pert*:

assumes *diff-group-add-pert-hom-bound-exist*:
diff-group-add-pert-hom-bound-exist (*op* −)
 $(\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \ 0 \ (op \ +) \ \text{diff} \ \text{pert} \ \text{hom-oper}$
shows *pert* ∈ *analytic-part-local.pert*
 $(\text{diff-group-functor} \ (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff})$
 $(\text{is } \text{pert} \in \text{analytic-part-local.pert} \ ?D)$
 $\langle \text{proof} \rangle$

From the premises stated in *diff-group-add-pert-hom-bound-exist*, α is nilpotent

lemma *α -locally-nilpotent*:

assumes *diff-group-add-pert-hom-bound-exist*:
diff-group-add-pert-hom-bound-exist (*op* −)
 $(\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \ 0 \ (op \ +) \ \text{diff} \ \text{pert} \ \text{hom-oper}$
shows $(\alpha \ ^{(\text{local-bound } \alpha \ x)}) \ (x::'a::\text{diff-group-add-pert-hom-bound-exist}) = 0$
 $\langle \text{proof} \rangle$

The algebraic structure given by the endomorphisms of a *diff-group-add* with suitable operations is a ring

lemma (**in** *group-add*) **shows** $op \ - = (\lambda x \ y. x + (- \ y))$
 $\langle \text{proof} \rangle$

lemma (**in** *diff-group-add*) *hom-completion-ring*:

shows *ring* ($\downarrow \text{carrier} = \text{hom-completion}$
 $(\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff})$
 $(\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}),$
 $\text{mult} = op \ \circ,$
 $\text{one} = \lambda x::'a. \text{if } x \in \text{carrier} \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}) \ \text{then } id \ x$
 $\text{else } one \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}),$
 $\text{zero} = \lambda x::'a. \text{if } x \in \text{carrier} \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff})$
 $\text{diff})$
 $\text{then } one \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff})$
 $\text{else } one \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}),$
 $\text{add} = \lambda (f::'a \Rightarrow 'a) \ (g::'a \Rightarrow 'a) \ x::'a.$
 $\text{if } x \in \text{carrier} \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}) \ \text{then}$
 $\text{mult} \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}) \ (f \ x) \ (g \ x)$
 $\text{else } one \ (\text{diff-group-functor} \ (\lambda x::'a. - x) \ (op \ -) \ 0 \ (op \ +) \ \text{diff}))$
 $\langle \text{proof} \rangle$

lemma *homo-ab-is-hom-completion*:

assumes *homo-ab-f*: *homo-ab* *f*
and *diff-group-add*: *diff-group-add* (*op* −)
 $(\lambda x::'a::\text{diff-group-add}. - x) \ 0 \ (op \ +) \ \text{diff}$

shows $f \in \text{hom-completion}$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add.} - x) (op -) 0 (op +) \text{diff})$
 $(\text{diff-group-functor } (\lambda x::'a. - x) (op -) 0 (op +) \text{diff})$
 $\langle \text{proof} \rangle$

lemma *hom-completion-is-homo-ab*:

assumes *f-hom-compl*: $f \in \text{hom-completion}$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add.} - x) (op -) 0 (op +) \text{diff})$
 $(\text{diff-group-functor } (\lambda x::'a. - x) (op -) 0 (op +) \text{diff})$
and *diff-group-add*: $\text{diff-group-add } (op -) (\lambda x::'a::\text{diff-group-add.} - x) 0 (op +)$
 diff
shows *homo-ab* f
 $\langle \text{proof} \rangle$

lemma *hom-completion-equiv-homo-ab*:

assumes *diff-group-add*: $\text{diff-group-add } (op -) (\lambda x::'a::\text{diff-group-add.} - x) 0$
 $(op +) \text{diff}$
shows *homo-ab* $f \longleftrightarrow f \in \text{hom-completion}$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add.} - x) (op -) 0 (op +) \text{diff})$
 $(\text{diff-group-functor } (\lambda x::'a. - x) (op -) 0 (op +) \text{diff})$
 $\langle \text{proof} \rangle$

Equivalence between the definition of power in the Isabelle Algebra Library, *nat-pow-def*, over the ring of endomorphisms, and the definition of power for functions, definition *fun-pow*

definition *ring-hom-compl* :: $('a \text{ diff-group}) \Rightarrow ('a \Rightarrow 'a) \text{ ring}$
where *ring-hom-compl* $D == (\downarrow \text{carrier} = \text{hom-completion } D \ D,$
 $\text{mult} = op \circ,$
 $\text{one} = \lambda x::'a. \text{ if } x \in \text{carrier } D \text{ then } id \ x \text{ else } one \ D,$
 $\text{zero} = \lambda x::'a. \text{ if } x \in \text{carrier } D \text{ then } one \ D \text{ else } one \ D,$
 $\text{add} = \lambda (f::'a \Rightarrow 'a) (g::'a \Rightarrow 'a) x::'a. \text{ if } x \in \text{carrier } D \text{ then } \text{mult } D \ (f \ x) \ (g \ x)$
 $\text{else } one \ D)$

lemma *ring-nat-pow-equiv-funpow*:

assumes *diff-group-add*: $\text{diff-group-add } (op -) (\lambda x::'a::\text{diff-group-add.} - x) 0$
 $(op +) \text{diff}$
and *f-hom-completion*: $f \in \text{hom-completion}$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add.} - x) (op -) 0 (op +) \text{diff})$
 $(\text{diff-group-functor } (\lambda x::'a. - x) (op -) 0 (op +) \text{diff})$
shows $f \ (\wedge)_{\text{ring-hom-compl}} (\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add.} - x) (op -) 0 (op +) \text{diff})$
 $(n::\text{nat}) = f^n$
 $(\text{is } f \ (\wedge)_{?R} n = f^n)$
 $\langle \text{proof} \rangle$

Equivalence between the *uminus* definition in the ring of endomorphisms, and the $- \ ?A = (\lambda x. - \ ?A \ x)$

lemma *minus-ring-homo-equal-uminus-fun*:

assumes *diff-group-add*: *diff-group-add* (*op* $-$) ($\lambda x::'a::\text{diff-group-add.} - x$) 0
(*op* $+$) *diff*
and *homo-ab-f*: *homo-ab* *f*
shows $\ominus_{\text{ring-hom-compl}}$ (*diff-group-functor* ($\lambda x::'a::\text{diff-group-add.} - x$) (*op* $-$) 0 (*op* $+$) *diff*)
($f::'a::\text{diff-group-add} \Rightarrow 'a$) = $- f$
(is $\ominus_{?R}$ *f* = $- f$)
<proof>

lemma *minus-ring-hom-completion-equal-uminus-fun*:
assumes *diff-group-add*: *diff-group-add* (*op* $-$) ($\lambda x::'a::\text{diff-group-add.} - x$) 0
(*op* $+$) *diff*
and *f-hom-completion*: *f* $\in$ *hom-completion*
(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add.} - x$) (*op* $-$) 0 (*op* $+$) *diff*)
(*diff-group-functor* ($\lambda x::'a. - x$) (*op* $-$) 0 (*op* $+$) *diff*)
shows $\ominus_{\text{ring-hom-compl}}$ (*diff-group-functor* ($\lambda x::'a::\text{diff-group-add.} - x$) (*op* $-$) 0 (*op* $+$) *diff*)
f = $- f$
(is $\ominus_{?R}$ *f* = $- f$)
<proof>

lemma α -*in-hom-completion*:
assumes *diff-group-add-pert-hom*:
diff-group-add-pert-hom (*op* $-$) ($\lambda x::'a::\text{diff-group-add-pert-hom.} - x$)
0 *op* $+$ *diff* *pert* *hom-oper*
shows $\alpha \in$ *hom-completion*
(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom.} - x$) *op* $-$ 0 *op* $+$ *diff*)
(*diff-group-functor* ($\lambda x::'a. - x$) *op* $-$ 0 *op* $+$ *diff*)
(is $\alpha \in$ *hom-completion* *?D* *?D*)
<proof>

lemma β -*in-hom-completion*:
assumes *diff-group-add-pert-hom*:
diff-group-add-pert-hom *op* $-$ ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$)
0 *op* $+$ *diff* *pert* *hom-oper*
shows $\beta \in$ *hom-completion*
(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* $-$ 0 *op*
 $+$ *diff*)
(*diff-group-functor* ($\lambda x::'a. - x$) *op* $-$ 0 *op* $+$ *diff*)
(is $\beta \in$ *hom-completion* *?D* *?D*)
<proof>

Our previous deinition of *reduction-class-ext* satisfies the definition of the locale *local-nilpotent-term*

lemma *reduction-class-ext-preserves-local-nilpotent-term*:
assumes *reduction-class-ext-f-g*:
reduction-class-ext ($f::'a::\text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'b::\text{diff-group-add}$)
g
shows *local-nilpotent-term*
(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* $-$ 0 *op*
 $+$ *diff*)

$(\text{ring-hom-compl } (\text{diff-group-functor } (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 $\alpha \text{ (local-bound } \alpha)$
 $(\text{is local-nilpotent-term } ?D \text{ ?R } \alpha \text{ (local-bound } \alpha))$
 $\langle \text{proof} \rangle$

The following lemma states that the *reduction-class-ext* definition together with *local-bound-exists* satisfies the premises of the *BPL* $?D \text{ ?R } ?h \text{ ?C } ?f \text{ ?g } ?\delta \text{ ?bound-phi} \implies \text{reduction } (\text{lemma-2-2-15}.D' \text{ ?D } ?R \text{ ?}\delta) \text{ (carrier = carrier ?C, mult = op } \otimes_{?C}, \text{ one = } \mathbf{1}_{?C}, \text{ diff-group.diff = } \lambda x. \text{ if } x \in \text{carrier } ?C \text{ then diff-group.diff ?C } x \otimes_{?C} (?f \circ ?\delta \circ \text{local-nilpotent-alpha}.\Psi \text{ ?D } ?R \text{ ?h } ?\delta \circ ?g) x \text{ else } \mathbf{1}_{?C}) \text{ (} ?f \circ \text{local-nilpotent-alpha}.\Phi \text{ ?D } ?R \text{ ?h } ?\delta \text{ ?bound-phi) (local-nilpotent-alpha}.\Psi \text{ ?D } ?R \text{ ?h } ?\delta \circ ?g) \text{ (lemma-2-2-15}.h' \text{ ?D } ?R \text{ ?h } ?\delta \text{ ?bound-phi})$.

In addition to this result, we also have to prove later that the definitions given in this file for f' , g' , Φ , are equivalent to the ones given inside of the local BPL

lemma *reduction-class-ext-preserves-BPL*:

assumes *r-c-e*:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist} \implies 'b::\text{diff-group-add})$
 g
shows *BPL*
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op } - 0 \text{ op } + \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-functor } (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 hom-oper
 $(\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x) \text{ op } - 0 \text{ op } + \text{diff})$
 $f \text{ g pert}$
 $(\text{local-bound } \alpha)$
 $(\text{is BPL } ?D \text{ ?R } \text{hom-oper } ?C \text{ f g pert } (\text{local-bound } \alpha))$
 $\langle \text{proof} \rangle$

The definition of *reduction-class-ext* satisfies the definition of the locale *lemma-2-2-15*.

lemma *reduction-class-ext-preserves-lemma-2-2-15*:

assumes *r-c-e*:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist} \implies 'b::\text{diff-group-add}) \text{ g}$
shows *lemma-2-2-15*
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op } - 0 \text{ op } + \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-functor } (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 $\text{hom-oper } (\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x) \text{ op } - 0 \text{ op } + \text{diff})$
 $f \text{ g pert}$
 $(\text{local-bound } \alpha)$
 $\langle \text{proof} \rangle$

The definition of *reduction-class-ext* satisfies the definition of the locale

local-nilpotent-alpha

lemma *reduction-class-ext-preserves-local-nilpotent-alpha:*

assumes *r-c-e:*

reduction-class-ext (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*

shows *local-nilpotent-alpha*

(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$)
op - 0 *op* + *diff*)
(*ring-hom-compl* (*diff-group-functor* ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*))
(*diff-group-functor* ($\lambda x::'b::\text{diff-group-add.} - x$) *op* - 0 *op* + *diff*)
f g hom-oper pert
(*local-bound* α)
(*proof*)

The definition $\lambda x. \text{fin-sum } \alpha (\text{local-bound } \alpha x) x$ in *reduction-class-ext* is equivalent to the previous definition of *power-series* in locale *local-nilpotent-term*.

lemma *reduction-class-ext-preserves-power-series:*

assumes *r-c-e:*

reduction-class-ext (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*

shows *local-nilpotent-term.power-series*

(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* - 0 *op*
+ *diff*)
(*ring-hom-compl* (*diff-group-functor* ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*))
 α
(*local-bound* α) = ($\lambda x::'a. \text{fin-sum } \alpha (\text{local-bound } \alpha x) x$)
(**is** *local-nilpotent-term.power-series* ?*D* ?*R* $\alpha (\text{local-bound } \alpha)$
= ($\lambda x. \text{fin-sum } \alpha (\text{local-bound } \alpha x) x$)
(*proof*)

The definition of $\Phi = (\lambda x. \text{fin-sum } \alpha (\text{local-bound } \alpha x) x)$ is equivalent to the previous definition of *D-R-C-f-g-h-δ-α-bound-phi.Φ* in locale *local-nilpotent-alpha*

lemma *reduction-class-ext-preserves-Φ:*

assumes *r-c-e:*

reduction-class-ext (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*

shows *local-nilpotent-alpha.Φ*

(*diff-group-functor* ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$)
op - 0 *op* + *diff*)
(*ring-hom-compl* (*diff-group-functor* ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*))
hom-oper
pert
(*local-bound* α) = Φ
(**is** *local-nilpotent-alpha.Φ* ?*D* ?*R* *hom-oper pert* (*local-bound* α) = Φ)
(*proof*)

Now, as a corollary, we prove that the previous definition of the output *D-R-h-C-f-g-δ-α-bound-phi.f'* of the *BPL*, is equivalent to the definition $f \circ \Phi$.

corollary *reduction-class-ext-preserves-output-f:*

assumes *r-c-e: reduction-class-ext* (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*
shows *f* ∘
local-nilpotent-alpha. Φ
(diff-group-functor ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* - 0 *op*
+ *diff*)
(ring-hom-compl (diff-group-functor ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*))
hom-oper
pert
(*local-bound* α)
= *f* ∘ Φ
<proof>

Now, as a corollary, we prove that the previous definition of the output *h'* of the *BPL*, is equivalent to the definition $h' \equiv \text{hom-oper} \circ \Phi$.

corollary *reduction-class-ext-preserves-output-h:*

assumes *r-c-e:*
reduction-class-ext (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*
shows *lemma-2-2-15.h'*
(diff-group-functor ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* - 0 *op*
+ *diff*)
(ring-hom-compl (diff-group-functor ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*))
hom-oper
pert
(*local-bound* α)
= *h'*
<proof>

The definition of *reduction-class-ext* satisfies the definition of the locale *alpha-beta*

lemma *reduction-class-ext-preserves-alpha-beta:*

assumes *r-c-e:*
reduction-class-ext (*f*::'*a*::diff-group-add-pert-hom-bound-exist
=> '*b*::diff-group-add) *g*
shows *alpha-beta* (diff-group-functor ($\lambda x::'a. - x$) *op* - 0 *op* + *diff*)
(ring-hom-compl
(diff-group-functor ($\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist.} - x$) *op* - 0 *op*
+ *diff*))
(diff-group-functor ($\lambda x::'b::\text{diff-group-add.} - x$) *op* - 0 *op* + *diff*)
f
g ($\lambda x. h\ x$) ($\lambda x. \delta\ x$)
<proof>

The new definition of the power series over $\beta = - (\text{hom-oper} \circ \text{diff-group-add-pert-class.pert})$ is equivalent to the definition of the power series over β in the previous version.

lemma *reduction-class-ext-preserves-beta-bound:*

assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $\text{local-bounded-func } (\beta::'a::\text{diff-group-add-pert-hom-bound-exist} \Rightarrow 'a)$
 $\langle \text{proof} \rangle$

lemma $\text{reduction-class-ext-preserves-power-series-}\beta$:
assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $\text{local-nilpotent-term.power-series}$
 $(\text{diff-group-func} (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op } - 0 \text{ op}$
 $+ \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-func} (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 $\beta (\text{local-bound } \beta)$
 $= (\lambda x::'a. \text{fin-sum } \beta (\text{local-bound } \beta \ x) \ x)$
 $(\text{is } \text{local-nilpotent-term.power-series } ?D \ ?R \ \beta (\text{local-bound } \beta)$
 $= (\lambda x::'a. \text{fin-sum } \beta (\text{local-bound } \beta \ x) \ x))$
 $\langle \text{proof} \rangle$

As well as the equivalence between both definitions of the power series, also the definitions of the bounds are equivalent.

lemma $\text{reduction-class-ext-preserves-bound-psi}$:
assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $\text{local-nilpotent-alpha.bound-psi}$
 $(\text{diff-group-func} (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op } - 0 \text{ op}$
 $+ \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-func} (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 hom-oper pert
 $= (\text{local-bound } \beta)$
 $(\text{is } \text{local-nilpotent-alpha.bound-psi } ?D \ ?R \ (\lambda x. h \ x) (\lambda x. \delta \ x) = (\text{local-bound } \beta))$
 $\langle \text{proof} \rangle$

From the equivalence between the power series and the equality of the bounds, it follows the equivalence between the old and the new definition of $D\text{-}R\text{-}C\text{-}f\text{-}g\text{-}h\text{-}\delta\text{-}\alpha\text{-bound-phi}.\Psi$

lemma $\text{reduction-class-ext-preserves-}\Psi$:
assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $\text{local-nilpotent-alpha.}\Psi$
 $(\text{diff-group-func} (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op } - 0 \text{ op}$
 $+ \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-func} (\lambda x::'a. - x) \text{ op } - 0 \text{ op } + \text{diff}))$
 hom-oper pert
 $= \Psi$
 $(\text{is } \text{local-nilpotent-alpha.}\Psi \ ?D \ ?R \ (\lambda x. h \ x) (\lambda x. \delta \ x) = \Psi)$
 $\langle \text{proof} \rangle$

Now, as a corollary, we prove the equivalence between the previous definition of the output g of the BPL, and the one in this new approach

corollary *reduction-class-ext-preserves-output-g:*

assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $\text{local-nilpotent-alpha}.\Psi$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op} - 0 \text{ op}$
 $+ \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-functor } (\lambda x::'a. - x) \text{ op} - 0 \text{ op} + \text{diff}))$
 $\text{hom-oper pert} \circ g$
 $= \Psi \circ g$
 $\langle \text{proof} \rangle$

It also follows the equality of the previous definition of $d \ C'$ and the new definition, $dC' \ ?f \ ?g = \text{diff-group-add-class.diff} + (?f \circ \text{diff-group-add-pert-class.pert} \circ \Psi \circ ?g)$

corollary *reduction-class-ext-preserves-output-dC:*

assumes $r\text{-}c\text{-}e$:
 $\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows $(\lambda x::'b.$
 $\text{if } x \in \text{carrier } (\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x) \text{ op} - 0 \text{ op} + \text{diff})$
 $\text{then mult } (\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x) \text{ op} - 0 \text{ op} + \text{diff})$
 $(\text{diff-group.diff } (\text{diff-group-functor } (\lambda x::'b::\text{diff-group-add}. - x) \text{ op} - 0 \text{ op} + \text{diff})$
 $x)$
 $((f \circ \text{pert} \circ$
 $\text{local-nilpotent-alpha}.\Psi$
 $(\text{diff-group-functor } (\lambda x::'a::\text{diff-group-add-pert-hom-bound-exist}. - x) \text{ op} - 0 \text{ op}$
 $+ \text{diff})$
 $(\text{ring-hom-compl } (\text{diff-group-functor } (\lambda x::'a. - x) \text{ op} - 0 \text{ op} + \text{diff}))$
 $\text{hom-oper pert} \circ g) \ x \text{ else one } (\text{diff-group-functor } (\lambda x::'b. - x) \text{ op} - 0 \text{ op} +$
 $\text{diff}))$
 $= dC' \ f \ g$
 $\langle \text{proof} \rangle$

Now, from the previous equivalences, we are ready to give the proof of the *reduction* $D' \models \text{carrier} = \text{carrier } C, \text{mult} = \text{op} \otimes_C, \text{one} = \mathbf{1}_C, \text{diff-group.diff} = \lambda x. \text{if } x \in \text{carrier } C \text{ then } \text{diff-group.diff } C \ x \otimes_C (f \circ \delta \circ D\text{-}R\text{-}C\text{-}f\text{-}g\text{-}h\text{-}\delta\text{-}\alpha\text{-bound-phi}.\Psi \circ g) \ x \text{ else } \mathbf{1}_C \models (f \circ D\text{-}R\text{-}C\text{-}f\text{-}g\text{-}h\text{-}\delta\text{-}\alpha\text{-bound-phi}.\Phi) (D\text{-}R\text{-}C\text{-}f\text{-}g\text{-}h\text{-}\delta\text{-}\alpha\text{-bound-phi}.\Psi \circ g) \ D\text{-}R\text{-}h\text{-}C\text{-}f\text{-}g\text{-}\delta\text{-}\alpha\text{-bound-phi}.h'$ with the new introduced definitions in terms of classes:

lemma assumes *reduction-class-ext-f-g:*

$\text{reduction-class-ext } (f::'a::\text{diff-group-add-pert-hom-bound-exist}$
 $\Rightarrow 'b::\text{diff-group-add}) \ g$
shows *reduction*
 $(\text{lemma-2-2-15}.D')$

```

    (diff-group-functor (λx::'a::diff-group-add-pert-hom-bound-exist. - x) op - 0 op
+ diff)
    (ring-hom-compl
    (diff-group-functor (λx::'a. - x) op - 0 op + diff)) pert)
    (|carrier = carrier (diff-group-functor (λx::'b::diff-group-add. - x) op - 0 op +
diff),
    mult = mult (diff-group-functor (λx::'b. - x) op - 0 op + diff),
    one = one (diff-group-functor (λx::'b. - x) op - 0 op + diff),
    diff-group.diff = dC' f g|)
    (f' f)
    (g' g)
    (h')
    ⟨proof⟩

end

```

30 Monolithic strings (message strings) for code generation

```

theory Code-Message
imports List
begin

```

30.1 Datatype of messages

```

datatype message-string = STR string

lemmas [code func del] = message-string.recs message-string.cases

lemma [code func]: size (s::message-string) = 0
  ⟨proof⟩

lemma [code func]: message-string-size (s::message-string) = 0
  ⟨proof⟩

```

30.2 ML interface

⟨ML⟩

30.3 Code serialization

```

code-type message-string
  (SML string)
  (OCaml string)
  (Haskell String)

⟨ML⟩

code-reserved SML string

```

```

code-reserved OCaml string

code-instance message-string :: eq
  (Haskell -)

code-const op = :: message-string ⇒ message-string ⇒ bool
  (SML !((- : string) = -))
  (OCaml !((- : string) = -))
  (Haskell infixl 4 ==)

end

```

31 Type of indices

```

theory Code-Index
imports ATP-Linkup
begin

```

Indices are isomorphic to HOL *nat* but mapped to target-language builtin integers

31.1 Datatype of indices

```

typedef index = UNIV :: nat set
morphisms nat-of-index index-of-nat ⟨proof⟩

lemma index-of-nat-nat-of-index [simp]:
  index-of-nat (nat-of-index k) = k
  ⟨proof⟩

lemma nat-of-index-index-of-nat [simp]:
  nat-of-index (index-of-nat n) = n
  ⟨proof⟩

lemma index:
  ( $\bigwedge n::index. PROP P n$ )  $\equiv$  ( $\bigwedge n::nat. PROP P (index-of-nat n)$ )
  ⟨proof⟩

lemma index-case:
  assumes  $\bigwedge n. k = index-of-nat n \implies P$ 
  shows  $P$ 
  ⟨proof⟩

lemma index-induct-raw:
  assumes  $\bigwedge n. P (index-of-nat n)$ 
  shows  $P k$ 
  ⟨proof⟩

```

```

lemma nat-of-index-inject [simp]:
  nat-of-index k = nat-of-index l  $\longleftrightarrow$  k = l
  ⟨proof⟩

lemma index-of-nat-inject [simp]:
  index-of-nat n = index-of-nat m  $\longleftrightarrow$  n = m
  ⟨proof⟩

instantiation index :: zero
begin

definition [simp, code func del]:
  0 = index-of-nat 0

instance ⟨proof⟩

end

definition [simp]:
  Suc-index k = index-of-nat (Suc (nat-of-index k))

lemma index-induct: P 0  $\implies$  ( $\bigwedge k. P k \implies P (Suc-index k)$ )  $\implies P k$ 
  ⟨proof⟩

lemma Suc-not-Zero-index: Suc-index k  $\neq 0$ 
  ⟨proof⟩

lemma Zero-not-Suc-index: 0  $\neq$  Suc-index k
  ⟨proof⟩

lemma Suc-Suc-index-eq: Suc-index k = Suc-index l  $\longleftrightarrow$  k = l
  ⟨proof⟩

rep-datatype index
  distinct Suc-not-Zero-index Zero-not-Suc-index
  inject Suc-Suc-index-eq
  induction index-induct

lemmas [code func del] = index.recs index.cases

declare index-case [case-names nat, cases type: index]
declare index-induct [case-names nat, induct type: index]

lemma [code func]:
  index-size = nat-of-index
  ⟨proof⟩

lemma [code func]:
  size = nat-of-index

```

$\langle proof \rangle$

lemma *[code func]*:
 $k = l \iff \text{nat-of-index } k = \text{nat-of-index } l$
 $\langle proof \rangle$

31.2 Indices as datatype of ints

instantiation *index* :: *number*
begin

definition
 $\text{number-of} = \text{index-of-nat} \circ \text{nat}$

instance $\langle proof \rangle$

end

lemma *nat-of-index-number* *[simp]*:
 $\text{nat-of-index } (\text{number-of } k) = \text{number-of } k$
 $\langle proof \rangle$

code-datatype *number-of* :: *int* $\Rightarrow$ *index*

31.3 Basic arithmetic

instantiation *index* :: $\{\text{minus}, \text{ordered-semidom}, \text{Divides.div}, \text{linorder}\}$
begin

lemma *zero-index-code* *[code inline, code func]*:
 $(0::\text{index}) = \text{Numeral0}$
 $\langle proof \rangle$

lemma *[code post]*: $\text{Numeral0} = (0::\text{index})$
 $\langle proof \rangle$

definition *[simp, code func del]*:
 $(1::\text{index}) = \text{index-of-nat } 1$

lemma *one-index-code* *[code inline, code func]*:
 $(1::\text{index}) = \text{Numeral1}$
 $\langle proof \rangle$

lemma *[code post]*: $\text{Numeral1} = (1::\text{index})$
 $\langle proof \rangle$

definition *[simp, code func del]*:
 $n + m = \text{index-of-nat } (\text{nat-of-index } n + \text{nat-of-index } m)$

lemma *plus-index-code* *[code func]*:
 $\text{index-of-nat } n + \text{index-of-nat } m = \text{index-of-nat } (n + m)$
 $\langle proof \rangle$

definition *[simp, code func del]*:
 $n - m = \text{index-of-nat } (\text{nat-of-index } n - \text{nat-of-index } m)$

definition *[simp, code func del]*:
 $n * m = \text{index-of-nat } (\text{nat-of-index } n * \text{nat-of-index } m)$

lemma *times-index-code [code func]*:
 $\text{index-of-nat } n * \text{index-of-nat } m = \text{index-of-nat } (n * m)$
 $\langle \text{proof} \rangle$

definition *[simp, code func del]*:
 $n \text{ div } m = \text{index-of-nat } (\text{nat-of-index } n \text{ div } \text{nat-of-index } m)$

definition *[simp, code func del]*:
 $n \text{ mod } m = \text{index-of-nat } (\text{nat-of-index } n \text{ mod } \text{nat-of-index } m)$

lemma *div-index-code [code func]*:
 $\text{index-of-nat } n \text{ div } \text{index-of-nat } m = \text{index-of-nat } (n \text{ div } m)$
 $\langle \text{proof} \rangle$

lemma *mod-index-code [code func]*:
 $\text{index-of-nat } n \text{ mod } \text{index-of-nat } m = \text{index-of-nat } (n \text{ mod } m)$
 $\langle \text{proof} \rangle$

definition *[simp, code func del]*:
 $n \leq m \longleftrightarrow \text{nat-of-index } n \leq \text{nat-of-index } m$

definition *[simp, code func del]*:
 $n < m \longleftrightarrow \text{nat-of-index } n < \text{nat-of-index } m$

lemma *less-eq-index-code [code func]*:
 $\text{index-of-nat } n \leq \text{index-of-nat } m \longleftrightarrow n \leq m$
 $\langle \text{proof} \rangle$

lemma *less-index-code [code func]*:
 $\text{index-of-nat } n < \text{index-of-nat } m \longleftrightarrow n < m$
 $\langle \text{proof} \rangle$

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

end

lemma *Suc-index-minus-one: Suc-index* $n - 1 = n$ $\langle \text{proof} \rangle$

lemma *index-of-nat-code [code]*:
 $\text{index-of-nat} = \text{of-nat}$
 $\langle \text{proof} \rangle$

lemma *index-not-eq-zero*: $i \neq \text{index-of-nat } 0 \iff i \geq 1$
 $\langle \text{proof} \rangle$

definition

nat-of-index-aux :: $\text{index} \Rightarrow \text{nat} \Rightarrow \text{nat}$

where

nat-of-index-aux i $n = \text{nat-of-index } i + n$

lemma *nat-of-index-aux-code* [*code*]:

nat-of-index-aux i $n = (\text{if } i = 0 \text{ then } n \text{ else } \text{nat-of-index-aux } (i - 1) (\text{Suc } n))$
 $\langle \text{proof} \rangle$

lemma *nat-of-index-code* [*code*]:

nat-of-index $i = \text{nat-of-index-aux } i$ 0
 $\langle \text{proof} \rangle$

31.4 ML interface

$\langle \text{ML} \rangle$

31.5 Specialized *op -*, *op div* and *op mod* operations

definition

minus-index-aux :: $\text{index} \Rightarrow \text{index} \Rightarrow \text{index}$

where

[*code func del*]: *minus-index-aux* = *op -*

lemma [*code func*]: *op -* = *minus-index-aux*

$\langle \text{proof} \rangle$

definition

div-mod-index :: $\text{index} \Rightarrow \text{index} \Rightarrow \text{index} \times \text{index}$

where

[*code func del*]: *div-mod-index* n $m = (n \text{ div } m, n \text{ mod } m)$

lemma [*code func*]:

div-mod-index n $m = (\text{if } m = 0 \text{ then } (0, n) \text{ else } (n \text{ div } m, n \text{ mod } m))$
 $\langle \text{proof} \rangle$

lemma [*code func*]:

$n \text{ div } m = \text{fst } (\text{div-mod-index } n \text{ } m)$
 $\langle \text{proof} \rangle$

lemma [*code func*]:

$n \text{ mod } m = \text{snd } (\text{div-mod-index } n \text{ } m)$
 $\langle \text{proof} \rangle$

31.6 Code serialization

Implementation of indices by bounded integers

```

code-type index
  (SML int)
  (OCaml int)
  (Haskell Int)

code-instance index :: eq
  (Haskell -)

⟨ML⟩

code-reserved SML Int int
code-reserved OCaml Pervasives int

code-const op + :: index ⇒ index ⇒ index
  (SML Int.+/ ((-),/ (-)))
  (OCaml Pervasives.( + ))
  (Haskell infixl 6 +)

code-const minus-index-aux :: index ⇒ index ⇒ index
  (SML Int.max/ (-/ -/ -,/ 0 : int))
  (OCaml Pervasives.max/ (-/ -/ -)/ (0 : int) )
  (Haskell max/ (-/ -/ -)/ (0 :: Int))

code-const op * :: index ⇒ index ⇒ index
  (SML Int.*/ ((-),/ (-)))
  (OCaml Pervasives.( * ))
  (Haskell infixl 7 *)

code-const div-mod-index
  (SML (fn n => fn m =>/ (n div m, n mod m)))
  (OCaml (fun n -> fun m ->/ (n '/' m, n mod m)))
  (Haskell divMod)

code-const op = :: index ⇒ index ⇒ bool
  (SML !((- : Int.int) = -))
  (OCaml !((- : int) = -))
  (Haskell infixl 4 ==)

code-const op ≤ :: index ⇒ index ⇒ bool
  (SML Int.<=/ ((-),/ (-)))
  (OCaml !((- : int) <= -))
  (Haskell infix 4 <=)

code-const op < :: index ⇒ index ⇒ bool
  (SML Int.</ ((-),/ (-)))
  (OCaml !((- : int) < -))
  (Haskell infix 4 <)

end

```

32 Reflecting Pure types into HOL

```
theory RType
imports Main Code-Message Code-Index
begin

datatype rtype = RType message-string rtype list

class rtype =
  fixes rtype :: 'a::{} itself  $\Rightarrow$  rtype
begin

definition
  rtype-of :: 'a  $\Rightarrow$  rtype
where
  [simp]: rtype-of x = rtype TYPE('a)

end

 $\langle ML \rangle$ 

lemma [code func]:
  RType tyco1 tys1 = RType tyco2 tys2  $\longleftrightarrow$  tyco1 = tyco2
   $\wedge$  list-all2 (op =) tys1 tys2
   $\langle proof \rangle$ 

code-type rtype
  (SML Term.typ)

code-const RType
  (SML Term.Type / (-, -))

code-reserved SML Term

hide (open) const rtype RType

end
```

33 A simple term evaluation mechanism

```
theory Eval
imports
  RType
  Code-Index
begin
```

33.1 Term representation

33.1.1 Terms and class *term-of*

datatype *term* = *dummy-term*

definition

Const :: *message-string* $\Rightarrow$ *rtype* $\Rightarrow$ *term*

where

Const - - = *dummy-term*

definition

App :: *term* $\Rightarrow$ *term* $\Rightarrow$ *term*

where

App - - = *dummy-term*

code-datatype *Const App*

class *term-of* = *rtype* +

fixes *term-of* :: '*a* $\Rightarrow$ *term*

lemma *term-of-anything*: *term-of* *x* $\equiv$ *t*

<proof>

<ML>

33.1.2 *term-of* instances

<ML>

33.1.3 Code generator setup

lemmas [*code func del*] = *term.recs term.cases term.size*

lemma [*code func, code func del*]: (*t1*::*term*) = *t2* $\longleftrightarrow$ *t1* = *t2* *<proof>*

lemma [*code func, code func del*]: (*term-of* :: *rtype* $\Rightarrow$ *term*) = *term-of* *<proof>*

lemma [*code func, code func del*]: (*term-of* :: *term* $\Rightarrow$ *term*) = *term-of* *<proof>*

lemma [*code func, code func del*]: (*term-of* :: *index* $\Rightarrow$ *term*) = *term-of* *<proof>*

lemma [*code func, code func del*]: (*term-of* :: *message-string* $\Rightarrow$ *term*) = *term-of* *<proof>*

code-type *term*

(*SML Term.term*)

code-const *Const* **and** *App*

(*SML Term.Const*/ (-, -) **and** *Term.\$*/ (-, -))

code-const *term-of* :: *index* $\Rightarrow$ *term*

(*SML HOLogic.mk'-number*/ *HOLogic.indexT*)

```
code-const term-of :: message-string ⇒ term
(SML Message'-String.mk)
```

33.1.4 Syntax

⟨*ML*⟩

```
notation (output)
  rterm-of (⟨-⟩)
```

```
locale (open) rterm-syntax =
  fixes rterm-of-syntax :: 'a ⇒ 'b (⟨-⟩)
```

⟨*ML*⟩

```
hide const dummy-term
hide (open) const Const App
hide (open) const term-of
```

33.2 Evaluation setup

⟨*ML*⟩

end

34 Pretty integer literals for code generation

```
theory Code-Integer
imports ATP-Linkup
begin
```

HOL numeral expressions are mapped to integer literals in target languages, using predefined target language operations for abstract integer operations.

```
code-type int
  (SML IntInf.int)
  (OCaml Big'-int.big'-int)
  (Haskell Integer)
```

```
code-instance int :: eq
  (Haskell -)
```

⟨*ML*⟩

```
code-const Int.Pls and Int.Min and Int.Bit0 and Int.Bit1
  (SML raise/ Fail/ Pls
    and raise/ Fail/ Min
    and !((-)/ raise/ Fail/ Bit0)
    and !((-)/ raise/ Fail/ Bit1))
```

```

(OCaml failwith/ Pls
  and failwith/ Min
  and !((-)/ failwith/ Bit0)
  and !((-)/ failwith/ Bit1))
(Haskell error/ Pls
  and error/ Min
  and error/ Bit0
  and error/ Bit1)

code-const Int.pred
  (SML IntInf.- ((-), 1))
  (OCaml Big'-int.pred'-big'-int)
  (Haskell !(-/ -/ 1))

code-const Int.succ
  (SML IntInf.+ ((-), 1))
  (OCaml Big'-int.succ'-big'-int)
  (Haskell !(-/ +/ 1))

code-const op + :: int ⇒ int ⇒ int
  (SML IntInf.+ ((-), (-)))
  (OCaml Big'-int.add'-big'-int)
  (Haskell infixl 6 +)

code-const uminus :: int ⇒ int
  (SML IntInf.~)
  (OCaml Big'-int.minus'-big'-int)
  (Haskell negate)

code-const op - :: int ⇒ int ⇒ int
  (SML IntInf.- ((-), (-)))
  (OCaml Big'-int.sub'-big'-int)
  (Haskell infixl 6 -)

code-const op * :: int ⇒ int ⇒ int
  (SML IntInf.* ((-), (-)))
  (OCaml Big'-int.mult'-big'-int)
  (Haskell infixl 7 *)

code-const op = :: int ⇒ int ⇒ bool
  (SML !((- : IntInf.int) = -))
  (OCaml Big'-int.eq'-big'-int)
  (Haskell infixl 4 ==)

code-const op ≤ :: int ⇒ int ⇒ bool
  (SML IntInf.<= ((-), (-)))
  (OCaml Big'-int.le'-big'-int)
  (Haskell infix 4 <=)

```

```

code-const op < :: int ⇒ int ⇒ bool
  (SML IntInf.< ((-), (-)))
  (OCaml Big'-int.lt'-big'-int)
  (Haskell infix 4 <)

code-reserved SML IntInf
code-reserved OCaml Big-int

end

```

35 Implementation of natural numbers by target-language integers

```

theory Efficient-Nat
imports Code-Integer Code-Index
begin

```

When generating code for functions on natural numbers, the canonical representation using *0* and *Suc* is unsuitable for computations involving large numbers. The efficiency of the generated code can be improved drastically by implementing natural numbers by target-language integers. To do this, just include this theory.

35.1 Basic arithmetic

Most standard arithmetic functions on natural numbers are implemented using their counterparts on the integers:

```

code-datatype number-nat-inst.number-of-nat

lemma zero-nat-code [code, code unfold]:
  0 = (Natural0 :: nat)
  ⟨proof⟩
lemmas [code post] = zero-nat-code [symmetric]

lemma one-nat-code [code, code unfold]:
  1 = (Natural1 :: nat)
  ⟨proof⟩
lemmas [code post] = one-nat-code [symmetric]

lemma Suc-code [code]:
  Suc n = n + 1
  ⟨proof⟩

lemma plus-nat-code [code]:
  n + m = nat (of-nat n + of-nat m)
  ⟨proof⟩

```

lemma *minus-nat-code* [code]:
 $n - m = \text{nat } (\text{of-nat } n - \text{of-nat } m)$
 ⟨proof⟩

lemma *times-nat-code* [code]:
 $n * m = \text{nat } (\text{of-nat } n * \text{of-nat } m)$
 ⟨proof⟩

Specialized *op div* and *op mod* operations.

definition
 $\text{divmod-aux} :: \text{nat} \Rightarrow \text{nat} \Rightarrow \text{nat} \times \text{nat}$
where
 [code func del]: $\text{divmod-aux} = \text{divmod}$

lemma [code func]:
 $\text{divmod } n \ m = (\text{if } m = 0 \text{ then } (0, n) \text{ else } \text{divmod-aux } n \ m)$
 ⟨proof⟩

lemma *divmod-aux-code* [code]:
 $\text{divmod-aux } n \ m = (\text{nat } (\text{of-nat } n \ \text{div} \ \text{of-nat } m), \text{nat } (\text{of-nat } n \ \text{mod} \ \text{of-nat } m))$
 ⟨proof⟩

lemma *eq-nat-code* [code]:
 $n = m \longleftrightarrow (\text{of-nat } n :: \text{int}) = \text{of-nat } m$
 ⟨proof⟩

lemma *less-eq-nat-code* [code]:
 $n \leq m \longleftrightarrow (\text{of-nat } n :: \text{int}) \leq \text{of-nat } m$
 ⟨proof⟩

lemma *less-nat-code* [code]:
 $n < m \longleftrightarrow (\text{of-nat } n :: \text{int}) < \text{of-nat } m$
 ⟨proof⟩

35.2 Case analysis

Case analysis on natural numbers is rephrased using a conditional expression:

lemma [code func, code unfold]:
 $\text{nat-case} = (\lambda f \ g \ n. \ \text{if } n = 0 \text{ then } f \text{ else } g \ (n - 1))$
 ⟨proof⟩

35.3 Preprocessors

In contrast to *Suc n*, the term $n + 1$ is no longer a constructor term. Therefore, all occurrences of this term in a position where a pattern is expected (i.e. on the left-hand side of a recursion equation or in the arguments of an

inductive relation in an introduction rule) must be eliminated. This can be accomplished by applying the following transformation rules:

lemma *Suc-if-eq*: $(\bigwedge n. f (Suc\ n) = h\ n) \implies f\ 0 = g \implies$
 $f\ n = (if\ n = 0\ then\ g\ else\ h\ (n - 1))$
 $\langle proof \rangle$

lemma *Suc-clause*: $(\bigwedge n. P\ n\ (Suc\ n)) \implies n \neq 0 \implies P\ (n - 1)\ n$
 $\langle proof \rangle$

The rules above are built into a preprocessor that is plugged into the code generator. Since the preprocessor for introduction rules does not know anything about modes, some of the modes that worked for the canonical representation of natural numbers may no longer work.

$\langle ML \rangle$

35.4 Target language setup

For ML, we map *nat* to target language integers, where we assert that values are always non-negative.

code-type *nat*
 $(SML\ int)$
 $(OCaml\ Big'-int.big'-int)$

types-code
 $nat\ (int)$
attach (*term-of*) $\langle\langle$
 $val\ term-of-nat = HLogic.mk-number\ HLogic.natT;$
 $\rangle\rangle$
attach (*test*) $\langle\langle$
 $fun\ gen-nat\ i =$
 $\quad let\ val\ n = random-range\ 0\ i$
 $\quad in\ (n, fn\ () => term-of-nat\ n)\ end;$
 $\rangle\rangle$

For Haskell we define our own *nat* type. The reason is that we have to distinguish type class instances for *nat* and *int*.

code-include *Haskell Nat* $\langle\langle$
 $newtype\ Nat = Nat\ Integer\ deriving\ (Show,\ Eq);$

$instance\ Num\ Nat\ where\ \{$
 $\quad fromInteger\ k = Nat\ (if\ k >= 0\ then\ k\ else\ 0);$
 $\quad Nat\ n + Nat\ m = Nat\ (n + m);$
 $\quad Nat\ n - Nat\ m = fromInteger\ (n - m);$
 $\quad Nat\ n * Nat\ m = Nat\ (n * m);$
 $\quad abs\ n = n;$
 $\quad signum\ - = 1;$
 $\quad negate\ n = error\ negate\ Nat;$

```

};

instance Ord Nat where {
  Nat n <= Nat m = n <= m;
  Nat n < Nat m = n < m;
};

instance Real Nat where {
  toRational (Nat n) = toRational n;
};

instance Enum Nat where {
  toEnum k = fromInteger (toEnum k);
  fromEnum (Nat n) = fromEnum n;
};

instance Integral Nat where {
  toInteger (Nat n) = n;
  divMod n m = quotRem n m;
  quotRem (Nat n) (Nat m) = (Nat k, Nat l) where (k, l) = quotRem n m;
};

```

code-reserved *Haskell Nat*

code-type *nat*
(Haskell Nat)

code-instance *nat :: eq*
(Haskell −)

Natural numerals.

lemma [*code inline, symmetric, code post*]:
nat (number-of i) = number-nat-inst.number-of-nat i
 — this interacts as desired with *number-of ?v = nat (number-of ?v)*
<proof>

<ML>

Since natural numbers are implemented using integers in ML, the coercion function *of-nat* of type *nat* $\Rightarrow$ *int* is simply implemented by the identity function. For the *nat* function for converting an integer to a natural number, we give a specific implementation using an ML function that returns its input value, provided that it is non-negative, and otherwise returns 0.

definition

int :: nat $\Rightarrow$ *int*
where
 [*code func del*]: *int = of-nat*

```
lemma int-code' [code func]:
  int (number-of l) = (if neg (number-of l :: int) then 0 else number-of l)
  ⟨proof⟩
```

```
lemma nat-code' [code func]:
  nat (number-of l) = (if neg (number-of l :: int) then 0 else number-of l)
  ⟨proof⟩
```

```
lemma of-nat-int [code unfold]:
  of-nat = int ⟨proof⟩
declare of-nat-int [symmetric, code post]
```

```
code-const int
  (SML -)
  (OCaml -)
```

```
consts-code
  int ((-))
  nat (⟨module⟩nat)
attach ⟨⟨
fun nat i = if i < 0 then 0 else i;
  ⟩⟩
```

```
code-const nat
  (SML IntInf.max / (/0,/ -))
  (OCaml Big'-int.max'-big'-int / Big'-int.zero'-big'-int)
```

For Haskell, things are slightly different again.

```
code-const int and nat
  (Haskell toInteger and fromInteger)
```

Conversion from and to indices.

```
code-const index-of-nat
  (SML IntInf.toInt)
  (OCaml Big'-int.int'-of'-big'-int)
  (Haskell toEnum)
```

```
code-const nat-of-index
  (SML IntInf.fromInt)
  (OCaml Big'-int.big'-int'-of'-int)
  (Haskell fromEnum)
```

Using target language arithmetic operations whenever appropriate

```
code-const op + :: nat ⇒ nat ⇒ nat
  (SML IntInf.+ ((-), (-)))
  (OCaml Big'-int.add'-big'-int)
  (Haskell infixl 6 +)
```

```
code-const op * :: nat ⇒ nat ⇒ nat
```

(SML IntInf. ((-), (-)))*
(OCaml Big'-int.mult'-big'-int)
*(Haskell infixl 7 *)*

code-const *divmod-aux*
(SML IntInf.divMod/ ((-),/ (-)))
(OCaml Big'-int.quomod'-big'-int)
(Haskell divMod)

code-const *op = :: nat ⇒ nat ⇒ bool*
(SML !((- : IntInf.int) = -))
(OCaml Big'-int.eq'-big'-int)
(Haskell infixl 4 ==)

code-const *op ≤ :: nat ⇒ nat ⇒ bool*
(SML IntInf.<= ((-), (-)))
(OCaml Big'-int.le'-big'-int)
(Haskell infix 4 <=)

code-const *op < :: nat ⇒ nat ⇒ bool*
(SML IntInf.< ((-), (-)))
(OCaml Big'-int.lt'-big'-int)
(Haskell infix 4 <)

consts-code
0 *(0)*
Suc *((- +/ 1))*
op + :: nat ⇒ nat ⇒ nat *((- +/ -))*
*op * :: nat ⇒ nat ⇒ nat* *((- */ -))*
op ≤ :: nat ⇒ nat ⇒ bool *((- <= / -))*
op < :: nat ⇒ nat ⇒ bool *((- < / -))*

Module names

code-modulename *SML*
Nat Integer
Divides Integer
Efficient-Nat Integer

code-modulename *OCaml*
Nat Integer
Divides Integer
Efficient-Nat Integer

code-modulename *Haskell*
Nat Integer
Divides Integer
Efficient-Nat Integer

hide *const int*

end

```

theory example-Bicomplex
  imports
    ~/src/HOL/Real/Float
    Matrix/SparseMatrix
    Matrix/cplex/MatrixLP
    BPL-classes-2008
    ~/src/HOL/Library/Eval
    ~/src/HOL/Library/Efficient-Nat
begin

```

36 An example of the BPL based on bicomplexes.

We fit a concrete example of the BPL into the code previously generated

The example is as follows: we have a "big" differential group D which will be represented as matrices of any dimension of integers, with usual addition of matrices (two matrices of different dimension can be added obtaining as result a matrix with the greatest number of rows and the greatest number of columns between the two matrices being added), and where the null matrix is any matrix containing exclusively zeros.

The minus operation is the result of applying minus to every component of a matrix. Such structure can be proved to be an abelian group.

Then, the differential d_D is defined over the matrices by considering various particular cases (by means of an *if* structure). The homology operator h and the perturbation δ_D are also defined over matrices.

The nilpotency condition is locally satisfied for the number of columns of a matrix plus one.

The small differential group C is null.

Then, f and g are also null.

lemma $-(-x) = (x::'a::\text{ordered-ring})$
<proof>

lemma assumes $x \neq 0$
shows $(-x) \neq (0::'a::\text{ordered-ring})$
<proof>

lemma assumes $(-x) \neq 0$
shows $x \neq (0::'a::\text{ordered-ring})$

<proof>

lemma *nonzero-positions-minus-f*:
fixes $f :: 'a::\text{ordered-ring matrix} \Rightarrow 'b::\text{ordered-ring matrix}$
shows $\text{nonzero-positions } (\text{Rep-matrix } (f A))$
 $= \text{nonzero-positions } (\text{Rep-matrix } ((- f) A))$
<proof>

36.1 Definition of the differential.

definition *diff-infmatrix* :: $'a::\{\text{zero}\} \text{ infmatrix} \Rightarrow 'a \text{ infmatrix}$
where *diff-infmatrix-def* :
 $\text{diff-infmatrix } A = (\%i::\text{nat}. \%j::\text{nat}. \text{if } ((i + j) \bmod 2 = 1) \text{ then } 0$
 $\text{else } (A \ i \ (j + 1)))$

definition *diff-inv* :: $(\text{nat} \times \text{nat}) \Rightarrow (\text{nat} \times \text{nat})$
where *diff-inv-def* : $\text{diff-inv pos} = ((\text{fst pos}, (\text{snd pos} + 1)))$

lemma *diff-infmatrix-finite[simp]*:
shows $\text{finite } (\text{nonzero-positions } (\text{diff-infmatrix } (\text{Rep-matrix } x)))$
<proof>

lemma *diff-infmatrix-matrix*:
shows $(\text{diff-infmatrix } (\text{Rep-matrix } (x::'a::\text{zero matrix}))) \in \text{matrix}$
<proof>

lemma *diff-infmatrix-closed[simp]*:
 $\text{Rep-matrix } (\text{Abs-matrix } (\text{diff-infmatrix } (\text{Rep-matrix } x)))$
 $= \text{diff-infmatrix } (\text{Rep-matrix } x)$
<proof>

lemma *diff-infmatrix-is-matrix*: **assumes** $as: A \in \text{matrix}$
shows $\text{diff-infmatrix } A \in \text{matrix}$
<proof>

lemma *diff-infmatrix-twice [simp]*:
shows $\text{diff-infmatrix } (\text{diff-infmatrix } A) = (\text{Rep-matrix } 0)$
<proof>

The name *diff-matrix* is already used to express the difference between two matrices

definition *diff-matrix1* :: $'a::\text{ordered-ring matrix} \Rightarrow 'a \text{ matrix}$
where *diff-matrix1-def*: $\text{diff-matrix1} = \text{Abs-matrix} \circ \text{diff-infmatrix} \circ \text{Rep-matrix}$

lemma *combine-infmatrix-matrix*:
shows $f \ 0 \ 0 = 0 \implies \text{combine-infmatrix } f \ (\text{Rep-matrix } A) \ (\text{Rep-matrix } B) \in \text{matrix}$
<proof>

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

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

36.2 Matrices as an instance of differential group.

lemma *Abs-matrix-inject2*:
assumes $x: x \in \text{matrix}$ **and** $y: y \in \text{matrix}$ **and** $\text{eq}: x = y$
shows $\text{Abs-matrix } x = \text{Abs-matrix } y$
 $\langle \text{proof} \rangle$

lemma *diff-matrix1-hom*:
shows $\text{diff-matrix1 } (A + B) = \text{diff-matrix1 } A + \text{diff-matrix1 } B$
 $\langle \text{proof} \rangle$

lemma *diff-matrix1-twice*:
shows $\text{diff-matrix1 } (\text{diff-matrix1 } A) = (0::('a::\text{ordered-ring matrix}))$
 $\langle \text{proof} \rangle$

instantiation $\text{matrix} :: (\text{ordered-ring}) \text{ diff-group-add}$
begin

definition *diff-matrix-def*: $\text{diff } A == \text{diff-matrix1 } A$

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

end

36.3 Definition of the perturbation δ_D .

definition *pert-infmatrix* :: $'a::\{\text{zero}\} \text{ infmatrix} \implies 'a \text{ infmatrix}$
where *pert-infmatrix-def* : $\text{pert-infmatrix } A =$
 $(\%i::\text{nat}. \%j::\text{nat}. \text{if } ((i + j) \bmod 2 = 1) \text{ then } 0$
 $\text{else } (A \ (i + 1) \ j))$

definition *pert-inv* :: $(\text{nat} \times \text{nat}) \implies (\text{nat} \times \text{nat})$
where *pert-inv-def* : $\text{pert-inv pos} = ((\text{fst pos}) + 1, \text{snd pos})$

lemma *pert-infmatrix-finite[simp]*:
shows $\text{finite } (\text{nonzero-positions } (\text{pert-infmatrix } (\text{Rep-matrix } x)))$
 $\langle \text{proof} \rangle$

lemma *pert-infmatrix-matrix*:

shows $(\text{pert-infmatrix} (\text{Rep-matrix} (x::'a::\text{zero matrix}))) \in \text{matrix}$
 $\langle \text{proof} \rangle$

lemma *pert-infmatrix-closed*[simp]:
 $\text{Rep-matrix} (\text{Abs-matrix} (\text{pert-infmatrix} (\text{Rep-matrix} x)))$
 $= \text{pert-infmatrix} (\text{Rep-matrix} x)$
 $\langle \text{proof} \rangle$

lemma *pert-infmatrix-is-matrix*: **assumes** $as: A \in \text{matrix}$
shows $\text{pert-infmatrix} A \in \text{matrix}$
 $\langle \text{proof} \rangle$

lemma *pert-infmatrix-twice* [simp]:
shows $\text{pert-infmatrix} (\text{pert-infmatrix} A) = (\text{Rep-matrix} 0)$
 $\langle \text{proof} \rangle$

We will use the name *pert-matrix1* to define the perturbation in this context, leaving thus the name *pert-matrix* to be used inside of the instance *matrix::diff-group-add-pert*.

definition *pert-matrix1* :: $'a::\text{lordered-ring matrix} \Rightarrow 'a \text{ matrix}$
where *pert-matrix1-def*: $\text{pert-matrix1} == \text{Abs-matrix} \circ \text{pert-infmatrix} \circ \text{Rep-matrix}$

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

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

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

lemma *combine-diff-pert-matrix-1* [simp]:
 $f \ 0 \ 0 = 0 \implies (\text{combine-infmatrix} f (\text{diff-infmatrix} (\text{Rep-matrix} A))$
 $(\text{pert-infmatrix} (\text{Rep-matrix} A))) \in \text{matrix}$
 $\langle \text{proof} \rangle$

lemma *combine-diff-pert-matrix-2* [simp]:
 $f \ 0 \ 0 = 0 \implies (\text{combine-infmatrix} f$
 $(\text{combine-infmatrix} f (\text{diff-infmatrix} (\text{Rep-matrix} A))$
 $(\text{pert-infmatrix} (\text{Rep-matrix} A)))$
 $(\text{combine-infmatrix} f (\text{diff-infmatrix} (\text{Rep-matrix} B)) (\text{pert-infmatrix} (\text{Rep-matrix}$
 $B)))) \in \text{matrix}$

$\langle \text{proof} \rangle$

lemma *combine-diff-pert-matrix-3* [simp]:

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

lemma *combine-diff-pert-matrix-4* [simp]:

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

lemma *combine-diff-pert-matrix-5* [simp]:

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

36.4 Matrices as an instance of differential group with a perturbation.

lemma *pert-matrix1-hom*: **shows** $\text{pert-matrix1} (A + B) = \text{pert-matrix1 } A +$
 $\text{pert-matrix1 } B$
 $\langle \text{proof} \rangle$

lemma *pert-matrix1-twice*:

shows $\text{pert-matrix1} (\text{pert-matrix1 } A) = (0 :: ('a :: \text{lordered-ring matrix}))$
 $\langle \text{proof} \rangle$

lemma *diff-matrix1-pert-matrix1-is-zero*: $\text{diff-matrix1} (\text{pert-matrix1 } A) = 0$
 $\langle \text{proof} \rangle$

lemma *pert-matrix1-diff-matrix1-is-zero*: $\text{pert-matrix1} (\text{diff-matrix1 } A) = 0$
 $\langle \text{proof} \rangle$

instantiation *matrix* :: (*lordered-ring*) *diff-group-add-pert*
begin

definition *pert-matrix-def*: $\text{pert } A == \text{pert-matrix1 } A$

instance

$\langle \text{proof} \rangle$

end

36.5 Definition of the homotopy operator h .

definition $hom-oper-infmatrix :: 'a::\{zero\} infmatrix \Rightarrow 'a infmatrix$
where $hom-oper-infmatrix-def : hom-oper-infmatrix A =$
 $(\%i::nat. \%j::nat. if (j = 0) then 0 else (if ((i + j) mod (2::nat) = 0) then$
 $(0::'a)$
 $else (A i (j - 1))))$

definition $hom-oper-inv :: (nat \times nat) \Rightarrow (nat \times nat)$
where $hom-oper-inv-def : hom-oper-inv pos = (fst pos, (snd pos) - 1)$

lemma $hom-oper-infmatrix-finite[simp]:$
shows $finite (nonzero-positions (hom-oper-infmatrix (Rep-matrix x)))$
 $\langle proof \rangle$

lemma $hom-oper-infmatrix-matrix:$
shows $(hom-oper-infmatrix (Rep-matrix (x::'a::zero matrix))) \in matrix$
 $\langle proof \rangle$

lemma $hom-oper-infmatrix-closed[simp]:$
 $Rep-matrix (Abs-matrix (hom-oper-infmatrix (Rep-matrix x))) = hom-oper-infmatrix$
 $(Rep-matrix x)$
 $\langle proof \rangle$

lemma $hom-oper-infmatrix-is-matrix: assumes as: A \in matrix$
shows $hom-oper-infmatrix A \in matrix$
 $\langle proof \rangle$

definition $hom-oper-matrix1 :: 'a::lordered-ring matrix \Rightarrow 'a matrix$
where $hom-oper-matrix1-def:$
 $hom-oper-matrix1 = Abs-matrix \circ hom-oper-infmatrix \circ Rep-matrix$

lemma $hom-oper-infmatrix-twice [simp]:$
 $hom-oper-infmatrix (hom-oper-infmatrix A) = (Rep-matrix 0)$
 $\langle proof \rangle$

lemma $combine-infmatrix-hom-oper-infmatrix-matrix[simp]:$
 $f \ 0 \ 0 = 0 \implies combine-infmatrix f (hom-oper-infmatrix (Rep-matrix A))$
 $(hom-oper-infmatrix (Rep-matrix B)) \in matrix$
 $\langle proof \rangle$

lemma $hom-oper-infmatrix-combine-infmatrix-matrix[simp]:$
 $f \ 0 \ 0 = 0 \implies hom-oper-infmatrix (combine-infmatrix f (Rep-matrix A) (Rep-matrix$
 $B)) \in matrix$
 $\langle proof \rangle$

36.6 Matrices as an instance of differential group with a homotopy operator.

Matrices with the given operations for differential, perturbation and homotopy operator are an instance of the type class representing differential groups with a perturbation and a homotopy operator:

lemma *hom-oper-matrix1-hom*:

hom-oper-matrix1 ($A + B$) = *hom-oper-matrix1* A + *hom-oper-matrix1* B
 ⟨proof⟩

lemma *hom-oper-matrix1-twice*:

shows *hom-oper-matrix1* (*hom-oper-matrix1* A) = ($0::('a::\text{ordered-ring matrix})$)
 ⟨proof⟩

instantiation *matrix* :: (*ordered-ring*) *diff-group-add-pert-hom*
begin

definition *hom-oper-matrix-def*: *hom-oper* A == *hom-oper-matrix1* A

instance

⟨proof⟩

end

36.7 Local nilpotency condition of the previous definitions.

lemma *hom-oper-closed*:

shows *Rep-matrix* $\circ$ *Abs-matrix* $\circ$ *hom-oper-infmatrix* $\circ$ *Rep-matrix*
 = *hom-oper-infmatrix* $\circ$ *Rep-matrix*
 ⟨proof⟩

lemma *pert-infmatrix-hom-oper-infmatrix-finite[simp]*:

shows *finite* (*nonzero-positions* (*pert-infmatrix* (*hom-oper-infmatrix* (*Rep-matrix* x))))
 ⟨proof⟩

lemma *pert-infmatrix-hom-oper-infmatrix-matrix*:

shows (*pert-infmatrix* (*hom-oper-infmatrix* (*Rep-matrix* ($x::'a::\text{zero matrix}$))))
 $\in$ *matrix*
 ⟨proof⟩

lemma *pert-infmatrix-hom-oper-infmatrix-closed[simp]*:

shows *Rep-matrix* (*Abs-matrix* (*pert-infmatrix* (*hom-oper-infmatrix* (*Rep-matrix* A)))) =
pert-infmatrix (*hom-oper-infmatrix* (*Rep-matrix* A))
 ⟨proof⟩

lemma *hom-oper-infmatrix-pert-infmatrix-finite[simp]*:

shows *finite* (*nonzero-positions* (*hom-oper-infmatrix* (*pert-infmatrix* (*Rep-matrix* x))))

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

lemma *hom-oper-infmatrix-pert-infmatrix-matrix*:
shows $(\text{hom-oper-infmatrix } (\text{pert-infmatrix } (\text{Rep-matrix } (x::'a::\text{zero matrix}))))$
 $\in \text{matrix}$
 $\langle \text{proof} \rangle$

lemma *hom-oper-infmatrix-pert-infmatrix-closed[simp]*:
shows $\text{Rep-matrix } (\text{Abs-matrix } (\text{hom-oper-infmatrix } (\text{pert-infmatrix } (\text{Rep-matrix } A)))) =$
 $\text{hom-oper-infmatrix } (\text{pert-infmatrix } (\text{Rep-matrix } A))$
 $\langle \text{proof} \rangle$

lemma *f-1-n*: **shows** $f ((f^n) a) = (f^{(n+1)}) a$
 $\langle \text{proof} \rangle$

This is the crucial lemma to prove the local nilpotency condition; the result states that there is no infinite strictly descending chain of natural numbers. Applied to matrices, it states that there is no infinite descending path across a matrix of finite dimension, and thus, being $\alpha = \text{diff-group-add-pert-class.pert} \circ \text{hom-oper}$ strictly decreasing with respect to the dimension of matrices, the local nilpotency condition holds.

lemma *infinite-descending-chain-false*:
fixes $g :: \text{nat} \Rightarrow \text{nat}$
assumes $n\text{-inf-decr}: \bigwedge n. g (\text{Suc } n) < g n$ **shows** *False*
 $\langle \text{proof} \rangle$

Making use of the previous result, if the number of rows is strictly decreasing, finally matrix 0 is reached.

lemma *P-strict-decr*:
fixes $f :: 'a::\text{lordered-ring matrix} \Rightarrow 'a \text{ matrix}$
and $P :: 'a \text{ matrix} \Rightarrow \text{nat}$
assumes $P\text{-decr}: \bigwedge A. A \neq 0 \implies (P (f A) < P A)$ **and** $P\text{-0}: P 0 = 0$
shows $\exists n::\text{nat}. P ((f^n) A) = 0$
 $\langle \text{proof} \rangle$

lemma *nrows-strict-decr*:
fixes $f :: 'a::\text{lordered-ring matrix} \Rightarrow 'a \text{ matrix}$
assumes $nrows\text{-decr}: \bigwedge A. A \neq 0 \implies (\text{nrows } (f A) < \text{nrows } A)$
shows $\exists n::\text{nat}. \text{nrows } ((f^n) A) = 0$
 $\langle \text{proof} \rangle$

lemma *ncols-strict-decr*:
fixes $f :: 'a::\text{lordered-ring matrix} \Rightarrow 'a \text{ matrix}$
assumes $ncols\text{-decr}: \bigwedge A. A \neq 0 \implies (\text{ncols } (f A) < \text{ncols } A)$
shows $\exists n::\text{nat}. \text{ncols } ((f^n) A) = 0$
 $\langle \text{proof} \rangle$

lemma *nonzero-empty-set*:

shows *nonzero-positions* (*Rep-matrix* ($0::'a::\text{ordered-ring matrix}$)) = {}
<proof>

lemma *Rep-matrix-inject2*:

assumes *R-A-B*: *Rep-matrix* *A* = *Rep-matrix* *B*
shows *A* = *B*
<proof>

lemma *nonzero-imp-zero-matrix*:

assumes *nz-p*: *nonzero-positions* (*Rep-matrix* ($A::'a::\text{ordered-ring matrix}$)) = {}
shows *A* = 0
<proof>

lemma *nrows-zero-impl-zero*:

assumes *nrows-0*: *nrows* ($A::'a::\text{ordered-ring matrix}$) = ($0::\text{nat}$)
shows *A* = 0
<proof>

lemma *ncols-zero-impl-zero*:

assumes *ncols-0*: *ncols* ($A::'a::\text{ordered-ring matrix}$) = ($0::\text{nat}$)
shows *A* = 0
<proof>

lemma *not-zero-impl-exist*:

assumes *A-not-null*: ($A::'a::\text{ordered-ring matrix}$) $\neq 0$
shows $\exists m\ n::\text{nat. } \text{Rep-matrix } A\ m\ n \neq 0$
<proof>

corollary *not-zero-impl-nonzero-pos*:

assumes *A-not-null*: ($A::'a::\text{ordered-ring matrix}$) $\neq 0$
shows *nonzero-positions* (*Rep-matrix* *A*) $\neq \{\}$
<proof>

corollary *not-zero-impl-nrows-g-0*:

assumes *A-not-null*: ($A::'a::\text{ordered-ring matrix}$) $\neq 0$
shows *nrows* *A* > 0
<proof>

corollary *not-zero-impl-ncols-g-0*:

assumes *A-not-null*: ($A::'a::\text{ordered-ring matrix}$) $\neq 0$
shows *ncols* *A* > 0
<proof>

lemma *hom-oper-nonzero-positions*:

assumes *a-b-1*: (*a*, *b* + 1) $\in$ *nonzero-positions* (*Rep-matrix* *A*)
and *b-n-0*: ($0::\text{nat}$) < *b*

and *ab-even*: $(a + b) \bmod 2 \neq (0::nat)$
shows $(a, b + 2) \in nonzero_positions (hom_oper_infmatrix (Rep_matrix A))$
 $\langle proof \rangle$

lemma *pert-nonzero-positions*:
assumes *a-b-1*: $(a + 1, b) \in nonzero_positions (Rep_matrix A)$
and *ab-pair*: $(a + b) \bmod 2 = (0::nat)$
shows $(a, b) \in nonzero_positions (pert_infmatrix (Rep_matrix A))$
 $\langle proof \rangle$

lemma *pert-nonzero-incr*:
assumes *ab-nonzero*: $(a, b) \in nonzero_positions (pert_infmatrix (Rep_matrix A))$
shows $(a + 1, b) \in nonzero_positions (Rep_matrix A)$
 $\langle proof \rangle$

lemma *pert-hom-oper-nonzero-ncols-g-1*:
assumes *ab-nonzero*: $(a, b) \in nonzero_positions$
 $(pert_infmatrix (hom_oper_infmatrix (Rep_matrix A)))$
shows $1 \leq b$
 $\langle proof \rangle$

lemma *pert-hom-oper-nonzero-incr-rows*:
assumes *ab-nonzero*: $(a, b) \in nonzero_positions$
 $(pert_infmatrix (hom_oper_infmatrix (Rep_matrix A)))$
shows $(a + 1, b - 1) \in nonzero_positions (Rep_matrix A)$
 $\langle proof \rangle$

lemma *hom-oper-pert-nonzero-incr-rows*:
assumes *ab-nonzero*: $(a, b) \in nonzero_positions$
 $(hom_oper_infmatrix (pert_infmatrix (Rep_matrix A)))$
shows $(a + 1, b - 1) \in nonzero_positions (Rep_matrix A)$
 $\langle proof \rangle$

lemma *Max-A-B*:
assumes *exist*: $\exists m > Max B. m \in A$
and *fin-A*: *finite A* **and** *fin-B*: *finite B* **shows** $Max B < Max A$
 $\langle proof \rangle$

lemma *nrows-pert-decre*:
assumes *A-not-null*: $(A::'a::lordered_ring\ matrix) \neq 0$
shows $nrows (- (pert_matrix1)) A < nrows A$
(is $nrows ((- ?f) A) < nrows A$
 $\langle proof \rangle$

lemma *nrows-pert-hom-oper-decre*:
assumes *A-not-null*: $(A::'a::lordered_ring\ matrix) \neq 0$
shows $nrows ((- (pert_matrix1 \circ hom_oper_matrix1)) A) < nrows A$
(is $nrows ((- ?f) A) < nrows A$

<proof>

corollary *nrows-alpha-decre*:

assumes *A-not-null*: (*A*::'a::lordered-ring matrix) $\neq 0$

shows *nrows* (α *A*) < *nrows* *A*

<proof>

36.8 Matrices as an instance of differential group satisfying the local nilpotency condition.

With the previous results, we can finally prove that matrices are an instance of differential group with a perturbation and a homotpy operator that additionally satisfies the local nilpotency condition.

instantiation *matrix* :: (*lordered-ring*) *diff-group-add-pert-hom-bound-exist*
begin

lemma *α -matrix-definition*: $\alpha = - (pert-matrix1 \circ hom-oper-matrix1)$

<proof>

instance

<proof>

end

Unfortunately, the previous type *matrix* cannot be used with the code generation facility. In order to get code generation, it is not enoguh to prove the instances, but also the underlying types need to have an executable counterpart.

Thus, we used new definitions based on *sparse matrices*, which are based on lists and can be used with the code generation facility.

Unfortunately, sparse matrices cannot be proved to be an instance of the previous type classes, since the results required are not equations or definitional theorems, but more elaborated ones.

36.9 Definition of the operations over sparse matrices.

fun *transpose-spmat* :: ('a::lordered-ring) *spmat* => 'a *spmat*

where

transpose-spmat-Em: *transpose-spmat* [] = []

| *transpose-spmat-C-cons*: *transpose-spmat* ((*i,v*)#*vs*) =

(let *m* = map (λ (*j, x*). (*j, [(i, x)]*)) *v*;

M = *transpose-spmat vs*

in *add-spmat* (*m, M*))

Unfortunately, the following definition of *differ-spmat* does not preserve the sortedness of the input matrix, as it is shown in the lemmas below

```

fun differ-spmat :: ('a::lordered-ring) spmat => 'a spmat
where
  differ-spmat-Em: differ-spmat [] = []
  | differ-spmat-C-cons: differ-spmat ((i,v)#vs) =
    (let
      m = map (λ (j, x). (if (j = 0) then (j, 0)
                           else (if ((i + j) mod 2 = 0)
                                then (j - 1, (0::'a))
                                else (j - 1, x)))) vs;
      M = differ-spmat vs
    in add-spmat ([i, m], M))

```

Let's see what happens with *differ-spmat* which has degree -1 and should not preserve the order of the columns

In the first lemma it can be seen that the predicate *sorted-spvec* holds for *differ-spmat*. This means that it keeps the sortedness of rows. This will be later proved.

Unfortunately, *differ-spmat* does not preserve *sorted-spmat*, which is the predicate checking that the elements in each column are sorted.

A lemma proving that *differ-spmat* is distributive with respect to the appending of lists.

lemma *differ-spmat-dist*: $\text{differ-spmat } ((a, b) \# A) = \text{add-spmat } ($
 $((a, (\text{map } (\lambda (j, x). \text{ if } (j = 0) \text{ then } (j, (0::'a::\text{lordered-ring}))$
 $\text{ else } (\text{if } ((a + j) \text{ mod } 2 = 0) \text{ then } (j - 1, (0::'a))$
 $\text{ else } (j - 1, x))) b))), \text{differ-spmat } A)$
<proof>

The following definition *differ-spmat'* is equal to the one of *differ-spmat* after the application of function *sparse-row-matrix*. This means that both functions produce similar results over terms of *matrix* type.

We used *differ-spmat'* for some induction methods since it produces always elements of type $\text{nat} \times (\text{nat} \times \text{int})$ list which somehow simplify induction proofs

Later we will introduce a third operation *differ-smat-sort*, which is also equivalent to these two in producing terms of *matrix* type and which additionally preserves sortedness of vectors.

```

fun differ-spmat' :: ('a::lordered-ring) spmat => 'a spmat
where
  differ-spmat'-Em: differ-spmat' [] = []
  | differ-spmat'-C-cons: differ-spmat' ((i,v)#vs) =
    (let
      m = map (λ (j, x). if (j = 0) then (i, [(j, (0::'a))])
                     else (if ((i + j) mod 2 = 0) then (i, [(j - 1, (0::'a))])
                          else (j - 1, x))) vs;
    in add-spmat ([i, m], differ-spmat' vs))

```

else ((i, [(j - 1, x)]))) v;

$M = \text{differ-spmat}' \text{ vs}$
in $\text{add-spmat} (m, M)$)

lemma *differ-spmat'-dist*: $\text{differ-spmat}' ((a, b) \# A) = \text{add-spmat} ($
 $\text{map } (\lambda (j, x). \text{ if } (j = 0) \text{ then } (a, [(j, (0::'a::\text{lordered-ring}))])$
 $\text{else } (\text{if } ((a + j) \bmod 2 = 0) \text{ then } (a, [(j - 1,$
 $(0::'a)]))$
 $\text{else } (a, [(j - 1, x)]))) b, \text{differ-spmat}' A)$
 $\langle \text{proof} \rangle$

A similar situation arises with *pert-spmat* and *pert-spmat'*; one is better in preserving sortedness and the other one is better for induction proofs.

The following definition relies on the fact that the result of evaluating 0 - 1 over the natural numbers is equal to 0

fun *pert-spmat* :: ('a::lordered-ring) *spmat* => 'a *spmat*
where
pert-spmat-Em: $\text{pert-spmat } [] = []$
| *pert-spmat-C-cons*: $\text{pert-spmat } ((i, v) \# vs) =$
 $(\text{let}$
 $m = \text{map } (\lambda (j, x). \text{ if } (i = 0) \text{ then } (j, (0::'a)) \text{ else}$
 $\text{if } ((i + j) \bmod 2 = 0) \text{ then } (j, (0::'a))$
 $\text{else } (j, x)) \text{ vs})$
 $M = \text{pert-spmat } vs$
in $\text{add-spmat } ([(i - 1, m)], M)$)

lemma *pert-spmat-dist*: $\text{pert-spmat } ((a, b) \# A) = \text{add-spmat} ($
 $[(a - 1, \text{map } (\lambda (j, x). \text{ if } (a = 0) \text{ then } (j, (0::'a::\text{lordered-ring})) \text{ else}$
 $\text{if } ((a + j) \bmod 2 = 0) \text{ then } (j, (0::'a))$
 $\text{else } (j, x)) b)]) , \text{pert-spmat } A)$
 $\langle \text{proof} \rangle$

fun *pert-spmat'* :: ('a::lordered-ring) *spmat* => 'a *spmat*
where
pert-spmat'-Em: $\text{pert-spmat}' [] = []$
| *pert-spmat'-C-cons*: $\text{pert-spmat}' ((i, v) \# vs) =$
 $(\text{let}$
 $m = \text{map } (\lambda (j, x). \text{ if } (i = 0) \text{ then } (i - 1, [(j, (0::'a))]) \text{ else}$
 $\text{if } ((i + j) \bmod 2 = 0) \text{ then } (i - 1, [(j, (0::'a))])$
 $\text{else } (i - 1, [(j, x)])) \text{ vs})$
 $M = \text{pert-spmat}' vs$
in $\text{add-spmat} (m, M)$)

lemma *pert-spmat'-dist*: $\text{pert-spmat}' ((a, b) \# A) = \text{add-spmat} ($
 $(\text{map } (\lambda (j, x). \text{ if } (a = 0) \text{ then } (a - 1, [(j, (0::'a::\text{lordered-ring}))]) \text{ else}$
 $\text{if } ((a + j) \bmod 2 = 0) \text{ then } (a - 1, [(j, (0::'a))])$
 $\text{else } (a - 1, [(j, x)])) b)$

else (a - 1, [(j, x)]) b) , pert-spmat' A)

<proof>

In a similar way we provide two definitions for the *hom-oper-spmat* operation

```
fun hom-oper-spmat :: ('a::lordered-ring) spmat => 'a spmat
where
  hom-oper-spmat-Em: hom-oper-spmat [] = []
  | hom-oper-spmat-C-cons: hom-oper-spmat ((i,v)#vs) =
    (let
      m = map (λ (j, x). if ((i + j) mod (2::nat) = 1) then (j + 1, (0::'a))
                      else (j + 1, x)) v;
      M = hom-oper-spmat vs
    in add-spmat ((i, m) # [], M))

fun hom-oper-spmat' :: ('a::lordered-ring) spmat => 'a spmat
where
  hom-oper-spmat'-Em: hom-oper-spmat' [] = []
  | hom-oper-spmat'-C-cons: hom-oper-spmat' ((i,v)#vs) =
    (let
      m = map (λ (j, x). if ((i + j) mod (2::nat) = 1) then (i, [(j + 1, (0::'a))])
                      else (i, [(j + 1, x)])) v;
      M = hom-oper-spmat' vs
    in add-spmat (m, M))
```

lemma *hom-oper-spmat-dist*: *hom-oper-spmat ((a, b) # A) = add-spmat (*
[(a, map (λ(j, x). if (a + j) mod 2 = 1 then (j + 1, 0::'a::lordered-ring)
else (j + 1, x)) b)],
hom-oper-spmat A))
<proof>

lemma *hom-oper-spmat'-dist*: *hom-oper-spmat' ((a, b) # A) = add-spmat (*
map (λ (j, x). if ((a + j) mod 2 = 1) then (a, [(j + 1, (0::'a::lordered-ring))])
else (a, [(j + 1, x)])) b, hom-oper-spmat' A)
<proof>

36.10 Some auxiliary lemmas

lemma *map-impl-existence*:
assumes *map-f-l*: *map f l = a # l'*
shows $\exists a'. a' \text{ mem } l \wedge f a' = a$
<proof>

lemma *move-matrix-zero*: **shows** *move-matrix 0 i j = 0*
<proof>

lemma *sparse-row-matrix-cons2*:
sparse-row-matrix [(i, (a::(nat×'a::lordered-ring)) # v)]
= singleton-matrix i (fst a) (snd a) + sparse-row-matrix [(i,v)]
<proof>

lemma *sorted-spvec-trans*:
assumes *srt**d*: *sorted-spvec* (*a*#*b*) **and** *c-in-b*: *c mem b*
shows *fst a* < *fst c*
 ⟨*proof*⟩

36.11 Properties of the operation *hom-oper-spmat*

The operation *hom-oper-spmat* preserves sortedness of vectors and matrices.

It is also equivalent to the operation *hom-matrix1* that we introduced previously, under the operation *sparse-row-matrix*.

lemma *add-spmat-el[simp]*: *add-spmat* (*a*, []) = *a*
 ⟨*proof*⟩

thm *foldl-absorb0*

The following lemma is almost a copy of $?x + \text{foldl } \text{op} + (0::?'a) ?zs = \text{foldl } \text{op} + ?x ?zs$ except that it considers different types in the arguments

lemma *foldl-absorb0'*:
fixes *l* :: *nat* × (*nat* × '*a*::*ordered-ring*) *list* => '*a matrix*
shows $\bigwedge M. \text{foldl } (\lambda(m::?'a::\text{ordered-ring matrix}) x::\text{nat} \times (\text{nat} \times ?'a) \text{ list}. m + (l \ x)) \ M \ \text{arr} =$
 $M + \text{foldl } (\lambda m \ x. m + (l \ x)) \ (0::?'a \ \text{matrix}) \ \text{arr}$
 ⟨*proof*⟩

lemma *sparse-row-matrix-hom-oper-spmat*:
shows *sparse-row-matrix* (*hom-oper-spmat* ((*i*, *v*)#[]))
 = *sparse-row-matrix* (*hom-oper-spmat'* ((*i*, *v*)# []))
 ⟨*proof*⟩

The following operation proves that the two operations *hom-oper-spmat* and *hom-oper-spmat'* are equivalent under the application of *sparse-row-matrix*.

lemma *sparse-row-matrix-hom-oper-spmat*:
sparse-row-matrix (*hom-oper-spmat* *A*)
 = *sparse-row-matrix* (*hom-oper-spmat'* *A*)
 ⟨*proof*⟩

The following lemma proves that *hom-oper-spmat* preserves the sortedness of matrices w.r.t *hom-oper-spmat*.

lemma *sorted-spmat-hom-oper*:
assumes *srt**d*-*A*: *sorted-spmat* *A*
shows *sorted-spmat* (*hom-oper-spmat* *A*)
 ⟨*proof*⟩

lemma *sorted-spmat-singleton[simp]*: *sorted-spmat* [(*i*, *v*)]
 ⟨*proof*⟩

lemma *sorted-spvec-hom-oper-vec*: **assumes** *ss-v*: *sorted-spvec v*
shows *sorted-spvec* (*map* ($\lambda(j, x). \text{if } (i + j) \bmod 2 = \text{Suc } 0$
 $\text{then } (j + 1, 0::'a::\text{ordered-ring}) \text{ else } (j + 1, x))$ *v*)
(**is** *sorted-spvec* (*map* *?f v*))
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-hom-oper*:
assumes *sorted-spmat-A*: *sorted-spmat A*
shows *sorted-spmat* (*hom-oper-spmat A*)
 $\langle \text{proof} \rangle$

36.12 Properties of the function *differ-spmat*

lemma *sparse-row-matrix-differ-spvec*:
sparse-row-matrix (*differ-spmat* ((*i*, *v*)#[]))
= *sparse-row-matrix* (*differ-spmat'* ((*i*, *v*)# []))
 $\langle \text{proof} \rangle$

lemma *sparse-row-matrix-differ-spmat*:
sparse-row-matrix (*differ-spmat A*)
= *sparse-row-matrix* (*differ-spmat' A*)
 $\langle \text{proof} \rangle$

This lemma might be omitted. *differ-spmat* preserves the sortedness of the rows but not the one of vectors, so this is why we will later introduce *differ-spmat-sort*

lemma *sorted-spvec-differ*:
assumes *srt-d-A*: *sorted-spvec A*
shows *sorted-spvec* (*differ-spmat A*)
 $\langle \text{proof} \rangle$

36.13 Some ideas to keep sorted vectors inside a matrix

We will define two functions to keep vectors sorted. The first one, *insert-sorted* inserts a pair in a list in its right position.

From the definition it can be seen that it does not pay attention to whether the list was originally sorted or not.

primrec *insert-sorted*:: (*nat* $\times$ *'a::ordered-ring*) $\Rightarrow$ *'a spvec* $\Rightarrow$ *'a spvec*
where

insert-sorted-nil: *insert-sorted a []* = [*a*]
| *insert-sorted-cons*: *insert-sorted a (b # c)* =
 $(\text{if } (\text{fst } a < \text{fst } b) \text{ then } (a \# b \# c) \text{ else}$
 $(\text{if } \text{fst } a = \text{fst } b \text{ then } (\text{fst } a, \text{snd } a + \text{snd } b) \# c$
 $\text{else } b \# (\text{insert-sorted } a \ c)))$

lemma [*simp*]: *sorted-spvec [a]*
 $\langle \text{proof} \rangle$

The following lemma proves that the *insert-sorted* preserves sortedness of vectors.

lemma *insert-preserves-sorted*:
assumes *sorted-spvec-v*: *sorted-spvec v*
shows *sorted-spvec (insert-sorted a v)*
 $\langle proof \rangle$

The following operation, *sort-spvec*, takes the first element of a list and introduces it in its corresponding position, by means of the *insert-sort* operation.

Applying this process recursively, we get to sort the vector.

primrec *sort-spvec* :: '*a::lordered-ring* *spvec* => '*a* *spvec*
where
sort-spvec-nil: *sort-spvec []* = []
| *sort-spvec-cons*: *sort-spvec (a # b)* = (*insert-sorted a (sort-spvec b)*)

lemma *sort-is-sorted*: **shows** *sorted-spvec (sort-spvec v)*
 $\langle proof \rangle$

The operation of sorting is compatible with the addition of sparse vectors

lemma *insert-pair-add-pair*:
shows *insert-sorted (a, b) v = add-spvec ([(a, b)], v)*
 $\langle proof \rangle$

The following operation is similar to *differ-spmat* except that it applies *sort-spvec* to every vector.

fun *differ-spmat-sort* :: ('*a::lordered-ring*) *spmat* => '*a* *spmat*
where
differ-spmat-sort-Em: *differ-spmat-sort []* = []
| *differ-spmat-sort-C-cons*: *differ-spmat-sort ((i,v)#vs)* =
 $(let$
 $m = sort-spvec (map (\lambda (j, x). \text{ if } j = 0 \text{ then } (j, 0)$
 $\text{ else if } (i + j) \bmod 2 = 0 \text{ then } (j - 1, 0) \text{ else } (j - 1, x))$
 $v);$
 $M = differ-spmat-sort vs$
 $in \text{ add-spmat } ([(i, m)], M))$

lemma *differ-spmat-sort-dist*:
shows *differ-spmat-sort ((i, v) # vs) = add-spmat (*
 $([(i, sort-spvec ($
 $map (\lambda (j, x::'a::lordered-ring). \text{ if } j = 0 \text{ then } (j, 0)$
 $\text{ else if } (i + j) \bmod 2 = 0 \text{ then } (j - 1, 0)$
 $\text{ else } (j - 1, x)) v)]), differ-spmat-sort vs)$
 $\langle proof \rangle$

lemma *sorted-spvec-differ-spmat-sort*:
assumes *srtd-A*: *sorted-spvec A*
shows *sorted-spvec (differ-spmat-sort A)*

<proof>

As it may be seen in the following lemma, as far as we now have the operation *sort-spvec* sorting every vector, the lemma does not require the premise of *A* being previously sorted.

lemma *sorted-spmat-differ-spmat-sort*:
 shows *sorted-spmat* (*differ-spmat-sort A*)
<proof>

primrec *sort-spvec-spmat* :: '*a::lordered-ring* *spmat* => '*a* *spmat*
 where
 sort-spvec-spmat-nil: *sort-spvec-spmat* [] = []
 | *sort-spvec-spmat-cons*: *sort-spvec-spmat* (*a # as*)
 = (*fst a*, *sort-spvec* (*snd a*)) # (*sort-spvec-spmat as*)

lemma *sort-spvec-spmat-impl-sorted-spmat*:
 shows *sorted-spmat* (*sort-spvec-spmat A*)
<proof>

The following lemma shows that even in the cases where *differ-spmat* produces non sorted matrices, they are equal to the ones obtained with *differ-spmat-sort* under the application *sparse-row-matrix*

We illustrate this fact with an example with *foo*.

lemma *sparse-row-vector-not-sorted*:
 shows *sparse-row-vector* (*a # b # []*) = *sparse-row-vector* (*b # a # []*)
<proof>

lemma *sparse-row-vector-dist*:
 shows *sparse-row-vector* (*[(i, j + k)]*) = *sparse-row-vector* (*(i, j) # [(i, k)]*)
<proof>

lemma *insert-sorted-preserves-sparse-row-vector*:
 shows *sparse-row-vector* (*a # v*) = *sparse-row-vector* (*insert-sorted a v*)
<proof>

lemma *sort-spvec-eq-sparse-row-vector*:
 shows *sparse-row-vector* *v* = *sparse-row-vector* (*sort-spvec v*)
<proof>

lemma *sort-spvec-eq-sparse-row-matrix*:
 shows *sparse-row-matrix* *[(i, v)]*
 = *sparse-row-matrix* *[(i, sort-spvec v)]*
<proof>

lemma *sparse-row-matrix-differ-spmat-differ-spmat-sort*:
 shows *sparse-row-matrix* (*differ-spmat A*)
 = *sparse-row-matrix* (*differ-spmat-sort A*)
<proof>

36.14 Properties of the perturbation operator

lemma *sparse-row-matrix-pert-spvec*:
shows *sparse-row-matrix* (*pert-spmat* ((*i*, *v*)#[]))
 = *sparse-row-matrix* (*pert-spmat'* ((*i*, *v*)# []))
 <proof>

lemma *sparse-row-matrix-pert-spmat*:
shows *sparse-row-matrix* (*pert-spmat* *A*) = *sparse-row-matrix* (*pert-spmat'* *A*)
 <proof>

The following operation is equivalent to *pert-spmat* except that it sorts every vector.

fun *pert-spmat-sort* :: ('a::lordered-ring) *spmat* => 'a *spmat*
where
pert-spmat-sort-Em: *pert-spmat-sort* [] = []
| *pert-spmat-sort-C-cons*: *pert-spmat-sort* ((*i*,*v*)#*vs*) =
 (let
m = *sort-spvec* (map (λ (*j*, *x*). if *i* = 0 then (*j*, 0) else
 if (*i* + *j*) mod 2 = 0 then (*j*, 0) else (*j*, *x*)) *v*);
M = *pert-spmat-sort* *vs*
 in *add-spmat* ([(*i* - 1, *m*)], *M*))

lemma *pert-spmat-sort-dist*: *pert-spmat-sort* ((*i*, *v*) # *vs*) = *add-spmat* (
 ([(*i* - 1, *sort-spvec* (map (λ (*j*, *x*). if *i* = 0 then (*j*, 0) else
 if (*i* + *j*) mod 2 = 0 then (*j*, 0) else (*j*, *x*)) *v*)]), *pert-spmat-sort*
vs)
 <proof>

Once again, the premise of *A* being sorted can be avoided in the following lemma since *pert-spmat-sort* will do the job

lemma *sorted-spmat-pert-spmat-sort*:
shows *sorted-spmat* (*pert-spmat-sort* *A*)
 <proof>

The following lemma proves that both *pert-spmat* and *pert-spmat-sort* produce the same result under the application of *sparse-row-matrix*, or, in other words, as terms of *matrix* type.

lemma *sparse-row-matrix-pert-spmat-eq-pert-spmat-sort*:
shows *sparse-row-matrix* (*pert-spmat* *A*) = *sparse-row-matrix* (*pert-spmat-sort* *A*)
 <proof>

lemma *sorted-spvec-pert-spmat-sort*:
assumes *srttd-A*: *sorted-spvec* *A*
shows *sorted-spvec* (*pert-spmat-sort* *A*)
 <proof>

The followig lemma may be omitted since we do not care about the properties of *pert-spmat*, but of the ones from *pert-spmat-sort*

lemma *sorted-spvec-pert*:
assumes *srtid-A*: *sorted-spvec A*
shows *sorted-spvec (pert-spmat A)*
 $\langle proof \rangle$

37 Equivalence between operations over matrices and sparse matrices.

lemma *diff-matrix1-zero-eq-zero*: *diff-matrix1 0 = 0*
 $\langle proof \rangle$

lemma *foldl-zero-matrix*:
shows *foldl* ($\lambda(m::'a\ matrix)\ x::nat \times 'a.\ m$) ($0::'a::lordered-ring\ matrix$) *v* = 0
 $\langle proof \rangle$

lemma *Rep-Abs-zero-func*:
shows *Rep-matrix* (*Abs-matrix* ($\lambda m\ n::nat.\ 0::'a::lordered-ring$)) *p q*
= ($0::'a$)
 $\langle proof \rangle$

lemma *is-matrix-i-j*:
shows *Rep-matrix* (*Abs-matrix* ($\lambda(m::nat)\ n::nat.\ if\ i = m \wedge j = n\ then\ v\ else\ 0$)) =
($\lambda m\ n.\ if\ i = m \wedge j = n\ then\ v\ else\ (0::'b::lordered-ring)$)
 $\langle proof \rangle$

lemma *diff-matrix1-singleton*:
shows *diff-matrix1* (*singleton-matrix i j v*) =
Abs-matrix ($\lambda k\ l.\ if\ (k + l) \bmod 2 = 1\ then\ 0::'a::lordered-ring$
 $else\ if\ i = k \wedge j = l + 1\ then\ v\ else\ 0$)
 $\langle proof \rangle$

lemma *comb-matrix*:
assumes *f-eq*: *f = g* **and** *matrix-eq*: (*A*::*'a matrix*) = *B*
and *x-eq*: (*x*::*int*) = *x'* **and** *y-eq*: (*y*::*int*) = *y'*
shows *f A x y = g B x' y'*
 $\langle proof \rangle$

lemma *diff-matrix1-execute-sparse*:
shows *diff-matrix1* (*sparse-row-matrix A*)
= *sparse-row-matrix* (*differ-spmat' A*)
 $\langle proof \rangle$

lemma *hom-oper-matrix1-zero-eq-zero*: *hom-oper-matrix1 0 = 0*
 $\langle proof \rangle$

lemma *hom-oper-matrix1-singleton:*
shows *hom-oper-matrix1* (*singleton-matrix* *k l v*) =
Abs-matrix ($\lambda i j. \text{if } (j = 0) \text{ then } 0 \text{ else}$
 $\text{if } ((i + j) \bmod 2 = 0) \text{ then } 0 \text{ else}$
 $\text{if } (k = i \wedge l = j - (1::\text{nat})) \text{ then } v$
 $\text{else } (0::'b::\text{lordered-ring}))$)
 <proof>

lemma *hom-oper-matrix1-execute-sparse:*
shows *hom-oper-matrix1* (*sparse-row-matrix* *A*)
 = *sparse-row-matrix* (*hom-oper-spmat'* *A*)
 <proof>

lemma *hom-oper-matrix1-execute-sparse-simp:*
shows *hom-oper-matrix1* (*sparse-row-matrix* *A*)
 = *sparse-row-matrix* (*hom-oper-spmat* *A*)
 <proof>

lemma *pert-matrix1-zero-eq-zero:* *pert-matrix1* 0 = 0
 <proof>

lemma *pert-matrix1-singleton:*
shows *pert-matrix1* (*singleton-matrix* *k l v*) =
Abs-matrix ($\lambda i j. \text{if } ((i + j) \bmod 2 = 1) \text{ then } 0 \text{ else}$
 $\text{if } (k = i + (1::\text{nat}) \wedge l = j) \text{ then } v$
 $\text{else } (0::'b::\text{lordered-ring}))$)
 <proof>

lemma *pert-matrix1-execute-sparse:*
shows *pert-matrix1* (*sparse-row-matrix* *A*)
 = *sparse-row-matrix* (*pert-spmat'* *A*)
 <proof>

lemma *pert-matrix1-execute-sparse-simp:*
shows *pert-matrix1* (*sparse-row-matrix* *A*)
 = *sparse-row-matrix* (*pert-spmat-sort* *A*)
 <proof>

37.1 Zero as sparse matrix

In order to get the bound of a function we need a notion of a zero matrix, up to which the bound is computed.

In sparse matrices there is no single zero matrix, but any matrix containing only zeros will be such.

We provide a function that computes the number of non-zero elements of a vector.

If the number of non-zero positions of a vector is zero, this should be the

null vector.

```
primrec non-zero-spvec :: 'a::zero spvec => nat
  where non-zero-spvec [] = 0
  | non-zero-spvec (a#b) = (if snd a ≠ 0 then Suc (non-zero-spvec b)
                             else non-zero-spvec b)
```

lemma non-zero-spvec-ge-0: $(0::nat) \leq \text{non-zero-spvec } a$ *<proof>*

We have proven the following lemma in terms of sets since automatic methods apply much better than with Lists and functions *op mem* or *ListMem*

```
lemma non-zero-spvec-g-0:
  assumes non-zero-a: non-zero-spvec (a::'a::zero spvec) ≠ 0
  shows ∃ pair. pair ∈ set a ∧ snd pair ≠ (0::'a::zero)
<proof>
```

Based on the previous function for vectors, a function for matrices is defined.

This function will be later used in the computation of the bound of nilpotency of a matrix.

```
primrec non-zero-spmat :: 'a::zero spmat => nat
  where non-zero-spmat [] = 0
  | non-zero-spmat (a#b) = non-zero-spvec (snd a) + non-zero-spmat b
```

```
lemma non-zero-spmat-g-0:
  assumes non-zero-a: non-zero-spmat (a::'a::zero spmat) ≠ 0
  shows ∃ list. list ∈ set a ∧ non-zero-spvec (snd list) ≠ 0
<proof>
```

```
lemma non-zero-spvec-impl-sp-rw-vector:
  assumes non-zero-spvec: non-zero-spvec A = 0
  shows sparse-row-vector A = (0::'a::lordered-ring matrix)
<proof>
```

```
lemma Rep-matrix-inject-exp:
  shows (A = B) = (∀ j i. Rep-matrix A j i = Rep-matrix B j i)
<proof>
```

```
lemma move-matrix-zero-le2:
  assumes j: 0 ≤ j and i: 0 ≤ i
  shows (0 = move-matrix A j i) = ((0::('a::{order,zero}) matrix) = A)
<proof>
```

```
lemma Abs-matrix-inject3:
  assumes x: x ∈ matrix
  and y: y ∈ matrix
  and eq: Abs-matrix x = Abs-matrix y
  shows x = y
<proof>
```

lemma *Abs-matrix-ne*:
assumes $x: x \in \text{matrix}$
and $y: y \in \text{matrix}$
and $\text{eq}: x \neq y$
shows $\text{Abs-matrix } x \neq \text{Abs-matrix } y$
 $\langle \text{proof} \rangle$

lemma *singl-mat-zero*:
assumes $\text{singl-mat}: \text{singleton-matrix } i \ j \ x = 0$
shows $x = (0::'a::\text{zero})$
 $\langle \text{proof} \rangle$

lemma *zero-impl-sing-mat-zero*:
assumes $x\text{-zero}: x = (0::'a::\text{zero})$
shows $\text{singleton-matrix } i \ j \ x = 0$
 $\langle \text{proof} \rangle$

lemma *singl-mat-not-zero*:
assumes $\text{singl-mat}: \text{singleton-matrix } i \ j \ x \neq 0$
shows $x \neq (0::'a::\text{zero})$
 $\langle \text{proof} \rangle$

The following lemma is the first one where we had to add the sortedness property of vectors.

The following lemmas will allow us to relate our definition of the zero matrix for the type $'a \ \text{spmat}$, i.e., *non-zero-spmat*, with the one of the zero matrix for type $'a \ \text{matrix}$.

lemma *sparse-row-vector-zero-impl-non-zero-spvec*:
assumes $\text{sp-r}: \text{sparse-row-vector } A = 0$
and $\text{srted}: \text{sorted-spvec } A$
shows $\text{non-zero-spvec } A = 0$
 $\langle \text{proof} \rangle$

lemma *sorted-sparse-matrix-cons2*:
assumes $\text{srted}: \text{sorted-sparse-matrix } (a \ \# \ b \ \# \ A)$
shows $\text{sorted-sparse-matrix } (a \ \# \ A)$
 $\langle \text{proof} \rangle$

lemma *disj-matrices-A-minus-A*:
assumes $A\text{-not-zero}: (A::'a::\text{lordered-ring matrix}) \neq 0$
shows $\neg (\text{disj-matrices } A \ (- \ A))$
 $\langle \text{proof} \rangle$

lemma *sorted-sparse-matrix-cons*:
assumes $\text{srted}: \text{sorted-sparse-matrix } (a \ \# \ A)$
shows $\text{sorted-sparse-matrix } A$
 $\langle \text{proof} \rangle$

The following lemma proves the equivalence between the zero matrix and our definition of zero as a sparse matrix. The lemma requires the sparse matrix to be sorted.

lemma *sparse-row-matrix-zero-eq-non-zero-spmat-zero* :
assumes *sorted-sp-mat-A*: *sorted-sparse-matrix A*
shows (*sparse-row-matrix A = (0::'a::lordered-ring matrix)*)
= (non-zero-spmat A = (0::nat))
<proof>

The computation of the bound is now made by means of a For loop, where the terminating condition is to get to a null matrix.

The process is similar to the one applied in the constructive version in the BPL, but using sparse matrices instead of matrices.

definition *local-bound-gen-spmat* ::
((('a::lordered-ring) spmat => 'a spmat) => ('a spmat) => nat => nat
where *local-bound-gen-spmat f A n*
= For (λ y. non-zero-spmat y ≠ 0) f (λ y n. n + (1::nat)) A n

definition *local-bound-spmat* ::
((('a::lordered-ring) spmat => 'a spmat) => ('a spmat) => nat
where *local-bound-spmat f A ≡ local-bound-gen-spmat f A 0*

We also need a definition of the summation of the power series of a given matrix up to a given bound.

primrec *fin-sum-spmat*
:: *((('a::lordered-ring) spmat => 'a spmat) => ('a spmat) => nat => 'a spmat*
where *fin-sum-spmat f A 0 = A*
| *fin-sum-spmat f A (Suc n) = add-spmat ((f^(Suc n)) A, fin-sum-spmat f A n)*

With the previous definitions we are ready to give the definition of α and Φ for sparse matrices.

definition α -*spmat* :: *((('a::lordered-ring) spmat => 'a spmat*
where α -*spmat A = (minus-spmat (pert-spmat-sort (hom-oper-spmat A)))*

The following definition is the one to be later compared to the one of Φ

definition Φ -*spmat* :: *((('a::lordered-ring) spmat => 'a spmat*
where Φ -*spmat A = fin-sum-spmat α-spmat A (local-bound-spmat α-spmat A)*

definition *example-zero* :: *int spmat*
where *example-zero == [(3::nat, [(3::nat), (5::int)])]*

definition *example-one* :: *int spmat*
where *example-one ==*
(0::nat, (0::nat, 5::int) # (2, - 9) # (6, 8) # [])
(1::nat, (1::nat, 4::int) # (2, 0) # (8, 8) # [])
(2::nat, (2::nat, 6::int) # (3, 7) # (9, 23) # [])

```

# (16::nat, (13::nat, -8::int) # (19, 12) # [])
# (29::nat, (3::nat, 5::int) # (4, 6) # (7, 8) # [])
# []

```

definition *example-one'* :: int spmat

```

where example-one' == (0::nat, (0::nat, 0::int) # (2, 0) # (6, 0) # [])
# (1::nat, (1::nat, 0::int) # (2, 0) # (8, 0) # [])
# (2::nat, (2::nat, 0::int) # (3, 0) # (9, 0) # [])
# (29::nat, (3::nat, 0::int) # (4, 0) # (7, 0) # [])
# []

```

lemma *alpha-execute-sparse*:

```

shows  $\alpha$  (sparse-row-matrix (A::'a::lordered-ring spmat))
= sparse-row-matrix ( $\alpha$ -spmat A)
<proof>

```

lemma *fun-matrix-add*:

```

shows ((f::'a matrix => 'a matrix) + g) (A::'a::lordered-ring matrix) = f A +
g A
<proof>

```

lemma *nth-power-execute-sparse*:

```

fixes f :: 'a matrix => 'a::lordered-ring matrix
fixes f-spmat :: 'a spmat => 'a spmat
assumes f-exec:  $\bigwedge A. f$  (sparse-row-matrix A)
= sparse-row-matrix (f-spmat A)
shows (f ^ n) (sparse-row-matrix A)
= sparse-row-matrix ((f-spmat ^ n) A)
<proof>

```

corollary *alpha-nth-power-execute-sparse*:

```

shows ( $\alpha$  ^ n) (sparse-row-matrix A)
= sparse-row-matrix (( $\alpha$ -spmat ^ n) A)
<proof>

```

lemma *fin-sum-alpha-up-to-n-execute-sparse*:

```

shows fin-sum  $\alpha$  n (sparse-row-matrix A)
= sparse-row-matrix (fin-sum-spmat  $\alpha$ -spmat A n)
<proof>

```

lemma *fin-sum-up-to-n-execute-sparse'*:

```

assumes m-eq-n: m = n
shows fin-sum  $\alpha$  m (sparse-row-matrix A)
= sparse-row-matrix (fin-sum-spmat  $\alpha$ -spmat A n)
<proof>

```

lemma *sorted-sparse-matrix-add-spmat*:

```

assumes srtd-A: sorted-sparse-matrix A
and srtd-B: sorted-sparse-matrix B

```

shows *sorted-sparse-matrix* (*add-spmat* (*A*, *B*))
 ⟨*proof*⟩

As we have proved, the *hom-oper-spmat* operation preserves order

lemma *sorted-spvec* (α -*spmat* *example-one*)
 ⟨*proof*⟩

lemma *sorted-spvec-alpha-spmat*:
assumes *srtid*: *sorted-spvec* *A*
shows *sorted-spvec* (α -*spmat* *A*)
 ⟨*proof*⟩

lemma *sorted-spvec-alpha-spmat-nth*:
assumes *srtid*: *sorted-spvec* *A*
shows *sorted-spvec* ((α -*spmat* ^{*n*} *A*)
 ⟨*proof*⟩

lemma *sorted-spmat-alpha-spmat*:
shows *sorted-spmat* (α -*spmat* *A*)
 ⟨*proof*⟩

lemma *sorted-spmat-alpha-spmat-nth*:
assumes *srtid-A*: *sorted-spmat* *A*
shows *sorted-spmat* ((α -*spmat* ^{*n*} *A*)
 ⟨*proof*⟩

lemma *sorted-sparse-matrix-alpha*:
assumes *ssm*: *sorted-sparse-matrix* *A*
shows *sorted-sparse-matrix* (α -*spmat* *A*)
 ⟨*proof*⟩

lemma *sorted-sparse-matrix-alpha-nth*:
assumes *ssm*: *sorted-sparse-matrix* *A*
shows *sorted-sparse-matrix* ((α -*spmat* ^{*n*} *A*)
 ⟨*proof*⟩

37.2 Equivalence between the local nilpotency bound for sparse matrices and matrices.

lemma *local-bounded-func- α -matrix*:
shows *local-bounded-func* (α ::'*a*::*lordered-ring matrix* => '*a matrix*)
 ⟨*proof*⟩

corollary *α -matrix-terminates*:
shows *terminates* (($\lambda y. y \neq 0$),
 α ::'*a*::*lordered-ring matrix* => '*a matrix*,
sparse-row-matrix *A*)
 ⟨*proof*⟩

lemma *local-bound-spmat*:
shows *local-bound* α (*sparse-row-matrix* A)
 $=$ (*LEAST* n . *sparse-row-matrix* (α -*spmat* $\hat{\ } n$) ($A::'a::\text{ordered-ring spat}$)) $=$ ($0::'a \text{ matrix}$)
 $\langle \text{proof} \rangle$

lemma *local-bound-spmat-termin*:
shows *local-bound* α (*sparse-row-matrix* A) $=$
(*LEAST* n . *sparse-row-matrix* (α -*spmat* $\hat{\ } n$) ($A::'a::\text{ordered-ring spat}$)) $=$ ($0::'a \text{ matrix}$)
 $\langle \text{proof} \rangle$

lemma *least-eq*:
assumes *eq*: $\forall n::\text{nat}. f\ n = g\ n$
shows (*LEAST* n . $f\ n$) $=$ (*LEAST* n . $g\ n$)
 $\langle \text{proof} \rangle$

lemma *LEAST-execute-sparse*:
assumes *ssm*: *sorted-sparse-matrix* A
shows (*LEAST* n . *sparse-row-matrix* (α -*spmat* $\hat{\ } n$) ($A::'a::\text{ordered-ring spat}$)) $=$ ($0::'a \text{ matrix}$) $=$
(*LEAST* n . *non-zero-spmat* (α -*spmat* $\hat{\ } n$) ($A::'a::\text{ordered-ring spat}$)) $=$ ($0::\text{nat}$)
 $\langle \text{proof} \rangle$

lemma *local-bound-alpha-spmat*:
assumes *ssm*: *sorted-sparse-matrix* A
shows *local-bound* α (*sparse-row-matrix* A) $=$
(*LEAST* n . *non-zero-spmat* (α -*spmat* $\hat{\ } n$) ($A::'a::\text{ordered-ring spat}$)) $=$ ($0::\text{nat}$)
 $\langle \text{proof} \rangle$

Make the simplification rule for *local-bound-gen*:

lemmas *local-bound-gen-spmat-simp* $=$
For-simp[*of* ($\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat})$) - $\lambda y\ n. n+(1::\text{nat})$,
simplified local-bound-gen-spmat-def[*symmetric*]]

Now, we connect the necessary termination of For with our termination condition, *local-bounded-func*.

Then, under the *local-bounded-func* premise the loop will be terminating.

lemma *local-bounded-func-alpha-impl-terminates-loop*:
local-bounded-func ($\alpha::'a \text{ matrix} \Rightarrow 'a \text{ matrix}$)
 $=$ ($\forall x. \text{terminates } (\lambda y. y \neq 0, \alpha, (x::'a::\text{ordered-ring matrix}))$)
 $\langle \text{proof} \rangle$

The following lemma transfers the condition of termination from matrices to sparse matrices.

lemma *local-bounded-func-alpha-impl-terminates-loop-spmat*:

assumes *ssm*: sorted-sparse-matrix ($A::'a::\text{ordered-ring spmat}$)
shows *terminates* ($\lambda y. y \neq 0, \alpha, \text{sparse-row-matrix } A$)
 $= \text{terminates } (\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat}), \alpha\text{-spmat}, A)$
 $\langle \text{proof} \rangle$

lemma *local-bounded-func-impl-terminates-spmat-loop*:
assumes *ssm*: sorted-sparse-matrix ($A::'a::\text{ordered-ring spmat}$)
shows *terminates* ($\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat}), \alpha\text{-spmat}, A$)
 $\langle \text{proof} \rangle$

lemma *LEAST-local-bound-non-zero-spmat*:
assumes *is-zero*: non-zero-spmat $A = 0$
shows ($\text{LEAST } n::\text{nat. non-zero-spmat } ((\alpha\text{-spmat } ^n) A) = (0::\text{nat})) = 0$
 $\langle \text{proof} \rangle$

lemma *local-bound-gen-spmat-correct*:
 $\text{terminates } (\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat}), \alpha\text{-spmat}, A)$
 $\implies \text{local-bound-gen-spmat } \alpha\text{-spmat } A \ m$
 $= m + (\text{LEAST } n::\text{nat. non-zero-spmat } ((\alpha\text{-spmat } ^n) A) = 0)$
 $\langle \text{proof} \rangle$

The following lemma exactly represents the difference between our old definitions, with which we proved the BPL, and the new ones, from which we are trying to generate code; under the termination premise, both *LEAST* $n. (f \wedge n) x = (0::'b)$, the old definition of local nilpotency, and *local-bound* $f x$, the loop computing the lower bound, are equivalent

Whereas *LEAST* $n. (f \wedge n) x = (0::'b)$ does not have a computable interpretation, *local-bound* $f x$ does have it, and code can be generated from it.

lemma *local-bound-spmat-correct*:
 $\text{terminates } (\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat}), \alpha\text{-spmat}, A) \implies$
 $\text{local-bound-spmat } \alpha\text{-spmat } A = (\text{LEAST } n::\text{nat. non-zero-spmat } ((\alpha\text{-spmat } ^n) A) = 0)$
 $\langle \text{proof} \rangle$

lemma *local-bounded-func-impl-local-bound-spmat-is-Least*:
assumes *ssm*: sorted-sparse-matrix ($A::'a::\text{ordered-ring spmat}$)
shows *local-bound-spmat* $\alpha\text{-spmat } A$
 $= (\text{LEAST } n::\text{nat. non-zero-spmat } ((\alpha\text{-spmat } ^n) A) = 0)$
 $\langle \text{proof} \rangle$

lemma *local-bound-eq-local-bound-spmat*:
assumes *ssm*: sorted-sparse-matrix ($A::'a::\text{ordered-ring spmat}$)
shows *local-bound-spmat* $\alpha\text{-spmat } A$
 $= \text{local-bound } \alpha (\text{sparse-row-matrix } A)$
 $\langle \text{proof} \rangle$

lemma *phi-execute-sparse*:

```

assumes ssm: sorted-sparse-matrix (A::'a::ordered-ring spmat)
shows sparse-row-matrix ( $\Phi$ -spmat A)
= ( $\Phi$ ::'a::ordered-ring matrix => 'a matrix) (sparse-row-matrix A)
<proof>

```

37.3 Some examples of code generation.

It must be noted that these examples execute the definitions over sparse matrices, and are carried out by means of Haftmann's code generation tool.

Consequently, they are not computed directly over the definitions on '*a matrix*', which were the ones proved to be an instance of the BPL.

Later we will use the HCL to carry out computations with the definitions over the type '*a matrix*'.

The value operator is rather slow even for easy examples

```

value example-zero
value  $\alpha$ -spmat example-zero

```

```

definition foos:: int spmat
  where foos == transpose-spmat [(3::nat, [(4::nat), (5::int))])

```

```

definition foos1:: int spmat
  where foos1 == ( $\alpha$ -spmat^(1::nat)) example-zero

```

```

definition foos2:: int spmat
  where foos2 == ( $\alpha$ -spmat^(2::nat)) example-zero

```

```

definition foos3:: int spmat
  where foos3 == ( $\alpha$ -spmat^(3::nat)) example-zero

```

```

definition foos4:: int spmat
  where foos4 == ( $\alpha$ -spmat^(4::nat)) example-zero

```

```

definition foos5:: int spmat
  where foos5 == ( $\alpha$ -spmat^(5::nat)) example-zero

```

```

definition foos6:: int spmat
  where foos6 == ( $\alpha$ -spmat^(6::nat)) example-zero

```

```

definition foos7:: int spmat
  where foos7 == ( $\alpha$ -spmat^(7::nat)) example-zero

```

```

definition foos-local-bound :: nat
  where foos-local-bound == local-bound-spmat  $\alpha$ -spmat example-zero

```

```

definition foos-Phi:: int spmat
  where foos-Phi ==  $\Phi$ -spmat example-zero

```

definition *goos*:: *int spmat*
where *goos* == *transpose-spmat example-one*

definition *goos1*:: *int spmat*
where *goos1* == (α -*spmat*^(1::nat)) *example-one*

definition *goos2*:: *int spmat*
where *goos2* == (α -*spmat*^(2::nat)) *example-one*

definition *goos3*:: *int spmat*
where *goos3* == (α -*spmat*^(3::nat)) *example-one*

definition *goos4*:: *int spmat*
where *goos4* == (α -*spmat*^(4::nat)) *example-one*

definition *goos5*:: *int spmat*
where *goos5* == (α -*spmat*^(5::nat)) *example-one*

definition *goos6*:: *int spmat*
where *goos6* == (α -*spmat*^(6::nat)) *example-one*

definition *goos7*:: *int spmat*
where *goos7* == (α -*spmat*^(7::nat)) *example-one*

definition *goos30*:: *int spmat*
where *goos30* == (α -*spmat*^(*local-bound-spmat* α -*spmat example-one*)) *example-one*

We can also compare a matrix to the zero matrix

definition *goos30-eq-0*:: *bool*
where *goos30-eq-0* = (*non-zero-spmat* ((α -*spmat*^(*local-bound-spmat* α -*spmat example-one*)) *example-one*) = (*0*::*nat*))

definition *goos-local-bound*::*nat*
where *goos-local-bound* = *local-bound-spmat* α -*spmat example-one*

definition *goos-Phi*:: *int spmat*
where *goos-Phi* == Φ -*spmat example-one*

definition *blaa* :: *int spmat*
where *blaa* == *hom-oper-spmat example-one*

definition *blaa-square*:: *int spmat*
where *blaa-square* == (*hom-oper-spmat*²) *example-one*

definition *blaa-three*:: *int spmat*
where *blaa-three* == (*hom-oper-spmat*³) *example-one*

definition *blaas*:: *int spmat*

where *blaas* == *pert-spmat example-one*

definition *blaas-square*:: *int spat*

where *blaas-square* == (*pert-spmat*²) *example-one*

The following are just examples of the code generated from the Isabelle definitions over sparse matrices in order to check that they are compatible with the code generation facility.

export-code *blaa blaa-square blaa-three blaas blaas-square*

goos goos1 goos2 goos3 goos4 goos5 goos6 goos7 goos30

goos30-eq-0

goos-local-bound goos-Phi

foos foos1 foos2 foos3 foos4 foos5 foos6 foos7

foos-local-bound foos-Phi

in *SML module-name example-Bicomplex*

file *example-Bicomplex.ML*

⟨*ML*⟩

37.4 Some lemmas to get code generation in Obua's way

In this Section we will pay attention to get to execute the definitions over which we have proved the instance before, for instance, Φ .

Before executing them, we have to provide the HXL with the lemmas that link such definitions with the definitions over sparse matrices, such as α -*spmat*.

Some preliminar results are also required to get executions in the HCL.

lemma *neg-int*: *neg ((number-of x)::int) = neg x*

⟨*proof*⟩

lemma *split-apply*: *split f (a, b) = f a b*

⟨*proof*⟩

definition *add-3*:: *nat => nat*

where *add-3 x* = *x + (3::nat)*

lemma *funpow-rec*: *fⁿ = (if n = (0::nat) then id else f o (f^(n - 1)))*

⟨*proof*⟩

lemma *funpow-rec-calc*:

f^(number-of w)

= *(if (number-of w = (0::nat)) then id else f o (f^{((number-of w) - 1)}))*

⟨*proof*⟩

lemma *comp-calc*: *(f o g) x = (f (g x))*

⟨*proof*⟩

lemma *id-calc*: $id\ x = x$
 ⟨proof⟩

lemmas *compute-iterative* =
add-3-def
funpow-rec-calc
comp-calc
id-calc
compute-hol
compute-numeral
NatBin.mod-nat-number-of
NatBin.div-nat-number-of
NatBin.nat-number-of

⟨ML⟩

lemma *fin-sum-spmat-rec*:
fin-sum-spmat f A n =
 (if $n = 0$ then A else *add-spmat* ($((f^n)\ A)$, *fin-sum-spmat f A* ($n - 1$)))
 ⟨proof⟩

lemma *fin-sum-spmat-rec-calc*:
fin-sum-spmat f A (*number-of* n) =
 (if (*number-of* $n = (0::nat)$) then A
 else *add-spmat* ($((f^{number-of\ n})\ A)$,
fin-sum-spmat f A ($(number-of\ n) - 1$)))
 ⟨proof⟩

lemmas *compute-phi-sparse* =

— The set of lemmas we use from this theory
 — The lemma computing Φ
sym [*OF phi-execute-sparse*]
Phi-spmat-def

— The lemmas computing the bound
sym [*OF local-bound-eq-local-bound-spmat*]
local-bound-spmat-def
local-bound-gen-spmat-def
For-simp
non-zero-spmat.simps
non-zero-spvec.simps

— The lemmas dealing with the termination predicate
terminates-rec

— The lemmas computing the finite sum of sparse matrices
fin-sum-spmat-rec
fin-sum-spmat-rec-calc

— The lemma computing addition of matrices
add-spmat.simps

— The lemmas computing function powers
funpow-rec-calc comp-calc
id-calc
alpha-nth-power-execute-sparse

— The lemmas computing alpha
alpha-execute-sparse
 α -spmat-def

— The lemmas computing the differential
diff-matrix1-execute-sparse
sym [OF sparse-row-matrix-differ-spmat]
sparse-row-matrix-differ-spmat-differ-spmat-sort
differ-spmat-sort.simps

— The lemmas computing the homotopy operator
hom-oper-matrix1-execute-sparse-simp
hom-oper-spmat.simps

— The lemmas computing the perturbation operator
pert-matrix1-execute-sparse-simp
pert-spmat-sort.simps

— Lemma for the minus operation over matrices
minus-spmat.simps

— Some additional library lemmas also required
sort-spvec.simps
insert-sorted.simps
compute-hol
compute-numeral
NatBin.mod-nat-number-of
NatBin.div-nat-number-of
NatBin.nat-number-of
neg-int
sorted-sp-simps
sparse-row-matrix-arith-simps
map.simps
split-apply

— And of course, some matrices:
example-one-def
example-one'-def
example-zero-def

The BARRAS mode seems to be a more flexible way for code generation,

where, for instance, lambda abstractions are allowed in the definitions.

Apparently is also slower.

$\langle ML \rangle$

Different ways to compute the local bound:

$\langle ML \rangle$

Different ways to compute the result of applying Φ to the matrix *example-one*.

$\langle ML \rangle$

Some other experiments making use of the SML mode of the HCL, instead of the BARRAS mode.

$\langle ML \rangle$

37.5 Code generation for the series Ψ

The following results will permit us to apply code generation also from the series Ψ .

They are similar to the ones already proved for α and Φ .

The following definition is the one to be compared with β .

definition $\beta\text{-spmat} :: ('a::\text{ordered-ring}) \text{ spmat} \Rightarrow 'a \text{ spmat}$
where $\beta\text{-spmat } A = (\text{minus-spmat } (\text{hom-oper-spmat } (\text{pert-spmat-sort } A)))$

The following definition is the one to be later compared with the one of Ψ .

definition $\Psi\text{-spmat} :: ('a::\text{ordered-ring}) \text{ spmat} \Rightarrow 'a \text{ spmat}$
where $\Psi\text{-spmat } A == \text{fin-sum-spmat } \beta\text{-spmat } A \text{ (local-bound-spmat } \beta\text{-spmat } A)$

lemma *beta-equiv*: $\beta = (\lambda A. - (h (\delta A)))$
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-beta-spmat*:
assumes *srt*: *sorted-spmat* *A*
shows *sorted-spmat* ($\beta\text{-spmat } A$)
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-beta-spmat-nth*:
assumes *srt*: *sorted-spmat* *A*
shows *sorted-spmat* $((\beta\text{-spmat } ^n) A)$
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-beta-spmat*:
shows *sorted-spmat* ($\beta\text{-spmat } A$)
 $\langle \text{proof} \rangle$

lemma *sorted-spmat-beta-spmat-nth*:
assumes *srt*: *sorted-spmat* *A*

shows *sorted-spmat* $((\beta\text{-spmat}^n) A)$
 $\langle \text{proof} \rangle$

lemma *sorted-sparse-matrix-beta*:
assumes *ssm*: *sorted-sparse-matrix* A
shows *sorted-sparse-matrix* $(\beta\text{-spmat } A)$
 $\langle \text{proof} \rangle$

lemma *sorted-sparse-matrix-beta-nth*:
assumes *ssm*: *sorted-sparse-matrix* A
shows *sorted-sparse-matrix* $((\beta\text{-spmat}^n) A)$
 $\langle \text{proof} \rangle$

lemma *beta-execute-sparse*:
 β (*sparse-row-matrix* A) = *sparse-row-matrix* $(\beta\text{-spmat } A)$
 $\langle \text{proof} \rangle$

corollary *beta-nth-power-execute-sparse*:
shows $(\beta^{\wedge} n)$ (*sparse-row-matrix* A)
= *sparse-row-matrix* $((\beta\text{-spmat}^n) A)$
 $\langle \text{proof} \rangle$

lemma *fin-sum-beta-up-to-n-execute-sparse*:
shows *fin-sum* β n (*sparse-row-matrix* A)
= *sparse-row-matrix* (*fin-sum-spmat* $\beta\text{-spmat } A$ n)
 $\langle \text{proof} \rangle$

lemma *local-bound-spmat-beta*:
assumes *bounded-β*: *local-bounded-func* $(\beta::'a::\text{ordered-ring matrix} \Rightarrow 'a \text{ matrix})$
shows *local-bound* β (*sparse-row-matrix* $(A::'a::\text{ordered-ring spat})$)
= (*LEAST* n . *sparse-row-matrix* $((\beta\text{-spmat}^n) A) = 0$)
 $\langle \text{proof} \rangle$

lemma *LEAST-execute-sparse-beta*:
assumes *ssm*: *sorted-sparse-matrix* A
shows (*LEAST* n . *sparse-row-matrix* $((\beta\text{-spmat}^n) A)$)
 $(A::'a::\text{ordered-ring spat})$)
= ($0::'a \text{ matrix}$) =
(*LEAST* n . *non-zero-spmat* $((\beta\text{-spmat}^n) A) = (0::\text{nat}))$)
 $\langle \text{proof} \rangle$

lemma *local-bound-beta-spmat*:
assumes *bounded-β*: *local-bounded-func* $(\beta::'a::\text{ordered-ring matrix} \Rightarrow 'a \text{ matrix})$
and *ssm*: *sorted-sparse-matrix* A
shows *local-bound* β (*sparse-row-matrix* A)
= (*LEAST* n . *non-zero-spmat* $((\beta\text{-spmat}^n) A)$)
 $(A::'a::\text{ordered-ring spat}) = (0::\text{nat}))$

$\langle proof \rangle$

We make the simplification rule for *local-bound-gen*:

Now, we connect the necessary termination of For with our termination condition, *local-bounded-func*.

Then, under the *local-bounded-func* premise the loop will be terminating.

lemma *local-bounded-func-beta-impl-terminates-loop*:
local-bounded-func ($\beta :: 'a \text{ matrix} \Rightarrow 'a \text{ matrix}$)
 $= (\forall x. \text{terminates } (\lambda y. y \neq 0, \beta, (x :: 'a :: \text{ordered-ring matrix})))$
 $\langle proof \rangle$

The following lemma transfers the condition of termination from matrices to sparse matrices.

lemma *local-bounded-func-beta-impl-terminates-loop-spmat*:
assumes *ssm*: *sorted-sparse-matrix* ($A :: 'a :: \text{ordered-ring spat}$)
shows *terminates* ($\lambda y. y \neq 0, \beta, \text{sparse-row-matrix } A$)
 $= \text{terminates } (\lambda y. \text{non-zero-spmat } y \neq (0 :: \text{nat}), \beta\text{-spmat}, A)$
 $\langle proof \rangle$

lemma *local-bounded-func-impl-terminates-beta-spmat-loop*:
assumes *ssm*: *sorted-sparse-matrix* ($A :: 'a :: \text{ordered-ring spat}$)
and *locbf*: *local-bounded-func* ($\beta :: 'a :: \text{ordered-ring matrix} \Rightarrow 'a \text{ matrix}$)
shows *terminates* ($\lambda y. \text{non-zero-spmat } y \neq (0 :: \text{nat}), \beta\text{-spmat}, A$)
 $\langle proof \rangle$

lemma *LEAST-local-bound-beta-non-zero-spmat*:
assumes *is-zero*: *non-zero-spmat* $A = 0$
shows ($\text{LEAST } n :: \text{nat}. \text{non-zero-spmat } ((\beta\text{-spmat} \wedge n) A)$
 $= (0 :: \text{nat})) = 0$
 $\langle proof \rangle$

lemma *local-bound-gen-spmat-beta-correct*:
shows *terminates* ($\lambda y. \text{non-zero-spmat } y \neq (0 :: \text{nat}), \beta\text{-spmat}, A$)
 $\implies \text{local-bound-gen-spmat } \beta\text{-spmat } A \ m$
 $= m + (\text{LEAST } n :: \text{nat}. \text{non-zero-spmat } ((\beta\text{-spmat} \wedge n) A) = 0)$
 $\langle proof \rangle$

The following lemma exactly represents the difference between our old definitions, with which we proved the BPL, and the new ones, from which we are trying to generate code; under the termination premise, both *LEAST n. (f ^ n) x = (0 :: 'b)*, the old definition of local nilpotency, and *local-bound f x*, the loop computing the lower bound, are equivalent

Whereas *LEAST n. (f ^ n) x = (0 :: 'b)* does not have a computable interpretation, *local-bound f x* does have it, and code can be generated from it.

lemma *local-bound-beta-spmat-correct:*

terminates $(\lambda y. \text{non-zero-spmat } y \neq (0::\text{nat}), \beta\text{-spmat}, A) \implies$
local-bound-spmat $\beta\text{-spmat } A$
 $= (\text{LEAST } n::\text{nat}. \text{non-zero-spmat } ((\beta\text{-spmat } ^n) A) = 0)$
<proof>

lemma *nrows-hom-oper-pert-decre:*

assumes *A-not-null:* $(A::'a::\text{lordered-ring matrix}) \neq 0$
shows *nrows* $((- (\text{hom-oper-matrix1 } \circ \text{pert-matrix1})) A) < \text{nrows } A$
(is nrows $((- ?f) A) < \text{nrows } A$)
<proof>

corollary *nrows-beta-decre:*

assumes *A-not-null:* $(A::'a::\text{lordered-ring matrix}) \neq 0$
shows *nrows* $(\beta A) < \text{nrows } A$
<proof>

lemma *local-bounded-func-beta-matrix:*

shows *local-bounded-func* $(\beta::'a::\text{lordered-ring matrix} \implies 'a \text{ matrix})$
<proof>

lemma *local-bounded-func-beta-impl-local-bound-spmat-is-Least:*

assumes *ssm:* *sorted-sparse-matrix* $(A::'a::\text{lordered-ring spat})$
shows *local-bound-spmat* $\beta\text{-spmat } A$
 $= (\text{LEAST } n::\text{nat}. \text{non-zero-spmat } ((\beta\text{-spmat } ^n) A) = 0)$
<proof>

lemma *local-bound-eq-local-bound-spmat-beta:*

assumes *ssm:* *sorted-sparse-matrix* $(A::'a::\text{lordered-ring spat})$
shows *local-bound-spmat* $\beta\text{-spmat } A = \text{local-bound } \beta (\text{sparse-row-matrix } A)$
<proof>

lemma *psi-execute-sparse:*

assumes *ssm:* *sorted-sparse-matrix* $(A::'a::\text{lordered-ring spat})$
shows *sparse-row-matrix* $(\Psi\text{-spmat } A)$
 $= (\Psi::'a::\text{lordered-ring matrix} \implies 'a \text{ matrix}) (\text{sparse-row-matrix } A)$
<proof>

lemmas *compute-phi-psi-sparse =*

— The set of lemmas we use from this theory

— The lemma computing Φ

sym [*OF phi-execute-sparse*]

Phi-spmat-def

— The lemma computing Ψ

sym [*OF psi-execute-sparse*]

Psi-spmat-def

- The lemma computing the bound for α
sym [OF local-bound-eq-local-bound-spmat]

- The lemma computing the bound for β
sym [OF local-bound-eq-local-bound-spmat-beta]

- The generic lemmas computing the bound
local-bound-spmat-def
local-bound-gen-spmat-def
For-simp
non-zero-spmat.simps
non-zero-spvec.simps

- The lemmas dealing with the termination predicate
terminates-rec

- The lemmas computing the finite sum of sparse matrices
fin-sum-spmat-rec
fin-sum-spmat-rec-calc

- The lemma computing addition of matrices
add-spmat.simps

- The lemmas computing function powers
funpow-rec-calc
comp-calc
id-calc
alpha-nth-power-execute-sparse
beta-nth-power-execute-sparse

- The lemmas computing beta
alpha-execute-sparse
 α -spmat-def

- The lemmas computing beta
beta-execute-sparse
 β -spmat-def

- The lemmas computing the differential
diff-matrix1-execute-sparse
sym [OF sparse-row-matrix-differ-spmat]
sparse-row-matrix-differ-spmat-differ-spmat-sort
differ-spmat-sort.simps

- The lemmas computing the homotopy operator
hom-oper-matrix1-execute-sparse-simp
hom-oper-spmat.simps

- The lemmas computing the perturbation operator

pert-matrix1-execute-sparse-simp
pert-spmat-sort.simps

— Lemma for the minus operation over matrices
minus-spmat.simps

— Some additional library lemmas also required
sort-spvec.simps
insert-sorted.simps
compute-hol
compute-numeral
NatBin.mod-nat-number-of
NatBin.div-nat-number-of
NatBin.nat-number-of
neg-int
sorted-sp-simps
sparse-row-matrix-arith-simps
map.simps
split-apply

— And of course, some matrices:
example-one-def
example-one'-def
example-zero-def

The BARRAS mode seems to be a more flexible way for code generation, where, for instance, lambda abstractions are allowed in the definitions.

Apparently is also slower.

$\langle ML \rangle$

Different ways to compute the local bound:

$\langle ML \rangle$

Different ways to compute the result of applying Φ to the matrix *example-one*.

$\langle ML \rangle$

lemma *funpow-equiv*:
 shows $(g \circ f)^{\wedge}(Suc\ n) = g \circ ((f \circ g)^{\wedge}n) \circ f$
 $\langle proof \rangle$

lemma *f-id*: $f \circ id = f$
 $\langle proof \rangle$

lemma *fun-Compl-equiv*: $-(f \circ g) = (-f) \circ g$
 $\langle proof \rangle$

lemma *funpow-zip-next*:
 $f^{\wedge}(n + 1) = f^{\wedge}n \circ f$

```

    <proof>

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

declare zero-matrix-def [code func del]

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

declare plus-matrix-def [code func del]
lemmas [code func] = sparse-row-add-spmat [symmetric]
lemmas [code func] = sparse-row-vector-add [symmetric]

term 0::'a::zero matrix

export-code
  0::'a::zero matrix
  op +::('a::{plus,zero} matrix => 'a matrix => 'a matrix)
  in Haskell file -

declare pert-matrix1-def [code func del]

lemmas [code func] =
  pert-matrix1-execute-sparse-simp
  pert-spmat-sort.simps

declare hom-oper-matrix1-def [code func del]

lemmas [code func] =
  hom-oper-matrix1-execute-sparse-simp
  hom-oper-spmat.simps

declare fun-Compl-def [code func del]

lemmas [code func] = fun-Compl-def

As far as  $\alpha$  is defined for multiple types, we have to somehow restrict
its definition to the appropriate one

Thus, we first delete its definition:
lemma [code func, code func del]:  $\alpha = \alpha$  <proof>

Then we provide a new definition for it with the appropriate data type
definition alpha-matrix ::
  'a::lordered-ring matrix => 'a matrix
  where [code post, code func del]: alpha-matrix =  $\alpha$ 

Then we add the inline tag that will make our definition display each time
we use  $\alpha$ 
lemmas [code inline] = alpha-matrix-def [symmetric]

```

And finally we make use of the required lemmas for code generation

```
lemmas [code func] = alpha-execute-sparse [folded alpha-matrix-def]  
lemmas [code func] = α-spmat-def
```

```
declare  $\Phi$ -def [code func del]
```

At the following lemma we cannot go further using code generation's tool by Haftmann, since we have a conditional rule, not an equation.

Contrarily, HCL can execute the premises, and succeed with the computation.

```
definition foox = ( $\alpha :: 'a::\text{ordered-ring matrix} \Rightarrow -$ )  $\circ \alpha$ 
```

```
code-thms foox
```

```
export-code
```

```
  0::'a::zero matrix  
  op +::('a::{plus,zero} matrix => 'a matrix => 'a matrix)  
  pert-matrix1  
  op - ::'a::ordered-ring => 'a => 'a  
  hom-oper-matrix1  
  alpha-matrix::('a::ordered-ring matrix => 'a matrix)  
  in Haskell file -
```

```
end
```