

# Affine Arithmetic

Fabian Immler

February 23, 2021

## Abstract

We give a formalization of affine forms [1, 2] as abstract representations of zonotopes. We provide affine operations as well as overapproximations of some non-affine operations like multiplication and division. Expressions involving those operations can automatically be turned into (executable) functions approximating the original expression in affine arithmetic.

Moreover we give a verified implementation of a functional algorithm to compute the intersection of a zonotope with a hyperplane, as described in the paper [3].

## Contents

0.1	<i>sum-list</i>	5
0.2	Radiant and Degree	5
<b>1</b>	<b>Euclidean Space: Executability</b>	<b>6</b>
1.1	Ordered representation of Basis and Rounding of Components	6
1.2	Instantiations	7
1.3	Representation as list	9
1.4	Bounded Linear Functions	17
1.5	bounded linear functions	17
<b>2</b>	<b>Affine Form</b>	<b>20</b>
2.1	Auxiliary developments	21
2.2	Partial Deviations	22
2.3	Affine Forms	23
2.4	Evaluation, Range, Joint Range	23
2.5	Domain	25
2.6	Least Fresh Index	25
2.7	Total Deviation	27
2.8	Binary Pointwise Operations	27
2.9	Addition	27
2.10	Total Deviation	28

2.11	Unary Operations	28
2.12	Pointwise Scaling of Partial Deviations	28
2.13	Partial Deviations Scale Pointwise	29
2.14	Pointwise Unary Minus	29
2.15	Constant	30
2.16	Inner Product	30
2.17	Inner Product Pair	30
2.18	Update	31
2.19	Inf/Sup	31
2.20	Minkowski Sum	32
2.21	Splitting	35
2.22	From List of Generators	36
2.22.1	(reverse) ordered coefficients as list	41
2.23	2d zonotopes	44
2.24	Intervals	44
<b>3</b>	<b>Operations on Expressions</b>	<b>47</b>
3.1	Approximating Expression*s*	47
3.2	Syntax	47
3.3	Derived symbols	48
3.4	Constant Folding	49
3.5	Free Variables	51
3.6	Derivatives	56
3.7	Definition of Approximating Function using Affine Arithmetic	64
<b>4</b>	<b>Straight Line Programs</b>	<b>79</b>
4.1	Definition	80
4.2	Reification as straight line program (with common subexpression elimination)	80
4.3	better code equations for construction of large programs	85
<b>5</b>	<b>Approximation with Affine Forms</b>	<b>88</b>
5.1	Approximate Operations	89
5.1.1	set of generated endpoints	89
5.1.2	Approximate total deviation	89
5.1.3	truncate partial deviations	90
5.1.4	truncation with error bound	92
5.1.5	general affine operation	93
5.1.6	Inf/Sup	94
5.2	Min Range approximation	95
5.2.1	Addition	96
5.2.2	Scaling	97
5.2.3	Multiplication	97
5.2.4	Inverse	99

5.3	Reduction (Summarization of Coefficients)	102
5.4	Splitting with heuristics	105
5.5	Approximate Min Range - Kind Of Trigonometric Functions	108
5.6	Power, TODO: compare with Min-range approximation?!	113
5.7	Generic operations on Affine Forms in Euclidean Space	124
<b>6</b>	<b>Counterclockwise</b>	<b>126</b>
6.1	Auxiliary Lemmas	126
6.2	Sort Elements of a List	126
6.3	Abstract CCW Systems	129
<b>7</b>	<b>CCW Vector Space</b>	<b>131</b>
<b>8</b>	<b>CCW for Nonaligned Points in the Plane</b>	<b>133</b>
8.1	Determinant	133
8.2	Strict CCW Predicate	136
8.3	Collinearity	137
8.4	Polygonal chains	139
8.5	Dirvec: Inverse of Polychain	141
8.6	Polychain of Sorted ( <i>polychain-of, ccw'.sortedP</i> )	142
<b>9</b>	<b>CCW for Arbitrary Points in the Plane</b>	<b>144</b>
9.1	Interpretation of Knuth's axioms in the plane	144
9.2	Order prover setup	147
9.3	Contradictions	149
<b>10</b>	<b>Intersection</b>	<b>152</b>
10.1	Polygons and <i>ccw, Counterclockwise-2D-Arbitrary.lex, psi, coll</i>	153
10.2	Orient all entries	153
10.3	Lowest Vertex	154
10.4	Collinear Generators	155
10.5	Independent Generators	156
10.6	Independent Oriented Generators	157
10.7	Half Segments	158
10.8	Mirror	163
10.9	Full Segments	164
10.10	Continuous Generalization	166
10.11	Intersection of Vertical Line with Segment	167
10.12	Bounds on Vertical Intersection with Oriented List of Segments	169
10.13	Bounds on Vertical Intersection with General List of Segments	170
10.14	Approximation from Orthogonal Directions	171
10.15	"Completeness" of Intersection	172

<b>11 Implementation</b>	<b>173</b>
11.1 Reverse Sorted, Distinct Association Lists . . . . .	173
11.2 Degree . . . . .	174
11.3 Auxiliary Definitions . . . . .	174
11.4 Pointwise Addition . . . . .	176
11.5 prod of pdevs . . . . .	176
11.6 Set of Coefficients . . . . .	176
11.7 Domain . . . . .	177
11.8 Application . . . . .	177
11.9 Total Deviation . . . . .	177
11.10 Minkowski Sum . . . . .	178
11.11 Unary Operations . . . . .	178
11.12 Filter . . . . .	179
11.13 Constant . . . . .	179
11.14 Update . . . . .	180
11.15 Approximate Total Deviation . . . . .	181
11.16 Equality . . . . .	181
11.17 From List of Generators . . . . .	181
<b>12 Optimizations for Code Integer</b>	<b>182</b>
<b>13 Optimizations for Code Float</b>	<b>183</b>
<b>14 Target Language debug messages</b>	<b>185</b>
14.1 Printing . . . . .	185
14.2 Write to File . . . . .	185
14.3 Show for Floats . . . . .	185
14.4 Convert Float to Decimal number . . . . .	186
14.4.1 Version that should be easy to prove correct, but slow!	186
14.5 Trusted, but faster version . . . . .	187
14.6 gnuplot output . . . . .	188
14.6.1 vector output of 2D zonotope . . . . .	188
<b>15 Dyadic Rational Representation of Real</b>	<b>189</b>
<b>16 Examples</b>	<b>192</b>
<b>17 Examples on Proving Inequalities</b>	<b>193</b>
<b>18 Examples: Intersection of Zonotopes with Hyperplanes</b>	<b>196</b>
18.1 Example . . . . .	196
<b>theory</b> <i>Affine-Arithmetic-Auxiliarities</i>	
<b>imports</b> <i>HOL-Analysis.Multivariate-Analysis</i>	
<b>begin</b>	

## 0.1 *sum-list*

**lemma** *sum-list-nth-eqI*:

**fixes** *xs ys::'a::monoid-add list*

**shows**

$length\ xs = length\ ys \implies (\bigwedge x\ y. (x, y) \in set\ (zip\ xs\ ys) \implies x = y) \implies$   
 $sum-list\ xs = sum-list\ ys$

*<proof>*

**lemma** *fst-sum-list*:  $fst\ (sum-list\ xs) = sum-list\ (map\ fst\ xs)$

*<proof>*

**lemma** *snd-sum-list*:  $snd\ (sum-list\ xs) = sum-list\ (map\ snd\ xs)$

*<proof>*

**lemma** *take-greater-eqI*:  $take\ c\ xs = take\ c\ ys \implies c \geq a \implies take\ a\ xs = take\ a\ ys$

*<proof>*

**lemma** *take-max-eqD*:

$take\ (max\ a\ b)\ xs = take\ (max\ a\ b)\ ys \implies take\ a\ xs = take\ a\ ys \wedge take\ b\ xs =$   
 $take\ b\ ys$

*<proof>*

**lemma** *take-Suc-eq*:  $take\ (Suc\ n)\ xs = (if\ n < length\ xs\ then\ take\ n\ xs\ @\ [xs\ !\ n]$   
 $else\ xs)$

*<proof>*

## 0.2 *Radian and Degree*

**definition** *rad-of*  $w = w * pi / 180$

**definition** *deg-of*  $w = 180 * w / pi$

**lemma** *rad-of-inverse[simp]*:  $deg-of\ (rad-of\ w) = w$

**and** *deg-of-inverse[simp]*:  $rad-of\ (deg-of\ w) = w$

*<proof>*

**lemma** *deg-of-monoI*:  $x \leq y \implies deg-of\ x \leq deg-of\ y$

*<proof>*

**lemma** *rad-of-monoI*:  $x \leq y \implies rad-of\ x \leq rad-of\ y$

*<proof>*

**lemma** *deg-of-strict-monoI*:  $x < y \implies deg-of\ x < deg-of\ y$

*<proof>*

**lemma** *rad-of-strict-monoI*:  $x < y \implies rad-of\ x < rad-of\ y$

*<proof>*

**lemma** *deg-of-mono[simp]*:  $deg-of\ x \leq deg-of\ y \iff x \leq y$

*<proof>*

**lemma** *rad-of-mono[simp]*:  $\text{rad-of } x \leq \text{rad-of } y \longleftrightarrow x \leq y$   
*<proof>*

**lemma** *deg-of-strict-mono[simp]*:  $\text{deg-of } x < \text{deg-of } y \longleftrightarrow x < y$   
*<proof>*

**lemma** *rad-of-strict-mono[simp]*:  $\text{rad-of } x < \text{rad-of } y \longleftrightarrow x < y$   
*<proof>*

**lemma** *rad-of-lt-iff*:  $\text{rad-of } d < r \longleftrightarrow d < \text{deg-of } r$   
**and** *rad-of-gt-iff*:  $\text{rad-of } d > r \longleftrightarrow d > \text{deg-of } r$   
**and** *rad-of-le-iff*:  $\text{rad-of } d \leq r \longleftrightarrow d \leq \text{deg-of } r$   
**and** *rad-of-ge-iff*:  $\text{rad-of } d \geq r \longleftrightarrow d \geq \text{deg-of } r$   
*<proof>*

**end**

## 1 Euclidean Space: Executability

**theory** *Executable-Euclidean-Space*

**imports**

*HOL-Analysis.Multivariate-Analysis*

*List-Index.List-Index*

*HOL-Library.Float*

*Affine-Arithmetic-Auxiliarities*

**begin**

### 1.1 Ordered representation of Basis and Rounding of Components

**class** *executable-euclidean-space* = *ordered-euclidean-space* +

**fixes** *Basis-list* *eucl-down* *eucl-truncate-down* *eucl-truncate-up*

**assumes** *eucl-down-def*:

$\text{eucl-down } p \ b = (\sum i \in \text{Basis}. \text{round-down } p \ (b \cdot i) \ *_{\mathbb{R}} \ i)$

**assumes** *eucl-truncate-down-def*:

$\text{eucl-truncate-down } q \ b = (\sum i \in \text{Basis}. \text{truncate-down } q \ (b \cdot i) \ *_{\mathbb{R}} \ i)$

**assumes** *eucl-truncate-up-def*:

$\text{eucl-truncate-up } q \ b = (\sum i \in \text{Basis}. \text{truncate-up } q \ (b \cdot i) \ *_{\mathbb{R}} \ i)$

**assumes** *Basis-list[simp]*:  $\text{set } \text{Basis-list} = \text{Basis}$

**assumes** *distinct-Basis-list[simp]*:  $\text{distinct } \text{Basis-list}$

**begin**

**lemma** *length-Basis-list*:

$\text{length } \text{Basis-list} = \text{card } \text{Basis}$

*<proof>*

**end**

**lemma** *eucl-truncate-down-zero*[simp]: *eucl-truncate-down*  $p$   $0 = 0$   
⟨*proof*⟩

**lemma** *eucl-truncate-up-zero*[simp]: *eucl-truncate-up*  $p$   $0 = 0$   
⟨*proof*⟩

## 1.2 Instantiations

**instantiation** *real::executable-euclidean-space*  
**begin**

**definition** *Basis-list-real* :: *real list* **where**  
*Basis-list-real* = [1]

**definition** *eucl-down*  $prec$   $b = round-down$   $prec$   $b$

**definition** *eucl-truncate-down*  $prec$   $b = truncate-down$   $prec$   $b$

**definition** *eucl-truncate-up*  $prec$   $b = truncate-up$   $prec$   $b$

**instance** ⟨*proof*⟩

**end**

**instantiation** *prod::(executable-euclidean-space, executable-euclidean-space)*  
*executable-euclidean-space*

**begin**

**definition** *Basis-list-prod* :: (*'a* × *'b*) *list* **where**

*Basis-list-prod* =  
zip *Basis-list* (replicate (length (*Basis-list::'a list*)) 0) @  
zip (replicate (length (*Basis-list::'b list*)) 0) *Basis-list*

**definition** *eucl-down*  $p$   $a = (eucl-down$   $p$  (fst  $a$ ), *eucl-down*  $p$  (snd  $a$ ))

**definition** *eucl-truncate-down*  $p$   $a = (eucl-truncate-down$   $p$  (fst  $a$ ), *eucl-truncate-down*  $p$  (snd  $a$ ))

**definition** *eucl-truncate-up*  $p$   $a = (eucl-truncate-up$   $p$  (fst  $a$ ), *eucl-truncate-up*  $p$  (snd  $a$ ))

**instance**

⟨*proof*⟩

**end**

**lemma** *eucl-truncate-down-Basis*[simp]:

$i \in \text{Basis} \implies eucl-truncate-down$   $e$   $x \cdot i = truncate-down$   $e$  ( $x \cdot i$ )

⟨*proof*⟩

**lemma** *eucl-truncate-down-correct*:

*dist* ( $x::'a::executable-euclidean-space$ ) (*eucl-down*  $e$   $x$ ) ∈

$\{0..sqrt (DIM('a)) * 2\}$   
*powr of-int (- e)*  
*<proof>*

**lemma** *eucl-down*: *eucl-down e (x::'a::executable-euclidean-space) ≤ x*  
*<proof>*

**lemma** *eucl-truncate-down*: *eucl-truncate-down e (x::'a::executable-euclidean-space)*  
*≤ x*  
*<proof>*

**lemma** *eucl-truncate-down-le*:  
*x ≤ y ⇒ eucl-truncate-down w x ≤ (y::'a::executable-euclidean-space)*  
*<proof>*

**lemma** *eucl-truncate-up-Basis[simp]*: *i ∈ Basis ⇒ eucl-truncate-up e x · i =*  
*truncate-up e (x · i)*  
*<proof>*

**lemma** *eucl-truncate-up*: *x ≤ eucl-truncate-up e (x::'a::executable-euclidean-space)*  
*<proof>*

**lemma** *eucl-truncate-up-le*: *x ≤ y ⇒ x ≤ eucl-truncate-up e (y::'a::executable-euclidean-space)*  
*<proof>*

**lemma** *eucl-truncate-down-mono*:  
**fixes** *x::'a::executable-euclidean-space*  
**shows** *x ≤ y ⇒ eucl-truncate-down p x ≤ eucl-truncate-down p y*  
*<proof>*

**lemma** *eucl-truncate-up-mono*:  
**fixes** *x::'a::executable-euclidean-space*  
**shows** *x ≤ y ⇒ eucl-truncate-up p x ≤ eucl-truncate-up p y*  
*<proof>*

**lemma** *infnorm[code]*:  
**fixes** *x::'a::executable-euclidean-space*  
**shows** *infnorm x = fold max (map (λi. abs (x · i)) Basis-list) 0*  
*<proof>*

**declare** *Inf-real-def[code del]*  
**declare** *Sup-real-def[code del]*  
**declare** *Inf-prod-def[code del]*  
**declare** *Sup-prod-def[code del]*  
**declare** *[[code abort: Inf::real set ⇒ real]]*  
**declare** *[[code abort: Sup::real set ⇒ real]]*  
**declare** *[[code abort: Inf::('a::Inf \* 'b::Inf) set ⇒ 'a \* 'b]]*  
**declare** *[[code abort: Sup::('a::Sup \* 'b::Sup) set ⇒ 'a \* 'b]]*

**lemma** *nth-Basis-list-in-Basis[simp]*:



$n < \text{length } (\text{Basis-list}::'a::\text{executable-euclidean-space list}) \implies \text{Basis-list} ! n \in (\text{Basis}::'a \text{ set})$   
 ⟨proof⟩

### 1.3 Representation as list

**lemma** *nth-eq-iff-index*:

$\text{distinct } xs \implies n < \text{length } xs \implies xs ! n = i \longleftrightarrow n = \text{index } xs \ i$   
 ⟨proof⟩

**lemma** *in-Basis-index-Basis-list*:  $i \in \text{Basis} \implies i = \text{Basis-list} ! \text{index } \text{Basis-list} \ i$   
 ⟨proof⟩

**lemmas** [*simp*] = *length-Basis-list*

**lemma** *sum-Basis-sum-nth-Basis-list*:

$(\sum_{i \in \text{Basis}} f \ i) = (\sum_{i < \text{DIM}('a::\text{executable-euclidean-space})} f \ ((\text{Basis-list}::'a \text{ list}) ! i))$   
 ⟨proof⟩

**definition** *eucl-of-list*  $xs = (\sum (x, i) \leftarrow \text{zip } xs \ \text{Basis-list}. x *_{\mathbb{R}} i)$

**lemma** *eucl-of-list-nth*:

**assumes**  $\text{length } xs = \text{DIM}('a)$   
**shows**  $\text{eucl-of-list } xs = (\sum_{i < \text{DIM}('a::\text{executable-euclidean-space})} (xs ! i) *_{\mathbb{R}} ((\text{Basis-list}::'a \ \text{list}) ! i))$   
 ⟨proof⟩

**lemma** *eucl-of-list-inner*:

**fixes**  $i::'a::\text{executable-euclidean-space}$   
**assumes**  $i \in \text{Basis}$   
**assumes**  $l: \text{length } xs = \text{DIM}('a)$   
**shows**  $\text{eucl-of-list } xs \cdot i = xs ! (\text{index } \text{Basis-list} \ i)$   
 ⟨proof⟩

**lemma** *inner-eucl-of-list*:

**fixes**  $i::'a::\text{executable-euclidean-space}$   
**assumes**  $i \in \text{Basis}$   
**assumes**  $l: \text{length } xs = \text{DIM}('a)$   
**shows**  $i \cdot \text{eucl-of-list } xs = xs ! (\text{index } \text{Basis-list} \ i)$   
 ⟨proof⟩

**definition** *list-of-eucl*  $x = \text{map } ((\cdot) \ x) \ \text{Basis-list}$

**lemma** *index-Basis-list-nth*[*simp*]:

$i < \text{DIM}('a::\text{executable-euclidean-space}) \implies \text{index } \text{Basis-list} \ ((\text{Basis-list}::'a \ \text{list}) ! i) = i$   
 ⟨proof⟩

**lemma** *list-of-eucl-eucl-of-list*[simp]:

$length\ xs = DIM('a::executable-euclidean-space) \implies list-of-eucl\ (eucl-of-list\ xs::'a)$   
 $=\ xs$   
(proof)

**lemma** *eucl-of-list-list-of-eucl*[simp]:

$eucl-of-list\ (list-of-eucl\ x) = x$   
(proof)

**lemma** *length-list-of-eucl*[simp]:  $length\ (list-of-eucl\ (x::'a::executable-euclidean-space))$

$=\ DIM('a)$   
(proof)

**lemma** *list-of-eucl-nth*[simp]:  $n < DIM('a::executable-euclidean-space) \implies list-of-eucl$

$x\ !\ n = x \cdot (Basis-list\ !\ n::'a)$   
(proof)

**lemma** *nth-ge-len*:  $n \geq length\ xs \implies xs\ !\ n = []\ !\ (n - length\ xs)$

(proof)

**lemma** *list-of-eucl-nth-if*:  $list-of-eucl\ x\ !\ n = (if\ n < DIM('a::executable-euclidean-space)$

$then\ x \cdot (Basis-list\ !\ n::'a)\ else\ []\ !\ (n - DIM('a)))$   
(proof)

**lemma** *list-of-eucl-eq-iff*:

$list-of-eucl\ (x::'a::executable-euclidean-space) = list-of-eucl\ (y::'b::executable-euclidean-space)$   
 $\longleftrightarrow$   
 $(DIM('a) = DIM('b) \wedge (\forall\ i < DIM('b). x \cdot Basis-list\ !\ i = y \cdot Basis-list\ !\ i))$   
(proof)

**lemma** *eucl-le-Basis-list-iff*:

$(x::'a::executable-euclidean-space) \leq y \longleftrightarrow$   
 $(\forall\ i < DIM('a). x \cdot Basis-list\ !\ i \leq y \cdot Basis-list\ !\ i)$   
(proof)

**lemma** *eucl-of-list-inj*:  $length\ xs = DIM('a::executable-euclidean-space) \implies length$

$ys = DIM('a) \implies$   
 $(eucl-of-list\ xs::'a) = eucl-of-list\ (ys) \implies xs = ys$   
(proof)

**lemma** *eucl-of-list-map-plus*[simp]:

**assumes** [simp]:  $length\ xs = DIM('a::executable-euclidean-space)$

**shows**  $(eucl-of-list\ (map\ (\lambda x. f\ x + g\ x)\ xs)::'a) =$   
 $eucl-of-list\ (map\ f\ xs) + eucl-of-list\ (map\ g\ xs)$   
(proof)

**lemma** *eucl-of-list-map-uminus*[simp]:

**assumes**  $[simp]: \text{length } xs = DIM('a::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{map } (\lambda x. - f x) xs)::'a) = - \text{eucl-of-list } (\text{map } f xs)$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-map-mult-left* $[simp]:$   
**assumes**  $[simp]: \text{length } xs = DIM('a::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{map } (\lambda x. r * f x) xs)::'a) = r *_R \text{eucl-of-list } (\text{map } f xs)$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-map-mult-right* $[simp]:$   
**assumes**  $[simp]: \text{length } xs = DIM('a::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{map } (\lambda x. f x * r) xs)::'a) = r *_R \text{eucl-of-list } (\text{map } f xs)$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-map-divide-right* $[simp]:$   
**assumes**  $[simp]: \text{length } xs = DIM('a::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{map } (\lambda x. f x / r) xs)::'a) = \text{eucl-of-list } (\text{map } f xs) /_R r$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-map-const* $[simp]:$   
**assumes**  $[simp]: \text{length } xs = DIM('a::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{map } (\lambda x. c) xs)::'a) = c *_R \text{One}$   
 $\langle \text{proof} \rangle$

**lemma** *replicate-eq-list-of-eucl-zero*:  $\text{replicate } DIM('a::\text{executable-euclidean-space})$   
 $0 = \text{list-of-eucl } (0::'a)$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-append-zeroes* $[simp]: \text{eucl-of-list } (xs @ \text{replicate } n 0) = \text{eucl-of-list } xs$   
 $\langle \text{proof} \rangle$

**lemma** *Basis-prodD*:  
**assumes**  $(i, j) \in \text{Basis}$   
**shows**  $i \in \text{Basis} \wedge j = 0 \vee i = 0 \wedge j \in \text{Basis}$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-take-DIM* $[simp]:$   
**assumes**  $d = DIM('b::\text{executable-euclidean-space})$   
**shows**  $(\text{eucl-of-list } (\text{take } d xs)::'b) = (\text{eucl-of-list } xs)$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-eqI*:  
**assumes**  $\text{take } DIM('a) (xs @ \text{replicate } (DIM('a) - \text{length } xs) 0) =$   
 $\text{take } DIM('a) (ys @ \text{replicate } (DIM('a) - \text{length } ys) 0)$   
**shows**  $\text{eucl-of-list } xs = (\text{eucl-of-list } ys)::'a::\text{executable-euclidean-space}$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list-replicate-zero* $[simp]: \text{eucl-of-list } (\text{replicate } E 0) = 0$

*<proof>*

**lemma** *eucl-of-list-Nil[simp]*:  $eucl\text{-of-list } [] = 0$   
*<proof>*

**lemma** *fst-eucl-of-list-prod*:  
**shows**  $fst (eucl\text{-of-list } xs :: 'b :: executable\text{-euclidean-space } \times -) = (eucl\text{-of-list } (take\ DIM('b) xs) :: 'b)$   
*<proof>*

**lemma** *index-zip-replicate1[simp]*:  $index (zip (replicate d a) bs) (a, b) = index\ bs\ b$   
**if**  $d = length\ bs$   
*<proof>*

**lemma** *index-zip-replicate2[simp]*:  $index (zip\ as (replicate\ d\ b)) (a, b) = index\ as\ a$   
**if**  $d = length\ as$   
*<proof>*

**lemma** *index-Basis-list-prod[simp]*:  
**fixes**  $a :: 'a :: executable\text{-euclidean-space}$  **and**  $b :: 'b :: executable\text{-euclidean-space}$   
**shows**  $a \in Basis \implies index\ Basis\text{-list } (a, 0 :: 'b) = index\ Basis\text{-list } a$   
 $b \in Basis \implies index\ Basis\text{-list } (0 :: 'a, b) = DIM('a) + index\ Basis\text{-list } b$   
*<proof>*

**lemma** *eucl-of-list-eq-takeI*:  
**assumes**  $(eucl\text{-of-list } (take\ DIM('a :: executable\text{-euclidean-space}) xs) :: 'a) = x$   
**shows**  $eucl\text{-of-list } xs = x$   
*<proof>*

**lemma** *eucl-of-list-inner-le*:  
**fixes**  $i :: 'a :: executable\text{-euclidean-space}$   
**assumes**  $i \in Basis$   
**assumes**  $l: length\ xs \geq DIM('a)$   
**shows**  $eucl\text{-of-list } xs \cdot i = xs ! (index\ Basis\text{-list } i)$   
*<proof>*

**lemma** *eucl-of-list-prod-if*:  
**assumes**  $length\ xs = DIM('a :: executable\text{-euclidean-space}) + DIM('b :: executable\text{-euclidean-space})$   
**shows**  $eucl\text{-of-list } xs =$   
 $(eucl\text{-of-list } (take\ DIM('a) xs) :: 'a, eucl\text{-of-list } (drop\ DIM('a) xs) :: 'b)$   
*<proof>*

**lemma** *snd-eucl-of-list-prod*:  
**shows**  $snd (eucl\text{-of-list } xs :: 'b :: executable\text{-euclidean-space } \times 'c :: executable\text{-euclidean-space})$   
 $=$   
 $(eucl\text{-of-list } (drop\ DIM('b) xs) :: 'c)$

*<proof>*

**lemma** *eucl-of-list-prod*:

**shows**  $eucl\text{-of-list } xs = (eucl\text{-of-list } (take\ DIM('b) xs)::'b::executable\text{-euclidean-space},$   
 $eucl\text{-of-list } (drop\ DIM('b) xs)::'c::executable\text{-euclidean-space})$

*<proof>*

**lemma** *eucl-of-list-real[simp]*:  $eucl\text{-of-list } [x] = (x::real)$

*<proof>*

**lemma** *eucl-of-list-append[simp]*:

**assumes**  $length\ xs = DIM('i::executable\text{-euclidean-space})$

**assumes**  $length\ ys = DIM('j::executable\text{-euclidean-space})$

**shows**  $eucl\text{-of-list } (xs @ ys) = (eucl\text{-of-list } xs::'i, eucl\text{-of-list } ys::'j)$

*<proof>*

**lemma** *list-allI*:  $(\bigwedge x. x \in set\ xs \implies P\ x) \implies list\text{-all } P\ xs$

*<proof>*

**lemma**

*concat-map-nthI*:

**assumes**  $\bigwedge x\ y. x \in set\ xs \implies y \in set\ (f\ x) \implies P\ y$

**assumes**  $j < length\ (concat\ (map\ f\ xs))$

**shows**  $P\ (concat\ (map\ f\ xs) ! j)$

*<proof>*

**lemma** *map-nth-append1*:

**assumes**  $length\ xs = d$

**shows**  $map\ (!) (xs @ ys) [0..<d] = xs$

*<proof>*

**lemma** *map-nth-append2*:

**assumes**  $length\ ys = d$

**shows**  $map\ (!) (xs @ ys) [length\ xs..length\ xs + d] = ys$

*<proof>*

**lemma** *length-map2 [simp]*:  $length\ (map2\ f\ xs\ ys) = min\ (length\ xs)\ (length\ ys)$

*<proof>*

**lemma** *map2-nth [simp]*:  $map2\ f\ xs\ ys ! n = f\ (xs ! n)\ (ys ! n)$

**if**  $n < length\ xs\ n < length\ ys$

*<proof>*

**lemma** *list-of-eucl-add*:  $list\text{-of-eucl } (x + y) = map2\ (+)\ (list\text{-of-eucl } x)\ (list\text{-of-eucl } y)$

*<proof>*

**lemma** *list-of-eucl-inj*:

$list\text{-of-eucl } z = list\text{-of-eucl } y \implies y = z$

*<proof>*

**lemma** *length-Basis-list-pos*[simp]:  $\text{length Basis-list} > 0$   
*<proof>*

**lemma** *Basis-list-nth-nonzero*:

$i < \text{length (Basis-list::'a::executable-euclidean-space list)} \implies (\text{Basis-list::'a list}) ! i \neq 0$   
*<proof>*

**lemma** *nth-Basis-list-prod*:

$i < \text{DIM('a)} + \text{DIM('b)} \implies (\text{Basis-list::('a::executable-euclidean-space} \times \text{'b::executable-euclidean-space) list}) ! i =$   
 $(\text{if } i < \text{DIM('a)} \text{ then } (\text{Basis-list} ! i, 0) \text{ else } (0, \text{Basis-list} ! (i - \text{DIM('a)})))$   
*<proof>*

**lemma** *eucl-of-list-if*:

**assumes** [simp]:  $\text{length } xs = \text{DIM('a::executable-euclidean-space)}$  *distinct*  $xs$   
**shows** *eucl-of-list* (map ( $\lambda xa. \text{if } xa = x \text{ then } 1 \text{ else } 0$ ) ( $xs::\text{nat list}$ )) =  
 $(\text{if } x \in \text{set } xs \text{ then } \text{Basis-list} ! \text{index } xs \ x \text{ else } 0::'a)$   
*<proof>*

**lemma** *take-append-take-minus-idem*:  $\text{take } n \text{ XS} @ \text{map } (! \text{ XS}) [n..<\text{length XS}] = \text{XS}$   
*<proof>*

**lemma** *sum-list-Basis-list*[simp]:  $\text{sum-list (map } f \text{ Basis-list)} = (\sum b \in \text{Basis. } f \ b)$   
*<proof>*

**lemma** *hd-Basis-list*[simp]:  $\text{hd Basis-list} \in \text{Basis}$   
*<proof>*

**definition** *inner-lv-rel*  $a \ b = \text{sum-list (map2 } (*) \ a \ b)$

**lemma** *eucl-of-list-inner-eq*:  $(\text{eucl-of-list } xs::'a) \cdot \text{eucl-of-list } ys = \text{inner-lv-rel } xs \ ys$   
**if**  $\text{length } xs = \text{DIM('a::executable-euclidean-space)}$   $\text{length } ys = \text{DIM('a)}$   
*<proof>*

**lemma** *euclidean-vec-componentwise*:

$(\sum (xa::'a::\text{euclidean-space} \wedge b::\text{finite}) \in \text{Basis. } f \ xa) = (\sum a \in \text{Basis. } (\sum b::'b \in \text{UNIV. } f \ (\text{axis } b \ a)))$   
*<proof>*

**lemma** *vec-nth-inner-scaleR-craziness*:

$f \ (x \ \$ \ i \cdot j) *_R j = (\sum xa \in \text{UNIV. } f \ (x \ \$ \ xa \cdot j) *_R \text{axis } xa \ j) \ \$ \ i$   
*<proof>*

**instantiation** *vec* :: (*{executable-euclidean-space}*, *enum*) *executable-euclidean-space*  
**begin**

**definition** *Basis-list-vec* :: ('a, 'b) *vec list* **where**  
*Basis-list-vec* = *concat* (*map* ( $\lambda n. \text{map } (\text{axis } n) \text{ Basis-list}$ ) *enum-class.enum*)

**definition** *eucl-down-vec* :: *int*  $\Rightarrow$  ('a, 'b) *vec*  $\Rightarrow$  ('a, 'b) *vec* **where**  
*eucl-down-vec* *p* *x* = ( $\chi$  *i. eucl-down* *p* (*x* \$ *i*))

**definition** *eucl-truncate-down-vec* :: *nat*  $\Rightarrow$  ('a, 'b) *vec*  $\Rightarrow$  ('a, 'b) *vec* **where**  
*eucl-truncate-down-vec* *p* *x* = ( $\chi$  *i. eucl-truncate-down* *p* (*x* \$ *i*))

**definition** *eucl-truncate-up-vec* :: *nat*  $\Rightarrow$  ('a, 'b) *vec*  $\Rightarrow$  ('a, 'b) *vec* **where**  
*eucl-truncate-up-vec* *p* *x* = ( $\chi$  *i. eucl-truncate-up* *p* (*x* \$ *i*))

**instance**  
*<proof>*  
**end**

**lemma** *concat-same-lengths-nth*:  
**assumes**  $\bigwedge xs. xs \in \text{set } XS \implies \text{length } xs = N$   
**assumes**  $i < \text{length } XS * N \wedge N > 0$   
**shows**  $\text{concat } XS ! i = XS ! (i \text{ div } N) ! (i \text{ mod } N)$   
*<proof>*

**lemma** *concat-map-map-index*:  
**shows**  $\text{concat } (\text{map } (\lambda n. \text{map } (f \ n) \ xs) \ ys) =$   
 $\text{map } (\lambda i. f \ (ys ! (i \text{ div } \text{length } xs)) \ (xs ! (i \text{ mod } \text{length } xs))) \ [0..<\text{length } xs * \text{length } ys]$   
*<proof>*

**lemma**  
*sum-list-zip-map*:  
**assumes** *distinct* *xs*  
**shows**  $(\sum (x, y) \leftarrow \text{zip } xs \ (\text{map } g \ xs). f \ x \ y) = (\sum x \in \text{set } xs. f \ x \ (g \ x))$   
*<proof>*

**lemma**  
*sum-list-zip-map-of*:  
**assumes** *distinct* *bs*  
**assumes**  $\text{length } xs = \text{length } bs$   
**shows**  $(\sum (x, y) \leftarrow \text{zip } xs \ bs. f \ x \ y) = (\sum x \in \text{set } bs. f \ (\text{the } (\text{map-of } (\text{zip } bs \ xs) \ x)))$   
*<proof>*

**lemma** *vec-nth-matrix*:

$vec\text{-}nth (vec\text{-}nth (matrix\ y)\ i)\ j = vec\text{-}nth (y\ (axis\ j\ 1))\ i$   
 ⟨proof⟩

**lemma** *matrix-eqI*:

**assumes**  $\bigwedge x. x \in Basis \implies A * v\ x = B * v\ x$   
**shows**  $(A::real^{n \times n}) = B$   
 ⟨proof⟩

**lemma** *matrix-columnI*:

**assumes**  $\bigwedge i. column\ i\ A = column\ i\ B$   
**shows**  $(A::real^{n \times n}) = B$   
 ⟨proof⟩

**lemma**

*vec-nth-Basis*:  
**fixes**  $x::real^n$   
**shows**  $x \in Basis \implies vec\text{-}nth\ x\ i = (if\ x = axis\ i\ 1\ then\ 1\ else\ 0)$   
 ⟨proof⟩

**lemma** *vec-nth-eucl-of-list-eq*:  $length\ M = CARD(^n) \implies$

$vec\text{-}nth\ (eucl\text{-}of\text{-}list\ M::real^n::enum)\ i = M\ !\ index\ Basis\text{-}list\ (axis\ i\ (1::real))$   
 ⟨proof⟩

**lemma** *index-Basis-list-axis1*:  $index\ Basis\text{-}list\ (axis\ i\ (1::real)) = index\ enum\text{-}class.enum\ i$

⟨proof⟩

**lemma** *vec-nth-eq-list-of-eucl1*:

$(vec\text{-}nth\ (M::real^n::enum)\ i) = list\text{-}of\text{-}eucl\ M\ !\ (index\ enum\text{-}class.enum\ i)$   
 ⟨proof⟩

**lemma** *enum-3[simp]*:  $(enum\text{-}class.enum::3\ list) = [0, 1, 2]$

⟨proof⟩

**lemma** *three-eq-zero*:  $(3::3) = 0$  ⟨proof⟩

**lemma** *forall-3'*:  $(\forall i::3. P\ i) \longleftrightarrow P\ 0 \wedge P\ 1 \wedge P\ 2$

⟨proof⟩

**lemma** *euclidean-eq-list-of-euclI*:  $x = y$  **if**  $list\text{-}of\text{-}eucl\ x = list\text{-}of\text{-}eucl\ y$

⟨proof⟩

**lemma** *axis-one-neq-zero[simp]*:  $axis\ xa\ (1::'a::zero\text{-}neq\text{-}one) \neq 0$

⟨proof⟩

**lemma** *eucl-of-list-vec-nth3[simp]*:

$(eucl\text{-}of\text{-}list\ [g, h, i]::real^3)\ \$\ 0 = g$   
 $(eucl\text{-}of\text{-}list\ [g, h, i]::real^3)\ \$\ 1 = h$



$(\text{eucl-of-list } [g, h, i]::\text{real}^3) \$ 2 = i$   
 $(\text{eucl-of-list } [g, h, i]::\text{real}^3) \$ 3 = g$   
 $\langle \text{proof} \rangle$

**type-synonym**  $R3 = \text{real} * \text{real} * \text{real}$

**lemma** *Basis-list-R3*:  $\text{Basis-list} = [(1,0,0), (0, 1, 0), (0, 0, 1)]::R3$   
 $\langle \text{proof} \rangle$

**lemma** *Basis-list-vec3*:  $\text{Basis-list} = [\text{axis } 0 \ 1::\text{real}^3, \text{axis } 1 \ 1, \text{axis } 2 \ 1]$   
 $\langle \text{proof} \rangle$

**lemma** *eucl-of-list3[simp]*:  $\text{eucl-of-list } [a, b, c] = (a, b, c)$   
 $\langle \text{proof} \rangle$

## 1.4 Bounded Linear Functions

### 1.5 bounded linear functions

**locale** *blinfun-syntax*

**begin**

**no-notation** *vec-nth* (**infixl** \$ 90)

**notation** *blinfun-apply* (**infixl** \$ 999)

**end**

**lemma** *bounded-linear-via-derivative*:

**fixes**  $f::'a::\text{real-normed-vector} \Rightarrow 'b::\text{euclidean-space} \Rightarrow_L 'c::\text{real-normed-vector}$

— TODO: generalize?

**assumes**  $\bigwedge i. ((\lambda x. \text{blinfun-apply } (f \ x) \ i) \text{ has-derivative } (\lambda x. f' \ y \ x \ i)) \text{ (at } y)$

**shows** *bounded-linear*  $(f' \ y \ x)$

$\langle \text{proof} \rangle$

**definition** *blinfun-scaleR*:: $('a::\text{real-normed-vector} \Rightarrow_L \text{real}) \Rightarrow 'b::\text{real-normed-vector} \Rightarrow ('a \Rightarrow_L 'b)$

**where**  $\text{blinfun-scaleR } a \ b = \text{blinfun-scaleR-left } b \ o_L \ a$

**lemma** *blinfun-scaleR-transfer[transfer-rule]*:

$\text{rel-fun } (\text{pcr-blinfun } (=) \ (=)) \ (\text{rel-fun } (=) \ (\text{pcr-blinfun } (=) \ (=)))$

$(\lambda a \ b \ c. a \ c *_R \ b) \ \text{blinfun-scaleR}$

$\langle \text{proof} \rangle$

**lemma** *blinfun-scaleR-rep-eq[simp]*:

$\text{blinfun-scaleR } a \ b \ c = a \ c *_R \ b$

$\langle \text{proof} \rangle$

**lemma** *bounded-linear-blinfun-scaleR*: *bounded-linear*  $(\text{blinfun-scaleR } a)$

$\langle \text{proof} \rangle$

**lemma** *blinfun-scaleR-has-derivative[derivative-intros]*:

**assumes**  $(f \text{ has-derivative } f') \text{ (at } x \text{ within } s)$

**shows**  $((\lambda x. \text{blinfun-scaleR } a (f x)) \text{ has-derivative } (\lambda x. \text{blinfun-scaleR } a (f' x)))$   
 (at  $x$  within  $s$ )  
 ⟨proof⟩

**lemma** *blinfun-componentwise*:

**fixes**  $f::'a::\text{real-normed-vector} \Rightarrow 'b::\text{euclidean-space} \Rightarrow_L 'c::\text{real-normed-vector}$   
**shows**  $f = (\lambda x. \sum_{i \in \text{Basis}} \text{blinfun-scaleR } (\text{blinfun-inner-left } i) (f x i))$   
 ⟨proof⟩

**lemma**

*blinfun-has-derivative-componentwiseI*:

**fixes**  $f::'a::\text{real-normed-vector} \Rightarrow 'b::\text{euclidean-space} \Rightarrow_L 'c::\text{real-normed-vector}$   
**assumes**  $\bigwedge i. i \in \text{Basis} \Rightarrow ((\lambda x. f x i) \text{ has-derivative } \text{blinfun-apply } (f' i))$  (at  $x$ )  
**shows**  $(f \text{ has-derivative } (\lambda x. \sum_{i \in \text{Basis}} \text{blinfun-scaleR } (\text{blinfun-inner-left } i) (f' i x)))$  (at  $x$ )  
 ⟨proof⟩

**lemma**

*has-derivative-BlinfunI*:

**fixes**  $f::'a::\text{real-normed-vector} \Rightarrow 'b::\text{euclidean-space} \Rightarrow_L 'c::\text{real-normed-vector}$   
**assumes**  $\bigwedge i. ((\lambda x. f x i) \text{ has-derivative } (\lambda x. f' y x i))$  (at  $y$ )  
**shows**  $(f \text{ has-derivative } (\lambda x. \text{Blinfun } (f' y x)))$  (at  $y$ )  
 ⟨proof⟩

**lemma**

*has-derivative-Blinfun*:

**assumes**  $(f \text{ has-derivative } f') F$   
**shows**  $(f \text{ has-derivative } \text{Blinfun } f') F$   
 ⟨proof⟩

**lift-definition** *flip-blinfun*::

$('a::\text{real-normed-vector} \Rightarrow_L 'b::\text{real-normed-vector} \Rightarrow_L 'c::\text{real-normed-vector}) \Rightarrow$   
 $'b \Rightarrow_L 'a \Rightarrow_L 'c$  **is**  
 $\lambda f x y. f y x$   
 ⟨proof⟩

**lemma** *flip-blinfun-apply[simp]*:  $\text{flip-blinfun } f a b = f b a$   
 ⟨proof⟩

**lemma** *le-norm-blinfun*:

**shows**  $\text{norm } (\text{blinfun-apply } f x) / \text{norm } x \leq \text{norm } f$   
 ⟨proof⟩

**lemma** *norm-flip-blinfun[simp]*:  $\text{norm } (\text{flip-blinfun } x) = \text{norm } x$  (**is**  $?l = ?r$ )  
 ⟨proof⟩

**lemma** *bounded-linear-flip-blinfun[bounded-linear]*: *bounded-linear flip-blinfun*  
 ⟨proof⟩

**lemma** *dist-swap2-swap2[simp]*:  $\text{dist } (\text{flip-blinfun } f) (\text{flip-blinfun } g) = \text{dist } f g$   
 ⟨proof⟩

**context includes** *blinfun.lifting* **begin**

**lift-definition** *blinfun-of-vmatrix*:: $(\text{real}^m \text{ } ^n) \Rightarrow ((\text{real}^{m::\text{finite}}) \Rightarrow_L (\text{real}^{n::\text{finite}}))$   
**is**

*matrix-vector-mult*:: $((\text{real}, 'm) \text{ vec}, 'n) \text{ vec} \Rightarrow ((\text{real}, 'm) \text{ vec} \Rightarrow (\text{real}, 'n) \text{ vec})$   
 ⟨proof⟩

**lemma** *matrix-blinfun-of-vmatrix[simp]*:  $\text{matrix } (\text{blinfun-of-vmatrix } M) = M$   
 ⟨proof⟩

**end**

**lemma** *blinfun-apply-componentwise*:

$B = (\sum_{i \in \text{Basis}} \text{blinfun-scaleR } (\text{blinfun-inner-left } i) (\text{blinfun-apply } B i))$   
 ⟨proof⟩

**lemma** *blinfun-apply-eq-sum*:

**assumes** *[simp]*:  $\text{length } v = \text{CARD } ('n)$   
**shows**  $\text{blinfun-apply } (B::(\text{real}^{n::\text{enum}}) \Rightarrow_L (\text{real}^{m::\text{enum}})) (\text{eucl-of-list } v) =$   
 $(\sum_{i < \text{CARD } ('m)} \sum_{j < \text{CARD } ('n)} ((B (\text{Basis-list } ! j) \cdot \text{Basis-list } ! i) * v ! j)$   
 $*_R (\text{Basis-list } ! i))$   
 ⟨proof⟩

**lemma** *in-square-lemma[intro, simp]*:  $x * C + y < D * C$  **if**  $x < D$   $y < C$  **for**  
 $x::\text{nat}$   
 ⟨proof⟩

**lemma** *less-square-imp-div-less[intro, simp]*:  $i < E * D \Longrightarrow i \text{ div } E < D$  **for**  $i::\text{nat}$   
 ⟨proof⟩

**lemma** *in-square-lemma'[intro, simp]*:  $i < L \Longrightarrow n < N \Longrightarrow i * N + n < N * L$   
**for**  $i n::\text{nat}$   
 ⟨proof⟩

**lemma**

*distinct-nth-eq-iff*:

$\text{distinct } xs \Longrightarrow x < \text{length } xs \Longrightarrow y < \text{length } xs \Longrightarrow xs ! x = xs ! y \longleftrightarrow x = y$   
 ⟨proof⟩

**lemma** *index-Basis-list-axis2*:

$\text{index } \text{Basis-list } (\text{axis } (j::'j::\text{enum}) (\text{axis } (i::'i::\text{enum}) (1::\text{real}))) =$   
 $(\text{index } \text{enum-class.enum } j) * \text{CARD } ('i) + \text{index } \text{enum-class.enum } i$   
 ⟨proof⟩

**lemma**

*vec-nth-Basis2:*  
**fixes**  $x::\text{real}^{\wedge n} \wedge^m$   
**shows**  $x \in \text{Basis} \implies \text{vec-nth} (\text{vec-nth } x \ i) \ j = ((\text{if } x = \text{axis } i \ (\text{axis } j \ 1) \ \text{then } 1 \ \text{else } 0))$   
 ⟨proof⟩

**lemma** *vec-nth-eucl-of-list-eq2:*  $\text{length } M = \text{CARD}'n * \text{CARD}'m \implies$   
 $\text{vec-nth} (\text{vec-nth} (\text{eucl-of-list } M::\text{real}^{\wedge n}::\text{enum}^{\wedge m}::\text{enum}) \ i) \ j = M \ ! \ \text{index } \text{Basis-list} \ (\text{axis } i \ (\text{axis } j \ (1::\text{real})))$   
 ⟨proof⟩

**lemma** *vec-nth-eq-list-of-eucl2:*  
 $\text{vec-nth} (\text{vec-nth} (M::\text{real}^{\wedge n}::\text{enum}^{\wedge m}::\text{enum}) \ i) \ j =$   
 $\text{list-of-eucl } M \ ! \ (\text{index } \text{enum-class.enum } i * \text{CARD}'n + \text{index } \text{enum-class.enum } j)$   
 ⟨proof⟩

**theorem**  
*eucl-of-list-matrix-vector-mult-eq-sum-nth-Basis-list:*  
**assumes**  $\text{length } M = \text{CARD}'n * \text{CARD}'m$   
**assumes**  $\text{length } v = \text{CARD}'n$   
**shows**  $(\text{eucl-of-list } M::\text{real}^{\wedge n}::\text{enum}^{\wedge m}::\text{enum}) * v \ \text{eucl-of-list } v =$   
 $(\sum_{i < \text{CARD}'m} i < \text{CARD}'m).$   
 $(\sum_{j < \text{CARD}'n}. M \ ! \ (i * \text{CARD}'n + j) * v \ ! \ j) *_{\mathbb{R}} \text{Basis-list} \ ! \ i)$   
 ⟨proof⟩

**lemma** *index-enum-less[intro, simp]:*  $\text{index } \text{enum-class.enum} \ (i::'n::\text{enum}) < \text{CARD}'n$   
 ⟨proof⟩

**lemmas**  $[\text{intro}, \text{simp}] = \text{enum-distinct}$   
**lemmas**  $[\text{simp}] = \text{card-UNIV-length-enum}[\text{symmetric}] \ \text{enum-UNIV}$

**lemma** *sum-index-enum-eq:*  
 $(\sum_{(k::'n::\text{enum}) \in \text{UNIV}. f \ (\text{index } \text{enum-class.enum } k)}) = (\sum_{i < \text{CARD}'n}. f \ i)$   
 ⟨proof⟩

end

## 2 Affine Form

**theory** *Affine-Form*  
**imports**  
*HOL-Analysis.Multivariate-Analysis*  
*HOL-Library.Permutation*  
*Affine-Arithmetic-Auxiliarities*  
*Executable-Euclidean-Space*  
**begin**

## 2.1 Auxiliary developments

**lemma** *sum-list-mono*:

**fixes**  $xs\ ys::'a::ordered-ab-group-add\ list$

**shows**

$$length\ xs = length\ ys \implies (\bigwedge x\ y. (x, y) \in set\ (zip\ xs\ ys) \implies x \leq y) \implies sum-list\ xs \leq sum-list\ ys$$

*<proof>*

**lemma**

**fixes**  $xs::'a::ordered-comm-monoid-add\ list$

**shows** *sum-list-nonneg*:  $(\bigwedge x. x \in set\ xs \implies x \geq 0) \implies sum-list\ xs \geq 0$

*<proof>*

**lemma** *map-filter*:

$map\ f\ (filter\ (\lambda x. P\ (f\ x))\ xs) = filter\ P\ (map\ f\ xs)$

*<proof>*

**lemma**

*map-of-zip-upto2-length-eq-nth*:

**assumes** *distinct*  $B$

**assumes**  $i < length\ B$

**shows**  $(map-of\ (zip\ B\ [0..<length\ B])\ (B\ !\ i)) = Some\ i$

*<proof>*

**lemma** *distinct-map-fst-snd-eqD*:

$distinct\ (map\ fst\ xs) \implies (i, a) \in set\ xs \implies (i, b) \in set\ xs \implies a = b$

*<proof>*

**lemma** *length-filter-snd-zip*:

$length\ ys = length\ xs \implies length\ (filter\ (p \circ snd)\ (zip\ ys\ xs)) = length\ (filter\ p\ xs)$

*<proof>*

**lemma** *filter-snd-nth*:

$length\ ys = length\ xs \implies n < length\ (filter\ p\ xs) \implies$

$snd\ (filter\ (p \circ snd)\ (zip\ ys\ xs)\ !\ n) = filter\ p\ xs\ !\ n$

*<proof>*

**lemma** *distinct-map-snd-fst-eqD*:

$distinct\ (map\ snd\ xs) \implies (i, a) \in set\ xs \implies (j, a) \in set\ xs \implies i = j$

*<proof>*

**lemma** *map-of-mapk-inj-on-SomeI*:

$inj-on\ f\ (fst\ \text{'}\ (set\ t)) \implies map-of\ t\ k = Some\ x \implies$

$map-of\ (map\ (case-prod\ (\lambda k. Pair\ (f\ k)))\ t)\ (f\ k) = Some\ x$

*<proof>*

**lemma** *map-abs-nonneg[simp]*:

**fixes**  $xs::'a::ordered-ab-group-add-abs\ list$

**shows** *list-all*  $(\lambda x. x \geq 0)\ xs \implies map\ abs\ xs = xs$

*<proof>*

**lemma** *the-inv-into-image-eq*:  $\text{inj-on } f \ A \implies Y \subseteq f \text{ ` } A \implies \text{the-inv-into } A \ f \text{ ` } Y = f \text{ ` } Y \cap A$   
*<proof>*

**lemma** *image-fst-zip*:  $\text{length } ys = \text{length } xs \implies \text{fst ` set (zip } ys \ xs) = \text{set } ys$   
*<proof>*

**lemma** *inj-on-fst-set-zip-distinct[simp]*:  
 $\text{distinct } xs \implies \text{length } xs = \text{length } ys \implies \text{inj-on fst (set (zip } xs \ ys))$   
*<proof>*

**lemma** *mem-greaterThanLessThan-absI*:  
**fixes**  $x::\text{real}$   
**assumes**  $\text{abs } x < 1$   
**shows**  $x \in \{-1 <..< 1\}$   
*<proof>*

**lemma** *minus-one-less-divideI*:  $b > 0 \implies -b < a \implies -1 < a / (b::\text{real})$   
*<proof>*

**lemma** *divide-less-oneI*:  $b > 0 \implies b > a \implies a / (b::\text{real}) < 1$   
*<proof>*

**lemma** *closed-segment-real*:  
**fixes**  $a \ b::\text{real}$   
**shows** *closed-segment*  $a \ b = (\text{if } a \leq b \text{ then } \{a .. b\} \text{ else } \{b .. a\})$  (**is** - = ?*if*)  
*<proof>*

## 2.2 Partial Deviations

**typedef** (**overloaded**)  $\text{'a } pdevs = \{x::\text{nat} \Rightarrow \text{'a}::\text{zero. finite } \{i. x \ i \neq 0\}\}$   
— TODO: unify with polynomials  
**morphisms** *pdevs-apply*  $\text{Abs-pdev}$   
*<proof>*

**setup-lifting** *type-definition-pdevs*

**lemma** *pdevs-eqI*:  $(\bigwedge i. \text{pdevs-apply } x \ i = \text{pdevs-apply } y \ i) \implies x = y$   
*<proof>*

**definition** *pdevs-val* ::  $(\text{nat} \Rightarrow \text{real}) \Rightarrow \text{'a}::\text{real-normed-vector } pdevs \Rightarrow \text{'a}$   
**where**  $\text{pdevs-val } e \ x = (\sum i. e \ i *_{\mathbb{R}} \text{pdevs-apply } x \ i)$

**definition** *valuate*::  $((\text{nat} \Rightarrow \text{real}) \Rightarrow \text{'a}) \Rightarrow \text{'a set}$   
**where**  $\text{valuate } x = x \text{ ` } (\text{UNIV} \rightarrow \{-1 .. 1\})$

**lemma** *valuate-ex*:  $x \in \text{valuate } f \iff (\exists e. (\forall i. e \ i \in \{-1 .. 1\}) \wedge x = f \ e)$

*<proof>*

**instantiation** *pdevs* :: (*equal*) *equal*  
**begin**

**definition** *equal-pdevs*::'a *pdevs*  $\Rightarrow$  'a *pdevs*  $\Rightarrow$  *bool*  
  **where** *equal-pdevs* a b  $\longleftrightarrow$  a = b

**instance** *<proof>*  
**end**

## 2.3 Affine Forms

The data structure of affine forms represents particular sets, zonotopes

**type-synonym** 'a *aform* = 'a  $\times$  'a *pdevs*

## 2.4 Evaluation, Range, Joint Range

**definition** *aform-val* :: (*nat*  $\Rightarrow$  *real*)  $\Rightarrow$  'a::*real-normed-vector* *aform*  $\Rightarrow$  'a  
  **where** *aform-val* e X = *fst* X + *pdevs-val* e (*snd* X)

**definition** *Affine* ::  
  'a::*real-normed-vector* *aform*  $\Rightarrow$  'a *set*  
  **where** *Affine* X = *valuate* ( $\lambda$ e. *aform-val* e X)

**definition** *Joints* ::  
  'a::*real-normed-vector* *aform list*  $\Rightarrow$  'a *list set*  
  **where** *Joints* XS = *valuate* ( $\lambda$ e. *map* (*aform-val* e) XS)

**lemma** *Joints-nthE*:  
  **assumes** *zs*  $\in$  *Joints* ZS  
  **obtains** e **where**  
     $\bigwedge$ i. i < *length* *zs*  $\implies$  *zs* ! i = *aform-val* e (ZS ! i)  
     $\bigwedge$ i. e i  $\in$  {-1..1}  
  *<proof>*

**lemma** *Joints-mapE*:  
  **assumes** *ys*  $\in$  *Joints* YS  
  **obtains** e **where**  
    *ys* = *map* ( $\lambda$ x. *aform-val* e x) YS  
     $\bigwedge$ i. e i  $\in$  {-1 .. 1}  
  *<proof>*

**lemma**  
  *zipped-subset-mapped-Elem*:  
  **assumes** *xs* = *map* (*aform-val* e) XS  
  **assumes** e:  $\bigwedge$ i. e i  $\in$  {-1 .. 1}  
  **assumes** [*simp*]: *length* *xs* = *length* XS  
  **assumes** [*simp*]: *length* *ys* = *length* YS

**assumes**  $set (zip\ ys\ YS) \subseteq set (zip\ xs\ XS)$   
**shows**  $ys = map\ (aform\text{-}val\ e)\ YS$   
 <proof>

**lemma** *Joints-set-zip-subset*:  
**assumes**  $xs \in Joints\ XS$   
**assumes**  $length\ xs = length\ XS$   
**assumes**  $length\ ys = length\ YS$   
**assumes**  $set (zip\ ys\ YS) \subseteq set (zip\ xs\ XS)$   
**shows**  $ys \in Joints\ YS$   
 <proof>

**lemma** *Joints-set-zip*:  
**assumes**  $ys \in Joints\ YS$   
**assumes**  $length\ xs = length\ XS$   
**assumes**  $length\ YS = length\ XS$   
**assumes** *sets-eq*:  $set (zip\ xs\ XS) = set (zip\ ys\ YS)$   
**shows**  $xs \in Joints\ XS$   
 <proof>

**definition** *Joints2* ::  
 $'a::real\text{-}normed\text{-}vector\ aform\ list \Rightarrow 'b::real\text{-}normed\text{-}vector\ aform \Rightarrow ('a\ list \times 'b)$   
*set*  
**where**  $Joints2\ XS\ Y = valuate\ (\lambda e. (map\ (aform\text{-}val\ e)\ XS, aform\text{-}val\ e\ Y))$

**lemma** *Joints2E*:  
**assumes**  $zs\text{-}y \in Joints2\ ZS\ Y$   
**obtains**  $e$  **where**  
 $\bigwedge i. i < length\ (fst\ zs\text{-}y) \implies (fst\ zs\text{-}y) ! i = aform\text{-}val\ e\ (ZS ! i)$   
 $snd\ (zs\text{-}y) = aform\text{-}val\ e\ Y$   
 $\bigwedge i. e\ i \in \{-1..1\}$   
 <proof>

**lemma** *nth-in-AffineI*:  
**assumes**  $xs \in Joints\ XS$   
**assumes**  $i < length\ XS$   
**shows**  $xs ! i \in Affine\ (XS ! i)$   
 <proof>

**lemma** *Cons-nth-in-Joints1*:  
**assumes**  $xs \in Joints\ XS$   
**assumes**  $i < length\ XS$   
**shows**  $((xs ! i) \# xs) \in Joints\ ((XS ! i) \# XS)$   
 <proof>

**lemma** *Cons-nth-in-Joints2*:  
**assumes**  $xs \in Joints\ XS$   
**assumes**  $i < length\ XS$   
**assumes**  $j < length\ XS$



**shows**  $((xs ! i) \#(xs ! j) \# xs) \in Joints ((XS ! i)\#(XS ! j) \# XS)$   
 ⟨proof⟩

**lemma** *Joints-swap*:

$x\#y\#xs \in Joints (X\#Y\#XS) \longleftrightarrow y\#x\#xs \in Joints (Y\#X\#XS)$   
 ⟨proof⟩

**lemma** *Joints-swap-Cons-append*:

$length\ xs = length\ XS \implies x\#ys@xs \in Joints (X\#YS@XS) \longleftrightarrow ys@x\#xs \in Joints (YS@X\#XS)$   
 ⟨proof⟩

**lemma** *Joints-ConsD*:

$x\#xs \in Joints (X\#XS) \implies xs \in Joints XS$   
 ⟨proof⟩

**lemma** *Joints-appendD1*:

$ys@xs \in Joints (YS@XS) \implies length\ xs = length\ XS \implies xs \in Joints XS$   
 ⟨proof⟩

**lemma** *Joints-appendD2*:

$ys@xs \in Joints (YS@XS) \implies length\ ys = length\ YS \implies ys \in Joints YS$   
 ⟨proof⟩

**lemma** *Joints-imp-length-eq*:  $xs \in Joints XS \implies length\ xs = length\ XS$

⟨proof⟩

**lemma** *Joints-rotate[simp]*:  $xs@[x] \in Joints (XS @[X]) \longleftrightarrow x\#xs \in Joints (X\#XS)$

⟨proof⟩

## 2.5 Domain

**definition** *pdevs-domain*  $x = \{i. pdevs-apply\ x\ i \neq 0\}$

**lemma** *finite-pdevs-domain[intro, simp]*: *finite* (*pdevs-domain*  $x$ )

⟨proof⟩

**lemma** *in-pdevs-domain[simp]*:  $i \in pdevs-domain\ x \longleftrightarrow pdevs-apply\ x\ i \neq 0$

⟨proof⟩

## 2.6 Least Fresh Index

**definition** *degree*:  $'a::real-vector\ pdevs \implies nat$

**where**  $degree\ x = (LEAST\ i. \forall j \geq i. pdevs-apply\ x\ j = 0)$

**lemma** *degree[rule-format, intro, simp]*:

**shows**  $\forall j \geq degree\ x. pdevs-apply\ x\ j = 0$

⟨proof⟩

**lemma** *degree-le*:

**assumes**  $d: \forall j \geq d. \text{pdevs-apply } x \ j = 0$   
**shows**  $\text{degree } x \leq d$   
 ⟨proof⟩

**lemma** *degree-gt*:  $\text{pdevs-apply } x \ j \neq 0 \implies \text{degree } x > j$   
 ⟨proof⟩

**lemma** *pdevs-val-pdevs-domain*:  $\text{pdevs-val } e \ X = (\sum_{i \in \text{pdevs-domain } X}. e \ i \ *_R \text{pdevs-apply } X \ i)$   
 ⟨proof⟩

**lemma** *pdevs-val-sum-le*:  $\text{degree } X \leq d \implies \text{pdevs-val } e \ X = (\sum_{i < d}. e \ i \ *_R \text{pdevs-apply } X \ i)$   
 ⟨proof⟩

**lemmas**  $\text{pdevs-val-sum} = \text{pdevs-val-sum-le}[\text{OF order-refl}]$

**lemma** *pdevs-val-zero[simp]*:  $\text{pdevs-val } (\lambda \cdot. 0) \ x = 0$   
 ⟨proof⟩

**lemma** *degree-eqI*:  
**assumes**  $\text{pdevs-apply } x \ d \neq 0$   
**assumes**  $\bigwedge j. j > d \implies \text{pdevs-apply } x \ j = 0$   
**shows**  $\text{degree } x = \text{Suc } d$   
 ⟨proof⟩

**lemma** *finite-degree-nonzero[intro, simp]*:  $\text{finite } \{i. \text{pdevs-apply } x \ i \neq 0\}$   
 ⟨proof⟩

**lemma** *degree-eq-Suc-max*:  
 $\text{degree } x = (\text{if } (\forall i. \text{pdevs-apply } x \ i = 0) \ \text{then } 0 \ \text{else } \text{Suc } (\text{Max } \{i. \text{pdevs-apply } x \ i \neq 0\}))$   
 ⟨proof⟩

**lemma** *pdevs-val-degree-cong*:  
**assumes**  $b = d$   
**assumes**  $\bigwedge i. i < \text{degree } b \implies a \ i = c \ i$   
**shows**  $\text{pdevs-val } a \ b = \text{pdevs-val } c \ d$   
 ⟨proof⟩

**abbreviation** *degree-aform*:: $'a::\text{real-vector } a\text{form} \Rightarrow \text{nat}$   
**where**  $\text{degree-aform } X \equiv \text{degree } (\text{snd } X)$

**lemma** *degree-cong*:  $(\bigwedge i. (\text{pdevs-apply } x \ i = 0) = (\text{pdevs-apply } y \ i = 0)) \implies \text{degree } x = \text{degree } y$   
 ⟨proof⟩

**lemma** *Least-True-nat[intro, simp]*:  $(\text{LEAST } i::\text{nat}. \text{True}) = 0$   
 ⟨proof⟩

**lemma** *sorted-list-of-pdevs-domain-eq*:

*sorted-list-of-set* (*pdevs-domain*  $X$ ) = *filter* (( $\neq$ ) 0 o *pdevs-apply*  $X$ ) [0..*degree*  $X$ ]  
 ⟨*proof*⟩

## 2.7 Total Deviation

**definition** *tdev*:: $'a::\text{ordered-euclidean-space}$  *pdevs*  $\Rightarrow$   $'a$  **where**

*tdev*  $x$  = ( $\sum$   $i < \text{degree } x$ . |*pdevs-apply*  $x$   $i$ |)

**lemma** *abs-pdevs-val-le-tdev*:  $e \in UNIV \rightarrow \{-1 .. 1\} \Longrightarrow |pdevs\text{-val } e \ x| \leq tdev \ x$   
 ⟨*proof*⟩

## 2.8 Binary Pointwise Operations

**definition** *binop-pdevs-raw*::( $'a::\text{zero} \Rightarrow 'b::\text{zero} \Rightarrow 'c::\text{zero}$ )  $\Rightarrow$

( $\text{nat} \Rightarrow 'a$ )  $\Rightarrow$  ( $\text{nat} \Rightarrow 'b$ )  $\Rightarrow$   $\text{nat} \Rightarrow 'c$

**where** *binop-pdevs-raw*  $f \ x \ y \ i$  = (*if*  $x \ i = 0 \wedge y \ i = 0$  then 0 else  $f \ (x \ i) \ (y \ i)$ )

**lemma** *nonzeros-binop-pdevs-subset*:

$\{i. \text{binop-pdevs-raw } f \ x \ y \ i \neq 0\} \subseteq \{i. x \ i \neq 0\} \cup \{i. y \ i \neq 0\}$

⟨*proof*⟩

**lift-definition** *binop-pdevs*::

( $'a \Rightarrow 'b \Rightarrow 'c$ )  $\Rightarrow$   $'a::\text{zero } pdevs \Rightarrow 'b::\text{zero } pdevs \Rightarrow 'c::\text{zero } pdevs$

**is** *binop-pdevs-raw*

⟨*proof*⟩

**lemma** *pdevs-apply-binop-pdevs[simp]*: *pdevs-apply* (*binop-pdevs*  $f \ x \ y$ )  $i$  =

(*if* *pdevs-apply*  $x \ i = 0 \wedge pdevs\text{-apply } y \ i = 0$  then 0 else  $f \ (pdevs\text{-apply } x \ i)$   
 (*pdevs-apply*  $y \ i$ ))

⟨*proof*⟩

## 2.9 Addition

**definition** *add-pdevs*:: $'a::\text{real-vector}$  *pdevs*  $\Rightarrow$   $'a \ pdevs \Rightarrow 'a \ pdevs$

**where** *add-pdevs* = *binop-pdevs* (+)

**lemma** *pdevs-apply-add-pdevs[simp]*:

*pdevs-apply* (*add-pdevs*  $X \ Y$ )  $n$  = *pdevs-apply*  $X \ n$  + *pdevs-apply*  $Y \ n$

⟨*proof*⟩

**lemma** *pdevs-val-add-pdevs[simp]*:

**fixes**  $x \ y::'a::\text{euclidean-space}$

**shows** *pdevs-val*  $e \ (\text{add-pdevs } X \ Y) = pdevs\text{-val } e \ X + pdevs\text{-val } e \ Y$

⟨*proof*⟩

## 2.10 Total Deviation

**lemma** *tdev-eq-zero-iff*: **fixes**  $X::\text{real pdevs}$  **shows**  $tdev\ X = 0 \iff (\forall e. pdevs\text{-val}\ e\ X = 0)$   
 ⟨proof⟩

**lemma** *tdev-nonneg*[*intro, simp*]:  $tdev\ X \geq 0$   
 ⟨proof⟩

**lemma** *tdev-nonpos-iff*[*simp*]:  $tdev\ X \leq 0 \iff tdev\ X = 0$   
 ⟨proof⟩

## 2.11 Unary Operations

**definition** *unop-pdevs-raw*::  
 $(\ 'a::\text{zero} \Rightarrow \ 'b::\text{zero}) \Rightarrow (\text{nat} \Rightarrow \ 'a) \Rightarrow \text{nat} \Rightarrow \ 'b$   
**where** *unop-pdevs-raw*  $f\ x\ i = (\text{if } x\ i = 0 \text{ then } 0 \text{ else } f\ (x\ i))$

**lemma** *nonzeros-unop-pdevs-subset*:  $\{i. \text{unop-pdevs-raw } f\ x\ i \neq 0\} \subseteq \{i. x\ i \neq 0\}$   
 ⟨proof⟩

**lift-definition** *unop-pdevs*::  
 $(\ 'a \Rightarrow \ 'b) \Rightarrow \ 'a::\text{zero pdevs} \Rightarrow \ 'b::\text{zero pdevs}$   
**is** *unop-pdevs-raw*  
 ⟨proof⟩

**lemma** *pdevs-apply-unop-pdevs*[*simp*]:  $pdevs\text{-apply } (\text{unop-pdevs } f\ x)\ i =$   
 $(\text{if } pdevs\text{-apply } x\ i = 0 \text{ then } 0 \text{ else } f\ (pdevs\text{-apply } x\ i))$   
 ⟨proof⟩

**lemma** *pdevs-domain-unop-linear*:  
**assumes** *linear*  $f$   
**shows**  $pdevs\text{-domain } (\text{unop-pdevs } f\ x) \subseteq pdevs\text{-domain } x$   
 ⟨proof⟩

**lemma**  
*pdevs-val-unop-linear*:  
**assumes** *linear*  $f$   
**shows**  $pdevs\text{-val } e\ (\text{unop-pdevs } f\ x) = f\ (pdevs\text{-val } e\ x)$   
 ⟨proof⟩

## 2.12 Pointwise Scaling of Partial Deviations

**definition** *scaleR-pdevs*:: $\text{real} \Rightarrow \ 'a::\text{real-vector pdevs} \Rightarrow \ 'a\ \text{pdevs}$   
**where** *scaleR-pdevs*  $r\ x = \text{unop-pdevs } ((*_R)\ r)\ x$

**lemma** *pdevs-apply-scaleR-pdevs*[*simp*]:  
 $pdevs\text{-apply } (\text{scaleR-pdevs } x\ Y)\ n = x\ *_R\ pdevs\text{-apply } Y\ n$   
 ⟨proof⟩

**lemma** *degree-scaleR-pdevs[simp]*:  $\text{degree} (\text{scaleR-pdevs } r \ x) = (\text{if } r = 0 \text{ then } 0 \text{ else } \text{degree } x)$   
 ⟨proof⟩

**lemma** *pdevs-val-scaleR-pdevs[simp]*:  
**fixes**  $x::\text{real}$  **and**  $Y::'a::\text{real-normed-vector}$  *pdevs*  
**shows**  $\text{pdevs-val } e (\text{scaleR-pdevs } x \ Y) = x *_R \text{pdevs-val } e \ Y$   
 ⟨proof⟩

## 2.13 Partial Deviations Scale Pointwise

**definition** *pdevs-scaleR::real pdevs  $\Rightarrow$  'a::real-vector  $\Rightarrow$  'a pdevs*  
**where**  $\text{pdevs-scaleR } r \ x = \text{unop-pdevs } (\lambda r. r *_R x) \ r$

**lemma** *pdevs-apply-pdevs-scaleR[simp]*:  
 $\text{pdevs-apply } (\text{pdevs-scaleR } X \ y) \ n = \text{pdevs-apply } X \ n *_R y$   
 ⟨proof⟩

**lemma** *degree-pdevs-scaleR[simp]*:  $\text{degree} (\text{pdevs-scaleR } r \ x) = (\text{if } x = 0 \text{ then } 0 \text{ else } \text{degree } r)$   
 ⟨proof⟩

**lemma** *pdevs-val-pdevs-scaleR[simp]*:  
**fixes**  $X::\text{real pdevs}$  **and**  $y::'a::\text{real-normed-vector}$   
**shows**  $\text{pdevs-val } e (\text{pdevs-scaleR } X \ y) = \text{pdevs-val } e \ X *_R y$   
 ⟨proof⟩

## 2.14 Pointwise Unary Minus

**definition** *uminus-pdevs::'a::real-vector pdevs  $\Rightarrow$  'a pdevs*  
**where**  $\text{uminus-pdevs} = \text{unop-pdevs } \text{uminus}$

**lemma** *pdevs-apply-uminus-pdevs[simp]*:  $\text{pdevs-apply } (\text{uminus-pdevs } x) = - \text{pdevs-apply } x$   
 ⟨proof⟩

**lemma** *degree-uminus-pdevs[simp]*:  $\text{degree} (\text{uminus-pdevs } x) = \text{degree } x$   
 ⟨proof⟩

**lemma** *pdevs-val-uminus-pdevs[simp]*:  $\text{pdevs-val } e (\text{uminus-pdevs } x) = - \text{pdevs-val } e \ x$   
 ⟨proof⟩

**definition**  $\text{uminus-aform } X = (- \ \text{fst } X, \ \text{uminus-pdevs } (\text{snd } X))$

**lemma** *fst-uminus-aform[simp]*:  $\text{fst} (\text{uminus-aform } Y) = - \ \text{fst } Y$   
 ⟨proof⟩

**lemma** *aform-val-uminus-aform[simp]*:  $\text{aform-val } e (\text{uminus-aform } X) = - \ \text{aform-val } e \ X$

*<proof>*

## 2.15 Constant

**lift-definition** *zero-pdevs::'a::zero pdevs is*  $\lambda-. 0$  *<proof>*

**lemma** *pdevs-apply-zero-pdevs[simp]: pdevs-apply zero-pdevs i = 0*  
*<proof>*

**lemma** *pdevs-val-zero-pdevs[simp]: pdevs-val e zero-pdevs = 0*  
*<proof>*

**definition** *num-aform*  $f = (f, \text{zero-pdevs})$

## 2.16 Inner Product

**definition** *pdevs-inner::'a::euclidean-space pdevs  $\Rightarrow$  'a  $\Rightarrow$  real pdevs*  
**where** *pdevs-inner*  $x\ b = \text{unop-pdevs } (\lambda x. x \cdot b)\ x$

**lemma** *pdevs-apply-pdevs-inner[simp]: pdevs-apply (pdevs-inner p a) i = pdevs-apply*  
*p i \cdot a*  
*<proof>*

**lemma** *pdevs-val-pdevs-inner[simp]: pdevs-val e (pdevs-inner p a) = pdevs-val e p*  
*\cdot a*  
*<proof>*

**definition** *inner-aform::'a::euclidean-space aform  $\Rightarrow$  'a  $\Rightarrow$  real aform*  
**where** *inner-aform*  $X\ b = (\text{fst } X \cdot b, \text{pdevs-inner } (\text{snd } X)\ b)$

## 2.17 Inner Product Pair

**definition** *inner2::'a::euclidean-space  $\Rightarrow$  'a  $\Rightarrow$  'a  $\Rightarrow$  real\*real*  
**where** *inner2*  $x\ n\ l = (x \cdot n, x \cdot l)$

**definition** *pdevs-inner2::'a::euclidean-space pdevs  $\Rightarrow$  'a  $\Rightarrow$  'a  $\Rightarrow$  (real\*real) pdevs*  
**where** *pdevs-inner2*  $X\ n\ l = \text{unop-pdevs } (\lambda x. \text{inner2 } x\ n\ l)\ X$

**lemma** *pdevs-apply-pdevs-inner2[simp]: pdevs-apply (pdevs-inner2 p a b) i = (pdevs-apply*  
*p i \cdot a, pdevs-apply p i \cdot b)*  
*<proof>*

**definition** *inner2-aform::'a::euclidean-space aform  $\Rightarrow$  'a  $\Rightarrow$  'a  $\Rightarrow$  (real\*real) aform*  
**where** *inner2-aform*  $X\ a\ b = (\text{inner2 } (\text{fst } X)\ a\ b, \text{pdevs-inner2 } (\text{snd } X)\ a\ b)$

**lemma** *linear-inner2[intro, simp]: linear*  $(\lambda x. \text{inner2 } x\ n\ i)$   
*<proof>*

**lemma** *aform-val-inner2-aform[simp]: aform-val e (inner2-aform Z n i) = inner2*  
*(aform-val e Z) n i*

*<proof>*

## 2.18 Update

**lemma** *pdevs-val-upd[simp]*:

$pdevs\text{-val } (e(n := e')) X = pdevs\text{-val } e X - e n * pdevs\text{-apply } X n + e' * pdevs\text{-apply } X n$   
*<proof>*

**lemma** *nonzeros-fun-upd*:

$\{i. (f(n := a)) i \neq 0\} \subseteq \{i. f i \neq 0\} \cup \{n\}$   
*<proof>*

**lift-definition** *pdev-upd::'a::real-vector pdevs  $\Rightarrow$  nat  $\Rightarrow$  'a  $\Rightarrow$  'a pdevs*

**is**  $\lambda x n a. x(n:=a)$

*<proof>*

**lemma** *pdevs-apply-pdev-upd[simp]*:

$pdevs\text{-apply } (pdev\text{-upd } X n x) = (pdevs\text{-apply } X)(n:=x)$   
*<proof>*

**lemma** *pdevs-val-pdev-upd[simp]*:

$pdevs\text{-val } e (pdev\text{-upd } X n x) = pdevs\text{-val } e X + e n *_R x - e n *_R pdevs\text{-apply } X n$   
*<proof>*

**lemma** *degree-pdev-upd*:

**assumes**  $x = 0 \longleftrightarrow pdevs\text{-apply } X n = 0$

**shows**  $degree (pdev\text{-upd } X n x) = degree X$

*<proof>*

**lemma** *degree-pdev-upd-le*:

**assumes**  $degree X \leq n$

**shows**  $degree (pdev\text{-upd } X n x) \leq Suc n$

*<proof>*

## 2.19 Inf/Sup

**definition** *Inf-aform*  $X = fst X - tdev (snd X)$

**definition** *Sup-aform*  $X = fst X + tdev (snd X)$

**lemma** *Inf-aform*:

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**shows**  $Inf\text{-aform } X \leq aform\text{-val } e X$

*<proof>*

**lemma** *Sup-aform*:

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**shows**  $aform\text{-val } e X \leq Sup\text{-aform } X$

*<proof>*

## 2.20 Minkowski Sum

**definition**  $msum-pdevs-raw :: nat \Rightarrow (nat \Rightarrow 'a :: real-vector) \Rightarrow (nat \Rightarrow 'a) \Rightarrow (nat \Rightarrow 'a)$   
**where**

$msum-pdevs-raw\ n\ x\ y\ i = (if\ i < n\ then\ x\ i\ else\ y\ (i - n))$

**lemma** *nonzeros-msum-pdevs-raw*:

$\{i. msum-pdevs-raw\ n\ f\ g\ i \neq 0\} = (\{0..<n\} \cap \{i. f\ i \neq 0\}) \cup (+)\ n\ '\{i. g\ i \neq 0\}$

*<proof>*

**lift-definition**  $msum-pdevs :: nat \Rightarrow 'a :: real-vector\ pdevs \Rightarrow 'a\ pdevs \Rightarrow 'a\ pdevs$  **is**  $msum-pdevs-raw$

*<proof>*

**lemma** *pdevs-apply-msum-pdevs*:  $pdevs-apply\ (msum-pdevs\ n\ f\ g)\ i =$

$(if\ i < n\ then\ pdevs-apply\ f\ i\ else\ pdevs-apply\ g\ (i - n))$

*<proof>*

**lemma** *degree-least-nonzero*:

**assumes**  $degree\ f \neq 0$

**shows**  $pdevs-apply\ f\ (degree\ f - 1) \neq 0$

*<proof>*

**lemma** *degree-leI*:

**assumes**  $(\bigwedge i. pdevs-apply\ y\ i = 0 \implies pdevs-apply\ x\ i = 0)$

**shows**  $degree\ x \leq degree\ y$

*<proof>*

**lemma** *degree-msum-pdevs-ge1*:

**shows**  $degree\ f \leq n \implies degree\ f \leq degree\ (msum-pdevs\ n\ f\ g)$

*<proof>*

**lemma** *degree-msum-pdevs-ge2*:

**assumes**  $degree\ f \leq n$

**shows**  $degree\ g \leq degree\ (msum-pdevs\ n\ f\ g) - n$

*<proof>*

**lemma** *degree-msum-pdevs-le*:

**shows**  $degree\ (msum-pdevs\ n\ f\ g) \leq n + degree\ g$

*<proof>*

**lemma**

*sum-msum-pdevs-cases*:

**assumes**  $degree\ f \leq n$

**assumes** [*simp*]:  $\bigwedge i. e\ i\ 0 = 0$

**shows**

$(\sum i < degree\ (msum-pdevs\ n\ f\ g).$



$e\ i\ (if\ i < n\ then\ pdevs-apply\ f\ i\ else\ pdevs-apply\ g\ (i - n)) =$   
 $(\sum\ i < degree\ f.\ e\ i\ (pdevs-apply\ f\ i)) + (\sum\ i < degree\ g.\ e\ (i + n)\ (pdevs-apply\ g\ i))$   
**(is ?lhs = ?rhs)**  
 <proof>

**lemma** *tdev-msum-pdevs*:  $degree\ f \leq n \implies tdev\ (msum-pdevs\ n\ f\ g) = tdev\ f + tdev\ g$   
 <proof>

**lemma** *pdevs-val-msum-pdevs*:  
 $degree\ f \leq n \implies pdevs-val\ e\ (msum-pdevs\ n\ f\ g) = pdevs-val\ e\ f + pdevs-val\ (\lambda i.\ e\ (i + n))\ g$   
 <proof>

**definition** *msum-aform::nat  $\Rightarrow$  'a::real-vector aform  $\Rightarrow$  'a aform  $\Rightarrow$  'a aform*  
**where**  $msum-aform\ n\ f\ g = (fst\ f + fst\ g,\ msum-pdevs\ n\ (snd\ f)\ (snd\ g))$

**lemma** *fst-msum-aform[simp]*:  $fst\ (msum-aform\ n\ f\ g) = fst\ f + fst\ g$   
 <proof>

**lemma** *snd-msum-aform[simp]*:  $snd\ (msum-aform\ n\ f\ g) = msum-pdevs\ n\ (snd\ f)\ (snd\ g)$   
 <proof>

**lemma** *finite-nonzero-summable*:  $finite\ \{i.\ f\ i \neq 0\} \implies summable\ f$   
 <proof>

**lemma** *aform-val-msum-aform*:  
**assumes**  $degree-aform\ f \leq n$   
**shows**  $aform-val\ e\ (msum-aform\ n\ f\ g) = aform-val\ e\ f + aform-val\ (\lambda i.\ e\ (i + n))\ g$   
 <proof>

**lemma** *Inf-aform-msum-aform*:  
 $degree-aform\ X \leq n \implies Inf-aform\ (msum-aform\ n\ X\ Y) = Inf-aform\ X + Inf-aform\ Y$   
 <proof>

**lemma** *Sup-aform-msum-aform*:  
 $degree-aform\ X \leq n \implies Sup-aform\ (msum-aform\ n\ X\ Y) = Sup-aform\ X + Sup-aform\ Y$   
 <proof>

**definition** *independent-from*  $d\ Y = msum-aform\ d\ (0,\ zero-pdevs)\ Y$

**definition** *independent-aform*  $X\ Y = independent-from\ (degree-aform\ X)\ Y$

**lemma** *degree-zero-pdevs[simp]*:  $degree\ zero-pdevs = 0$

*<proof>*

**lemma** *independent-aform-Joints*:

**assumes**  $x \in \text{Affine } X$

**assumes**  $y \in \text{Affine } Y$

**shows**  $[x, y] \in \text{Joints } [X, \text{independent-aform } X Y]$

*<proof>*

**lemma** *msum-aform-Joints*:

**assumes**  $d \geq \text{degree-aform } X$

**assumes**  $\bigwedge X. X \in \text{set } XS \implies d \geq \text{degree-aform } X$

**assumes**  $(x\#xs) \in \text{Joints } (X\#XS)$

**assumes**  $y \in \text{Affine } Y$

**shows**  $((x + y)\#x\#xs) \in \text{Joints } (\text{msum-aform } d X Y\#X\#XS)$

*<proof>*

**lemma** *Joints-msum-aform*:

**assumes**  $d \geq \text{degree-aform } X$

**assumes**  $\bigwedge Y. Y \in \text{set } YS \implies d \geq \text{degree-aform } Y$

**shows**  $\text{Joints } (\text{msum-aform } d X Y\#YS) = \{((x + y)\#ys) \mid x y ys. y \in \text{Affine } Y$   
 $\wedge x\#ys \in \text{Joints } (X\#YS)\}$

*<proof>*

**lemma** *Joints-singleton-image*:  $\text{Joints } [x] = (\lambda x. [x]) \text{ ' Affine } x$

*<proof>*

**lemma** *Collect-extract-image*:  $\{g (f x y) \mid x y. P x y\} = g \text{ ' } \{f x y \mid x y. P x y\}$

*<proof>*

**lemma** *inj-Cons*:  $\text{inj } (\lambda x. x\#xs)$

*<proof>*

**lemma** *Joints-Nil[simp]*:  $\text{Joints } [] = \{[]\}$

*<proof>*

**lemma** *msum-pdevs-zero-ident[simp]*:  $\text{msum-pdevs } 0 \text{ zero-pdevs } x = x$

*<proof>*

**lemma** *msum-aform-zero-ident[simp]*:  $\text{msum-aform } 0 (0, \text{zero-pdevs}) x = x$

*<proof>*

**lemma** *mem-Joints-singleton*:  $(x \in \text{Joints } [X]) = (\exists y. x = [y] \wedge y \in \text{Affine } X)$

*<proof>*

**lemma** *singleton-mem-Joints[simp]*:  $[x] \in \text{Joints } [X] \longleftrightarrow x \in \text{Affine } X$

*<proof>*

**lemma** *msum-aform-Joints-without-first*:

**assumes**  $d \geq \text{degree-aform } X$

**assumes**  $\bigwedge X. X \in \text{set } XS \implies d \geq \text{degree-aform } X$   
**assumes**  $(x\#xs) \in \text{Joints } (X\#XS)$   
**assumes**  $y \in \text{Affine } Y$   
**assumes**  $z = x + y$   
**shows**  $z\#xs \in \text{Joints } (\text{msum-aform } d \ X \ Y\#XS)$   
 $\langle \text{proof} \rangle$

**lemma** *Affine-msum-aform:*

**assumes**  $d \geq \text{degree-aform } X$   
**shows**  $\text{Affine } (\text{msum-aform } d \ X \ Y) = \{x + y \mid x \ y. x \in \text{Affine } X \wedge y \in \text{Affine } Y\}$   
 $\langle \text{proof} \rangle$

**lemma** *Affine-zero-pdevs[simp]:*  $\text{Affine } (0, \text{zero-pdevs}) = \{0\}$   
 $\langle \text{proof} \rangle$

**lemma** *Affine-independent-aform:*

$\text{Affine } (\text{independent-aform } X \ Y) = \text{Affine } Y$   
 $\langle \text{proof} \rangle$

**lemma**

*abs-diff-eq1:*  
**fixes**  $l \ u::'a::\text{ordered-euclidean-space}$   
**shows**  $l \leq u \implies |u - l| = u - l$   
 $\langle \text{proof} \rangle$

**lemma** *compact-sum:*

**fixes**  $f :: 'a \Rightarrow 'b::\text{topological-space} \Rightarrow 'c::\text{real-normed-vector}$   
**assumes** *finite*  $I$   
**assumes**  $\bigwedge i. i \in I \implies \text{compact } (S \ i)$   
**assumes**  $\bigwedge i. i \in I \implies \text{continuous-on } (S \ i) \ (f \ i)$   
**assumes**  $I \subseteq J$   
**shows**  $\text{compact } \{\sum_{i \in I}. f \ i \ (x \ i) \mid x. x \in \text{Pi } J \ S\}$   
 $\langle \text{proof} \rangle$

**lemma** *compact-Affine:*

**fixes**  $X::'a::\text{ordered-euclidean-space}$  *aform*  
**shows**  $\text{compact } (\text{Affine } X)$   
 $\langle \text{proof} \rangle$

**lemma** *Joints2-JointsI:*

$(xs, x) \in \text{Joints2 } XS \ X \implies x\#xs \in \text{Joints } (X\#XS)$   
 $\langle \text{proof} \rangle$

## 2.21 Splitting

**definition** *split-aform*  $X \ i =$

$(\text{let } xi = \text{pdevs-apply } (\text{snd } X) \ i \ /_R \ 2$   
 $\text{in } ((\text{fst } X - xi, \text{pdev-upd } (\text{snd } X) \ i \ xi), (\text{fst } X + xi, \text{pdev-upd } (\text{snd } X) \ i \ xi)))$

**lemma** *split-aformE*:

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**assumes**  $x = aform\text{-}val\ e\ X$

**obtains**  $err$  **where**  $x = aform\text{-}val\ (e(i:=err))\ (fst\ (split\text{-}aform\ X\ i))\ err \in \{-1 .. 1\}$

|  $err$  **where**  $x = aform\text{-}val\ (e(i:=err))\ (snd\ (split\text{-}aform\ X\ i))\ err \in \{-1 .. 1\}$   
*<proof>*

**lemma** *pdevs-val-add*:  $pdevs\text{-}val\ (\lambda i. e\ i + f\ i)\ xs = pdevs\text{-}val\ e\ xs + pdevs\text{-}val\ f\ xs$   
*<proof>*

**lemma** *pdevs-val-minus*:  $pdevs\text{-}val\ (\lambda i. e\ i - f\ i)\ xs = pdevs\text{-}val\ e\ xs - pdevs\text{-}val\ f\ xs$   
*<proof>*

**lemma** *pdevs-val-cmul*:  $pdevs\text{-}val\ (\lambda i. u * e\ i)\ xs = u *_{R}\ pdevs\text{-}val\ e\ xs$   
*<proof>*

**lemma** *atLeastAtMost-absI*:  $- a \leq a \implies |x::real| \leq |a| \implies x \in atLeastAtMost\ (-\ a)\ a$   
*<proof>*

**lemma** *divide-atLeastAtMost-1-absI*:  $|x::real| \leq |a| \implies x/a \in \{-1 .. 1\}$   
*<proof>*

**lemma** *convex-scaleR-aux*:  $u + v = 1 \implies u *_{R}\ x + v *_{R}\ x = (x::'a::real\text{-}vector)$   
*<proof>*

**lemma** *convex-mult-aux*:  $u + v = 1 \implies u * x + v * x = (x::real)$   
*<proof>*

**lemma** *convex-Affine*:  $convex\ (Affine\ X)$   
*<proof>*

**lemma** *segment-in-aform-val*:

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**assumes**  $f \in UNIV \rightarrow \{-1 .. 1\}$

**shows**  $closed\text{-}segment\ (aform\text{-}val\ e\ X)\ (aform\text{-}val\ f\ X) \subseteq Affine\ X$   
*<proof>*

## 2.22 From List of Generators

**lift-definition** *pdevs-of-list::'a::zero list  $\Rightarrow$  'a pdevs*

**is**  $\lambda xs\ i. if\ i < length\ xs\ then\ xs\ !\ i\ else\ 0$

*<proof>*

**lemma** *pdevs-apply-pdevs-of-list*:

$pdevs\text{-}apply\ (pdevs\text{-}of\text{-}list\ xs)\ i = (if\ i < length\ xs\ then\ xs\ !\ i\ else\ 0)$

*<proof>*

**lemma** *pdevs-apply-pdevs-of-list-Nil[simp]*:

*pdevs-apply (pdevs-of-list []) i = 0*

*<proof>*

**lemma** *pdevs-apply-pdevs-of-list-Cons*:

*pdevs-apply (pdevs-of-list (x # xs)) i =*

*(if i = 0 then x else pdevs-apply (pdevs-of-list xs) (i - 1))*

*<proof>*

**lemma** *pdevs-domain-pdevs-of-list-Cons[simp]*: *pdevs-domain (pdevs-of-list (x # xs)) =*

*(if x = 0 then {} else {0})  $\cup$  (+) 1 ‘ pdevs-domain (pdevs-of-list xs)*

*<proof>*

**lemma** *pdevs-val-pdevs-of-list-eq[simp]*:

*pdevs-val e (pdevs-of-list (x # xs)) = e 0 \*<sub>R</sub> x + pdevs-val (e o (+) 1) (pdevs-of-list xs)*

*<proof>*

**lemma**

*less-degree-pdevs-of-list-imp-less-length*:

**assumes** *i < degree (pdevs-of-list xs)*

**shows** *i < length xs*

*<proof>*

**lemma** *tdev-pdevs-of-list[simp]*: *tdev (pdevs-of-list xs) = sum-list (map abs xs)*

*<proof>*

**lemma** *pdevs-of-list-Nil[simp]*: *pdevs-of-list [] = zero-pdevs*

*<proof>*

**lemma** *pdevs-val-inj-sumI*:

**fixes** *K::'a set and g::'a  $\Rightarrow$  nat*

**assumes** *finite K*

**assumes** *inj-on g K*

**assumes** *pdevs-domain x  $\subseteq$  g ‘ K*

**assumes**  $\bigwedge i. i \in K \implies g\ i \notin \text{pdevs-domain } x \implies f\ i = 0$

**assumes**  $\bigwedge i. i \in K \implies g\ i \in \text{pdevs-domain } x \implies f\ i = e\ (g\ i) *_{\mathbb{R}} \text{pdevs-apply } x\ (g\ i)$

**shows** *pdevs-val e x = ( $\sum_{i \in K}. f\ i$ )*

*<proof>*

**lemma** *pdevs-domain-pdevs-of-list-le*: *pdevs-domain (pdevs-of-list xs)  $\subseteq$  {0..*length xs*}*

*<proof>*

**lemma** *pdevs-val-zip*: *pdevs-val e (pdevs-of-list xs) = ( $\sum (i,x) \leftarrow \text{zip } [0..\text{length } xs]$ )*

$xs. e i *_R x$   
 $\langle proof \rangle$

**lemma** *scaleR-sum-list*:

**fixes**  $xs::'a::real-vector\ list$

**shows**  $a *_R\ sum-list\ xs = sum-list\ (map\ (scaleR\ a)\ xs)$

$\langle proof \rangle$

**lemma** *pdevs-val-const-pdevs-of-list*:  $pdevs-val\ (\lambda-. c)\ (pdevs-of-list\ xs) = c *_R\ sum-list\ xs$

$\langle proof \rangle$

**lemma** *pdevs-val-partition*:

**assumes**  $e \in UNIV \rightarrow I$

**obtains**  $f\ g$  **where**  $pdevs-val\ e\ (pdevs-of-list\ xs) =$

$pdevs-val\ f\ (pdevs-of-list\ (filter\ p\ xs)) +$

$pdevs-val\ g\ (pdevs-of-list\ (filter\ (Not\ o\ p)\ xs))$

$f \in UNIV \rightarrow I$

$g \in UNIV \rightarrow I$

$\langle proof \rangle$

**lemma** *pdevs-apply-pdevs-of-list-append*:

$pdevs-apply\ (pdevs-of-list\ (xs\ @\ zs))\ i =$

$(if\ i < length\ xs$

$then\ pdevs-apply\ (pdevs-of-list\ xs)\ i\ else\ pdevs-apply\ (pdevs-of-list\ zs)\ (i - length\ xs))$

$\langle proof \rangle$

**lemma** *degree-pdevs-of-list-le-length*[*intro, simp*]:  $degree\ (pdevs-of-list\ xs) \leq length\ xs$

$\langle proof \rangle$

**lemma** *degree-pdevs-of-list-append*:

$degree\ (pdevs-of-list\ (xs\ @\ ys)) \leq length\ xs + degree\ (pdevs-of-list\ ys)$

$\langle proof \rangle$

**lemma** *pdevs-val-pdevs-of-list-append*:

**assumes**  $f \in UNIV \rightarrow I$

**assumes**  $g \in UNIV \rightarrow I$

**obtains**  $e$  **where**

$pdevs-val\ f\ (pdevs-of-list\ xs) + pdevs-val\ g\ (pdevs-of-list\ ys) =$

$pdevs-val\ e\ (pdevs-of-list\ (xs\ @\ ys))$

$e \in UNIV \rightarrow I$

$\langle proof \rangle$

**lemma**

*sum-general-mono*:

**fixes**  $f::'a \Rightarrow ('b::ordered-ab-group-add)$

**assumes** [*simp,intro*]: *finite s finite t*

**assumes**  $f: \bigwedge x. x \in s - t \implies f x \leq 0$   
**assumes**  $g: \bigwedge x. x \in t - s \implies g x \geq 0$   
**assumes**  $fg: \bigwedge x. x \in s \cap t \implies f x \leq g x$   
**shows**  $(\sum x \in s. f x) \leq (\sum x \in t. g x)$   
 <proof>

**lemma** *pdevs-val-perm-ex*:

**assumes**  $xs <\sim\sim> ys$   
**assumes**  $mem: e \in UNIV \rightarrow I$   
**shows**  $\exists e'. e' \in UNIV \rightarrow I \wedge pdevs\text{-val } e (pdevs\text{-of-list } xs) = pdevs\text{-val } e'$   
*(pdevs-of-list ys)*  
 <proof>

**lemma** *pdevs-val-perm*:

**assumes**  $xs <\sim\sim> ys$   
**assumes**  $mem: e \in UNIV \rightarrow I$   
**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow I$   
 $pdevs\text{-val } e (pdevs\text{-of-list } xs) = pdevs\text{-val } e' (pdevs\text{-of-list } ys)$   
 <proof>

**lemma** *set-distinct-permI*:  $set\ xs = set\ ys \implies distinct\ xs \implies distinct\ ys \implies xs <\sim\sim> ys$   
 <proof>

**lemmas** *pdevs-val-permute* = *pdevs-val-perm[OF set-distinct-permI]*

**lemma** *partition-permI*:

$filter\ p\ xs @ filter\ (Not\ o\ p)\ xs <\sim\sim> xs$   
 <proof>

**lemma** *pdevs-val-eqI*:

**assumes**  $\bigwedge i. i \in pdevs\text{-domain } y \implies i \in pdevs\text{-domain } x \implies e\ i *_R pdevs\text{-apply } x\ i = f\ i *_R pdevs\text{-apply } y\ i$   
**assumes**  $\bigwedge i. i \in pdevs\text{-domain } y \implies i \notin pdevs\text{-domain } x \implies f\ i *_R pdevs\text{-apply } y\ i = 0$   
**assumes**  $\bigwedge i. i \in pdevs\text{-domain } x \implies i \notin pdevs\text{-domain } y \implies e\ i *_R pdevs\text{-apply } x\ i = 0$   
**shows**  $pdevs\text{-val } e\ x = pdevs\text{-val } f\ y$   
 <proof>

**definition**

$filter\text{-pdevs-raw}::(nat \Rightarrow 'a \Rightarrow bool) \Rightarrow (nat \Rightarrow 'a::real\text{-vector}) \Rightarrow (nat \Rightarrow 'a)$   
**where**  $filter\text{-pdevs-raw } I\ X = (\lambda i. if\ I\ i\ (X\ i)\ then\ X\ i\ else\ 0)$

**lemma** *filter-pdevs-raw-nonzeros*:  $\{i. filter\text{-pdevs-raw } s\ f\ i \neq 0\} = \{i. f\ i \neq 0\} \cap \{x. s\ x\ (f\ x)\}$   
 <proof>

**lift-definition** *filter-pdevs*:: $(nat \Rightarrow 'a \Rightarrow bool) \Rightarrow 'a::real\text{-vector } pdevs \Rightarrow 'a\ pdevs$

**is** *filter-pdevs-raw*  
*<proof>*

**lemma** *pdevs-apply-filter-pdevs[simp]*:  
*pdevs-apply (filter-pdevs I x) i = (if I i (pdevs-apply x i) then pdevs-apply x i else 0)*  
*<proof>*

**lemma** *degree-filter-pdevs-le*: *degree (filter-pdevs I x) ≤ degree x*  
*<proof>*

**lemma** *pdevs-val-filter-pdevs*:  
*pdevs-val e (filter-pdevs I x) =*  
*(∑ i ∈ {..<degree x} ∩ {i. I i (pdevs-apply x i)}. e i \*<sub>R</sub> pdevs-apply x i)*  
*<proof>*

**lemma** *pdevs-val-filter-pdevs-dom*:  
*pdevs-val e (filter-pdevs I x) =*  
*(∑ i ∈ pdevs-domain x ∩ {i. I i (pdevs-apply x i)}. e i \*<sub>R</sub> pdevs-apply x i)*  
*<proof>*

**lemma** *pdevs-val-filter-pdevs-eval*:  
*pdevs-val e (filter-pdevs p x) = pdevs-val (λi. if p i (pdevs-apply x i) then e i else 0) x*  
*<proof>*

**definition** *pdevs-applys X i = map (λx. pdevs-apply x i) X*

**definition** *pdevs-vals e X = map (pdevs-val e) X*

**definition** *aform-vals e X = map (aform-val e) X*

**definition** *filter-pdevs-list I X = map (filter-pdevs (λi -. I i (pdevs-applys X i))) X*

**lemma** *pdevs-applys-filter-pdevs-list[simp]*:  
*pdevs-applys (filter-pdevs-list I X) i = (if I i (pdevs-applys X i) then pdevs-applys X i else*  
*map (λ-. 0) X)*  
*<proof>*

**definition** *degrees X = Max (insert 0 (degree ` set X))*

**abbreviation** *degree-aforms X ≡ degrees (map snd X)*

**lemma** *degrees-leI*:  
**assumes**  $\bigwedge x. x \in \text{set } X \implies \text{degree } x \leq K$   
**shows** *degrees X ≤ K*  
*<proof>*

**lemma** *degrees-leD*:  
**assumes** *degrees X ≤ K*  
**shows**  $\bigwedge x. x \in \text{set } X \implies \text{degree } x \leq K$



*<proof>*

**lemma** *degree-filter-pdevs-list-le*:  $\text{degrees } (\text{filter-pdevs-list } I \ x) \leq \text{degrees } x$   
*<proof>*

**definition** *dense-list-of-pdevs*  $x = \text{map } (\lambda i. \text{pdevs-apply } x \ i) \ [0..<\text{degree } x]$

### 2.22.1 (reverse) ordered coefficients as list

**definition** *list-of-pdevs*  $x =$   
 $\text{map } (\lambda i. \ (i, \text{pdevs-apply } x \ i)) \ (\text{rev } (\text{sorted-list-of-set } (\text{pdevs-domain } x)))$

**lemma** *list-of-pdevs-zero-pdevs[simp]*:  $\text{list-of-pdevs } \text{zero-pdevs} = []$   
*<proof>*

**lemma** *sum-list-list-of-pdevs*:  $\text{sum-list } (\text{map } \text{snd } (\text{list-of-pdevs } x)) = \text{sum-list } (\text{dense-list-of-pdevs } x)$   
*<proof>*

**lemma** *sum-list-filter-dense-list-of-pdevs[symmetric]*:  
 $\text{sum-list } (\text{map } \text{snd } (\text{filter } (p \ o \ \text{snd}) (\text{list-of-pdevs } x))) =$   
 $\text{sum-list } (\text{filter } p \ (\text{dense-list-of-pdevs } x))$   
*<proof>*

**lemma** *pdevs-of-list-dense-list-of-pdevs*:  $\text{pdevs-of-list } (\text{dense-list-of-pdevs } x) = x$   
*<proof>*

**lemma** *pdevs-val-sum-list*:  $\text{pdevs-val } (\lambda \cdot. \ c) \ X = c *_{\mathbb{R}} \text{sum-list } (\text{map } \text{snd } (\text{list-of-pdevs } X))$   
*<proof>*

**lemma** *list-of-pdevs-all-nonzero*:  $\text{list-all } (\lambda x. \ x \neq 0) \ (\text{map } \text{snd } (\text{list-of-pdevs } xs))$   
*<proof>*

**lemma** *list-of-pdevs-nonzero*:  $x \in \text{set } (\text{map } \text{snd } (\text{list-of-pdevs } xs)) \implies x \neq 0$   
*<proof>*

**lemma** *pdevs-of-list-scaleR-0[simp]*:  
**fixes**  $xs::'a::\text{real-vector list}$   
**shows**  $\text{pdevs-of-list } (\text{map } ((*_{\mathbb{R}}) \ 0) \ xs) = \text{zero-pdevs}$   
*<proof>*

**lemma** *degree-pdevs-of-list-scaleR*:  
 $\text{degree } (\text{pdevs-of-list } (\text{map } ((*_{\mathbb{R}}) \ c) \ xs)) = (\text{if } c \neq 0 \ \text{then } \text{degree } (\text{pdevs-of-list } xs) \ \text{else } 0)$   
*<proof>*

**lemma** *list-of-pdevs-eq*:

$rev (list-of-pdevs X) = (filter ((\neq) 0 o snd) (map (\lambda i. (i, pdevs-apply X i)) [0..<degree X]))$   
**(is - = filter ?P (map ?f ?xs))**  
 <proof>

**lemma sum-list-take-pdevs-val-eq:**  
 $sum-list (take d xs) = pdevs-val (\lambda i. if i < d then 1 else 0) (pdevs-of-list xs)$   
 <proof>

**lemma zero-in-range-pdevs-apply**[intro, simp]:  
**fixes**  $X::'a::real-vector$  **pdevs** **shows**  $0 \in range (pdevs-apply X)$   
 <proof>

**lemma dense-list-in-range:**  $x \in set (dense-list-of-pdevs X) \implies x \in range (pdevs-apply X)$   
 <proof>

**lemma not-in-dense-list-zeroD:**  
**assumes**  $pdevs-apply X i \notin set (dense-list-of-pdevs X)$   
**shows**  $pdevs-apply X i = 0$   
 <proof>

**lemma list-all-list-of-pdevsI:**  
**assumes**  $\bigwedge i. i \in pdevs-domain X \implies P (pdevs-apply X i)$   
**shows**  $list-all (\lambda x. P x) (map snd (list-of-pdevs X))$   
 <proof>

**lemma pdevs-of-list-map-scaleR:**  
 $pdevs-of-list (map (scaleR r) xs) = scaleR-pdevs r (pdevs-of-list xs)$   
 <proof>

**lemma**  
 $map-permI:$   
**assumes**  $xs <\sim\sim> ys$   
**shows**  $map f xs <\sim\sim> map f ys$   
 <proof>

**lemma rev-perm:**  $rev xs <\sim\sim> ys \longleftrightarrow xs <\sim\sim> ys$   
 <proof>

**lemma list-of-pdevs-perm-filter-nonzero:**  
 $map snd (list-of-pdevs X) <\sim\sim> (filter ((\neq) 0) (dense-list-of-pdevs X))$   
 <proof>

**lemma pdevs-val-filter:**  
**assumes**  $mem: e \in UNIV \rightarrow I$   
**assumes**  $0 \in I$   
**obtains**  $e'$  **where**  
 $pdevs-val e (pdevs-of-list (filter p xs)) = pdevs-val e' (pdevs-of-list xs)$

$e' \in UNIV \rightarrow I$   
 $\langle proof \rangle$

**lemma**

*pdevs-val-of-list-of-pdevs:*

**assumes**  $e \in UNIV \rightarrow I$

**assumes**  $0 \in I$

**obtains**  $e'$  **where**

$pdevs\text{-val } e (pdevs\text{-of-list } (map\ snd (list\text{-of-pdevs } X))) = pdevs\text{-val } e' X$

$e' \in UNIV \rightarrow I$

$\langle proof \rangle$

**lemma**

*pdevs-val-of-list-of-pdevs2:*

**assumes**  $e \in UNIV \rightarrow I$

**obtains**  $e'$  **where**

$pdevs\text{-val } e X = pdevs\text{-val } e' (pdevs\text{-of-list } (map\ snd (list\text{-of-pdevs } X)))$

$e' \in UNIV \rightarrow I$

$\langle proof \rangle$

**lemma** *dense-list-of-pdevs-scaleR:*

$r \neq 0 \implies map ((*_R) r) (dense\text{-list-of-pdevs } x) = dense\text{-list-of-pdevs } (scaleR\text{-pdevs } r x)$

$\langle proof \rangle$

**lemma** *degree-pdevs-of-list-eq:*

$(\bigwedge x. x \in set\ xs \implies x \neq 0) \implies degree (pdevs\text{-of-list } xs) = length\ xs$

$\langle proof \rangle$

**lemma** *dense-list-of-pdevs-pdevs-of-list:*

$(\bigwedge x. x \in set\ xs \implies x \neq 0) \implies dense\text{-list-of-pdevs } (pdevs\text{-of-list } xs) = xs$

$\langle proof \rangle$

**lemma** *pdevs-of-list-sum:*

**assumes** *distinct xs*

**assumes**  $e \in UNIV \rightarrow I$

**obtains**  $f$  **where**  $f \in UNIV \rightarrow I$   $pdevs\text{-val } e (pdevs\text{-of-list } xs) = (\sum P \in set\ xs. f P *_R P)$

$\langle proof \rangle$

**lemma** *pdevs-domain-eq-pdevs-of-list:*

**assumes** *nz:  $\bigwedge x. x \in set (xs) \implies x \neq 0$*

**shows**  $pdevs\text{-domain } (pdevs\text{-of-list } xs) = \{0..<length\ xs\}$

$\langle proof \rangle$

**lemma** *length-list-of-pdevs-pdevs-of-list:*

**assumes** *nz:  $\bigwedge x. x \in set\ xs \implies x \neq 0$*

**shows**  $length (list\text{-of-pdevs } (pdevs\text{-of-list } xs)) = length\ xs$

$\langle proof \rangle$

**lemma** *nth-list-of-pdevs-pdevs-of-list*:

**assumes** *nz*:  $\bigwedge x. x \in \text{set } xs \implies x \neq 0$

**assumes** *l*:  $n < \text{length } xs$

**shows**  $\text{list-of-pdevs } (\text{pdevs-of-list } xs) ! n = ((\text{length } xs - \text{Suc } n), xs ! (\text{length } xs - \text{Suc } n))$   
 $\langle \text{proof} \rangle$

**lemma** *list-of-pdevs-pdevs-of-list-eq*:

$(\bigwedge x. x \in \text{set } xs \implies x \neq 0) \implies$

$\text{list-of-pdevs } (\text{pdevs-of-list } xs) = \text{zip } (\text{rev } [0..<\text{length } xs]) (\text{rev } xs)$   
 $\langle \text{proof} \rangle$

**lemma** *sum-list-filter-list-of-pdevs-of-list*:

**fixes** *xs*::*'a::comm-monoid-add list*

**assumes**  $\bigwedge x. x \in \text{set } xs \implies x \neq 0$

**shows**  $\text{sum-list } (\text{filter } p (\text{map } \text{snd } (\text{list-of-pdevs } (\text{pdevs-of-list } xs)))) = \text{sum-list } (\text{filter } p \text{ } xs)$   
 $\langle \text{proof} \rangle$

**lemma**

*sum-list-partition*:

**fixes** *xs*::*'a::comm-monoid-add list*

**shows**  $\text{sum-list } (\text{filter } p \text{ } xs) + \text{sum-list } (\text{filter } (\text{Not } o \text{ } p) \text{ } xs) = \text{sum-list } xs$   
 $\langle \text{proof} \rangle$

## 2.23 2d zonotopes

**definition** *prod-of-pdevs*  $x \ y = \text{binop-pdevs } \text{Pair } x \ y$

**lemma** *apply-pdevs-prod-of-pdevs[simp]*:

$\text{pdevs-apply } (\text{prod-of-pdevs } x \ y) \ i = (\text{pdevs-apply } x \ i, \text{pdevs-apply } y \ i)$   
 $\langle \text{proof} \rangle$

**lemma** *pdevs-domain-prod-of-pdevs[simp]*:

$\text{pdevs-domain } (\text{prod-of-pdevs } x \ y) = \text{pdevs-domain } x \cup \text{pdevs-domain } y$   
 $\langle \text{proof} \rangle$

**lemma** *pdevs-val-prod-of-pdevs[simp]*:

$\text{pdevs-val } e \ (\text{prod-of-pdevs } x \ y) = (\text{pdevs-val } e \ x, \text{pdevs-val } e \ y)$   
 $\langle \text{proof} \rangle$

**definition** *prod-of-aforms* (**infixr**  $\times_a$  80)

**where**  $\text{prod-of-aforms } x \ y = ((\text{fst } x, \text{fst } y), \text{prod-of-pdevs } (\text{snd } x) (\text{snd } y))$

## 2.24 Intervals

**definition** *One-pdevs-raw*::*nat*  $\Rightarrow$  *'a::executable-euclidean-space*

**where**  $\text{One-pdevs-raw } i = (\text{if } i < \text{length } (\text{Basis-list}::'a \text{ list}) \text{ then } \text{Basis-list} ! i \text{ else } 0)$

**lemma** *zeros-One-pdevs-raw*:

$One-pdevs-raw \text{ } - \text{' } \{0::'a::executable-euclidean-space\} = \{length (Basis-list::'a list).. \}$   
 ⟨proof⟩

**lemma** *nonzeros-One-pdevs-raw*:

$\{i. One-pdevs-raw i \neq (0::'a::executable-euclidean-space)\} = - \{length (Basis-list::'a list).. \}$   
 ⟨proof⟩

**lift-definition** *One-pdevs::'a::executable-euclidean-space pdevs is One-pdevs-raw*

⟨proof⟩

**lemma** *pdevs-apply-One-pdevs[simp]*:  $pdevs-apply \text{ } One-pdevs \text{ } i =$

$(if \text{ } i < length (Basis-list::'a::executable-euclidean-space \text{ } list) \text{ then } Basis-list ! i \text{ else } 0::'a)$   
 ⟨proof⟩

**lemma** *Max-Collect-less-nat*:  $Max \{i::nat. i < k\} = (if \text{ } k = 0 \text{ then } Max \{\} \text{ else } k - 1)$

⟨proof⟩

**lemma** *degree-One-pdevs[simp]*:  $degree (One-pdevs::'a \text{ } pdevs) =$

$length (Basis-list::'a::executable-euclidean-space \text{ } list)$

⟨proof⟩

**definition** *inner-scaleR-pdevs::'a::euclidean-space  $\Rightarrow$  'a pdevs  $\Rightarrow$  'a pdevs*

**where**  $inner-scaleR-pdevs \text{ } b \text{ } x = unop-pdevs (\lambda x. (b \cdot x) *_R x) \text{ } x$

**lemma** *pdevs-apply-inner-scaleR-pdevs[simp]*:

$pdevs-apply (inner-scaleR-pdevs \text{ } a \text{ } x) \text{ } i = (a \cdot (pdevs-apply \text{ } x \text{ } i)) *_R (pdevs-apply \text{ } x \text{ } i)$

⟨proof⟩

**lemma** *degree-inner-scaleR-pdevs-le*:

$degree (inner-scaleR-pdevs (l::'a::executable-euclidean-space) \text{ } One-pdevs) \leq degree (One-pdevs::'a \text{ } pdevs)$

⟨proof⟩

**definition** *pdevs-of-ivl  $l \text{ } u = scaleR-pdevs (1/2) (inner-scaleR-pdevs (u - l) \text{ } One-pdevs)$*

**lemma** *degree-pdevs-of-ivl-le*:

$degree (pdevs-of-ivl \text{ } l \text{ } u::'a::executable-euclidean-space \text{ } pdevs) \leq DIM('a)$

⟨proof⟩

**lemma** *pdevs-apply-pdevs-of-ivl*:

**defines**  $B \equiv Basis-list::'a::executable-euclidean-space \text{ } list$

**shows**  $pdevs-apply (pdevs-of-ivl \text{ } l \text{ } u) \text{ } i = (if \text{ } i < length \text{ } B \text{ then } ((u - l) \cdot (B!i) / 2) *_R (B!i))$

else 0)  
⟨proof⟩

**lemma** *deg-length-less-imp[simp]*:  
k < degree (pdevs-of-ivl l u::'a::executable-euclidean-space pdevs)  $\implies$   
k < length (Basis-list::'a list)  
⟨proof⟩

**lemma** *tdev-pdevs-of-ivl*: tdev (pdevs-of-ivl l u) = |u - l| /<sub>R</sub> 2  
⟨proof⟩

**definition** *aform-of-ivl* l u = ((l + u)/<sub>R</sub>2, pdevs-of-ivl l u)

**definition** *aform-of-point* x = aform-of-ivl x x

**lemma** *Elem-affine-of-ivl-le*:  
assumes e ∈ UNIV → {-1 .. 1}  
assumes l ≤ u  
shows l ≤ aform-val e (aform-of-ivl l u)  
⟨proof⟩

**lemma** *Elem-affine-of-ivl-ge*:  
assumes e ∈ UNIV → {-1 .. 1}  
assumes l ≤ u  
shows aform-val e (aform-of-ivl l u) ≤ u  
⟨proof⟩

**lemma**  
*map-of-zip-upto-length-eq-nth*:  
assumes i < length B  
assumes d = length B  
shows (map-of (zip [0..<d] B) i) = Some (B ! i)  
⟨proof⟩

**lemma** *in-ivl-affine-of-ivlE*:  
assumes k ∈ {l .. u}  
obtains e where e ∈ UNIV → {-1 .. 1} k = aform-val e (aform-of-ivl l u)  
⟨proof⟩

**lemma** *Inf-aform-aform-of-ivl*:  
assumes l ≤ u  
shows Inf-aform (aform-of-ivl l u) = l  
⟨proof⟩

**lemma** *Sup-aform-aform-of-ivl*:  
assumes l ≤ u  
shows Sup-aform (aform-of-ivl l u) = u  
⟨proof⟩

**lemma** *Affine-aform-of-ivl*:  
 $a \leq b \implies \text{Affine } (\text{aform-of-ivl } a \ b) = \{a \ .. \ b\}$   
 ⟨*proof*⟩

**end**

### 3 Operations on Expressions

**theory** *Floatarith-Expression*  
**imports**  
*HOL-Decision-Procs.Approximation*  
*Affine-Arithmetic-Auxiliarities*  
*Executable-Euclidean-Space*  
**begin**

Much of this could move to the distribution...

#### 3.1 Approximating Expression\*s\*

**unbundle** *floatarith-notation*

**primrec** *interpret-floatariths* :: *floatarith list*  $\Rightarrow$  *real list*  $\Rightarrow$  *real list*  
**where**

$\text{interpret-floatariths } [] \ vs = []$   
 $| \text{interpret-floatariths } (a\#\bs) \ vs = \text{interpret-floatarith } a \ vs\#\text{interpret-floatariths}$   
 $\bs \ vs$

**lemma** *length-interpret-floatariths[simp]*:  $\text{length } (\text{interpret-floatariths } fas \ xs) = \text{length}$   
 $fas$   
 ⟨*proof*⟩

**lemma** *interpret-floatariths-nth[simp]*:  
 $\text{interpret-floatariths } fas \ xs \ ! \ n = \text{interpret-floatarith } (fas \ ! \ n) \ xs$   
**if**  $n < \text{length } fas$   
 ⟨*proof*⟩

**abbreviation** *einterpret*  $\equiv \lambda fas \ vs. \text{eucl-of-list } (\text{interpret-floatariths } fas \ vs)$

#### 3.2 Syntax

**syntax** *interpret-floatarith::floatarith*  $\Rightarrow$  *real list*  $\Rightarrow$  *real*

**instantiation** *floatarith* ::  $\{plus, minus, uminus, times, inverse, zero, one\}$   
**begin**

**definition**  $- \ f = \text{Minus } f$

**lemma** *interpret-floatarith-uminus[simp]*:  
 $\text{interpret-floatarith } (- \ f) \ xs = - \ \text{interpret-floatarith } f \ xs$   
 ⟨*proof*⟩

**definition**  $f + g = \text{Add } f \ g$

**lemma** *interpret-floatarith-plus*[simp]:

$\text{interpret-floatarith } (f + g) \ xs = \text{interpret-floatarith } f \ xs + \text{interpret-floatarith } g \ xs$

*<proof>*

**definition**  $f - g = \text{Add } f \ (\text{Minus } g)$

**lemma** *interpret-floatarith-minus*[simp]:

$\text{interpret-floatarith } (f - g) \ xs = \text{interpret-floatarith } f \ xs - \text{interpret-floatarith } g \ xs$

*<proof>*

**definition**  $\text{inverse } f = \text{Inverse } f$

**lemma** *interpret-floatarith-inverse*[simp]:

$\text{interpret-floatarith } (\text{inverse } f) \ xs = \text{inverse } (\text{interpret-floatarith } f \ xs)$

*<proof>*

**definition**  $f * g = \text{Mult } f \ g$

**lemma** *interpret-floatarith-times*[simp]:

$\text{interpret-floatarith } (f * g) \ xs = \text{interpret-floatarith } f \ xs * \text{interpret-floatarith } g \ xs$

*<proof>*

**definition**  $f \ \text{div} \ g = f * \text{Inverse } g$

**lemma** *interpret-floatarith-divide*[simp]:

$\text{interpret-floatarith } (f \ \text{div} \ g) \ xs = \text{interpret-floatarith } f \ xs / \text{interpret-floatarith } g \ xs$

*<proof>*

**definition**  $1 = \text{Num } 1$

**lemma** *interpret-floatarith-one*[simp]:

$\text{interpret-floatarith } 1 \ xs = 1$

*<proof>*

**definition**  $0 = \text{Num } 0$

**lemma** *interpret-floatarith-zero*[simp]:

$\text{interpret-floatarith } 0 \ xs = 0$

*<proof>*

**instance** *<proof>*

**end**

### 3.3 Derived symbols

**definition**  $R_e \ r = (\text{case quotient-of } r \ \text{of } (n, d) \Rightarrow \text{Num } (\text{of-int } n) / \text{Num } (\text{of-int } d))$

**declare** [[*coercion*  $R_e$  ]]

**lemma** *interpret- $R_e$* [simp]:  $\text{interpret-floatarith } (R_e \ x) \ xs = \text{real-of-rat } x$



*<proof>*

**definition**  $Sin\ x = Cos\ ((Pi * (Num\ (Float\ 1\ (-1)))) - x)$

**lemma** *interpret-floatarith-Sin[simp]*:

*interpret-floatarith (Sin x) vs = sin (interpret-floatarith x vs)*

*<proof>*

**definition**  $Half\ x = Mult\ (Num\ (Float\ 1\ (-1)))\ x$

**lemma** *interpret-Half[simp]*: *interpret-floatarith (Half x) xs = interpret-floatarith x xs / 2*

*<proof>*

**definition**  $Tan\ x = (Sin\ x) / (Cos\ x)$

**lemma** *interpret-floatarith-Tan[simp]*:

*interpret-floatarith (Tan x) vs = tan (interpret-floatarith x vs)*

*<proof>*

**primrec**  $Sum_e$  **where**

$Sum_e\ f\ [] = 0$

|  $Sum_e\ f\ (x\#\ xs) = f\ x + Sum_e\ f\ xs$

**lemma** *interpret-floatarith-Sum\_e[simp]*:

*interpret-floatarith (Sum\_e f x) vs = ( $\sum i \leftarrow x.$  interpret-floatarith (f i) vs)*

*<proof>*

**definition**  $Norm$  **where**  $Norm\ is = Sqrt\ (Sum_e\ (\lambda i. i * i)\ is)$

**lemma** *interpret-floatarith-norm[simp]*:

**assumes** *[simp]*:  $length\ x = DIM\ ('a)$

**shows** *interpret-floatarith (Norm x) vs = norm (einterpret x vs::'a::executable-euclidean-space)*

*<proof>*

**notation**  $floatarith.Power$  (**infixr**  $\hat{e}$  80)

### 3.4 Constant Folding

**fun** *dest-Num-fa* **where**

*dest-Num-fa (floatarith.Num x) = Some x*

| *dest-Num-fa - = None*

**fun-cases** *dest-Num-fa-None*: *dest-Num-fa fa = None*

**and** *dest-Num-fa-Some*: *dest-Num-fa fa = Some x*

**fun** *fold-const-fa* **where**

*fold-const-fa (Add fa1 fa2) =*

*(let (ffa1, ffa2) = (fold-const-fa fa1, fold-const-fa fa2)*

*in case (dest-Num-fa ffa1, dest-Num-fa (ffa2)) of*

```

    (Some a, Some b) ⇒ Num (a + b)
  | (Some a, None) ⇒ (if a = 0 then ffa2 else Add (Num a) ffa2)
  | (None, Some a) ⇒ (if a = 0 then ffa1 else Add ffa1 (Num a))
  | (None, None) ⇒ Add ffa1 ffa2)
| fold-const-fa (Minus a) =
  (case (fold-const-fa a) of
    (Num x) ⇒ Num (-x)
  | x ⇒ Minus x)
| fold-const-fa (Mult fa1 fa2) =
  (let (ffa1, ffa2) = (fold-const-fa fa1, fold-const-fa fa2)
  in case (dest-Num-fa ffa1, dest-Num-fa (ffa2)) of
    (Some a, Some b) ⇒ Num (a * b)
  | (Some a, None) ⇒ (if a = 0 then Num 0 else if a = 1 then ffa2 else Mult (Num
a) ffa2)
  | (None, Some a) ⇒ (if a = 0 then Num 0 else if a = 1 then ffa1 else Mult ffa1
(Num a))
  | (None, None) ⇒ Mult ffa1 ffa2)
| fold-const-fa (Inverse a) = Inverse (fold-const-fa a)
| fold-const-fa (Abs a) =
  (case (fold-const-fa a) of
    (Num x) ⇒ Num (abs x)
  | x ⇒ Abs x)
| fold-const-fa (Max a b) =
  (case (fold-const-fa a, fold-const-fa b) of
    (Num x, Num y) ⇒ Num (max x y)
  | (x, y) ⇒ Max x y)
| fold-const-fa (Min a b) =
  (case (fold-const-fa a, fold-const-fa b) of
    (Num x, Num y) ⇒ Num (min x y)
  | (x, y) ⇒ Min x y)
| fold-const-fa (Floor a) =
  (case (fold-const-fa a) of
    (Num x) ⇒ Num (floor-fl x)
  | x ⇒ Floor x)
| fold-const-fa (Power a b) =
  (case (fold-const-fa a) of
    (Num x) ⇒ Num (x ^ b)
  | x ⇒ Power x b)
| fold-const-fa (Cos a) = Cos (fold-const-fa a)
| fold-const-fa (Arctan a) = Arctan (fold-const-fa a)
| fold-const-fa (Sqrt a) = Sqrt (fold-const-fa a)
| fold-const-fa (Exp a) = Exp (fold-const-fa a)
| fold-const-fa (Ln a) = Ln (fold-const-fa a)
| fold-const-fa (Powr a b) = Powr (fold-const-fa a) (fold-const-fa b)
| fold-const-fa Pi = Pi
| fold-const-fa (Var v) = Var v
| fold-const-fa (Num x) = Num x

```

**fun-cases** *fold-const-fa-Num*: *fold-const-fa fa = Num y*

**and** *fold-const-fa-Add*:  $\text{fold-const-fa } fa = \text{Add } x \ y$   
**and** *fold-const-fa-Minus*:  $\text{fold-const-fa } fa = \text{Minus } y$

**lemma** *fold-const-fa[simp]*:  $\text{interpret-floatarith } (\text{fold-const-fa } fa) \ xs = \text{interpret-floatarith } fa \ xs$   
 ⟨*proof*⟩

### 3.5 Free Variables

**primrec** *max-Var-floatarith* **where**— TODO: include bound in predicate

$\text{max-Var-floatarith } (\text{Add } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-floatarith } (\text{Mult } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-floatarith } (\text{Inverse } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Minus } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Num } a) = 0$   
 $\text{max-Var-floatarith } (\text{Var } i) = \text{Suc } i$   
 $\text{max-Var-floatarith } (\text{Cos } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{floatarith.Arctan } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Abs } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{floatarith.Max } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-floatarith } (\text{floatarith.Min } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-floatarith } (\text{floatarith.Pi}) = 0$   
 $\text{max-Var-floatarith } (\text{Sqrt } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Exp } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Powr } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-floatarith } (\text{floatarith.Ln } a) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Power } a \ n) = \text{max-Var-floatarith } a$   
 $\text{max-Var-floatarith } (\text{Floor } a) = \text{max-Var-floatarith } a$

**primrec** *max-Var-floatariths* **where**

$\text{max-Var-floatariths } [] = 0$   
 $\text{max-Var-floatariths } (x\#\xs) = \text{max } (\text{max-Var-floatarith } x) (\text{max-Var-floatariths } xs)$

**primrec** *max-Var-form* **where**

$\text{max-Var-form } (\text{Conj } a \ b) = \text{max } (\text{max-Var-form } a) (\text{max-Var-form } b)$   
 $\text{max-Var-form } (\text{Disj } a \ b) = \text{max } (\text{max-Var-form } a) (\text{max-Var-form } b)$   
 $\text{max-Var-form } (\text{Less } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-form } (\text{LessEqual } a \ b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$   
 $\text{max-Var-form } (\text{Bound } a \ b \ c \ d) = \text{linorder-class.Max } \{\text{max-Var-floatarith } a, \text{max-Var-floatarith } b, \text{max-Var-floatarith } c, \text{max-Var-form } d\}$   
 $\text{max-Var-form } (\text{AtLeastAtMost } a \ b \ c) = \text{linorder-class.Max } \{\text{max-Var-floatarith } a, \text{max-Var-floatarith } b, \text{max-Var-floatarith } c\}$

|  $\text{max-Var-form (Assign a b c)} = \text{linorder-class.Max } \{ \text{max-Var-floatarith a, max-Var-floatarith b, max-Var-form c} \}$

**lemma**

*interpret-floatarith-eq-take-max-VarI:*

**assumes**  $\text{take (max-Var-floatarith ra) ys} = \text{take (max-Var-floatarith ra) zs}$

**shows**  $\text{interpret-floatarith ra ys} = \text{interpret-floatarith ra zs}$

*<proof>*

**lemma**

*interpret-floatariths-eq-take-max-VarI:*

**assumes**  $\text{take (max-Var-floatariths ea) ys} = \text{take (max-Var-floatariths ea) zs}$

**shows**  $\text{interpret-floatariths ea ys} = \text{interpret-floatariths ea zs}$

*<proof>*

**lemma** *Max-Image-distrib:*

**includes** *no-floatarith-notation*

**assumes**  $\text{finite } X \ X \neq \{ \}$

**shows**  $\text{Max } ((\lambda x. \text{max } (f1\ x) (f2\ x)) \text{ ' } X) = \text{max } (\text{Max } (f1 \text{ ' } X)) (\text{Max } (f2 \text{ ' } X))$

*<proof>*

**lemma** *max-Var-floatarith-simps[simp]:*

$\text{max-Var-floatarith } (a / b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$

$\text{max-Var-floatarith } (a * b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$

$\text{max-Var-floatarith } (a + b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$

$\text{max-Var-floatarith } (a - b) = \text{max } (\text{max-Var-floatarith } a) (\text{max-Var-floatarith } b)$

$\text{max-Var-floatarith } (- b) = (\text{max-Var-floatarith } b)$

*<proof>*

**lemma** *max-Var-floatariths-Max:*

$\text{max-Var-floatariths } xs = (\text{if set } xs = \{ \} \text{ then } 0 \text{ else linorder-class.Max } (\text{max-Var-floatarith } \text{' set } xs))$

*<proof>*

**lemma** *max-Var-floatariths-map-plus[simp]:*

$\text{max-Var-floatariths } (\text{map } (\lambda i. \text{fa1 } i + \text{fa2 } i) \text{ xs}) = \text{max } (\text{max-Var-floatariths } (\text{map } \text{fa1 } \text{ xs})) (\text{max-Var-floatariths } (\text{map } \text{fa2 } \text{ xs}))$

*<proof>*

**lemma** *max-Var-floatariths-map-times[simp]:*

$\text{max-Var-floatariths } (\text{map } (\lambda i. \text{fa1 } i * \text{fa2 } i) \text{ xs}) = \text{max } (\text{max-Var-floatariths } (\text{map } \text{fa1 } \text{ xs})) (\text{max-Var-floatariths } (\text{map } \text{fa2 } \text{ xs}))$

*<proof>*

**lemma** *max-Var-floatariths-map-divide[simp]:*

$\text{max-Var-floatariths } (\text{map } (\lambda i. \text{fa1 } i / \text{fa2 } i) \text{ xs}) = \text{max } (\text{max-Var-floatariths } (\text{map } \text{fa1 } \text{ xs})) (\text{max-Var-floatariths } (\text{map } \text{fa2 } \text{ xs}))$

*<proof>*

**lemma** *max-Var-floatariths-map-uminus*[simp]:

*max-Var-floatariths (map ( $\lambda i. - fa1 i$ ) xs) = max-Var-floatariths (map fa1 xs)*

*<proof>*

**lemma** *max-Var-floatariths-map-const*[simp]:

*max-Var-floatariths (map ( $\lambda i. fa$ ) xs) = (if xs = [] then 0 else max-Var-floatarith fa)*

*<proof>*

**lemma** *max-Var-floatariths-map-minus*[simp]:

*max-Var-floatariths (map ( $\lambda i. fa1 i - fa2 i$ ) xs) = max (max-Var-floatariths (map fa1 xs)) (max-Var-floatariths (map fa2 xs))*

*<proof>*

**primrec** *fresh-floatarith* **where**

*fresh-floatarith (Var y) x  $\longleftrightarrow$  (x  $\neq$  y)*

| *fresh-floatarith (Num a) x  $\longleftrightarrow$  True*

| *fresh-floatarith Pi x  $\longleftrightarrow$  True*

| *fresh-floatarith (Cos a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Abs a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Arctan a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Sqrt a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Exp a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Floor a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Power a n) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Minus a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Ln a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Inverse a) x  $\longleftrightarrow$  fresh-floatarith a x*

| *fresh-floatarith (Add a b) x  $\longleftrightarrow$  fresh-floatarith a x  $\wedge$  fresh-floatarith b x*

| *fresh-floatarith (Mult a b) x  $\longleftrightarrow$  fresh-floatarith a x  $\wedge$  fresh-floatarith b x*

| *fresh-floatarith (Max a b) x  $\longleftrightarrow$  fresh-floatarith a x  $\wedge$  fresh-floatarith b x*

| *fresh-floatarith (Min a b) x  $\longleftrightarrow$  fresh-floatarith a x  $\wedge$  fresh-floatarith b x*

| *fresh-floatarith (Powr a b) x  $\longleftrightarrow$  fresh-floatarith a x  $\wedge$  fresh-floatarith b x*

**lemma** *fresh-floatarith-subst*:

**fixes** *v::float*

**assumes** *fresh-floatarith e x*

**assumes** *x < length vs*

**shows** *interpret-floatarith e (vs[x:=v]) = interpret-floatarith e vs*

*<proof>*

**lemma** *fresh-floatarith-max-Var*:

**assumes** *max-Var-floatarith ea  $\leq$  i*

**shows** *fresh-floatarith ea i*

*<proof>*

**primrec** *fresh-floatariths* **where**

*fresh-floatariths* []  $x \longleftrightarrow \text{True}$   
| *fresh-floatariths* ( $a\#as$ )  $x \longleftrightarrow \text{fresh-floatarith } a \ x \wedge \text{fresh-floatariths } as \ x$

**lemma** *fresh-floatariths-max-Var*:

**assumes** *max-Var-floatariths*  $ea \leq i$   
**shows** *fresh-floatariths*  $ea \ i$   
(*proof*)

**lemma**

*interpret-floatariths-take-eqI*:  
**assumes** *take*  $n \ ys = \text{take } n \ zs$   
**assumes** *max-Var-floatariths*  $ea \leq n$   
**shows** *interpret-floatariths*  $ea \ ys = \text{interpret-floatariths } ea \ zs$   
(*proof*)

**lemma**

*interpret-floatarith-fresh-eqI*:  
**assumes**  $\bigwedge i. \text{fresh-floatarith } ea \ i \vee (i < \text{length } ys \wedge i < \text{length } zs \wedge ys \ ! \ i = zs \ ! \ i)$   
**shows** *interpret-floatarith*  $ea \ ys = \text{interpret-floatarith } ea \ zs$   
(*proof*)

**lemma**

*interpret-floatariths-fresh-eqI*:  
**assumes**  $\bigwedge i. \text{fresh-floatariths } ea \ i \vee (i < \text{length } ys \wedge i < \text{length } zs \wedge ys \ ! \ i = zs \ ! \ i)$   
**shows** *interpret-floatariths*  $ea \ ys = \text{interpret-floatariths } ea \ zs$   
(*proof*)

**lemma**

*interpret-floatarith-max-Var-cong*:  
**assumes**  $\bigwedge i. i < \text{max-Var-floatarith } f \implies xs \ ! \ i = ys \ ! \ i$   
**shows** *interpret-floatarith*  $f \ ys = \text{interpret-floatarith } f \ xs$   
(*proof*)

**lemma**

*interpret-floatarith-fresh-cong*:  
**assumes**  $\bigwedge i. \neg \text{fresh-floatarith } f \ i \implies xs \ ! \ i = ys \ ! \ i$   
**shows** *interpret-floatarith*  $f \ ys = \text{interpret-floatarith } f \ xs$   
(*proof*)

**lemma** *max-Var-floatarith-le-max-Var-floatariths*:

$fa \in \text{set } fas \implies \text{max-Var-floatarith } fa \leq \text{max-Var-floatariths } fas$   
(*proof*)

**lemma** *max-Var-floatarith-le-max-Var-floatariths-nth*:

$n < \text{length } fas \implies \text{max-Var-floatarith } (fas \ ! \ n) \leq \text{max-Var-floatariths } fas$   
(*proof*)

**lemma** *max-Var-floatariths-leI*:

**assumes**  $\bigwedge i. i < \text{length } xs \implies \text{max-Var-floatarith } (xs ! i) \leq F$

**shows**  $\text{max-Var-floatariths } xs \leq F$

*<proof>*

**lemma** *fresh-floatariths-map-Var[simp]*:

$\text{fresh-floatariths } (\text{map floatarith. Var } xs) i \longleftrightarrow i \notin \text{set } xs$

*<proof>*

**lemma** *max-Var-floatarith-fold-const-fa*:

$\text{max-Var-floatarith } (\text{fold-const-fa } fa) \leq \text{max-Var-floatarith } fa$

*<proof>*

**lemma** *max-Var-floatariths-fold-const-fa*:

$\text{max-Var-floatariths } (\text{map fold-const-fa } xs) \leq \text{max-Var-floatariths } xs$

*<proof>*

**lemma** *interpret-form-max-Var-cong*:

**assumes**  $\bigwedge i. i < \text{max-Var-form } f \implies xs ! i = ys ! i$

**shows**  $\text{interpret-form } f xs = \text{interpret-form } f ys$

*<proof>*

**lemma** *max-Var-floatariths-lessI*:  $i < \text{max-Var-floatarith } (fas ! j) \implies j < \text{length } fas \implies i < \text{max-Var-floatariths } fas$

*<proof>*

**lemma** *interpret-floatariths-max-Var-cong*:

**assumes**  $\bigwedge i. i < \text{max-Var-floatariths } f \implies xs ! i = ys ! i$

**shows**  $\text{interpret-floatariths } f ys = \text{interpret-floatariths } f xs$

*<proof>*

**lemma** *max-Var-floatarithimage-Var[simp]*:  $\text{max-Var-floatarith } \text{' Var ' } X = \text{Suc ' } X$  *<proof>*

**lemma** *max-Var-floatariths-map-Var[simp]*:

$\text{max-Var-floatariths } (\text{map Var } xs) = (\text{if } xs = [] \text{ then } 0 \text{ else } \text{Suc } (\text{linorder-class.Max } (\text{set } xs)))$

*<proof>*

**lemma** *Max-atLeastLessThan-nat[simp]*:  $a < b \implies \text{linorder-class.Max } \{a..<b\} = b - 1$  **for**  $a b :: \text{nat}$

*<proof>*

### 3.6 Derivatives

**lemma** *isDERIV-Power-iff*:  $isDERIV\ j\ (Power\ fa\ n)\ xs = (if\ n = 0\ then\ True\ else\ isDERIV\ j\ fa\ xs)$

*<proof>*

**lemma** *isDERIV-max-Var-floatarithI*:

**assumes**  $isDERIV\ n\ f\ ys$

**assumes**  $\bigwedge i. i < max-Var-floatarith\ f \implies xs\ !\ i = ys\ !\ i$

**shows**  $isDERIV\ n\ f\ xs$

*<proof>*

**definition** *isFDERIV* **where**  $isFDERIV\ n\ xs\ fas\ vs \longleftrightarrow$

$(\forall i < n. \forall j < n. isDERIV\ (xs\ !\ i)\ (fas\ !\ j)\ vs) \wedge length\ fas = n \wedge length\ xs = n$

**lemma** *isFDERIV-I*:  $(\bigwedge i\ j. i < n \implies j < n \implies isDERIV\ (xs\ !\ i)\ (fas\ !\ j)\ vs)$

$\implies$

$length\ fas = n \implies length\ xs = n \implies isFDERIV\ n\ xs\ fas\ vs$

*<proof>*

**lemma** *isFDERIV-isDERIV-D*:  $isFDERIV\ n\ xs\ fas\ vs \implies i < n \implies j < n \implies isDERIV\ (xs\ !\ i)\ (fas\ !\ j)\ vs$

*<proof>*

**lemma** *isFDERIV-lengthD*:  $length\ fas = n\ length\ xs = n$  **if**  $isFDERIV\ n\ xs\ fas\ vs$

*<proof>*

**lemma** *isFDERIV-uptD*:  $isFDERIV\ n\ [0..<n]\ fas\ vs \implies i < n \implies j < n \implies isDERIV\ i\ (fas\ !\ j)\ vs$

*<proof>*

**lemma** *isFDERIV-max-Var-congI*:  $isFDERIV\ n\ xs\ fas\ ws$

**if**  $f: isFDERIV\ n\ xs\ fas\ vs$  **and**  $c: (\bigwedge i. i < max-Var-floatariths\ fas \implies vs\ !\ i = ws\ !\ i)$

*<proof>*

**lemma** *isFDERIV-max-Var-cong*:  $isFDERIV\ n\ xs\ fas\ ws \longleftrightarrow isFDERIV\ n\ xs\ fas\ vs$

**if**  $c: (\bigwedge i. i < max-Var-floatariths\ fas \implies vs\ !\ i = ws\ !\ i)$

*<proof>*

**lemma** *isDERIV-max-VarI*:

$i \geq max-Var-floatarith\ fa \implies isDERIV\ j\ fa\ xs \implies isDERIV\ i\ fa\ xs$

*<proof>*

**lemmas**  $max-Var-floatarith-le-max-Var-floatariths-nthI =$

$max-Var-floatarith-le-max-Var-floatariths-nth[THEN\ order-trans]$

**lemma**



*isFDERIV-appendD1*:  
**assumes** *isFDERIV*  $(J + K)$   $[0..<J + K]$   $(es @ rs)$  *xs*  
**assumes** *length* *es* = *J*  
**assumes** *length* *rs* = *K*  
**assumes** *max-Var-floatariths* *es*  $\leq J$   
**shows** *isFDERIV* *J*  $[0..<J]$   $(es)$  *xs*  
 $\langle proof \rangle$

**lemma** *interpret-floatariths-Var[simp]*:  
*interpret-floatariths*  $(map\ floatarith.\ Var\ xs)$  *vs* =  $(map\ (nth\ vs)\ xs)$   
 $\langle proof \rangle$

**lemma** *max-Var-floatariths-append[simp]*: *max-Var-floatariths*  $(xs @ ys)$  = *max*  
*(max-Var-floatariths* *xs*)  $(max-Var-floatariths\ ys)$   
 $\langle proof \rangle$

**lemma** *map-nth-append-upt[simp]*:  
**assumes** *a*  $\geq$  *length* *xs*  
**shows** *map*  $(!) (xs @ ys)$   $[a..<b]$  = *map*  $(!) ys$   $[a - length\ xs..<b - length\ xs]$   
 $\langle proof \rangle$

**lemma** *map-nth-Cons-upt[simp]*:  
**assumes** *a*  $> 0$   
**shows** *map*  $(!) (x \# ys)$   $[a..<b]$  = *map*  $(!) ys$   $[a - Suc\ 0..<b - Suc\ 0]$   
 $\langle proof \rangle$

**lemma** *map-nth-eq-self[simp]*:  
**shows** *length* *fas* = *l*  $\implies$   $(map\ (!)\ fas)$   $[0..<l]$  = *fas*  
 $\langle proof \rangle$

**lemma**  
*isFDERIV-appendI1*:  
**assumes** *isFDERIV* *J*  $[0..<J]$   $(es)$  *xs*  
**assumes**  $\bigwedge i\ j.\ i < J + K \implies j < K \implies isDERIV\ i\ (rs\ !\ j)\ xs$   
**assumes** *length* *es* = *J*  
**assumes** *length* *rs* = *K*  
**assumes** *max-Var-floatariths* *es*  $\leq J$   
**shows** *isFDERIV*  $(J + K)$   $[0..<J + K]$   $(es @ rs)$  *xs*  
 $\langle proof \rangle$

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

**lemma** *scaleR-blinfun-compose-left*:  $i *_{R} (A\ o_L\ B) = i *_{R} A\ o_L\ B$   
**and** *scaleR-blinfun-compose-right*:  $i *_{R} (A\ o_L\ B) = A\ o_L\ i *_{R} B$   
 $\langle proof \rangle$

**lemma**

*matrix-blinfun-compose:*

**fixes**  $A B :: (\text{real } ^n) \Rightarrow_L (\text{real } ^n)$

**shows**  $\text{matrix } (A \circ_L B) = (\text{matrix } A) ** (\text{matrix } B)$

*<proof>*

**lemma** *matrix-add-rdistrib:*  $((B + C) ** A) = (B ** A) + (C ** A)$

*<proof>*

**lemma** *matrix-scaleR-right:*  $r *_R (a :: 'a :: \text{real-algebra-1 } ^n ^m) ** b = r *_R (a ** b)$

*<proof>*

**lemma** *matrix-scaleR-left:*  $(a :: 'a :: \text{real-algebra-1 } ^n ^m) ** r *_R b = r *_R (a ** b)$

*<proof>*

**lemma** *bounded-bilinear-matrix-matrix-mult[bounded-bilinear]:*

*bounded-bilinear ((\*\*):*

$(a :: \{\text{euclidean-space, real-normed-algebra-1}\} ^n ^m) \Rightarrow$

$(a :: \{\text{euclidean-space, real-normed-algebra-1}\} ^p ^n) \Rightarrow$

$(a :: \{\text{euclidean-space, real-normed-algebra-1}\} ^p ^m))$

*<proof>*

**lemma** *norm-axis:*  $\text{norm } (\text{axis ia } 1 :: 'a :: \{\text{real-normed-algebra-1}\} ^n) = 1$

*<proof>*

**lemma** *abs-vec-nth-blinfun-apply-lemma:*

**fixes**  $x :: (\text{real } ^n) \Rightarrow_L (\text{real } ^m)$

**shows**  $\text{abs } (\text{vec-nth } (\text{blinfun-apply } x \ (\text{axis ia } 1)) \ i) \leq \text{norm } x$

*<proof>*

**lemma** *bounded-linear-matrix-blinfun-apply:*  $\text{bounded-linear } (\lambda x :: (\text{real } ^n) \Rightarrow_L (\text{real } ^m). \text{matrix } (\text{blinfun-apply } x))$

*<proof>*

**lemma** *matrix-has-derivative:*

**shows**  $((\lambda x :: (\text{real } ^n) \Rightarrow_L (\text{real } ^n). \text{matrix } (\text{blinfun-apply } x)) \text{ has-derivative } (\lambda h. \text{matrix } (\text{blinfun-apply } h))) \ (\text{at } x)$

*<proof>*

**lemma**

*matrix-comp-has-derivative[derivative-intros]:*

**fixes**  $f :: 'a :: \text{real-normed-vector} \Rightarrow ((\text{real } ^n) \Rightarrow_L (\text{real } ^n))$

**assumes**  $(f \text{ has-derivative } f') \ (\text{at } x \text{ within } S)$

**shows**  $((\lambda x. \text{matrix } (\text{blinfun-apply } (f' x))) \text{ has-derivative } (\lambda x. \text{matrix } (f' x))) \ (\text{at } x \text{ within } S)$

*<proof>*

**fun** *inner-floatariths* **where**

*inner-floatariths* [] = Num 0  
| *inner-floatariths* - [] = Num 0  
| *inner-floatariths* (x#xs) (y#ys) = Add (Mult x y) (*inner-floatariths* xs ys)

**lemma** *interpret-floatarith-inner-eq*:

**assumes** *length* xs = *length* ys  
**shows** *interpret-floatarith* (*inner-floatariths* xs ys) vs =  
( $\sum_{i < \text{length } ys} (\text{interpret-floatariths } xs \text{ vs } ! i) * (\text{interpret-floatariths } ys \text{ vs } ! i)$ )  
<proof>

**lemma**

*interpret-floatarith-inner-floatariths*:  
**assumes** *length* xs = DIM('a::executable-euclidean-space)  
**assumes** *length* ys = DIM('a)  
**assumes** *eucl-of-list* (*interpret-floatariths* xs vs) = (x::'a)  
**assumes** *eucl-of-list* (*interpret-floatariths* ys vs) = y  
**shows** *interpret-floatarith* (*inner-floatariths* xs ys) vs = x · y  
<proof>

**lemma** *max-Var-floatarith-inner-floatariths[simp]*:

**assumes** *length* f = *length* g  
**shows** *max-Var-floatarith* (*inner-floatariths* f g) = max (*max-Var-floatariths* f)  
(*max-Var-floatariths* g)  
<proof>

**definition** *FDERIV-floatarith* **where**

*FDERIV-floatarith* fa xs d = *inner-floatariths* (map ( $\lambda x. \text{fold-const-fa } (\text{DERIV-floatarith } x \text{ fa})$ ) xs) d  
— TODO: specialize to *FDERIV-floatarith* fa [0..*n*] [*m*..*m + n*] and do the rest with *subst-floatarith*? TODO: introduce approximation on type ((*real*, 'i) *vec*, 'j) *vec* and use *jacobian*?

**lemma** *interpret-floatariths-map*: *interpret-floatariths* (map f xs) vs = map ( $\lambda x. \text{interpret-floatarith } (f x) \text{ vs}$ ) xs  
<proof>

**lemma** *max-Var-floatarith-DERIV-floatarith*:

*max-Var-floatarith* (*DERIV-floatarith* x fa) ≤ *max-Var-floatarith* fa  
<proof>

**lemma** *max-Var-floatarith-FDERIV-floatarith*:

*length* xs = *length* d  $\implies$   
*max-Var-floatarith* (*FDERIV-floatarith* fa xs d) ≤ max (*max-Var-floatarith* fa)  
(*max-Var-floatariths* d)  
<proof>

**definition** *FDERIV-floatariths* **where**

$FDERIV\text{-floatariths } fas \text{ } xs \text{ } d = \text{map } (\lambda fa. FDERIV\text{-floatarith } fa \text{ } xs \text{ } d) \text{ } fas$

**lemma**  $\text{max-Var-floatarith-FDERIV-floatariths}$ :

$\text{length } xs = \text{length } d \implies \text{max-Var-floatariths } (FDERIV\text{-floatariths } fa \text{ } xs \text{ } d) \leq \text{max}$   
 $(\text{max-Var-floatariths } fa) (\text{max-Var-floatariths } d)$   
 ⟨proof⟩

**lemma**  $\text{length-FDERIV-floatariths[simp]}$ :

$\text{length } (FDERIV\text{-floatariths } fas \text{ } xs \text{ } ds) = \text{length } fas$   
 ⟨proof⟩

**lemma**  $FDERIV\text{-floatariths-nth[simp]}$ :

$i < \text{length } fas \implies FDERIV\text{-floatariths } fas \text{ } xs \text{ } ds ! i = FDERIV\text{-floatarith } (fas !$   
 $i) \text{ } xs \text{ } ds$   
 ⟨proof⟩

**definition**  $FDERIV\text{-n-floatariths } fas \text{ } xs \text{ } ds \text{ } n = ((\lambda x. FDERIV\text{-floatariths } x \text{ } xs$   
 $ds) \text{ } \overset{\sim}{\sim} n) \text{ } fas$

**lemma**  $FDERIV\text{-n-floatariths-Suc[simp]}$ :

$FDERIV\text{-n-floatariths } fa \text{ } xs \text{ } ds \text{ } 0 = fa$   
 $FDERIV\text{-n-floatariths } fa \text{ } xs \text{ } ds \text{ } (Suc \text{ } n) = FDERIV\text{-floatariths } (FDERIV\text{-n-floatariths}$   
 $fa \text{ } xs \text{ } ds \text{ } n) \text{ } xs \text{ } ds$   
 ⟨proof⟩

**lemma**  $\text{length-FDERIV-n-floatariths[simp]}$ :  $\text{length } (FDERIV\text{-n-floatariths } fa \text{ } xs \text{ } ds$   
 $n) = \text{length } fa$   
 ⟨proof⟩

**lemma**  $\text{max-Var-floatarith-FDERIV-n-floatariths}$ :

$\text{length } xs = \text{length } d \implies \text{max-Var-floatariths } (FDERIV\text{-n-floatariths } fa \text{ } xs \text{ } d \text{ } n)$   
 $\leq \text{max } (\text{max-Var-floatariths } fa) (\text{max-Var-floatariths } d)$   
 ⟨proof⟩

**lemma**  $\text{interpret-floatarith-FDERIV-floatarith-cong}$ :

**assumes**  $rq: \bigwedge i. i < \text{max-Var-floatarith } f \implies rs ! i = qs ! i$   
**assumes**  $[simp]: \text{length } ds = \text{length } xs \text{ } \text{length } es = \text{length } xs$   
**assumes**  $\text{interpret-floatariths } ds \text{ } qs = \text{interpret-floatariths } es \text{ } rs$   
**shows**  $\text{interpret-floatarith } (FDERIV\text{-floatarith } f \text{ } xs \text{ } ds) \text{ } qs =$   
 $\text{interpret-floatarith } (FDERIV\text{-floatarith } f \text{ } xs \text{ } es) \text{ } rs$   
 ⟨proof⟩

**theorem**

$\text{matrix-vector-mult-eq-list-of-eucl-nth}$ :  
 $(M :: \text{real} \overset{\sim}{\sim} n :: \text{enum} \overset{\sim}{\sim} m :: \text{enum}) * v \text{ } v =$   
 $(\sum i < \text{CARD}(m).$   
 $(\sum j < \text{CARD}(n). \text{list-of-eucl } M ! (i * \text{CARD}(n) + j) * \text{list-of-eucl } v ! j) *_{\mathbb{R}}$   
 $\text{Basis-list } ! i)$   
 ⟨proof⟩

**definition**  $mmult\text{-}fa\ l\ m\ n\ AS\ BS =$   
 $concat\ (map\ (\lambda i.\ map\ (\lambda k.\ inner\text{-}floatariths$   
 $\ (map\ (\lambda j.\ AS\ !\ (i * m + j))\ [0..\lt m]))\ (map\ (\lambda j.\ BS\ !\ (j * n + k))\ [0..\lt m]))$   
 $[0..\lt n])\ [0..\lt l])$

**lemma**  $length\text{-}mmult\text{-}fa[simp]:\ length\ (mmult\text{-}fa\ l\ m\ n\ AS\ BS) = l * n$   
 $\langle proof \rangle$

**lemma**  $einterpret\text{-}mmult\text{-}fa:$   
**assumes**  $[simp]:\ Dn = CARD('n::enum)\ Dm = CARD('m::enum)\ Dl = CARD('l::enum)$   
 $length\ A = CARD('l)*CARD('m)\ length\ B = CARD('m)*CARD('n)$   
**shows**  $einterpret\ (mmult\text{-}fa\ Dl\ Dm\ Dn\ A\ B)\ vs = (einterpret\ A\ vs::((real,$   
 $'m::enum)\ vec,\ 'l)\ vec) ** (einterpret\ B\ vs::((real,\ 'n::enum)\ vec,\ 'm)\ vec)$   
 $\langle proof \rangle$

**lemma**  $max\text{-}Var\text{-}floatariths\text{-}mmult\text{-}fa:$   
**assumes**  $[simp]:\ length\ A = D * E\ length\ B = E * F$   
**shows**  $max\text{-}Var\text{-}floatariths\ (mmult\text{-}fa\ D\ E\ F\ A\ B) \leq max\ (max\text{-}Var\text{-}floatariths$   
 $A)\ (max\text{-}Var\text{-}floatariths\ B)$   
 $\langle proof \rangle$

**lemma**  $isDERIV\text{-}inner\text{-}iff:$   
**assumes**  $length\ xs = length\ ys$   
**shows**  $isDERIV\ i\ (inner\text{-}floatariths\ xs\ ys)\ vs \longleftrightarrow$   
 $(\forall k < length\ xs.\ isDERIV\ i\ (xs\ !\ k)\ vs) \wedge (\forall k < length\ ys.\ isDERIV\ i\ (ys\ !\ k)$   
 $vs)$   
 $\langle proof \rangle$

**lemma**  $isDERIV\text{-}Power:\ isDERIV\ x\ (fa)\ vs \implies isDERIV\ x\ (fa\ \hat{=}^e\ n)\ vs$   
 $\langle proof \rangle$

**lemma**  $isDERIV\text{-}mmult\text{-}fa\text{-}nth:$   
**assumes**  $\bigwedge j.\ j < D * E \implies isDERIV\ i\ (A\ !\ j)\ xs$   
**assumes**  $\bigwedge j.\ j < E * F \implies isDERIV\ i\ (B\ !\ j)\ xs$   
**assumes**  $[simp]:\ length\ A = D * E\ length\ B = E * F\ j < D * F$   
**shows**  $isDERIV\ i\ (mmult\text{-}fa\ D\ E\ F\ A\ B\ !\ j)\ xs$   
 $\langle proof \rangle$

**definition**  $mvmult\text{-}fa\ n\ m\ AS\ B =$   
 $map\ (\lambda i.\ inner\text{-}floatariths\ (map\ (\lambda j.\ AS\ !\ (i * m + j))\ [0..\lt m]))\ (map\ (\lambda j.\ B\ !\ j)$   
 $[0..\lt m]))\ [0..\lt n]$

**lemma**  $einterpret\text{-}mvmult\text{-}fa:$   
**assumes**  $[simp]:\ Dn = CARD('n::enum)\ Dm = CARD('m::enum)$   
 $length\ A = CARD('n)*CARD('m)\ length\ B = CARD('m)$   
**shows**  $einterpret\ (mvmult\text{-}fa\ Dn\ Dm\ A\ B)\ vs = (einterpret\ A\ vs::((real,\ 'm::enum)$   
 $vec,\ 'n)\ vec) * v\ (einterpret\ B\ vs::(real,\ 'm)\ vec)$   
 $\langle proof \rangle$

**lemma** *max-Var-floatariths-mvult-fa*:

**assumes** [*simp*]:  $\text{length } A = D * E \text{ length } B = E$

**shows**  $\text{max-Var-floatariths } (\text{mvmult-fa } D \ E \ A \ B) \leq \text{max } (\text{max-Var-floatariths } A)$   
 $(\text{max-Var-floatariths } B)$

*<proof>*

**lemma** *isDERIV-mvmult-fa-nth*:

**assumes**  $\bigwedge j. j < D * E \implies \text{isDERIV } i \ (A \ ! \ j) \ xs$

**assumes**  $\bigwedge j. j < E \implies \text{isDERIV } i \ (B \ ! \ j) \ xs$

**assumes** [*simp*]:  $\text{length } A = D * E \text{ length } B = E \ j < D$

**shows**  $\text{isDERIV } i \ (\text{mvmult-fa } D \ E \ A \ B \ ! \ j) \ xs$

*<proof>*

**lemma** *max-Var-floatariths-mapI*:

**assumes**  $\bigwedge x. x \in \text{set } xs \implies \text{max-Var-floatarith } (f \ x) \leq m$

**shows**  $\text{max-Var-floatariths } (\text{map } f \ xs) \leq m$

*<proof>*

**lemma**

*max-Var-floatariths-list-updateI*:

**assumes**  $\text{max-Var-floatariths } xs \leq m$

**assumes**  $\text{max-Var-floatarith } v \leq m$

**assumes**  $i < \text{length } xs$

**shows**  $\text{max-Var-floatariths } (xs[i := v]) \leq m$

*<proof>*

**lemma**

*max-Var-floatariths-replicateI*:

**assumes**  $\text{max-Var-floatarith } v \leq m$

**shows**  $\text{max-Var-floatariths } (\text{replicate } n \ v) \leq m$

*<proof>*

**definition** *FDERIV-n-floatarith*  $fa \ xs \ ds \ n = ((\lambda x. \text{FDERIV-floatarith } x \ xs \ ds) \ \sim^n)$   
 $fa$

**lemma** *FDERIV-n-floatariths-nth*:  $i < \text{length } fas \implies \text{FDERIV-n-floatariths } fas$   
 $xs \ ds \ n \ ! \ i = \text{FDERIV-n-floatarith } (fas \ ! \ i) \ xs \ ds \ n$

*<proof>*

**lemma** *einterpret-fold-const-fa*[*simp*]:

$(\text{einterpret } (\text{map } (\lambda i. \text{fold-const-fa } (fa \ i)) \ xs) \ vs :: 'a :: \text{executable-euclidean-space}) =$   
 $\text{einterpret } (\text{map } fa \ xs) \ vs \ \text{if } \text{length } xs = \text{DIM}('a)$

*<proof>*

**lemma** *einterpret-plus*[*simp*]:

**shows**  $(\text{einterpret } (\text{map } (\lambda i. fa1 \ i + fa2 \ i) \ [0..<\text{DIM}('a)]) \ vs :: 'a) =$

$\text{einterpret } (\text{map } fa1 \ [0..<\text{DIM}('a :: \text{executable-euclidean-space})]) \ vs + \text{einterpret}$

(map fa2 [0..⟨proof⟩

**lemma** *einterpret-uminus[simp]*:  
**shows** (einterpret (map (λi. - fa1 i) [0..=  
- einterpret (map fa1 [0..⟨proof⟩

**lemma** *diff-floatarith-conv-add-uminus*:  $a - b = a + - b$  for  $a b$ :floatarith  
⟨proof⟩

**lemma** *einterpret-minus[simp]*:  
**shows** (einterpret (map (λi. fa1 i - fa2 i) [0..=  
einterpret (map fa1 [0..⟨proof⟩

**lemma** *einterpret-scaleR[simp]*:  
**shows** (einterpret (map (λi. fa1 \* fa2 i) [0..=  
interpret-floatarith (fa1) vs \*<sub>R</sub> einterpret (map fa2 [0..⟨proof⟩

**lemma** *einterpret-nth[simp]*:  
**assumes** [simp]: length xs = DIM('a)  
**shows** (einterpret (map (!) xs) [0..= einterpret xs vs  
⟨proof⟩

**type-synonym** 'n rvec = (real, 'n) vec

**lemma** *length-mvmult-fa[simp]*: length (mvmult-fa D E xs ys) = D  
⟨proof⟩

**lemma** *interpret-mvmult-nth*:  
**assumes** D = CARD('n::enum)  
**assumes** E = CARD('m::enum)  
**assumes** length xs = D \* E  
**assumes** length ys = E  
**assumes** n < CARD('n)  
**shows** interpret-floatarith (mvmult-fa D E xs ys ! n) vs =  
((einterpret xs vs::(real, 'm) vec, 'n) vec) \*<sub>v</sub> einterpret ys vs) • (Basis-list ! n)  
⟨proof⟩

**lemmas** [simp del] = fold-const-fa.simps

**lemma** *take-eq-map-nth*:  $n < \text{length } xs \implies \text{take } n \text{ } xs = \text{map } (!) \text{ } xs [0..<n]$

*<proof>*

**lemmas** [*simp del*] = *upt-rec-numeral*

**lemmas** *map-nth-eq-take = take-eq-map-nth[symmetric]*

### 3.7 Definition of Approximating Function using Affine Arithmetic

**lemma** *interpret-Floatreal: interpret-floatarith (floatarith.Num f) vs = (real-of-float f)*

*<proof>*

*<ML>*

**schematic-goal** *reify-example:*

*[xs!i \* xs!j, xs!i + xs!j powr (sin (xs!0)), xs!k + (2 / 3 \* xs!i \* xs!j)] = interpret-floatariths ?fas xs*

*<proof>*

*<ML>*

**lemma** *eucl-of-list-interpret-floatariths-cong:*

**fixes** *y::'a::executable-euclidean-space*

**assumes**  $\bigwedge b. b \in \text{Basis} \implies \text{interpret-floatarith } (fa \text{ (index Basis-list } b)) \text{ vs} = y \cdot b$

**assumes** *length xs = DIM('a)*

**shows** *eucl-of-list (interpret-floatariths (map fa [0..*DIM('a)*]) vs) = y*

*<proof>*

**lemma** *interpret-floatariths-fold-const-fa[simp]:*

*interpret-floatariths (map fold-const-fa ds) = interpret-floatariths ds*

*<proof>*

**fun** *subst-floatarith where*

*subst-floatarith s (Add a b) = Add (subst-floatarith s a) (subst-floatarith s b)*

|

*subst-floatarith s (Mult a b) = Mult (subst-floatarith s a) (subst-floatarith s b)* |

*subst-floatarith s (Minus a) = Minus (subst-floatarith s a) |*

*subst-floatarith s (Inverse a) = Inverse (subst-floatarith s a) |*

*subst-floatarith s (Cos a) = Cos (subst-floatarith s a) |*

*subst-floatarith s (Arctan a) = Arctan (subst-floatarith s a) |*

*subst-floatarith s (Min a b) = Min (subst-floatarith s a) (subst-floatarith s b)*

|

*subst-floatarith s (Max a b) = Max (subst-floatarith s a) (subst-floatarith s b)* |

*subst-floatarith s (Abs a) = Abs (subst-floatarith s a) |*

*subst-floatarith s Pi = Pi |*

*subst-floatarith s (Sqrt a) = Sqrt (subst-floatarith s a) |*



$subst\text{-}floatarith\ s\ (Exp\ a)$	$=\ Exp\ (subst\text{-}floatarith\ s\ a)\  $
$subst\text{-}floatarith\ s\ (Powr\ a\ b)$	$=\ Powr\ (subst\text{-}floatarith\ s\ a)\ (subst\text{-}floatarith\ s\ b)\  $
$subst\text{-}floatarith\ s\ (Ln\ a)$	$=\ Ln\ (subst\text{-}floatarith\ s\ a)\  $
$subst\text{-}floatarith\ s\ (Power\ a\ i)$	$=\ Power\ (subst\text{-}floatarith\ s\ a)\ i\  $
$subst\text{-}floatarith\ s\ (Floor\ a)$	$=\ Floor\ (subst\text{-}floatarith\ s\ a)\  $
$subst\text{-}floatarith\ s\ (Num\ f)$	$=\ Num\ f\  $
$subst\text{-}floatarith\ s\ (Var\ n)$	$=\ s\ n$

**lemma** *interpret-floatarith-subst-floatarith*:

**assumes**  $max\text{-}Var\text{-}floatarith\ fa \leq D$

**shows**  $interpret\text{-}floatarith\ (subst\text{-}floatarith\ s\ fa)\ vs =$

$interpret\text{-}floatarith\ fa\ (map\ (\lambda i.\ interpret\text{-}floatarith\ (s\ i)\ vs)\ [0..<D])$

*<proof>*

**lemma** *max-Var-floatarith-subst-floatarith-le[THEN order-trans]*:

**assumes**  $length\ xs \geq max\text{-}Var\text{-}floatarith\ fa$

**shows**  $max\text{-}Var\text{-}floatarith\ (subst\text{-}floatarith\ (!)\ xs)\ fa \leq max\text{-}Var\text{-}floatariths\ xs$

*<proof>*

**lemma** *max-Var-floatariths-subst-floatarith-le[THEN order-trans]*:

**assumes**  $length\ xs \geq max\text{-}Var\text{-}floatariths\ fas$

**shows**  $max\text{-}Var\text{-}floatariths\ (map\ (subst\text{-}floatarith\ (!)\ xs))\ fas \leq max\text{-}Var\text{-}floatariths\ xs$

*<proof>*

**fun** *continuous-on-floatarith* ::  $floatarith \Rightarrow bool$  **where**

$continuous\text{-}on\text{-}floatarith\ (Add\ a\ b)$	$=\ (continuous\text{-}on\text{-}floatarith\ a \wedge continuous\text{-}on\text{-}floatarith\ b)\  $
$continuous\text{-}on\text{-}floatarith\ (Mult\ a\ b)$	$=\ (continuous\text{-}on\text{-}floatarith\ a \wedge continuous\text{-}on\text{-}floatarith\ b)\  $
$continuous\text{-}on\text{-}floatarith\ (Minus\ a)$	$=\ continuous\text{-}on\text{-}floatarith\ a\  $
$continuous\text{-}on\text{-}floatarith\ (Inverse\ a)$	$=\ False\  $
$continuous\text{-}on\text{-}floatarith\ (Cos\ a)$	$=\ continuous\text{-}on\text{-}floatarith\ a\  $
$continuous\text{-}on\text{-}floatarith\ (Arctan\ a)$	$=\ continuous\text{-}on\text{-}floatarith\ a\  $
$continuous\text{-}on\text{-}floatarith\ (Min\ a\ b)$	$=\ (continuous\text{-}on\text{-}floatarith\ a \wedge continuous\text{-}on\text{-}floatarith\ b)\  $
$continuous\text{-}on\text{-}floatarith\ (Max\ a\ b)$	$=\ (continuous\text{-}on\text{-}floatarith\ a \wedge continuous\text{-}on\text{-}floatarith\ b)\  $
$continuous\text{-}on\text{-}floatarith\ (Abs\ a)$	$=\ continuous\text{-}on\text{-}floatarith\ a\  $
$continuous\text{-}on\text{-}floatarith\ Pi$	$=\ True\  $
$continuous\text{-}on\text{-}floatarith\ (Sqrt\ a)$	$=\ False\  $
$continuous\text{-}on\text{-}floatarith\ (Exp\ a)$	$=\ continuous\text{-}on\text{-}floatarith\ a\  $
$continuous\text{-}on\text{-}floatarith\ (Powr\ a\ b)$	$=\ False\  $
$continuous\text{-}on\text{-}floatarith\ (Ln\ a)$	$=\ False\  $
$continuous\text{-}on\text{-}floatarith\ (Floor\ a)$	$=\ False\  $
$continuous\text{-}on\text{-}floatarith\ (Power\ a\ n)$	$=\ (if\ n = 0\ then\ True\ else\ continuous\text{-}on\text{-}floatarith\ a)\  $
$continuous\text{-}on\text{-}floatarith\ (Num\ f)$	$=\ True\  $

*continuous-on-floatarith* (Var  $n$ ) = True

**definition**  $Maxs_e\ xs = fold\ (\lambda a\ b.\ floatarith.Max\ a\ b)\ xs$

**definition**  $norm2_e\ n = Maxs_e\ (map\ (\lambda j.\ Norm\ (map\ (\lambda i.\ Var\ (Suc\ j * n + i))\ [0..<n]))\ [0..<n])\ (Num\ 0)$

**definition**  $N_r\ l = Num\ (float-of\ l)$

**lemma** *interpret-floatarith-Norm*:

$interpret-floatarith\ (Norm\ xs)\ vs = L2-set\ (\lambda i.\ interpret-floatarith\ (xs\ !\ i)\ vs)\ \{0..<length\ xs\}$   
(proof)

**lemma** *interpret-floatarith-Nr[simp]*:  $interpret-floatarith\ (N_r\ U)\ vs = real-of-float\ (float-of\ U)$

(proof)

**fun** *list-updates* **where**

$list-updates\ []\ -\ xs = xs$   
|  $list-updates\ -\ []\ xs = xs$   
|  $list-updates\ (i\ \#\ is)\ (u\ \#\ us)\ xs = list-updates\ is\ us\ (xs[i:=u])$

**lemma** *list-updates-nth-notmem*:

**assumes**  $length\ xs = length\ ys$   
**assumes**  $i \notin set\ xs$   
**shows**  $list-updates\ xs\ ys\ vs\ !\ i = vs\ !\ i$   
(proof)

**lemma** *list-updates-nth-less*:

**assumes**  $length\ xs = length\ ys\ distinct\ xs$   
**assumes**  $i < length\ vs$   
**shows**  $list-updates\ xs\ ys\ vs\ !\ i = (if\ i \in set\ xs\ then\ ys\ !\ (index\ xs\ i)\ else\ vs\ !\ i)$   
(proof)

**lemma** *length-list-updates[simp]*:  $length\ (list-updates\ xs\ ys\ vs) = length\ vs$

(proof)

**lemma** *list-updates-nth-ge[simp]*:

$x \geq length\ vs \implies length\ xs = length\ ys \implies list-updates\ xs\ ys\ vs\ !\ x = vs\ !\ x$   
(proof)

**lemma**

*list-updates-nth*:  
**assumes** [simp]:  $length\ xs = length\ ys\ distinct\ xs$   
**shows**  $list-updates\ xs\ ys\ vs\ !\ i = (if\ i < length\ vs \wedge i \in set\ xs\ then\ ys\ !\ index\ xs\ i\ else\ vs\ !\ i)$   
(proof)

**lemma** *list-of-eucl-coord-update*:

**assumes** [*simp*]:  $\text{length } xs = \text{DIM}('a::\text{executable-euclidean-space})$   
**assumes** [*simp*]: *distinct*  $xs$   
**assumes** [*simp*]:  $i \in \text{Basis}$   
**assumes** [*simp*]:  $\bigwedge n. n \in \text{set } xs \implies n < \text{length } vs$   
**shows** *list-updates*  $xs$  (*list-of-eucl* ( $x + (p - x \cdot i) *_{\mathbb{R}} i::'a$ ))  $vs =$   
(*list-updates*  $xs$  (*list-of-eucl*  $x$ )  $vs$ )[ $xs ! \text{index Basis-list } i := p$ ]  
 $\langle \text{proof} \rangle$

**definition** *eucl-of-env is vs = eucl-of-list (map (nth vs) is)*

**lemma** *list-updates-list-of-eucl-of-env*[*simp*]:

**assumes** [*simp*]:  $\text{length } xs = \text{DIM}('a::\text{executable-euclidean-space})$  *distinct*  $xs$   
**shows** *list-updates*  $xs$  (*list-of-eucl* (*eucl-of-env*  $xs$   $vs::'a$ ))  $vs = vs$   
 $\langle \text{proof} \rangle$

**lemma** *nth-nth-eucl-of-env-inner*:

$b \in \text{Basis} \implies \text{length } is = \text{DIM}('a) \implies vs ! (is ! \text{index Basis-list } b) = \text{eucl-of-env } is \cdot b$   
**for**  $b::'a::\text{executable-euclidean-space}$   
 $\langle \text{proof} \rangle$

**lemma** *list-updates-idem*[*simp*]:

**assumes** ( $\bigwedge i. i \in \text{set } X0 \implies i < \text{length } vs$ )  
**shows** (*list-updates*  $X0$  (*map* (!)  $vs$ )  $X0$ )  $vs = vs$   
 $\langle \text{proof} \rangle$

**lemma** *pairwise-orthogonal-Basis*[*intro, simp*]: *pairwise orthogonal Basis*

$\langle \text{proof} \rangle$

**primrec** *freshs-floatarith where*

*freshs-floatarith* (*Var*  $y$ )  $x \longleftrightarrow (y \notin \text{set } x)$   
| *freshs-floatarith* (*Num*  $a$ )  $x \longleftrightarrow \text{True}$   
| *freshs-floatarith* (*Pi*  $x$ )  $x \longleftrightarrow \text{True}$   
| *freshs-floatarith* (*Cos*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Abs*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Arctan*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Sqrt*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Exp*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Floor*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Power*  $a \ n$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Minus*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Ln*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Inverse*  $a$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x$   
| *freshs-floatarith* (*Add*  $a \ b$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x \wedge \text{freshs-floatarith } b \ x$   
| *freshs-floatarith* (*Mult*  $a \ b$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x \wedge \text{freshs-floatarith } b \ x$   
| *freshs-floatarith* (*floatarith.Max*  $a \ b$ )  $x \longleftrightarrow \text{freshs-floatarith } a \ x \wedge \text{freshs-floatarith } b \ x$

$b\ x$   
 $| \text{freshs-floatarith } (\text{floatarith.Min } a\ b)\ x \longleftrightarrow \text{freshs-floatarith } a\ x \wedge \text{freshs-floatarith } b\ x$   
 $b\ x$   
 $| \text{freshs-floatarith } (\text{Powr } a\ b)\ x \longleftrightarrow \text{freshs-floatarith } a\ x \wedge \text{freshs-floatarith } b\ x$

**lemma** *freshs-floatarith[simp]*:

**assumes** *freshs-floatarith* *fa ds length ds = length xs*  
**shows** *interpret-floatarith fa (list-updates ds xs vs) = interpret-floatarith fa vs*  
*<proof>*

**lemma** *freshs-floatarith-max-Var-floatarithI*:

**assumes**  $\bigwedge x. x \in \text{set } xs \implies \text{max-Var-floatarith } f \leq x$   
**shows** *freshs-floatarith f xs*  
*<proof>*

**definition** *freshs-floatariths fas xs =*  $(\forall fa \in \text{set } fas. \text{freshs-floatarith } fa\ xs)$

**lemma** *freshs-floatariths-max-Var-floatarithsI*:

**assumes**  $\bigwedge x. x \in \text{set } xs \implies \text{max-Var-floatariths } f \leq x$   
**shows** *freshs-floatariths f xs*  
*<proof>*

**lemma** *freshs-floatariths-freshs-floatarithI*:

**assumes**  $\bigwedge fa. fa \in \text{set } fas \implies \text{freshs-floatarith } fa\ xs$   
**shows** *freshs-floatariths fas xs*  
*<proof>*

**lemma** *fresh-floatariths-fresh-floatarithI*:

**assumes** *freshs-floatariths fas xs*  
**assumes**  $fa \in \text{set } fas$   
**shows** *fresh-floatarith fa xs*  
*<proof>*

**lemma** *fresh-floatariths-fresh-floatarith[simp]*:

*fresh-floatariths (fas) i*  $\implies fa \in \text{set } fas \implies \text{fresh-floatarith } fa\ i$   
*<proof>*

**lemma** *interpret-floatariths-fresh-cong*:

**assumes**  $\bigwedge i. \neg \text{fresh-floatariths } f\ i \implies xs\ !\ i = ys\ !\ i$   
**shows** *interpret-floatariths f ys = interpret-floatariths f xs*  
*<proof>*

**fun** *subterms* :: *floatarith*  $\Rightarrow$  *floatarith set* **where**

*subterms (Add a b) = insert (Add a b) (subterms a  $\cup$  subterms b) |*  
*subterms (Mult a b) = insert (Mult a b) (subterms a  $\cup$  subterms b) |*  
*subterms (Min a b) = insert (Min a b) (subterms a  $\cup$  subterms b) |*  
*subterms (floatarith.Max a b) = insert (floatarith.Max a b) (subterms a  $\cup$  subterms b) |*  
*subterms (Powr a b) = insert (Powr a b) (subterms a  $\cup$  subterms b) |*

$subterms (Inverse a) = insert (Inverse a) (subterms a) |$   
 $subterms (Cos a) = insert (Cos a) (subterms a) |$   
 $subterms (Arctan a) = insert (Arctan a) (subterms a) |$   
 $subterms (Abs a) = insert (Abs a) (subterms a) |$   
 $subterms (Sqrt a) = insert (Sqrt a) (subterms a) |$   
 $subterms (Exp a) = insert (Exp a) (subterms a) |$   
 $subterms (Ln a) = insert (Ln a) (subterms a) |$   
 $subterms (Power a n) = insert (Power a n) (subterms a) |$   
 $subterms (Floor a) = insert (Floor a) (subterms a) |$   
 $subterms (Minus a) = insert (Minus a) (subterms a) |$   
 $subterms Pi = \{Pi\} |$   
 $subterms (Var v) = \{Var v\} |$   
 $subterms (Num n) = \{Num n\}$

**lemma** *subterms-self[simp]*:  $fa2 \in subterms fa2$   
 ⟨proof⟩

**lemma** *interpret-floatarith-FDERIV-floatarith-eucl-of-env*:— TODO: cleanup, reduce to DERIV?!

**assumes**  $iD: \bigwedge i. i < DIM('a) \implies isDERIV (xs ! i) fa vs$   
**assumes**  $ds-fresh: freshs-floatarith fa ds$   
**assumes**  $[simp]: length xs = DIM ('a) \ length ds = DIM ('a)$   
 $\bigwedge i. i \in set xs \implies i < length vs \ distinct xs$   
 $\bigwedge i. i \in set ds \implies i < length vs \ distinct ds$   
**shows**  $((\lambda x::'a::executable-euclidean-space.$   
 $(interpret-floatarith fa (list-updates xs (list-of-eucl x) vs))) has-derivative$   
 $(\lambda d. interpret-floatarith (FDERIV-floatarith fa xs (map Var ds)) (list-updates$   
 $ds (list-of-eucl d) vs) )$   
 $) (at (eucl-of-env xs vs))$   
 ⟨proof⟩

**lemma** *interpret-floatarith-FDERIV-floatarith-append*:

**assumes**  $iD: \bigwedge i j. i < DIM('a) \implies isDERIV i (fa) (list-of-eucl x @ params)$   
**assumes**  $m: max-Var-floatarith fa \leq DIM('a) + length params$   
**shows**  $((\lambda x::'a::executable-euclidean-space.$   
 $interpret-floatarith fa (list-of-eucl x @ params)) has-derivative$   
 $(\lambda d. interpret-floatarith$   
 $(FDERIV-floatarith fa [0.. $DIM('a)$ ] (map Var [length params +  $DIM('a)$ .. $length$   
 $params + 2 * DIM('a)]))$   
 $(list-of-eucl x @ params @ list-of-eucl d))) (at x)$   
 ⟨proof⟩$

**lemma** *interpret-floatarith-FDERIV-floatarith*:

**assumes**  $iD: \bigwedge i j. i < DIM('a) \implies isDERIV i (fa) (list-of-eucl x)$   
**assumes**  $m: max-Var-floatarith fa \leq DIM('a)$   
**shows**  $((\lambda x::'a::executable-euclidean-space.$   
 $interpret-floatarith fa (list-of-eucl x)) has-derivative$   
 $(\lambda d. interpret-floatarith$   
 $(FDERIV-floatarith fa [0.. $DIM('a)$ ] (map Var [ $DIM('a)$ .. $2 * DIM('a)]))$   
 $(list-of-eucl x))) (at x)$$

(*list-of-eucl x @ list-of-eucl d*)) (at x)  
 ⟨proof⟩

**lemma** *interpret-floatarith-eventually-isDERIV*:

**assumes** *iD*:  $\bigwedge i j. i < DIM('a) \implies isDERIV\ i\ fa\ (list-of-eucl\ x\ @\ params)$   
**assumes** *m*: *max-Var-floatarith fa*  $\leq DIM('a::executable-euclidean-space) +$   
*length params*  
**shows**  $\forall i < DIM('a). \forall_F (x::'a)\ in\ at\ x. isDERIV\ i\ fa\ (list-of-eucl\ x\ @\ params)$   
 ⟨proof⟩

**lemma** *eventually-isFDERIV*:

**assumes** *iD*: *isFDERIV DIM('a) [0..*DIM('a)*] fas (list-of-eucl x@params)*  
**assumes** *m*: *max-Var-floatariths fas*  $\leq DIM('a::executable-euclidean-space) +$   
*length params*  
**shows**  $\forall_F (x::'a)\ in\ at\ x. isFDERIV\ DIM('a)\ [0..*DIM('a)*]\ fas\ (list-of-eucl\ x$   
 @ *params*)  
 ⟨proof⟩

**lemma** *isFDERIV-eventually-isFDERIV*:

**assumes** *iD*: *isFDERIV DIM('a) [0..*DIM('a)*] fas (list-of-eucl x@params)*  
**assumes** *m*: *max-Var-floatariths fas*  $\leq DIM('a::executable-euclidean-space) +$   
*length params*  
**shows**  $\forall_F (x::'a)\ in\ at\ x. isFDERIV\ DIM('a)\ [0..*DIM('a)*]\ fas\ (list-of-eucl\ x$   
 @ *params*)  
 ⟨proof⟩

**lemma** *interpret-floatarith-FDERIV-floatariths-eucl-of-env*:

**assumes** *iD*: *isFDERIV DIM('a) xs fas vs*  
**assumes** *fresh*: *freshs-floatariths (fas) ds*  
**assumes** [*simp*]: *length ds = DIM ('a)*  
 $\bigwedge i. i \in set\ xs \implies i < length\ vs\ distinct\ xs$   
 $\bigwedge i. i \in set\ ds \implies i < length\ vs\ distinct\ ds$   
**shows** (( $\lambda x::'a::executable-euclidean-space.$   
*eucl-of-list*  
 (*interpret-floatariths fas (list-updates xs (list-of-eucl x vs))::'a*) *has-derivative*  
 ( $\lambda d. eucl-of-list\ (interpret-floatariths$   
 (*FDERIV-floatariths fas xs (map Var ds)*)  
 (*list-updates ds (list-of-eucl d vs)*))) (at (*eucl-of-env xs vs*))  
 ⟨proof⟩

**lemma** *interpret-floatarith-FDERIV-floatariths-append*:

**assumes** *iD*: *isFDERIV DIM('a) [0..*DIM('a)*] fas (list-of-eucl x @ ramsch)*  
**assumes** *m*: *max-Var-floatariths fas*  $\leq DIM('a) + length\ ramsch$   
**assumes** [*simp*]: *length fas = DIM('a)*  
**shows** (( $\lambda x::'a::executable-euclidean-space.$   
*eucl-of-list*  
 (*interpret-floatariths fas (list-of-eucl x@ramsch)::'a*) *has-derivative*  
 ( $\lambda d. eucl-of-list\ (interpret-floatariths$   
 (*FDERIV-floatariths fas [0..*DIM('a)*] (map Var [DIM('a)+length ram-*

*sch.. $<2*DIM('a) + length\ ramsch$ ]])*  
*(list-of-eucl x @ ramsch @ list-of-eucl d)))] (at x)*  
*<proof>*

**lemma** *interpret-floatarith-FDERIV-floatariths:*

**assumes** *iD: isFDERIV DIM('a) [0.. $<DIM('a)$ ] fas (list-of-eucl x)*

**assumes** *m: max-Var-floatariths fas  $\leq$  DIM('a)*

**assumes** [*simp*]: *length fas = DIM('a)*

**shows** *(( $\lambda x::'a::executable-euclidean-space.$*

*eucl-of-list*

*(interpret-floatariths fas (list-of-eucl x))::'a) has-derivative*

*( $\lambda d.$  eucl-of-list (interpret-floatariths*

*(FDERIV-floatariths fas [0.. $<DIM('a)$ ] (map Var [DIM('a).. $<2*DIM('a)$ ]))*

*(list-of-eucl x @ list-of-eucl d)))] (at x)*

*<proof>*

**lemma** *continuous-on-min[continuous-intros]:*

**fixes** *f g :: 'a::topological-space  $\Rightarrow$  'b::linorder-topology*

**shows** *continuous-on A f  $\Longrightarrow$  continuous-on A g  $\Longrightarrow$  continuous-on A ( $\lambda x.$  min*  
*(f x) (g x))*

*<proof>*

**lemmas** [*continuous-intros*] = *continuous-on-max*

**lemma** *continuous-on-if-const[continuous-intros]:*

*continuous-on s f  $\Longrightarrow$  continuous-on s g  $\Longrightarrow$  continuous-on s ( $\lambda x.$  if p then f x*  
*else g x)*

*<proof>*

**lemma** *continuous-on-floatarith:*

**assumes** *continuous-on-floatarith fa length xs = DIM('a) distinct xs*

**shows** *continuous-on UNIV ( $\lambda x.$  interpret-floatarith fa (list-updates xs (list-of-eucl*  
*(x::'a::executable-euclidean-space)) vs))*

*<proof>*

**fun** *open-form :: form  $\Rightarrow$  bool where*

*open-form (Bound x a b f) = False |*

*open-form (Assign x a f) = False |*

*open-form (Less a b)  $\longleftrightarrow$  continuous-on-floatarith a  $\wedge$  continuous-on-floatarith b |*

*open-form (LessEqual a b) = False |*

*open-form (AtLeastAtMost x a b) = False |*

*open-form (Conj f g)  $\longleftrightarrow$  open-form f  $\wedge$  open-form g |*

*open-form (Disj f g)  $\longleftrightarrow$  open-form f  $\wedge$  open-form g*

**lemma** *open-form:*

**assumes** *open-form f length xs = DIM('a::executable-euclidean-space) distinct xs*

**shows** *open (Collect ( $\lambda x::'a.$  interpret-form f (list-updates xs (list-of-eucl x) vs))*

*<proof>*

**primrec** *isnFDERIV where*

$isnFDERIV\ N\ fas\ xs\ ds\ vs\ 0 = True$   
 $| isnFDERIV\ N\ fas\ xs\ ds\ vs\ (Suc\ n) \longleftrightarrow$   
 $isFDERIV\ N\ xs\ (FDERIV-n-floatariths\ fas\ xs\ (map\ Var\ ds)\ n)\ vs \wedge$   
 $isnFDERIV\ N\ fas\ xs\ ds\ vs\ n$

**lemma** *one-add-square-eq-0*:  $1 + (x)^2 \neq (0::real)$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa*[intro]:  
**assumes**  $isDERIV\ x\ fa\ vs$   
**shows**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa-minus*[intro]:  
**assumes**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
**shows**  $isDERIV\ x\ (fold-const-fa\ (Minus\ fa))\ vs$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa-plus*[intro]:  
**assumes**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
**assumes**  $isDERIV\ x\ (fold-const-fa\ fb)\ vs$   
**shows**  $isDERIV\ x\ (fold-const-fa\ (Add\ fa\ fb))\ vs$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa-mult*[intro]:  
**assumes**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
**assumes**  $isDERIV\ x\ (fold-const-fa\ fb)\ vs$   
**shows**  $isDERIV\ x\ (fold-const-fa\ (Mult\ fa\ fb))\ vs$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa-power*[intro]:  
**assumes**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
**shows**  $isDERIV\ x\ (fold-const-fa\ (fa\ \hat{^}_e\ n))\ vs$   
 $\langle proof \rangle$

**lemma** *isDERIV-fold-const-fa-inverse*[intro]:  
**assumes**  $isDERIV\ x\ (fold-const-fa\ fa)\ vs$   
**assumes**  $interpret-floatarith\ fa\ vs \neq 0$   
**shows**  $isDERIV\ x\ (fold-const-fa\ (Inverse\ fa))\ vs$   
 $\langle proof \rangle$

**lemma** *add-square-ne-zero*[simp]:  $(y::'a::linordered-idom) > 0 \implies y + x^2 \neq 0$   
 $\langle proof \rangle$

**lemma** *isDERIV-FDERIV-floatarith*:  
**assumes**  $isDERIV\ x\ fa\ vs \wedge i. i < length\ ds \implies isDERIV\ x\ (ds\ !\ i)\ vs$   
**assumes** [simp]:  $length\ xs = length\ ds$   
**shows**  $isDERIV\ x\ (FDERIV-floatarith\ fa\ xs\ ds)\ vs$   
 $\langle proof \rangle$



**lemma** *isDERIV-FDERIV-floatariths*:

**assumes** *isFDERIV N xs fas vs isFDERIV N xs ds vs* **and** [*simp*]: *length fas = length ds*

**shows** *isFDERIV N xs (FDERIV-floatariths fas xs ds) vs*  
*<proof>*

**lemma** *isFDERIV-imp-isFDERIV-FDERIV-n*:

**assumes** *length fas = length ds*

**shows** *isFDERIV N xs fas vs  $\implies$  isFDERIV N xs ds vs  $\implies$*   
*isFDERIV N xs (FDERIV-n-floatariths fas xs ds n) vs*  
*<proof>*

**lemma** *isFDERIV-map-Var*:

**assumes** [*simp*]: *length ds = N length xs = N*

**shows** *isFDERIV N xs (map Var ds) vs*  
*<proof>*

**theorem** *isFDERIV-imp-isnFDERIV*:

**assumes** *isFDERIV N xs fas vs* **and** [*simp*]: *length fas = N length xs = N length ds = N*

**shows** *isnFDERIV N fas xs ds vs n*  
*<proof>*

**lemma** *eventually-isnFDERIV*:

**assumes** *iD: isnFDERIV DIM('a) fas [0..<DIM('a)] [DIM('a)..<2\*DIM('a)]*  
*(list-of-eucl x @ list-of-eucl (d::'a)) n*

**assumes** *m: max-Var-floatariths fas  $\leq$  2 \* DIM('a::executable-euclidean-space)*

**shows**  $\forall_F (x::'a)$  *in at x. isnFDERIV DIM('a) fas [0..<DIM('a)] [DIM('a)..<2\*DIM('a)]*  
*(list-of-eucl x @ list-of-eucl d) n*  
*<proof>*

**lemma** *isFDERIV-open*:

**assumes** *max-Var-floatariths fas  $\leq$  DIM('a)*

**shows** *open {x::'a. isFDERIV DIM('a::executable-euclidean-space) [0..<DIM('a)]*  
*fas (list-of-eucl x)}*

*(is open (Collect ?s))*

*<proof>*

**lemma** *interpret-floatarith-FDERIV-floatarith-eq*:

**assumes** [*simp*]: *length xs = DIM('a::executable-euclidean-space) length ds = DIM('a)*

**shows** *interpret-floatarith (FDERIV-floatarith fa xs ds) vs =*

*einterpret (map ( $\lambda x.$  DERIV-floatarith x fa) xs) vs  $\cdot$  (einterpret ds vs::'a)*

*<proof>*

**lemma**

*interpret-floatariths-FDERIV-floatariths-cong*:

**assumes** [*simp*]: *length d1s = DIM('a::executable-euclidean-space) length d2s =*

$DIM('a)$  length  $fas1 = \text{length } fas2$   
**assumes**  $fresh1$ :  $freshs\text{-floatariths } fas1 \ d1s$   
**assumes**  $fresh2$ :  $freshs\text{-floatariths } fas2 \ d2s$   
**assumes**  $eq1$ :  $\bigwedge i. i < \text{length } fas1 \implies \text{interpret-floatariths } (\text{map } (\lambda x. \text{DERIV-floatarith } x \ (fas1 \ ! \ i)) \ [0..\text{DIM}('a)]) \ xs1 =$   
 $\text{interpret-floatariths } (\text{map } (\lambda x. \text{DERIV-floatarith } x \ (fas2 \ ! \ i)) \ [0..\text{DIM}('a)])$   
 $xs2$   
**assumes**  $eq2$ :  $\bigwedge i. i < DIM('a) \implies xs1 \ ! \ (d1s \ ! \ i) = xs2 \ ! \ (d2s \ ! \ i)$   
**shows**  $\text{interpret-floatariths } (\text{FDERIV-floatariths } fas1 \ [0..\text{DIM}('a)]) \ (\text{map } \text{floatarith. Var } d1s) \ xs1 =$   
 $\text{interpret-floatariths } (\text{FDERIV-floatariths } fas2 \ [0..\text{DIM}('a)]) \ (\text{map } \text{floatarith. Var } d2s) \ xs2$   
 $\langle \text{proof} \rangle$

**lemma**  $subst\text{-floatarith-Var-DERIV-floatarith}$ :  
**assumes**  $\bigwedge x. x = n \longleftrightarrow s \ x = n$   
**shows**  $subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ (\text{DERIV-floatarith } n \ fa) =$   
 $\text{DERIV-floatarith } n \ (subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ fa)$   
 $\langle \text{proof} \rangle$

**lemma**  $subst\text{-floatarith-inner-floatariths[simp]}$ :  
**assumes**  $\text{length } fs = \text{length } gs$   
**shows**  $subst\text{-floatarith } s \ (\text{inner-floatariths } fs \ gs) =$   
 $\text{inner-floatariths } (\text{map } (subst\text{-floatarith } s) \ fs) \ (\text{map } (subst\text{-floatarith } s) \ gs)$   
 $\langle \text{proof} \rangle$

**fun-cases**  $subst\text{-floatarith-Num}$ :  $subst\text{-floatarith } s \ fa = \text{Num } y$   
**and**  $subst\text{-floatarith-Add}$ :  $subst\text{-floatarith } s \ fa = \text{Add } x \ y$   
**and**  $subst\text{-floatarith-Minus}$ :  $subst\text{-floatarith } s \ fa = \text{Minus } y$

**lemma**  $Num\text{-eq-subst-Var[simp]}$ :  $\text{Num } x = subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ fa \longleftrightarrow$   
 $fa = \text{Num } x$   
 $\langle \text{proof} \rangle$

**lemma**  $Add\text{-eq-subst-VarE}$ :  
**assumes**  $Add \ fa1 \ fa2 = subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ fa$   
**obtains**  $a1 \ a2$  **where**  $fa = \text{Add } a1 \ a2$   $fa1 = subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ a1$   
 $fa2 = subst\text{-floatarith } (\lambda x. \text{Var } (s \ x)) \ a2$   
 $\langle \text{proof} \rangle$

**lemma**  $subst\text{-floatarith-eq-self[simp]}$ :  $subst\text{-floatarith } s \ f = f$  **if**  $\text{max-Var-floatarith}$   
 $f = 0$   
 $\langle \text{proof} \rangle$

**lemma**  $fold\text{-const-fa-unique}$ :  $\text{False}$  **if**  $(\bigwedge x. f = \text{Num } x)$   
 $\langle \text{proof} \rangle$

**lemma**  $zero\text{-unique}$ :  $\text{False}$  **if**  $(\bigwedge x::\text{float. } x = 0)$   
 $\langle \text{proof} \rangle$

**lemma** *fold-const-fa-Mult-eq-NumE*:

**assumes** *fold-const-fa* (*Mult a b*) = *Num x*

**obtains** *y z* **where** *fold-const-fa a = Num y fold-const-fa b = Num z x = y \* z*

| *y* **where** *fold-const-fa a = Num 0 x = 0*

| *y* **where** *fold-const-fa b = Num 0 x = 0*

*<proof>*

**lemma** *fold-const-fa-Add-eq-NumE*:

**assumes** *fold-const-fa* (*Add a b*) = *Num x*

**obtains** *y z* **where** *fold-const-fa a = Num y fold-const-fa b = Num z x = y + z*

*<proof>*

**lemma** *subst-floatarith-Var-fold-const-fa[symmetric]*:

*fold-const-fa* (*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) *fa*) =

*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) (*fold-const-fa fa*)

*<proof>*

**lemma** *subst-floatarith-eq-Num[simp]*: (*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) *fa*) = *Num x*  
 $x \longleftrightarrow \text{fa} = \text{Num } x$

*<proof>*

**lemma** *fold-const-fa-subst-eq-Num0-iff[simp]*:

*fold-const-fa* (*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) *fa*) = *Num x*  $\longleftrightarrow$  *fold-const-fa fa*  
= *Num x*

*<proof>*

**lemma** *subst-floatarith-Var-FDERIV-floatarith*:

**assumes** *len*: *length xs = DIM('a::executable-euclidean-space)* **and** [*simp*]: *length ds = DIM('a)*

**assumes** *eq*:  $\bigwedge x y. x \in \text{set } xs \implies (y = x) = (s y = x)$

**shows** *subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) (*FDERIV-floatarith fa xs ds*) =

(*FDERIV-floatarith* (*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) *fa*) *xs* (*map* (*subst-floatarith*  
( $\lambda x. \text{Var } (s x)$ )) *ds*))

*<proof>*

**lemma** *subst-floatarith-Var-FDERIV-n-nth*:

**assumes** *len*: *length xs = DIM('a::executable-euclidean-space)* **and** [*simp*]: *length ds = DIM('a)*

**assumes** *eq*:  $\bigwedge x y. x \in \text{set } xs \implies (y = x) = (s y = x)$

**assumes** [*simp*]: *i < length fas*

**shows** *subst-floatarith* ( $\lambda x. \text{Var } (s x)$ ) (*FDERIV-n-floatariths fas xs ds n ! i*) =

(*FDERIV-n-floatariths* (*map* (*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ )) *fas*) *xs* (*map*  
(*subst-floatarith* ( $\lambda x. \text{Var } (s x)$ )) *ds*) *n ! i*)

*<proof>*

**lemma** *subst-floatarith-Var-max-Var-floatarith*:

**assumes**  $\bigwedge i. i < \text{max-Var-floatarith } fa \implies s i = i$

**shows** *subst-floatarith* ( $\lambda i. \text{Var } (s i)$ ) *fa* = *fa*

*<proof>*

**lemma** *interpret-floatarith-subst-floatarith-idem*:

**assumes** *mv*:  $\text{max-Var-floatarith } fa \leq \text{length } vs$

**assumes** *idem*:  $\bigwedge j. j < \text{max-Var-floatarith } fa \implies vs ! s j = vs ! j$

**shows**  $\text{interpret-floatarith } (\text{subst-floatarith } (\lambda i. \text{Var } (s i)) fa) vs = \text{interpret-floatarith } fa vs$

*<proof>*

**lemma** *isDERIV-subst-Var-floatarith*:

**assumes** *mv*:  $\text{max-Var-floatarith } fa \leq \text{length } vs$

**assumes** *idem*:  $\bigwedge j. j < \text{max-Var-floatarith } fa \implies vs ! s j = vs ! j$

**assumes**  $\bigwedge j. s j = i \longleftrightarrow j = i$

**shows**  $\text{isDERIV } i (\text{subst-floatarith } (\lambda i. \text{Var } (s i)) fa) vs = \text{isDERIV } i fa vs$

*<proof>*

**lemma** *isFDERIV-subst-Var-floatarith*:

**assumes** *mv*:  $\text{max-Var-floatariths } fas \leq \text{length } vs$

**assumes** *idem*:  $\bigwedge j. j < \text{max-Var-floatariths } fas \implies vs ! (s j) = vs ! j$

**assumes**  $\bigwedge i j. i \in \text{set } xs \implies s j = i \longleftrightarrow j = i$

**shows**  $\text{isFDERIV } n xs (\text{map } (\text{subst-floatarith } (\lambda i. \text{Var } (s i))) fas) vs = \text{isFDERIV } n xs fas vs$

*<proof>*

**lemma** *interpret-floatariths-append[simp]*:

$\text{interpret-floatariths } (xs @ ys) vs = \text{interpret-floatariths } xs vs @ \text{interpret-floatariths } ys vs$

*<proof>*

**lemma** *not-fresh-inner-floatariths*:

**assumes**  $\text{length } xs = \text{length } ys$

**shows**  $\neg \text{fresh-floatarith } (\text{inner-floatariths } xs ys) i \longleftrightarrow \neg \text{fresh-floatariths } xs i \vee \neg \text{fresh-floatariths } ys i$

*<proof>*

**lemma** *fresh-inner-floatariths*:

**assumes**  $\text{length } xs = \text{length } ys$

**shows**  $\text{fresh-floatarith } (\text{inner-floatariths } xs ys) i \longleftrightarrow \text{fresh-floatariths } xs i \wedge \text{fresh-floatariths } ys i$

*<proof>*

**lemma** *not-fresh-floatariths-map*:

$\neg \text{fresh-floatariths } (\text{map } f xs) i \longleftrightarrow (\exists x \in \text{set } xs. \neg \text{fresh-floatarith } (f x) i)$

*<proof>*

**lemma** *fresh-floatariths-map*:

$\text{fresh-floatariths } (\text{map } f xs) i \longleftrightarrow (\forall x \in \text{set } xs. \text{fresh-floatarith } (f x) i)$

*<proof>*

**lemma** *fresh-floatarith-fold-const-fa*:  $\text{fresh-floatarith } fa \ i \implies \text{fresh-floatarith } (\text{fold-const-fa } fa) \ i$

*<proof>*

**lemma** *fresh-floatarith-fold-const-fa-Add*[intro!]:

**assumes**  $\text{fresh-floatarith } (\text{fold-const-fa } a) \ i$   $\text{fresh-floatarith } (\text{fold-const-fa } b) \ i$

**shows**  $\text{fresh-floatarith } (\text{fold-const-fa } (\text{Add } a \ b)) \ i$

*<proof>*

**lemma** *fresh-floatarith-fold-const-fa-Mult*[intro!]:

**assumes**  $\text{fresh-floatarith } (\text{fold-const-fa } a) \ i$   $\text{fresh-floatarith } (\text{fold-const-fa } b) \ i$

**shows**  $\text{fresh-floatarith } (\text{fold-const-fa } (\text{Mult } a \ b)) \ i$

*<proof>*

**lemma** *fresh-floatarith-fold-const-fa-Minus*[intro!]:

**assumes**  $\text{fresh-floatarith } (\text{fold-const-fa } b) \ i$

**shows**  $\text{fresh-floatarith } (\text{fold-const-fa } (\text{Minus } b)) \ i$

*<proof>*

**lemma** *fresh-FDERIV-floatarith*:

$\text{fresh-floatarith } \text{ode-e } i \implies \text{fresh-floatariths } ds \ i$

$\implies \text{length } ds = \text{DIM}('a)$

$\implies \text{fresh-floatarith } (\text{FDERIV-floatarith } \text{ode-e } [0..<\text{DIM}('a)::\text{executable-euclidean-space}])$

$ds) \ i$

*<proof>*

**lemma** *not-fresh-FDERIV-floatarith*:

$\neg \text{fresh-floatarith } (\text{FDERIV-floatarith } \text{ode-e } [0..<\text{DIM}('a)::\text{executable-euclidean-space}])$

$ds) \ i$

$\implies \text{length } ds = \text{DIM}('a)$

$\implies \neg \text{fresh-floatarith } \text{ode-e } i \vee \neg \text{fresh-floatariths } ds \ i$

*<proof>*

**lemma** *not-fresh-FDERIV-floatariths*:

$\neg \text{fresh-floatariths } (\text{FDERIV-floatariths } \text{ode-e } [0..<\text{DIM}('a)::\text{executable-euclidean-space}])$

$ds) \ i \implies$

$\text{length } ds = \text{DIM}('a) \implies \neg \text{fresh-floatariths } \text{ode-e } i \vee \neg \text{fresh-floatariths } ds \ i$

*<proof>*

**lemma** *isDERIV-FDERIV-floatarith-linear*:

**fixes**  $x \ h::'a::\text{executable-euclidean-space}$

**assumes**  $\bigwedge k. k < \text{DIM}('a) \implies \text{isDERIV } i \ (\text{DERIV-floatarith } k \ fa) \ xs$

**assumes**  $\text{max-Var-floatarith } fa \leq \text{DIM}('a)$

**assumes** [simp]:  $\text{length } xs = \text{DIM}('a) \ \text{length } hs = \text{DIM}('a)$

**shows**  $\text{isDERIV } i \ (\text{FDERIV-floatarith } fa \ [0..<\text{DIM}('a)]) \ (\text{map } \text{Var } [\text{DIM}('a)..<2$

$* \text{DIM}('a)])$

$(xs \ @ \ hs)$

*<proof>*

**lemma***isFDERIV-FDERIV-floatariths-linear:***fixes**  $x\ h::'a::\text{executable-euclidean-space}$ **assumes**  $\bigwedge i\ j\ k.$  $i < \text{DIM}('a) \implies$  $j < \text{DIM}('a) \implies k < \text{DIM}('a) \implies \text{isDERIV } i\ (\text{DERIV-floatarith } k\ (\text{fas } !$  $j))\ (xs)$ **assumes** [*simp*]:  $\text{length } \text{fas} = \text{DIM}('a::\text{executable-euclidean-space})$ **assumes** [*simp*]:  $\text{length } xs = \text{DIM}('a)\ \text{length } hs = \text{DIM}('a)$ **assumes** *max-Var-floatariths*  $\text{fas} \leq \text{DIM}('a)$ **shows** *isFDERIV*  $\text{DIM}('a)\ [0..<\text{DIM}('a::\text{executable-euclidean-space})]$  $(\text{FDERIV-floatariths } \text{fas}\ [0..<\text{DIM}('a)]\ (\text{map } \text{floatarith. Var } [\text{DIM}('a)..<2 * \text{DIM}('a)]))$  $(xs\ @\ hs)$  $\langle\text{proof}\rangle$ **definition** *isFDERIV-approx* **where***isFDERIV-approx*  $p\ n\ xs\ \text{fas}\ vs =$  $((\forall i < n. \forall j < n. \text{isDERIV-approx } p\ (xs\ !\ i)\ (\text{fas}\ !\ j)\ vs) \wedge \text{length } \text{fas} = n \wedge \text{length } xs = n)$ **lemma** *isFDERIV-approx:**bounded-by*  $vs\ VS \implies \text{isFDERIV-approx } \text{prec } n\ xs\ \text{fas}\ VS \implies \text{isFDERIV } n\ xs\ \text{fas}\ vs$  $\langle\text{proof}\rangle$ **primrec** *isnFDERIV-approx* **where***isnFDERIV-approx*  $p\ N\ \text{fas}\ xs\ ds\ vs\ 0 = \text{True}$  $| \text{isnFDERIV-approx } p\ N\ \text{fas}\ xs\ ds\ vs\ (\text{Suc } n) \longleftrightarrow$  $\text{isFDERIV-approx } p\ N\ xs\ (\text{FDERIV-n-floatariths } \text{fas}\ xs\ (\text{map } \text{Var } ds)\ n)\ vs \wedge$  $\text{isnFDERIV-approx } p\ N\ \text{fas}\ xs\ ds\ vs\ n$ **lemma** *isnFDERIV-approx:**bounded-by*  $vs\ VS \implies \text{isnFDERIV-approx } \text{prec } N\ \text{fas}\ xs\ ds\ VS\ n \implies \text{isnFDERIV } N\ \text{fas}\ xs\ ds\ vs\ n$  $\langle\text{proof}\rangle$ **fun** *plain-floatarith::nat*  $\Rightarrow$  *floatarith*  $\Rightarrow$  *bool* **where** $| \text{plain-floatarith } N\ (\text{floatarith.Add } a\ b) \longleftrightarrow \text{plain-floatarith } N\ a \wedge \text{plain-floatarith } N\ b$  $| \text{plain-floatarith } N\ (\text{floatarith.Mult } a\ b) \longleftrightarrow \text{plain-floatarith } N\ a \wedge \text{plain-floatarith } N\ b$  $| \text{plain-floatarith } N\ (\text{floatarith.Minus } a) \longleftrightarrow \text{plain-floatarith } N\ a$  $| \text{plain-floatarith } N\ (\text{floatarith.Pi}) \longleftrightarrow \text{True}$  $| \text{plain-floatarith } N\ (\text{floatarith.Num } n) \longleftrightarrow \text{True}$  $| \text{plain-floatarith } N\ (\text{floatarith.Var } i) \longleftrightarrow i < N$  $| \text{plain-floatarith } N\ (\text{floatarith.Max } a\ b) \longleftrightarrow \text{plain-floatarith } N\ a \wedge \text{plain-floatarith } N\ b$  $| \text{plain-floatarith } N\ (\text{floatarith.Min } a\ b) \longleftrightarrow \text{plain-floatarith } N\ a \wedge \text{plain-floatarith } N\ b$

```

N b
| plain-floatarith N (floatarith.Power a n) <=> plain-floatarith N a
| plain-floatarith N (floatarith.Cos a) <=> False — TODO: should be plain!
| plain-floatarith N (floatarith.Arctan a) <=> False — TODO: should be plain!
| plain-floatarith N (floatarith.Abs a) <=> plain-floatarith N a
| plain-floatarith N (floatarith.Exp a) <=> False — TODO: should be plain!
| plain-floatarith N (floatarith.Sqrt a) <=> False — TODO: should be plain!
| plain-floatarith N (floatarith.Floor a) <=> plain-floatarith N a

| plain-floatarith N (floatarith.Powr a b) <=> False
| plain-floatarith N (floatarith.Inverse a) <=> False
| plain-floatarith N (floatarith.Ln a) <=> False

```

```

lemma plain-floatarith-approx-not-None:
  assumes plain-floatarith N fa N ≤ length XS ∧ i. i < N ⇒ XS ! i ≠ None
  shows approx p fa XS ≠ None
  ⟨proof⟩

```

```

definition Rad-of w = w * (Pi / Num 180)
lemma interpret-Rad-of[simp]: interpret-floatarith (Rad-of w) xs = rad-of (interpret-floatarith
w xs)
  ⟨proof⟩

```

```

definition Deg-of w = Num 180 * w / Pi
lemma interpret-Deg-of[simp]: interpret-floatarith (Deg-of w) xs = deg-of (interpret-floatarith
w xs)
  ⟨proof⟩

```

```

unbundle no-floatarith-notation

```

```

end

```

## 4 Straight Line Programs

```

theory Straight-Line-Program
  imports
    Floatarith-Expression
    Deriving.Derive
    HOL-Library.Monad-Syntax
    HOL-Library.RBT-Mapping
  begin

  unbundle floatarith-notation

  derive (linorder) compare-order float

  derive linorder floatarith

```

## 4.1 Definition

**type-synonym**  $slp = floatarith\ list$

**primrec**  $interpret\_slp::slp \Rightarrow real\ list \Rightarrow real\ list$  **where**

$interpret\_slp [] = (\lambda xs. xs)$   
 $| interpret\_slp (ea \# eas) = (\lambda xs. interpret\_slp eas (interpret\_floatarith ea xs\#xs))$

## 4.2 Reification as straight line program (with common sub-expression elimination)

**definition**  $slp\_index\ vs\ i = (length\ vs - Suc\ i)$

**definition**  $slp\_index\_lookup\ vs\ M\ a = slp\_index\ vs$  (the (Mapping.lookup M a))

**definition**

$slp\_of\_fa\_bin\ Binop\ a\ b\ M\ slp\ M2\ slp2 =$   
 $(case\ Mapping.lookup\ M\ (Binop\ a\ b)\ of$   
 $\quad Some\ i \Rightarrow (Mapping.update\ (Binop\ a\ b)\ (length\ slp)\ M,\ slp@[Var\ (slp\_index$   
 $slp\ i)])$   
 $\quad | None \Rightarrow (Mapping.update\ (Binop\ a\ b)\ (length\ slp2)\ M2,$   
 $\quad\quad slp2@[Binop\ (Var\ (slp\_index\_lookup\ slp2\ M2\ a))\ (Var\ (slp\_index\_lookup$   
 $slp2\ M2\ b))]))$

**definition**

$slp\_of\_fa\_un\ Unop\ a\ M\ slp\ M1\ slp1 =$   
 $(case\ Mapping.lookup\ M\ (Unop\ a)\ of$   
 $\quad Some\ i \Rightarrow (Mapping.update\ (Unop\ a)\ (length\ slp)\ M,\ slp@[Var\ (slp\_index$   
 $slp\ i)])$   
 $\quad | None \Rightarrow (Mapping.update\ (Unop\ a)\ (length\ slp1)\ M1,$   
 $\quad\quad slp1@[Unop\ (Var\ (slp\_index\_lookup\ slp1\ M1\ a))]))$

**definition**

$slp\_of\_fa\_cnst\ Const\ Const'\ M\ vs =$   
 $(Mapping.update\ Const\ (length\ vs)\ M,$   
 $\quad vs\ @\ [case\ Mapping.lookup\ M\ Const\ of\ Some\ i \Rightarrow Var\ (slp\_index\ vs\ i) \mid None$   
 $\Rightarrow Const])$

**fun**  $slp\_of\_fa :: floatarith \Rightarrow (floatarith, nat)\ mapping \Rightarrow floatarith\ list \Rightarrow$   
 $((floatarith, nat)\ mapping \times floatarith\ list)$  **where**

$slp\_of\_fa\ (Add\ a\ b)\ M\ slp =$   
 $(let\ (M1,\ slp1) = slp\_of\_fa\ a\ M\ slp;\ (M2,\ slp2) = slp\_of\_fa\ b\ M1\ slp1\ in$   
 $\quad slp\_of\_fa\_bin\ Add\ a\ b\ M\ slp\ M2\ slp2)$   
 $| slp\_of\_fa\ (Mult\ a\ b)\ M\ slp =$   
 $(let\ (M1,\ slp1) = slp\_of\_fa\ a\ M\ slp;\ (M2,\ slp2) = slp\_of\_fa\ b\ M1\ slp1\ in$   
 $\quad slp\_of\_fa\_bin\ Mult\ a\ b\ M\ slp\ M2\ slp2)$   
 $| slp\_of\_fa\ (Min\ a\ b)\ M\ slp =$   
 $(let\ (M1,\ slp1) = slp\_of\_fa\ a\ M\ slp;\ (M2,\ slp2) = slp\_of\_fa\ b\ M1\ slp1\ in$   
 $\quad slp\_of\_fa\_bin\ Min\ a\ b\ M\ slp\ M2\ slp2)$   
 $| slp\_of\_fa\ (Max\ a\ b)\ M\ slp =$



$(let (M1, slp1) = slp-of-fa a M slp; (M2, slp2) = slp-of-fa b M1 slp1 in$   
 $slp-of-fa-bin Max a b M slp M2 slp2)$   
|  $slp-of-fa (Pour a b) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp; (M2, slp2) = slp-of-fa b M1 slp1 in$   
 $slp-of-fa-bin Pour a b M slp M2 slp2)$   
|  $slp-of-fa (Inverse a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Inverse a M slp M1 slp1)$   
|  $slp-of-fa (Cos a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Cos a M slp M1 slp1)$   
|  $slp-of-fa (Arctan a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Arctan a M slp M1 slp1)$   
|  $slp-of-fa (Abs a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Abs a M slp M1 slp1)$   
|  $slp-of-fa (Sqrt a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Sqrt a M slp M1 slp1)$   
|  $slp-of-fa (Exp a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Exp a M slp M1 slp1)$   
|  $slp-of-fa (Ln a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Ln a M slp M1 slp1)$   
|  $slp-of-fa (Minus a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Minus a M slp M1 slp1)$   
|  $slp-of-fa (Floor a) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un Floor a M slp M1 slp1)$   
|  $slp-of-fa (Power a n) M slp =$   
 $(let (M1, slp1) = slp-of-fa a M slp in slp-of-fa-un (\lambda a. Power a n) a M slp M1$   
 $slp1)$   
|  $slp-of-fa Pi M slp = slp-of-fa-cnst Pi Pi M slp$   
|  $slp-of-fa (Var v) M slp = slp-of-fa-cnst (Var v) (Var (v + length slp)) M slp$   
|  $slp-of-fa (Num n) M slp = slp-of-fa-cnst (Num n) (Num n) M slp$

**lemma** *interpret-slp-snoc[simp]*:

$interpret-slp (slp @ [fa]) xs = interpret-floatarith fa (interpret-slp slp xs) \# interpret-slp$   
 $slp xs$   
*<proof>*

**lemma**

*binop-slp-of-fa-induction-step:*

**assumes**

*Binop-IH1:*

$\bigwedge M slp M' slp'. slp-of-fa fa1 M slp = (M', slp') \implies$

$(\bigwedge f. f \in Mapping.keys M \implies subterms f \subseteq Mapping.keys M) \implies$

$(\bigwedge f. f \in Mapping.keys M \implies the (Mapping.lookup M f) < length slp) \implies$

$(\bigwedge f. f \in Mapping.keys M \implies interpret-slp slp xs ! slp-index-lookup slp M f =$   
 $interpret-floatarith f xs) \implies$

$subterms fa1 \subseteq Mapping.keys M' \wedge$

$Mapping.keys M \subseteq Mapping.keys M' \wedge$

$(\forall f \in Mapping.keys M'. subterms f \subseteq Mapping.keys M' \wedge$

$the (Mapping.lookup M' f) < length slp' \wedge$

$interpret-slp slp' xs ! slp-index-lookup slp' M' f = interpret-floatarith f xs)$

**and**  
*Binop-IH2:*  
 $\bigwedge M \text{ slp } M' \text{ slp}'. \text{ slp-of-fa fa2 } M \text{ slp} = (M', \text{ slp}') \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{subterms } f \subseteq \text{Mapping.keys } M) \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{the } (\text{Mapping.lookup } M f) < \text{length slp}) \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{interpret-slp slp } xs ! \text{ slp-index-lookup slp } M f =$   
 $\text{interpret-floatarith } f \text{ xs}) \implies$   
 $\text{subterms fa2} \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length slp}' \wedge$   
 $\text{interpret-slp slp}' \text{ xs} ! \text{ slp-index-lookup slp}' M' f = \text{interpret-floatarith } f \text{ xs})$   
**and** *Binop-prems:*  
 $(\text{case slp-of-fa fa1 } M \text{ slp of}$   
 $(M1, \text{ slp1}) \Rightarrow$   
 $\text{case slp-of-fa fa2 } M1 \text{ slp1 of } (x, xa) \Rightarrow \text{slp-of-fa-bin Binop fa1 fa2 } M \text{ slp } x$   
 $xa) = (M', \text{ slp}')$   
 $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{subterms } f \subseteq \text{Mapping.keys } M$   
 $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{the } (\text{Mapping.lookup } M f) < \text{length slp}$   
 $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{interpret-slp slp } xs ! \text{ slp-index-lookup slp } M f =$   
 $\text{interpret-floatarith } f \text{ xs}$   
**assumes** *subterms-Binop[simp]:*  
 $\bigwedge a \text{ b. subterms } (\text{Binop } a \text{ b}) = \text{insert } (\text{Binop } a \text{ b}) (\text{subterms } a \cup \text{subterms } b)$   
**assumes** *interpret-Binop[simp]:*  
 $\bigwedge a \text{ b } xs. \text{interpret-floatarith } (\text{Binop } a \text{ b}) \text{ xs} = \text{binop } (\text{interpret-floatarith } a \text{ xs})$   
 $(\text{interpret-floatarith } b \text{ xs})$   
**shows**  $\text{insert } (\text{Binop } fa1 \text{ fa2}) (\text{subterms } fa1 \cup \text{subterms } fa2) \subseteq \text{Mapping.keys } M'$   
 $\wedge$   
 $\text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length slp}' \wedge$   
 $\text{interpret-slp slp}' \text{ xs} ! \text{ slp-index-lookup slp}' M' f = \text{interpret-floatarith } f \text{ xs})$   
 $\langle \text{proof} \rangle$

**lemma**

*unop-slp-of-fa-induction-step:*  
**assumes**  
*Unop-IH1:*  
 $\bigwedge M \text{ slp } M' \text{ slp}'. \text{ slp-of-fa fa1 } M \text{ slp} = (M', \text{ slp}') \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{subterms } f \subseteq \text{Mapping.keys } M) \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{the } (\text{Mapping.lookup } M f) < \text{length slp}) \implies$   
 $(\bigwedge f. f \in \text{Mapping.keys } M \implies \text{interpret-slp slp } xs ! \text{ slp-index-lookup slp } M f =$   
 $\text{interpret-floatarith } f \text{ xs}) \implies$   
 $\text{subterms fa1} \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length slp}' \wedge$   
 $\text{interpret-slp slp}' \text{ xs} ! \text{ slp-index-lookup slp}' M' f = \text{interpret-floatarith } f \text{ xs})$   
**and** *Unop-prems:*

$(\text{case } \text{slp-of-fa } \text{fa1 } M \text{ slp of } (M1, \text{slp1}) \Rightarrow \text{slp-of-fa-un } \text{Unop } \text{fa1 } M \text{ slp } M1 \text{ slp1})$   
 $= (M', \text{slp}')$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{subterms } f \subseteq \text{Mapping.keys } M$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{the } (\text{Mapping.lookup } M f) < \text{length } \text{slp}$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{interpret-slp } \text{slp } xs \ ! \ \text{slp-index-lookup } \text{slp } M f =$   
 $\text{interpret-floatarith } f \ xs$   
**assumes**  $\text{subterms-Unop[simp]}$ :  
 $\bigwedge a \ b. \text{subterms } (\text{Unop } a) = \text{insert } (\text{Unop } a) (\text{subterms } a)$   
**assumes**  $\text{interpret-Unop[simp]}$ :  
 $\bigwedge a \ b \ xs. \text{interpret-floatarith } (\text{Unop } a) \ xs = \text{unop } (\text{interpret-floatarith } a \ xs)$   
**shows**  $\text{insert } (\text{Unop } \text{fa1}) (\text{subterms } \text{fa1}) \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length } \text{slp}' \wedge$   
 $\text{interpret-slp } \text{slp}' \ xs \ ! \ \text{slp-index-lookup } \text{slp}' \ M' f = \text{interpret-floatarith } f \ xs)$   
 $\langle \text{proof} \rangle$

**lemma**

$\text{cnst-slp-of-fa-induction-step}$ :  
**assumes**  $*$ :  
 $\text{slp-of-fa-cnst } \text{Unop } \text{Unop}' \ M \ \text{slp} = (M', \text{slp}')$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{subterms } f \subseteq \text{Mapping.keys } M$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{the } (\text{Mapping.lookup } M f) < \text{length } \text{slp}$   
 $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{interpret-slp } \text{slp } xs \ ! \ \text{slp-index-lookup } \text{slp } M f =$   
 $\text{interpret-floatarith } f \ xs$   
**assumes**  $\text{subterms-Unop[simp]}$ :  
 $\bigwedge a \ b. \text{subterms } (\text{Unop}) = \{\text{Unop}\}$   
**assumes**  $\text{interpret-Unop[simp]}$ :  
 $\text{interpret-floatarith } \text{Unop } xs = \text{unop } xs$   
 $\text{interpret-floatarith } \text{Unop}' (\text{interpret-slp } \text{slp } xs) = \text{unop } xs$   
**assumes**  $ui$ :  $\text{unop } (\text{interpret-slp } \text{slp } xs) = \text{unop } xs$   
**shows**  $\{\text{Unop}\} \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length } \text{slp}' \wedge$   
 $\text{interpret-slp } \text{slp}' \ xs \ ! \ \text{slp-index-lookup } \text{slp}' \ M' f = \text{interpret-floatarith } f \ xs)$   
 $\langle \text{proof} \rangle$

**lemma**  $\text{interpret-slp-nth}$ :

$n \geq \text{length } \text{slp} \Rightarrow \text{interpret-slp } \text{slp } xs \ ! \ n = xs \ ! \ (n - \text{length } \text{slp})$   
 $\langle \text{proof} \rangle$

**theorem**

$\text{interpret-slp-of-fa}$ :  
**assumes**  $\text{slp-of-fa } \text{fa } M \ \text{slp} = (M', \text{slp}')$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{subterms } f \subseteq \text{Mapping.keys } M$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow (\text{the } (\text{Mapping.lookup } M f)) < \text{length } \text{slp}$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \Rightarrow \text{interpret-slp } \text{slp } xs \ ! \ \text{slp-index-lookup } \text{slp}$   
 $M f = \text{interpret-floatarith } f \ xs$

**shows**  $\text{subterms } fa \subseteq \text{Mapping.keys } M' \wedge \text{Mapping.keys } M \subseteq \text{Mapping.keys } M'$   
 $\wedge$   
 $(\forall f \in \text{Mapping.keys } M'.$   
 $\text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $\text{the } (\text{Mapping.lookup } M' f) < \text{length } slp' \wedge$   
 $(\text{interpret-slp } slp' \text{ } xs \text{ ! } \text{slp-index-lookup } slp' M' f = \text{interpret-floatarith } f \text{ } xs))$   
 $\langle \text{proof} \rangle$

**primrec**  $\text{slp-of-fas'}$  **where**  
 $\text{slp-of-fas' } [] M slp = (M, slp)$   
 $| \text{slp-of-fas' } (fa \# fas) M slp = (\text{let } (M, slp) = \text{slp-of-fa } fa M slp \text{ in } \text{slp-of-fas' } fas M slp)$

**theorem**  
 $\text{interpret-slp-of-fas'}$ :  
**assumes**  $\text{slp-of-fas' } fas M slp = (M', slp')$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{subterms } f \subseteq \text{Mapping.keys } M$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{the } (\text{Mapping.lookup } M f) < \text{length } slp$   
**assumes**  $\bigwedge f. f \in \text{Mapping.keys } M \implies \text{interpret-slp } slp \text{ } xs \text{ ! } \text{slp-index-lookup } slp M f = \text{interpret-floatarith } f \text{ } xs$   
**shows**  $\bigcup (\text{subterms } \text{' set } fas) \subseteq \text{Mapping.keys } M' \wedge \text{Mapping.keys } M \subseteq \text{Mapping.keys } M' \wedge$   
 $(\forall f \in \text{Mapping.keys } M'. \text{subterms } f \subseteq \text{Mapping.keys } M' \wedge$   
 $(\text{the } (\text{Mapping.lookup } M' f) < \text{length } slp') \wedge$   
 $(\text{interpret-slp } slp' \text{ } xs \text{ ! } \text{slp-index-lookup } slp' M' f = \text{interpret-floatarith } f \text{ } xs))$   
 $\langle \text{proof} \rangle$

**definition**  $\text{slp-of-fas } fas =$   
 $(\text{let}$   
 $(M, slp) = \text{slp-of-fas' } fas \text{ Mapping.empty } [];$   
 $fasi = \text{map } (\text{the } o \text{ Mapping.lookup } M) \text{ } fas;$   
 $fasi' = \text{map } (\lambda(a, b). \text{Var } (\text{length } slp + a - \text{Suc } b)) (\text{zip } [0..<\text{length } fasi] (\text{rev } fasi))$   
 $\text{in } slp @ fasi')$

**lemma**  $\text{length-interpret-slp[simp]}$ :  
 $\text{length } (\text{interpret-slp } slp \text{ } xs) = \text{length } slp + \text{length } xs$   
 $\langle \text{proof} \rangle$

**lemma**  $\text{length-interpret-floatariths[simp]}$ :  
 $\text{length } (\text{interpret-floatariths } slp \text{ } xs) = \text{length } slp$   
 $\langle \text{proof} \rangle$

**lemma**  $\text{interpret-slp-append[simp]}$ :  
 $\text{interpret-slp } (slp1 @ slp2) \text{ } xs =$   
 $\text{interpret-slp } slp2 (\text{interpret-slp } slp1 \text{ } xs)$   
 $\langle \text{proof} \rangle$

**lemma**  $\text{interpret-slp } (\text{map } \text{Var } [a + 0, b + 1, c + 2, d + 3]) \text{ } xs =$

$(\text{rev } (\text{map } (\lambda(i, e). \text{xs } ! (e - i)) (\text{zip } [0..<4] [a + 0, b + 1, c + 2, d + 3]))) @ \text{xs}$   
 <proof>

**lemma** *aC-eq-aa*:  $\text{xs } @ \text{y } \# \text{zs} = (\text{xs } @ [\text{y}]) @ \text{zs}$   
 <proof>

**lemma**

*interpret-slp-map-Var*:

**assumes**  $\bigwedge i. i < \text{length } \text{is} \implies \text{is } ! i \geq i$

**assumes**  $\bigwedge i. i < \text{length } \text{is} \implies (\text{is } ! i - i) < \text{length } \text{xs}$

**shows**  $\text{interpret-slp } (\text{map } \text{Var } \text{is}) \text{xs} =$

$(\text{rev } (\text{map } (\lambda(i, e). \text{xs } ! (e - i)) (\text{zip } [0..<\text{length } \text{is}] \text{is})))$

@

$\text{xs}$

<proof>

**theorem** *slp-of-fas*:

$\text{take } (\text{length } \text{fas}) (\text{interpret-slp } (\text{slp-of-fas } \text{fas}) \text{xs}) = \text{interpret-floatariths } \text{fas } \text{xs}$

<proof>

### 4.3 better code equations for construction of large programs

**definition** *slp-indexl*  $\text{slpl } i = \text{slpl} - \text{Suc } i$

**definition** *slp-indexl-lookup*  $\text{vsl } M \ a = \text{slp-indexl } \text{vsl } (\text{the } (\text{Mapping.lookup } M \ a))$

**definition**

*slp-of-fa-rev-bin*  $\text{Binop } a \ b \ M \ \text{slp } \text{slpl} \ M2 \ \text{slp2} \ \text{slpl2} =$

$(\text{case } \text{Mapping.lookup } M \ (\text{Binop } a \ b) \ \text{of}$

$\text{Some } i \implies (\text{Mapping.update } (\text{Binop } a \ b) (\text{slpl}) \ M, \ \text{Var } (\text{slp-indexl } \text{slpl } i) \# \text{slp},$   
 $\text{Suc } \text{slpl})$

$| \text{None} \implies (\text{Mapping.update } (\text{Binop } a \ b) (\text{slpl2}) \ M2,$

$\text{Binop } (\text{Var } (\text{slp-indexl-lookup } \text{slpl2} \ M2 \ a)) (\text{Var } (\text{slp-indexl-lookup}$   
 $\text{slpl2} \ M2 \ b)) \# \text{slp2},$

$\text{Suc } \text{slpl2}))$

**definition**

*slp-of-fa-rev-un*  $\text{Unop } a \ M \ \text{slp } \text{slpl} \ M1 \ \text{slp1} \ \text{slpl1} =$

$(\text{case } \text{Mapping.lookup } M \ (\text{Unop } a) \ \text{of}$

$\text{Some } i \implies (\text{Mapping.update } (\text{Unop } a) (\text{slpl}) \ M, \ \text{Var } (\text{slp-indexl } \text{slpl } i) \# \text{slp},$   
 $\text{Suc } \text{slpl})$

$| \text{None} \implies (\text{Mapping.update } (\text{Unop } a) (\text{slpl1}) \ M1,$

$\text{Unop } (\text{Var } (\text{slp-indexl-lookup } \text{slpl1} \ M1 \ a)) \# \text{slp1}, \ \text{Suc } \text{slpl1}))$

**definition**

*slp-of-fa-rev-cnst*  $\text{Const } \text{Const}' \ M \ \text{vs } \text{vsl} =$

$(\text{Mapping.update } \text{Const } \text{vsl } \ M,$

$(\text{case } \text{Mapping.lookup } M \ \text{Const} \ \text{of } \text{Some } i \implies \text{Var } (\text{slp-indexl } \text{vsl } i) \mid \text{None} \implies$   
 $\text{Const}') \# \text{vs}, \ \text{Suc } \text{vsl}))$

```

fun slp-of-fa-rev :: floatarith ⇒ (floatarith, nat) mapping ⇒ floatarith list ⇒ nat
⇒
  ((floatarith, nat) mapping × floatarith list × nat) where
slp-of-fa-rev (Add a b) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl; (M2, slp2, slpl2) = slp-of-fa-rev
b M1 slp1 slpl1 in
  slp-of-fa-rev-bin Add a b M slp slpl M2 slp2 slpl2)
| slp-of-fa-rev (Mult a b) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl; (M2, slp2, slpl2) = slp-of-fa-rev
b M1 slp1 slpl1 in
  slp-of-fa-rev-bin Mult a b M slp slpl M2 slp2 slpl2)
| slp-of-fa-rev (Min a b) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl; (M2, slp2, slpl2) = slp-of-fa-rev
b M1 slp1 slpl1 in
  slp-of-fa-rev-bin Min a b M slp slpl M2 slp2 slpl2)
| slp-of-fa-rev (Max a b) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl; (M2, slp2, slpl2) = slp-of-fa-rev
b M1 slp1 slpl1 in
  slp-of-fa-rev-bin Max a b M slp slpl M2 slp2 slpl2)
| slp-of-fa-rev (Powr a b) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl; (M2, slp2, slpl2) = slp-of-fa-rev
b M1 slp1 slpl1 in
  slp-of-fa-rev-bin Powr a b M slp slpl M2 slp2 slpl2)
| slp-of-fa-rev (Inverse a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Inverse a M
slp slpl M1 slp1 slpl1)
| slp-of-fa-rev (Cos a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Cos a M slp
slpl M1 slp1 slpl1)
| slp-of-fa-rev (Arctan a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Arctan a M
slp slpl M1 slp1 slpl1)
| slp-of-fa-rev (Abs a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Abs a M slp
slpl M1 slp1 slpl1)
| slp-of-fa-rev (Sqrt a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Sqrt a M slp
slpl M1 slp1 slpl1)
| slp-of-fa-rev (Exp a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Exp a M slp
slpl M1 slp1 slpl1)
| slp-of-fa-rev (Ln a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Ln a M slp
slpl M1 slp1 slpl1)
| slp-of-fa-rev (Minus a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Minus a M
slp slpl M1 slp1 slpl1)
| slp-of-fa-rev (Floor a) M slp slpl =
  (let (M1, slp1, slpl1) = slp-of-fa-rev a M slp slpl in slp-of-fa-rev-un Floor a M

```

$slp\ slpl\ M1\ slp1\ spl1)$   
 $|\ slp\text{-of-fa-rev}\ (Power\ a\ n)\ M\ slp\ spl =$   
 $\quad (let\ (M1,\ slp1,\ spl1) = slp\text{-of-fa-rev}\ a\ M\ slp\ spl\ in\ slp\text{-of-fa-rev-un}\ (\lambda a.\ Power$   
 $a\ n)\ a\ M\ slp\ spl\ M1\ slp1\ spl1)$   
 $| slp\text{-of-fa-rev}\ Pi\ M\ slp\ spl = slp\text{-of-fa-rev-cnst}\ Pi\ Pi\ M\ slp\ spl$   
 $| slp\text{-of-fa-rev}\ (Var\ v)\ M\ slp\ spl = slp\text{-of-fa-rev-cnst}\ (Var\ v)\ (Var\ (v + spl))\ M$   
 $slp\ spl$   
 $| slp\text{-of-fa-rev}\ (Num\ n)\ M\ slp\ spl = slp\text{-of-fa-rev-cnst}\ (Num\ n)\ (Num\ n)\ M\ slp\ spl$

**lemma**  $slp\text{-index-length[simp]}$ :  $slp\text{-indexl}\ (length\ xs)\ i = slp\text{-index}\ xs\ i$   
 $\langle proof \rangle$

**lemma**  $slp\text{-indexl-lookup-length[simp]}$ :  $slp\text{-indexl-lookup}\ (length\ xs)\ i = slp\text{-index-lookup}\ xs\ i$   
 $\langle proof \rangle$

**lemma**  $slp\text{-index-rev[simp]}$ :  $slp\text{-index}\ (rev\ xs)\ i = slp\text{-index}\ xs\ i$   
 $\langle proof \rangle$

**lemma**  $slp\text{-index-lookup-rev[simp]}$ :  $slp\text{-index-lookup}\ (rev\ xs)\ i = slp\text{-index-lookup}\ xs\ i$   
 $\langle proof \rangle$

**lemma**  $slp\text{-of-fa-bin-slp-of-fa-rev-bin}$ :  
 $slp\text{-of-fa-rev-bin}\ Binop\ a\ b\ M\ slp\ (length\ slp)\ M2\ slp2\ (length\ slp2) =$   
 $(let\ (M,\ slp') = slp\text{-of-fa-bin}\ Binop\ a\ b\ M\ (rev\ slp)\ M2\ (rev\ slp2)\ in\ (M,\ rev$   
 $slp',\ length\ slp'))$   
 $\langle proof \rangle$

**lemma**  $slp\text{-of-fa-un-slp-of-fa-rev-un}$ :  
 $slp\text{-of-fa-rev-un}\ Binop\ a\ M\ slp\ (length\ slp)\ M2\ slp2\ (length\ slp2) =$   
 $(let\ (M,\ slp') = slp\text{-of-fa-un}\ Binop\ a\ M\ (rev\ slp)\ M2\ (rev\ slp2)\ in\ (M,\ rev\ slp',$   
 $length\ slp'))$   
 $\langle proof \rangle$

**lemma**  $slp\text{-of-fa-cnst-slp-of-fa-rev-cnst}$ :  
 $slp\text{-of-fa-rev-cnst}\ Cnst\ Cnst'\ M\ slp\ (length\ slp) =$   
 $(let\ (M,\ slp') = slp\text{-of-fa-cnst}\ Cnst\ Cnst'\ M\ (rev\ slp)\ in\ (M,\ rev\ slp',\ length\ slp'))$   
 $\langle proof \rangle$

**lemma**  $slp\text{-of-fa-rev}$ :  
 $slp\text{-of-fa-rev}\ fa\ M\ slp\ (length\ slp) = (let\ (M,\ slp') = slp\text{-of-fa}\ fa\ M\ (rev\ slp)\ in$   
 $(M,\ rev\ slp',\ length\ slp'))$   
 $\langle proof \rangle$

**lemma**  $slp\text{-of-fa-code[code]}$ :  
 $slp\text{-of-fa}\ fa\ M\ slp = (let\ (M,\ slp',\ -) = slp\text{-of-fa-rev}\ fa\ M\ (rev\ slp)\ (length\ slp)\ in$   
 $(M,\ rev\ slp'))$   
 $\langle proof \rangle$

**definition** *norm2-slp*  $n = \text{slp-of-fas } [\text{floatarith.Inverse } (\text{norm2}_e \ n)]$

**unbundle** *no-floatarith-notation*

**end**

## 5 Approximation with Affine Forms

**theory** *Affine-Approximation*

**imports**

*HOL-Decision-Procs.Approximation*

*HOL-Library.Monad-Syntax*

*HOL-Library.Mapping*

*Executable-Euclidean-Space*

*Affine-Form*

*Straight-Line-Program*

**begin**

**lemma** *convex-on-imp-above-tangent*:— TODO: generalizes  $[[\text{convex-on } ?A \ ?f; \text{connected } ?A; ?c \in \text{interior } ?A; ?x \in ?A; (?f \text{ has-real-derivative } ?f') \text{ (at } ?c \text{ within } ?A)]] \implies ?f' * (?x - ?c) \leq ?f \ ?x - ?f \ ?c$

**assumes** *convex*: *convex-on*  $A \ f$  **and** *connected*: *connected*  $A$

**assumes**  $c: c \in A$  **and**  $x: x \in A$

**assumes** *deriv*: (*f* has-field-derivative  $f'$ ) (at  $c$  within  $A$ )

**shows**  $f \ x - f \ c \geq f' * (x - c)$

*<proof>*

Approximate operations on affine forms.

**lemma** *Affine-notempty*[*intro, simp*]: *Affine*  $X \neq \{\}$

*<proof>*

**lemma** *truncate-up-lt*:  $x < y \implies x < \text{truncate-up } \text{prec } y$

*<proof>*

**lemma** *truncate-up-pos-eq*[*simp*]:  $0 < \text{truncate-up } p \ x \longleftrightarrow 0 < x$

*<proof>*

**lemma** *inner-scaleR-pdevs-0*: *inner-scaleR-pdevs*  $0 \ \text{One-pdevs} = \text{zero-pdevs}$

*<proof>*

**lemma** *Affine-aform-of-point-eq*[*simp*]: *Affine* (*aform-of-point*  $p$ ) =  $\{p\}$

*<proof>*

**lemma** *mem-Affine-aform-of-point*:  $x \in \text{Affine } (\text{aform-of-point } x)$

*<proof>*

**lemma**

*aform-val-aform-of-ivl-innerE*:



**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$   
**assumes**  $a \leq b \ c \in Basis$   
**obtains**  $f$  **where**  $aform\text{-}val\ e\ (aform\text{-}of\text{-}ivl\ a\ b) \cdot c = aform\text{-}val\ f\ (aform\text{-}of\text{-}ivl\ (a \cdot c)\ (b \cdot c))$   
 $f \in UNIV \rightarrow \{-1 .. 1\}$   
 $\langle proof \rangle$

**lift-definition**  $coord\text{-}pdevs::nat \Rightarrow real\ pdevs$  **is**  $\lambda n\ i.$  *if  $i = n$  then 1 else 0*  $\langle proof \rangle$

**lemma**  $pdevs\text{-}apply\text{-}coord\text{-}pdevs$  [simp]:  $pdevs\text{-}apply\ (coord\text{-}pdevs\ i)\ x = (if\ x = i\ then\ 1\ else\ 0)$   
 $\langle proof \rangle$

**lemma**  $degree\text{-}coord\text{-}pdevs$ [simp]:  $degree\ (coord\text{-}pdevs\ i) = Suc\ i$   
 $\langle proof \rangle$

**lemma**  $pdevs\text{-}val\text{-}coord\text{-}pdevs$ [simp]:  $pdevs\text{-}val\ e\ (coord\text{-}pdevs\ i) = e\ i$   
 $\langle proof \rangle$

**definition**  $aforms\text{-}of\text{-}ivls\ ls\ us = map$   
 $(\lambda(i, (l, u)). ((l + u)/2, scaleR\text{-}pdevs\ ((u - l)/2)\ (coord\text{-}pdevs\ i)))$   
 $(zip\ [0.. $length\ ls$ ]\ (zip\ ls\ us))$

**lemma**

*aforms-of-ivls:*

**assumes**  $length\ ls = length\ us\ length\ xs = length\ ls$

**assumes**  $\bigwedge i. i < length\ xs \implies xs\ !\ i \in \{ls\ !\ i .. us\ !\ i\}$

**shows**  $xs \in Joints\ (aforms\text{-}of\text{-}ivls\ ls\ us)$

$\langle proof \rangle$

## 5.1 Approximate Operations

**definition**  $max\text{-}pdev\ x = fold\ (\lambda x\ y. if\ infnorm\ (snd\ x) \geq\ infnorm\ (snd\ y)\ then\ x\ else\ y)\ (list\text{-}of\text{-}pdevs\ x)\ (0, 0)$

### 5.1.1 set of generated endpoints

**fun**  $points\text{-}of\text{-}list$  **where**

$points\text{-}of\text{-}list\ x0\ [] = [x0]$

$| points\text{-}of\text{-}list\ x0\ ((i, x)\#xs) = (points\text{-}of\text{-}list\ (x0 + x)\ xs\ @\ points\text{-}of\text{-}list\ (x0 - x)\ xs)$

**primrec**  $points\text{-}of\text{-}aform$  **where**

$points\text{-}of\text{-}aform\ (x, xs) = points\text{-}of\text{-}list\ x\ (list\text{-}of\text{-}pdevs\ xs)$

### 5.1.2 Approximate total deviation

**definition**  $sum\text{-}list'::nat \Rightarrow 'a\ list \Rightarrow 'a::executable\text{-}euclidean\text{-}space$

**where**  $sum\text{-}list'\ p\ xs = fold\ (\lambda a\ b. eucl\text{-}truncate\text{-}up\ p\ (a + b))\ xs\ 0$

**definition**  $tdev' p x = sum-list' p (map (abs o snd) (list-of-pdevs x))$

**lemma**

*eucl-fold-mono:*

**fixes**  $f::'a::ordered-euclidean-space \Rightarrow 'a \Rightarrow 'a$

**assumes**  $mono: \bigwedge w x y z. w \leq x \Rightarrow y \leq z \Rightarrow f w y \leq f x z$

**shows**  $x \leq y \Rightarrow fold f xs x \leq fold f xs y$

*<proof>*

**lemma** *sum-list-add-le-fold-eucl-truncate-up:*

**fixes**  $z::'a::executable-euclidean-space$

**shows**  $sum-list xs + z \leq fold (\lambda x y. eucl-truncate-up p (x + y)) xs z$

*<proof>*

**lemma** *sum-list-le-sum-list':*

$sum-list xs \leq sum-list' p xs$

*<proof>*

**lemma** *sum-list'-sum-list-le:*

$y \leq sum-list xs \Rightarrow y \leq sum-list' p xs$

*<proof>*

**lemma** *tdev': tdev x ≤ tdev' p x*

*<proof>*

**lemma** *tdev'-le: x ≤ tdev y ⇒ x ≤ tdev' p y*

*<proof>*

**lemmas**  $abs-pdevs-val-le-tdev' = tdev'-le[OF abs-pdevs-val-le-tdev]$

**lemma** *tdev'-uminus-pdevs[simp]: tdev' p (uminus-pdevs x) = tdev' p x*

*<proof>*

**abbreviation**  $Radius::'a::ordered-euclidean-space aform \Rightarrow 'a$

**where**  $Radius X \equiv tdev (snd X)$

**abbreviation**  $Radius'::nat \Rightarrow 'a::executable-euclidean-space aform \Rightarrow 'a$

**where**  $Radius' p X \equiv tdev' p (snd X)$

**lemma** *Radius'-uminus-aform[simp]: Radius' p (uminus-aform X) = Radius' p X*

*<proof>*

### 5.1.3 truncate partial deviations

**definition**  $trunc-pdevs-raw::nat \Rightarrow (nat \Rightarrow 'a) \Rightarrow nat \Rightarrow 'a::executable-euclidean-space$

**where**  $trunc-pdevs-raw p x i = eucl-truncate-down p (x i)$

**lemma** *nonzeros-trunc-pdevs-raw:*

$\{i. trunc-pdevs-raw r x i \neq 0\} \subseteq \{i. x i \neq 0\}$

*<proof>*

**lift-definition**  $\text{trunc-pdevs}::\text{nat} \Rightarrow 'a::\text{executable-euclidean-space} \text{pdevs} \Rightarrow 'a \text{pdevs}$   
**is**  $\text{trunc-pdevs-raw}$   
*<proof>*

**definition**  $\text{trunc-err-pdevs-raw}::\text{nat} \Rightarrow (\text{nat} \Rightarrow 'a) \Rightarrow \text{nat} \Rightarrow 'a::\text{executable-euclidean-space}$   
**where**  $\text{trunc-err-pdevs-raw } p \ x \ i = \text{trunc-pdevs-raw } p \ x \ i - x \ i$

**lemma**  $\text{nonzeros-trunc-err-pdevs-raw}$ :  
 $\{i. \text{trunc-err-pdevs-raw } r \ x \ i \neq 0\} \subseteq \{i. x \ i \neq 0\}$   
*<proof>*

**lift-definition**  $\text{trunc-err-pdevs}::\text{nat} \Rightarrow 'a::\text{executable-euclidean-space} \text{pdevs} \Rightarrow 'a \text{pdevs}$   
**is**  $\text{trunc-err-pdevs-raw}$   
*<proof>*

**term**  $\text{float-plus-down}$

**lemma**  $\text{pdevs-apply-trunc-pdevs[simp]}$ :  
**fixes**  $x \ y::'a::\text{euclidean-space}$   
**shows**  $\text{pdevs-apply } (\text{trunc-pdevs } p \ X) \ n = \text{eucl-truncate-down } p \ (\text{pdevs-apply } X \ n)$   
*<proof>*

**lemma**  $\text{pdevs-apply-trunc-err-pdevs[simp]}$ :  
**fixes**  $x \ y::'a::\text{euclidean-space}$   
**shows**  $\text{pdevs-apply } (\text{trunc-err-pdevs } p \ X) \ n = \text{eucl-truncate-down } p \ (\text{pdevs-apply } X \ n) - (\text{pdevs-apply } X \ n)$   
*<proof>*

**lemma**  $\text{pdevs-val-trunc-pdevs}$ :  
**fixes**  $x \ y::'a::\text{euclidean-space}$   
**shows**  $\text{pdevs-val } e \ (\text{trunc-pdevs } p \ X) = \text{pdevs-val } e \ X + \text{pdevs-val } e \ (\text{trunc-err-pdevs } p \ X)$   
*<proof>*

**lemma**  $\text{pdevs-val-trunc-err-pdevs}$ :  
**fixes**  $x \ y::'a::\text{euclidean-space}$   
**shows**  $\text{pdevs-val } e \ (\text{trunc-err-pdevs } p \ X) = \text{pdevs-val } e \ (\text{trunc-pdevs } p \ X) - \text{pdevs-val } e \ X$   
*<proof>*

**definition**  $\text{truncate-aform}::\text{nat} \Rightarrow 'a \text{aform} \Rightarrow 'a::\text{executable-euclidean-space} \text{aform}$   
**where**  $\text{truncate-aform } p \ x = (\text{eucl-truncate-down } p \ (\text{fst } x), \text{trunc-pdevs } p \ (\text{snd } x))$

**definition**  $\text{truncate-error-aform}::\text{nat} \Rightarrow 'a \text{aform} \Rightarrow 'a::\text{executable-euclidean-space}$

*aform*

**where** *truncate-error-aform*  $p$   $x =$   
(*eucl-truncate-down*  $p$  (*fst*  $x$ ) - *fst*  $x$ , *trunc-err-pdevs*  $p$  (*snd*  $x$ ))

**lemma**

*abs-aform-val-le*:

**assumes**  $e \in UNIV \rightarrow \{-1..1\}$

**shows**  $abs$  (*aform-val*  $e$   $X$ )  $\leq$  *eucl-truncate-up*  $p$  ( $|fst$   $X| + tdev' p$  (*snd*  $X$ ))

*<proof>*

### 5.1.4 truncation with error bound

**definition** *trunc-bound-eucl*  $p$   $s =$

(*let*

$d = eucl-truncate-down$   $p$   $s$ ;

$ed = abs$  ( $d - s$ ) *in*

( $d$ , *eucl-truncate-up*  $p$   $ed$ ))

**lemma** *trunc-bound-euclE*:

**obtains**  $err$  **where**

$|err| \leq snd$  (*trunc-bound-eucl*  $p$   $x$ )

*fst* (*trunc-bound-eucl*  $p$   $x$ ) =  $x + err$

*<proof>*

**definition** *trunc-bound-pdevs*  $p$   $x =$  (*trunc-pdevs*  $p$   $x$ , *tdev'*  $p$  (*trunc-err-pdevs*  $p$   $x$ ))

**lemma** *pdevs-apply-fst-trunc-bound-pdevs[simp]*: *pdevs-apply* (*fst* (*trunc-bound-pdevs*  $p$   $x$ )) =

*pdevs-apply* (*trunc-pdevs*  $p$   $x$ )

*<proof>*

**lemma** *trunc-bound-pdevsE*:

**assumes**  $e \in UNIV \rightarrow \{-1..1\}$

**obtains**  $err$  **where**

$|err| \leq snd$  (*trunc-bound-pdevs*  $p$   $x$ )

*pdevs-val*  $e$  (*fst* ((*trunc-bound-pdevs*  $p$   $x$ ))) = *pdevs-val*  $e$   $x + err$

*<proof>*

**lemma**

*degree-add-pdevs-le*:

**assumes**  $degree$   $X \leq n$

**assumes**  $degree$   $Y \leq n$

**shows**  $degree$  (*add-pdevs*  $X$   $Y$ )  $\leq n$

*<proof>*

**lemma** *truncate-aform-error-aform-cancel*:

*aform-val*  $e$  (*truncate-aform*  $p$   $z$ ) = *aform-val*  $e$   $z + aform-val$   $e$  (*truncate-error-aform*

$p z)$   
 $\langle proof \rangle$

**lemma** *error-absE*:  
**assumes**  $abs\ err \leq k$   
**obtains**  $e::real$  **where**  $err = e * k$   $e \in \{-1 .. 1\}$   
 $\langle proof \rangle$

**lemma** *eucl-truncate-up-nonneg-eq-zero-iff*:  
 $x \geq 0 \implies eucl-truncate-up\ p\ x = 0 \longleftrightarrow x = 0$   
 $\langle proof \rangle$

**lemma**  
*aform-val-consume-error*:  
**assumes**  $abs\ err \leq abs\ (pdevs-apply\ (snd\ X)\ n)$   
**shows**  $aform-val\ (e(n := 0))\ X + err = aform-val\ (e(n := err/pdevs-apply\ (snd\ X)\ n))\ X$   
 $\langle proof \rangle$

**lemma**  
*aform-val-consume-errorE*:  
**fixes**  $X::real\ aform$   
**assumes**  $abs\ err \leq abs\ (pdevs-apply\ (snd\ X)\ n)$   
**obtains**  $err'$  **where**  $aform-val\ (e(n := 0))\ X + err = aform-val\ (e(n := err'))$   
 $X\ err' \in \{-1 .. 1\}$   
 $\langle proof \rangle$

**lemma**  
*degree-trunc-pdevs-le*:  
**assumes**  $degree\ X \leq n$   
**shows**  $degree\ (trunc-pdevs\ p\ X) \leq n$   
 $\langle proof \rangle$

**lemma** *pdevs-val-sum-less-degree*:  
 $pdevs-val\ e\ X = (\sum\ i < d.\ e\ i *_{R}\ pdevs-apply\ X\ i)$  **if**  $degree\ X \leq d$   
 $\langle proof \rangle$

### 5.1.5 general affine operation

**definition** *affine-binop* ( $X::real\ aform$ )  $Y\ a\ b\ c\ d\ k =$   
 $(a * fst\ X + b * fst\ Y + c,$   
 $pdev-upd\ (add-pdevs\ (scaleR-pdevs\ a\ (snd\ X))\ (scaleR-pdevs\ b\ (snd\ Y)))\ k\ d)$

**lemma** *pdevs-domain-One-pdevs[simp]*:  $pdevs-domain\ (One-pdevs::'a::executable-euclidean-space\ pdevs) =$   
 $\{0..<DIM('a)\}$   
 $\langle proof \rangle$

**lemma** *pdevs-val-One-pdevs*:

$pdevs\text{-val } e \text{ (One-pdevs::'a::executable-euclidean-space pdevs) = } (\sum i < DIM('a). e$   
 $i *_{\mathbb{R}} \text{Basis-list ! } i)$   
 $\langle \text{proof} \rangle$

**lemma** *affine-binop*:

**assumes** *degree-aforms*  $[X, Y] \leq k$   
**shows** *aform-val*  $e \text{ (affine-binop } X \ Y \ a \ b \ c \ d \ k) =$   
 $a * \text{aform-val } e \ X + b * \text{aform-val } e \ Y + c + e \ k * d$   
 $\langle \text{proof} \rangle$

**definition** *affine-binop'*  $p \text{ (} X::\text{real aform) } Y \ a \ b \ c \ d \ k =$

$(\text{let}$   
 $\quad \text{-- TODO: more round-off operations here?}$   
 $\quad (r, e1) = \text{trunc-bound-eucl } p \ (a * \text{fst } X + b * \text{fst } Y + c);$   
 $\quad (Z, e2) = \text{trunc-bound-pdevs } p \ (\text{add-pdevs } (\text{scaleR-pdevs } a \ (\text{snd } X)) \ (\text{scaleR-pdevs}$   
 $\quad b \ (\text{snd } Y)))$   
 $\text{in}$   
 $\quad (r, \text{pdev-upd } Z \ k \ (\text{sum-list}' \ p \ [e1, e2, d]))$   
 $)$

**lemma** *sum-list'-noneg-eq-zero-iff*:  $\text{sum-list}' \ p \ xs = 0 \iff (\forall x \in \text{set } xs. x = 0)$  **if**  
 $\bigwedge x. x \in \text{set } xs \implies x \geq 0$   
 $\langle \text{proof} \rangle$

**lemma** *affine-binop'E*:

**assumes** *deg*: *degree-aforms*  $[X, Y] \leq k$   
**assumes**  $e: e \in UNIV \rightarrow \{-1..1\}$   
**assumes**  $d: \text{abs } u \leq d$   
**obtains**  $ek$  **where**  
 $a * \text{aform-val } e \ X + b * \text{aform-val } e \ Y + c + u = \text{aform-val } (e(k:=ek))$   
 $(\text{affine-binop}' \ p \ X \ Y \ a \ b \ c \ d \ k)$   
 $ek \in \{-1 .. 1\}$   
 $\langle \text{proof} \rangle$

### 5.1.6 Inf/Sup

**definition** *Inf-aform'*  $p \ X = \text{eucl-truncate-down } p \ (\text{fst } X - \text{tdev}' \ p \ (\text{snd } X))$

**definition** *Sup-aform'*  $p \ X = \text{eucl-truncate-up } p \ (\text{fst } X + \text{tdev}' \ p \ (\text{snd } X))$

**lemma** *Inf-aform'*:

**shows** *Inf-aform'*  $p \ X \leq \text{Inf-aform } X$   
 $\langle \text{proof} \rangle$

**lemma** *Sup-aform'*:

**shows** *Sup-aform*  $X \leq \text{Sup-aform}' \ p \ X$   
 $\langle \text{proof} \rangle$

**lemma** *Inf-aform-le-Sup-aform*[intro]:

*Inf-aform*  $X \leq$  *Sup-aform*  $X$   
 ⟨proof⟩

**lemma** *Inf-aform'-le-Sup-aform'*[intro]:  
*Inf-aform'*  $p$   $X \leq$  *Sup-aform'*  $p$   $X$   
 ⟨proof⟩

**definition**  
*ivls-of-aforms*  $prec = \text{map } (\lambda a. \text{Interval}' (\text{float-of } (\text{Inf-aform}' \text{ prec } a)) (\text{float-of } (\text{Sup-aform}' \text{ prec } a)))$

**lemma**  
 assumes  $\bigwedge i. e'' i \leq 1$   
 assumes  $\bigwedge i. -1 \leq e'' i$   
 shows *Inf-aform'-le*: *Inf-aform'*  $p$   $r \leq$  *aform-val*  $e'' r$   
 and *Sup-aform'-le*: *aform-val*  $e'' r \leq$  *Sup-aform'*  $p$   $r$   
 ⟨proof⟩

**lemma** *InfSup-aform'-in-float*[intro, simp]:  
*Inf-aform'*  $p$   $X \in$  *float* *Sup-aform'*  $p$   $X \in$  *float*  
 ⟨proof⟩

**theorem** *ivls-of-aforms*:  $xs \in$  *Joints*  $XS \implies$  *bounded-by*  $xs$  (*ivls-of-aforms*  $prec$   $XS$ )  
 ⟨proof⟩

**definition** *isFDERIV-aform*  $prec$   $N$   $xs$   $fas$   $AS =$  *isFDERIV-approx*  $prec$   $N$   $xs$   $fas$  (*ivls-of-aforms*  $prec$   $AS$ )

**theorem** *isFDERIV-aform*:  
 assumes *isFDERIV-aform*  $prec$   $N$   $xs$   $fas$   $AS$   
 assumes  $vs \in$  *Joints*  $AS$   
 shows *isFDERIV*  $N$   $xs$   $fas$   $vs$   
 ⟨proof⟩

**definition** *env-len*  $env$   $l = (\forall xs \in env. \text{length } xs = l)$

**lemma** *env-len-takeI*: *env-len*  $xs$   $d1 \implies d1 \geq d \implies$  *env-len* (*take*  $d$  '  $xs$ )  $d$   
 ⟨proof⟩

## 5.2 Min Range approximation

**lemma**  
*linear-lower*:  
 fixes  $x::\text{real}$   
 assumes  $\bigwedge x. x \in \{a .. b\} \implies$  (*f* has-field-derivative  $f' x$ ) (at  $x$  within  $\{a .. b\}$ )  
 assumes  $\bigwedge x. x \in \{a .. b\} \implies f' x \leq u$   
 assumes  $x \in \{a .. b\}$

**shows**  $f b + u * (x - b) \leq f x$   
 ⟨proof⟩

**lemma**

*linear-lower2:*

**fixes**  $x::real$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies (f \text{ has-field-derivative } f' x) \text{ (at } x \text{ within } \{a .. b\})$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies l \leq f' x$

**assumes**  $x \in \{a .. b\}$

**shows**  $f x \geq f a + l * (x - a)$

⟨proof⟩

**lemma**

*linear-upper:*

**fixes**  $x::real$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies (f \text{ has-field-derivative } f' x) \text{ (at } x \text{ within } \{a .. b\})$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies f' x \leq u$

**assumes**  $x \in \{a .. b\}$

**shows**  $f x \leq f a + u * (x - a)$

⟨proof⟩

**lemma**

*linear-upper2:*

**fixes**  $x::real$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies (f \text{ has-field-derivative } f' x) \text{ (at } x \text{ within } \{a .. b\})$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies l \leq f' x$

**assumes**  $x \in \{a .. b\}$

**shows**  $f x \leq f b + l * (x - b)$

⟨proof⟩

**lemma** *linear-enclosure:*

**fixes**  $x::real$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies (f \text{ has-field-derivative } f' x) \text{ (at } x \text{ within } \{a .. b\})$

**assumes**  $\bigwedge x. x \in \{a .. b\} \implies f' x \leq u$

**assumes**  $x \in \{a .. b\}$

**shows**  $f x \in \{f b + u * (x - b) .. f a + u * (x - a)\}$

⟨proof⟩

**definition** *mid-err ivl* =  $((\text{lower ivl} + \text{upper ivl}::\text{float})/2, (\text{upper ivl} - \text{lower ivl})/2)$

**lemma** *degree-aform-uminus-aform[simp]:*  $\text{degree-aform (uminus-aform } X) = \text{degree-aform } X$

⟨proof⟩

### 5.2.1 Addition

**definition** *add-aform::'a::real-vector aform*  $\Rightarrow 'a \text{ aform} \Rightarrow 'a \text{ aform}$   
**where** *add-aform*  $x \ y = (\text{fst } x + \text{fst } y, \text{add-pdevs } (\text{snd } x) (\text{snd } y))$



**lemma** *aform-val-add-aform*:

**shows**  $aform\text{-}val\ e\ (add\text{-}aform\ X\ Y) = aform\text{-}val\ e\ X + aform\text{-}val\ e\ Y$   
*<proof>*

**type-synonym** *aform-err* = *real aform*  $\times$  *real*

**definition** *add-aform'*::*nat*  $\Rightarrow$  *aform-err*  $\Rightarrow$  *aform-err*  $\Rightarrow$  *aform-err*

**where** *add-aform'* *p x y* =

(*let*  
   $z0 = trunc\text{-}bound\text{-}eucl\ p\ (fst\ (fst\ x) + fst\ (fst\ y));$   
   $z = trunc\text{-}bound\text{-}pdevs\ p\ (add\text{-}pdevs\ (snd\ (fst\ x))\ (snd\ (fst\ y)))$   
   $in\ ((fst\ z0,\ fst\ z),\ (sum\text{-}list'\ p\ [snd\ z0,\ snd\ z,\ abs\ (snd\ x),\ abs\ (snd\ y)]))$ )

**abbreviation** *degree-aform-err*::*aform-err*  $\Rightarrow$  *nat*

**where** *degree-aform-err* *X*  $\equiv$  *degree-aform* (*fst* *X*)

**lemma** *degree-aform-err-add-aform'*:

**assumes** *degree-aform-err* *x*  $\leq$  *n*

**assumes** *degree-aform-err* *y*  $\leq$  *n*

**shows** *degree-aform-err* (*add-aform'* *p x y*)  $\leq$  *n*

*<proof>*

**definition** *aform-err e Xe* = {*aform-val e* (*fst* *Xe*)  $-$  *snd* *Xe* .. *aform-val e* (*fst* *Xe*)  $+$  *snd* *Xe*::*real*}

**lemma** *aform-errI*: *x*  $\in$  *aform-err e Xe*

**if**  $abs\ (x - aform\text{-}val\ e\ (fst\ Xe)) \leq$  *snd* *Xe*

*<proof>*

**lemma** *add-aform'*:

**assumes** *e*: *e*  $\in$  *UNIV*  $\rightarrow$   $\{-1..1\}$

**assumes** *x*: *x*  $\in$  *aform-err e X*

**assumes** *y*: *y*  $\in$  *aform-err e Y*

**shows**  $x + y \in aform\text{-}err\ e\ (add\text{-}aform'\ p\ X\ Y)$

*<proof>*

## 5.2.2 Scaling

**definition** *aform-scaleR*::*real aform*  $\Rightarrow$  '*a*::*real-vector*  $\Rightarrow$  '*a aform*

**where** *aform-scaleR* *x y* = (*fst* *x*  $*_R$  *y*, *pdevs-scaleR* (*snd* *x*) *y*)

**lemma** *aform-val-scaleR-aform[simp]*:

**shows** *aform-val e* (*aform-scaleR* *X y*) = *aform-val e* *X*  $*_R$  *y*

*<proof>*

## 5.2.3 Multiplication

**lemma** *aform-val-mult-exact*:

*aform-val e* *x*  $* aform\text{-}val\ e\ y =$

*fst* *x*  $*$  *fst* *y*  $+$

$pdevs\text{-}val\ e\ (add\text{-}pdevs\ (scaleR\text{-}pdevs\ (fst\ y)\ (snd\ x))\ (scaleR\text{-}pdevs\ (fst\ x)\ (snd\ y)))\ +$   
 $(\sum\ i < d.\ e\ i\ *_R\ pdevs\text{-}apply\ (snd\ x)\ i) * (\sum\ i < d.\ e\ i\ *_R\ pdevs\text{-}apply\ (snd\ y)\ i)$   
**if**  $degree\ (snd\ x) \leq d\ degree\ (snd\ y) \leq d$   
 $\langle proof \rangle$

**lemma** *sum-times-bound*:— TODO: this gives better bounds for the remainder of multiplication

$(\sum\ i < d.\ e\ i\ * f\ i::real) * (\sum\ i < d.\ e\ i\ * g\ i) =$   
 $(\sum\ i < d.\ (e\ i)^2 * (f\ i * g\ i)) +$   
 $(\sum\ (i, j) \mid i < j \wedge j < d.\ (e\ i * e\ j) * (f\ j * g\ i + f\ i * g\ j))$  **for**  $d::nat$   
 $\langle proof \rangle$

**definition** *mult-aform*:: $aform\text{-}err \Rightarrow aform\text{-}err \Rightarrow aform\text{-}err$

**where**  $mult\text{-}aform\ x\ y = ((fst\ (fst\ x) * fst\ (fst\ y),$   
 $(add\text{-}pdevs\ (scaleR\text{-}pdevs\ (fst\ (fst\ y))\ (snd\ (fst\ x)))\ (scaleR\text{-}pdevs\ (fst\ (fst\ x))\ (snd\ (fst\ y))))),$   
 $(tdev\ (snd\ (fst\ x)) * tdev\ (snd\ (fst\ y)) +$   
 $abs\ (snd\ x) * (abs\ (fst\ (fst\ y)) + Radius\ (fst\ y)) +$   
 $abs\ (snd\ y) * (abs\ (fst\ (fst\ x)) + Radius\ (fst\ x)) + abs\ (snd\ x) * abs\ (snd\ y)$   
 $))$

**lemma** *mult-aformE*:

**fixes**  $X\ Y::aform\text{-}err$   
**assumes**  $e: e \in UNIV \rightarrow \{-1..1\}$   
**assumes**  $x: x \in aform\text{-}err\ e\ X$   
**assumes**  $y: y \in aform\text{-}err\ e\ Y$   
**shows**  $x * y \in aform\text{-}err\ e\ (mult\text{-}aform\ X\ Y)$   
 $\langle proof \rangle$

**definition** *mult-aform'*:: $nat \Rightarrow aform\text{-}err \Rightarrow aform\text{-}err \Rightarrow aform\text{-}err$

**where**  $mult\text{-}aform'\ p\ x\ y = ($   
 $let$   
 $(fx, sx) = x;$   
 $(fy, sy) = y;$   
 $ex = abs\ sx;$   
 $ey = abs\ sy;$   
 $z0 = trunc\text{-}bound\text{-}eucl\ p\ (fst\ fx * fst\ fy);$   
 $u = trunc\text{-}bound\text{-}pdevs\ p\ (scaleR\text{-}pdevs\ (fst\ fy)\ (snd\ fx));$   
 $v = trunc\text{-}bound\text{-}pdevs\ p\ (scaleR\text{-}pdevs\ (fst\ fx)\ (snd\ fy));$   
 $w = trunc\text{-}bound\text{-}pdevs\ p\ (add\text{-}pdevs\ (fst\ u)\ (fst\ v));$   
 $tx = tdev'\ p\ (snd\ fx);$   
 $ty = tdev'\ p\ (snd\ fy);$   
 $l = truncate\text{-}up\ p\ (tx * ty);$   
 $ee = truncate\text{-}up\ p\ (ex * ey);$   
 $e1 = truncate\text{-}up\ p\ (ex * truncate\text{-}up\ p\ (abs\ (fst\ fy) + ty));$   
 $e2 = truncate\text{-}up\ p\ (ey * truncate\text{-}up\ p\ (abs\ (fst\ fx) + tx))$   
 $in$   
 $((fst\ z0, (fst\ w)), (sum\text{-}list'\ p\ [ee, e1, e2, l, snd\ z0, snd\ u, snd\ v, snd\ w]))$

**lemma** *aform-errE*:  
 $abs (x - aform-val e (fst X)) \leq snd X$   
**if**  $x \in aform-err e X$   
 $\langle proof \rangle$

**lemma** *mult-aform'E*:  
**fixes**  $X Y :: aform-err$   
**assumes**  $e: e \in UNIV \rightarrow \{-1..1\}$   
**assumes**  $x: x \in aform-err e X$   
**assumes**  $y: y \in aform-err e Y$   
**shows**  $x * y \in aform-err e (mult-aform' p X Y)$   
 $\langle proof \rangle$

**lemma** *degree-aform-mult-aform'*:  
**assumes** *degree-aform-err*  $x \leq n$   
**assumes** *degree-aform-err*  $y \leq n$   
**shows** *degree-aform-err*  $(mult-aform' p x y) \leq n$   
 $\langle proof \rangle$

**lemma**  
**fixes**  $x a b :: real$   
**assumes**  $a > 0$   
**assumes**  $x \in \{a .. b\}$   
**assumes**  $- inverse (b*b) \leq alpha$   
**shows** *inverse-linear-lower*:  $inverse b + alpha * (x - b) \leq inverse x$  (**is** ?lower)  
**and** *inverse-linear-upper*:  $inverse x \leq inverse a + alpha * (x - a)$  (**is** ?upper)  
 $\langle proof \rangle$

## 5.2.4 Inverse

**definition** *inverse-aform'::nat  $\Rightarrow$  real aform  $\Rightarrow$  real aform  $\times$  real where*  
 $inverse-aform' p X = ($   
 $let l = Inf-aform' p X in$   
 $let u = Sup-aform' p X in$   
 $let a = min (abs l) (abs u) in$   
 $let b = max (abs l) (abs u) in$   
 $let sq = truncate-up p (b * b) in$   
 $let alpha = - real-divl p 1 sq in$   
 $let dmax = truncate-up p (real-divr p 1 a - alpha * a) in$   
 $let dmin = truncate-down p (real-divl p 1 b - alpha * b) in$   
 $let zeta' = truncate-up p ((dmin + dmax) / 2) in$   
 $let zeta = if l < 0 then - zeta' else zeta' in$   
 $let delta = truncate-up p (zeta - dmin) in$   
 $let res1 = trunc-bound-eucl p (alpha * fst X) in$   
 $let res2 = trunc-bound-eucl p (fst res1 + zeta) in$   
 $let zs = trunc-bound-pdevs p (scaleR-pdevs alpha (snd X)) in$   
 $((fst res2, fst zs), (sum-list' p [delta, snd res1, snd res2, snd zs]))$   
 $)$

**lemma** *inverse-aform'E*:

**fixes**  $X::\text{real aform}$

**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**assumes** *Inf-pos*:  $\text{Inf-aform}' p X > 0$

**assumes**  $x = \text{aform-val } e X$

**shows**  $\text{inverse } x \in \text{aform-err } e (\text{inverse-aform}' p X)$

*<proof>*

**definition** *inverse-aform*  $p a =$

*do* {

$let\ l = \text{Inf-aform}' p a;$

$let\ u = \text{Sup-aform}' p a;$

$if\ (l \leq 0 \wedge 0 \leq u)$  then *None*

$else\ if\ (l \leq 0)$  then  $(\text{Some } (\text{apfst } \text{uminus-aform } (\text{inverse-aform}' p (\text{uminus-aform } a))))$

$else\ \text{Some } (\text{inverse-aform}' p a)$

}

**lemma** *eucl-truncate-up-eq-eucl-truncate-down*:

$\text{eucl-truncate-up } p x = - (\text{eucl-truncate-down } p (- x))$

*<proof>*

**lemma** *inverse-aformE*:

**fixes**  $X::\text{real aform}$

**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**and** *disj*:  $\text{Inf-aform}' p X > 0 \vee \text{Sup-aform}' p X < 0$

**obtains**  $Y$  **where**

$\text{inverse-aform } p X = \text{Some } Y$

$\text{inverse } (\text{aform-val } e X) \in \text{aform-err } e Y$

*<proof>*

**definition** *aform-err-to-aform*:: $\text{aform-err} \Rightarrow \text{nat} \Rightarrow \text{real aform}$

**where**  $\text{aform-err-to-aform } X n = (\text{fst } (\text{fst } X), \text{pdev-upd } (\text{snd } (\text{fst } X)) n (\text{snd } X))$

**lemma** *aform-err-to-aformE*:

**assumes**  $x \in \text{aform-err } e X$

**assumes** *deg*:  $\text{degree-aform-err } X \leq n$

**obtains** *err* **where**  $x = \text{aform-val } (e(n:=\text{err})) (\text{aform-err-to-aform } X n)$

$-1 \leq \text{err } \text{err} \leq 1$

*<proof>*

**definition** *aform-to-aform-err*:: $\text{real aform} \Rightarrow \text{nat} \Rightarrow \text{aform-err}$

**where**  $\text{aform-to-aform-err } X n = ((\text{fst } X, \text{pdev-upd } (\text{snd } X) n 0), \text{abs } (\text{pdevs-apply } (\text{snd } X) n))$

**lemma** *aform-to-aform-err*:  $\text{aform-val } e X \in \text{aform-err } e (\text{aform-to-aform-err } X n)$

**if**  $e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

*<proof>*

**definition** *acc-err*  $p\ x\ e \equiv (\text{fst } x, \text{truncate-up } p (\text{snd } x + e))$

**definition** *ivl-err*  $:: \text{real interval} \Rightarrow (\text{real} \times \text{real pdevs}) \times \text{real}$

**where** *ivl-err*  $\text{ivl} \equiv (((\text{upper } \text{ivl} + \text{lower } \text{ivl})/2, \text{zero-pdevs}::\text{real pdevs}), (\text{upper } \text{ivl} - \text{lower } \text{ivl}) / 2)$

**lemma** *inverse-aform*:

**fixes**  $X::\text{real aform}$

**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**assumes**  $\text{inverse-aform } p\ X = \text{Some } Y$

**shows**  $\text{inverse } (\text{aform-val } e\ X) \in \text{aform-err } e\ Y$

*<proof>*

**lemma** *aform-err-acc-err-leI*:

$\text{fx} \in \text{aform-err } e (\text{acc-err } p\ X\ \text{err})$

**if**  $\text{aform-val } e (\text{fst } X) - (\text{snd } X + \text{err}) \leq \text{fx}\ \text{fx} \leq \text{aform-val } e (\text{fst } X) + (\text{snd } X + \text{err})$

*<proof>*

**lemma** *aform-err-acc-errI*:

$\text{fx} \in \text{aform-err } e (\text{acc-err } p\ X\ \text{err})$

**if**  $\text{fx} \in \text{aform-err } e (\text{fst } X, \text{snd } X + \text{err})$

*<proof>*

**lemma** *minus-times-le-abs*:  $- (\text{err} * B) \leq |B|$  **if**  $-1 \leq \text{err}$   $\text{err} \leq 1$  **for**  $\text{err}::\text{real}$

*<proof>*

**lemma** *times-le-abs*:  $\text{err} * B \leq |B|$  **if**  $-1 \leq \text{err}$   $\text{err} \leq 1$  **for**  $\text{err}::\text{real}$

*<proof>*

**lemma** *aform-err-lemma1*:  $- 1 \leq \text{err} \implies \text{err} \leq 1 \implies$

$X1 + (A - e\ d * B + \text{err} * B) - e1 \leq x \implies$

$X1 + (A - e\ d * B) - \text{truncate-up } p (|B| + e1) \leq x$

*<proof>*

**lemma** *aform-err-lemma2*:  $- 1 \leq \text{err} \implies \text{err} \leq 1 \implies$

$x \leq X1 + (A - e\ d * B + \text{err} * B) + e1 \implies$

$x \leq X1 + (A - e\ d * B) + \text{truncate-up } p (|B| + e1)$

*<proof>*

**lemma** *aform-err-acc-err-aform-to-aform-errI*:

$x \in \text{aform-err } e (\text{acc-err } p (\text{aform-to-aform-err } X1\ d)\ e1)$

**if**  $-1 \leq \text{err}$   $\text{err} \leq 1$   $x \in \text{aform-err } (e(d := \text{err})) (X1, e1)$

*<proof>*

**definition** *map-aform-err*  $I\ p\ X =$

$(\text{do } \{$

```

    let X0 = aform-err-to-aform X (degree-aform-err X);
    (X1, e1) ← I X0;
    Some (acc-err p (aform-to-aform-err X1 (degree-aform-err X)) e1)
  })

```

**lemma** *map-aform-err*:

```

  i x ∈ aform-err e Y
  if I: ∧ e X Y. e ∈ UNIV → {-1 .. 1} ⇒ I X = Some Y ⇒ i (aform-val e X)
  ∈ aform-err e Y
  and e: e ∈ UNIV → {-1 .. 1}
  and Y: map-aform-err I p X = Some Y
  and x: x ∈ aform-err e X
  ⟨proof⟩

```

**definition** *inverse-aform-err* p X = map-aform-err (inverse-aform p) p X

**lemma** *inverse-aform-err*:

```

  inverse x ∈ aform-err e Y
  if e: e ∈ UNIV → {-1 .. 1}
  and Y: inverse-aform-err p X = Some Y
  and x: x ∈ aform-err e X
  ⟨proof⟩

```

### 5.3 Reduction (Summarization of Coefficients)

**definition** *pdevs-of-centered-ivl* r = (inner-scaleR-pdevs r One-pdevs)

**lemma** *pdevs-of-centered-ivl-eq-pdevs-of-ivl[simp]*: pdevs-of-centered-ivl r = pdevs-of-ivl (-r) r  
 ⟨proof⟩

**lemma** *filter-pdevs-raw-nonzeros*: {i. filter-pdevs-raw s f i ≠ 0} = {i. f i ≠ 0} ∩ {x. s x (f x)}  
 ⟨proof⟩

**definition** *summarize-pdevs*::

```

  nat ⇒ (nat ⇒ 'a ⇒ bool) ⇒ nat ⇒ 'a::executable-euclidean-space pdevs ⇒ 'a
  pdevs
  where summarize-pdevs p I d x =
    (let t = tdev' p (filter-pdevs (-I) x)
     in msum-pdevs d (filter-pdevs I x) (pdevs-of-centered-ivl t))

```

**definition** *summarize-threshold*

```

  where summarize-threshold p t x y ↔ infnorm y ≥ t * infnorm (eucl-truncate-up
  p (tdev' p x))

```

**lemma** *error-abs-euclE*:

```

  fixes err::'a::ordered-euclidean-space
  assumes abs err ≤ k

```

**obtains**  $e::'a \Rightarrow \text{real}$  **where**  $\text{err} = (\sum i \in \text{Basis}. (e\ i * (k \cdot i)) *_R i)$   $e \in \text{UNIV}$   
 $\rightarrow \{-1 .. 1\}$   
 $\langle \text{proof} \rangle$

**lemma** *summarize-pdevsE*:  
**fixes**  $x::'a::\text{executable-euclidean-space}$   $pdevs$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $d: \text{degree } x \leq d$   
**obtains**  $e'$  **where**  $pdevs\text{-val } e\ x = pdevs\text{-val } e'$   $(\text{summarize-pdevs } p\ I\ d\ x)$   
 $\bigwedge i. i < d \implies e\ i = e'\ i$   
 $e' \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
 $\langle \text{proof} \rangle$

**definition** *summarize-pdevs-list*  $p\ I\ d\ xs =$   
 $\text{map } (\lambda(d, x). \text{summarize-pdevs } p\ (\lambda i -. I\ i\ (pdevs\text{-applies } xs\ i))\ d\ x)$   $(\text{zip } [d..<d$   
 $+ \text{length } xs]\ xs)$

**lemma** *filter-pdevs-cong*[*cong*]:  
**assumes**  $x = y$   
**assumes**  $\bigwedge i. i \in pdevs\text{-domain } y \implies P\ i\ (pdevs\text{-apply } x\ i) = Q\ i\ (pdevs\text{-apply } y\ i)$   
**shows**  $\text{filter-pdevs } P\ x = \text{filter-pdevs } Q\ y$   
 $\langle \text{proof} \rangle$

**lemma** *summarize-pdevs-cong*[*cong*]:  
**assumes**  $p = q\ a = c\ b = d$   
**assumes**  $PQ: \bigwedge i. i \in pdevs\text{-domain } d \implies P\ i\ (pdevs\text{-apply } b\ i) = Q\ i\ (pdevs\text{-apply } d\ i)$   
**shows**  $\text{summarize-pdevs } p\ P\ a\ b = \text{summarize-pdevs } q\ Q\ c\ d$   
 $\langle \text{proof} \rangle$

**lemma** *lookup-eq-None-iff*:  $(\text{Mapping.lookup } M\ x = \text{None}) = (x \notin \text{Mapping.keys } M)$   
 $\langle \text{proof} \rangle$

**lemma** *lookup-eq-SomeD*:  
 $(\text{Mapping.lookup } M\ x = \text{Some } y) \implies (x \in \text{Mapping.keys } M)$   
 $\langle \text{proof} \rangle$

**definition** *domain-pdevs*  $xs = (\bigcup (pdevs\text{-domain } ` (set\ xs)))$

**definition** *pdevs-mapping*  $xs =$   
 $(\text{let}$   
 $\quad D = \text{sorted-list-of-set } (domain\text{-pdevs } xs);$   
 $\quad M = \text{Mapping.tabulate } D\ (pdevs\text{-applies } xs);$   
 $\quad zeroes = \text{replicate } (length\ xs)\ 0$   
 $\text{in } \text{Mapping.lookup-default } zeroes\ M)$

**lemma** *pdevs-mapping-eq*[*simp*]:  $pdevs\text{-mapping } xs = pdevs\text{-applies } xs$

*<proof>*

**lemma** *compute-summarize-pdevs-list*[code]:

*summarize-pdevs-list*  $p$   $I$   $d$   $xs$  =  
  (*let*  $M = \text{pdevs-mapping } xs$   
  *in* *map* ( $\lambda(x, y). \text{summarize-pdevs } p (\lambda i -. I i (M i)) x y$ ) (*zip* [ $d..<d + \text{length}$   
 $xs$ ]  $xs$ ))  
*<proof>*

**lemma**

*in-centered-ivlE*:

**fixes**  $r$   $t::\text{real}$

**assumes**  $r \in \{-t .. t\}$

**obtains**  $e$  **where**  $e \in \{-1 .. 1\}$   $r = e * t$

*<proof>*

**lift-definition** *singleton-pdevs*:: $'a \Rightarrow 'a::\text{real-normed-vector pdevs}$  **is**  $\lambda x i. \text{if } i = 0$   
*then*  $x$  *else*  $0$

*<proof>*

**lemmas** [*simp*] = *singleton-pdevs.rep-eq*

**lemma** *singleton-0*[*simp*]: *singleton-pdevs*  $0 = \text{zero-pdevs}$

*<proof>*

**lemma** *degree-singleton-pdevs*[*simp*]: *degree* (*singleton-pdevs*  $x$ ) = (*if*  $x = 0$  *then*  $0$   
*else* *Suc*  $0$ )

*<proof>*

**lemma** *pdevs-val-singleton-pdevs*[*simp*]: *pdevs-val*  $e$  (*singleton-pdevs*  $x$ ) =  $e \ 0 *_R x$

*<proof>*

**lemma** *pdevs-of-ivl-real*:

**fixes**  $a$   $b::\text{real}$

**shows** *pdevs-of-ivl*  $a$   $b = \text{singleton-pdevs } ((b - a) / 2)$

*<proof>*

**lemma** *summarize-pdevs-listE*:

**fixes**  $X::\text{real pdevs list}$

**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**assumes**  $d: \text{degrees } X \leq d$

**obtains**  $e'$  **where** *pdevs-vals*  $e$   $X = \text{pdevs-vals } e' (\text{summarize-pdevs-list } p I d X)$

$\bigwedge i. i < d \implies e i = e' i$

$e' \in \text{UNIV} \rightarrow \{-1 .. 1\}$

*<proof>*

**fun** *list-ex2* **where**

*list-ex2*  $P \ [] = \text{False}$

| *list-ex2*  $P$   $xs \ [] = \text{False}$

| *list-ex2*  $P$  ( $x\#\!xs$ ) ( $y\#\!ys$ ) = ( $P x y \vee \text{list-ex2 } P xs ys$ )



**lemma** *list-ex2-iff*:

*list-ex2*  $P$   $xs$   $ys \iff (\neg \text{list-all2 } (\neg P) (\text{take } (\text{length } ys) xs) (\text{take } (\text{length } xs) ys))$   
 ⟨proof⟩

**definition** *summarize-aforms*  $p$   $C$   $d$  ( $X::\text{real aform list}$ ) =

$(\text{zip } (\text{map } \text{fst } X) (\text{summarize-pdevs-list } p (C X) d (\text{map } \text{snd } X)))$

**lemma** *aform-vals-pdevs-vals*:

*aform-vals*  $e$   $X = \text{map } (\lambda(x, y). x + y) (\text{zip } (\text{map } \text{fst } X) (\text{pdevs-vals } e (\text{map } \text{snd } X)))$   
 ⟨proof⟩

**lemma** *summarize-aformsE*:

**fixes**  $X::\text{real aform list}$

**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**assumes**  $d: \text{degree-aforms } X \leq d$

**obtains**  $e'$  **where** *aform-vals*  $e$   $X = \text{aform-vals } e' (\text{summarize-aforms } p C d X)$

$\bigwedge i. i < d \implies e i = e' i$

$e' \in \text{UNIV} \rightarrow \{-1 .. 1\}$

⟨proof⟩

Different reduction strategies:

**definition** *collect-threshold*  $p$   $ta$   $t$  ( $X::\text{real aform list}$ ) =

$(\text{let}$   
 $Xs = \text{map } \text{snd } X;$   
 $as = \text{map } (\lambda X. \text{max } ta (t * \text{tdev}' p X)) Xs$   
 $\text{in } (\lambda(i::\text{nat}) xs. \text{list-ex2 } (\leq) as (\text{map } \text{abs } xs)))$

**definition** *collect-girard*  $p$   $m$  ( $X::\text{real aform list}$ ) =

$(\text{let}$   
 $Xs = \text{map } \text{snd } X;$   
 $M = \text{pdevs-mapping } Xs;$   
 $D = \text{domain-pdevs } Xs;$   
 $N = \text{length } X$   
 $\text{in if } \text{card } D \leq m \text{ then } (\lambda-. \text{True}) \text{ else}$   
 $\text{let}$   
 $Ds = \text{sorted-list-of-set } D;$   
 $\text{ortho-indices} = \text{map } \text{fst } (\text{take } (2 * N) (\text{sort-key } (\lambda(i, r). r) (\text{map } (\lambda i. \text{let } xs$   
 $= M i \text{ in } (i, \text{sum-list}' p xs - \text{fold } \text{max } xs 0)) Ds)));$   
 $- = ()$   
 $\text{in } (\lambda i (xs::\text{real list}). i \in \text{set } \text{ortho-indices}))$

## 5.4 Splitting with heuristics

**definition** *abs-pdevs* = *unop-pdevs abs*

**definition** *abssum-of-pdevs-list*  $X = \text{fold } (\lambda a b. (\text{add-pdevs } (\text{abs-pdevs } a) b)) X$   
*zero-pdevs*

**definition** *split-aforms*  $xs\ i = (\text{let splits} = \text{map } (\lambda x. \text{split-aform } x\ i)\ xs\ \text{in } (\text{map fst splits}, \text{map snd splits}))$

**definition** *split-aforms-largest-uncond*  $X = (\text{let } (i, x) = \text{max-pdev } (\text{abssum-of-pdevs-list } (\text{map snd } X))\ \text{in } \text{split-aforms } X\ i)$

**definition** *Inf-aform-err*  $p\ Rd = (\text{float-of } (\text{truncate-down } p\ (\text{Inf-aform}'\ p\ (\text{fst } Rd) - \text{abs}(\text{snd } Rd))))$

**definition** *Sup-aform-err*  $p\ Rd = (\text{float-of } (\text{truncate-up } p\ (\text{Sup-aform}'\ p\ (\text{fst } Rd) + \text{abs}(\text{snd } Rd))))$

**context includes** *interval.lifting begin*

**lift-definition** *ivl-of-aform-err::nat*  $\Rightarrow \text{aform-err} \Rightarrow \text{float interval}$

**is**  $\lambda p\ Rd. (\text{Inf-aform-err } p\ Rd, \text{Sup-aform-err } p\ Rd)$

*<proof>*

**lemma** *lower-ivl-of-aform-err*:  $\text{lower } (\text{ivl-of-aform-err } p\ Rd) = \text{Inf-aform-err } p\ Rd$

**and** *upper-ivl-of-aform-err*:  $\text{upper } (\text{ivl-of-aform-err } p\ Rd) = \text{Sup-aform-err } p\ Rd$

*<proof>*

**end**

**definition** *approx-un::nat*

$\Rightarrow (\text{float interval} \Rightarrow \text{float interval option})$

$\Rightarrow ((\text{real} \times \text{real pdevs}) \times \text{real}) \text{ option}$

$\Rightarrow ((\text{real} \times \text{real pdevs}) \times \text{real}) \text{ option}$

**where** *approx-un*  $p\ f\ a = \text{do } \{$

$rd \leftarrow a;$

$ivl \leftarrow f\ (\text{ivl-of-aform-err } p\ rd);$

$\text{Some } (\text{ivl-err } (\text{real-interval } ivl))$

$\}$

**definition** *interval-extension1*:  $(\text{float interval} \Rightarrow (\text{float interval}) \text{ option}) \Rightarrow (\text{real} \Rightarrow \text{real}) \Rightarrow \text{bool}$

**where** *interval-extension1*  $F\ f \iff (\forall ivl\ ivl'. F\ ivl = \text{Some } ivl' \longrightarrow (\forall x. x \in_r ivl \longrightarrow f\ x \in_r ivl'))$

**lemma** *interval-extension1D*:

**assumes** *interval-extension1*  $F\ f$

**assumes**  $F\ ivl = \text{Some } ivl'$

**assumes**  $x \in_r ivl$

**shows**  $f\ x \in_r ivl'$

*<proof>*

**lemma** *approx-un-argE*:

**assumes** *au*:  $\text{approx-un } p\ F\ X = \text{Some } Y$

**obtains**  $X'$  **where**  $X = \text{Some } X'$

*<proof>*

**lemma** *degree-aform-independent-from*:

*degree-aform (independent-from d1 X) ≤ d1 + degree-aform X*  
 ⟨proof⟩

**lemma** *degree-aform-of-ivl*:  
**fixes** *a b::'a::executable-euclidean-space*  
**shows** *degree-aform (aform-of-ivl a b) ≤ length (Basis-list::'a list)*  
 ⟨proof⟩

**lemma** *aform-err-ivl-err[simp]*: *aform-err e (ivl-err ivl') = set-of ivl'*  
 ⟨proof⟩

**lemma** *Inf-Sup-aform-err*:  
**fixes** *X*  
**assumes** *e: e ∈ UNIV → {-1 .. 1}*  
**defines** *X' ≡ fst X*  
**shows** *aform-err e X ⊆ {Inf-aform-err p X .. Sup-aform-err p X}*  
 ⟨proof⟩

**lemma** *ivl-of-aform-err*:  
**fixes** *X*  
**assumes** *e: e ∈ UNIV → {-1 .. 1}*  
**shows** *x ∈ aform-err e X ⇒ x ∈<sub>r</sub> ivl-of-aform-err p X*  
 ⟨proof⟩

**lemma** *approx-unE*:  
**assumes** *ie: interval-extension1 F f*  
**assumes** *e: e ∈ UNIV → {-1 .. 1}*  
**assumes** *au: approx-un p F X'err = Some Ye*  
**assumes** *x: case X'err of None ⇒ True | Some X'err ⇒ x ∈ aform-err e X'err*  
**shows** *f x ∈ aform-err e Ye*  
 ⟨proof⟩

**definition** *approx-bin p f rd sd = do* {  
*ivl ← f (ivl-of-aform-err p rd)*  
*(ivl-of-aform-err p sd);*  
*Some (ivl-err (real-interval ivl))*  
 }

**definition** *interval-extension2::(float interval ⇒ float interval ⇒ float interval option) ⇒ (real ⇒ real ⇒ real) ⇒ bool*  
**where** *interval-extension2 F f ⇔ (∀ ivl1 ivl2 ivl. F ivl1 ivl2 = Some ivl ⇒ (∀ x y. x ∈<sub>r</sub> ivl1 ⇒ y ∈<sub>r</sub> ivl2 ⇒ f x y ∈<sub>r</sub> ivl))*

**lemma** *interval-extension2D*:  
**assumes** *interval-extension2 F f*  
**assumes** *F ivl1 ivl2 = Some ivl*  
**shows** *x ∈<sub>r</sub> ivl1 ⇒ y ∈<sub>r</sub> ivl2 ⇒ f x y ∈<sub>r</sub> ivl*  
 ⟨proof⟩

**lemma** *approx-binE*:

**assumes** *ie*: *interval-extension2*  $F$   $f$

**assumes** *w*:  $w \in \text{aform-err } e (W', \text{err}w)$

**assumes** *x*:  $x \in \text{aform-err } e (X', \text{err}x)$

**assumes** *ab*: *approx-bin*  $p$   $F ((W', \text{err}w)) ((X', \text{err}x)) = \text{Some } Ye$

**assumes** *e*:  $e \in \text{UNIV} \rightarrow \{-1 .. 1\}$

**shows**  $f w x \in \text{aform-err } e Ye$

*<proof>*

**definition** *min-aform-err*  $p$   $a1$  ( $a2::\text{aform-err}$ ) =

(*let*

*ivl1* = *ivl-of-aform-err*  $p$   $a1$ ;

*ivl2* = *ivl-of-aform-err*  $p$   $a2$

*in if upper ivl1 < lower ivl2 then a1*

*else if upper ivl2 < lower ivl1 then a2*

*else ivl-err (real-interval (min-interval ivl1 ivl2)))*)

**definition** *max-aform-err*  $p$   $a1$  ( $a2::\text{aform-err}$ ) =

(*let*

*ivl1* = *ivl-of-aform-err*  $p$   $a1$ ;

*ivl2* = *ivl-of-aform-err*  $p$   $a2$

*in if upper ivl1 < lower ivl2 then a2*

*else if upper ivl2 < lower ivl1 then a1*

*else ivl-err (real-interval (max-interval ivl1 ivl2)))*)

## 5.5 Approximate Min Range - Kind Of Trigonometric Functions

**definition** *affine-unop*  $:: \text{nat} \Rightarrow \text{real} \Rightarrow \text{real} \Rightarrow \text{real} \Rightarrow \text{aform-err} \Rightarrow \text{aform-err}$

**where**

*affine-unop*  $p$   $a$   $b$   $d$   $X$  = (*let*

$((x, xs), xe) = X$ ;

$(ax, axe) = \text{trunc-bound-eucl } p (a * x)$ ;

$(y, ye) = \text{trunc-bound-eucl } p (ax + b)$ ;

$(ys, yse) = \text{trunc-bound-pdevs } p (\text{scaleR-pdevs } a xs)$

*in*  $((y, ys), \text{sum-list}' p [\text{truncate-up } p (|a| * xe), axe, ye, yse, d])$ )

— TODO: also do binop

**lemma** *aform-err-leI*:

$y \in \text{aform-err } e (c, d)$

**if**  $y \in \text{aform-err } e (c, d')$   $d' \leq d$

*<proof>*

**lemma** *aform-err-eqI*:

$y \in \text{aform-err } e (c, d)$

**if**  $y \in \text{aform-err } e (c, d')$   $d' = d$

*<proof>*

**lemma** *sum-list'-append[simp]*:  $\text{sum-list}' p (ds@[d]) = \text{truncate-up } p (d + \text{sum-list}'$

$p \ ds)$   
 $\langle proof \rangle$

**lemma** *aform-err-sum-list'*:  
 $y \in aform-err \ e \ (c, \ sum-list' \ p \ ds)$   
**if**  $y \in aform-err \ e \ (c, \ sum-list \ ds)$   
 $\langle proof \rangle$

**lemma** *aform-err-trunc-bound-eucl*:  
 $y \in aform-err \ e \ ((fst \ (trunc-bound-eucl \ p \ X), \ xs), \ snd \ (trunc-bound-eucl \ p \ X) \ + \ d)$   
**if**  $y: \ y \in aform-err \ e \ ((X, \ xs), \ d)$   
 $\langle proof \rangle$

**lemma** *trunc-err-pdevsE*:  
**assumes**  $e \in UNIV \rightarrow \{-1 \ .. \ 1\}$   
**obtains** *err* **where**  
 $|err| \leq tdev' \ p \ (trunc-err-pdevs \ p \ xs)$   
 $pdevs-val \ e \ (trunc-pdevs \ p \ xs) = pdevs-val \ e \ xs + err$   
 $\langle proof \rangle$

**lemma** *aform-err-trunc-bound-pdevsI*:  
 $y \in aform-err \ e \ ((c, \ fst \ (trunc-bound-pdevs \ p \ xs)), \ snd \ (trunc-bound-pdevs \ p \ xs) \ + \ d)$   
**if**  $y: \ y \in aform-err \ e \ ((c, \ xs), \ d)$   
**and**  $e: \ e \in UNIV \rightarrow \{-1 \ .. \ 1\}$   
 $\langle proof \rangle$

**lemma** *aform-err-addI*:  
 $y \in aform-err \ e \ ((a \ + \ b, \ xs), \ d)$   
**if**  $y - b \in aform-err \ e \ ((a, \ xs), \ d)$   
 $\langle proof \rangle$

**theorem** *affine-unop*:  
**assumes**  $x: \ x \in aform-err \ e \ X$   
**assumes**  $f: \ |f \ x - (a * x + b)| \leq d$   
**and**  $e: \ e \in UNIV \rightarrow \{-1 \ .. \ 1\}$   
**shows**  $f \ x \in aform-err \ e \ (affine-unop \ p \ a \ b \ d \ X)$   
 $\langle proof \rangle$

**lemma** *min-range-coeffs-ge*:  
 $|f \ x - (a * x + b)| \leq d$   
**if**  $l: \ l \leq x$  **and**  $u: \ x \leq u$   
**and**  $f': \ \bigwedge y. \ y \in \{l \ .. \ u\} \implies (f \ \text{has-real-derivative} \ f' \ y) \ (at \ y)$   
**and**  $a: \ \bigwedge y. \ y \in \{l..u\} \implies a \leq f' \ y$   
**and**  $d: \ d \geq (f \ u - f \ l - a * (u - l)) / 2 + |(f \ l + f \ u - a * (l + u)) / 2 - b|$   
**for**  $a \ b \ d::real$   
 $\langle proof \rangle$

**lemma** *min-range-coeffs-le*:  
 $|f x - (a * x + b)| \leq d$   
**if**  $l \leq x$  **and**  $u: x \leq u$   
**and**  $f'$ :  $\bigwedge y. y \in \{l .. u\} \implies (f \text{ has-real-derivative } f' y) \text{ (at } y)$   
**and**  $a$ :  $\bigwedge y. y \in \{l .. u\} \implies f' y \leq a$   
**and**  $d$ :  $d \geq (f l - f u + a * (u - l)) / 2 + |(f l + f u - a * (l + u)) / 2 - b|$   
**for**  $a b d::\text{real}$   
 $\langle \text{proof} \rangle$

**context includes** *floatarith-notation begin*

**definition** *range-reducer p l =*  
*(if*  $l < 0 \vee l > 2 * \text{lb-pi } p$   
*then*  $\text{approx } p (Pi * (\text{Num } (-2))) * (\text{Floor } (\text{Num } (l * \text{Float } 1 (-1)) / Pi)) \square$   
*else*  $\text{Some } 0)$

**lemmas** *approx-emptyD = approx[OF bounded-by-None[of Nil], simplified]*

**lemma** *range-reducerE*:  
**assumes** *range-reducer p l = Some ivl*  
**obtains**  $n::\text{int}$  **where**  $n * (2 * pi) \in_r ivl$   
 $\langle \text{proof} \rangle$

**definition** *range-reduce-aform-err p X = do {*  
 $r \leftarrow \text{range-reducer } p (\text{lower } (\text{ivl-of-aform-err } p X));$   
 $\text{Some } (\text{add-aform}' p X (\text{ivl-err } (\text{real-interval } r)))$   
 $\}$

**lemma** *range-reduce-aform-errE*:  
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $x: x \in \text{aform-err } e X$   
**assumes** *range-reduce-aform-err p X = Some Y*  
**obtains**  $n::\text{int}$  **where**  $x + n * (2 * pi) \in \text{aform-err } e Y$   
 $\langle \text{proof} \rangle$

**definition** *min-range-mono p F DF l u X = do {*  
 $\text{let } L = \text{Num } l;$   
 $\text{let } U = \text{Num } u;$   
 $\text{aivl} \leftarrow \text{approx } p (\text{Min } (DF L) (DF U)) \square;$   
 $\text{let } a = \text{lower } \text{aivl};$   
 $\text{let } A = \text{Num } a;$   
 $\text{bivl} \leftarrow \text{approx } p (\text{Half } (F L + F U - A * (L + U))) \square;$   
 $\text{let } (b, be) = \text{mid-err } \text{bivl};$   
 $\text{let } (B, Be) = (\text{Num } (\text{float-of } b), \text{Num } (\text{float-of } be));$   
 $\text{divl} \leftarrow \text{approx } p ((\text{Half } (F U - F L - A * (U - L))) + Be) \square;$   
 $\text{Some } (\text{affine-unop } p a b (\text{real-of-float } (\text{upper } \text{divl}) X)$   
 $\}$

**lemma** *min-range-mono*:

**assumes**  $x: x \in \text{aform-err } e \ X$   
**assumes**  $l \leq x \ x \leq u$   
**assumes**  $\text{min-range-mono } p \ F \ DF \ l \ u \ X = \text{Some } Y$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $F: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies \text{interpret-floatarith } (F \ (\text{Num } x)) \ []$   
 $= f \ x$   
**assumes**  $DF: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies \text{interpret-floatarith } (DF \ (\text{Num } x)) \ [] = f' \ x$   
**assumes**  $f': \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies (f \ \text{has-real-derivative } f' \ x) \ (\text{at } x)$   
**assumes**  $f'\text{-le}: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies \text{min } (f' \ l) \ (f' \ u) \leq f' \ x$   
**shows**  $f \ x \in \text{aform-err } e \ Y$   
 $\langle \text{proof} \rangle$

**definition**  $\text{min-range-antimono } p \ F \ DF \ l \ u \ X = \text{do } \{$   
 $\text{let } L = \text{Num } l;$   
 $\text{let } U = \text{Num } u;$   
 $\text{aivl} \leftarrow \text{approx } p \ (\text{Max } (DF \ L) \ (DF \ U)) \ [];$   
 $\text{let } a = \text{upper } \text{aivl};$   
 $\text{let } A = \text{Num } a;$   
 $\text{bivl} \leftarrow \text{approx } p \ (\text{Half } (F \ L + F \ U - A * (L + U))) \ [];$   
 $\text{let } (b, be) = \text{mid-err } \text{bivl};$   
 $\text{let } (B, Be) = (\text{Num } (\text{float-of } b), \text{Num } (\text{float-of } be));$   
 $\text{divl} \leftarrow \text{approx } p \ (\text{Add } (\text{Half } (F \ L - F \ U + A * (U - L))) \ Be) \ [];$   
 $\text{Some } (\text{affine-unop } p \ a \ b \ (\text{real-of-float } (\text{upper } \text{divl})) \ X)$   
 $\}$

**lemma**  $\text{min-range-antimono}$ :

**assumes**  $x: x \in \text{aform-err } e \ X$   
**assumes**  $l \leq x \ x \leq u$   
**assumes**  $\text{min-range-antimono } p \ F \ DF \ l \ u \ X = \text{Some } Y$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $F: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies \text{interpret-floatarith } (F \ (\text{Num } x)) \ []$   
 $= f \ x$   
**assumes**  $DF: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies \text{interpret-floatarith } (DF \ (\text{Num } x)) \ [] = f' \ x$   
**assumes**  $f': \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies (f \ \text{has-real-derivative } f' \ x) \ (\text{at } x)$   
**assumes**  $f'\text{-le}: \bigwedge x. x \in \{\text{real-of-float } l .. u\} \implies f' \ x \leq \text{max } (f' \ l) \ (f' \ u)$   
**shows**  $f \ x \in \text{aform-err } e \ Y$   
 $\langle \text{proof} \rangle$

**definition**  $\text{cos-aform-err } p \ X = \text{do } \{$   
 $X \leftarrow \text{range-reduce-aform-err } p \ X;$   
 $\text{let } \text{ivl} = \text{ivl-of-aform-err } p \ X;$   
 $\text{let } l = \text{lower } \text{ivl};$   
 $\text{let } u = \text{upper } \text{ivl};$   
 $\text{let } L = \text{Num } l;$   
 $\text{let } U = \text{Num } u;$   
 $\text{if } l \geq 0 \wedge u \leq \text{lb-pi } p \ \text{then}$   
 $\text{min-range-antimono } p \ \text{Cos } (\lambda x. (\text{Minus } (\text{Sin } x))) \ l \ u \ X$   
 $\}$

```

else if  $l \geq \text{ub-pi } p \wedge u \leq 2 * \text{lb-pi } p$  then
  min-range-mono p Cos ( $\lambda x. (\text{Minus } (\text{Sin } x))$ ) l u X
else do {
  Some (ivl-err (real-interval (cos-float-interval p ivl)))
}
}

```

**lemma** *abs-half-enclosure*:

```

fixes r::real
assumes  $bl \leq r \leq bu$ 
shows  $|r - (bl + bu) / 2| \leq (bu - bl) / 2$ 
<proof>

```

**lemma** *cos-aform-err*:

```

assumes  $x: x \in \text{aform-err } e \ X0$ 
assumes  $\text{cos-aform-err } p \ X0 = \text{Some } Y$ 
assumes  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$ 
shows  $\text{cos } x \in \text{aform-err } e \ Y$ 
<proof>

```

**definition** *sqrt-aform-err* p X = do {

```

  let ivl = ivl-of-aform-err p X;
  let l = lower ivl;
  let u = upper ivl;
  if  $0 < l$  then min-range-mono p Sqrt ( $\lambda x. \text{Half } (\text{Inverse } (\text{Sqrt } x))$ ) l u X
  else Some (ivl-err (real-interval (sqrt-float-interval p ivl)))
}

```

**lemma** *sqrt-aform-err*:

```

assumes  $x: x \in \text{aform-err } e \ X$ 
assumes  $\text{sqrt-aform-err } p \ X = \text{Some } Y$ 
assumes  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$ 
shows  $\text{sqrt } x \in \text{aform-err } e \ Y$ 
<proof>

```

**definition** *ln-aform-err* p X = do {

```

  let ivl = ivl-of-aform-err p X;
  let l = lower ivl;
  if  $0 < l$  then min-range-mono p Ln inverse l (upper ivl) X
  else None
}

```

**lemma** *ln-aform-err*:

```

assumes  $x: x \in \text{aform-err } e \ X$ 
assumes  $\text{ln-aform-err } p \ X = \text{Some } Y$ 
assumes  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$ 
shows  $\text{ln } x \in \text{aform-err } e \ Y$ 
<proof>

```



**definition** *exp-aform-err*  $p X = do \{$   
*let*  $ivl = ivl\text{-of-aform-err } p X;$   
*min-range-mono*  $p \text{ Exp Exp (lower ivl) (upper ivl) } X$   
 $\}$

**lemma** *exp-aform-err*:  
**assumes**  $x: x \in aform\text{-err } e X$   
**assumes**  $exp\text{-aform-err } p X = \text{Some } Y$   
**assumes**  $e: e \in UNIV \rightarrow \{-1 .. 1\}$   
**shows**  $exp x \in aform\text{-err } e Y$   
 $\langle proof \rangle$

**definition** *arctan-aform-err*  $p X = do \{$   
*let*  $l = Inf\text{-aform-err } p X;$   
*let*  $u = Sup\text{-aform-err } p X;$   
*min-range-mono*  $p \text{ Arctan } (\lambda x. 1 / (\text{Num } 1 + x * x)) l u X$   
 $\}$

**lemma** *pos-add-nonneg-ne-zero*:  $a > 0 \implies b \geq 0 \implies a + b \neq 0$   
**for**  $a b::real$   
 $\langle proof \rangle$

**lemma** *arctan-aform-err*:  
**assumes**  $x: x \in aform\text{-err } e X$   
**assumes**  $arctan\text{-aform-err } p X = \text{Some } Y$   
**assumes**  $e: e \in UNIV \rightarrow \{-1 .. 1\}$   
**shows**  $arctan x \in aform\text{-err } e Y$   
 $\langle proof \rangle$

## 5.6 Power, TODO: compare with Min-range approximation?!

**definition** *power-aform-err*  $p (X::aform\text{-err}) n =$   
*(if*  $n = 0$  *then*  $((1, \text{zero-pdevs}), 0)$   
*else if*  $n = 1$  *then*  $X$   
*else*  
*let*  $x0 = \text{float-of } (fst (fst X));$   
 $xs = \text{snd } (fst X);$   
 $xe = \text{float-of } (\text{snd } X);$   
 $C = \text{the } (\text{approx } p (\text{Num } x0 \hat{e}_e n) []);$   
 $(c, ce) = \text{mid-err } C;$   
 $NX = \text{the } (\text{approx } p (\text{Num } (\text{of-nat } n) * (\text{Num } x0 \hat{e}_e (n - 1))) []);$   
 $(nx, nxe) = \text{mid-err } NX;$   
 $Y = \text{scaleR-pdevs } nx xs;$   
 $(Y', Y\text{-err}) = \text{trunc-bound-pdevs } p Y;$   
 $t = \text{tdev}' p xs;$   
 $Ye = \text{truncate-up } p (nxe * t);$   
 $err = \text{the } (\text{approx } p$   
 $(\text{Num } (\text{of-nat } n) * \text{Num } xe * \text{Abs } (\text{Num } x0) \hat{e}_e (n - 1) +$   
 $(\text{Sum}_e (\lambda k. \text{Num } (\text{of-nat } (n \text{ choose } k)) * \text{Abs } (\text{Num } x0) \hat{e}_e (n - k)) * (\text{Num } ($

$xe + \text{Num}(\text{float-of } t) \hat{=} e k$   
 $[2..<\text{Suc } n]) []];$   
 $ERR = \text{upper err}$   
*in*  $((c, Y'), \text{sum-list}' p [ce, Y\text{-err}, Ye, \text{real-of-float } ERR])$

**lemma** *bounded-by-Nil: bounded-by*  $[] []$   
 $\langle \text{proof} \rangle$

**lemma** *plain-floatarith-approx:*  
**assumes** *plain-floatarith*  $0 f$   
**shows** *interpret-floatarith*  $f [] \in_r (\text{the } (\text{approx } p f []))$   
 $\langle \text{proof} \rangle$

**lemma** *plain-floatarith-Sum<sub>e</sub>:*  
*plain-floatarith*  $n (\text{Sum}_e f xs) \longleftrightarrow \text{list-all } (\lambda i. \text{plain-floatarith } n (f i)) xs$   
 $\langle \text{proof} \rangle$

**lemma** *sum-list'-float[simp]:*  $\text{sum-list}' p xs \in \text{float}$   
 $\langle \text{proof} \rangle$

**lemma** *tdev'-float[simp]:*  $tdev' p xs \in \text{float}$   
 $\langle \text{proof} \rangle$

**lemma**  
**fixes**  $x y::\text{real}$   
**assumes**  $\text{abs } (x - y) \leq e$   
**obtains**  $\text{err}$  **where**  $x = y + \text{err}$   $\text{abs err} \leq e$   
 $\langle \text{proof} \rangle$

**theorem** *power-aform-err:*  
**assumes**  $x \in \text{aform-err } e X$   
**assumes** *floats[simp]:*  $\text{fst } (\text{fst } X) \in \text{float}$   $\text{snd } X \in \text{float}$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**shows**  $x \hat{=} n \in \text{aform-err } e (\text{power-aform-err } p X n)$   
 $\langle \text{proof} \rangle$

**definition** [*code-abbrev*]:  $\text{is-float } r \longleftrightarrow r \in \text{float}$

**lemma** [*code*]:  $\text{is-float } (\text{real-of-float } f) = \text{True}$   
 $\langle \text{proof} \rangle$

**definition** *powr-aform-err*  $p X A = ($   
*if*  $\text{Inf-aform-err } p X > 0$  *then do*  $\{$   
 $L \leftarrow \text{ln-aform-err } p X;$   
 $\text{exp-aform-err } p (\text{mult-aform}' p A L)$   
 $\}$   
*else*  $\text{approx-bin } p (\text{powr-float-interval } p) X A$

**lemma** *interval-extension-powr:*  $\text{interval-extension2 } (\text{powr-float-interval } p) (\text{powr})$   
 $\langle \text{proof} \rangle$

```

theorem powr-aform-err:
  assumes  $x: x \in \text{aform-err } e \ X$ 
  assumes  $a: a \in \text{aform-err } e \ A$ 
  assumes  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$ 
  assumes  $Y: \text{powr-aform-err } p \ X \ A = \text{Some } Y$ 
  shows  $x \text{ powr } a \in \text{aform-err } e \ Y$ 
  <proof>

fun
  approx-floatarith ::  $\text{nat} \Rightarrow \text{floatarith} \Rightarrow \text{aform-err list} \Rightarrow (\text{aform-err}) \text{ option}$ 
where
  approx-floatarith  $p \ (\text{Add } a \ b) \ vs =$ 
    do {
       $a1 \leftarrow \text{approx-floatarith } p \ a \ vs;$ 
       $a2 \leftarrow \text{approx-floatarith } p \ b \ vs;$ 
       $\text{Some } (\text{add-aform}' \ p \ a1 \ a2)$ 
    }
  | approx-floatarith  $p \ (\text{Mult } a \ b) \ vs =$ 
    do {
       $a1 \leftarrow \text{approx-floatarith } p \ a \ vs;$ 
       $a2 \leftarrow \text{approx-floatarith } p \ b \ vs;$ 
       $\text{Some } (\text{mult-aform}' \ p \ a1 \ a2)$ 
    }
  | approx-floatarith  $p \ (\text{Inverse } a) \ vs =$ 
    do {
       $a \leftarrow \text{approx-floatarith } p \ a \ vs;$ 
       $\text{inverse-aform-err } p \ a$ 
    }
  | approx-floatarith  $p \ (\text{Minus } a) \ vs =$ 
     $\text{map-option } (\text{apfst } \text{uminus-aform}) \ (\text{approx-floatarith } p \ a \ vs)$ 
  | approx-floatarith  $p \ (\text{Num } f) \ vs =$ 
     $\text{Some } (\text{num-aform } (\text{real-of-float } f), \ 0)$ 
  | approx-floatarith  $p \ (\text{Var } i) \ vs =$ 
     $(\text{if } i < \text{length } vs \ \text{then } \text{Some } (vs \ ! \ i) \ \text{else } \text{None})$ 
  | approx-floatarith  $p \ (\text{Abs } a) \ vs =$ 
    do {
       $r \leftarrow \text{approx-floatarith } p \ a \ vs;$ 
       $\text{let } \text{ivl} = \text{ivl-of-aform-err } p \ r;$ 
       $\text{let } i = \text{lower } \text{ivl};$ 
       $\text{let } s = \text{upper } \text{ivl};$ 
       $\text{if } i > 0 \ \text{then } \text{Some } r$ 
       $\text{else if } s < 0 \ \text{then } \text{Some } (\text{apfst } \text{uminus-aform } r)$ 
      else do {
         $\text{Some } (\text{ivl-err } (\text{real-interval } (\text{abs-interval } \text{ivl})))$ 
      }
    }
  | approx-floatarith  $p \ (\text{Min } a \ b) \ vs =$ 
    do {

```

```

    a1 ← approx-floatarith p a vs;
    a2 ← approx-floatarith p b vs;
    Some (min-aform-err p a1 a2)
  }
| approx-floatarith p (Max a b) vs =
  do {
    a1 ← approx-floatarith p a vs;
    a2 ← approx-floatarith p b vs;
    Some (max-aform-err p a1 a2)
  }
| approx-floatarith p (Floor a) vs =
  approx-un p (λivl. Some (floor-float-interval ivl)) (approx-floatarith p a vs)
| approx-floatarith p (Cos a) vs =
  do {
    a ← approx-floatarith p a vs;
    cos-aform-err p a
  }
| approx-floatarith p Pi vs = Some (ivl-err (real-interval (pi-float-interval p)))
| approx-floatarith p (Sqrt a) vs =
  do {
    a ← approx-floatarith p a vs;
    sqrt-aform-err p a
  }
| approx-floatarith p (Ln a) vs =
  do {
    a ← approx-floatarith p a vs;
    ln-aform-err p a
  }
| approx-floatarith p (Arctan a) vs =
  do {
    a ← approx-floatarith p a vs;
    arctan-aform-err p a
  }
| approx-floatarith p (Exp a) vs =
  do {
    a ← approx-floatarith p a vs;
    exp-aform-err p a
  }
| approx-floatarith p (Power a n) vs =
  do {
    ((a, as), e) ← approx-floatarith p a vs;
    if is-float a ∧ is-float e then Some (power-aform-err p ((a, as), e) n)
    else None
  }
| approx-floatarith p (Powr a b) vs =
  do {
    ae1 ← approx-floatarith p a vs;
    ae2 ← approx-floatarith p b vs;
    powr-aform-err p ae1 ae2
  }

```

}

**lemma** *uminus-aform-uminus-aform[simp]*:  $uminus\text{-}aform\ (uminus\text{-}aform\ z) =$   
 $(z::'a::real\text{-}vector\ aform)$   
{proof}

**lemma** *degree-aform-inverse-aform'*:  
 $degree\text{-}aform\ X \leq n \implies degree\text{-}aform\ (fst\ (inverse\text{-}aform'\ p\ X)) \leq n$   
{proof}

**lemma** *degree-aform-inverse-aform*:  
**assumes**  $inverse\text{-}aform\ p\ X = Some\ Y$   
**assumes**  $degree\text{-}aform\ X \leq n$   
**shows**  $degree\text{-}aform\ (fst\ Y) \leq n$   
{proof}

**lemma** *degree-aform-ivl-err[simp]*:  $degree\text{-}aform\ (fst\ (ivl\text{-}err\ a)) = 0$   
{proof}

**lemma** *degree-aform-approx-bin*:  
**assumes**  $approx\text{-}bin\ p\ ivl\ X\ Y = Some\ Z$   
**assumes**  $degree\text{-}aform\ (fst\ X) \leq m$   
**assumes**  $degree\text{-}aform\ (fst\ Y) \leq m$   
**shows**  $degree\text{-}aform\ (fst\ Z) \leq m$   
{proof}

**lemma** *degree-aform-approx-un*:  
**assumes**  $approx\text{-}un\ p\ ivl\ X = Some\ Y$   
**assumes**  $case\ X\ of\ None \implies True \mid Some\ X \implies degree\text{-}aform\ (fst\ X) \leq d1$   
**shows**  $degree\text{-}aform\ (fst\ Y) \leq d1$   
{proof}

**lemma** *degree-aform-num-aform[simp]*:  $degree\text{-}aform\ (num\text{-}aform\ x) = 0$   
{proof}

**lemma** *degree-max-aform*:  
**assumes**  $degree\text{-}aform\text{-}err\ x \leq d$   
**assumes**  $degree\text{-}aform\text{-}err\ y \leq d$   
**shows**  $degree\text{-}aform\text{-}err\ (max\text{-}aform\text{-}err\ p\ x\ y) \leq d$   
{proof}

**lemma** *degree-min-aform*:  
**assumes**  $degree\text{-}aform\text{-}err\ x \leq d$   
**assumes**  $degree\text{-}aform\text{-}err\ y \leq d$   
**shows**  $degree\text{-}aform\text{-}err\ ((min\text{-}aform\text{-}err\ p\ x\ y)) \leq d$   
{proof}

**lemma** *degree-aform-acc-err*:  
 $degree\text{-}aform\ (fst\ (acc\text{-}err\ p\ X\ e)) \leq d$

**if**  $\text{degree-aform } (\text{fst } X) \leq d$   
*<proof>*

**lemma** *degree-pdev-upd-degree:*  
**assumes**  $\text{degree } b \leq \text{Suc } n$   
**assumes**  $\text{degree } b \leq \text{Suc } (\text{degree-aform-err } X)$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree } (\text{pdev-upd } b (\text{degree-aform-err } X) 0) \leq n$   
*<proof>*

**lemma** *degree-aform-err-inverse-aform-err:*  
**assumes**  $\text{inverse-aform-err } p \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree-aform-err } Y \leq n$   
*<proof>*

**lemma** *degree-aform-err-affine-unop:*  
 $\text{degree-aform-err } (\text{affine-unop } p \ a \ b \ d \ X) \leq n$   
**if**  $\text{degree-aform-err } X \leq n$   
*<proof>*

**lemma** *degree-aform-err-min-range-mono:*  
**assumes**  $\text{min-range-mono } p \ F \ D \ l \ u \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree-aform-err } Y \leq n$   
*<proof>*

**lemma** *degree-aform-err-min-range-antimono:*  
**assumes**  $\text{min-range-antimono } p \ F \ D \ l \ u \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree-aform-err } Y \leq n$   
*<proof>*

**lemma** *degree-aform-err-cos-aform-err:*  
**assumes**  $\text{cos-aform-err } p \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree-aform-err } Y \leq n$   
*<proof>*

**lemma** *degree-aform-err-sqrt-aform-err:*  
**assumes**  $\text{sqrt-aform-err } p \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$   
**shows**  $\text{degree-aform-err } Y \leq n$   
*<proof>*

**lemma** *degree-aform-err-arctan-aform-err:*  
**assumes**  $\text{arctan-aform-err } p \ X = \text{Some } Y$   
**assumes**  $\text{degree-aform-err } X \leq n$

**shows** *degree-aform-err*  $Y \leq n$   
 ⟨*proof*⟩

**lemma** *degree-aform-err-exp-aform-err*:  
**assumes** *exp-aform-err*  $p X = \text{Some } Y$   
**assumes** *degree-aform-err*  $X \leq n$   
**shows** *degree-aform-err*  $Y \leq n$   
 ⟨*proof*⟩

**lemma** *degree-aform-err-ln-aform-err*:  
**assumes** *ln-aform-err*  $p X = \text{Some } Y$   
**assumes** *degree-aform-err*  $X \leq n$   
**shows** *degree-aform-err*  $Y \leq n$   
 ⟨*proof*⟩

**lemma** *degree-aform-err-power-aform-err*:  
**assumes** *degree-aform-err*  $X \leq n$   
**shows** *degree-aform-err* (*power-aform-err*  $p X m$ )  $\leq n$   
 ⟨*proof*⟩

**lemma** *degree-aform-err-powr-aform-err*:  
**assumes** *powr-aform-err*  $p X Z = \text{Some } Y$   
**assumes** *degree-aform-err*  $X \leq n$   
**assumes** *degree-aform-err*  $Z \leq n$   
**shows** *degree-aform-err*  $Y \leq n$   
 ⟨*proof*⟩

**lemma** *approx-floatarith-degree*:  
**assumes** *approx-floatarith*  $p ra VS = \text{Some } X$   
**assumes**  $\bigwedge V. V \in \text{set } VS \implies \text{degree-aform-err } V \leq d$   
**shows** *degree-aform-err*  $X \leq d$   
 ⟨*proof*⟩

**definition** *affine-extension2* **where**  
*affine-extension2* *fnctn-aff* *fnctn*  $\longleftrightarrow$  (  
 $\forall d a1 a2 X e2.$   
*fnctn-aff*  $d a1 a2 = \text{Some } X \implies$   
 $e2 \in \text{UNIV} \rightarrow \{- 1..1\} \implies$   
 $d \geq \text{degree-aform } a1 \implies$   
 $d \geq \text{degree-aform } a2 \implies$   
 $(\exists e3 \in \text{UNIV} \rightarrow \{- 1..1\}.$   
 $(\text{fnctn } (\text{aform-val } e2 a1) (\text{aform-val } e2 a2) = \text{aform-val } e3 X \wedge$   
 $(\forall n. n < d \implies e3 n = e2 n) \wedge$   
 $\text{aform-val } e2 a1 = \text{aform-val } e3 a1 \wedge \text{aform-val } e2 a2 = \text{aform-val } e3 a2)))$

**lemma** *affine-extension2E*:  
**assumes** *affine-extension2* *fnctn-aff* *fnctn*  
**assumes** *fnctn-aff*  $d a1 a2 = \text{Some } X$   
 $e \in \text{UNIV} \rightarrow \{- 1..1\}$

$d \geq \text{degree-aform } a1$   
 $d \geq \text{degree-aform } a2$   
**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow \{-1..1\}$   
 $\text{fnctn } (\text{aform-val } e \ a1) (\text{aform-val } e \ a2) = \text{aform-val } e' \ X$   
 $\bigwedge n. n < d \implies e' \ n = e \ n$   
 $\text{aform-val } e \ a1 = \text{aform-val } e' \ a1$   
 $\text{aform-val } e \ a2 = \text{aform-val } e' \ a2$   
 $\langle \text{proof} \rangle$

**lemma** *aform-err-uminus-aform*:  
 $- x \in \text{aform-err } e \ (\text{uminus-aform } X, \ ba)$   
**if**  $e \in UNIV \rightarrow \{-1 .. 1\}$   $x \in \text{aform-err } e \ (X, \ ba)$   
 $\langle \text{proof} \rangle$

**definition** *aforms-err*  $e \ (xs::\text{aform-err list}) = \text{listset } (\text{map } (\text{aform-err } e) \ xs)$

**lemma** *aforms-err-Nil[simp]*:  $\text{aforms-err } e \ [] = \{\}\}$   
**and** *aforms-err-Cons*:  $\text{aforms-err } e \ (x\#xs) = \text{set-Cons } (\text{aform-err } e \ x) \ (\text{aforms-err } e \ xs)$   
 $\langle \text{proof} \rangle$

**lemma** *in-set-ConsI*:  $a\#b \in \text{set-Cons } A \ B$   
**if**  $a \in A$  **and**  $b \in B$   
 $\langle \text{proof} \rangle$

**lemma** *mem-aforms-err-Cons-iff[simp]*:  $x\#xs \in \text{aforms-err } e \ (X\#XS) \longleftrightarrow x \in \text{aform-err } e \ X \wedge xs \in \text{aforms-err } e \ XS$   
 $\langle \text{proof} \rangle$

**lemma** *mem-aforms-err-Cons-iff-Ex-conv*:  $x \in \text{aforms-err } e \ (X\#XS) \longleftrightarrow (\exists y \ ys. x = y\#ys \wedge y \in \text{aform-err } e \ X \wedge ys \in \text{aforms-err } e \ XS)$   
 $\langle \text{proof} \rangle$

**lemma** *listset-Cons-mem-conv*:  
 $a \# vs \in \text{listset } AVS \longleftrightarrow (\exists A \ VS. AVS = A \ # \ VS \wedge a \in A \wedge vs \in \text{listset } VS)$   
 $\langle \text{proof} \rangle$

**lemma** *listset-Nil-mem-conv[simp]*:  
 $[] \in \text{listset } AVS \longleftrightarrow AVS = []$   
 $\langle \text{proof} \rangle$

**lemma** *listset-nthD*:  $vs \in \text{listset } VS \implies i < \text{length } vs \implies vs \ ! \ i \in VS \ ! \ i$   
 $\langle \text{proof} \rangle$

**lemma** *length-listsetD*:  
 $vs \in \text{listset } VS \implies \text{length } vs = \text{length } VS$   
 $\langle \text{proof} \rangle$

**lemma** *length-aforms-errD*:



$vs \in aforms\text{-}err\ e\ VS \implies length\ vs = length\ VS$   
(proof)

**lemma** *nth-aforms-errI*:  
 $vs\ !\ i \in aform\text{-}err\ e\ (VS\ !\ i)$   
**if**  $vs \in aforms\text{-}err\ e\ VS\ i < length\ vs$   
(proof)

**lemma** *eucl-truncate-down-float[simp]*:  $eucl\text{-}truncate\text{-}down\ p\ x \in float$   
(proof)

**lemma** *eucl-truncate-up-float[simp]*:  $eucl\text{-}truncate\text{-}up\ p\ x \in float$   
(proof)

**lemma** *trunc-bound-eucl-float[simp]*:  $fst\ (trunc\text{-}bound\text{-}eucl\ p\ x) \in float$   
 $snd\ (trunc\text{-}bound\text{-}eucl\ p\ x) \in float$   
(proof)

**lemma** *add-aform'-float*:  
 $add\text{-}aform'\ p\ x\ y = ((a, b), ba) \implies a \in float$   
 $add\text{-}aform'\ p\ x\ y = ((a, b), ba) \implies ba \in float$   
(proof)

**lemma** *uminus-aform-float*:  $uminus\text{-}aform\ (aa, bb) = (a, b) \implies aa \in float \implies a \in float$   
(proof)

**lemma** *mult-aform'-float*:  $mult\text{-}aform'\ p\ x\ y = ((a, b), ba) \implies a \in float$   
 $mult\text{-}aform'\ p\ x\ y = ((a, b), ba) \implies ba \in float$   
(proof)

**lemma** *inverse-aform'-float*:  $inverse\text{-}aform'\ p\ x = ((a, bb), baa) \implies a \in float$   
(proof)

**lemma** *inverse-aform-float*:  
 $inverse\text{-}aform\ p\ x = Some\ ((a, bb), baa) \implies a \in float$   
(proof)

**lemma** *inverse-aform-err-float*:  $inverse\text{-}aform\text{-}err\ p\ x = Some\ ((a, b), ba) \implies a \in float$   
 $inverse\text{-}aform\text{-}err\ p\ x = Some\ ((a, b), ba) \implies ba \in float$   
(proof)

**lemma** *affine-unop-float*:  
 $affine\text{-}unop\ p\ asdf\ aaa\ bba\ h = ((a, b), ba) \implies a \in float$   
 $affine\text{-}unop\ p\ asdf\ aaa\ bba\ h = ((a, b), ba) \implies ba \in float$   
(proof)

**lemma** *min-range-antimono-float*:

$\text{min-range-antimono } p \ f \ f' \ i \ g \ h = \text{Some } ((a, b), ba) \implies a \in \text{float}$   
 $\text{min-range-antimono } p \ f \ f' \ i \ g \ h = \text{Some } ((a, b), ba) \implies ba \in \text{float}$   
 <proof>

**lemma** *min-range-mono-float*:

$\text{min-range-mono } p \ f \ f' \ i \ g \ h = \text{Some } ((a, b), ba) \implies a \in \text{float}$   
 $\text{min-range-mono } p \ f \ f' \ i \ g \ h = \text{Some } ((a, b), ba) \implies ba \in \text{float}$   
 <proof>

**lemma** *in-float-timesI*:  $a \in \text{float}$  **if**  $b = a * 2 \ b \in \text{float}$

<proof>

**lemma** *interval-extension-floor*:  $\text{interval-extension1 } (\lambda \text{ivl. Some } (\text{floor-float-interval ivl})) \ \text{floor}$

<proof>

**lemma** *approx-floatarith-Elem*:

**assumes**  $\text{approx-floatarith } p \ ra \ VS = \text{Some } X$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $vs \in \text{aforms-err } e \ VS$   
**shows**  $\text{interpret-floatarith } ra \ vs \in \text{aform-err } e \ X$   
 <proof>

**primrec** *approx-floatariths-aformerr* ::

$\text{nat} \Rightarrow \text{floatarith list} \Rightarrow \text{aform-err list} \Rightarrow \text{aform-err list option}$

**where**

$\text{approx-floatariths-aformerr } [] \ - = \text{Some } []$   
 $|\ \text{approx-floatariths-aformerr } p \ (a\#\text{bs}) \ vs =$   
   do {  
      $a \leftarrow \text{approx-floatarith } p \ a \ vs;$   
      $r \leftarrow \text{approx-floatariths-aformerr } p \ bs \ vs;$   
      $\text{Some } (a\#r)$   
   }

**lemma** *approx-floatariths-Elem*:

**assumes**  $e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes**  $\text{approx-floatariths-aformerr } p \ ra \ VS = \text{Some } X$   
**assumes**  $vs \in \text{aforms-err } e \ VS$   
**shows**  $\text{interpret-floatariths } ra \ vs \in \text{aforms-err } e \ X$   
 <proof>

**lemma** *fold-max-mono*:

**fixes**  $x::'a::\text{linorder}$   
**shows**  $x \leq y \implies \text{fold max } zs \ x \leq \text{fold max } zs \ y$   
 <proof>

**lemma** *fold-max-le-self*:

**fixes**  $y::'a::\text{linorder}$

**shows**  $y \leq \text{fold max } ys \ y$   
 ⟨proof⟩

**lemma** *fold-max-le*:  
**fixes**  $x::'a::\text{linorder}$   
**shows**  $x \in \text{set } xs \implies x \leq \text{fold max } xs \ z$   
 ⟨proof⟩

**abbreviation** *degree-aforms-err*  $\equiv \text{degrees o map (snd o fst)}$

**definition** *aforms-err-to-aforms*  $d \ xs =$   
 (map ( $\lambda(d, x). \text{aform-err-to-aform } x \ d$ ) (zip [ $d..<d + \text{length } xs$ ]  $xs$ ))

**lemma** *aform-vals-empty[simp]*:  $\text{aform-vals } e' \ [] = []$   
 ⟨proof⟩

**lemma** *aforms-err-to-aforms-Nil[simp]*:  $(\text{aforms-err-to-aforms } n \ []) = []$   
 ⟨proof⟩

**lemma** *aforms-err-to-aforms-Cons[simp]*:  
 $\text{aforms-err-to-aforms } n \ (X \ \# \ XS) = \text{aform-err-to-aform } X \ n \ \# \ \text{aforms-err-to-aforms}$   
 $(\text{Suc } n) \ XS$   
 ⟨proof⟩

**lemma** *degree-aform-err-to-aform-le*:  
 $\text{degree-aform } (\text{aform-err-to-aform } X \ n) \leq \text{max } (\text{degree-aform-err } X) \ (\text{Suc } n)$   
 ⟨proof⟩

**lemma** *less-degree-aform-aform-err-to-aformD*:  $i < \text{degree-aform } (\text{aform-err-to-aform}$   
 $X \ n) \implies i < \text{max } (\text{Suc } n) \ (\text{degree-aform-err } X)$   
 ⟨proof⟩

**lemma** *pdevs-domain-aform-err-to-aform*:  
 $\text{pdevs-domain } (\text{snd } (\text{aform-err-to-aform } X \ n)) = \text{pdevs-domain } (\text{snd } (\text{fst } X)) \cup$   
 (if  $\text{snd } X = 0$  then  $\{\}$  else  $\{n\}$ )  
**if**  $n \geq \text{degree-aform-err } X$   
 ⟨proof⟩

**lemma** *length-aforms-err-to-aforms[simp]*:  $\text{length } (\text{aforms-err-to-aforms } i \ XS) =$   
 $\text{length } XS$   
 ⟨proof⟩

**lemma** *aforms-err-to-aforms-ex*:  
**assumes**  $X: x \in \text{aforms-err } e \ X$   
**assumes**  $\text{deg}: \text{degree-aforms-err } X \leq n$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**shows**  $\exists e' \in \text{UNIV} \rightarrow \{-1 .. 1\}. x = \text{aform-vals } e' \ (\text{aforms-err-to-aforms } n \ X)$   
 $\wedge$   
 ( $\forall i < n. e' \ i = e \ i$ )  
 ⟨proof⟩

**lemma** *aforms-err-to-aformsE*:  
**assumes**  $X: x \in \text{aforms-err } e \ X$   
**assumes**  $\text{deg: degree-aforms-err } X \leq n$   
**assumes**  $e: e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**obtains**  $e'$  **where**  $x = \text{aform-vals } e' (\text{aforms-err-to-aforms } n \ X) \ e' \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
 $\bigwedge i. i < n \implies e' \ i = e \ i$   
 $\langle \text{proof} \rangle$

**definition** *approx-floatariths*  $p \ ea \ as =$   
 $\text{do } \{$   
 $\text{let } da = (\text{degree-aforms } as);$   
 $\text{let } aes = (\text{map } (\lambda x. (x, 0)) \ as);$   
 $rs \leftarrow \text{approx-floatariths-aformerr } p \ ea \ aes;$   
 $\text{let } d = \text{max } da \ (\text{degree-aforms-err } (rs));$   
 $\text{Some } (\text{aforms-err-to-aforms } d \ rs)$   
 $\}$

**lemma** *listset-sings*[*simp*]:  
 $\text{listset } (\text{map } (\lambda x. \{f \ x\}) \ as) = \{\text{map } f \ as\}$   
 $\langle \text{proof} \rangle$

**lemma** *approx-floatariths-outer*:  
**assumes**  $\text{approx-floatariths } p \ ea \ as = \text{Some } XS$   
**assumes**  $vs \in \text{Joints } as$   
**shows**  $(\text{interpret-floatariths } ea \ vs \ @ \ vs) \in \text{Joints } (XS \ @ \ as)$   
 $\langle \text{proof} \rangle$

**lemma** *length-eq-NilI*:  $\text{length } [] = \text{length } []$   
**and** *length-eq-ConsI*:  $\text{length } xs = \text{length } ys \implies \text{length } (x\#xs) = \text{length } (y\#ys)$   
 $\langle \text{proof} \rangle$

## 5.7 Generic operations on Affine Forms in Euclidean Space

**lemma** *pdevs-val-domain-cong*:  
**assumes**  $b = d$   
**assumes**  $\bigwedge i. i \in \text{pdevs-domain } b \implies a \ i = c \ i$   
**shows**  $\text{pdevs-val } a \ b = \text{pdevs-val } c \ d$   
 $\langle \text{proof} \rangle$

**lemma** *fresh-JointsI*:  
**assumes**  $xs \in \text{Joints } XS$   
**assumes**  $\text{list-all } (\lambda Y. \text{pdevs-domain } (\text{snd } X) \cap \text{pdevs-domain } (\text{snd } Y) = \{\}) \ XS$   
**assumes**  $x \in \text{Affine } X$   
**shows**  $x\#xs \in \text{Joints } (X\#XS)$   
 $\langle \text{proof} \rangle$

**primrec** *approx-slp::nat*  $\Rightarrow$  *slp*  $\Rightarrow$  *aform-err list*  $\Rightarrow$  *aform-err list option*  
**where**

*approx-slp p [] xs* = *Some xs*  
| *approx-slp p (ea # eas) xs* =  
  do {  
    *r*  $\leftarrow$  *approx-floatarith p ea xs*;  
    *approx-slp p eas (r#xs)*  
  }

**lemma** *Nil-mem-Joints*[*intro, simp*]:  $[] \in \text{Joints } []$   
*<proof>*

**lemma** *map-nth-Joints*:  $xs \in \text{Joints } XS \Longrightarrow (\bigwedge i. i \in \text{set } is \Longrightarrow i < \text{length } XS)$   
 $\Longrightarrow \text{map } (nth \ xs) \ is \ @ \ xs \in \text{Joints } (\text{map } (nth \ XS) \ is \ @ \ XS)$   
*<proof>*

**lemma** *map-nth-Joints'*:  $xs \in \text{Joints } XS \Longrightarrow (\bigwedge i. i \in \text{set } is \Longrightarrow i < \text{length } XS)$   
 $\Longrightarrow \text{map } (nth \ xs) \ is \in \text{Joints } (\text{map } (nth \ XS) \ is)$   
*<proof>*

**lemma** *approx-slp-Elem*:  
**assumes** *e*:  $e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**assumes** *vs*  $\in \text{aforms-err } e \ VS$   
**assumes** *approx-slp p ra VS* = *Some X*  
**shows** *interpret-slp ra vs*  $\in \text{aforms-err } e \ X$   
*<proof>*

**definition** *approx-slp-outer p n slp XS* =  
  do {  
    let *d* = *degree-aforms XS*;  
    let *XSe* = (*map* ( $\lambda x. (x, 0)$ ) *XS*);  
    *rs*  $\leftarrow$  *approx-slp p slp XSe*;  
    let *rs'* = *take n rs*;  
    let *d'* = *max d (degree-aforms-err rs')*;  
    *Some (aforms-err-to-aforms d' rs')*  
  }

**lemma** *take-in-listsetI*:  $xs \in \text{listset } XS \Longrightarrow \text{take } n \ xs \in \text{listset } (\text{take } n \ XS)$   
*<proof>*

**lemma** *take-in-aforms-errI*:  $\text{take } n \ xs \in \text{aforms-err } e \ (\text{take } n \ XS)$   
**if**  $xs \in \text{aforms-err } e \ XS$   
*<proof>*

**theorem** *approx-slp-outer*:  
**assumes** *approx-slp-outer p n slp XS* = *Some RS*  
**assumes** *slp*:  $\text{slp} = \text{slp-of-fas } fas \ n = \text{length } fas$   
**assumes**  $xs \in \text{Joints } XS$   
**shows** *interpret-floatariths fas xs*  $\@ \ xs \in \text{Joints } (RS \ @ \ XS)$

*<proof>*

**theorem** *approx-slp-outer-plain:*

**assumes** *approx-slp-outer*  $p\ n\ slp\ XS = \text{Some } RS$

**assumes** *slp*:  $slp = slp\text{-of-fas } fas\ n = \text{length } fas$

**assumes**  $xs \in \text{Joints } XS$

**shows** *interpret-floatariths*  $fas\ xs \in \text{Joints } RS$

*<proof>*

**end**

**end**

## 6 Counterclockwise

**theory** *Counterclockwise*

**imports** *HOL-Analysis.Multivariate-Analysis*

**begin**

### 6.1 Auxiliary Lemmas

**lemma** *convex3-alt:*

**fixes**  $x\ y\ z::'a::\text{real-vector}$

**assumes**  $0 \leq a\ 0 \leq b\ 0 \leq c\ a + b + c = 1$

**obtains**  $u\ v$  **where**  $a *_{\mathbb{R}} x + b *_{\mathbb{R}} y + c *_{\mathbb{R}} z = x + u *_{\mathbb{R}} (y - x) + v *_{\mathbb{R}} (z - x)$

**and**  $0 \leq u\ 0 \leq v\ u + v \leq 1$

*<proof>*

**lemma** (**in** *ordered-ab-group-add*) *add-nonpos-eq-0-iff:*

**assumes**  $x: 0 \geq x$  **and**  $y: 0 \geq y$

**shows**  $x + y = 0 \iff x = 0 \wedge y = 0$

*<proof>*

**lemma** *sum-nonpos-eq-0-iff:*

**fixes**  $f :: 'a \Rightarrow 'b::\text{ordered-ab-group-add}$

**shows**  $\llbracket \text{finite } A; \forall x \in A. f\ x \leq 0 \rrbracket \implies \text{sum } f\ A = 0 \iff (\forall x \in A. f\ x = 0)$

*<proof>*

**lemma** *fold-if-in-set:*

*fold*  $(\lambda x\ m. \text{if } P\ x\ m\ \text{then } x\ \text{else } m)\ xs\ x \in \text{set } (x \# xs)$

*<proof>*

### 6.2 Sort Elements of a List

**locale** *linorder-list0* = **fixes**  $le::'a \Rightarrow 'a \Rightarrow \text{bool}$

**begin**

**definition** *min-for*  $a\ b = (\text{if } le\ a\ b\ \text{then } a\ \text{else } b)$

**lemma** *min-for-in[simp]*:  $x \in S \implies y \in S \implies \text{min-for } x\ y \in S$   
*<proof>*

**lemma** *fold-min-eqI1*:  $\text{fold min-for } ys\ y \notin \text{set } ys \implies \text{fold min-for } ys\ y = y$   
*<proof>*

**function** *selsort* **where**

*selsort* [] = []  
| *selsort* (y#ys) = (let  
  *xm* = *fold min-for* ys y;  
  *xs'* = *List.remove1 xm* (y#ys)  
  in (*xm*#*selsort xs'*)  
*<proof>*

**termination**

*<proof>*

**lemma** *in-set-selsort-eq*:  $x \in \text{set } (\text{selsort } xs) \longleftrightarrow x \in (\text{set } xs)$   
*<proof>*

**lemma** *set-selsort[simp]*:  $\text{set } (\text{selsort } xs) = \text{set } xs$   
*<proof>*

**lemma** *length-selsort[simp]*:  $\text{length } (\text{selsort } xs) = \text{length } xs$   
*<proof>*

**lemma** *distinct-selsort[simp]*:  $\text{distinct } (\text{selsort } xs) = \text{distinct } xs$   
*<proof>*

**lemma** *selsort-eq-empty-iff[simp]*:  $\text{selsort } xs = [] \longleftrightarrow xs = []$   
*<proof>*

**inductive** *sortedP* :: 'a list  $\Rightarrow$  bool **where**

*Nil*: *sortedP* []  
| *Cons*:  $\forall y \in \text{set } ys. le\ x\ y \implies \text{sortedP } ys \implies \text{sortedP } (x \# ys)$

**inductive-cases**

*sortedP-Nil*: *sortedP* [] **and**  
*sortedP-Cons*: *sortedP* (x#xs)

**inductive-simps**

*sortedP-Nil-iff*: *sortedP Nil* **and**  
*sortedP-Cons-iff*: *sortedP* (Cons x xs)

**lemma** *sortedP-append-iff*:

*sortedP* (xs @ ys) = (*sortedP* xs & *sortedP* ys & ( $\forall x \in \text{set } xs. \forall y \in \text{set } ys. le\ x\ y$ ))  
*<proof>*

**lemma** *sortedP-appendI*:  
 $sortedP\ xs \implies sortedP\ ys \implies (\bigwedge x\ y. x \in set\ xs \implies y \in set\ ys \implies le\ x\ y) \implies sortedP\ (xs\ @\ ys)$   
 $\langle proof \rangle$

**lemma** *sorted-nth-less*:  $sortedP\ xs \implies i < j \implies j < length\ xs \implies le\ (xs\ !\ i)\ (xs\ !\ j)$   
 $\langle proof \rangle$

**lemma** *sorted-butlastI*[*intro, simp*]:  $sortedP\ xs \implies sortedP\ (butlast\ xs)$   
 $\langle proof \rangle$

**lemma** *sortedP-right-of-append1*:  
**assumes**  $sortedP\ (zs@[z])$   
**assumes**  $y \in set\ zs$   
**shows**  $le\ y\ z$   
 $\langle proof \rangle$

**lemma** *sortedP-right-of-last*:  
**assumes**  $sortedP\ zs$   
**assumes**  $y \in set\ zs\ y \neq last\ zs$   
**shows**  $le\ y\ (last\ zs)$   
 $\langle proof \rangle$

**lemma** *selsort-singleton-iff*:  $selsort\ xs = [x] \longleftrightarrow xs = [x]$   
 $\langle proof \rangle$

**lemma** *hd-last-sorted*:  
**assumes**  $sortedP\ xs\ length\ xs > 1$   
**shows**  $le\ (hd\ xs)\ (last\ xs)$   
 $\langle proof \rangle$

**end**

**lemma** (**in** *comm-monoid-add*) *sum-list-distinct-selsort*:  
**assumes**  $distinct\ xs$   
**shows**  $sum-list\ (linorder-list0.selsort\ le\ xs) = sum-list\ xs$   
 $\langle proof \rangle$

**declare** *linorder-list0.sortedP-Nil-iff*[*code*]  
*linorder-list0.sortedP-Cons-iff*[*code*]  
*linorder-list0.selsort.simps*[*code*]  
*linorder-list0.min-for-def*[*code*]

**locale** *linorder-list* = *linorder-list0* **le** **for**  $le::'a::ab-group-add \Rightarrow - +$   
**fixes**  $S$   
**assumes** *order-refl*:  $a \in S \implies le\ a\ a$   
**assumes** *trans'*:  $a \in S \implies b \in S \implies c \in S \implies a \neq b \implies b \neq c \implies a \neq c \implies$



$le\ a\ b \implies le\ b\ c \implies le\ a\ c$   
**assumes** *antisym*:  $a \in S \implies b \in S \implies le\ a\ b \implies le\ b\ a \implies a = b$   
**assumes** *linear'*:  $a \in S \implies b \in S \implies a \neq b \implies le\ a\ b \vee le\ b\ a$   
**begin**

**lemma** *trans*:  $a \in S \implies b \in S \implies c \in S \implies le\ a\ b \implies le\ b\ c \implies le\ a\ c$   
 <proof>

**lemma** *linear*:  $a \in S \implies b \in S \implies le\ a\ b \vee le\ b\ a$   
 <proof>

**lemma** *min-le1*:  $w \in S \implies y \in S \implies le\ (min\text{-for}\ w\ y)\ y$   
**and** *min-le2*:  $w \in S \implies y \in S \implies le\ (min\text{-for}\ w\ y)\ w$   
 <proof>

**lemma** *fold-min*:  
**assumes** *set*  $xs \subseteq S$   
**shows** *list-all*  $(\lambda y. le\ (fold\ min\text{-for}\ (tl\ xs)\ (hd\ xs))\ y)\ xs$   
 <proof>

**lemma**  
*sortedP-selsort*:  
**assumes** *set*  $xs \subseteq S$   
**shows** *sortedP*  $(selsort\ xs)$   
 <proof>

**end**

### 6.3 Abstract CCW Systems

**locale** *ccw-system0* =  
**fixes** *ccw*:: $'a \Rightarrow 'a \Rightarrow bool$   
**and** *S*:: $'a\ set$   
**begin**

**abbreviation** *indelta*  $t\ p\ q\ r \equiv ccw\ t\ q\ r \wedge ccw\ p\ t\ r \wedge ccw\ p\ q\ t$   
**abbreviation** *insquare*  $p\ q\ r\ s \equiv ccw\ p\ q\ r \wedge ccw\ q\ r\ s \wedge ccw\ r\ s\ p \wedge ccw\ s\ p\ q$

**end**

**abbreviation** *distinct3*  $p\ q\ r \equiv \neg(p = q \vee p = r \vee q = r)$   
**abbreviation** *distinct4*  $p\ q\ r\ s \equiv \neg(p = q \vee p = r \vee p = s \vee \neg\ distinct3\ q\ r\ s)$   
**abbreviation** *distinct5*  $p\ q\ r\ s\ t \equiv \neg(p = q \vee p = r \vee p = s \vee p = t \vee \neg\ distinct4\ q\ r\ s\ t)$

**abbreviation** *in3*  $S\ p\ q\ r \equiv p \in S \wedge q \in S \wedge r \in S$   
**abbreviation** *in4*  $S\ p\ q\ r\ s \equiv in3\ S\ p\ q\ r \wedge s \in S$   
**abbreviation** *in5*  $S\ p\ q\ r\ s\ t \equiv in4\ S\ p\ q\ r\ s \wedge t \in S$

**locale** *ccw-system12* = *ccw-system0* +  
**assumes** *cyclic*:  $ccw\ p\ q\ r \implies ccw\ q\ r\ p$   
**assumes** *ccw-antisym*:  $distinct3\ p\ q\ r \implies in3\ S\ p\ q\ r \implies ccw\ p\ q\ r \implies \neg\ ccw\ p\ r\ q$

**locale** *ccw-system123* = *ccw-system12* +  
**assumes** *nondegenerate*:  $distinct3\ p\ q\ r \implies in3\ S\ p\ q\ r \implies ccw\ p\ q\ r \vee ccw\ p\ r\ q$   
**begin**

**lemma** *not-ccw-eq*:  $distinct3\ p\ q\ r \implies in3\ S\ p\ q\ r \implies \neg\ ccw\ p\ q\ r \longleftrightarrow ccw\ p\ r\ q$   
*<proof>*

**end**

**locale** *ccw-system4* = *ccw-system123* +  
**assumes** *interior*:  
 $distinct4\ p\ q\ r\ t \implies in4\ S\ p\ q\ r\ t \implies ccw\ t\ q\ r \implies ccw\ p\ t\ r \implies ccw\ p\ q\ t$   
 $\implies ccw\ p\ q\ r$   
**begin**

**lemma** *interior'*:  
 $distinct4\ p\ q\ r\ t \implies in4\ S\ p\ q\ r\ t \implies ccw\ p\ q\ t \implies ccw\ q\ r\ t \implies ccw\ r\ p\ t \implies$   
 $ccw\ p\ q\ r$   
*<proof>*

**end**

**locale** *ccw-system1235'* = *ccw-system123* +  
**assumes** *dual-transitive*:  
 $distinct5\ p\ q\ r\ s\ t \implies in5\ S\ p\ q\ r\ s\ t \implies$   
 $ccw\ s\ t\ p \implies ccw\ s\ t\ q \implies ccw\ s\ t\ r \implies ccw\ t\ p\ q \implies ccw\ t\ q\ r \implies ccw\ t\ p\ r$

**locale** *ccw-system1235* = *ccw-system123* +  
**assumes** *transitive*:  $distinct5\ p\ q\ r\ s\ t \implies in5\ S\ p\ q\ r\ s\ t \implies$   
 $ccw\ t\ s\ p \implies ccw\ t\ s\ q \implies ccw\ t\ s\ r \implies ccw\ t\ p\ q \implies ccw\ t\ q\ r \implies ccw\ t\ p\ r$   
**begin**

**lemmas** *ccw-axioms* = *cyclic nondegenerate ccw-antisym transitive*

**sublocale** *ccw-system1235'*  
*<proof>*

**end**

**locale** *ccw-system* = *ccw-system1235* + *ccw-system4*

**end**

## 7 CCW Vector Space

**theory** *Counterclockwise-Vector*  
**imports** *Counterclockwise*  
**begin**

**locale** *ccw-vector-space* = *ccw-system12* *ccw S* **for** *ccw::'a::real-vector*  $\Rightarrow 'a \Rightarrow 'a$   
 $\Rightarrow$  *bool* **and** *S* +

**assumes** *translate-plus[simp]*:  $ccw (a + x) (b + x) (c + x) \longleftrightarrow ccw a b c$

**assumes** *scaleR1-eq[simp]*:  $0 < e \Longrightarrow ccw 0 (e *_R a) b = ccw 0 a b$

**assumes** *uminus1[simp]*:  $ccw 0 (-a) b = ccw 0 b a$

**assumes** *add1*:  $ccw 0 a b \Longrightarrow ccw 0 c b \Longrightarrow ccw 0 (a + c) b$

**begin**

**lemma** *translate-plus'[simp]*:

$ccw (x + a) (x + b) (x + c) \longleftrightarrow ccw a b c$   
 $\langle$ *proof* $\rangle$

**lemma** *uminus2[simp]*:  $ccw 0 a (-b) = ccw 0 b a$

$\langle$ *proof* $\rangle$

**lemma** *uminus-all[simp]*:  $ccw (-a) (-b) (-c) \longleftrightarrow ccw a b c$

$\langle$ *proof* $\rangle$

**lemma** *translate-origin: NO-MATCH*  $0 p \Longrightarrow ccw p q r \longleftrightarrow ccw 0 (q - p) (r - p)$

$\langle$ *proof* $\rangle$

**lemma** *translate[simp]*:  $ccw a (a + b) (a + c) \longleftrightarrow ccw 0 b c$

$\langle$ *proof* $\rangle$

**lemma** *translate-plus3*:  $ccw (a - x) (b - x) c \longleftrightarrow ccw a b (c + x)$

$\langle$ *proof* $\rangle$

**lemma** *renormalize*:

$ccw 0 (a - b) (c - a) \Longrightarrow ccw b a c$

$\langle$ *proof* $\rangle$

**lemma** *cyclicI*:  $ccw p q r \Longrightarrow ccw q r p$

$\langle$ *proof* $\rangle$

**lemma**

*scaleR2-eq[simp]*:

$0 < e \Longrightarrow ccw 0 xr (e *_R P) \longleftrightarrow ccw 0 xr P$

$\langle$ *proof* $\rangle$

**lemma** *scaleR1-nonzero-eq*:

$e \neq 0 \Longrightarrow ccw 0 (e *_R a) b = (\text{if } e > 0 \text{ then } ccw 0 a b \text{ else } ccw 0 b a)$

$\langle$ *proof* $\rangle$

**lemma** *neg-scaleR[simp]*:  $x < 0 \implies ccw\ 0\ (x *_{R}\ b)\ c \longleftrightarrow ccw\ 0\ c\ b$   
 ⟨proof⟩

**lemma**  
*scaleR1*:  
 $0 < e \implies ccw\ 0\ xr\ P \implies ccw\ 0\ (e *_{R}\ xr)\ P$   
 ⟨proof⟩

**lemma**  
*add3*:  $ccw\ 0\ a\ b \wedge ccw\ 0\ a\ c \implies ccw\ 0\ a\ (b + c)$   
 ⟨proof⟩

**lemma** *add3-self[simp]*:  $ccw\ 0\ p\ (p + q) \longleftrightarrow ccw\ 0\ p\ q$   
 ⟨proof⟩

**lemma** *add2-self[simp]*:  $ccw\ 0\ (p + q)\ p \longleftrightarrow ccw\ 0\ q\ p$   
 ⟨proof⟩

**lemma** *scale-add3[simp]*:  $ccw\ 0\ a\ (x *_{R}\ a + b) \longleftrightarrow ccw\ 0\ a\ b$   
 ⟨proof⟩

**lemma** *scale-add3'[simp]*:  $ccw\ 0\ a\ (b + x *_{R}\ a) \longleftrightarrow ccw\ 0\ a\ b$   
**and** *scale-minus3[simp]*:  $ccw\ 0\ a\ (x *_{R}\ a - b) \longleftrightarrow ccw\ 0\ b\ a$   
**and** *scale-minus3'[simp]*:  $ccw\ 0\ a\ (b - x *_{R}\ a) \longleftrightarrow ccw\ 0\ a\ b$   
 ⟨proof⟩

**lemma** *sum*:  
**assumes** *fin*: *finite*  $X$   
**assumes** *ne*:  $X \neq \{\}$   
**assumes** *ncoll*:  $(\bigwedge x. x \in X \implies ccw\ 0\ a\ (f\ x))$   
**shows**  $ccw\ 0\ a\ (sum\ f\ X)$   
 ⟨proof⟩

**lemma** *sum2*:  
**assumes** *fin*: *finite*  $X$   
**assumes** *ne*:  $X \neq \{\}$   
**assumes** *ncoll*:  $(\bigwedge x. x \in X \implies ccw\ 0\ (f\ x)\ a)$   
**shows**  $ccw\ 0\ (sum\ f\ X)\ a$   
 ⟨proof⟩

**lemma** *translate-minus[simp]*:  
 $ccw\ (x - a)\ (x - b)\ (x - c) = ccw\ (-a)\ (-b)\ (-c)$   
 ⟨proof⟩

**end**

**locale** *ccw-convex* = *ccw-system* *ccw*  $S$  **for** *ccw* **and**  $S::'a::real-vector\ set +$   
**fixes** *oriented*

```

assumes convex2:
   $u \geq 0 \implies v \geq 0 \implies u + v = 1 \implies \text{ccw } a \ b \ c \implies \text{ccw } a \ b \ d \implies \text{oriented } a \ b$ 
 $\implies$ 
   $\text{ccw } a \ b \ (u *_{R} c + v *_{R} d)$ 
begin

```

```

lemma convex-hull:
  assumes [intro, simp]: finite C
  assumes ccw:  $\bigwedge c. c \in C \implies \text{ccw } a \ b \ c$ 
  assumes ch:  $x \in \text{convex hull } C$ 
  assumes oriented: oriented a b
  shows  $\text{ccw } a \ b \ x$ 
  <proof>

```

**end**

**end**

## 8 CCW for Nonaligned Points in the Plane

```

theory Counterclockwise-2D-Strict
  imports
    Counterclockwise-Vector
    Affine-Arithmetic-Auxiliarities
begin

```

### 8.1 Determinant

```

type-synonym point = real*real

```

```

fun det3::point  $\Rightarrow$  point  $\Rightarrow$  point  $\Rightarrow$  real where det3 (xp, yp) (xq, yq) (xr, yr) =
   $xp * yq + yp * xr + xq * yr - yq * xr - yp * xq - xp * yr$ 

```

```

lemma det3-def':
   $\text{det3 } p \ q \ r = \text{fst } p * \text{snd } q + \text{snd } p * \text{fst } r + \text{fst } q * \text{snd } r -$ 
   $\text{snd } q * \text{fst } r - \text{snd } p * \text{fst } q - \text{fst } p * \text{snd } r$ 
  <proof>

```

```

lemma det3-eq-det:  $\text{det3 } (xa, ya) \ (xb, yb) \ (xc, yc) =$ 
   $\text{det } (\text{vector } [\text{vector } [xa, ya, 1], \text{vector } [xb, yb, 1], \text{vector } [xc, yc, 1]]::\text{real}^{\wedge}3)$ 
  <proof>

```

```

declare det3.simps[simp del]

```

```

lemma det3-self23[simp]:  $\text{det3 } a \ b \ b = 0$ 
and det3-self12[simp]:  $\text{det3 } b \ b \ a = 0$ 
  <proof>

```

**lemma**

*coll-ex-scaling:*

**assumes**  $b \neq c$

**assumes**  $d: \det3\ a\ b\ c = 0$

**shows**  $\exists r. a = b + r *_{\mathbb{R}} (c - b)$

*<proof>*

**lemma** *cramer*:  $\neg \det3\ s\ t\ q = 0 \implies$

$(\det3\ t\ p\ r) = ((\det3\ t\ q\ r) * (\det3\ s\ t\ p) + (\det3\ t\ p\ q) * (\det3\ s\ t\ r)) / (\det3\ s\ t\ q)$

*<proof>*

**lemma** *convex-comb-dets*:

**assumes**  $\det3\ p\ q\ r > 0$

**shows**  $s = (\det3\ s\ q\ r / \det3\ p\ q\ r) *_{\mathbb{R}} p + (\det3\ p\ s\ r / \det3\ p\ q\ r) *_{\mathbb{R}} q +$   
 $(\det3\ p\ q\ s / \det3\ p\ q\ r) *_{\mathbb{R}} r$

**(is ?lhs = ?rhs)**

*<proof>*

**lemma** *four-points-aligned*:

**assumes**  $c: \det3\ t\ p\ q = 0\ \det3\ t\ q\ r = 0$

**assumes** *distinct*:  $\text{distinct5}\ t\ s\ p\ q\ r$

**shows**  $\det3\ t\ r\ p = 0\ \det3\ p\ q\ r = 0$

*<proof>*

**lemma** *det-identity*:

$\det3\ t\ p\ q * \det3\ t\ s\ r + \det3\ t\ q\ r * \det3\ t\ s\ p + \det3\ t\ r\ p * \det3\ t\ s\ q = 0$

*<proof>*

**lemma** *det3-eq-zeroI*:

**assumes**  $p = q + x *_{\mathbb{R}} (t - q)$

**shows**  $\det3\ q\ t\ p = 0$

*<proof>*

**lemma** *det3-rotate*:  $\det3\ a\ b\ c = \det3\ c\ a\ b$

*<proof>*

**lemma** *det3-switch*:  $\det3\ a\ b\ c = -\det3\ a\ c\ b$

*<proof>*

**lemma** *det3-switch'*:  $\det3\ a\ b\ c = -\det3\ b\ a\ c$

*<proof>*

**lemma** *det3-pos-transitive-coll*:

$\det3\ t\ s\ p > 0 \implies \det3\ t\ s\ r \geq 0 \implies \det3\ t\ p\ q \geq 0 \implies$

$\det3\ t\ q\ r > 0 \implies \det3\ t\ s\ q = 0 \implies \det3\ t\ p\ r > 0$

*<proof>*

**lemma** *det3-pos-transitive*:

$det3\ t\ s\ p > 0 \implies det3\ t\ s\ q \geq 0 \implies det3\ t\ s\ r \geq 0 \implies det3\ t\ p\ q \geq 0 \implies$   
 $det3\ t\ q\ r > 0 \implies det3\ t\ p\ r > 0$   
 ⟨proof⟩

**lemma** *det3-zero-translate-plus[simp]*:  $det3\ (a + x)\ (b + x)\ (c + x) = 0 \iff det3\ a\ b\ c = 0$   
 ⟨proof⟩

**lemma** *det3-zero-translate-plus'[simp]*:  $det3\ (a)\ (a + b)\ (a + c) = 0 \iff det3\ 0\ b\ c = 0$   
 ⟨proof⟩

**lemma**  
*det30-zero-scaleR1*:  
 $0 < e \implies det3\ 0\ xr\ P = 0 \implies det3\ 0\ (e *R\ xr)\ P = 0$   
 ⟨proof⟩

**lemma** *det3-same[simp]*:  $det3\ a\ x\ x = 0$   
 ⟨proof⟩

**lemma**  
*det30-zero-scaleR2*:  
 $0 < e \implies det3\ 0\ P\ xr = 0 \implies det3\ 0\ P\ (e *R\ xr) = 0$   
 ⟨proof⟩

**lemma** *det3-eq-zero*:  $e \neq 0 \implies det3\ 0\ xr\ (e *R\ Q) = 0 \iff det3\ 0\ xr\ Q = 0$   
 ⟨proof⟩

**lemma** *det30-plus-scaled3[simp]*:  $det3\ 0\ a\ (b + x *R\ a) = 0 \iff det3\ 0\ a\ b = 0$   
 ⟨proof⟩

**lemma** *det30-plus-scaled2[simp]*:  
**shows**  $det3\ 0\ (a + x *R\ a)\ b = 0 \iff (if\ x = -1\ then\ True\ else\ det3\ 0\ a\ b = 0)$   
 (is ?lhs = ?rhs)  
 ⟨proof⟩

**lemma** *det30-uminus2[simp]*:  $det3\ 0\ (-a)\ (b) = 0 \iff det3\ 0\ a\ b = 0$   
**and** *det30-uminus3[simp]*:  $det3\ 0\ a\ (-b) = 0 \iff det3\ 0\ a\ b = 0$   
 ⟨proof⟩

**lemma** *det30-minus-scaled3[simp]*:  $det3\ 0\ a\ (b - x *R\ a) = 0 \iff det3\ 0\ a\ b = 0$   
 ⟨proof⟩

**lemma** *det30-scaled-minus3[simp]*:  $det3\ 0\ a\ (e *R\ a - b) = 0 \iff det3\ 0\ a\ b = 0$   
 ⟨proof⟩

**lemma** *det30-minus-scaled2[simp]*:  
 $det3\ 0\ (a - x *R\ a)\ b = 0 \iff (if\ x = 1\ then\ True\ else\ det3\ 0\ a\ b = 0)$   
 ⟨proof⟩

**lemma** *det3-nonneg-scaleR1*:

$0 < e \implies \text{det3 } 0 \text{ } x r \text{ } P \geq 0 \implies \text{det3 } 0 \text{ } (e *_R x r) \text{ } P \geq 0$   
(proof)

**lemma** *det3-nonneg-scaleR1-eq*:

$0 < e \implies \text{det3 } 0 \text{ } (e *_R x r) \text{ } P \geq 0 \iff \text{det3 } 0 \text{ } x r \text{ } P \geq 0$   
(proof)

**lemma** *det3-translate-origin*: *NO-MATCH*  $0 \text{ } p \implies \text{det3 } p \text{ } q \text{ } r = \text{det3 } 0 \text{ } (q - p) \text{ } (r - p)$   
(proof)

**lemma** *det3-nonneg-scaleR-segment2*:

**assumes**  $\text{det3 } x \text{ } y \text{ } z \geq 0$   
**assumes**  $a > 0$   
**shows**  $\text{det3 } x \text{ } ((1 - a) *_R x + a *_R y) \text{ } z \geq 0$   
(proof)

**lemma** *det3-nonneg-scaleR-segment1*:

**assumes**  $\text{det3 } x \text{ } y \text{ } z \geq 0$   
**assumes**  $0 \leq a < 1$   
**shows**  $\text{det3 } ((1 - a) *_R x + a *_R y) \text{ } y \text{ } z \geq 0$   
(proof)

## 8.2 Strict CCW Predicate

**definition**  $\text{ccw}' \text{ } p \text{ } q \text{ } r \iff 0 < \text{det3 } p \text{ } q \text{ } r$

**interpretation** *ccw'*: *ccw-vector-space ccw'*  
(proof)

**interpretation** *ccw'*: *linorder-list0 ccw' x for x* (proof)

**lemma** *ccw'-contra*:  $\text{ccw}' \text{ } t \text{ } r \text{ } q \implies \text{ccw}' \text{ } t \text{ } q \text{ } r = \text{False}$   
(proof)

**lemma** *not-ccw'-eq*:  $\neg \text{ccw}' \text{ } t \text{ } p \text{ } s \iff \text{ccw}' \text{ } t \text{ } s \text{ } p \vee \text{det3 } t \text{ } s \text{ } p = 0$   
(proof)

**lemma** *neg-left-right-of*:  $\text{ccw}' \text{ } a \text{ } b \text{ } c \implies \text{ccw}' \text{ } a \text{ } c \text{ } d \implies b \neq d$   
(proof)

**lemma** *ccw'-subst-collinear*:

**assumes**  $\text{det3 } t \text{ } r \text{ } s = 0$   
**assumes**  $s \neq t$   
**assumes**  $\text{ccw}' \text{ } t \text{ } r \text{ } p$   
**shows**  $\text{ccw}' \text{ } t \text{ } s \text{ } p \vee \text{ccw}' \text{ } t \text{ } p \text{ } s$   
(proof)



**lemma** *ccw'-sorted-scaleR*:  $ccw'.sortedP\ 0\ xs \implies r > 0 \implies ccw'.sortedP\ 0\ (map\ ((*_R)\ r)\ xs)$   
 ⟨*proof*⟩

### 8.3 Collinearity

**abbreviation**  $coll\ a\ b\ c \equiv det3\ a\ b\ c = 0$

**lemma** *coll-zero*[*intro, simp*]:  $coll\ 0\ z\ 0$   
 ⟨*proof*⟩

**lemma** *coll-zero1*[*intro, simp*]:  $coll\ 0\ 0\ z$   
 ⟨*proof*⟩

**lemma** *coll-self*[*intro, simp*]:  $coll\ 0\ z\ z$   
 ⟨*proof*⟩

**lemma** *ccw'-not-coll*:  
 $ccw'\ a\ b\ c \implies \neg coll\ a\ b\ c$   
 $ccw'\ a\ b\ c \implies \neg coll\ a\ c\ b$   
 $ccw'\ a\ b\ c \implies \neg coll\ b\ a\ c$   
 $ccw'\ a\ b\ c \implies \neg coll\ b\ c\ a$   
 $ccw'\ a\ b\ c \implies \neg coll\ c\ a\ b$   
 $ccw'\ a\ b\ c \implies \neg coll\ c\ b\ a$   
 ⟨*proof*⟩

**lemma** *coll-add*:  $coll\ 0\ x\ y \implies coll\ 0\ x\ z \implies coll\ 0\ x\ (y + z)$   
 ⟨*proof*⟩

**lemma** *coll-scaleR-left-eq*[*simp*]:  $coll\ 0\ (r *_R\ x)\ y \longleftrightarrow r = 0 \vee coll\ 0\ x\ y$   
 ⟨*proof*⟩

**lemma** *coll-scaleR-right-eq*[*simp*]:  $coll\ 0\ y\ (r *_R\ x) \longleftrightarrow r = 0 \vee coll\ 0\ y\ x$   
 ⟨*proof*⟩

**lemma** *coll-scaleR*:  $coll\ 0\ x\ y \implies coll\ 0\ (r *_R\ x)\ y$   
 ⟨*proof*⟩

**lemma** *coll-sum-list*:  $(\bigwedge y. y \in set\ ys \implies coll\ 0\ x\ y) \implies coll\ 0\ x\ (sum-list\ ys)$   
 ⟨*proof*⟩

**lemma** *scaleR-left-normalize*:  
**fixes**  $a :: real$  **and**  $b c :: 'a :: real-vector$   
**shows**  $a *_R\ b = c \longleftrightarrow (if\ a = 0\ then\ c = 0\ else\ b = c /_R\ a)$   
 ⟨*proof*⟩

**lemma** *coll-scale-pair*:  $coll\ 0\ (a, b)\ (c, d) \implies (a, b) \neq 0 \implies (\exists x. (c, d) = x *_R\ (a, b))$

*<proof>*

**lemma** *coll-scale*:  $\text{coll } 0 \ r \ q \implies r \neq 0 \implies (\exists x. q = x *_R r)$   
*<proof>*

**lemma** *coll-add-trans*:

**assumes**  $\text{coll } 0 \ x \ (y + z)$

**assumes**  $\text{coll } 0 \ y \ z$

**assumes**  $x \neq 0$

**assumes**  $y \neq 0$

**assumes**  $z \neq 0$

**assumes**  $y + z \neq 0$

**shows**  $\text{coll } 0 \ x \ z$

*<proof>*

**lemma** *coll-commute*:  $\text{coll } 0 \ a \ b \longleftrightarrow \text{coll } 0 \ b \ a$

*<proof>*

**lemma** *coll-add-cancel*:  $\text{coll } 0 \ a \ (a + b) \implies \text{coll } 0 \ a \ b$

*<proof>*

**lemma** *coll-trans*:

$\text{coll } 0 \ a \ b \implies \text{coll } 0 \ a \ c \implies a \neq 0 \implies \text{coll } 0 \ b \ c$

*<proof>*

**lemma** *sum-list-posI*:

**fixes**  $xs::'a::\text{ordered-comm-monoid-add list}$

**shows**  $(\bigwedge x. x \in \text{set } xs \implies x > 0) \implies xs \neq [] \implies \text{sum-list } xs > 0$

*<proof>*

**lemma** *nonzero-fstI*[*intro, simp*]:  $\text{fst } x \neq 0 \implies x \neq 0$

**and** *nonzero-sndI*[*intro, simp*]:  $\text{snd } x \neq 0 \implies x \neq 0$

*<proof>*

**lemma** *coll-sum-list-trans*:

$xs \neq [] \implies \text{coll } 0 \ a \ (\text{sum-list } xs) \implies (\bigwedge x. x \in \text{set } xs \implies \text{coll } 0 \ x \ y) \implies$

$(\bigwedge x. x \in \text{set } xs \implies \text{coll } 0 \ x \ (\text{sum-list } xs)) \implies$

$(\bigwedge x. x \in \text{set } xs \implies \text{snd } x > 0) \implies a \neq 0 \implies \text{coll } 0 \ a \ y$

*<proof>*

**lemma** *sum-list-coll-ex-scale*:

**assumes**  $\text{coll}: \bigwedge x. x \in \text{set } xs \implies \text{coll } 0 \ z \ x$

**assumes**  $\text{nz}: z \neq 0$

**shows**  $\exists r. \text{sum-list } xs = r *_R z$

*<proof>*

**lemma** *sum-list-filter-coll-ex-scale*:  $z \neq 0 \implies \exists r. \text{sum-list } (\text{filter } (\text{coll } 0 \ z) \ zs) =$   
 $r *_R z$

*<proof>*

```

end
theory Polygon
imports Counterclockwise-2D-Strict
begin

```

## 8.4 Polygonal chains

**definition**  $\text{polychain } xs = (\forall i. \text{Suc } i < \text{length } xs \longrightarrow \text{snd } (xs ! i) = (\text{fst } (xs ! \text{Suc } i)))$

**lemma**  $\text{polychainI}$ :

**assumes**  $\bigwedge i. \text{Suc } i < \text{length } xs \implies \text{snd } (xs ! i) = \text{fst } (xs ! \text{Suc } i)$

**shows**  $\text{polychain } xs$

$\langle \text{proof} \rangle$

**lemma**  $\text{polychain-Nil[simp]}$ :  $\text{polychain } [] = \text{True}$

**and**  $\text{polychain-singleton[simp]}$ :  $\text{polychain } [x] = \text{True}$

$\langle \text{proof} \rangle$

**lemma**  $\text{polychain-Cons}$ :

$\text{polychain } (y \# ys) = (\text{if } ys = [] \text{ then True else } \text{snd } y = \text{fst } (ys ! 0) \wedge \text{polychain } ys)$

$\langle \text{proof} \rangle$

**lemma**  $\text{polychain-appendI}$ :

$\text{polychain } xs \implies \text{polychain } ys \implies (xs \neq [] \implies ys \neq [] \implies \text{snd } (\text{last } xs) = \text{fst } (\text{hd } ys)) \implies$

$\text{polychain } (xs @ ys)$

$\langle \text{proof} \rangle$

**fun**  $\text{pairself}$  **where**  $\text{pairself } f (x, y) = (f x, f y)$

**lemma**  $\text{pairself-apply}$ :  $\text{pairself } f x = (f (\text{fst } x), f (\text{snd } x))$

$\langle \text{proof} \rangle$

**lemma**  $\text{polychain-map-pairself}$ :  $\text{polychain } xs \implies \text{polychain } (\text{map } (\text{pairself } f) xs)$

$\langle \text{proof} \rangle$

**definition**  $\text{convex-polychain } xs \longleftrightarrow$

$(\text{polychain } xs \wedge$

$(\forall i. \text{Suc } i < \text{length } xs \longrightarrow \text{det3 } (\text{fst } (xs ! i)) (\text{snd } (xs ! i)) (\text{snd } (xs ! \text{Suc } i)) > 0))$

**lemma**  $\text{convex-polychain-Cons2[simp]}$ :

$\text{convex-polychain } (x \# y \# zs) \longleftrightarrow$

$\text{snd } x = \text{fst } y \wedge \text{det3 } (\text{fst } x) (\text{fst } y) (\text{snd } y) > 0 \wedge \text{convex-polychain } (y \# zs)$

$\langle \text{proof} \rangle$

**lemma** *convex-polychain-ConsD*:  
**assumes** *convex-polychain* (x#xs)  
**shows** *convex-polychain* xs  
⟨proof⟩

**definition**

*convex-polygon* xs  $\longleftrightarrow$  (*convex-polychain* xs  $\wedge$  (xs  $\neq$  []  $\longrightarrow$  fst (hd xs) = snd (last xs)))

**lemma** *convex-polychain-Nil[simp]*: *convex-polychain* [] = True  
**and** *convex-polychain-Cons[simp]*: *convex-polychain* [x] = True  
⟨proof⟩

**lemma** *convex-polygon-Cons2[simp]*:  
*convex-polygon* (x#y#zs)  $\longleftrightarrow$  fst x = snd (last (y#zs))  $\wedge$  *convex-polychain* (x#y#zs)  
⟨proof⟩

**lemma** *polychain-append-connected*:  
*polychain* (xs @ ys)  $\implies$  xs  $\neq$  []  $\implies$  ys  $\neq$  []  $\implies$  fst (hd ys) = snd (last xs)  
⟨proof⟩

**lemma** *convex-polychain-appendI*:  
**assumes** *cxs*: *convex-polychain* xs  
**assumes** *cys*: *convex-polychain* ys  
**assumes** *pxy*: *polychain* (xs @ ys)  
**assumes** xs  $\neq$  []  $\implies$  ys  $\neq$  []  $\implies$  det3 (fst (last xs)) (snd (last xs)) (snd (hd ys))  
 $> 0$   
**shows** *convex-polychain* (xs @ ys)  
⟨proof⟩

**lemma** *convex-polychainI*:  
**assumes** *polychain* xs  
**assumes**  $\bigwedge i. \text{Suc } i < \text{length } xs \implies \text{det3 } (\text{fst } (xs ! i)) (\text{snd } (xs ! i)) (\text{snd } (xs ! \text{Suc } i)) > 0$   
**shows** *convex-polychain* xs  
⟨proof⟩

**lemma** *convex-polygon-skip*:  
**assumes** *convex-polygon* (x # y # z # w # ws)  
**assumes** *ccw'.sortedP* (fst x) (map snd (butlast (x # y # z # w # ws)))  
**shows** *convex-polygon* ((fst x, snd y) # z # w # ws)  
⟨proof⟩

**primrec** *polychain-of::'a::ab-group-add  $\Rightarrow$  'a list  $\Rightarrow$  ('a\*'a) list where*  
*polychain-of* xc [] = []  
| *polychain-of* xc (xm#xs) = (xc, xc + xm)#*polychain-of* (xc + xm) xs

**lemma** *in-set-polychain-ofD*:  $ab \in \text{set } (\text{polychain-of } x \text{ } xs) \implies (\text{snd } ab - \text{fst } ab) \in \text{set } xs$

*<proof>*

**lemma** *fst-polychain-of-nth-0[simp]*:  $xs \neq [] \implies \text{fst } ((\text{polychain-of } p \text{ } xs) ! 0) = p$

*<proof>*

**lemma** *fst-hd-polychain-of*:  $xs \neq [] \implies \text{fst } (\text{hd } (\text{polychain-of } x \text{ } xs)) = x$

*<proof>*

**lemma** *length-polychain-of-eq[simp]*:

**shows**  $\text{length } (\text{polychain-of } p \text{ } qs) = \text{length } qs$

*<proof>*

**lemma**

*polychain-of-subsequent-eq*:

**assumes**  $\text{Suc } i < \text{length } qs$

**shows**  $\text{snd } (\text{polychain-of } p \text{ } qs ! i) = \text{fst } (\text{polychain-of } p \text{ } qs ! \text{Suc } i)$

*<proof>*

**lemma** *polychain-of-eq-empty-iff[simp]*:  $\text{polychain-of } p \text{ } xs = [] \longleftrightarrow xs = []$

*<proof>*

**lemma** *in-set-polychain-of-imp-sum-list*:

**assumes**  $z \in \text{set } (\text{polychain-of } Pc \text{ } Ps)$

**obtains**  $d$  **where**  $z = (Pc + \text{sum-list } (\text{take } d \text{ } Ps), Pc + \text{sum-list } (\text{take } (\text{Suc } d) \text{ } Ps))$

*<proof>*

**lemma** *last-polychain-of*:  $\text{length } xs > 0 \implies \text{snd } (\text{last } (\text{polychain-of } p \text{ } xs)) = p + \text{sum-list } xs$

*<proof>*

**lemma** *polychain-of-singleton-iff*:  $\text{polychain-of } p \text{ } xs = [a] \longleftrightarrow \text{fst } a = p \wedge xs = [(\text{snd } a - p)]$

*<proof>*

**lemma** *polychain-of-add*:  $\text{polychain-of } (x + y) \text{ } xs = \text{map } (((+) (y, y))) (\text{polychain-of } x \text{ } xs)$

*<proof>*

## 8.5 Dirvec: Inverse of Polychain

**primrec** *dirvec* **where**  $\text{dirvec } (x, y) = (y - x)$

**lemma** *dirvec-minus*:  $\text{dirvec } x = \text{snd } x - \text{fst } x$

*<proof>*

**lemma** *dirvec-nth-polychain-of*:  $n < \text{length } xs \implies \text{dirvec } ((\text{polychain-of } p \text{ } xs) ! n)$

) = (xs ! n)  
 ⟨proof⟩

**lemma** *dirvec-hd-polychain-of*:  $xs \neq [] \implies \text{dirvec } (\text{hd } (\text{polychain-of } p \text{ } xs)) = (\text{hd } xs)$   
 ⟨proof⟩

**lemma** *dirvec-last-polychain-of*:  $xs \neq [] \implies \text{dirvec } (\text{last } (\text{polychain-of } p \text{ } xs)) = (\text{last } xs)$   
 ⟨proof⟩

**lemma** *map-dirvec-polychain-of[simp]*:  $\text{map dirvec } (\text{polychain-of } x \text{ } xs) = xs$   
 ⟨proof⟩

## 8.6 Polychain of Sorted (*polychain-of*, *ccw'.sortedP*)

**lemma** *ccw'-sortedP-translateD*:  
 $\text{linorder-list0.sortedP } (ccw' \ x0) (\text{map } ((+) \ x \ o \ g) \ xs) \implies$   
 $\text{linorder-list0.sortedP } (ccw' \ (x0 - x)) (\text{map } g \ xs)$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-translateI*:  
 $\text{linorder-list0.sortedP } (ccw' \ (x0 - x)) (\text{map } g \ xs) \implies$   
 $\text{linorder-list0.sortedP } (ccw' \ x0) (\text{map } ((+) \ x \ o \ g) \ xs)$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-translate-comp[simp]*:  
 $\text{linorder-list0.sortedP } (ccw' \ x0) (\text{map } ((+) \ x \ o \ g) \ xs) \longleftrightarrow$   
 $\text{linorder-list0.sortedP } (ccw' \ (x0 - x)) (\text{map } g \ xs)$   
 ⟨proof⟩

**lemma** *snd-plus-commute*:  $\text{snd } \circ \ (+) \ (x0, x0) = (+) \ x0 \ o \ \text{snd}$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-renormalize*:  
 $ccw'.sortedP \ a \ (\text{map } \text{snd } (\text{polychain-of } (x0 + x) \ xs)) \longleftrightarrow$   
 $ccw'.sortedP \ (a - x0) \ (\text{map } \text{snd } (\text{polychain-of } x \ xs))$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-polychain-of01*:  
**shows**  $ccw'.sortedP \ 0 \ [u] \implies ccw'.sortedP \ x0 \ (\text{map } \text{snd } (\text{polychain-of } x0 \ [u]))$   
**and**  $ccw'.sortedP \ 0 \ [] \implies ccw'.sortedP \ x0 \ (\text{map } \text{snd } (\text{polychain-of } x0 \ []))$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-polychain-of2*:  
**assumes**  $ccw'.sortedP \ 0 \ [u, v]$   
**shows**  $ccw'.sortedP \ x0 \ (\text{map } \text{snd } (\text{polychain-of } x0 \ [u, v]))$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-polychain-of3*:  
**assumes** *ccw'.sortedP 0 (u#v#w#xs)*  
**shows** *ccw'.sortedP x0 (map snd (polychain-of x0 (u#v#w#xs)))*  
 $\langle$ *proof* $\rangle$

**lemma** *ccw'-sortedP-polychain-of-snd*:  
**assumes** *ccw'.sortedP 0 xs*  
**shows** *ccw'.sortedP x0 (map snd (polychain-of x0 xs))*  
 $\langle$ *proof* $\rangle$

**lemma** *ccw'-sortedP-implies-distinct*:  
**assumes** *ccw'.sortedP x qs*  
**shows** *distinct qs*  
 $\langle$ *proof* $\rangle$

**lemma** *ccw'-sortedP-implies-nonaligned*:  
**assumes** *ccw'.sortedP x qs*  
**assumes** *y ∈ set qs z ∈ set qs y ≠ z*  
**shows**  $\neg$  *coll x y z*  
 $\langle$ *proof* $\rangle$

**lemma** *list-all-mp*: *list-all P xs  $\implies$  ( $\bigwedge x. x \in \text{set } xs \implies P x \implies Q x$ )  $\implies$  list-all Q xs*  
 $\langle$ *proof* $\rangle$

**lemma**  
*ccw'-scale-origin*:  
**assumes** *e ∈ UNIV  $\rightarrow$  {0 <..<> 1}*  
**assumes** *x ∈ set (polychain-of Pc (P # QRRs))*  
**assumes** *ccw'.sortedP 0 (P # QRRs)*  
**assumes** *ccw' (fst x) (snd x) (P + (Pc + ( $\sum_{P \in \text{set } QRRs} e P *_R P$ )))*  
**shows** *ccw' (fst x) (snd x) (e P \*\_R P + (Pc + ( $\sum_{P \in \text{set } QRRs} e P *_R P$ )))*  
 $\langle$ *proof* $\rangle$

**lemma** *polychain-of-ccw-convex*:  
**assumes** *e ∈ UNIV  $\rightarrow$  {0 <..<> 1}*  
**assumes** *sorted: linorder-list0.sortedP (ccw' 0) (P#Q#Ps)*  
**shows** *list-all*  
 $(\lambda(xi, xj). ccw' xi xj (Pc + ( $\sum P \in \text{set } (P\#Q\#Ps). e P *_R P$ )))$   
 $(polychain-of Pc (P\#Q\#Ps))$   
 $\langle$ *proof* $\rangle$

**lemma** *polychain-of-ccw*:  
**assumes** *e ∈ UNIV  $\rightarrow$  {0 <..<> 1}*  
**assumes** *sorted: ccw'.sortedP 0 qs*  
**assumes** *qs: length qs ≠ 1*  
**shows** *list-all ( $\lambda(xi, xj). ccw' xi xj (Pc + ( $\sum P \in \text{set } qs. e P *_R P$ ))) (polychain-of Pc qs)$*   
 $\langle$ *proof* $\rangle$

**lemma** *in-polychain-of-ccw*:  
**assumes**  $e \in UNIV \rightarrow \{0 < \dots < 1\}$   
**assumes**  $ccw'.sortedP\ 0\ qs$   
**assumes**  $length\ qs \neq 1$   
**assumes**  $seg \in set\ (polychain-of\ Pc\ qs)$   
**shows**  $ccw'\ (fst\ seg)\ (snd\ seg)\ (Pc + (\sum P \in set\ qs.\ e\ P *_{R}\ P))$   
 $\langle proof \rangle$

**lemma** *distinct-butlast-ne-last*:  $distinct\ xs \implies x \in set\ (butlast\ xs) \implies x \neq last\ xs$   
 $\langle proof \rangle$

**lemma**  
*ccw'-sortedP-convex-rotate-aux*:  
**assumes**  $ccw'.sortedP\ 0\ (zs)\ ccw'.sortedP\ x\ (map\ snd\ (polychain-of\ x\ (zs)))$   
**shows**  $ccw'.sortedP\ (snd\ (last\ (polychain-of\ x\ (zs))))\ (map\ snd\ (butlast\ (polychain-of\ x\ (zs))))$   
 $\langle proof \rangle$

**lemma** *ccw'-polychain-of-sorted-center-last*:  
**assumes** *set-butlast*:  $(c, d) \in set\ (butlast\ (polychain-of\ x0\ xs))$   
**assumes** *sorted*:  $ccw'.sortedP\ 0\ xs$   
**assumes** *ne*:  $xs \neq []$   
**shows**  $ccw'\ x0\ d\ (snd\ (last\ (polychain-of\ x0\ xs)))$   
 $\langle proof \rangle$

**end**

## 9 CCW for Arbitrary Points in the Plane

**theory** *Counterclockwise-2D-Arbitrary*  
**imports** *Counterclockwise-2D-Strict*  
**begin**

### 9.1 Interpretation of Knuth's axioms in the plane

**definition** *lex::point  $\Rightarrow$  point  $\Rightarrow$  bool* **where**  
 $lex\ p\ q \longleftrightarrow (fst\ p < fst\ q \vee fst\ p = fst\ q \wedge snd\ p < snd\ q \vee p = q)$

**definition** *psi::point  $\Rightarrow$  point  $\Rightarrow$  point  $\Rightarrow$  bool* **where**  
 $psi\ p\ q\ r \longleftrightarrow (lex\ p\ q \wedge lex\ q\ r)$

**definition** *ccw::point  $\Rightarrow$  point  $\Rightarrow$  point  $\Rightarrow$  bool* **where**  
 $ccw\ p\ q\ r \longleftrightarrow ccw'\ p\ q\ r \vee (det3\ p\ q\ r = 0 \wedge (psi\ p\ q\ r \vee psi\ q\ r\ p \vee psi\ r\ p\ q))$

**interpretation** *ccw*: *linorder-list0* *ccw* *x* **for** *x*  $\langle proof \rangle$

**lemma** *ccw'-imp-ccw*:  $ccw'\ a\ b\ c \implies ccw\ a\ b\ c$   
 $\langle proof \rangle$



**lemma** *ccw-ncoll-imp-ccw*:  $ccw\ a\ b\ c \implies \neg coll\ a\ b\ c \implies ccw'\ a\ b\ c$   
 ⟨proof⟩

**lemma** *ccw-translate*:  $ccw\ p\ (p + q)\ (p + r) = ccw\ 0\ q\ r$   
 ⟨proof⟩

**lemma** *ccw-translate-origin*: *NO-MATCH*  $0\ p \implies ccw\ p\ q\ r = ccw\ 0\ (q - p)\ (r - p)$   
 ⟨proof⟩

**lemma** *psi-scale*:  
 $psi\ (r *_{R}\ a)\ (r *_{R}\ b)\ 0 = (if\ r > 0\ then\ psi\ a\ b\ 0\ else\ if\ r < 0\ then\ psi\ 0\ b\ a\ else\ True)$   
 $psi\ (r *_{R}\ a)\ 0\ (r *_{R}\ b) = (if\ r > 0\ then\ psi\ a\ 0\ b\ else\ if\ r < 0\ then\ psi\ b\ 0\ a\ else\ True)$   
 $psi\ 0\ (r *_{R}\ a)\ (r *_{R}\ b) = (if\ r > 0\ then\ psi\ 0\ a\ b\ else\ if\ r < 0\ then\ psi\ b\ a\ 0\ else\ True)$   
 ⟨proof⟩

**lemma** *ccw-scale23*:  $ccw\ 0\ a\ b \implies r > 0 \implies ccw\ 0\ (r *_{R}\ a)\ (r *_{R}\ b)$   
 ⟨proof⟩

**lemma** *psi-notI*:  $distinct3\ p\ q\ r \implies psi\ p\ q\ r \implies \neg psi\ q\ p\ r$   
 ⟨proof⟩

**lemma** *not-lex-eq*:  $\neg lex\ a\ b \longleftrightarrow lex\ b\ a \wedge a \neq b$   
 ⟨proof⟩

**lemma** *lex-trans*:  $lex\ a\ b \implies lex\ b\ c \implies lex\ a\ c$   
 ⟨proof⟩

**lemma** *lex-sym-eqI*:  $lex\ a\ b \implies lex\ b\ a \implies a = b$   
**and** *lex-sym-eq-iff*:  $lex\ a\ b \implies lex\ b\ a \longleftrightarrow a = b$   
 ⟨proof⟩

**lemma** *lex-refl[simp]*:  $lex\ p\ p$   
 ⟨proof⟩

**lemma** *psi-disjuncts*:  
 $distinct3\ p\ q\ r \implies psi\ p\ q\ r \vee psi\ p\ r\ q \vee psi\ q\ r\ p \vee psi\ q\ p\ r \vee psi\ r\ p\ q \vee psi\ r\ q\ p$   
 ⟨proof⟩

**lemma** *nlex-ccw-left*:  $lex\ x\ 0 \implies ccw\ 0\ (0, 1)\ x$   
 ⟨proof⟩

**interpretation** *ccw-system123* *ccw*  
 ⟨proof⟩

**lemma** *lex-scaleR-nonneg*:  $\text{lex } a \ b \implies r \geq 0 \implies \text{lex } a \ (a + r *_R (b - a))$   
*<proof>*

**lemma** *lex-scale1-zero*:  
 $\text{lex } (v *_R u) \ 0 = (\text{if } v > 0 \text{ then } \text{lex } u \ 0 \text{ else if } v < 0 \text{ then } \text{lex } 0 \ u \text{ else } \text{True})$   
**and** *lex-scale2-zero*:  
 $\text{lex } 0 \ (v *_R u) = (\text{if } v > 0 \text{ then } \text{lex } 0 \ u \text{ else if } v < 0 \text{ then } \text{lex } u \ 0 \text{ else } \text{True})$   
*<proof>*

**lemma** *nlex-add*:  
**assumes**  $\text{lex } a \ 0 \ \text{lex } b \ 0$   
**shows**  $\text{lex } (a + b) \ 0$   
*<proof>*

**lemma** *nlex-sum*:  
**assumes** *finite*  $X$   
**assumes**  $\bigwedge x. x \in X \implies \text{lex } (f \ x) \ 0$   
**shows**  $\text{lex } (\text{sum } f \ X) \ 0$   
*<proof>*

**lemma** *abs-add-nlex*:  
**assumes** *coll*  $0 \ a \ b$   
**assumes**  $\text{lex } a \ 0$   
**assumes**  $\text{lex } b \ 0$   
**shows**  $\text{abs } (a + b) = \text{abs } a + \text{abs } b$   
*<proof>*

**lemma** *lex-sum-list*:  $(\bigwedge x. x \in \text{set } xs \implies \text{lex } x \ 0) \implies \text{lex } (\text{sum-list } xs) \ 0$   
*<proof>*

**lemma**  
*abs-sum-list-coll*:  
**assumes** *coll*: *list-all*  $(\text{coll } 0 \ x) \ xs$   
**assumes**  $x \neq 0$   
**assumes** *up*: *list-all*  $(\lambda x. \text{lex } x \ 0) \ xs$   
**shows**  $\text{abs } (\text{sum-list } xs) = \text{sum-list } (\text{map } \text{abs } xs)$   
*<proof>*

**lemma** *lex-diff1*:  $\text{lex } (a - b) \ c = \text{lex } a \ (c + b)$   
**and** *lex-diff2*:  $\text{lex } c \ (a - b) = \text{lex } (c + b) \ a$   
*<proof>*

**lemma** *sum-list-eq-0-iff-nonpos*:  
**fixes**  $xs::'a::\text{ordered-ab-group-add list}$   
**shows**  $\text{list-all } (\lambda x. x \leq 0) \ xs \implies \text{sum-list } xs = 0 \iff (\forall n \in \text{set } xs. n = 0)$   
*<proof>*

**lemma** *sum-list-nlex-eq-zeroI*:

**assumes** *nlex*: *list-all* ( $\lambda x. \text{lex } x \ 0$ ) *xs*  
**assumes** *sum-list*  $xs = 0$   
**assumes**  $x \in \text{set } xs$   
**shows**  $x = 0$   
 <proof>

**lemma** *sum-list-eq0I*:  $(\forall x \in \text{set } xs. x = 0) \implies \text{sum-list } xs = 0$   
 <proof>

**lemma** *sum-list-nlex-eq-zero-iff*:  
**assumes** *nlex*: *list-all* ( $\lambda x. \text{lex } x \ 0$ ) *xs*  
**shows**  $\text{sum-list } xs = 0 \iff \text{list-all } ((=) \ 0) \ xs$   
 <proof>

**lemma**  
**assumes** *lex p q lex q r*  $0 \leq a \ 0 \leq b \ 0 \leq c \ a + b + c = 1$   
**assumes** *comb-def*:  $\text{comb} = a *_R p + b *_R q + c *_R r$   
**shows** *lex-convex3*:  $\text{lex } p \ \text{comb} \ \text{lex } \text{comb} \ r$   
 <proof>

**lemma** *lex-convex-self2*:  
**assumes** *lex p q*  $0 \leq a \ a \leq 1$   
**defines**  $r \equiv a *_R p + (1 - a) *_R q$   
**shows** *lex p r* (**is** ?th1)  
**and** *lex r q* (**is** ?th2)  
 <proof>

**lemma** *lex-uminus0[simp]*:  $\text{lex } (-a) \ 0 = \text{lex } 0 \ a$   
 <proof>

**lemma**  
*lex-fst-zero-imp*:  
 $\text{fst } x = 0 \implies \text{lex } x \ 0 \implies \text{lex } y \ 0 \implies \neg \text{coll } 0 \ x \ y \implies \text{ccw}' \ 0 \ y \ x$   
 <proof>

**lemma** *lex-ccw-left*:  $\text{lex } x \ y \implies r > 0 \implies \text{ccw } y \ (y + (0, r)) \ x$   
 <proof>

**lemma** *lex-translate-origin*: *NO-MATCH*  $0 \ a \implies \text{lex } a \ b = \text{lex } 0 \ (b - a)$   
 <proof>

## 9.2 Order prover setup

**definition** *lexs p q*  $\iff (\text{lex } p \ q \wedge p \neq q)$

**lemma** *lexs-irrefl*:  $\neg \text{lexs } p \ p$   
**and** *lexs-imp-lex*:  $\text{lexs } x \ y \implies \text{lex } x \ y$   
**and** *not-lexs*:  $(\neg \text{lexs } x \ y) = (\text{lex } y \ x)$   
**and** *not-lex*:  $(\neg \text{lex } x \ y) = (\text{lexs } y \ x)$

```

and eq-lex-refl:  $x = y \implies \text{lex } x \ y$ 
  <proof>

lemma lexs-trans:  $\text{lexs } x \ y \implies \text{lexs } y \ z \implies \text{lexs } x \ z$ 
  and lexs-lex-trans:  $\text{lexs } x \ y \implies \text{lex } y \ z \implies \text{lexs } x \ z$ 
  and lex-lexs-trans:  $\text{lex } x \ y \implies \text{lexs } y \ z \implies \text{lexs } x \ z$ 
  and lex-neq-trans:  $\text{lex } a \ b \implies a \neq b \implies \text{lexs } a \ b$ 
  and neq-lex-trans:  $a \neq b \implies \text{lex } a \ b \implies \text{lexs } a \ b$ 
  and lexs-imp-neq:  $\text{lexs } a \ b \implies a \neq b$ 
  <proof>

declare
  lexs-irrefl[THEN notE, order add less-reflE: linorder (=) :: point => point =>
  bool lex lexs]
declare lex-refl[order add le-refl: linorder (=) :: point => point => bool lex lexs]
declare lexs-imp-lex[order add less-imp-le: linorder (=) :: point => point => bool
lex lexs]
declare
  not-lexs[THEN iffD2, order add not-lessI: linorder (=) :: point => point => bool
lex lexs]
declare not-lex[THEN iffD2, order add not-leI: linorder (=) :: point => point =>
  bool lex lexs]
declare
  not-lexs[THEN iffD1, order add not-lessD: linorder (=) :: point => point =>
  bool lex lexs]
declare not-lex[THEN iffD1, order add not-leD: linorder (=) :: point => point
  => bool lex lexs]
declare lex-sym-eqI[order add eqI: linorder (=) :: point => point => bool lex lexs]
declare eq-lex-refl[order add eqD1: linorder (=) :: point => point => bool lex lexs]
declare sym[THEN eq-lex-refl, order add eqD2: linorder (=) :: point => point =>
  bool lex lexs]
declare lexs-trans[order add less-trans: linorder (=) :: point => point => bool lex
lexs]
declare lexs-lex-trans[order add less-le-trans: linorder (=) :: point => point =>
  bool lex lexs]
declare lex-lexs-trans[order add le-less-trans: linorder (=) :: point => point =>
  bool lex lexs]
declare lex-trans[order add le-trans: linorder (=) :: point => point => bool lex
lexs]
declare lex-neq-trans[order add le-neq-trans: linorder (=) :: point => point =>
  bool lex lexs]
declare neq-lex-trans[order add neq-le-trans: linorder (=) :: point => point =>
  bool lex lexs]
declare lexs-imp-neq[order add less-imp-neq: linorder (=) :: point => point =>
  bool lex lexs]
declare
  eq-neq-eq-imp-neq[order add eq-neq-eq-imp-neq: linorder (=) :: point => point
  => bool lex lexs]
declare not-sym[order add not-sym: linorder (=) :: point => point => bool lex

```

*lex*]

### 9.3 Contradictions

**lemma**

**assumes** *d*: *distinct4* *s p q r*

**shows** *contra1*:  $\neg(\text{lex } p \ q \wedge \text{lex } q \ r \wedge \text{lex } r \ s \wedge \text{indelta } s \ p \ q \ r)$  (**is** ?*th1*)

**and** *contra2*:  $\neg(\text{lex } s \ p \wedge \text{lex } p \ q \wedge \text{lex } q \ r \wedge \text{indelta } s \ p \ q \ r)$  (**is** ?*th2*)

**and** *contra3*:  $\neg(\text{lex } p \ r \wedge \text{lex } p \ s \wedge \text{lex } q \ r \wedge \text{lex } q \ s \wedge \text{insquare } p \ r \ q \ s)$  (**is** ?*th3*)

*<proof>*

**lemma** *ccw'-subst-psi-disj*:

**assumes** *det3* *t r s = 0*

**assumes** *psi* *t r s*  $\vee$  *psi* *t s r*  $\vee$  *psi* *s r t*

**assumes** *s*  $\neq$  *t*

**assumes** *ccw'* *t r p*

**shows** *ccw'* *t s p*

*<proof>*

**lemma** *lex-contr*:

**assumes** *distinct4* *t s q r*

**assumes** *lex* *t s* *lex* *s r*

**assumes** *det3* *t s r = 0*

**assumes** *ccw'* *t s q*

**assumes** *ccw'* *t q r*

**shows** *False*

*<proof>*

**lemma** *contra4*:

**assumes** *distinct4* *s r q p*

**assumes** *lex*: *lex* *q p* *lex* *p r* *lex* *r s*

**assumes** *ccw*: *ccw* *r q s* *ccw* *r s p* *ccw* *r q p*

**shows** *False*

*<proof>*

**lemma** *not-coll-ordered-lexI*:

**assumes** *l*  $\neq$  *x0*

**and** *lex* *x1 r*

**and** *lex* *x1 l*

**and** *lex* *r x0*

**and** *lex* *l x0*

**and** *ccw'* *x0 l x1*

**and** *ccw'* *x0 x1 r*

**shows** *det3* *x0 l r*  $\neq$  *0*

*<proof>*

**interpretation** *ccw-system4* *ccw*

*<proof>*

**lemma** *lex-total*:  $\text{lex } t \ q \wedge t \neq q \vee \text{lex } q \ t \wedge t \neq q \vee t = q$   
*<proof>*

**lemma**

*ccw-two-up-contr*:

**assumes** *c*:  $\text{ccw}' \ t \ p \ q \ \text{ccw}' \ t \ q \ r$

**assumes** *ccws*:  $\text{ccw } t \ s \ p \ \text{ccw } t \ s \ q \ \text{ccw } t \ s \ r \ \text{ccw } t \ p \ q \ \text{ccw } t \ q \ r \ \text{ccw } t \ r \ p$

**assumes** *distinct*:  $\text{distinct5 } t \ s \ p \ q \ r$

**shows** *False*

*<proof>*

**lemma**

*ccw-transitive-contr*:

**fixes**  $t \ s \ p \ q \ r$

**assumes** *ccws*:  $\text{ccw } t \ s \ p \ \text{ccw } t \ s \ q \ \text{ccw } t \ s \ r \ \text{ccw } t \ p \ q \ \text{ccw } t \ q \ r \ \text{ccw } t \ r \ p$

**assumes** *distinct*:  $\text{distinct5 } t \ s \ p \ q \ r$

**shows** *False*

*<proof>*

**interpretation** *ccw*: *ccw-system ccw*

*<proof>*

**lemma** *ccw-scaleR1*:

$\text{det3 } 0 \ x \ r \ P \neq 0 \implies 0 < e \implies \text{ccw } 0 \ x \ r \ P \implies \text{ccw } 0 \ (e *_R x \ r) \ P$

*<proof>*

**lemma** *ccw-scaleR2*:

$\text{det3 } 0 \ x \ r \ P \neq 0 \implies 0 < e \implies \text{ccw } 0 \ x \ r \ P \implies \text{ccw } 0 \ x \ r \ (e *_R P)$

*<proof>*

**lemma** *ccw-translate3-aux*:

**assumes**  $\neg \text{coll } 0 \ a \ b$

**assumes**  $x < 1$

**assumes**  $\text{ccw } 0 \ (a - x *_R a) \ (b - x *_R a)$

**shows**  $\text{ccw } 0 \ a \ b$

*<proof>*

**lemma** *ccw-translate3-minus*:  $\text{det3 } 0 \ a \ b \neq 0 \implies x < 1 \implies \text{ccw } 0 \ a \ (b - x *_R a) \implies \text{ccw } 0 \ a \ b$

*<proof>*

**lemma** *ccw-translate3*:  $\text{det3 } 0 \ a \ b \neq 0 \implies x < 1 \implies \text{ccw } 0 \ a \ b \implies \text{ccw } 0 \ a \ (x *_R a + b)$

*<proof>*

**lemma** *ccw-switch23*:  $\text{det3 } 0 \ P \ Q \neq 0 \implies (\neg \text{ccw } 0 \ Q \ P \longleftrightarrow \text{ccw } 0 \ P \ Q)$

*<proof>*

**lemma** *ccw0-upward*:  $\text{fst } a > 0 \implies \text{snd } a = 0 \implies \text{snd } b > \text{snd } a \implies \text{ccw } 0 \ a \ b$

*<proof>*

**lemma** *ccw-uminus3[simp]*:  $\det 3\ a\ b\ c \neq 0 \implies ccw\ (-a)\ (-b)\ (-c) = ccw\ a\ b\ c$   
*<proof>*

**lemma** *coll-minus-eq*:  $coll\ (x - a)\ (x - b)\ (x - c) = coll\ a\ b\ c$   
*<proof>*

**lemma** *ccw-minus3*:  $\neg coll\ a\ b\ c \implies ccw\ (x - a)\ (x - b)\ (x - c) \longleftrightarrow ccw\ a\ b\ c$   
*<proof>*

**lemma** *ccw0-uminus[simp]*:  $\neg coll\ 0\ a\ b \implies ccw\ 0\ (-a)\ (-b) \longleftrightarrow ccw\ 0\ a\ b$   
*<proof>*

**lemma** *lex-convex2*:  
assumes  $lex\ p\ q\ lex\ p\ r\ 0 \leq u\ u \leq 1$   
shows  $lex\ p\ (u *_{\mathbb{R}} q + (1 - u) *_{\mathbb{R}} r)$   
*<proof>*

**lemma** *lex-convex2'*:  
assumes  $lex\ q\ p\ lex\ r\ p\ 0 \leq u\ u \leq 1$   
shows  $lex\ (u *_{\mathbb{R}} q + (1 - u) *_{\mathbb{R}} r)\ p$   
*<proof>*

**lemma** *psi-convex1*:  
assumes  $psi\ c\ a\ b$   
assumes  $psi\ d\ a\ b$   
assumes  $0 \leq u\ 0 \leq v\ u + v = 1$   
shows  $psi\ (u *_{\mathbb{R}} c + v *_{\mathbb{R}} d)\ a\ b$   
*<proof>*

**lemma** *psi-convex2*:  
assumes  $psi\ a\ c\ b$   
assumes  $psi\ a\ d\ b$   
assumes  $0 \leq u\ 0 \leq v\ u + v = 1$   
shows  $psi\ a\ (u *_{\mathbb{R}} c + v *_{\mathbb{R}} d)\ b$   
*<proof>*

**lemma** *psi-convex3*:  
assumes  $psi\ a\ b\ c$   
assumes  $psi\ a\ b\ d$   
assumes  $0 \leq u\ 0 \leq v\ u + v = 1$   
shows  $psi\ a\ b\ (u *_{\mathbb{R}} c + v *_{\mathbb{R}} d)$   
*<proof>*

**lemma** *coll-convex*:  
assumes  $coll\ a\ b\ c\ coll\ a\ b\ d$   
assumes  $0 \leq u\ 0 \leq v\ u + v = 1$   
shows  $coll\ a\ b\ (u *_{\mathbb{R}} c + v *_{\mathbb{R}} d)$

*<proof>*

**lemma** (in *ccw-vector-space*) *convex3*:

**assumes**  $u \geq 0 \ v \geq 0 \ u + v = 1$  *ccw a b d ccw a b c*

**shows** *ccw a b (u \*<sub>R</sub> c + v \*<sub>R</sub> d)*

*<proof>*

**lemma** *ccw-self[simp]*: *ccw a a b ccw b a a*

*<proof>*

**lemma** *ccw-sefl'[simp]*: *ccw a b a*

*<proof>*

**lemma** *ccw-convex'*:

**assumes** *uv*:  $u \geq 0 \ v \geq 0 \ u + v = 1$

**assumes** *ccw a b c* **and** *1*: *coll a b c*

**assumes** *ccw a b d* **and** *2*:  $\neg \text{coll } a \ b \ d$

**shows** *ccw a b (u \*<sub>R</sub> c + v \*<sub>R</sub> d)*

*<proof>*

**lemma** *ccw-convex*:

**assumes** *uv*:  $u \geq 0 \ v \geq 0 \ u + v = 1$

**assumes** *ccw a b c*

**assumes** *ccw a b d*

**assumes** *lex*: *coll a b c*  $\implies$  *coll a b d*  $\implies$  *lex b a*

**shows** *ccw a b (u \*<sub>R</sub> c + v \*<sub>R</sub> d)*

*<proof>*

**interpretation** *ccw*: *ccw-convex ccw S*  $\lambda a \ b.$  *lex b a* **for** *S*

*<proof>*

**lemma** *ccw-sorted-scaleR*: *ccw.sortedP 0 xs*  $\implies$   $r > 0 \implies$  *ccw.sortedP 0 (map*

*((\*\_R) r) xs)*

*<proof>*

**lemma** *ccw-sorted-implies-ccw'-sortedP*:

**assumes** *nonaligned*:  $\bigwedge y \ z. y \in \text{set } Ps \implies z \in \text{set } Ps \implies y \neq z \implies \neg \text{coll } 0 \ y \ z$

**assumes** *sorted*: *linorder-list0.sortedP (ccw 0) Ps*

**assumes** *distinct Ps*

**shows** *linorder-list0.sortedP (ccw' 0) Ps*

*<proof>*

**end**

## 10 Intersection

**theory** *Intersection*

**imports**

*HOL-Library.Monad-Syntax*



*Polygon*  
*Counterclockwise-2D-Arbitrary*  
*Affine-Form*  
**begin**

## 10.1 Polygons and *ccw*, *Counterclockwise-2D-Arbitrary.lex*, *psi*, *coll*

**lemma** *polychain-of-ccw-conjunction*:

**assumes** *sorted*: *ccw'.sortedP 0 Ps*  
**assumes** *z*: *z ∈ set (polychain-of Pc Ps)*  
**shows** *list-all (λ(xi, xj). ccw xi xj (fst z) ∧ ccw xi xj (snd z)) (polychain-of Pc Ps)*  
*<proof>*

**lemma** *lex-polychain-of-center*:

*d ∈ set (polychain-of x0 xs) ⇒ list-all (λx. lex x 0) xs ⇒ lex (snd d) x0*  
*<proof>*

**lemma** *lex-polychain-of-last*:

*(c, d) ∈ set (polychain-of x0 xs) ⇒ list-all (λx. lex x 0) xs ⇒*  
*lex (snd (last (polychain-of x0 xs))) d*  
*<proof>*

**lemma** *distinct-fst-polychain-of*:

**assumes** *list-all (λx. x ≠ 0) xs*  
**assumes** *list-all (λx. lex x 0) xs*  
**shows** *distinct (map fst (polychain-of x0 xs))*  
*<proof>*

**lemma** *distinct-snd-polychain-of*:

**assumes** *list-all (λx. x ≠ 0) xs*  
**assumes** *list-all (λx. lex x 0) xs*  
**shows** *distinct (map snd (polychain-of x0 xs))*  
*<proof>*

## 10.2 Orient all entries

**lift-definition** *nlex-pdevs::point pdevs ⇒ point pdevs*

**is** *λx n. if lex 0 (x n) then - x n else x n <proof>*

**lemma** *pdevs-apply-nlex-pdevs[simp]*: *pdevs-apply (nlex-pdevs x) n =*

*(if lex 0 (pdevs-apply x n) then - pdevs-apply x n else pdevs-apply x n)*  
*<proof>*

**lemma** *nlex-pdevs-zero-pdevs[simp]*: *nlex-pdevs zero-pdevs = zero-pdevs*

*<proof>*

**lemma** *pdevs-domain-nlex-pdevs[simp]*: *pdevs-domain (nlex-pdevs x) = pdevs-domain*

*x*

*<proof>*

**lemma** *degree-nlex-pdevs[simp]*:  $\text{degree } (nlex-pdevs\ x) = \text{degree } x$   
*<proof>*

**lemma**

*pdevs-val-nlex-pdevs*:

**assumes**  $e \in UNIV \rightarrow I$  *uminus* '  $I = I$

**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow I$   $pdevs\text{-val } e\ x = pdevs\text{-val } e' (nlex\text{-pdevs } x)$

*<proof>*

**lemma**

*pdevs-val-nlex-pdevs2*:

**assumes**  $e \in UNIV \rightarrow I$  *uminus* '  $I = I$

**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow I$   $pdevs\text{-val } e (nlex\text{-pdevs } x) = pdevs\text{-val } e' x$

*<proof>*

**lemma**

*pdevs-val-selsort-ccw*:

**assumes** *distinct xs*

**assumes**  $e \in UNIV \rightarrow I$

**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow I$

$pdevs\text{-val } e (pdevs\text{-of-list } xs) = pdevs\text{-val } e' (pdevs\text{-of-list } (ccw.\text{selsort } 0\ xs))$

*<proof>*

**lemma**

*pdevs-val-selsort-ccw2*:

**assumes** *distinct xs*

**assumes**  $e \in UNIV \rightarrow I$

**obtains**  $e'$  **where**  $e' \in UNIV \rightarrow I$

$pdevs\text{-val } e (pdevs\text{-of-list } (ccw.\text{selsort } 0\ xs)) = pdevs\text{-val } e' (pdevs\text{-of-list } xs)$

*<proof>*

**lemma** *lex-nlex-pdevs*:  $\text{lex } (pdevs\text{-apply } (nlex\text{-pdevs } x)\ i) = 0$

*<proof>*

### 10.3 Lowest Vertex

**definition** *lowest-vertex::'a::ordered-euclidean-space aform  $\Rightarrow$  'a where*

*lowest-vertex*  $X = \text{fst } X - \text{sum-list } (\text{map } \text{snd } (\text{list-of-pdevs } (\text{snd } X)))$

**lemma** *snd-abs*:  $\text{snd } (\text{abs } x) = \text{abs } (\text{snd } x)$

*<proof>*

**lemma** *lowest-vertex*:

**fixes**  $X\ Y::(\text{real*real})\ aform$

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**assumes**  $\bigwedge i. \text{snd } (pdevs\text{-apply } (\text{snd } X)\ i) \geq 0$

**assumes**  $\bigwedge i. \text{abs } (\text{snd } (pdevs\text{-apply } (\text{snd } Y)\ i)) = \text{abs } (\text{snd } (pdevs\text{-apply } (\text{snd } X)\ i))$

i))  
**assumes**  $\text{degree-aforn } Y = \text{degree-aforn } X$   
**assumes**  $\text{fst } Y = \text{fst } X$   
**shows**  $\text{snd } (\text{lowest-vertex } X) \leq \text{snd } (\text{aforn-val } e \ Y)$   
 $\langle \text{proof} \rangle$

**lemma** *sum-list-nonposI*:  
**fixes**  $x::'a::\text{ordered-comm-monoid-add list}$   
**shows**  $\text{list-all } (\lambda x. x \leq 0) \ xs \implies \text{sum-list } xs \leq 0$   
 $\langle \text{proof} \rangle$

**lemma** *center-le-lowest*:  
 $\text{fst } (\text{fst } X) \leq \text{fst } (\text{lowest-vertex } (\text{fst } X, \text{nlex-pdevs } (\text{snd } X)))$   
 $\langle \text{proof} \rangle$

**lemma** *lowest-vertex-eq-center-iff*:  
 $\text{lowest-vertex } (x0, \text{nlex-pdevs } (\text{snd } X)) = x0 \iff \text{snd } X = \text{zero-pdevs}$   
 $\langle \text{proof} \rangle$

## 10.4 Collinear Generators

**lemma** *scaleR-le-self-cancel*:  
**fixes**  $c::'a::\text{ordered-real-vector}$   
**shows**  $a *_R c \leq c \iff (1 < a \wedge c \leq 0 \vee a < 1 \wedge 0 \leq c \vee a = 1)$   
 $\langle \text{proof} \rangle$

**lemma** *pdevs-val-coll*:  
**assumes**  $\text{coll: list-all } (\text{coll } 0 \ x) \ xs$   
**assumes**  $\text{nlex: list-all } (\lambda x. \text{lex } x \ 0) \ xs$   
**assumes**  $x \neq 0$   
**assumes**  $f \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
**obtains**  $e$  **where**  $e \in \{-1 .. 1\}$   $\text{pdevs-val } f \ (\text{pdevs-of-list } xs) = e *_R (\text{sum-list } xs)$   
 $\langle \text{proof} \rangle$

**lemma** *scaleR-eq-self-cancel*:  
**fixes**  $x::'a::\text{real-vector}$   
**shows**  $a *_R x = x \iff a = 1 \vee x = 0$   
 $\langle \text{proof} \rangle$

**lemma** *abs-pdevs-val-less-tdev*:  
**assumes**  $e \in \text{UNIV} \rightarrow \{-1 <..< 1\}$   $\text{degree } x > 0$   
**shows**  $|\text{pdevs-val } e \ x| < \text{tdev } x$   
 $\langle \text{proof} \rangle$

**lemma** *pdevs-val-coll-strict*:  
**assumes**  $\text{coll: list-all } (\text{coll } 0 \ x) \ xs$   
**assumes**  $\text{nlex: list-all } (\lambda x. \text{lex } x \ 0) \ xs$   
**assumes**  $x \neq 0$   
**assumes**  $f \in \text{UNIV} \rightarrow \{-1 <..< 1\}$

**obtains**  $e$  **where**  $e \in \{-1 < .. < 1\}$   $pdevs\text{-}val\ f\ (pdevs\text{-}of\text{-}list\ xs) = e *_R\ (sum\text{-}list\ xs)$   
 ⟨proof⟩

## 10.5 Independent Generators

**fun**  $independent\text{-}pdevs::point\ list \Rightarrow point\ list$   
**where**  
 $independent\text{-}pdevs\ [] = []$   
 $| independent\text{-}pdevs\ (x\#\ xs) =$   
 (let  
 $(cs, is) = List.partition\ (coll\ 0\ x)\ xs;$   
 $s = x + sum\text{-}list\ cs$   
 in (if  $s = 0$  then  $[]$  else  $[s]$ ) @  $independent\text{-}pdevs\ is$ )

**lemma**  $in\text{-}set\text{-}independent\text{-}pdevsE$ :  
**assumes**  $y \in set\ (independent\text{-}pdevs\ xs)$   
**obtains**  $x$  **where**  $x \in set\ xs\ coll\ 0\ x\ y$   
 ⟨proof⟩

**lemma**  $in\text{-}set\text{-}independent\text{-}pdevs\text{-}nonzero$ :  $x \in set\ (independent\text{-}pdevs\ xs) \Longrightarrow x \neq 0$   
 ⟨proof⟩

**lemma**  $independent\text{-}pdevs\text{-}pairwise\text{-}non\text{-}coll$ :  
**assumes**  $x \in set\ (independent\text{-}pdevs\ xs)$   
**assumes**  $y \in set\ (independent\text{-}pdevs\ xs)$   
**assumes**  $\bigwedge x. x \in set\ xs \Longrightarrow x \neq 0$   
**assumes**  $x \neq y$   
**shows**  $\neg coll\ 0\ x\ y$   
 ⟨proof⟩

**lemma**  $distinct\text{-}independent\text{-}pdevs[simp]$ :  
**shows**  $distinct\ (independent\text{-}pdevs\ xs)$   
 ⟨proof⟩

**lemma**  $in\text{-}set\text{-}independent\text{-}pdevs\text{-}invariant\text{-}nlex$ :  
 $x \in set\ (independent\text{-}pdevs\ xs) \Longrightarrow (\bigwedge x. x \in set\ xs \Longrightarrow lex\ x\ 0) \Longrightarrow$   
 $(\bigwedge x. x \in set\ xs \Longrightarrow x \neq 0) \Longrightarrow Counterclockwise\text{-}2D\text{-}Arbitrary.lex\ x\ 0$   
 ⟨proof⟩

**lemma**  
 $pdevs\text{-}val\text{-}independent\text{-}pdevs2$ :  
**assumes**  $e \in UNIV \rightarrow I$   
**shows**  $\exists e'. e' \in UNIV \rightarrow I \wedge$   
 $pdevs\text{-}val\ e\ (pdevs\text{-}of\text{-}list\ (independent\text{-}pdevs\ xs)) = pdevs\text{-}val\ e'\ (pdevs\text{-}of\text{-}list\ xs)$   
 ⟨proof⟩

**lemma** *list-all-filter*:  $list\text{-}all\ p\ (filter\ p\ xs)$   
 ⟨proof⟩

**lemma** *pdevs-val-independent-pdevs*:  
**assumes**  $list\text{-}all\ (\lambda x. lex\ x\ 0)\ xs$   
**assumes**  $list\text{-}all\ (\lambda x. x \neq 0)\ xs$   
**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$   
**shows**  $\exists e'. e' \in UNIV \rightarrow \{-1 .. 1\} \wedge pdevs\text{-}val\ e\ (pdevs\text{-}of\text{-}list\ xs) =$   
 $pdevs\text{-}val\ e'\ (pdevs\text{-}of\text{-}list\ (independent\text{-}pdevs\ xs))$   
 ⟨proof⟩

**lemma**  
*pdevs-val-independent-pdevs-strict*:  
**assumes**  $list\text{-}all\ (\lambda x. lex\ x\ 0)\ xs$   
**assumes**  $list\text{-}all\ (\lambda x. x \neq 0)\ xs$   
**assumes**  $e \in UNIV \rightarrow \{-1 <..< < 1\}$   
**shows**  $\exists e'. e' \in UNIV \rightarrow \{-1 <..< < 1\} \wedge pdevs\text{-}val\ e\ (pdevs\text{-}of\text{-}list\ xs) =$   
 $pdevs\text{-}val\ e'\ (pdevs\text{-}of\text{-}list\ (independent\text{-}pdevs\ xs))$   
 ⟨proof⟩

**lemma** *sum-list-independent-pdevs*:  $sum\text{-}list\ (independent\text{-}pdevs\ xs) = sum\text{-}list\ xs$   
 ⟨proof⟩

**lemma** *independent-pdevs-eq-Nil-iff*:  
 $list\text{-}all\ (\lambda x. lex\ x\ 0)\ xs \implies list\text{-}all\ (\lambda x. x \neq 0)\ xs \implies independent\text{-}pdevs\ xs = []$   
 $\longleftrightarrow xs = []$   
 ⟨proof⟩

## 10.6 Independent Oriented Generators

**definition**  $inl\ p = independent\text{-}pdevs\ (map\ snd\ (list\text{-}of\text{-}pdevs\ (nlex\text{-}pdevs\ p)))$

**lemma** *distinct-inl[simp]*:  $distinct\ (inl\ (snd\ X))$   
 ⟨proof⟩

**lemma** *in-set-inl-nonzero*:  $x \in set\ (inl\ xs) \implies x \neq 0$   
 ⟨proof⟩

**lemma**  
*inl-ncoll*:  $y \in set\ (inl\ (snd\ X)) \implies z \in set\ (inl\ (snd\ X)) \implies y \neq z \implies \neg coll\ 0\ y\ z$   
 ⟨proof⟩

**lemma** *in-set-inl-lex*:  $x \in set\ (inl\ xs) \implies lex\ x\ 0$   
 ⟨proof⟩

**interpretation** *ccw0*:  $linorder\text{-}list\ ccw\ 0\ set\ (inl\ (snd\ X))$   
 ⟨proof⟩

**lemma** *sorted-inl*:  $ccw.sortedP\ 0\ (ccw.selsort\ 0\ (inl\ (snd\ X)))$   
 ⟨proof⟩

**lemma** *sorted-scaled-inl*:  $ccw.sortedP\ 0\ (map\ ((*_R)\ 2)\ (ccw.selsort\ 0\ (inl\ (snd\ X))))$   
 ⟨proof⟩

**lemma** *distinct-selsort-inl*:  $distinct\ (ccw.selsort\ 0\ (inl\ (snd\ X)))$   
 ⟨proof⟩

**lemma** *distinct-map-scaleRI*:  
**fixes**  $xs::'a::real\ vector\ list$   
**shows**  $distinct\ xs \implies c \neq 0 \implies distinct\ (map\ ((*_R)\ c)\ xs)$   
 ⟨proof⟩

**lemma** *distinct-scaled-inl*:  $distinct\ (map\ ((*_R)\ 2)\ (ccw.selsort\ 0\ (inl\ (snd\ X))))$   
 ⟨proof⟩

**lemma** *ccw'-sortedP-scaled-inl*:  
 $ccw'.sortedP\ 0\ (map\ ((*_R)\ 2)\ (ccw.selsort\ 0\ (inl\ (snd\ X))))$   
 ⟨proof⟩

**lemma** *pdevs-val-pdevs-of-list-inl2E*:  
**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$   
**obtains**  $e'$  **where**  $pdevs-val\ e\ X = pdevs-val\ e'\ (pdevs-of-list\ (inl\ X))\ e' \in UNIV$   
 $\rightarrow \{-1 .. 1\}$   
 ⟨proof⟩

**lemma** *pdevs-val-pdevs-of-list-inlE*:  
**assumes**  $e \in UNIV \rightarrow I\ uminus\ 'I = I\ 0 \in I$   
**obtains**  $e'$  **where**  $pdevs-val\ e\ (pdevs-of-list\ (inl\ X)) = pdevs-val\ e'\ X\ e' \in UNIV$   
 $\rightarrow I$   
 ⟨proof⟩

**lemma** *sum-list-nlex-eq-sum-list-inl*:  
 $sum-list\ (map\ snd\ (list-of-pdevs\ (nlex-pdevs\ X))) = sum-list\ (inl\ X)$   
 ⟨proof⟩

**lemma** *Affine-inl*:  $Affine\ (fst\ X,\ pdevs-of-list\ (inl\ (snd\ X))) = Affine\ X$   
 ⟨proof⟩

## 10.7 Half Segments

**definition** *half-segments-of-aform::point aform*  $\Rightarrow (point*point)\ list$   
**where** *half-segments-of-aform*  $X =$   
 (let  
 $x0 = lowest-vertex\ (fst\ X,\ nlex-pdevs\ (snd\ X))$   
 in  
 $polychain-of\ x0\ (map\ ((*_R)\ 2)\ (ccw.selsort\ 0\ (inl\ (snd\ X))))$ )

**lemma** *subsequent-half-segments*:

**fixes**  $X$

**assumes**  $Suc\ i < length\ (half-segments-of-aform\ X)$

**shows**  $snd\ (half-segments-of-aform\ X\ !\ i) = fst\ (half-segments-of-aform\ X\ !\ Suc\ i)$

*<proof>*

**lemma** *polychain-half-segments-of-aform*:  $polychain\ (half-segments-of-aform\ X)$

*<proof>*

**lemma** *fst-half-segments*:

$half-segments-of-aform\ X \neq [] \implies$

$fst\ (half-segments-of-aform\ X\ !\ 0) = lowest-vertex\ (fst\ X,\ nlex-pdevs\ (snd\ X))$

*<proof>*

**lemma** *nlex-half-segments-of-aform*:  $(a, b) \in set\ (half-segments-of-aform\ X) \implies lex\ b\ a$

*<proof>*

**lemma** *ccw-half-segments-of-aform-all*:

**assumes**  $cd: (c, d) \in set\ (half-segments-of-aform\ X)$

**shows**  $list-all\ (\lambda(xi, xj). ccw\ xi\ xj\ c \wedge ccw\ xi\ xj\ d)\ (half-segments-of-aform\ X)$

*<proof>*

**lemma** *ccw-half-segments-of-aform*:

**assumes**  $ij: (xi, xj) \in set\ (half-segments-of-aform\ X)$

**assumes**  $c: (c, d) \in set\ (half-segments-of-aform\ X)$

**shows**  $ccw\ xi\ xj\ c\ ccw\ xi\ xj\ d$

*<proof>*

**lemma** *half-segments-of-aform1*:

**assumes**  $ch: x \in convex\ hull\ set\ (map\ fst\ (half-segments-of-aform\ X))$

**assumes**  $ab: (a, b) \in set\ (half-segments-of-aform\ X)$

**shows**  $ccw\ a\ b\ x$

*<proof>*

**lemma** *half-segments-of-aform2*:

**assumes**  $ch: x \in convex\ hull\ set\ (map\ snd\ (half-segments-of-aform\ X))$

**assumes**  $ab: (a, b) \in set\ (half-segments-of-aform\ X)$

**shows**  $ccw\ a\ b\ x$

*<proof>*

**lemma**

*in-set-half-segments-of-aform-aform-valE*:

**assumes**  $(x2, y2) \in set\ (half-segments-of-aform\ X)$

**obtains**  $e$  **where**  $y2 = aform-val\ e\ X\ e \in UNIV \rightarrow \{-1 .. 1\}$

*<proof>*

**lemma** *fst-hd-half-segments-of-aform*:  
**assumes** *half-segments-of-aform*  $X \neq []$   
**shows**  $\text{fst} (\text{hd} (\text{half-segments-of-aform } X)) = \text{lowest-vertex} (\text{fst } X, (\text{nlex-pdevs} (\text{snd } X)))$   
*<proof>*

**lemma**  
 $\text{linorder-list0.sortedP} (\text{ccw}' (\text{lowest-vertex} (\text{fst } X, \text{nlex-pdevs} (\text{snd } X))))$   
 $(\text{map } \text{snd} (\text{half-segments-of-aform } X))$   
**(is**  $\text{linorder-list0.sortedP} (\text{ccw}' ?x0) ?ms$   
*<proof>*

**lemma** *rev-zip*:  $\text{length } xs = \text{length } ys \implies \text{rev} (\text{zip } xs \text{ } ys) = \text{zip} (\text{rev } xs) (\text{rev } ys)$   
*<proof>*

**lemma** *zip-upt-self-aux*:  $\text{zip} [0..<\text{length } xs] \text{ } xs = \text{map} (\lambda i. (i, xs ! i)) [0..<\text{length } xs]$   
*<proof>*

**lemma** *half-segments-of-aform-strict*:  
**assumes**  $e \in \text{UNIV} \rightarrow \{-1 < .. < 1\}$   
**assumes**  $\text{seg} \in \text{set} (\text{half-segments-of-aform } X)$   
**assumes**  $\text{length} (\text{half-segments-of-aform } X) \neq 1$   
**shows**  $\text{ccw}' (\text{fst } \text{seg}) (\text{snd } \text{seg}) (\text{aform-val } e \text{ } X)$   
*<proof>*

**lemma** *half-segments-of-aform-strict-all*:  
**assumes**  $e \in \text{UNIV} \rightarrow \{-1 < .. < 1\}$   
**assumes**  $\text{length} (\text{half-segments-of-aform } X) \neq 1$   
**shows**  $\text{list-all} (\lambda \text{seg}. \text{ccw}' (\text{fst } \text{seg}) (\text{snd } \text{seg}) (\text{aform-val } e \text{ } X)) (\text{half-segments-of-aform } X)$   
*<proof>*

**lemma** *list-allD*:  $\text{list-all } P \text{ } xs \implies x \in \text{set } xs \implies P \text{ } x$   
*<proof>*

**lemma** *minus-one-less-multI*:  
**fixes**  $e \text{ } x :: \text{real}$   
**shows**  $-1 \leq e \implies 0 < x \implies x < 1 \implies -1 < e * x$   
*<proof>*

**lemma** *less-one-multI*:  
**fixes**  $e \text{ } x :: \text{real}$   
**shows**  $e \leq 1 \implies 0 < x \implies x < 1 \implies e * x < 1$   
*<proof>*

**lemma** *ccw-half-segments-of-aform-strictI*:  
**assumes**  $e \in \text{UNIV} \rightarrow \{-1 < .. < 1\}$   
**assumes**  $(s1, s2) \in \text{set} (\text{half-segments-of-aform } X)$



**assumes**  $\text{length } (\text{half-segments-of-aform } X) \neq 1$   
**assumes**  $x = (\text{aform-val } e \ X)$   
**shows**  $\text{ccw}' \ s1 \ s2 \ x$   
 $\langle \text{proof} \rangle$

**lemma**

*ccw'-sortedP-subsequent:*

**assumes**  $\text{Suc } i < \text{length } xs \ \text{ccw}'.\text{sortedP } 0 \ (\text{map } \text{dirvec } xs) \ \text{fst } (xs \ ! \ \text{Suc } i) = \text{snd } (xs \ ! \ i)$   
**shows**  $\text{ccw}' \ (\text{fst } (xs \ ! \ i)) \ (\text{snd } (xs \ ! \ i)) \ (\text{snd } (xs \ ! \ \text{Suc } i))$   
 $\langle \text{proof} \rangle$

**lemma** *ccw'-sortedP-uminus:*  $\text{ccw}'.\text{sortedP } 0 \ xs \implies \text{ccw}'.\text{sortedP } 0 \ (\text{map } \text{uminus } xs)$   
 $\langle \text{proof} \rangle$

**lemma** *subsequent-half-segments-ccw:*

**fixes**  $X$

**assumes**  $\text{Suc } i < \text{length } (\text{half-segments-of-aform } X)$

**shows**  $\text{ccw}' \ (\text{fst } (\text{half-segments-of-aform } X \ ! \ i)) \ (\text{snd } (\text{half-segments-of-aform } X \ ! \ i))$   
 $\ (\text{snd } (\text{half-segments-of-aform } X \ ! \ \text{Suc } i))$   
 $\langle \text{proof} \rangle$

**lemma** *convex-polychain-half-segments-of-aform:*  $\text{convex-polychain } (\text{half-segments-of-aform } X)$   
 $\langle \text{proof} \rangle$

**lemma** *hd-distinct-neq-last:*  $\text{distinct } xs \implies \text{length } xs > 1 \implies \text{hd } xs \neq \text{last } xs$   
 $\langle \text{proof} \rangle$

**lemma** *ccw-hd-last-half-segments-dirvec:*

**assumes**  $\text{length } (\text{half-segments-of-aform } X) > 1$

**shows**  $\text{ccw}' \ 0 \ (\text{dirvec } (\text{hd } (\text{half-segments-of-aform } X))) \ (\text{dirvec } (\text{last } (\text{half-segments-of-aform } X)))$   
 $\langle \text{proof} \rangle$

**lemma** *map-fst-half-segments-aux-eq:*  $\square \neq \text{half-segments-of-aform } X \implies$

$\text{map } \text{fst } (\text{half-segments-of-aform } X) =$

$\text{fst } (\text{hd } (\text{half-segments-of-aform } X)) \# \text{butlast } (\text{map } \text{snd } (\text{half-segments-of-aform } X))$   
 $\langle \text{proof} \rangle$

**lemma** *le-less-Suc-eq:*  $x - \text{Suc } 0 \leq (i :: \text{nat}) \implies i < x \implies x - \text{Suc } 0 = i$

$\langle \text{proof} \rangle$

**lemma** *map-snd-half-segments-aux-eq:*  $\text{half-segments-of-aform } X \neq \square \implies$

$\text{map } \text{snd } (\text{half-segments-of-aform } X) =$

$\text{tl } (\text{map } \text{fst } (\text{half-segments-of-aform } X)) \ @ \ [\text{snd } (\text{last } (\text{half-segments-of-aform } X))]$

$X))]$   
 $\langle proof \rangle$

**lemma** *ccw'-sortedP-snd-half-segments-of-aform:*  
 $ccw'.sortedP (lowest-vertex (fst X, nlex-pdevs (snd X))) (map snd (half-segments-of-aform X))$   
 $\langle proof \rangle$

**lemma**  
*lex-half-segments-lowest-vertex:*  
**assumes**  $(c, d) \in set (half-segments-of-aform X)$   
**shows**  $lex d (lowest-vertex (fst X, nlex-pdevs (snd X)))$   
 $\langle proof \rangle$

**lemma**  
*lex-half-segments-lowest-vertex':*  
**assumes**  $d \in set (map snd (half-segments-of-aform X))$   
**shows**  $lex d (lowest-vertex (fst X, nlex-pdevs (snd X)))$   
 $\langle proof \rangle$

**lemma**  
*lex-half-segments-last:*  
**assumes**  $(c, d) \in set (half-segments-of-aform X)$   
**shows**  $lex (snd (last (half-segments-of-aform X))) d$   
 $\langle proof \rangle$

**lemma**  
*lex-half-segments-last':*  
**assumes**  $d \in set (map snd (half-segments-of-aform X))$   
**shows**  $lex (snd (last (half-segments-of-aform X))) d$   
 $\langle proof \rangle$

**lemma**  
*ccw'-half-segments-lowest-last:*  
**assumes** *set-butlast:*  $(c, d) \in set (butlast (half-segments-of-aform X))$   
**assumes** *ne:*  $inl (snd X) \neq []$   
**shows**  $ccw' (lowest-vertex (fst X, nlex-pdevs (snd X))) d (snd (last (half-segments-of-aform X)))$   
 $\langle proof \rangle$

**lemma** *distinct-fst-half-segments:*  
 $distinct (map fst (half-segments-of-aform X))$   
 $\langle proof \rangle$

**lemma** *distinct-snd-half-segments:*  
 $distinct (map snd (half-segments-of-aform X))$   
 $\langle proof \rangle$

## 10.8 Mirror

**definition** *mirror-point*  $x\ y = 2 *_{\mathbb{R}} x - y$

**lemma** *ccw'-mirror-point3[simp]*:

$ccw' (\text{mirror-point } x\ y) (\text{mirror-point } x\ z) (\text{mirror-point } x\ w) \longleftrightarrow ccw' y\ z\ w$   
 $\langle \text{proof} \rangle$

**lemma** *mirror-point-self-inverse[simp]*:

**fixes**  $x::'a::\text{real-vector}$

**shows**  $\text{mirror-point } p (\text{mirror-point } p\ x) = x$

$\langle \text{proof} \rangle$

**lemma** *mirror-half-segments-of-aform*:

**assumes**  $e \in UNIV \rightarrow \{-1 < .. < 1\}$

**assumes**  $\text{length } (\text{half-segments-of-aform } X) \neq 1$

**shows**  $\text{list-all } (\lambda \text{seg. } ccw' (\text{fst seg}) (\text{snd seg}) (\text{aform-val } e\ X))$

$(\text{map } (\text{pairself } (\text{mirror-point } (\text{fst } X)))) (\text{half-segments-of-aform } X))$

$\langle \text{proof} \rangle$

**lemma** *last-half-segments*:

**assumes**  $\text{half-segments-of-aform } X \neq []$

**shows**  $\text{snd } (\text{last } (\text{half-segments-of-aform } X)) =$

$\text{mirror-point } (\text{fst } X) (\text{lowest-vertex } (\text{fst } X, \text{nlex-pdevs } (\text{snd } X)))$

$\langle \text{proof} \rangle$

**lemma** *convex-polychain-map-mirror*:

**assumes**  $\text{convex-polychain } hs$

**shows**  $\text{convex-polychain } (\text{map } (\text{pairself } (\text{mirror-point } x))\ hs)$

$\langle \text{proof} \rangle$

**lemma** *ccw'-mirror-point0*:

$ccw' (\text{mirror-point } x\ y)\ z\ w \longleftrightarrow ccw' y (\text{mirror-point } x\ z) (\text{mirror-point } x\ w)$

$\langle \text{proof} \rangle$

**lemma** *ccw'-sortedP-mirror*:

$ccw'.\text{sortedP } x0 (\text{map } (\text{mirror-point } p0)\ xs) \longleftrightarrow ccw'.\text{sortedP } (\text{mirror-point } p0\ x0)\ xs$

$\langle \text{proof} \rangle$

**lemma** *ccw'-sortedP-mirror2*:

$ccw'.\text{sortedP } (\text{mirror-point } p0\ x0) (\text{map } (\text{mirror-point } p0)\ xs) \longleftrightarrow ccw'.\text{sortedP } x0\ xs$

$\langle \text{proof} \rangle$

**lemma** *map-mirror-o-snd-polychain-of-eq*:  $\text{map } (\text{mirror-point } x0 \circ \text{snd}) (\text{polychain-of } y\ xs) =$

$\text{map } \text{snd } (\text{polychain-of } (\text{mirror-point } x0\ y) (\text{map } \text{uminus } xs))$

$\langle \text{proof} \rangle$

**lemma** *lowest-vertex-eq-mirror-last*:

*half-segments-of-aform*  $X \neq [] \implies$   
 $(\text{lowest-vertex } (\text{fst } X, \text{nlex-pdevs } (\text{snd } X))) =$   
 $\text{mirror-point } (\text{fst } X) (\text{snd } (\text{last } (\text{half-segments-of-aform } X)))$   
*<proof>*

**lemma** *snd-last*:  $xs \neq [] \implies \text{snd } (\text{last } xs) = \text{last } (\text{map } \text{snd } xs)$

*<proof>*

**lemma** *mirror-point-snd-last-eq-lowest*:

*half-segments-of-aform*  $X \neq [] \implies$   
 $\text{mirror-point } (\text{fst } X) (\text{last } (\text{map } \text{snd } (\text{half-segments-of-aform } X))) =$   
 $\text{lowest-vertex } (\text{fst } X, \text{nlex-pdevs } (\text{snd } X))$   
*<proof>*

**lemma** *lex-mirror-point*:  $\text{lex } (\text{mirror-point } x0\ a) (\text{mirror-point } x0\ b) \implies \text{lex } b\ a$

*<proof>*

**lemma** *ccw'-mirror-point*:

$\text{ccw}' (\text{mirror-point } x0\ a) (\text{mirror-point } x0\ b) (\text{mirror-point } x0\ c) \implies \text{ccw}'\ a\ b\ c$   
*<proof>*

**lemma** *inj-mirror-point*:  $\text{inj } (\text{mirror-point } (x::'a::\text{real-vector}))$

*<proof>*

**lemma**

*distinct-map-mirror-point-eq*:  
 $\text{distinct } (\text{map } (\text{mirror-point } (x::'a::\text{real-vector}))\ xs) = \text{distinct } xs$   
*<proof>*

**lemma** *eq-self-mirror-iff*: **fixes**  $x::'a::\text{real-vector}$  **shows**  $x = \text{mirror-point } y\ x \longleftrightarrow$

$x = y$

*<proof>*

## 10.9 Full Segments

**definition** *segments-of-aform*:  $\text{point } a\ \text{form} \Rightarrow (\text{point } * \text{point})\ \text{list}$

**where** *segments-of-aform*  $X =$

$(\text{let } hs = \text{half-segments-of-aform } X \text{ in } hs\ @\ \text{map } (\text{pairself } (\text{mirror-point } (\text{fst } X))))$   
 $hs)$

**lemma** *segments-of-aform-strict*:

**assumes**  $e \in \text{UNIV} \rightarrow \{-1 < .. < 1\}$

**assumes**  $\text{length } (\text{half-segments-of-aform } X) \neq 1$

**shows**  $\text{list-all } (\lambda \text{seg. } \text{ccw}' (\text{fst } \text{seg}) (\text{snd } \text{seg}) (\text{aform-val } e\ X)) (\text{segments-of-aform } X)$

*<proof>*

**lemma** *mirror-point-aform-val[simp]*:  $\text{mirror-point } (\text{fst } X) (\text{aform-val } e X) = \text{aform-val } (- e) X$   
 ⟨proof⟩

**lemma**  
*in-set-segments-of-aform-aform-valE*:  
**assumes**  $(x2, y2) \in \text{set } (\text{segments-of-aform } X)$   
**obtains**  $e$  **where**  $y2 = \text{aform-val } e X \ e \in \text{UNIV} \rightarrow \{-1 .. 1\}$   
 ⟨proof⟩

**lemma**  
*last-half-segments-eq-mirror-hd*:  
**assumes**  $\text{half-segments-of-aform } X \neq []$   
**shows**  $\text{snd } (\text{last } (\text{half-segments-of-aform } X)) = \text{mirror-point } (\text{fst } X) (\text{fst } (\text{hd } (\text{half-segments-of-aform } X)))$   
 ⟨proof⟩

**lemma** *polychain-segments-of-aform*:  $\text{polychain } (\text{segments-of-aform } X)$   
 ⟨proof⟩

**lemma** *segments-of-aform-closed*:  
**assumes**  $\text{segments-of-aform } X \neq []$   
**shows**  $\text{fst } (\text{hd } (\text{segments-of-aform } X)) = \text{snd } (\text{last } (\text{segments-of-aform } X))$   
 ⟨proof⟩

**lemma** *convex-polychain-segments-of-aform*:  
**assumes**  $1 < \text{length } (\text{half-segments-of-aform } X)$   
**shows**  $\text{convex-polychain } (\text{segments-of-aform } X)$   
 ⟨proof⟩

**lemma** *convex-polygon-segments-of-aform*:  
**assumes**  $1 < \text{length } (\text{half-segments-of-aform } X)$   
**shows**  $\text{convex-polygon } (\text{segments-of-aform } X)$   
 ⟨proof⟩

**lemma**  
*previous-segments-of-aformE*:  
**assumes**  $(y, z) \in \text{set } (\text{segments-of-aform } X)$   
**obtains**  $x$  **where**  $(x, y) \in \text{set } (\text{segments-of-aform } X)$   
 ⟨proof⟩

**lemma** *fst-compose-pairself*:  $\text{fst } o \text{ pairself } f = f o \text{ fst}$   
**and** *snd-compose-pairself*:  $\text{snd } o \text{ pairself } f = f o \text{ snd}$   
 ⟨proof⟩

**lemma** *in-set-butlastI*:  $xs \neq [] \implies x \in \text{set } xs \implies x \neq \text{last } xs \implies x \in \text{set } (\text{butlast } xs)$   
 ⟨proof⟩

**lemma** *distinct-in-set-butlastD*:

$x \in \text{set } (\text{butlast } xs) \implies \text{distinct } xs \implies x \neq \text{last } xs$   
*<proof>*

**lemma** *distinct-in-set-tlD*:

$x \in \text{set } (\text{tl } xs) \implies \text{distinct } xs \implies x \neq \text{hd } xs$   
*<proof>*

**lemma** *ccw'-sortedP-snd-segments-of-aform*:

**assumes**  $\text{length } (\text{inl } (\text{snd } X)) > 1$

**shows**

$\text{ccw'}.sortedP (\text{lowest-vertex } (\text{fst } X, \text{nlex-pdevs } (\text{snd } X)))$   
 $(\text{butlast } (\text{map } \text{snd } (\text{segments-of-aform } X)))$

*<proof>*

**lemma** *polychain-of-segments-of-aform1*:

**assumes**  $\text{length } (\text{segments-of-aform } X) = 1$

**shows** *False*

*<proof>*

**lemma** *polychain-of-segments-of-aform2*:

**assumes**  $\text{segments-of-aform } X = [x, y]$

**assumes**  $\text{between } (\text{fst } x, \text{snd } x) p$

**shows**  $p \in \text{convex hull set } (\text{map } \text{fst } (\text{segments-of-aform } X))$

*<proof>*

**lemma** *append-eq-2*:

**assumes**  $\text{length } xs = \text{length } ys$

**shows**  $xs @ ys = [x, y] \longleftrightarrow xs = [x] \wedge ys = [y]$

*<proof>*

**lemma** *segments-of-aform-line-segment*:

**assumes**  $\text{segments-of-aform } X = [x, y]$

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**shows**  $\text{aform-val } e X \in \text{closed-segment } (\text{fst } x) (\text{snd } x)$

*<proof>*

## 10.10 Continuous Generalization

**lemma** *LIMSEQ-minus-fract-mult*:

$(\lambda n. r * (1 - 1 / \text{real } (\text{Suc } (\text{Suc } n)))) \longrightarrow r$

*<proof>*

**lemma** *det3-nonneg-segments-of-aform*:

**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$

**assumes**  $\text{length } (\text{half-segments-of-aform } X) \neq 1$

**shows**  $\text{list-all } (\lambda \text{seg}. \text{det3 } (\text{fst } \text{seg}) (\text{snd } \text{seg}) (\text{aform-val } e X) \geq 0) (\text{segments-of-aform } X)$

*<proof>*

**lemma** *det3-nonneg-segments-of-aformI*:  
**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$   
**assumes**  $length\ (half-segments-of-aform\ X) \neq 1$   
**assumes**  $seg \in set\ (segments-of-aform\ X)$   
**shows**  $det3\ (fst\ seg)\ (snd\ seg)\ (aform-val\ e\ X) \geq 0$   
*<proof>*

## 10.11 Intersection of Vertical Line with Segment

**fun** *intersect-segment-xline'*:: $nat \Rightarrow point * point \Rightarrow real \Rightarrow point\ option$   
**where** *intersect-segment-xline'*  $p\ ((x0, y0), (x1, y1))\ xl =$   
*(if*  $x0 \leq xl \wedge xl \leq x1$  *then*  
*if*  $x0 = x1$  *then*  $Some\ ((min\ y0\ y1), (max\ y0\ y1))$   
*else*  
*let*  
 $yl = truncate-down\ p\ (truncate-down\ p\ (real-divl\ p\ (y1 - y0)\ (x1 - x0)) * (xl - x0)) + y0$ ;  
 $yr = truncate-up\ p\ (truncate-up\ p\ (real-divr\ p\ (y1 - y0)\ (x1 - x0)) * (xl - x0)) + y0$   
*in*  $Some\ (yl, yr)$   
*else*  $None$ )

**lemma** *norm-pair-fst0[simp]*:  $norm\ (0, x) = norm\ x$   
*<proof>*

**lemmas** *add-right-mono-le* = *order-trans[OF add-right-mono]*  
**lemmas** *mult-right-mono-le* = *order-trans[OF mult-right-mono]*

**lemmas** *add-right-mono-ge* = *order-trans[OF - add-right-mono]*  
**lemmas** *mult-right-mono-ge* = *order-trans[OF - mult-right-mono]*

**lemma** *dest-segment*:  
**fixes**  $x\ b::real$   
**assumes**  $(x, b) \in closed-segment\ (x0, y0)\ (x1, y1)$   
**assumes**  $x0 \neq x1$   
**shows**  $b = (y1 - y0) * (x - x0) / (x1 - x0) + y0$   
*<proof>*

**lemma** *intersect-segment-xline'*:  
**assumes** *intersect-segment-xline'*  $prec\ (p0, p1)\ x = Some\ (m, M)$   
**shows**  $closed-segment\ p0\ p1 \cap \{p.\ fst\ p = x\} \subseteq \{(x, m) .. (x, M)\}$   
*<proof>*

**lemma**  
*in-segment-fst-le*:  
**fixes**  $x0\ x1\ b::real$   
**assumes**  $x0 \leq x1$   $(x, b) \in closed-segment\ (x0, y0)\ (x1, y1)$   
**shows**  $x \leq x1$

*<proof>*

**lemma**

*in-segment-fst-ge:*

**fixes**  $x0\ x1\ b::real$

**assumes**  $x0 \leq x1$   $(x, b) \in closed\_segment\ (x0, y0)\ (x1, y1)$

**shows**  $x0 \leq x$

*<proof>*

**lemma** *intersect-segment-xline'-eq-None:*

**assumes** *intersect-segment-xline'* *prec*  $(p0, p1)\ x = None$

**assumes**  $fst\ p0 \leq fst\ p1$

**shows**  $closed\_segment\ p0\ p1 \cap \{p.\ fst\ p = x\} = \{\}$

*<proof>*

**fun** *intersect-segment-xline*

**where** *intersect-segment-xline* *prec*  $((a, b), (c, d))\ x =$

*(if*  $a \leq c$  *then* *intersect-segment-xline'* *prec*  $((a, b), (c, d))\ x$

*else* *intersect-segment-xline'* *prec*  $((c, d), (a, b))\ x$

**lemma** *closed-segment-commute:*  $closed\_segment\ a\ b = closed\_segment\ b\ a$

*<proof>*

**lemma** *intersect-segment-xline:*

**assumes** *intersect-segment-xline* *prec*  $(p0, p1)\ x = Some\ (m, M)$

**shows**  $closed\_segment\ p0\ p1 \cap \{p.\ fst\ p = x\} \subseteq \{(x, m) .. (x, M)\}$

*<proof>*

**lemma** *intersect-segment-xline-fst-snd:*

**assumes** *intersect-segment-xline* *prec*  $seg\ x = Some\ (m, M)$

**shows**  $closed\_segment\ (fst\ seg)\ (snd\ seg) \cap \{p.\ fst\ p = x\} \subseteq \{(x, m) .. (x, M)\}$

*<proof>*

**lemma** *intersect-segment-xline-eq-None:*

**assumes** *intersect-segment-xline* *prec*  $(p0, p1)\ x = None$

**shows**  $closed\_segment\ p0\ p1 \cap \{p.\ fst\ p = x\} = \{\}$

*<proof>*

**lemma** *inter-image-empty-iff:*  $(X \cap \{p.\ f\ p = x\} = \{\}) \longleftrightarrow (x \notin f\ 'X)$

*<proof>*

**lemma** *fst-closed-segment[simp]:*  $fst\ 'closed\_segment\ a\ b = closed\_segment\ (fst\ a)$

$(fst\ b)$

*<proof>*

**lemma** *intersect-segment-xline-eq-empty:*

**fixes**  $p0\ p1::real * real$

**assumes**  $closed\_segment\ p0\ p1 \cap \{p.\ fst\ p = x\} = \{\}$

**shows** *intersect-segment-xline* *prec*  $(p0, p1)\ x = None$



*<proof>*

**lemma** *intersect-segment-xline-le:*

**assumes** *intersect-segment-xline prec y xl = Some (m0, M0)*

**shows**  $m0 \leq M0$

*<proof>*

**lemma** *intersect-segment-xline-None-iff:*

**fixes**  $p0\ p1::real * real$

**shows**  $intersect-segment-xline\ prec\ (p0,\ p1)\ x = None \longleftrightarrow closed-segment\ p0\ p1 \cap \{p.\ fst\ p = x\} = \{\}$

*<proof>*

## 10.12 Bounds on Vertical Intersection with Oriented List of Segments

**primrec** *bound-intersect-2d where*

*bound-intersect-2d prec [] x = None*

| *bound-intersect-2d prec (X # Xs) xl =*

*(case bound-intersect-2d prec Xs xl of*

*None  $\Rightarrow$  intersect-segment-xline prec X xl*

| *Some (m, M)  $\Rightarrow$*

*(case intersect-segment-xline prec X xl of*

*None  $\Rightarrow$  Some (m, M)*

| *Some (m', M')  $\Rightarrow$  Some (min m' m, max M' M)))*

**lemma**

*bound-intersect-2d-eq-None:*

**assumes** *bound-intersect-2d prec Xs x = None*

**assumes**  $X \in set\ Xs$

**shows** *intersect-segment-xline prec X x = None*

*<proof>*

**lemma** *bound-intersect-2d-upper:*

**assumes** *bound-intersect-2d prec Xs x = Some (m, M)*

**obtains**  $X\ m'$  **where**  $X \in set\ Xs\ intersect-segment-xline\ prec\ X\ x = Some\ (m',\ M)$

$\bigwedge X\ m'\ M'.\ X \in set\ Xs \implies intersect-segment-xline\ prec\ X\ x = Some\ (m',\ M') \implies M' \leq M$

*<proof>*

**lemma** *bound-intersect-2d-lower:*

**assumes** *bound-intersect-2d prec Xs x = Some (m, M)*

**obtains**  $X\ M'$  **where**  $X \in set\ Xs\ intersect-segment-xline\ prec\ X\ x = Some\ (m,\ M')$

$\bigwedge X\ m'\ M'.\ X \in set\ Xs \implies intersect-segment-xline\ prec\ X\ x = Some\ (m',\ M') \implies m \leq m'$

*<proof>*

**lemma** *bound-intersect-2d*:

**assumes** *bound-intersect-2d prec Xs x = Some (m, M)*  
**shows**  $(\bigcup (p1, p2) \in \text{set } Xs. \text{closed-segment } p1 \ p2) \cap \{p. \text{fst } p = x\} \subseteq \{(x, m) .. (x, M)\}$   
*<proof>*

**lemma** *bound-intersect-2d-eq-None-iff*:

*bound-intersect-2d prec Xs x = None*  $\longleftrightarrow$   $(\forall X \in \text{set } Xs. \text{intersect-segment-xline prec } X \ x = \text{None})$   
*<proof>*

**lemma** *bound-intersect-2d-nonempty*:

**assumes** *bound-intersect-2d prec Xs x = Some (m, M)*  
**shows**  $(\bigcup (p1, p2) \in \text{set } Xs. \text{closed-segment } p1 \ p2) \cap \{p. \text{fst } p = x\} \neq \{\}$   
*<proof>*

**lemma** *bound-intersect-2d-le*:

**assumes** *bound-intersect-2d prec Xs x = Some (m, M)* **shows**  $m \leq M$   
*<proof>*

### 10.13 Bounds on Vertical Intersection with General List of Segments

**definition** *bound-intersect-2d-ud prec X xl =*

*(case segments-of-aform X of*  
 $\square \Rightarrow$  *if*  $\text{fst } (\text{fst } X) = xl$  *then let*  $m = \text{snd } (\text{fst } X)$  *in*  $\text{Some } (m, m)$  *else*  $\text{None}$   
 $| [x, y] \Rightarrow$  *intersect-segment-xline prec*  $x \ xl$   
 $| xs \Rightarrow$   
*(case* *bound-intersect-2d prec (filter*  $(\lambda((x1, y1), x2, y2). x1 < x2)$  *xs) xl of*  
 $\text{Some } (m, M') \Rightarrow$   
*(case* *bound-intersect-2d prec (filter*  $(\lambda((x1, y1), x2, y2). x1 > x2)$  *xs) xl of*  
 $\text{Some } (m', M) \Rightarrow \text{Some } (\min m \ m', \max M \ M')$   
 $| \text{None} \Rightarrow \text{None}$   
 $| \text{None} \Rightarrow \text{None}))$

**lemma** *list-cases4*:

$\bigwedge x \ P. (x = \square \Longrightarrow P) \Longrightarrow (\bigwedge y. x = [y] \Longrightarrow P) \Longrightarrow$   
 $(\bigwedge y \ z. x = [y, z] \Longrightarrow P) \Longrightarrow$   
 $(\bigwedge w \ y \ z \ zs. x = w \# y \# z \# zs \Longrightarrow P) \Longrightarrow P$   
*<proof>*

**lemma** *bound-intersect-2d-ud-segments-of-aform-le*:

*bound-intersect-2d-ud prec X xl = Some (m0, M0)*  $\Longrightarrow m0 \leq M0$   
*<proof>*

**lemma** *pdevs-domain-eq-empty-iff[simp]*:  $\text{pdevs-domain } (\text{snd } X) = \{\} \longleftrightarrow \text{snd } X = \text{zero-pdevs}$

*<proof>*

**lemma** *ccw-contr-on-line-left*:  
**assumes**  $\det3 (a, b) (x, c) (x, d) \geq 0$   $a > x$   
**shows**  $d \leq c$   
 $\langle proof \rangle$

**lemma** *ccw-contr-on-line-right*:  
**assumes**  $\det3 (a, b) (x, c) (x, d) \geq 0$   $a < x$   
**shows**  $d \geq c$   
 $\langle proof \rangle$

**lemma** *singleton-contrE*:  
**assumes**  $\bigwedge x y. x \neq y \implies x \in X \implies y \in X \implies False$   
**assumes**  $X \neq \{\}$   
**obtains**  $x$  **where**  $X = \{x\}$   
 $\langle proof \rangle$

**lemma** *segment-intersection-singleton*:  
**fixes**  $xl$  **and**  $a b :: real * real$   
**defines**  $i \equiv closed\text{-}segment\ a\ b \cap \{p. fst\ p = xl\}$   
**assumes**  $ne1: fst\ a \neq fst\ b$   
**assumes**  $upper: i \neq \{\}$   
**obtains**  $p1$  **where**  $i = \{p1\}$   
 $\langle proof \rangle$

**lemma** *bound-intersect-2d-ud-segments-of-aform*:  
**assumes**  $bound\text{-}intersect\text{-}2d\text{-}ud\ prec\ X\ xl = Some\ (m0, M0)$   
**assumes**  $e \in UNIV \rightarrow \{-1 .. 1\}$   
**shows**  $\{aform\text{-}val\ e\ X\} \cap \{x. fst\ x = xl\} \subseteq \{(xl, m0) .. (xl, M0)\}$   
 $\langle proof \rangle$

## 10.14 Approximation from Orthogonal Directions

**definition** *inter-aform-plane-ortho*::  
 $nat \Rightarrow 'a :: executable\text{-}euclidean\text{-}space\ aform \Rightarrow 'a \Rightarrow real \Rightarrow 'a\ aform\ option$   
**where**  
 $inter\text{-}aform\text{-}plane\text{-}ortho\ p\ Z\ n\ g = do\ \{\$   
 $\quad mM_s \leftarrow those\ (map\ (\lambda b. bound\text{-}intersect\text{-}2d\text{-}ud\ p\ (inner2\text{-}aform\ Z\ n\ b)\ g)$   
 $\quad Basis\text{-}list);$   
 $\quad let\ l = (\sum (b, m) \leftarrow zip\ Basis\text{-}list\ (map\ fst\ mM_s). m *_{\mathbb{R}} b);$   
 $\quad let\ u = (\sum (b, M) \leftarrow zip\ Basis\text{-}list\ (map\ snd\ mM_s). M *_{\mathbb{R}} b);$   
 $\quad Some\ (aform\text{-}of\text{-}ivl\ l\ u)$   
 $\}$

**lemma**  
*those-eq-SomeD*:  
**assumes**  $those\ (map\ f\ xs) = Some\ ys$   
**shows**  $ys = map\ (the\ o\ f)\ xs \wedge (\forall i. \exists y. i < length\ xs \longrightarrow f\ (xs\ !\ i) = Some\ y)$   
 $\langle proof \rangle$

**lemma**

*sum-list-zip-map:*

**assumes** *distinct xs*

**shows**  $(\sum (x, y) \leftarrow \text{zip } xs \text{ (map } g \text{ xs)}. f \ x \ y) = (\sum_{x \in \text{set } xs}. f \ x \ (g \ x))$

*<proof>*

**lemma**

*inter-aform-plane-ortho-overappr:*

**assumes** *inter-aform-plane-ortho p Z n g = Some X*

**shows**  $\{x. \forall i \in \text{Basis}. x \cdot i \in \{y. (g, y) \in (\lambda x. (x \cdot n, x \cdot i)) \text{ ' Affine } Z\}\} \subseteq \text{Affine } X$

*<proof>*

**lemma** *inter-proj-eq:*

**fixes** *n g l*

**defines**  $G \equiv \{x. x \cdot n = g\}$

**shows**  $(\lambda x. x \cdot l) \text{ ' } (Z \cap G) =$

$\{y. (g, y) \in (\lambda x. (x \cdot n, x \cdot l)) \text{ ' } Z\}$

*<proof>*

**lemma**

*inter-overappr:*

**fixes** *n  $\gamma$  l*

**shows**  $Z \cap \{x. x \cdot n = g\} \subseteq \{x. \forall i \in \text{Basis}. x \cdot i \in \{y. (g, y) \in (\lambda x. (x \cdot n, x \cdot i)) \text{ ' } Z\}\}$

*<proof>*

**lemma** *inter-inter-aform-plane-ortho:*

**assumes** *inter-aform-plane-ortho p Z n g = Some X*

**shows**  $\text{Affine } Z \cap \{x. x \cdot n = g\} \subseteq \text{Affine } X$

*<proof>*

## 10.15 “Completeness” of Intersection

**abbreviation** *encompasses x seg*  $\equiv \text{det3 } (fst \text{ seg}) \text{ (snd seg)} \ x \geq 0$

**lemma** *encompasses-cases:*

*encompasses x seg*  $\vee$  *encompasses x (snd seg, fst seg)*

*<proof>*

**lemma** *list-all-encompasses-cases:*

**assumes** *list-all (encompasses p) (x # y # zs)*

**obtains** *list-all (encompasses p) [x, y, (snd y, fst x)]*

| *list-all (encompasses p) ((fst x, snd y) # zs)*

*<proof>*

**lemma** *triangle-encompassing-polychain-of:*

**assumes** *det3 p a b*  $\geq 0$  *det3 p b c*  $\geq 0$  *det3 p c a*  $\geq 0$

**assumes** *ccw' a b c*

**shows**  $p \in \text{convex hull } \{a, b, c\}$   
 $\langle \text{proof} \rangle$

**lemma** *encompasses-convex-polygon3*:  
**assumes** *list-all* (*encompasses*  $p$ ) ( $x\#y\#z\#zs$ )  
**assumes** *convex-polygon* ( $x\#y\#z\#zs$ )  
**assumes** *ccw'*.*sortedP* (*fst*  $x$ ) (*map snd* (*butlast* ( $x\#y\#z\#zs$ )))  
**shows**  $p \in \text{convex hull } (\text{set } (\text{map } \text{fst } (x\#y\#z\#zs)))$   
 $\langle \text{proof} \rangle$

**lemma** *segments-of-aform-empty-Affine-eq*:  
**assumes** *segments-of-aform*  $X = []$   
**shows** *Affine*  $X = \{\text{fst } X\}$   
 $\langle \text{proof} \rangle$

**lemma** *not-segments-of-aform-singleton*: *segments-of-aform*  $X \neq [x]$   
 $\langle \text{proof} \rangle$

**lemma** *encompasses-segments-of-aform-in-AffineI*:  
**assumes** *length* (*segments-of-aform*  $X$ )  $> 2$   
**assumes** *list-all* (*encompasses*  $p$ ) (*segments-of-aform*  $X$ )  
**shows**  $p \in \text{Affine } X$   
 $\langle \text{proof} \rangle$

**end**

## 11 Implementation

**theory** *Affine-Code*  
**imports**  
*Affine-Approximation*  
*Intersection*  
**begin**

Implementing partial deviations as sorted lists of coefficients.

### 11.1 Reverse Sorted, Distinct Association Lists

**typedef** (**overloaded**) ( $'a, 'b$ ) *slist* =  
 $\{xs::('a::\text{linorder} \times 'b) \text{ list. } \text{distinct } (\text{map } \text{fst } xs) \wedge \text{sorted } (\text{rev } (\text{map } \text{fst } xs))\}$   
 $\langle \text{proof} \rangle$

**setup-lifting** *type-definition-slist*

**lift-definition** *map-of-slist*::( $\text{nat}, 'a::\text{zero}$ ) *slist*  $\Rightarrow \text{nat} \Rightarrow 'a$  **option is** *map-of*  
 $\langle \text{proof} \rangle$

**lemma** *finite-dom-map-of-slist*[*intro, simp*]: *finite* (*dom* (*map-of-slist*  $xs$ ))  
 $\langle \text{proof} \rangle$

**abbreviation** *the-default*  $a\ x \equiv (\text{case } x \text{ of } \text{None} \Rightarrow a \mid \text{Some } b \Rightarrow b)$

**definition**  $P\text{devs-raw } xs\ i = \text{the-default } 0\ (\text{map-of } xs\ i)$

**lemma** *nonzeros-Pdevs-raw-subset*:  $\{i. P\text{devs-raw } xs\ i \neq 0\} \subseteq \text{dom } (\text{map-of } xs)$   
*<proof>*

**lift-definition**  $P\text{devs}::(\text{nat}, 'a::\text{zero})\ \text{slist} \Rightarrow 'a\ \text{pdevs}$   
**is** *Pdevs-raw*  
*<proof>*

**code-datatype** *Pdevs*

## 11.2 Degree

**primrec** *degree-list*:: $(\text{nat} \times 'a::\text{zero})\ \text{list} \Rightarrow \text{nat}$  **where**  
*degree-list*  $[\ ] = 0$   
 $\mid \text{degree-list } (x\ \#xs) = (\text{if } \text{snd } x = 0 \text{ then } \text{degree-list } xs \text{ else } \text{Suc } (\text{fst } x))$

**lift-definition** *degree-slist*:: $(\text{nat}, 'a::\text{zero})\ \text{slist} \Rightarrow \text{nat}$  **is** *degree-list* *<proof>*

**lemma** *degree-list-eq-zeroD*:  
**assumes** *degree-list*  $xs = 0$   
**shows** *the-default*  $0\ (\text{map-of } xs\ i) = 0$   
*<proof>*

**lemma** *degree-slist-eq-zeroD*: *degree-slist*  $xs = 0 \implies \text{degree } (P\text{devs } xs) = 0$   
*<proof>*

**lemma** *degree-slist-eq-SucD*: *degree-slist*  $xs = \text{Suc } n \implies \text{pdevs-apply } (P\text{devs } xs)\ n \neq 0$   
*<proof>*

**lemma** *degree-slist-zero*:  
*degree-slist*  $xs = n \implies n \leq j \implies \text{pdevs-apply } (P\text{devs } xs)\ j = 0$   
*<proof>*

**lemma** *compute-degree[code]*: *degree*  $(P\text{devs } xs) = \text{degree-slist } xs$   
*<proof>*

## 11.3 Auxiliary Definitions

**fun** *binop* **where**  
*binop*  $f\ z1\ z2\ [\ ]\ [\ ] = [\ ]$   
 $\mid \text{binop } f\ z1\ z2\ ((i, x)\ \#xs)\ [\ ] = (i, f\ x\ z2)\ \# \text{binop } f\ z1\ z2\ xs\ [\ ]$   
 $\mid \text{binop } f\ z1\ z2\ [\ ]\ ((i, y)\ \#ys) = (i, f\ z1\ y)\ \# \text{binop } f\ z1\ z2\ [\ ]\ ys$   
 $\mid \text{binop } f\ z1\ z2\ ((i, x)\ \#xs)\ ((j, y)\ \#ys) =$   
    *(if*  $(i = j)$  *then*  $(i, f\ x\ y)\ \# \text{binop } f\ z1\ z2\ xs\ ys$   
    *else if*  $(i > j)$  *then*  $(i, f\ x\ z2)\ \# \text{binop } f\ z1\ z2\ xs\ ((j, y)\ \#ys)$

else  $(j, f z1 y) \# \text{binop } f z1 z2 ((i, x)\#xs) ys)$

**lemma** *set-binop-elemD1*:

$(a, b) \in \text{set } (\text{binop } f z1 z2 xs ys) \implies (a \in \text{set } (\text{map } \text{fst } xs) \vee a \in \text{set } (\text{map } \text{fst } ys))$   
 ⟨proof⟩

**lemma** *set-binop-elemD2*:

$(a, b) \in \text{set } (\text{binop } f z1 z2 xs ys) \implies$   
 $(\exists x \in \text{set } (\text{map } \text{snd } xs). b = f x z2) \vee$   
 $(\exists y \in \text{set } (\text{map } \text{snd } ys). b = f z1 y) \vee$   
 $(\exists x \in \text{set } (\text{map } \text{snd } xs). \exists y \in \text{set } (\text{map } \text{snd } ys). b = f x y)$   
 ⟨proof⟩

**abbreviation** *rsorted*  $\equiv \lambda x. \text{sorted } (\text{rev } x)$

**lemma** *rsorted-binop*:

**fixes**  $xs::('a::\text{linorder} * 'b) \text{ list}$  **and**  $ys::('a::\text{linorder} * 'c) \text{ list}$   
**assumes** *rsorted*  $((\text{map } \text{fst } xs))$   
**assumes** *rsorted*  $((\text{map } \text{fst } ys))$   
**shows** *rsorted*  $((\text{map } \text{fst } (\text{binop } f z1 z2 xs ys)))$   
 ⟨proof⟩

**lemma** *distinct-binop*:

**fixes**  $xs::('a::\text{linorder} * 'b) \text{ list}$  **and**  $ys::('a::\text{linorder} * 'c) \text{ list}$   
**assumes** *distinct*  $(\text{map } \text{fst } xs)$   
**assumes** *distinct*  $(\text{map } \text{fst } ys)$   
**assumes** *rsorted*  $((\text{map } \text{fst } xs))$   
**assumes** *rsorted*  $((\text{map } \text{fst } ys))$   
**shows** *distinct*  $(\text{map } \text{fst } (\text{binop } f z1 z2 xs ys))$   
 ⟨proof⟩

**lemma** *binop-plus*:

**fixes**  $b::(\text{nat} * 'a::\text{euclidean-space}) \text{ list}$   
**shows**  
 $(\sum (i, y) \leftarrow \text{binop } (+) 0 0 b \text{ ba. } e i *_R y) = (\sum (i, y) \leftarrow b. e i *_R y) + (\sum (i, y) \leftarrow \text{ba. } e i *_R y)$   
 ⟨proof⟩

**lemma** *binop-compose*:

$\text{binop } (\lambda x y. f (g x y)) z1 z2 xs ys = \text{map } (\text{apsnd } f) (\text{binop } g z1 z2 xs ys)$   
 ⟨proof⟩

**lemma** *linear-cmul-left*[*intro, simp*]: *linear*  $((*) x::\text{real} \Rightarrow -)$

⟨proof⟩

**lemma** *length-merge-sorted-eq*:

$\text{length } (\text{binop } f z1 z2 xs ys) = \text{length } (\text{binop } g y1 y2 xs ys)$   
 ⟨proof⟩

## 11.4 Pointwise Addition

**lift-definition** *add-slist*::(nat, 'a::{plus, zero}) *slist*  $\Rightarrow$  (nat, 'a) *slist*  $\Rightarrow$  (nat, 'a) *slist* **is**

$\lambda xs\ ys. \text{binop } (+) \ 0 \ 0 \ xs \ ys$   
 $\langle \text{proof} \rangle$

**lemma** *map-of-binop[simp]*: *rsorted* (map *fst* *xs*)  $\Longrightarrow$  *rsorted* (map *fst* *ys*)  $\Longrightarrow$   
*distinct* (map *fst* *xs*)  $\Longrightarrow$  *distinct* (map *fst* *ys*)  $\Longrightarrow$   
*map-of* (binop *f* *z1* *z2* *xs* *ys*) *i* =  
(case *map-of* *xs* *i* of  
  Some *x*  $\Rightarrow$  Some (*f* *x* (case *map-of* *ys* *i* of Some *x*  $\Rightarrow$  *x* | None  $\Rightarrow$  *z2*))  
  | None  $\Rightarrow$  (case *map-of* *ys* *i* of Some *y*  $\Rightarrow$  Some (*f* *z1* *y*) | None  $\Rightarrow$  None))  
 $\langle \text{proof} \rangle$

**lemma** *pdevs-apply-Pdevs-add-slist[simp]*:  
**fixes** *xs ys*::(nat, 'a::monoid-add) *slist*  
**shows** *pdevs-apply* (Pdevs (add-slist *xs* *ys*)) *i* =  
  *pdevs-apply* (Pdevs *xs*) *i* + *pdevs-apply* (Pdevs *ys*) *i*  
 $\langle \text{proof} \rangle$

**lemma** *compute-add-pdevs[code]*: *add-pdevs* (Pdevs *xs*) (Pdevs *ys*) = Pdevs (add-slist  
*xs* *ys*)  
 $\langle \text{proof} \rangle$

## 11.5 prod of pdevs

**lift-definition** *prod-slist*::(nat, 'a::zero) *slist*  $\Rightarrow$  (nat, 'b::zero) *slist*  $\Rightarrow$  (nat, ('a  $\times$   
'b)) *slist* **is**  
 $\lambda xs\ ys. \text{binop } \text{Pair } 0 \ 0 \ xs \ ys$   
 $\langle \text{proof} \rangle$

**lemma** *pdevs-apply-Pdevs-prod-slist[simp]*:  
*pdevs-apply* (Pdevs (prod-slist *xs* *ys*)) *i* = (*pdevs-apply* (Pdevs *xs*) *i*, *pdevs-apply*  
(Pdevs *ys*) *i*)  
 $\langle \text{proof} \rangle$

**lemma** *compute-prod-of-pdevs[code]*: *prod-of-pdevs* (Pdevs *xs*) (Pdevs *ys*) = Pdevs  
(prod-slist *xs* *ys*)  
 $\langle \text{proof} \rangle$

## 11.6 Set of Coefficients

**lift-definition** *set-slist*::(nat, 'a::real-vector) *slist*  $\Rightarrow$  (nat \* 'a) *set* **is** *set*  $\langle \text{proof} \rangle$

**lemma** *finite-set-slist[intro, simp]*: *finite* (set-slist *xs*)  
 $\langle \text{proof} \rangle$



## 11.7 Domain

**lift-definition** *list-of-slist*::('a::linorder, 'b::zero) *slist*  $\Rightarrow$  ('a \* 'b) *list*  
**is**  $\lambda xs. \text{filter } (\lambda x. \text{snd } x \neq 0) xs$  *<proof>*

**lemma** *compute-pdevs-domain*[code]: *pdevs-domain* (Pdevs *xs*) = *set* (map *fst* (*list-of-slist xs*))  
*<proof>*

**lemma** *sort-rev-eq-sort*: *distinct xs*  $\implies$  *sort* (*rev xs*) = *sort xs*  
*<proof>*

**lemma** *compute-list-of-pdevs*[code]: *list-of-pdevs* (Pdevs *xs*) = *list-of-slist xs*  
*<proof>*

**lift-definition** *slist-of-pdevs*::'a *pdevs*  $\Rightarrow$  (nat, 'a::real-vector) *slist* **is** *list-of-pdevs*  
*<proof>*

## 11.8 Application

**lift-definition** *slist-apply*::('a::linorder, 'b::zero) *slist*  $\Rightarrow$  'a  $\Rightarrow$  'b **is**  
 $\lambda xs\ i. \text{the-default } 0 (\text{map-of } xs\ i)$  *<proof>*

**lemma** *compute-pdevs-apply*[code]: *pdevs-apply* (Pdevs *x*) *i* = *slist-apply x i*  
*<proof>*

## 11.9 Total Deviation

**lift-definition** *tdev-slist*::(nat, 'a::ordered-euclidean-space) *slist*  $\Rightarrow$  'a **is**  
*sum-list o map* (*abs o snd*) *<proof>*

**lemma** *tdev-slist-sum*: *tdev-slist xs* = *sum* (*abs o snd*) (*set-slist xs*)  
*<proof>*

**lemma** *pdevs-apply-set-slist*:  $x \in \text{set-slist } xs \implies \text{snd } x = \text{pdevs-apply } (Pdevs\ xs)$   
(*fst x*)  
*<proof>*

**lemma**  
*tdev-list-eq-zeroI*:  
**shows**  $(\bigwedge i. \text{pdevs-apply } (Pdevs\ xs)\ i = 0) \implies \text{tdev-slist } xs = 0$   
*<proof>*

**lemma** *inj-on-fst-set-slist*: *inj-on fst* (*set-slist xs*)  
*<proof>*

**lemma** *pdevs-apply-Pdevs-eq-0*:  
 $\text{pdevs-apply } (Pdevs\ xs)\ i = 0 \iff ((\forall x. (i, x) \in \text{set-slist } xs \longrightarrow x = 0))$   
*<proof>*

**lemma** *compute-tdev[code]*:  $tdev (Pdevs\ xs) = tdev\text{-}slist\ xs$   
 ⟨proof⟩

### 11.10 Minkowski Sum

**lemma** *dropWhile-rsorted-eq-filter*:  
 $rsorted (map\ fst\ xs) \implies dropWhile (\lambda(i, x). i \geq (m::nat))\ xs = filter (\lambda(i, x). i < m)\ xs$   
 (is -  $\implies ?lhs\ xs = ?rhs\ xs$ )  
 ⟨proof⟩

**lift-definition** *msum-slist::nat*  $\Rightarrow (nat, 'a)\ slist \Rightarrow (nat, 'a)\ slist \Rightarrow (nat, 'a)\ slist$   
 is  $\lambda m\ xs\ ys. map (apfst (\lambda n. n + m))\ ys @ dropWhile (\lambda(i, x). i \geq m)\ xs$   
 ⟨proof⟩

**lemma** *slist-apply-msum-slist*:  
 $slist\ apply (msum\ slist\ m\ xs\ ys)\ i =$   
 (if  $i < m$  then  $slist\ apply\ xs\ i$  else  $slist\ apply\ ys\ (i - m)$ )  
 ⟨proof⟩

**lemma** *pdevs-apply-msum-slist*:  
 $pdevs\ apply (Pdevs (msum\ slist\ m\ xs\ ys))\ i =$   
 (if  $i < m$  then  $pdevs\ apply (Pdevs\ xs)\ i$  else  $pdevs\ apply (Pdevs\ ys)\ (i - m)$ )  
 ⟨proof⟩

**lemma** *compute-msum-pdevs[code]*:  $msum\ pdevs\ m (Pdevs\ xs) (Pdevs\ ys) = Pdevs (msum\ slist\ m\ xs\ ys)$   
 ⟨proof⟩

### 11.11 Unary Operations

**lift-definition** *map-slist::('a  $\Rightarrow$  'b)  $\Rightarrow$  (nat, 'a) slist  $\Rightarrow$  (nat, 'b) slist* is  $\lambda f. map (apsnd\ f)$   
 ⟨proof⟩

**lemma** *pdevs-apply-map-slist*:  
 $f\ 0 = 0 \implies pdevs\ apply (Pdevs (map\ slist\ f\ xs))\ i = f (pdevs\ apply (Pdevs\ xs)\ i)$   
 ⟨proof⟩

**lemma** *compute-scaleR-pdves[code]*:  $scaleR\ pdevs\ r (Pdevs\ xs) = Pdevs (map\ slist (\lambda x. r *_R x)\ xs)$   
**and** *compute-pdevs-scaleR[code]*:  $pdevs\ scaleR (Pdevs\ rs)\ x = Pdevs (map\ slist (\lambda r. r *_R x)\ rs)$   
**and** *compute-uminus-pdevs[code]*:  $uminus\ pdevs (Pdevs\ xs) = Pdevs (map\ slist (\lambda x. - x)\ xs)$   
**and** *compute-abs-pdevs[code]*:  $abs\ pdevs (Pdevs\ xs) = Pdevs (map\ slist\ abs\ xs)$   
**and** *compute-pdevs-inner[code]*:  $pdevs\ inner (Pdevs\ xs)\ b = Pdevs (map\ slist (\lambda x. x \cdot b)\ xs)$   
**and** *compute-pdevs-inner2[code]*:  
 $pdevs\ inner2 (Pdevs\ xs)\ b\ c = Pdevs (map\ slist (\lambda x. (x \cdot b, x \cdot c))\ xs)$

**and** *compute-inner-scaleR-pdevs*[code]:  
 $inner-scaleR-pdevs\ x\ (Pdevs\ ys) = Pdevs\ (map-slist\ (\lambda y. (x \cdot y) *_{R}\ y)\ ys)$   
**and** *compute-trunc-pdevs*[code]:  
 $trunc-pdevs\ p\ (Pdevs\ xs) = Pdevs\ (map-slist\ (\lambda x. eucl-truncate-down\ p\ x)\ xs)$   
**and** *compute-trunc-err-pdevs*[code]:  
 $trunc-err-pdevs\ p\ (Pdevs\ xs) = Pdevs\ (map-slist\ (\lambda x. eucl-truncate-down\ p\ x - x)\ xs)$   
 ⟨proof⟩

## 11.12 Filter

**lift-definition** *filter-slist*::(nat  $\Rightarrow$  'a  $\Rightarrow$  bool)  $\Rightarrow$  (nat, 'a) slist  $\Rightarrow$  (nat, 'a) slist  
**is**  $\lambda P\ xs. filter\ (\lambda(i, x). (P\ i\ x))\ xs$   
 ⟨proof⟩

**lemma** *slist-apply-filter-slist*: *slist-apply* (*filter-slist*  $P\ xs$ )  $i =$   
 (if  $P\ i$  (*slist-apply*  $xs\ i$ ) then *slist-apply*  $xs\ i$  else 0)  
 ⟨proof⟩

**lemma** *pdevs-apply-filter-slist*: *pdevs-apply* (*Pdevs* (*filter-slist*  $P\ xs$ ))  $i =$   
 (if  $P\ i$  (*pdevs-apply* (*Pdevs*  $xs$ ))  $i$ ) then *pdevs-apply* (*Pdevs*  $xs$ )  $i$  else 0  
 ⟨proof⟩

**lemma** *compute-filter-pdevs*[code]: *filter-pdevs*  $P\ (Pdevs\ xs) = Pdevs\ (filter-slist\ P\ xs)$   
 ⟨proof⟩

## 11.13 Constant

**lift-definition** *zero-slist*::(nat, 'a) slist **is** [] ⟨proof⟩

**lemma** *compute-zero-pdevs*[code]: *zero-pdevs* = *Pdevs* (*zero-slist*)  
 ⟨proof⟩

**lift-definition** *One-slist*::(nat, 'a::executable-euclidean-space) slist  
**is**  $rev\ (zip\ [0..<length\ (Basis-list::'a\ list)]\ (Basis-list::'a\ list))$   
 ⟨proof⟩

**lemma**  
*map-of-rev-zip-upto-length-eq-nth*:  
**assumes**  $i < length\ B\ d = length\ B$   
**shows** (*map-of* (*rev* (*zip*  $[0..<d]\ B$ ))  $i$ ) = *Some* ( $B\ !\ i$ )  
 ⟨proof⟩

**lemma**  
*map-of-rev-zip-upto-length-eq-None*:  
**assumes**  $\neg i < length\ B$   
**assumes**  $d = length\ B$   
**shows** (*map-of* (*rev* (*zip*  $[0..<d]\ B$ ))  $i$ ) = *None*  
 ⟨proof⟩

**lemma** *pdevs-apply-One-slist*:  
*pdevs-apply (Pdevs One-slist) i =*  
*(if i < length (Basis-list::'a::executable-euclidean-space list)*  
*then (Basis-list::'a list) ! i*  
*else 0)*  
 ⟨proof⟩

**lemma** *compute-One-pdevs[code]*: *One-pdevs = Pdevs One-slist*  
 ⟨proof⟩

**lift-definition** *coord-slist::nat*  $\Rightarrow$  *(nat, real) slist* **is**  $\lambda i. [(i, 1)]$  ⟨proof⟩

**lemma** *compute-coord-pdevs[code]*: *coord-pdevs i = Pdevs (coord-slist i)*  
 ⟨proof⟩

## 11.14 Update

**primrec** *update-list::nat*  $\Rightarrow$  *'a*  $\Rightarrow$  *(nat \* 'a) list*  $\Rightarrow$  *(nat \* 'a) list*  
**where**  
*update-list n x [] = [(n, x)]*  
 | *update-list n x (y#ys) =*  
*(if n > fst y then (n, x)#y#ys*  
*else if n = fst y then (n, x)#ys*  
*else y#(update-list n x ys))*

**lemma** *map-of-update-list[simp]*: *map-of (update-list n x ys) = (map-of ys)(n:=Some x)*  
 ⟨proof⟩

**lemma** *in-set-update-listD*:  
**assumes** *y*  $\in$  *set (update-list n x ys)*  
**shows** *y = (n, x)  $\vee$  (y*  $\in$  *set ys)*  
 ⟨proof⟩

**lemma** *in-set-update-listI*:  
*y = (n, x)  $\vee$  (fst y  $\neq$  n  $\wedge$  y*  $\in$  *set ys)  $\implies$  y*  $\in$  *set (update-list n x ys)*  
 ⟨proof⟩

**lemma** *in-set-update-list*: *(n, x)  $\in$  set (update-list n x xs)*  
 ⟨proof⟩

**lemma** *overwrite-update-list*: *(a, b)  $\in$  set xs  $\implies$  (a, b)  $\notin$  set (update-list n x xs)*  
 $\implies a = n$   
 ⟨proof⟩

**lemma** *insert-update-list*:  
*distinct (map fst xs)  $\implies$  rsorted (map fst xs)  $\implies$  (a, b)  $\in$  set (update-list a x xs)*  
 $\implies b = x$

*<proof>*

**lemma** *set-update-list-eq*:  $\text{distinct } (\text{map } \text{fst } xs) \implies \text{rsorted } (\text{map } \text{fst } xs) \implies$   
 $\text{set } (\text{update-list } n \ x \ xs) = \text{insert } (n, \ x) (\text{set } xs - \{x. \text{fst } x = n\})$   
*<proof>*

**lift-definition** *update-slist*:: $\text{nat} \Rightarrow 'a \Rightarrow (\text{nat}, 'a) \text{ slist} \Rightarrow (\text{nat}, 'a) \text{ slist}$  **is** *update-list*  
*<proof>*

**lemma** *pdevs-apply-update-slist*:  $\text{pdevs-apply } (Pdevs (\text{update-slist } n \ x \ xs)) \ i =$   
 $(\text{if } i = n \ \text{then } x \ \text{else } \text{pdevs-apply } (Pdevs \ xs) \ i)$   
*<proof>*

**lemma** *compute-pdev-upd*[code]:  $\text{pdev-upd } (Pdevs \ xs) \ n \ x = Pdevs (\text{update-slist } n \ x \ xs)$   
*<proof>*

### 11.15 Approximate Total Deviation

**lift-definition** *fold-slist*:: $'a \Rightarrow 'b \Rightarrow 'b) \Rightarrow (\text{nat}, 'a::\text{zero}) \text{ slist} \Rightarrow 'b \Rightarrow 'b$   
**is**  $\lambda f \ x \ z. \text{fold } (f \ o \ \text{snd}) (\text{filter } (\lambda x. \ \text{snd } x \neq 0) \ xs) \ z$  *<proof>*

**lemma** *Pdevs-raw-Cons*:

$Pdevs\text{-raw } ((a, \ b) \# \ xs) = (\lambda i. \ \text{if } i = a \ \text{then } b \ \text{else } Pdevs\text{-raw } \ xs \ i)$   
*<proof>*

**lemma** *zeros-aux*:  $-(\lambda i. \ \text{if } i = a \ \text{then } b \ \text{else } Pdevs\text{-raw } \ xs \ i) - \{0\} \subseteq$   
 $- Pdevs\text{-raw } \ xs - \{0\} \cup \{a\}$   
*<proof>*

**lemma** *compute-tdev'*[code]:

$tdev' \ p \ (Pdevs \ xs) = \text{fold-slist } (\lambda a \ b. \ \text{eucl-truncate-up } p \ (|a| + b)) \ xs \ 0$   
*<proof>*

### 11.16 Equality

**lemma** *slist-apply-list-of-slist-eq*:  $\text{slist-apply } a \ i = \text{the-default } 0 \ (\text{map-of } (\text{list-of-slist } a) \ i)$   
*<proof>*

**lemma** *compute-equal-pdevs*[code]:

$\text{equal-class.equal } (Pdevs \ a) \ (Pdevs \ b) \longleftrightarrow (\text{list-of-slist } a) = (\text{list-of-slist } b)$   
*<proof>*

### 11.17 From List of Generators

**lift-definition** *slist-of-list*:: $'a::\text{zero} \ \text{list} \Rightarrow (\text{nat}, 'a) \ \text{slist}$   
**is**  $\lambda xs. \ \text{rev } (\text{zip } [0..<\text{length } \ xs] \ xs)$   
*<proof>*

**lemma** *slist-apply-slist-of-list*:

*slist-apply (slist-of-list xs) i = (if i < length xs then xs ! i else 0)*

*<proof>*

**lemma** *compute-pdevs-of-list*[code]: *pdevs-of-list xs = Pdevs (slist-of-list xs)*

*<proof>*

abstraction function which can be used in code equations

**lift-definition** *abs-slist-if*::('a::linorder×'b) *list* ⇒ ('a, 'b) *slist*

**is**  $\lambda list. \text{if distinct (map fst list) } \wedge \text{rsorted (map fst list) then list else []}$

*<proof>*

**definition** *slist = Abs-slist*

**lemma** [code-post]: *Abs-slist = slist*

*<proof>*

**lemma** [code]: *slist = (\xs.*

*(if distinct (map fst xs) } \wedge \text{rsorted (map fst xs) then abs-slist-if xs else Code.abort (STR "'') (\lambda-. slist xs))*

*<proof>*

**abbreviation** *pdevs* ≡ ( $\lambda x. Pdevs (slist x)$ )

**lift-definition** *nlex-slist*::(nat, point) *slist* ⇒ (nat, point) *slist* **is**

$\text{map } (\lambda(i, x). (i, \text{if lex } 0 \text{ } x \text{ then } -x \text{ else } x))$

*<proof>*

**lemma** *Pdevs-raw-map*:  $f \ 0 = 0 \implies Pdevs\text{-raw (map } (\lambda(i, x). (i, f \ x)) \ xs) \ i = f (Pdevs\text{-raw } \ xs \ i)$

*<proof>*

**lemma** *compute-nlex-pdevs*[code]: *nlex-pdevs (Pdevs x) = Pdevs (nlex-slist x)*

*<proof>*

**end**

## 12 Optimizations for Code Integer

**theory** *Optimize-Integer*

**imports**

*Complex-Main*

*HOL-Library.Code-Target-Numeral*

**begin**

shallowly embed log and power

**definition** *log2*::int ⇒ int

**where**  $\text{log2 } a = \text{floor (log 2 (of-int } a))$

**context includes** *integer.lifting* **begin**

**lift-definition** *log2-integer* :: *integer*  $\Rightarrow$  *integer*  
**is** *log2* :: *int*  $\Rightarrow$  *int*  
*<proof>*

**end**

**lemma** [*code*]: *log2* (*int-of-integer a*) = *int-of-integer* (*log2-integer a*)  
*<proof>*

**code-printing**

**constant** *log2-integer* :: *integer*  $\Rightarrow$  -  $\rightarrow$   
(*SML*) *IntInf.log2*

**definition** *power-int*::*int*  $\Rightarrow$  *int*  $\Rightarrow$  *int*  
**where** *power-int a b* = *a*  $^$  (*nat b*)

**context includes** *integer.lifting* **begin**

**lift-definition** *power-integer* :: *integer*  $\Rightarrow$  *integer*  $\Rightarrow$  *integer*  
**is** *power-int* :: *int*  $\Rightarrow$  *int*  $\Rightarrow$  *int*  
*<proof>*

**end**

**code-printing**

**constant** *power-integer* :: *integer*  $\Rightarrow$  -  $\Rightarrow$  -  $\rightarrow$   
(*SML*) *IntInf.pow* ((-), (-))

**lemma** [*code*]: *power-int* (*int-of-integer a*) (*int-of-integer b*) = *int-of-integer* (*power-integer a b*)  
*<proof>*

**end**

## 13 Optimizations for Code Float

**theory** *Optimize-Float*

**imports**

*HOL-Library.Float*

*Optimize-Integer*

**begin**

**lemma** *compute-bitlen*[*code*]: *bitlen a* = (*if a > 0 then log2 a + 1 else 0*)  
*<proof>*

**lemma** *compute-float-plus*[*code*]: *Float m1 e1* + *Float m2 e2* =

(if  $m1 = 0$  then  $\text{Float } m2 \ e2$  else if  $m2 = 0$  then  $\text{Float } m1 \ e1$  else  
 if  $e1 \leq e2$  then  $\text{Float } (m1 + m2 * \text{power-int } 2 \ (e2 - e1)) \ e1$   
 else  $\text{Float } (m2 + m1 * \text{power-int } 2 \ (e1 - e2)) \ e2$ )  
 ⟨proof⟩

**lemma** *compute-real-of-float*[code]:  
 $\text{real-of-float } (\text{Float } m \ e) = (\text{if } e \geq 0 \text{ then } m * 2^{\text{nat } e} \text{ else } m / \text{power-int } 2 \ (-e))$   
 ⟨proof⟩

**lemma** *compute-float-down*[code]:  
 $\text{float-down } p \ (\text{Float } m \ e) =$   
 (if  $p + e < 0$  then  $\text{Float } (m \ \text{div} \ \text{power-int } 2 \ (-(p + e))) \ (-p)$  else  $\text{Float } m \ e$ )  
 ⟨proof⟩

**lemma** *compute-lapprox-posrat*[code]:  
**fixes**  $\text{prec}::\text{nat}$  **and**  $x \ y::\text{nat}$   
**shows**  $\text{lapprox-posrat } \text{prec } x \ y =$   
 (let  
 $l = \text{rat-precision } \text{prec } x \ y;$   
 $d = \text{if } 0 \leq l \text{ then } \text{int } x * \text{power-int } 2 \ l \ \text{div } y \text{ else } \text{int } x \ \text{div} \ \text{power-int } 2 \ (-l)$   
 $\text{div } y$   
 in  $\text{normfloat } (\text{Float } d \ (-l))$ )  
 ⟨proof⟩

**lemma** *compute-rapprox-posrat*[code]:  
**fixes**  $\text{prec } x \ y$   
**defines**  $l \equiv \text{rat-precision } \text{prec } x \ y$   
**shows**  $\text{rapprox-posrat } \text{prec } x \ y = (\text{let}$   
 $l = l;$   
 $(r, s) = \text{if } 0 \leq l \text{ then } (\text{int } x * \text{power-int } 2 \ l, \text{int } y) \text{ else } (\text{int } x, \text{int } y * \text{power-int } 2 \ (-l));$   
 $d = r \ \text{div} \ s;$   
 $m = r \ \text{mod} \ s$   
 in  $\text{normfloat } (\text{Float } (d + (\text{if } m = 0 \vee y = 0 \text{ then } 0 \text{ else } 1)) \ (-l))$ )  
 ⟨proof⟩

**lemma** *compute-float-truncate-down*[code]:  
 $\text{float-round-down } \text{prec } (\text{Float } m \ e) = (\text{let } d = \text{bitlen } (\text{abs } m) - \text{int } \text{prec} - 1 \text{ in}$   
 if  $0 < d$  then let  $P = \text{power-int } 2 \ d$ ;  $n = m \ \text{div} \ P$  in  $\text{Float } n \ (e + d)$   
 else  $\text{Float } m \ e$ )  
 ⟨proof⟩

**lemma** *compute-int-floor-fl*[code]:  
 $\text{int-floor-fl } (\text{Float } m \ e) = (\text{if } 0 \leq e \text{ then } m * \text{power-int } 2 \ e \text{ else } m \ \text{div} \ (\text{power-int } 2 \ (-e)))$   
 ⟨proof⟩

**lemma** *compute-floor-fl*[code]:



```

    floor-fl (Float m e) = (if 0 ≤ e then Float m e else Float (m div (power-int 2
((-e)))) 0)
    <proof>

```

**end**

## 14 Target Language debug messages

**theory** *Print*

**imports**

*HOL-Decision-Procs.Approximation*

*Affine-Code*

*Show.Show-Instances*

*HOL-Library.Monad-Syntax*

*Optimize-Float*

**begin**

**hide-const** (**open**) *floatarith.Max*

### 14.1 Printing

Just for debugging purposes

**definition** *print::String.literal* ⇒ *unit* **where** *print x = ()*

**context includes** *integer.lifting* **begin**

**end**

**code-printing constant** *print* ↪ (*SML*) *TextIO.print*

### 14.2 Write to File

**definition** *file-output::String.literal* ⇒ ((*String.literal* ⇒ *unit*) ⇒ 'a) ⇒ 'a **where**  
*file-output - f = f (λ-. ())*

**code-printing constant** *file-output* ↪ (*SML*) (*fn s => fn f => File.open'-output*  
(*fn os => f (File.output os)*) (*Path.explode s*)

### 14.3 Show for Floats

**definition** *showsp-float :: float* *showsp*

**where**

*showsp-float p x = (*

*let m = mantissa x; e = exponent x in*

*if e = 0 then showsp-int p m else showsp-int p m o shows-string '\*2^' o*  
*showsp-int p e)*

**lemma** *show-law-float [show-law-intros]:*

*show-law showsp-float r*

*<proof>*

**lemma** *showsp-float-append* [*show-law-simps*]:  
*showsp-float p r (x @ y) = showsp-float p r x @ y*  
*<proof>*

*<ML>*

**derive** *show float*

## 14.4 Convert Float to Decimal number

type for decimal floating point numbers (currently just for printing, TODO?  
generalize theory Float for arbitrary base)

**datatype** *float10* = *Float10* (*mantissa10*: *int*) (*exponent10*: *int*)  
**notation** *Float10* (**infix** *e 999*)

**partial-function** (*tailrec*) *normalize-float10*  
**where** [*code*]: *normalize-float10 f* =  
    (*if mantissa10 f mod 10 ≠ 0 ∨ mantissa10 f = 0 then f*  
    *else normalize-float10 (Float10 (mantissa10 f div 20) (exponent10 f + 1))*)

### 14.4.1 Version that should be easy to prove correct, but slow!

**context includes** *floatarith-notation* **begin**

**definition** *float-to-float10-approximation f = the*  
    (*do* {  
        *let (x, y) = (mantissa f \* 1024, exponent f - 10)*;  
        *let p = nat (bitlen (abs x) + bitlen (abs y) + 80)*; — **FIXME**: are there  
guarantees?  
        *y-log ← approx p (Mult (Num (of-int y))*  
            (*(Mult (Ln (Num 2))*  
            (*Inverse (Ln (Num 10)))))) []*);  
        *let e-fl = floor-fl (lower y-log)*;  
        *let e = int-floor-fl e-fl*;  
        *m ← approx p (Mult (Num (of-int x)) (Powr (Num 10) (Add (Var 0) (Minus*  
*(Num e-fl)))) [Some y-log]*);  
        *let ml = lower m*;  
        *let mu = upper m*;  
        *Some (normalize-float10 (Float10 (int-floor-fl ml) e), normalize-float10 (Float10*  
*(- int-floor-fl (- mu)) e))*  
    })

**end**

**lemma** *compute-float-of*[*code*]: *float-of (real-of-float f) = f* *<proof>*

## 14.5 Trusted, but faster version

TODO: this is the HOL version of the SML-code in Approximation.thy

**lemma** *prod-case-call-mono*[*partial-function-mono*]:  
*mono-tailrec* ( $\lambda f. (\text{let } (d, e) = a \text{ in } (\lambda y. f (c \ d \ e \ y))) \ b$ )  
*<proof>*

**definition** *divmod-int*::*int*  $\Rightarrow$  *int*  $\Rightarrow$  *int* \* *int*  
**where** *divmod-int* *a* *b* = (*a* *div* *b*, *a* *mod* *b*)

**partial-function** (*tailrec*) *f2f10-frac* **where**  
*f2f10-frac* *c* *p* *r* *digits* *cnt* *e* =  
 (*if* *r* = 0 *then* (*digits*, *cnt*, 0)  
*else if* *p* = 0 *then* (*digits*, *cnt*, *r*)  
*else* (*let*  
   (*d*, *r*) = *divmod-int* (*r* \* 10) (*power-int* 2 (-*e*)  
   *in* *f2f10-frac* (*c*  $\vee$  *d*  $\neq$  0) (*if* *d*  $\neq$  0  $\vee$  *c* *then* *p* - 1 *else* *p*) *r*  
   (*digits* \* 10 + *d*) (*cnt* + 1)) *e*)  
**declare** *f2f10-frac.simps*[*code*]

**definition** *float2-float10*::*int*  $\Rightarrow$  *bool*  $\Rightarrow$  *int*  $\Rightarrow$  *int*  $\Rightarrow$  (*int* \* *int*) **where**  
*float2-float10* *prec* *rd* *m* *e* = (  
*let*  
 (*m*, *e*) = (*if* *e* < 0 *then* (*m*,*e*) *else* (*m* \* *power-int* 2 *e*, 0));  
*sgn* = *sgn* *m*;  
*m* = *abs* *m*;  
  
*round-down* = (*sgn* = 1  $\wedge$  *rd*)  $\vee$  (*sgn* = -1  $\wedge$   $\neg$  *rd*);  
  
 (*x*, *r*) = *divmod-int* *m* ((*power-int* 2 (-*e*)));  
  
*p* = ((*if* *x* = 0 *then* *prec* *else* *prec* - (*log2* *x* + 1)) \* 3) *div* 10 + 1;  
  
 (*digits*, *e10*, *r*) = *if* *p* > 0 *then* *f2f10-frac* (*x*  $\neq$  0) *p* *r* 0 0 *e* *else* (0,0,0);  
  
*digits* = *if* *round-down*  $\vee$  *r* = 0 *then* *digits* *else* *digits* + 1  
  
*in* (*sgn* \* (*digits* + *x* \* (*power-int* 10 *e10*)), -*e10*)

**definition** *lfloat10* *r* = (*let* *f* = *float-of* *r* *in* *case-prod* *Float10* (*float2-float10* 20  
*True* (*mantissa* *f*) (*exponent* *f*)))

**definition** *ufloat10* *r* = (*let* *f* = *float-of* *r* *in* *case-prod* *Float10* (*float2-float10* 20  
*False* (*mantissa* *f*) (*exponent* *f*)))

**partial-function** (*tailrec*) *digits*  
**where** [*code*]: *digits* *m* *ds* = (*if* *m* = 0 *then* *ds* *else* *digits* (*m* *div* 10) (*m* *mod* 10  
 # *ds*))

**primrec** *showsp-float10* :: *float10* *showsp*

**where**

```
showsp-float10 p (Float10 m e) = (  
  let  
    ds = digits (nat (abs m)) [];  
    d = int (length ds);  
    e = e + d - 1;  
    mp = take 1 ds;  
    ms = drop 1 ds;  
    ms = rev (dropWhile ((=) 0) (rev ms));  
    show-digits = shows-list-gen (showsp-nat p) "0" "" "" "" ""  
  in (if m < 0 then shows-string "- " else (λx. x)) o  
    show-digits mp o  
    (if ms = [] then (λx. x) else shows-string "." o show-digits ms) o  
    (if e = 0 then (λx. x) else shows-string "e" o showsp-int p e))
```

**lemma** *show-law-float10-aux*:

```
fixes m e  
shows show-law showsp-float10 (Float10 m e)  
<proof>
```

**lemma** *show-law-float10* [*show-law-intros*]: *show-law showsp-float10 r*

```
<proof>
```

**lemma** *showsp-float10-append* [*show-law-simps*]:

```
showsp-float10 p r (x @ y) = showsp-float10 p r x @ y  
<proof>
```

<ML>

**derive** *show float10*

**definition** *showsp-real* p x = *showsp-float10* p (lfloat10 x)

**lemma** *show-law-real*[*show-law-intros*]: *show-law showsp-real x*

```
<proof>
```

<ML>

**derive** *show real*

## 14.6 gnuplot output

### 14.6.1 vector output of 2D zonotope

**fun** *polychain-of-segments*::((real × real) × (real × real)) list ⇒ (real × real) list

**where**

```
polychain-of-segments [] = []  
| polychain-of-segments (((x0, y0), z)#segs) = (x0, y0)#z#map snd segs
```

**definition** *shows-segments-of-aform*

**where** *shows-segments-of-aform* a b xs color =

*shows-list-gen id "" "" "↔" "↔" (map (λ(x0, y0).  
shows-words (map lfloat10 [x0, y0]) o shows-space o shows-string color)  
(polychain-of-segments (segments-of-aform (prod-of-aforms (xs ! a) (xs ! b))))))*  
**abbreviation** *show-segments-of-aform a b x c* ≡ *shows-segments-of-aform a b x c*

**definition** *shows-box-of-aforms*— box and some further information

**where** *shows-box-of-aforms* (*XS::real aform list*) = (let  
*RS* = map (*Radius' 20*) *XS*;  
*l* = map (*Inf-aform' 20*) *XS*;  
*u* = map (*Sup-aform' 20*) *XS*  
in *shows-words*  
(*l @ u @ RS*) o *shows-space* o  
*shows* (card (⋃((λx. *pdevs-domain* (snd x)) ' (set *XS*))))  
)

**abbreviation** *show-box-of-aforms x* ≡ *shows-box-of-aforms x*

**definition** *pdevs-domains* ((*XS::real aform list*)) = (⋃((λx. *pdevs-domain* (snd x)) ' (set *XS*)))

**definition** *generators XS* =

(let  
*is* = *sorted-list-of-set* (*pdevs-domains XS*);  
*rs* = map (λi. (i, map (λx. *pdevs-apply* (snd x) i) *XS*)) *is*  
in  
(map *fst XS*, *rs*))

**definition** *shows-box-of-aforms-hr*— human readable

**where** *shows-box-of-aforms-hr XS* = (let  
*RS* = map (*Radius' 20*) *XS*;  
*l* = map (*Inf-aform' 20*) *XS*;  
*u* = map (*Sup-aform' 20*) *XS*  
in *shows-paren* (*shows-words l*) o *shows-string* " .. " o *shows-paren* (*shows-words*  
*u*) o  
*shows-string* "; devs: " o *shows* (card (*pdevs-domains XS*)) o  
*shows-string* "; tdev: " o *shows-paren* (*shows-words RS*)  
)

**abbreviation** *show-box-of-aforms-hr x* ≡ *shows-box-of-aforms-hr x*

**definition** *shows-aforms-hr*— human readable

**where** *shows-aforms-hr XS* = *shows* (*generators XS*)

**abbreviation** *show-aform-hr x* ≡ *shows-aforms-hr x*

end

## 15 Dyadic Rational Representation of Real

theory *Float-Real*

```

imports
  HOL-Library.Float
  Optimize-Float
begin

code-datatype real-of-float

abbreviation
  float-of-nat :: nat  $\Rightarrow$  float
where
  float-of-nat  $\equiv$  of-nat

abbreviation
  float-of-int :: int  $\Rightarrow$  float
where
  float-of-int  $\equiv$  of-int

Collapse nested embeddings

Operations

Undo code setup for Ratreal.

lemma of-rat-numeral-eq [code-abbrev]:
  real-of-float (numeral w) = Ratreal (numeral w)
   $\langle$ proof $\rangle$ 

lemma zero-real-code [code]:
  0 = real-of-float 0
   $\langle$ proof $\rangle$ 

lemma one-real-code [code]:
  1 = real-of-float 1
   $\langle$ proof $\rangle$ 

lemma [code-abbrev]:
  (real-of-float (of-int a) :: real) = (Ratreal (Rat.of-int a) :: real)
   $\langle$ proof $\rangle$ 

lemma [code-abbrev]:
  real-of-float 0  $\equiv$  Ratreal 0
   $\langle$ proof $\rangle$ 

lemma [code-abbrev]:
  real-of-float 1 = Ratreal 1
   $\langle$ proof $\rangle$ 

lemmas compute-real-of-float[code del]

lemmas [code del] =
  real-equal-code

```

*real-less-eq-code*  
*real-less-code*  
*real-plus-code*  
*real-times-code*  
*real-uminus-code*  
*real-minus-code*  
*real-inverse-code*  
*real-divide-code*  
*real-floor-code*  
*Float.compute-truncate-down*  
*Float.compute-truncate-up*

**lemma** *real-equal-code* [code]:  
*HOL.equal* (*real-of-float* *x*) (*real-of-float* *y*)  $\longleftrightarrow$  *HOL.equal* *x* *y*  
 <proof>

**abbreviation** *FloatR::int $\Rightarrow$ int $\Rightarrow$ real* **where**  
*FloatR* *a* *b*  $\equiv$  *real-of-float* (*Float* *a* *b*)

**lemma** *real-less-eq-code'* [code]: *real-of-float* *x*  $\leq$  *real-of-float* *y*  $\longleftrightarrow$  *x*  $\leq$  *y*  
**and** *real-less-code'* [code]: *real-of-float* *x*  $<$  *real-of-float* *y*  $\longleftrightarrow$  *x*  $<$  *y*  
**and** *real-plus-code'* [code]: *real-of-float* *x* + *real-of-float* *y* = *real-of-float* (*x* + *y*)  
**and** *real-times-code'* [code]: *real-of-float* *x* \* *real-of-float* *y* = *real-of-float* (*x* \* *y*)  
**and** *real-uminus-code'* [code]: - *real-of-float* *x* = *real-of-float* (- *x*)  
**and** *real-minus-code'* [code]: *real-of-float* *x* - *real-of-float* *y* = *real-of-float* (*x* - *y*)  
**and** *real-inverse-code'* [code]: *inverse* (*FloatR* *a* *b*) =  
 (if *FloatR* *a* *b* = 2 then *FloatR* 1 (-1) else  
 if *a* = 1 then *FloatR* 1 (- *b*) else  
*Code.abort* (*STR* "inverse not of 2") ( $\lambda$ -. *inverse* (*FloatR* *a* *b*)))  
**and** *real-divide-code'* [code]: *FloatR* *a* *b* / *FloatR* *c* *d* =  
 (if *FloatR* *c* *d* = 2 then if *a* mod 2 = 0 then *FloatR* (*a* div 2) *b* else *FloatR* *a*  
 (*b* - 1) else  
 if *c* = 1 then *FloatR* *a* (*b* - *d*) else  
*Code.abort* (*STR* "division not by 2") ( $\lambda$ -. *FloatR* *a* *b* / *FloatR* *c* *d*))  
**and** *real-floor-code'* [code]: *floor* (*real-of-float* *x*) = *int-floor-fl* *x*  
**and** *real-abs-code'* [code]: *abs* (*real-of-float* *x*) = *real-of-float* (*abs* *x*)  
 <proof>

**lemma** *compute-round-down*[code]: *round-down* *prec* (*real-of-float* *f*) = *real-of-float*  
 (*float-down* *prec* *f*)  
 <proof>

**lemma** *compute-round-up*[code]: *round-up* *prec* (*real-of-float* *f*) = *real-of-float* (*float-up*  
*prec* *f*)  
 <proof>

**lemma** *compute-truncate-down*[code]:  
*truncate-down* *prec* (*real-of-float* *f*) = *real-of-float* (*float-round-down* *prec* *f*)

*<proof>*

**lemma** *compute-truncate-up*[code]:

*truncate-up prec (real-of-float f) = real-of-float (float-round-up prec f)*

*<proof>*

**lemma** [code]: *real-divl p (real-of-float x) (real-of-float y) = real-of-float (float-divl p x y)*

*<proof>*

**lemma** [code]: *real-divr p (real-of-float x) (real-of-float y) = real-of-float (float-divr p x y)*

*<proof>*

**lemmas** [code] = *real-of-float-inverse*

**end**

## 16 Examples

**theory** *Ex-Affine-Approximation*

**imports**

*Affine-Code*

*Print*

*Float-Real*

**begin**

**context includes** *floatarith-notation* **begin**

**definition** *rotate-fas* =

*[Cos (Rad-of (Var 2)) \* Var 0 - Sin (Rad-of (Var 2)) \* Var 1,*  
*Sin (Rad-of (Var 2)) \* Var 0 + Cos (Rad-of (Var 2)) \* Var 1]*

**definition** *rotate-slp* = *slp-of-fas rotate-fas*

**definition** *approx-rotate p t X* = *approx-slp-outer p 3 rotate-slp X*

**fun** *rotate-aform* **where**

*rotate-aform x i* = *(let r = (((the o (λx. approx-rotate 30 (FloatR 1 (-3)) x))<sup>~i</sup>*

*x) in*  
*(r ! 0) ×<sub>a</sub> (r ! 1) ×<sub>a</sub> (r ! 2))*

**value** [code] *rotate-aform (aforms-of-ivls [2, 1, 45] [3, 5, 45]) 70*

**definition** *translate-slp* = *slp-of-fas [Var 0 + Var 2, Var 1 + Var 2]*

**fun** *translatei* **where** *translatei x i* = *((((the o (λx. approx-slp-outer 7 3 translate-slp*

*x))<sup>~i</sup>* x)

**value** *translatei (aforms-of-ivls [2, 1, 512] [3, 5, 512]) 50*



**end**

**hide-const** *rotate-fas rotate-slp approx-rotate rotate-aform translate-slp translatei*

**end**

## 17 Examples on Proving Inequalities

**theory** *Ex-Ineqs*

**imports**

*Affine-Code*

*Print*

*Float-Real*

**begin**

**definition** *plotcolors* =

[[*(0, 1, "0x000000")*],

*(0, 2, "0xff0000")*,  
*(1, 2, "0x7f0000")*],

*(0, 3, "0x00ff00")*,  
*(1, 3, "0x00aa00")*,  
*(2, 3, "0x005500")*],

*(1, 4, "0x0000ff")*,  
*(2, 4, "0x0000c0")*,  
*(3, 4, "0x00007f")*,  
*(0, 4, "0x00003f")*],

*(0, 5, "0x00ffff")*,  
*(1, 5, "0x00cccc")*,  
*(2, 5, "0x009999")*,  
*(3, 5, "0x006666")*,  
*(4, 5, "0x003333")*],

*(0, 6, "0xff00ff")*,  
*(1, 6, "0xd500d5")*,  
*(2, 6, "0xaa00aa")*,  
*(3, 6, "0x800080")*,  
*(4, 6, "0x550055")*,  
*(5, 6, "0x2a002a")*]]

**primrec** *prove-pos::(nat \* nat \* string) list ⇒ nat ⇒ nat ⇒*

*(nat ⇒ real aform list ⇒ real aform option) ⇒ real aform list list ⇒ bool* **where**  
*prove-pos prnt 0 p F X = (let - = if prnt ≠ [] then print (STR "# depth limit  
exceeded[↔]") else () in False)*

```

| prove-pos prnt (Suc i) p F XXS =
  (case XXS of [] => True | (X#XS) =>
  let
    R = F p X;
    - = if prnt ≠ [] then print (String.implode ((shows "# " o shows-box-of-aforms-hr
X) "[↔]")) else ();
    - = fold (λ(a, b, c) -. print (String.implode (shows-segments-of-aform a b X
c "[↔]"))) prnt ()
  in
    if R ≠ None ∧ 0 < Inf-aform' p (the R)
    then let - = if prnt ≠ [] then print (STR "# Success[↔]") else () in prove-pos
prnt i p F XS
    else let - = if prnt ≠ [] then print (STR "# Split[↔]") else () in case
split-aforms-largest-uncond X of (a, b) =>
    prove-pos prnt i p F (a#b#XS))

```

**definition** *prove-pos-slp prnt p fa i xs* = (let *slp* = *slp-of-fas* [fa] in *prove-pos prnt i p* (λp *xs*.  
*case approx-slp-outer p 1 slp xs of None* => *None* | *Some* [x] => *Some* x | *Some* -  
=> *None*) *xs*)

## experiment begin

**unbundle** *floatarith-notation*

The examples below are taken from [http://link.springer.com/chapter/10.1007/978-3-642-38088-4\\_26](http://link.springer.com/chapter/10.1007/978-3-642-38088-4_26), “Formal Verification of Nonlinear Inequalities with Taylor Interval Approximations”, Alexey Solovyev, Thomas C. Hales, NASA Formal Methods 2013, LNCS 7871

**definition** *schwefel* =

$$(5.8806 / 10 \wedge 10) + (\text{Var } 0 - (\text{Var } 1) \wedge_e 2) \wedge_e 2 + (\text{Var } 1 - 1) \wedge_e 2 + (\text{Var } 0 - (\text{Var } 2) \wedge_e 2) \wedge_e 2 + (\text{Var } 2 - 1) \wedge_e 2$$

**lemma** *schwefel*:

$$5.8806 / 10 \wedge 10 + (x_0 - (x_1)^2)^2 + (x_1 - 1)^2 + (x_0 - (x_2)^2)^2 + (x_2 - 1)^2 =$$

*interpret-floatarith schwefel* [x0, x1, x2]  
⟨proof⟩

**lemma** *prove-pos-slp* [] 30 *schwefel* 100000 [*aforms-of-ivls* [-10,-10,-10] [10,10,10]]  
⟨proof⟩

**definition** *delta6* = (Var 0 \* Var 3 \* (-Var 0 + Var 1 + Var 2 - Var 3 + Var 4 + Var 5) +

$$\begin{aligned}
& \text{Var } 1 * \text{Var } 4 * (\text{Var } 0 - \text{Var } 1 + \text{Var } 2 + \text{Var } 3 - \text{Var } 4 + \text{Var } 5) + \\
& \text{Var } 2 * \text{Var } 5 * (\text{Var } 0 + \text{Var } 1 - \text{Var } 2 + \text{Var } 3 + \text{Var } 4 - \text{Var } 5) \\
& - \text{Var } 1 * \text{Var } 2 * \text{Var } 3 \\
& - \text{Var } 0 * \text{Var } 2 * \text{Var } 4 \\
& - \text{Var } 0 * \text{Var } 1 * \text{Var } 5 \\
& - \text{Var } 3 * \text{Var } 4 * \text{Var } 5)
\end{aligned}$$

**schematic-goal** *delta6*:

$$\begin{aligned}
& (x0 * x3 * (-x0 + x1 + x2 - x3 + x4 + x5) + \\
& \quad x1 * x4 * (x0 - x1 + x2 + x3 - x4 + x5) + \\
& \quad x2 * x5 * (x0 + x1 - x2 + x3 + x4 - x5) \\
& - x1 * x2 * x3 \\
& - x0 * x2 * x4 \\
& - x0 * x1 * x5 \\
& - x3 * x4 * x5) = \text{interpret-floatarith } \text{delta6 } [x0, x1, x2, x3, x4, x5] \\
& \langle \text{proof} \rangle
\end{aligned}$$

**lemma** *prove-pos-slp* [] 20 *delta6* 10000 [*aforms-of-ivls* (*replicate* 6 4) (*replicate* 6 (*FloatR* 104045 (-14)))]

*<proof>*

**definition** *caprasse* = (3.1801 + - Var 0 \* (Var 2) <sup>e</sup> 3 + 4 \* Var 1 \* (Var 2) <sup>e</sup> 2 \* Var 3 +  
4 \* Var 0 \* Var 2 \* (Var 3) <sup>e</sup> 2 + 2 \* Var 1 \* (Var 3) <sup>e</sup> 3 + 4 \* Var 0 \* Var 2 + 4 \* (Var 2) <sup>e</sup> 2 - 10 \* Var 1 \* Var 3 +  
- 10 \* (Var 3) <sup>e</sup> 2 + 2)

**schematic-goal** *caprasse*:

$$\begin{aligned}
& (3.1801 + - xs!0 * (xs!2) <sup>e</sup> 3 + 4 * xs!1 * (xs!2) <sup>2</sup> * xs!3 + \\
& \quad 4 * xs!0 * xs!2 * (xs!3) <sup>2</sup> + 2 * xs!1 * (xs!3) <sup>3</sup> + 4 * xs!0 * xs!2 + 4 * (xs!2) <sup>2</sup> \\
& - 10 * xs!1 * xs!3 + \\
& - 10 * (xs!3) <sup>2</sup> + 2) = \text{interpret-floatarith } \text{caprasse } xs \\
& \langle \text{proof} \rangle
\end{aligned}$$

**lemma** *prove-pos-slp* [] 20 *caprasse* 10000 [*aforms-of-ivls* (*replicate* 4 (1/2)) (*replicate* 4 (1/2))]

*<proof>*

**definition** *magnetism* =

$$\begin{aligned}
& 0.25001 + (Var 0) <sup>e</sup> 2 + 2 * (Var 1) <sup>e</sup> 2 + 2 * (Var 2) <sup>e</sup> 2 + 2 * (Var 3) <sup>e</sup> 2 + \\
& 2 * (Var 4) <sup>e</sup> 2 + 2 * (Var 5) <sup>e</sup> 2 + \\
& 2 * (Var 6) <sup>e</sup> 2 - Var 0
\end{aligned}$$

**schematic-goal** *magnetism*:

$$\begin{aligned}
& 0.25001 + (xs!0) <sup>2</sup> + 2 * (xs!1) <sup>2</sup> + 2 * (xs!2) <sup>2</sup> + 2 * (xs!3) <sup>2</sup> + 2 * (xs!4) <sup>2</sup> + 2 * \\
& (xs!5) <sup>2</sup> + \\
& 2 * (xs!6) <sup>2</sup> - xs!0 = \text{interpret-floatarith } \text{magnetism } xs \\
& \langle \text{proof} \rangle
\end{aligned}$$

**end**

**end**

## 18 Examples: Intersection of Zonotopes with Hyperplanes

```

theory Ex-Inter
  imports
    Intersection
    Affine-Code
    Print
begin

```

### 18.1 Example

```

definition zono1::(real*real*real) aform
  where zono1 = msum-aform 53 (aform-of-ivl ((0,0,0)::real*real*real) ((1,2,0)::real*real*real))
    (0, pdevs-of-list [(5, 10, 20)])

```

```

definition interzono1::(real*real*real) aform
  where interzono1 = the (inter-aform-plane-ortho 53 zono1 (0, 0, 1) 3)

```

10-dimensional zonotope with 50 generators

```

definition random-zono::(real*real*real*real*real*real*real*real*real*real) aform
where

```

```

  random-zono =
    (0, pdevs-of-list
      [(5, 9, 27, 12, 23, 3, 9, 10, 18, 2),
       (26, 4, 14, 15, 11, 7, 27, 5, 21, 16),
       (10, 17, 11, 27, 13, 14, 27, 14, 25, 23),
       (7, 6, 5, 30, 14, 10, 2, 1, 18, 25),
       (17, 5, 28, 6, 10, 22, 5, 18, 8, 11),
       (5, 7, 14, 14, 5, 11, 5, 17, 1, 22),
       (3, 6, 11, 20, 28, 13, 12, 10, 2, 23),
       (3, 1, 26, 15, 1, 3, 25, 23, 6, 18),
       (30, 8, 24, 16, 8, 20, 27, 25, 21, 17),
       (30, 4, 8, 12, 8, 4, 22, 27, 23, 2),
       (24, 21, 19, 15, 24, 22, 16, 15, 25, 6),
       (20, 4, 1, 24, 2, 9, 19, 4, 21, 17),
       (1, 12, 13, 7, 8, 8, 2, 11, 28, 6),
       (26, 25, 19, 8, 6, 26, 27, 17, 27, 25),
       (8, 8, 1, 4, 6, 2, 28, 13, 18, 28),
       (14, 14, 12, 7, 26, 19, 9, 25, 21, 17),
       (25, 14, 30, 17, 24, 17, 7, 25, 25, 5),
       (27, 21, 29, 22, 30, 10, 13, 15, 23, 19),
       (27, 5, 10, 4, 11, 12, 3, 20, 8, 23),
       (29, 11, 19, 12, 2, 28, 30, 27, 27, 1),
       (18, 7, 23, 1, 14, 6, 23, 22, 23, 19),
       (7, 17, 3, 15, 28, 15, 9, 16, 23, 7),
       (18, 25, 10, 13, 17, 14, 3, 24, 14, 7),
       (28, 13, 6, 27, 8, 14, 7, 14, 5, 24),
       (17, 5, 18, 9, 2, 11, 24, 17, 3, 2),

```

(13, 17, 15, 30, 27, 29, 29, 16, 27, 13),  
 (25, 21, 21, 17, 19, 3, 26, 27, 26, 2),  
 (5, 16, 21, 18, 23, 1, 19, 13, 10, 2),  
 (8, 27, 14, 16, 2, 11, 27, 27, 29, 2),  
 (10, 22, 1, 23, 2, 22, 17, 22, 19, 15),  
 (16, 8, 9, 27, 19, 23, 24, 30, 1, 3),  
 (2, 20, 9, 12, 19, 21, 30, 9, 19, 13),  
 (23, 21, 28, 26, 27, 17, 22, 9, 17, 13),  
 (24, 1, 19, 19, 28, 21, 4, 8, 10, 20),  
 (27, 19, 7, 23, 11, 30, 12, 10, 27, 20),  
 (4, 3, 23, 21, 17, 13, 25, 8, 13, 26),  
 (11, 25, 7, 2, 27, 10, 15, 14, 17, 23),  
 (25, 27, 28, 15, 11, 4, 30, 25, 16, 1),  
 (27, 26, 11, 21, 9, 14, 15, 11, 30, 18),  
 (3, 19, 13, 17, 13, 9, 22, 4, 20, 30),  
 (21, 26, 20, 8, 19, 1, 22, 9, 28, 15),  
 (22, 12, 5, 25, 29, 27, 13, 9, 2, 10),  
 (9, 24, 30, 6, 23, 13, 18, 15, 30, 20),  
 (13, 5, 7, 6, 21, 30, 7, 22, 26, 15),  
 (9, 3, 3, 1, 29, 16, 10, 2, 21, 25),  
 (3, 14, 22, 18, 21, 15, 16, 22, 27, 26),  
 (16, 25, 16, 22, 27, 18, 4, 15, 9, 21),  
 (30, 23, 29, 24, 20, 14, 15, 25, 3, 22),  
 (6, 18, 17, 14, 19, 25, 9, 22, 7, 26),  
 (24, 7, 30, 27, 9, 2, 8, 23, 24, 1)]

10-dimensional zonotope with 100 generators

**definition** *random-zono2::(real\*real\*real\*real\*real\*real\*real\*real\*real\*real) aform*  
**where**

*random-zono2* =  
 (0, pdevs-of-list  
 [(17, 28, 12, 10, 18, 3, 14, 27, 21, 22),  
 (7, 17, 16, 26, 25, 4, 12, 20, 18, 28),  
 (11, 8, 30, 20, 11, 17, 8, 13, 28, 18),  
 (18, 20, 26, 12, 25, 24, 23, 24, 22, 2),  
 (14, 27, 20, 12, 16, 7, 21, 5, 5, 20),  
 (4, 27, 8, 19, 11, 14, 9, 25, 8, 11),  
 (14, 29, 12, 28, 29, 21, 20, 6, 18, 6),  
 (20, 25, 8, 19, 30, 1, 21, 18, 7, 18),  
 (5, 6, 7, 25, 30, 2, 19, 7, 13, 19),  
 (11, 15, 16, 13, 17, 2, 9, 10, 29, 17),  
 (29, 1, 30, 6, 6, 27, 19, 24, 11, 12),  
 (27, 30, 8, 11, 30, 2, 19, 25, 5, 27),  
 (3, 26, 16, 18, 12, 11, 4, 8, 2, 4),  
 (16, 7, 11, 23, 29, 30, 22, 22, 5, 21),  
 (6, 12, 28, 24, 12, 4, 11, 27, 6, 13),  
 (30, 13, 16, 29, 22, 7, 10, 12, 3, 17),  
 (26, 22, 6, 4, 8, 11, 29, 23, 13, 17),  
 (30, 23, 20, 3, 4, 28, 25, 26, 25, 17),

(30, 27, 8, 20, 4, 1, 9, 6, 23, 16),  
 (10, 27, 15, 17, 14, 9, 19, 22, 7, 19),  
 (29, 5, 14, 23, 23, 29, 13, 19, 1, 14),  
 (7, 30, 29, 23, 27, 2, 3, 8, 10, 14),  
 (7, 10, 10, 10, 30, 5, 7, 29, 7, 23),  
 (2, 1, 11, 19, 23, 9, 14, 16, 13, 25),  
 (5, 10, 2, 24, 16, 21, 21, 30, 14, 12),  
 (25, 19, 9, 29, 21, 29, 10, 4, 19, 25),  
 (30, 18, 3, 8, 9, 6, 13, 17, 1, 19),  
 (7, 30, 18, 16, 25, 15, 10, 17, 18, 12),  
 (21, 10, 13, 2, 12, 25, 25, 2, 27, 19),  
 (17, 7, 18, 22, 24, 10, 8, 3, 26, 3),  
 (3, 22, 19, 23, 30, 20, 1, 25, 18, 27),  
 (8, 2, 15, 23, 28, 18, 4, 20, 7, 7),  
 (4, 8, 29, 22, 20, 8, 18, 29, 13, 2),  
 (20, 5, 8, 8, 20, 17, 2, 17, 29, 2),  
 (4, 27, 8, 20, 18, 2, 18, 21, 6, 16),  
 (8, 11, 24, 10, 20, 6, 16, 17, 13, 23),  
 (22, 8, 21, 25, 17, 13, 9, 21, 4, 19),  
 (18, 23, 22, 22, 2, 15, 25, 18, 30, 7),  
 (2, 5, 5, 21, 18, 6, 27, 5, 30, 6),  
 (28, 4, 17, 15, 27, 7, 27, 5, 9, 19),  
 (8, 7, 4, 28, 22, 1, 28, 10, 14, 8),  
 (6, 7, 30, 26, 5, 15, 21, 28, 1, 21),  
 (20, 11, 8, 18, 17, 1, 24, 11, 22, 6),  
 (23, 5, 29, 8, 10, 8, 28, 6, 5, 3),  
 (8, 8, 17, 23, 23, 10, 9, 27, 10, 20),  
 (3, 7, 29, 26, 1, 16, 1, 30, 5, 4),  
 (23, 22, 17, 2, 15, 16, 17, 7, 20, 13),  
 (1, 14, 3, 21, 14, 5, 24, 29, 5, 4),  
 (6, 14, 26, 18, 29, 7, 2, 19, 19, 24),  
 (24, 24, 10, 14, 22, 6, 17, 13, 3, 6),  
 (5, 17, 2, 30, 26, 6, 21, 13, 11, 7),  
 (11, 20, 15, 29, 20, 2, 23, 6, 28, 9),  
 (27, 10, 3, 16, 21, 22, 8, 5, 19, 14),  
 (21, 25, 23, 24, 7, 3, 30, 8, 21, 19),  
 (10, 9, 17, 15, 14, 2, 5, 19, 28, 9),  
 (1, 4, 3, 1, 22, 27, 15, 26, 1, 9),  
 (8, 19, 18, 12, 26, 18, 1, 5, 19, 16),  
 (6, 30, 11, 8, 22, 1, 24, 10, 30, 5),  
 (10, 11, 12, 14, 24, 27, 22, 8, 11, 27),  
 (8, 29, 17, 19, 20, 17, 4, 9, 3, 1),  
 (17, 15, 1, 17, 22, 30, 1, 22, 3, 23),  
 (1, 11, 15, 8, 6, 22, 4, 24, 18, 3),  
 (23, 21, 24, 2, 17, 14, 14, 7, 18, 27),  
 (30, 3, 25, 17, 25, 3, 5, 8, 4, 24),  
 (4, 29, 30, 7, 14, 27, 25, 11, 18, 19),  
 (2, 26, 15, 13, 16, 8, 7, 11, 21, 23),  
 (9, 22, 28, 29, 18, 9, 22, 25, 26, 20),

(21, 15, 29, 18, 24, 29, 20, 17, 2, 29),  
 (12, 17, 11, 9, 4, 6, 2, 4, 22, 25),  
 (17, 9, 9, 19, 3, 8, 6, 22, 12, 15),  
 (28, 19, 25, 28, 1, 15, 8, 7, 6, 4),  
 (17, 17, 22, 7, 1, 21, 25, 23, 22, 14),  
 (19, 1, 7, 3, 11, 9, 7, 24, 2, 4),  
 (17, 27, 18, 29, 8, 2, 17, 17, 13, 30),  
 (8, 14, 14, 11, 26, 20, 28, 25, 13, 17),  
 (10, 17, 7, 26, 24, 4, 10, 17, 2, 15),  
 (21, 9, 29, 7, 13, 10, 13, 17, 2, 2),  
 (16, 10, 18, 27, 26, 26, 3, 30, 14, 1),  
 (9, 15, 11, 9, 2, 11, 3, 13, 29, 20),  
 (18, 9, 22, 25, 15, 5, 21, 2, 13, 20),  
 (9, 22, 15, 11, 24, 27, 22, 12, 16, 6),  
 (4, 6, 20, 5, 25, 20, 3, 21, 26, 30),  
 (24, 7, 19, 19, 27, 26, 3, 9, 13, 13),  
 (27, 22, 8, 27, 13, 24, 23, 1, 26, 28),  
 (12, 29, 7, 6, 25, 17, 22, 10, 6, 24),  
 (2, 25, 30, 13, 10, 11, 20, 8, 10, 2),  
 (28, 14, 11, 23, 28, 26, 2, 28, 28, 24),  
 (8, 3, 24, 9, 10, 19, 11, 7, 5, 3),  
 (25, 11, 27, 7, 4, 18, 14, 17, 3, 8),  
 (2, 2, 20, 6, 26, 28, 7, 22, 2, 3),  
 (29, 15, 23, 30, 23, 30, 1, 13, 12, 3),  
 (18, 2, 4, 21, 23, 16, 17, 15, 9, 17),  
 (28, 22, 12, 16, 8, 20, 14, 8, 2, 10),  
 (28, 6, 18, 9, 4, 17, 11, 5, 19, 16),  
 (27, 15, 27, 2, 4, 21, 21, 9, 10, 13),  
 (5, 23, 13, 9, 28, 19, 5, 5, 14, 27),  
 (7, 15, 2, 12, 9, 6, 12, 23, 25, 25),  
 (7, 17, 17, 11, 20, 5, 13, 27, 27, 6),  
 (7, 30, 14, 22, 16, 16, 11, 30, 29, 8)]

a randomly generated 20-dimensional zonotope\* with 50 generators

**definition** *random-zono3*::

(*real\*real\*real\*real\*real\*real\*real\*real\*real\*real\**  
*real\*real\*real\*real\*real\*real\*real\*real\*real\*real*) *aform*

**where**

*random-zono3* =

(0, *pdevs-of-list*

[(30, 22, 14, 3, 15, 10, 9, 9, 18, 22, 24, 27, 24, 5, 24, 18, 16, 4, 13, 21),  
 (30, 10, 25, 6, 5, 10, 7, 13, 14, 27, 30, 30, 6, 21, 12, 28, 1, 1, 24, 18),  
 (25, 14, 10, 30, 9, 5, 2, 11, 11, 11, 26, 8, 12, 18, 5, 10, 17, 15, 30, 24),  
 (30, 27, 21, 21, 27, 23, 7, 1, 22, 4, 13, 3, 20, 12, 4, 14, 13, 13, 4, 28),  
 (9, 22, 4, 13, 19, 26, 8, 19, 28, 24, 14, 1, 30, 14, 9, 20, 12, 12, 14, 1),  
 (7, 6, 13, 1, 21, 28, 23, 1, 26, 16, 6, 25, 12, 26, 17, 13, 30, 12, 28, 25),  
 (12, 12, 30, 23, 15, 11, 7, 8, 11, 20, 8, 17, 16, 20, 18, 9, 9, 11, 9, 18),  
 (9, 3, 13, 16, 28, 6, 28, 4, 1, 20, 23, 19, 12, 9, 11, 26, 2, 24, 8, 10),  
 (3, 9, 11, 22, 29, 17, 1, 16, 27, 6, 16, 3, 24, 20, 20, 14, 4, 14, 21, 11),

(16, 7, 9, 30, 14, 22, 1, 11, 7, 8, 18, 21, 24, 18, 27, 22, 17, 26, 21, 6),  
 (4, 4, 4, 24, 24, 22, 28, 24, 25, 14, 2, 22, 6, 24, 19, 14, 13, 11, 8, 1),  
 (30, 9, 12, 17, 23, 11, 18, 1, 19, 3, 18, 26, 19, 16, 21, 10, 23, 28, 17, 11),  
 (5, 5, 25, 22, 15, 24, 4, 17, 18, 23, 29, 12, 18, 20, 27, 13, 4, 29, 6, 23),  
 (29, 14, 14, 17, 20, 17, 1, 27, 5, 4, 3, 4, 7, 12, 12, 21, 14, 21, 13, 11),  
 (3, 21, 14, 3, 14, 27, 5, 22, 22, 3, 4, 1, 24, 17, 1, 7, 7, 24, 16, 6),  
 (14, 2, 24, 16, 10, 11, 23, 30, 14, 19, 16, 16, 22, 12, 28, 19, 12, 25, 17, 11),  
 (8, 23, 19, 25, 5, 30, 22, 13, 28, 28, 23, 7, 24, 29, 3, 13, 2, 7, 6, 10),  
 (4, 10, 13, 5, 15, 22, 11, 20, 4, 9, 11, 17, 16, 30, 1, 12, 29, 7, 20, 11),  
 (19, 6, 22, 17, 9, 3, 6, 13, 18, 21, 21, 27, 4, 23, 18, 5, 23, 16, 21, 1),  
 (2, 8, 16, 16, 8, 21, 19, 22, 10, 28, 7, 11, 21, 3, 18, 30, 15, 21, 3, 16),  
 (7, 8, 8, 19, 21, 13, 7, 7, 29, 16, 10, 5, 21, 28, 16, 19, 11, 21, 13, 23),  
 (26, 7, 26, 14, 9, 18, 10, 24, 20, 2, 5, 1, 15, 21, 29, 24, 27, 20, 24, 16),  
 (4, 14, 10, 8, 22, 20, 1, 4, 1, 25, 17, 15, 16, 2, 30, 10, 29, 11, 29, 17),  
 (21, 12, 16, 3, 28, 7, 3, 8, 12, 19, 24, 12, 6, 14, 18, 16, 24, 12, 21, 2),  
 (7, 30, 25, 20, 23, 14, 17, 17, 18, 27, 24, 17, 3, 19, 7, 10, 19, 14, 24, 6),  
 (12, 16, 26, 29, 27, 1, 18, 3, 14, 4, 27, 28, 24, 4, 18, 25, 25, 7, 12, 30),  
 (19, 30, 30, 15, 16, 4, 12, 16, 27, 24, 22, 28, 13, 14, 22, 17, 18, 21, 7, 19),  
 (9, 9, 23, 5, 1, 23, 9, 26, 23, 13, 19, 14, 29, 27, 23, 25, 2, 13, 18, 11),  
 (12, 8, 20, 14, 14, 23, 24, 11, 8, 6, 25, 27, 28, 3, 4, 15, 1, 22, 19, 22),  
 (19, 23, 28, 13, 2, 5, 17, 1, 17, 19, 30, 7, 6, 29, 7, 12, 11, 20, 30, 23),  
 (27, 10, 21, 19, 24, 17, 10, 22, 22, 26, 2, 25, 8, 1, 5, 9, 22, 18, 28, 6),  
 (9, 22, 9, 13, 20, 10, 6, 23, 7, 10, 29, 5, 28, 30, 22, 23, 8, 10, 14, 11),  
 (14, 16, 20, 4, 25, 1, 10, 20, 13, 29, 17, 14, 21, 30, 21, 16, 10, 19, 6, 16),  
 (25, 3, 6, 20, 18, 23, 3, 12, 14, 9, 2, 2, 30, 19, 12, 29, 23, 20, 29, 22),  
 (20, 15, 11, 23, 5, 17, 13, 2, 4, 20, 16, 7, 7, 24, 7, 10, 13, 22, 9, 15),  
 (8, 12, 30, 22, 11, 26, 25, 16, 27, 2, 9, 15, 15, 13, 30, 21, 4, 3, 1, 5),  
 (23, 26, 23, 29, 26, 24, 8, 15, 22, 5, 26, 6, 2, 3, 17, 5, 14, 25, 28, 10),  
 (20, 28, 25, 20, 9, 22, 1, 5, 24, 8, 10, 19, 3, 26, 21, 1, 13, 15, 3, 3),  
 (9, 24, 1, 5, 22, 11, 11, 22, 25, 25, 16, 25, 24, 28, 15, 26, 22, 1, 23, 9),  
 (13, 1, 11, 16, 6, 12, 11, 8, 29, 21, 23, 21, 21, 20, 5, 26, 2, 23, 2, 16),  
 (12, 13, 5, 24, 25, 19, 26, 4, 17, 5, 18, 6, 2, 29, 21, 3, 10, 20, 7, 5),  
 (26, 10, 13, 17, 29, 22, 3, 3, 28, 11, 5, 8, 11, 11, 17, 27, 19, 17, 23, 8),  
 (2, 4, 11, 17, 18, 23, 14, 22, 4, 29, 2, 29, 25, 3, 4, 13, 2, 14, 5, 15),  
 (12, 6, 16, 4, 25, 22, 29, 21, 2, 27, 17, 4, 11, 22, 2, 2, 5, 9, 28, 8),  
 (3, 26, 17, 3, 29, 17, 16, 24, 10, 9, 16, 4, 23, 14, 10, 12, 16, 28, 28, 28),  
 (7, 15, 28, 6, 25, 24, 11, 26, 22, 3, 28, 17, 10, 17, 19, 12, 20, 18, 29, 23),  
 (24, 7, 7, 26, 17, 23, 19, 29, 1, 28, 11, 30, 23, 25, 30, 2, 6, 21, 1, 16),  
 (6, 27, 22, 25, 9, 1, 16, 2, 12, 30, 23, 19, 12, 29, 20, 16, 16, 16, 6, 21),  
 (25, 12, 5, 28, 19, 9, 25, 12, 10, 27, 10, 26, 27, 15, 2, 4, 23, 12, 20, 27)])

**fun** *random-inter1* **where**

*random-inter1* () =

the (*inter-aform-plane-ortho* 53 *random-zono* (1, 15, 26, 8, 15, 23, 5, 14, 8, 8) 12)

**fun** *random-inter2* **where**

*random-inter2* () =

the (*inter-aform-plane-ortho* 53 *random-zono2* (13, 23, 22, 30, 27, 19, 17, 11,



24, 29) 12)

```
fun random-inter3 where  
  random-inter3 () =  
    the (inter-aform-plane-ortho 53 random-zono3  
        (7, 10, 24, 12, 6, 14, 10, 14, 23, 13, 25, 27, 20, 2, 1, 9, 4, 17, 28, 19)  
        12)
```

⟨ML⟩

Timings

⟨ML⟩

```
end  
theory Affine-Arithmetic  
imports  
  Affine-Code  
  Intersection  
  Straight-Line-Program  
  Ex-Affine-Approximation  
  Ex-Ineqs  
  Ex-Inter  
begin  
  
end
```

## References

- [1] L. H. De Figueiredo and J. Stolfi. Affine arithmetic: concepts and applications. *Numerical Algorithms*, 37(1-4):147–158, 2004.
- [2] A. Girard. Reachability of uncertain linear systems using zonotopes. In *Hybrid systems: computation and control*, pages 291–305. Springer, 2005.
- [3] F. Immler. A verified algorithm for geometric zonotope/hyperplane intersection. In *Proceedings of the 2015 Conference on Certified Programs and Proofs, CPP '15*, pages 129–136, New York, NY, USA, 2015. ACM.