

Aggregation Algebras

Walter Guttmann

December 14, 2021

Abstract

We develop algebras for aggregation and minimisation for weight matrices and for edge weights in graphs. We show numerous instances of these algebras based on linearly ordered commutative semigroups.

Contents

1	Overview	2
2	Big Sum over Finite Sets in Abelian Semigroups	2
2.1	Generic Abelian semigroup operation over a set	3
2.2	Generalized summation over a set	13
2.2.1	Properties in more restricted classes of structures . . .	15
3	Algebras for Aggregation and Minimisation	18
4	Matrix Algebras for Aggregation and Minimisation	22
4.1	Aggregation Orders and Finite Sums	22
4.2	Matrix Aggregation	26
4.3	Aggregation Lattices	28
4.4	Matrix Minimisation	33
4.5	Linear Aggregation Lattices	35
5	Algebras for Aggregation and Minimisation with a Linear Order	44
5.1	Linearly Ordered Commutative Semigroups	44
5.2	Linearly Ordered Commutative Monoids	48
5.3	Linearly Ordered Commutative Monoids with a Least Element	51
5.4	Linearly Ordered Commutative Monoids with a Greatest Element	55
5.5	Linearly Ordered Commutative Monoids with a Least Element and a Greatest Element	59
5.6	Constant Aggregation	62
5.7	Counting Aggregation	65

1 Overview

This document describes the following four theory files:

- * Big sums over semigroups generalises parts of Isabelle/HOL's theory of finite summation `Groups_Big.thy` from commutative monoids to commutative semigroups with a unit element only on the image of the semigroup operation.
- * Aggregation Algebras introduces s-algebras, m-algebras and m-Kleene-algebras with operations for aggregating the elements of a weight matrix and finding the edge with minimal weight.
- * Matrix Aggregation Algebras introduces aggregation orders, aggregation lattices and linear aggregation lattices. Matrices over these structures form s-algebras and m-algebras.
- * Linear Aggregation Algebras shows numerous instances based on linearly ordered commutative semigroups. They include aggregations used for the minimum weight spanning tree problem and for the minimum bottleneck spanning tree problem, as well as arbitrary t-norms and t-conorms.

Three theory files, which were originally part of this entry, have been moved elsewhere:

- * A theory for total-correctness proofs in Hoare logic became part of Isabelle/HOL's theory `Hoare/Hoare_Logic.thy`.
- * A theory with simple total-correctness proof examples became Isabelle/HOL's theory `Hoare/ExamplesTC.thy`.
- * A theory proving total correctness of Kruskal's and Prim's minimum spanning tree algorithms based on m-Kleene-algebras using Hoare logic was split into two theories that became part of AFP entry [6].

The development is based on Stone-Kleene relation algebras [3, 2]. The algebras for aggregation and minimisation, their application to weighted graphs and the verification of Prim's and Kruskal's minimum spanning tree algorithms, and various instances of aggregation are described in [1, 4, 5]. Related work is discussed in these papers.

2 Big Sum over Finite Sets in Abelian Semigroups

```
theory Semigroups-Big  
imports Main
```

begin

This theory is based on Isabelle/HOL's *Groups-Big.thy* written by T. Nipkow, L. C. Paulson, M. Wenzel and J. Avigad. We have generalised a selection of its results from Abelian monoids to Abelian semigroups with an element that is a unit on the image of the semigroup operation.

2.1 Generic Abelian semigroup operation over a set

locale *abel-semigroup-set* = *abel-semigroup* +

fixes $z :: 'a$ (**1**)

assumes *z-neutral* [*simp*]: $x * y * \mathbf{1} = x * y$

assumes *z-idem* [*simp*]: $\mathbf{1} * \mathbf{1} = \mathbf{1}$

begin

interpretation *comp-fun-commute* *f*

by *standard* (*simp add: fun-eq-iff left-commute*)

interpretation *comp?*: *comp-fun-commute* $f \circ g$

by (*fact comp-comp-fun-commute*)

definition $F :: ('b \Rightarrow 'a) \Rightarrow 'b \text{ set} \Rightarrow 'a$

where *eq-fold*: $F g A = \text{Finite-Set.fold } (f \circ g) \mathbf{1} A$

lemma *infinite* [*simp*]: $\neg \text{finite } A \Longrightarrow F g A = \mathbf{1}$

by (*simp add: eq-fold*)

lemma *empty* [*simp*]: $F g \{\} = \mathbf{1}$

by (*simp add: eq-fold*)

lemma *insert* [*simp*]: $\text{finite } A \Longrightarrow x \notin A \Longrightarrow F g (\text{insert } x A) = g x * F g A$

by (*simp add: eq-fold*)

lemma *remove*:

assumes *finite* A **and** $x \in A$

shows $F g A = g x * F g (A - \{x\})$

proof –

from $\langle x \in A \rangle$ **obtain** B **where** $B: A = \text{insert } x B$ **and** $x \notin B$

by (*auto dest: mk-disjoint-insert*)

moreover from $\langle \text{finite } A \rangle B$ **have** *finite* B **by** *simp*

ultimately show *?thesis* **by** *simp*

qed

lemma *insert-remove*: $\text{finite } A \Longrightarrow F g (\text{insert } x A) = g x * F g (A - \{x\})$

by (*cases* $x \in A$) (*simp-all add: remove insert-absorb*)

lemma *insert-if*: $\text{finite } A \Longrightarrow F g (\text{insert } x A) = (\text{if } x \in A \text{ then } F g A \text{ else } g x * F g A)$

by (*cases* $x \in A$) (*simp-all add: insert-absorb*)

lemma *neutral*: $\forall x \in A. g\ x = \mathbf{1} \implies F\ g\ A = \mathbf{1}$
by (*induct A rule: infinite-finite-induct*) *simp-all*

lemma *neutral-const* [*simp*]: $F\ (\lambda\cdot. \mathbf{1})\ A = \mathbf{1}$
by (*simp add: neutral*)

lemma *F-one* [*simp*]: $F\ g\ A * \mathbf{1} = F\ g\ A$

proof –

have $\bigwedge f\ b\ B. F\ f\ (\text{insert } (b::'b)\ B) * \mathbf{1} = F\ f\ (\text{insert } b\ B) \vee \text{infinite } B$
using *insert-remove* **by** *fastforce*

then show *?thesis*

by (*metis (no-types) all-not-in-conv empty z-idem infinite insert-if*)

qed

lemma *one-F* [*simp*]: $\mathbf{1} * F\ g\ A = F\ g\ A$
using *F-one commute* **by** *auto*

lemma *F-g-one* [*simp*]: $F\ (\lambda x . g\ x * \mathbf{1})\ A = F\ g\ A$
apply (*induct A rule: infinite-finite-induct*)
apply *simp*
apply *simp*
by (*metis one-F assoc insert*)

lemma *union-inter*:

assumes *finite A and finite B*

shows $F\ g\ (A \cup B) * F\ g\ (A \cap B) = F\ g\ A * F\ g\ B$

— The reversed orientation looks more natural, but LOOPS as a simprule!

using *assms*

proof (*induct A*)

case *empty*

then show *?case* **by** *simp*

next

case (*insert x A*)

then show *?case*

by (*auto simp: insert-absorb Int-insert-left commute [of - g x] assoc left-commute*)

qed

corollary *union-inter-neutral*:

assumes *finite A and finite B*

and $\forall x \in A \cap B. g\ x = \mathbf{1}$

shows $F\ g\ (A \cup B) = F\ g\ A * F\ g\ B$

using *assms* **by** (*simp add: union-inter [symmetric] neutral*)

corollary *union-disjoint*:

assumes *finite A and finite B*

assumes $A \cap B = \{\}$

shows $F\ g\ (A \cup B) = F\ g\ A * F\ g\ B$

using *assms* by (*simp add: union-inter-neutral*)

lemma *union-diff2*:

assumes *finite A* and *finite B*

shows $F\ g\ (A \cup B) = F\ g\ (A - B) * F\ g\ (B - A) * F\ g\ (A \cap B)$

proof -

have $A \cup B = A - B \cup (B - A) \cup A \cap B$

by *auto*

with *assms* show *?thesis*

by *simp (subst union-disjoint, auto)+*

qed

lemma *subset-diff*:

assumes $B \subseteq A$ and *finite A*

shows $F\ g\ A = F\ g\ (A - B) * F\ g\ B$

proof -

from *assms* have *finite (A - B)* by *auto*

moreover from *assms* have *finite B* by (*rule finite-subset*)

moreover from *assms* have $(A - B) \cap B = \{\}$ by *auto*

ultimately have $F\ g\ (A - B \cup B) = F\ g\ (A - B) * F\ g\ B$ by (*rule union-disjoint*)

moreover from *assms* have $A \cup B = A$ by *auto*

ultimately show *?thesis* by *simp*

qed

lemma *setdiff-irrelevant*:

assumes *finite A*

shows $F\ g\ (A - \{x. g\ x = z\}) = F\ g\ A$

using *assms* by (*induct A*) (*simp-all add: insert-Diff-if*)

lemma *not-neutral-contains-not-neutral*:

assumes $F\ g\ A \neq 1$

obtains *a* where $a \in A$ and $g\ a \neq 1$

proof -

from *assms* have $\exists a \in A. g\ a \neq 1$

proof (*induct A rule: infinite-finite-induct*)

case *infinite*

then show *?case* by *simp*

next

case *empty*

then show *?case* by *simp*

next

case (*insert a A*)

then show *?case* by *fastforce*

qed

with *that* show *thesis* by *blast*

qed

lemma *reindex*:

```

assumes inj-on  $h$   $A$ 
shows  $F\ g\ (h\ 'A) = F\ (g\ \circ\ h)\ A$ 
proof (cases finite A)
  case True
    with assms show ?thesis
      by (simp add: eq-fold fold-image comp-assoc)
  next
    case False
      with assms have  $\neg\ finite\ (h\ 'A)$  by (blast dest: finite-imageD)
      with False show ?thesis by simp
qed

```

```

lemma cong [fundef-cong]:
  assumes  $A = B$ 
  assumes g-h:  $\bigwedge x. x \in B \implies g\ x = h\ x$ 
  shows  $F\ g\ A = F\ h\ B$ 
  using g-h unfolding  $\langle A = B \rangle$ 
  by (induct B rule: infinite-finite-induct) auto

```

```

lemma strong-cong [cong]:
  assumes  $A = B$   $\bigwedge x. x \in B =_{simp}=> g\ x = h\ x$ 
  shows  $F\ (\lambda x. g\ x)\ A = F\ (\lambda x. h\ x)\ B$ 
  by (rule cong) (use assms in  $\langle simp\text{-all add: simp-implies-def \rangle$ )

```

```

lemma reindex-cong:
  assumes inj-on  $l$   $B$ 
  assumes  $A = l\ 'B$ 
  assumes  $\bigwedge x. x \in B \implies g\ (l\ x) = h\ x$ 
  shows  $F\ g\ A = F\ h\ B$ 
  using assms by (simp add: reindex)

```

```

lemma UNION-disjoint:
  assumes finite I and  $\forall i \in I. finite\ (A\ i)$ 
  and  $\forall i \in I. \forall j \in I. i \neq j \longrightarrow A\ i \cap A\ j = \{\}$ 
  shows  $F\ g\ (\bigcup (A\ 'I)) = F\ (\lambda x. F\ g\ (A\ x))\ I$ 
  apply (insert assms)
  apply (induct rule: finite-induct)
  apply simp
  apply atomize
  apply (subgoal-tac  $\forall i \in Fa. x \neq i$ )
  prefer 2 apply blast
  apply (subgoal-tac  $A\ x \cap \bigcup (A\ 'Fa) = \{\}$ )
  prefer 2 apply blast
  apply (simp add: union-disjoint)
  done

```

```

lemma Union-disjoint:
  assumes  $\forall A \in C. finite\ A$   $\forall A \in C. \forall B \in C. A \neq B \longrightarrow A \cap B = \{\}$ 
  shows  $F\ g\ (\bigcup C) = (F\ \circ\ F)\ g\ C$ 

```

proof (*cases finite C*)
 case *True*
 from *UNION-disjoint* [*OF this assms*] **show** *?thesis* by *simp*
next
 case *False*
 then **show** *?thesis* by (*auto dest: finite-UnionD intro: infinite*)
qed

lemma *distrib*: $F (\lambda x. g x * h x) A = F g A * F h A$
 by (*induct A rule: infinite-finite-induct*) (*simp-all add: assoc commute left-commute*)

lemma *Sigma*:
 $finite A \implies \forall x \in A. finite (B x) \implies F (\lambda x. F (g x) (B x)) A = F (case-prod g)$
 (*SIGMA x:A. B x*)
 apply (*subst Sigma-def*)
 apply (*subst UNION-disjoint*)
 apply *assumption*
 apply *simp*
 apply *blast*
 apply (*rule cong*)
 apply *rule*
 apply (*simp add: fun-eq-iff*)
 apply (*subst UNION-disjoint*)
 apply *simp*
 apply *simp*
 apply *blast*
 apply (*simp add: comp-def*)
done

lemma *related*:
 assumes *Re: R 1 1*
 and *Rop: $\forall x1 y1 x2 y2. R x1 x2 \wedge R y1 y2 \longrightarrow R (x1 * y1) (x2 * y2)$*
 and *fin: finite S*
 and *R-h-g: $\forall x \in S. R (h x) (g x)$*
 shows $R (F h S) (F g S)$
 using *fin* by (*rule finite-subset-induct*) (*use assms in auto*)

lemma *mono-neutral-cong-left*:
 assumes *finite T*
 and $S \subseteq T$
 and $\forall i \in T - S. h i = \mathbf{1}$
 and $\bigwedge x. x \in S \implies g x = h x$
 shows $F g S = F h T$
proof –
 have *eq: $T = S \cup (T - S)$* using $\langle S \subseteq T \rangle$ by *blast*
 have *d: $S \cap (T - S) = \{\}$* using $\langle S \subseteq T \rangle$ by *blast*
 from $\langle finite T \rangle \langle S \subseteq T \rangle$ have *f: finite S finite (T - S)*
 by (*auto intro: finite-subset*)

show *?thesis using* *assms(4)*
by (*simp add: union-disjoint [OF f d, unfolded eq [symmetric]] neutral [OF*
assms(3)])
qed

lemma *mono-neutral-cong-right:*
 $finite\ T \implies S \subseteq T \implies \forall i \in T - S. g\ i = \mathbf{1} \implies (\bigwedge x. x \in S \implies g\ x = h\ x)$
 \implies
 $F\ g\ T = F\ h\ S$
by (*auto intro!: mono-neutral-cong-left [symmetric]*)

lemma *mono-neutral-left: finite T $\implies S \subseteq T \implies \forall i \in T - S. g\ i = \mathbf{1} \implies F\ g$*
 $S = F\ g\ T$
by (*blast intro: mono-neutral-cong-left*)

lemma *mono-neutral-right: finite T $\implies S \subseteq T \implies \forall i \in T - S. g\ i = \mathbf{1} \implies F$*
 $g\ T = F\ g\ S$
by (*blast intro!: mono-neutral-left [symmetric]*)

lemma *mono-neutral-cong:*
assumes [*simp*]: *finite T finite S*
and *: $\bigwedge i. i \in T - S \implies h\ i = \mathbf{1} \bigwedge i. i \in S - T \implies g\ i = \mathbf{1}$
and *gh*: $\bigwedge x. x \in S \cap T \implies g\ x = h\ x$
shows $F\ g\ S = F\ h\ T$
proof –
have $F\ g\ S = F\ g\ (S \cap T)$
by(*rule mono-neutral-right*)(*auto intro: **)
also have $\dots = F\ h\ (S \cap T)$ **using** *refl gh* **by**(*rule cong*)
also have $\dots = F\ h\ T$
by(*rule mono-neutral-left*)(*auto intro: **)
finally show *?thesis .*

qed

lemma *reindex-bij-betw: bij-betw h S T $\implies F\ (\lambda x. g\ (h\ x))\ S = F\ g\ T$*
by (*auto simp: bij-betw-def reindex*)

lemma *reindex-bij-witness:*
assumes *witness:*
 $\bigwedge a. a \in S \implies i\ (j\ a) = a$
 $\bigwedge a. a \in S \implies j\ a \in T$
 $\bigwedge b. b \in T \implies j\ (i\ b) = b$
 $\bigwedge b. b \in T \implies i\ b \in S$
assumes *eq:*
 $\bigwedge a. a \in S \implies h\ (j\ a) = g\ a$
shows $F\ g\ S = F\ h\ T$
proof –
have *bij-betw j S T*
using *bij-betw-byWitness*[**where** $A=S$ **and** $f=j$ **and** $f'=i$ **and** $A'=T$] *witness*
by *auto*

moreover have $F g S = F (\lambda x. h (j x)) S$
by (*intro cong*) (*auto simp: eq*)
ultimately show *?thesis*
by (*simp add: reindex-bij-betw*)
qed

lemma *reindex-bij-betw-not-neutral*:
assumes *fin*: *finite S'* *finite T'*
assumes *bij*: *bij-betw h (S - S') (T - T')*
assumes *nn*:
 $\bigwedge a. a \in S' \implies g (h a) = z$
 $\bigwedge b. b \in T' \implies g b = z$
shows $F (\lambda x. g (h x)) S = F g T$
proof –
have [*simp*]: *finite S* \longleftrightarrow *finite T*
using *bij-betw-finite*[*OF bij*] *fin* **by** *auto*
show *?thesis*
proof (*cases finite S*)
case *True*
with *nn* **have** $F (\lambda x. g (h x)) S = F (\lambda x. g (h x)) (S - S')$
by (*intro mono-neutral-cong-right*) *auto*
also have $\dots = F g (T - T')$
using *bij* **by** (*rule reindex-bij-betw*)
also have $\dots = F g T$
using *nn* \langle *finite S* \rangle **by** (*intro mono-neutral-cong-left*) *auto*
finally show *?thesis* .
next
case *False*
then show *?thesis* **by** *simp*
qed
qed

lemma *reindex-nontrivial*:
assumes *finite A*
and *nz*: $\bigwedge x y. x \in A \implies y \in A \implies x \neq y \implies h x = h y \implies g (h x) = \mathbf{1}$
shows $F g (h \text{' } A) = F (g \circ h) A$
proof (*subst reindex-bij-betw-not-neutral* [*symmetric*])
show *bij-betw h (A - {x ∈ A. (g ∘ h) x = 1}) (h \text{' } A - h \text{' } {x ∈ A. (g ∘ h) x = 1})*
using *nz* **by** (*auto intro!: inj-onI simp: bij-betw-def*)
qed (*use* \langle *finite A* \rangle **in** *auto*)

lemma *reindex-bij-witness-not-neutral*:
assumes *fin*: *finite S'* *finite T'*
assumes *witness*:
 $\bigwedge a. a \in S - S' \implies i (j a) = a$
 $\bigwedge a. a \in S - S' \implies j a \in T - T'$
 $\bigwedge b. b \in T - T' \implies j (i b) = b$
 $\bigwedge b. b \in T - T' \implies i b \in S - S'$

```

assumes nn:
   $\bigwedge a. a \in S' \implies g a = z$ 
   $\bigwedge b. b \in T' \implies h b = z$ 
assumes eq:
   $\bigwedge a. a \in S \implies h (j a) = g a$ 
shows  $F g S = F h T$ 
proof -
  have bij: bij-betw  $j (S - (S' \cap S)) (T - (T' \cap T))$ 
    using witness by (intro bij-betw-byWitness[where  $f'=i$ ]) auto
  have F-eq:  $F g S = F (\lambda x. h (j x)) S$ 
    by (intro cong) (auto simp: eq)
  show ?thesis
    unfolding F-eq using fin nn eq
    by (intro reindex-bij-betw-not-neutral[OF - - bij]) auto
qed

lemma delta-remove:
  assumes fS: finite S
  shows  $F (\lambda k. \text{if } k = a \text{ then } b k \text{ else } c k) S = (\text{if } a \in S \text{ then } b a * F c (S - \{a\})$ 
  else  $F c (S - \{a\}))$ 
proof -
  let ?f =  $(\lambda k. \text{if } k = a \text{ then } b k \text{ else } c k)$ 
  show ?thesis
proof (cases  $a \in S$ )
  case False
    then have  $\forall k \in S. ?f k = c k$  by simp
    with False show ?thesis by simp
  next
  case True
    let ?A =  $S - \{a\}$ 
    let ?B =  $\{a\}$ 
    from True have eq:  $S = ?A \cup ?B$  by blast
    have dj:  $?A \cap ?B = \{\}$  by simp
    from fS have fAB: finite ?A finite ?B by auto
    have  $F ?f S = F ?f ?A * F ?f ?B$ 
      using union-disjoint [OF fAB dj, of ?f, unfolded eq [symmetric]] by simp
    with True show ?thesis
    using abel-semigroup-set.remove abel-semigroup-set-axioms fS by fastforce
qed
qed

```

```

lemma delta [simp]:
  assumes fS: finite S
  shows  $F (\lambda k. \text{if } k = a \text{ then } b k \text{ else } 1) S = (\text{if } a \in S \text{ then } b a * 1 \text{ else } 1)$ 
  by (simp add: delta-remove [OF assms])

```

```

lemma delta' [simp]:
  assumes fin: finite S
  shows  $F (\lambda k. \text{if } a = k \text{ then } b k \text{ else } 1) S = (\text{if } a \in S \text{ then } b a * 1 \text{ else } 1)$ 

```

using *delta* [*OF fin, of a b, symmetric*] **by** (*auto intro: cong*)

lemma *If-cases*:

fixes $P :: 'b \Rightarrow \text{bool}$ **and** $g\ h :: 'b \Rightarrow 'a$

assumes *fin: finite A*

shows $F (\lambda x. \text{if } P\ x \text{ then } h\ x \text{ else } g\ x)\ A = F\ h\ (A \cap \{x. P\ x\}) * F\ g\ (A \cap -\{x. P\ x\})$

proof –

have $a: A = A \cap \{x. P\ x\} \cup A \cap -\{x. P\ x\}$ $(A \cap \{x. P\ x\}) \cap (A \cap -\{x. P\ x\}) = \{\}$

by *blast+*

from *fin* **have** $f: \text{finite } (A \cap \{x. P\ x\})$ $\text{finite } (A \cap -\{x. P\ x\})$ **by** *auto*

let $?g = \lambda x. \text{if } P\ x \text{ then } h\ x \text{ else } g\ x$

from *union-disjoint* [*OF f a(2), of ?g*] $a(1)$ **show** *?thesis*

by (*subst (1 2) cong simp-all*)

qed

lemma *cartesian-product*: $F (\lambda x. F (g\ x)\ B)\ A = F (\text{case-prod } g)\ (A \times B)$

apply (*rule sym*)

apply (*cases finite A*)

apply (*cases finite B*)

apply (*simp add: Sigma*)

apply (*cases A = \{\}*)

apply *simp*

apply *simp*

apply (*auto intro: infinite dest: finite-cartesian-productD2*)

apply (*cases B = \{\}*)

apply (*auto intro: infinite dest: finite-cartesian-productD1*)

done

lemma *inter-restrict*:

assumes *finite A*

shows $F\ g\ (A \cap B) = F (\lambda x. \text{if } x \in B \text{ then } g\ x \text{ else } \mathbf{1})\ A$

proof –

let $?g = \lambda x. \text{if } x \in A \cap B \text{ then } g\ x \text{ else } \mathbf{1}$

have $\forall i \in A - A \cap B. (\text{if } i \in A \cap B \text{ then } g\ i \text{ else } \mathbf{1}) = \mathbf{1}$ **by** *simp*

moreover **have** $A \cap B \subseteq A$ **by** *blast*

ultimately **have** $F\ ?g\ (A \cap B) = F\ ?g\ A$

using $\langle \text{finite } A \rangle$ **by** (*intro mono-neutral-left auto*)

then **show** *?thesis* **by** *simp*

qed

lemma *inter-filter*:

$\text{finite } A \Longrightarrow F\ g\ \{x \in A. P\ x\} = F (\lambda x. \text{if } P\ x \text{ then } g\ x \text{ else } \mathbf{1})\ A$

by (*simp add: inter-restrict [symmetric, of A \{x. P x\} g, simplified mem-Collect-eq] Int-def*)

lemma *Union-comp*:

assumes $\forall A \in B. \text{finite } A$

and $\bigwedge A1 A2 x. A1 \in B \implies A2 \in B \implies A1 \neq A2 \implies x \in A1 \implies x \in A2$
 $\implies g x = \mathbf{1}$
shows $F g (\bigcup B) = (F \circ F) g B$
using *assms*
proof (*induct B rule: infinite-finite-induct*)
case (*infinite A*)
then have $\neg \text{finite } (\bigcup A)$ **by** (*blast dest: finite-UnionD*)
with *infinite show ?case by simp*
next
case *empty*
then show *?case by simp*
next
case (*insert A B*)
then have *finite A finite B finite* $(\bigcup B) A \notin B$
and $\forall x \in A \cap \bigcup B. g x = \mathbf{1}$
and $H: F g (\bigcup B) = (F \circ F) g B$ **by** *auto*
then have $F g (A \cup \bigcup B) = F g A * F g (\bigcup B)$
by (*simp add: union-inter-neutral*)
with $\langle \text{finite } B \rangle \langle A \notin B \rangle$ **show** *?case*
by (*simp add: H*)
qed

lemma *swap*: $F (\lambda i. F (g i) B) A = F (\lambda j. F (\lambda i. g i j) A) B$
unfolding *cartesian-product*
by (*rule reindex-bij-witness [where $i = \lambda(i, j). (j, i)$ and $j = \lambda(i, j). (j, i)$]*)
auto

lemma *swap-restrict*:
 $\text{finite } A \implies \text{finite } B \implies$
 $F (\lambda x. F (g x) \{y. y \in B \wedge R x y\}) A = F (\lambda y. F (\lambda x. g x y) \{x. x \in A \wedge R$
 $x y\}) B$
by (*simp add: inter-filter*) (*rule swap*)

lemma *Plus*:
fixes $A :: 'b \text{ set}$ **and** $B :: 'c \text{ set}$
assumes *fin: finite A finite B*
shows $F g (A <+> B) = F (g \circ \text{Inl}) A * F (g \circ \text{Inr}) B$
proof –
have $A <+> B = \text{Inl } ' A \cup \text{Inr } ' B$ **by** *auto*
moreover from *fin* **have** *finite (Inl ' A) finite (Inr ' B)* **by** *auto*
moreover have $\text{Inl } ' A \cap \text{Inr } ' B = \{\}$ **by** *auto*
moreover have *inj-on Inl A inj-on Inr B* **by** (*auto intro: inj-onI*)
ultimately show *?thesis*
using *fin* **by** (*simp add: union-disjoint reindex*)
qed

lemma *same-carrier*:
assumes *finite C*
assumes *subset: A \subseteq C B \subseteq C*

assumes *trivial*: $\bigwedge a. a \in C - A \implies g a = \mathbf{1} \bigwedge b. b \in C - B \implies h b = \mathbf{1}$
shows $F g A = F h B \longleftrightarrow F g C = F h C$
proof –
have *finite A and finite B and finite (C - A) and finite (C - B)*
using $\langle \text{finite } C \rangle$ *subset* **by** (*auto elim: finite-subset*)
from *subset* **have** [*simp*]: $A - (C - A) = A$ **by** *auto*
from *subset* **have** [*simp*]: $B - (C - B) = B$ **by** *auto*
from *subset* **have** $C = A \cup (C - A)$ **by** *auto*
then **have** $F g C = F g (A \cup (C - A))$ **by** *simp*
also **have** $\dots = F g (A - (C - A)) * F g (C - A - A) * F g (A \cap (C - A))$
using $\langle \text{finite } A \rangle \langle \text{finite } (C - A) \rangle$ **by** (*simp only: union-diff2*)
finally **have** $*$: $F g C = F g A$ **using** *trivial* **by** *simp*
from *subset* **have** $C = B \cup (C - B)$ **by** *auto*
then **have** $F h C = F h (B \cup (C - B))$ **by** *simp*
also **have** $\dots = F h (B - (C - B)) * F h (C - B - B) * F h (B \cap (C - B))$
using $\langle \text{finite } B \rangle \langle \text{finite } (C - B) \rangle$ **by** (*simp only: union-diff2*)
finally **have** $F h C = F h B$
using *trivial* **by** *simp*
with $*$ **show** *?thesis* **by** *simp*
qed

lemma *same-carrierI*:
assumes *finite C*
assumes *subset*: $A \subseteq C \ B \subseteq C$
assumes *trivial*: $\bigwedge a. a \in C - A \implies g a = \mathbf{1} \bigwedge b. b \in C - B \implies h b = \mathbf{1}$
assumes $F g C = F h C$
shows $F g A = F h B$
using *assms same-carrier* [*of C A B*] **by** *simp*

end

2.2 Generalized summation over a set

no-notation *Sum* (Σ)

class *ab-semigroup-add-0* = *zero + ab-semigroup-add +*

assumes *zero-neutral* [*simp*]: $x + y + 0 = x + y$

assumes *zero-idem* [*simp*]: $0 + 0 = 0$

begin

sublocale *sum-0*: *abel-semigroup-set plus 0*

defines *sum-0* = *sum-0.F*

by *unfold-locales simp-all*

abbreviation *Sum-0* (Σ)

where $\Sigma \equiv \text{sum-0 } (\lambda x. x)$

end

context *comm-monoid-add*
begin

subclass *ab-semigroup-add-0*
by *unfold-locales simp-all*

end

Now: lots of fancy syntax. First, $\text{sum-0 } (\lambda x. e) A$ is written $\sum_{x \in A}. e$.

syntax (*ASCII*)

-sum :: *pttrn* \Rightarrow 'a *set* \Rightarrow 'b \Rightarrow 'b::*comm-monoid-add* ((*3SUM* (-/:-)/ -) [0, 51, 10] 10)

syntax

-sum :: *pttrn* \Rightarrow 'a *set* \Rightarrow 'b \Rightarrow 'b::*comm-monoid-add* ((*2SUM* (-/∈-)/ -) [0, 51, 10] 10)

translations — Beware of argument permutation!

$\sum_{i \in A}. b \equiv \text{CONST } \text{sum-0 } (\lambda i. b) A$

Instead of $\sum_{x \in \{x. P\}}. e$ we introduce the shorter $\sum_{x|P}. e$.

syntax (*ASCII*)

-qsum :: *pttrn* \Rightarrow *bool* \Rightarrow 'a \Rightarrow 'a ((*3SUM* - | / - / -) [0, 0, 10] 10)

syntax

-qsum :: *pttrn* \Rightarrow *bool* \Rightarrow 'a \Rightarrow 'a ((*2SUM* - | (-) / -) [0, 0, 10] 10)

translations

$\sum_{x|P}. t \Rightarrow \text{CONST } \text{sum-0 } (\lambda x. t) \{x. P\}$

print-translation \langle

let

fun *sum-tr'* [*Abs* (*x*, *Tx*, *t*), *Const* (@{*const-syntax Collect*}, -) \$ *Abs* (*y*, *Ty*, *P*)] =

if *x* $\langle \rangle$ *y* *then* *raise Match*

else

let

val *x'* = *Syntax-Trans.mark-bound-body* (*x*, *Tx*);

val *t'* = *subst-bound* (*x'*, *t*);

val *P'* = *subst-bound* (*x'*, *P*);

in

Syntax.const @{*syntax-const -qsum*} \$ *Syntax-Trans.mark-bound-abs* (*x*, *Tx*) \$ *P'* \$ *t'*

end

 | *sum-tr'* - = *raise Match*;

in [(@{*const-syntax sum-0*}, *K sum-tr'*)] *end*

\rangle

lemma (*in* *ab-semigroup-add-0*) *sum-image-gen-0*:

assumes *fin*: *finite S*

shows *sum-0 g S* = *sum-0* ($\lambda y. \text{sum-0 } g \{x. x \in S \wedge f x = y\}$) (*f* ' *S*)

proof —

have $\{y. y \in f'S \wedge f x = y\} = \{f x\}$ **if** *x* \in *S* **for** *x*

using *that by auto*
then have $\text{sum-0 } g \ S = \text{sum-0 } (\lambda x. \text{sum-0 } (\lambda y. g \ x) \ \{y. y \in f'S \wedge f \ x = y\}) \ S$
by *simp*
also have $\dots = \text{sum-0 } (\lambda y. \text{sum-0 } g \ \{x. x \in S \wedge f \ x = y\}) \ (f' \ S)$
by (*rule sum-0.swap-restrict [OF fin finite-imageI [OF fin]]*)
finally show *?thesis* .
qed

2.2.1 Properties in more restricted classes of structures

lemma *sum-Un2*:

assumes *finite* $(A \cup B)$
shows $\text{sum-0 } f \ (A \cup B) = \text{sum-0 } f \ (A - B) + \text{sum-0 } f \ (B - A) + \text{sum-0 } f \ (A \cap B)$
proof –
have $A \cup B = A - B \cup (B - A) \cup A \cap B$
by *auto*
with *assms* **show** *?thesis*
by *simp (subst sum-0.union-disjoint, auto)+*
qed

class *ordered-ab-semigroup-add-0* = *ab-semigroup-add-0* +
ordered-ab-semigroup-add
begin

lemma *add-nonneg-nonneg* [*simp*]: $0 \leq a \implies 0 \leq b \implies 0 \leq a + b$
using *add-mono[of 0 a 0 b]* **by** *simp*

lemma *add-nonpos-nonpos*: $a \leq 0 \implies b \leq 0 \implies a + b \leq 0$
using *add-mono[of a 0 b 0]* **by** *simp*

end

lemma (**in** *ordered-ab-semigroup-add-0*) *sum-mono*:
 $(\bigwedge i. i \in K \implies f \ i \leq g \ i) \implies (\sum i \in K. f \ i) \leq (\sum i \in K. g \ i)$
by (*induct K rule: infinite-finite-induct*) (*use add-mono in auto*)

lemma (**in** *ordered-ab-semigroup-add-0*) *sum-mono-00*:
 $(\bigwedge i. i \in K \implies f \ i + 0 \leq g \ i + 0) \implies (\sum i \in K. f \ i) \leq (\sum i \in K. g \ i)$

proof (*induct K rule: infinite-finite-induct*)

case (*infinite A*)
then show *?case* **by** *simp*

next

case *empty*
then show *?case* **by** *simp*

next

case (*insert x F*)
then show *?case*

proof –

```

fix  $x :: 'b$  and  $F :: 'b$  set
assume  $a1$ : finite F
assume  $a2$ :  $x \notin F$ 
assume  $a3$ :  $(\bigwedge i. i \in F \implies f i + 0 \leq g i + 0) \implies \text{sum-0 } f F \leq \text{sum-0 } g F$ 
assume  $a4$ :  $\bigwedge i. i \in \text{insert } x F \implies f i + 0 \leq g i + 0$ 
obtain  $bb :: 'b$  where
   $f5$ :  $bb \in F \wedge \neg f bb + 0 \leq g bb + 0 \vee \text{sum-0 } f F \leq \text{sum-0 } g F$ 
  using  $a3$  by blast
have  $\forall b. x \neq b \vee f b + 0 \leq g b + 0$ 
  using  $a4$  by simp
then have  $\forall a aa. f x + 0 + a \leq g x + 0 + aa \vee \neg a \leq aa$ 
  using add-mono by blast
then show  $\text{sum-0 } f (\text{insert } x F) \leq \text{sum-0 } g (\text{insert } x F)$ 
  using  $f5$   $a4$   $a2$   $a1$  by (metis (no-types) add-assoc insert-iff sum-0.insert
sum-0.one-F)
qed
qed

```

```

lemma (in ordered-ab-semigroup-add-0) sum-mono-0:
   $(\bigwedge i. i \in K \implies f i + 0 \leq g i) \implies (\sum i \in K. f i) \leq (\sum i \in K. g i)$ 
  apply (rule sum-mono-00)
  by (metis add-right-mono zero-neutral)

```

```

context ordered-ab-semigroup-add-0
begin

```

```

lemma sum-nonneg:  $(\bigwedge x. x \in A \implies 0 \leq f x) \implies 0 \leq \text{sum-0 } f A$ 
proof (induct A rule: infinite-finite-induct)
  case infinite
  then show ?case by simp
next
  case empty
  then show ?case by simp
next
  case (insert x F)
  then have  $0 + 0 \leq f x + \text{sum-0 } f F$  by (blast intro: add-mono)
  with insert show ?case by simp
qed

```

```

lemma sum-nonpos:  $(\bigwedge x. x \in A \implies f x \leq 0) \implies \text{sum-0 } f A \leq 0$ 
proof (induct A rule: infinite-finite-induct)
  case infinite
  then show ?case by simp
next
  case empty
  then show ?case by simp
next
  case (insert x F)
  then have  $f x + \text{sum-0 } f F \leq 0 + 0$  by (blast intro: add-mono)

```


with insert show ?case by simp
qed

lemma sum-mono2:

assumes *fin*: *finite B*
and *sub*: $A \subseteq B$
and *nn*: $\bigwedge b. b \in B - A \implies 0 \leq f b$
shows $\text{sum-0 } f A \leq \text{sum-0 } f B$

proof –

have $\text{sum-0 } f A \leq \text{sum-0 } f A + \text{sum-0 } f (B - A)$
by (*metis add-left-mono sum-0.F-one nn sum-nonneg*)
also from *fin finite-subset[OF sub fin]* **have** $\dots = \text{sum-0 } f (A \cup (B - A))$
by (*simp add: sum-0.union-disjoint del: Un-Diff-cancel*)
also from *sub* **have** $A \cup (B - A) = B$ **by** *blast*
finally show *?thesis* .

qed

lemma sum-le-included:

assumes *finite s finite t*
and $\forall y \in t. 0 \leq g y \ (\forall x \in s. \exists y \in t. i y = x \wedge f x \leq g y)$
shows $\text{sum-0 } f s \leq \text{sum-0 } g t$

proof –

have $\text{sum-0 } f s \leq \text{sum-0 } (\lambda y. \text{sum-0 } g \{x. x \in t \wedge i x = y\}) s$

proof (*rule sum-mono-0*)

fix *y*

assume $y \in s$

with *assms* **obtain** *z* **where** $z \in t \ y = i z \ f y \leq g z$ **by** *auto*

hence $f y + 0 \leq \text{sum-0 } g \{z\}$

by (*metis Diff-eq-empty-iff add-commute finite.simps add-left-mono sum-0.empty sum-0.insert-remove subset-insertI*)

also have $\dots \leq \text{sum-0 } g \{x \in t. i x = y\}$

apply (*rule sum-mono2*)

using *assms z* **by** *simp-all*

finally show $f y + 0 \leq \text{sum-0 } g \{x \in t. i x = y\}$.

qed

also have $\dots \leq \text{sum-0 } (\lambda y. \text{sum-0 } g \{x. x \in t \wedge i x = y\}) (i \text{ ` } t)$

using *assms(2-4)* **by** (*auto intro!: sum-mono2 sum-nonneg*)

also have $\dots \leq \text{sum-0 } g t$

using *assms* **by** (*auto simp: sum-image-gen-0[symmetric]*)

finally show *?thesis* .

qed

end

lemma sum-comp-morphism:

$h \ 0 = 0 \implies (\bigwedge x y. h (x + y) = h x + h y) \implies \text{sum-0 } (h \circ g) A = h (\text{sum-0 } g A)$

by (*induct A rule: infinite-finite-induct*) *simp-all*

```

lemma sum-cong-Suc:
  assumes  $0 \notin A \wedge x. \text{Suc } x \in A \implies f (\text{Suc } x) = g (\text{Suc } x)$ 
  shows  $\text{sum-0 } f A = \text{sum-0 } g A$ 
proof (rule sum-0.cong)
  fix  $x$ 
  assume  $x \in A$ 
  with assms(1) show  $f x = g x$ 
    by (cases x) (auto intro!: assms(2))
qed simp-all

end

```

3 Algebras for Aggregation and Minimisation

This theory gives algebras with operations for aggregation and minimisation. In the weighted-graph model of matrices over (extended) numbers, the operations have the following meaning. The binary operation $+$ adds the weights of corresponding edges of two graphs. Addition does not have to be the standard addition on numbers, but can be any aggregation satisfying certain basic properties as demonstrated by various models of the algebras in another theory. The unary operation *sum* adds the weights of all edges of a graph. The result is a single aggregated weight using the same aggregation as $+$ but applied internally to the edges of a single graph. The unary operation *minarc* finds an edge with a minimal weight in a graph. It yields the position of such an edge as a regular element of a Stone relation algebra.

We give axioms for these operations which are sufficient to prove the correctness of Prim's and Kruskal's minimum spanning tree algorithms. The operations have been proposed and axiomatised first in [1] with simplified axioms given in [4]. The present version adds two axioms to prove total correctness of the spanning tree algorithms as discussed in [5].

```

theory Aggregation-Algebras

imports Stone-Kleene-Relation-Algebras.Kleene-Relation-Algebras

begin

context sup
begin

no-notation
  sup (infixl + 65)

end

context plus
begin

```

notation

plus (**infixl** + 65)

end

We first introduce s-algebras as a class with the operations $+$ and sum . Axiom *sum-plus-right-isotone* states that for non-empty graphs, the operation $+$ is \leq -isotone in its second argument on the image of the aggregation operation sum . Axiom *sum-bot* expresses that the empty graph contributes no weight. Axiom *sum-plus* generalises the inclusion-exclusion principle to sets of weights. Axiom *sum-conv* specifies that reversing edge directions does not change the aggregated weight. In instances of *s-algebra*, aggregated weights can be partially ordered.

class *sum* =

fixes *sum* :: 'a \Rightarrow 'a

class *s-algebra* = *stone-relation-algebra* + *plus* + *sum* +

assumes *sum-plus-right-isotone*: $x \neq bot \wedge sum\ x \leq sum\ y \longrightarrow sum\ z + sum\ x \leq sum\ z + sum\ y$

assumes *sum-bot*: $sum\ x + sum\ bot = sum\ x$

assumes *sum-plus*: $sum\ x + sum\ y = sum\ (x \sqcup y) + sum\ (x \sqcap y)$

assumes *sum-conv*: $sum\ (x^T) = sum\ x$

begin

lemma *sum-disjoint*:

assumes $x \sqcap y = bot$

shows $sum\ ((x \sqcup y) \sqcap z) = sum\ (x \sqcap z) + sum\ (y \sqcap z)$

by (*subst sum-plus*) (*metis assms inf.sup-monoid.add-assoc inf.sup-monoid.add-commute inf-bot-left inf-sup-distrib2 sum-bot*)

lemma *sum-disjoint-3*:

assumes $w \sqcap x = bot$

and $w \sqcap y = bot$

and $x \sqcap y = bot$

shows $sum\ ((w \sqcup x \sqcup y) \sqcap z) = sum\ (w \sqcap z) + sum\ (x \sqcap z) + sum\ (y \sqcap z)$

by (*metis assms inf-sup-distrib2 sup-idem sum-disjoint*)

lemma *sum-symmetric*:

assumes $y = y^T$

shows $sum\ (x^T \sqcap y) = sum\ (x \sqcap y)$

by (*metis assms sum-conv conv-dist-inf*)

lemma *sum-commute*:

$sum\ x + sum\ y = sum\ y + sum\ x$

by (*metis inf-commute sum-plus sup-commute*)

end

We next introduce the operation *minarc*. Axiom *minarc-below* expresses that the result of *minarc* is contained in the graph ignoring the weights. Axiom *minarc-arc* states that the result of *minarc* is a single unweighted edge if the graph is not empty. Axiom *minarc-min* specifies that any edge in the graph weighs at least as much as the edge at the position indicated by the result of *minarc*, where weights of edges between different nodes are compared by applying the operation *sum* to single-edge graphs. Axiom *sum-linear* requires that aggregated weights are linearly ordered, which is necessary for both Prim's and Kruskal's minimum spanning tree algorithms. Axiom *finite-regular* ensures that there are only finitely many unweighted graphs, and therefore only finitely many edges and nodes in a graph; again this is necessary for the minimum spanning tree algorithms we consider.

```

class minarc =
  fixes minarc :: 'a ⇒ 'a

class m-algebra = s-algebra + minarc +
  assumes minarc-below: minarc x ≤ --x
  assumes minarc-arc: x ≠ bot ⟶ arc (minarc x)
  assumes minarc-min: arc y ∧ y ⊔ x ≠ bot ⟶ sum (minarc x ⊔ x) ≤ sum (y
⊔ x)
  assumes sum-linear: sum x ≤ sum y ∨ sum y ≤ sum x
  assumes finite-regular: finite { x . regular x }
begin

```

Axioms *minarc-below* and *minarc-arc* suffice to derive the Tarski rule in Stone relation algebras.

```

subclass stone-relation-algebra-tarski
proof unfold-locales
  fix x
  let ?a = minarc x
  assume 1: regular x
  assume x ≠ bot
  hence arc ?a
    by (simp add: minarc-arc)
  hence top = top * ?a * top
    by (simp add: comp-associative)
  also have ... ≤ top * --x * top
    by (simp add: minarc-below mult-isotone)
  finally show top * x * top = top
    using 1 order.antisym by simp
qed

```

```

lemma minarc-bot:
  minarc bot = bot
  by (metis bot-unique minarc-below regular-closed-bot)

```

```

lemma minarc-bot-iff:
  minarc x = bot ⟷ x = bot

```

using *covector-bot-closed inf-bot-right minarc-arc vector-bot-closed minarc-bot*
by *fastforce*

lemma *minarc-meet-bot*:

assumes $\text{minarc } x \sqcap x = \text{bot}$

shows $\text{minarc } x = \text{bot}$

proof –

have $\text{minarc } x \leq -x$

using *assms pseudo-complement* **by** *auto*

thus *?thesis*

by (*metis minarc-below inf-absorb1 inf-import-p inf-p*)

qed

lemma *minarc-meet-bot-minarc-iff*:

$\text{minarc } x \sqcap x = \text{bot} \longleftrightarrow \text{minarc } x = \text{bot}$

using *comp-inf.semiring.mult-not-zero minarc-meet-bot* **by** *blast*

lemma *minarc-meet-bot-iff*:

$\text{minarc } x \sqcap x = \text{bot} \longleftrightarrow x = \text{bot}$

using *inf-bot-right minarc-bot-iff minarc-meet-bot* **by** *blast*

lemma *minarc-regular*:

regular ($\text{minarc } x$)

proof (*cases* $x = \text{bot}$)

assume $x = \text{bot}$

thus *?thesis*

by (*simp add: minarc-bot*)

next

assume $x \neq \text{bot}$

thus *?thesis*

by (*simp add: arc-regular minarc-arc*)

qed

lemma *minarc-selection*:

selection ($\text{minarc } x \sqcap y$) y

using *inf-assoc minarc-regular selection-closed-id* **by** *auto*

lemma *minarc-below-regular*:

regular $x \implies \text{minarc } x \leq x$

by (*metis minarc-below*)

end

class *m-kleene-algebra* = *m-algebra* + *stone-kleene-relation-algebra*

end

4 Matrix Algebras for Aggregation and Minimisation

This theory formalises aggregation orders and lattices as introduced in [4]. Aggregation in these algebras is an associative and commutative operation satisfying additional properties related to the partial order and its least element. We apply the aggregation operation to finite matrices over the aggregation algebras, which shows that they form an s-algebra. By requiring the aggregation algebras to be linearly ordered, we also obtain that the matrices form an m-algebra.

This is an intermediate step in demonstrating that weighted graphs form an s-algebra and an m-algebra. The present theory specifies abstract properties for the edge weights and shows that matrices over such weights form an instance of s-algebras and m-algebras. A second step taken in a separate theory gives concrete instances of edge weights satisfying the abstract properties introduced here.

Lifting the aggregation to matrices requires finite sums over elements taken from commutative semigroups with an element that is a unit on the image of the semigroup operation. Because standard sums assume a commutative monoid we have to derive a number of properties of these generalised sums as their statements or proofs are different.

theory *Matrix-Aggregation-Algebras*

imports *Stone-Kleene-Relation-Algebras.Matrix-Kleene-Algebras*
Aggregation-Algebras Semigroups-Big

begin

no-notation

inf (**infixl** \sqcap 70)
and *uminus* ($-$ - [81] 80)

4.1 Aggregation Orders and Finite Sums

An aggregation order is a partial order with a least element and an associative commutative operation satisfying certain properties. Axiom *add-add-bot* introduces almost a commutative monoid; we require that *bot* is a unit only on the image of the aggregation operation. This is necessary since it is not a unit of a number of aggregation operations we are interested in. Axiom *add-right-isotone* states that aggregation is \leq -isotone on the image of the aggregation operation. Its assumption $x \neq bot$ is necessary because the introduction of new edges can decrease the aggregated value. Axiom *add-bot* expresses that aggregation is zero-sum-free.

class *aggregation-order* = *order-bot* + *ab-semigroup-add* +
assumes *add-right-isotone*: $x \neq bot \wedge x + bot \leq y + bot \longrightarrow x + z \leq y + z$

assumes *add-add-bot* [*simp*]: $x + y + bot = x + y$
assumes *add-bot*: $x + y = bot \longrightarrow x = bot$
begin

abbreviation *zero* $\equiv bot + bot$

sublocale *aggregation: ab-semigroup-add-0* **where** *plus* = *plus* **and** *zero* = *zero*
apply *unfold-locales*
using *add-assoc add-add-bot* **by** *auto*

lemma *add-bot-bot-bot*:
 $x + bot + bot + bot = x + bot$
by *simp*

end

We introduce notation for finite sums over aggregation orders. The index variable of the summation ranges over the finite universe of its type. Finite sums are defined recursively using the binary aggregation and $\perp + \perp$ for the empty sum.

syntax (*xsymbols*)
 $-sum-ab-semigroup-add-0 :: idt \Rightarrow 'a::bounded-semilattice-sup-bot \Rightarrow 'a ((\sum - -)$
 $[0,10] 10)$

translations

$\sum_x t \Rightarrow XCONST ab-semigroup-add-0.sum-0 XCONST plus (XCONST plus$
 $XCONST bot XCONST bot) (\lambda x . t) \{ x . CONST True \}$

The following are basic properties of such sums.

lemma *agg-sum-bot*:
 $(\sum_k bot::'a::aggregation-order) = bot + bot$
proof (*induct rule: infinite-finite-induct*)
case (*infinite A*)
thus *?case*
by *simp*
next
case *empty*
thus *?case*
by *simp*
next
case (*insert x F*)
thus *?case*
by (*metis add.commute add-add-bot aggregation.sum-0.insert*)
qed

lemma *agg-sum-bot-bot*:
 $(\sum_k bot + bot::'a::aggregation-order) = bot + bot$
by (*rule aggregation.sum-0.neutral-const*)

lemma *agg-sum-not-bot-1*:
fixes $f :: 'a::\text{finite} \Rightarrow 'b::\text{aggregation-order}$
assumes $f\ i \neq \text{bot}$
shows $(\sum_k f\ k) \neq \text{bot}$
by (*metis assms add-bot aggregation.sum-0.remove finite-code mem-Collect-eq*)

lemma *agg-sum-not-bot*:
fixes $f :: ('a::\text{finite}, 'b::\text{aggregation-order}) \text{ square}$
assumes $f\ (i,j) \neq \text{bot}$
shows $(\sum_k \sum_l f\ (k,l)) \neq \text{bot}$
by (*metis assms agg-sum-not-bot-1*)

lemma *agg-sum-distrib*:
fixes $f\ g :: 'a \Rightarrow 'b::\text{aggregation-order}$
shows $(\sum_k f\ k + g\ k) = (\sum_k f\ k) + (\sum_k g\ k)$
by (*rule aggregation.sum-0.distrib*)

lemma *agg-sum-distrib-2*:
fixes $f\ g :: ('a, 'b::\text{aggregation-order}) \text{ square}$
shows $(\sum_k \sum_l f\ (k,l) + g\ (k,l)) = (\sum_k \sum_l f\ (k,l)) + (\sum_k \sum_l g\ (k,l))$
proof –
have $(\sum_k \sum_l f\ (k,l) + g\ (k,l)) = (\sum_k (\sum_l f\ (k,l)) + (\sum_l g\ (k,l)))$
by (*metis (no-types) aggregation.sum-0.distrib*)
also have $\dots = (\sum_k \sum_l f\ (k,l)) + (\sum_k \sum_l g\ (k,l))$
by (*metis (no-types) aggregation.sum-0.distrib*)
finally show *?thesis*

qed

lemma *agg-sum-add-bot*:
fixes $f :: 'a \Rightarrow 'b::\text{aggregation-order}$
shows $(\sum_k f\ k) = (\sum_k f\ k) + \text{bot}$
by (*metis (no-types) add-add-bot aggregation.sum-0.F-one*)

lemma *agg-sum-add-bot-2*:
fixes $f :: 'a \Rightarrow 'b::\text{aggregation-order}$
shows $(\sum_k f\ k + \text{bot}) = (\sum_k f\ k)$
proof –
have $(\sum_k f\ k + \text{bot}) = (\sum_k f\ k) + (\sum_k ::'a\ \text{bot}::'b)$
using *agg-sum-distrib* **by** *simp*
also have $\dots = (\sum_k f\ k) + (\text{bot} + \text{bot})$
by (*metis agg-sum-bot*)
also have $\dots = (\sum_k f\ k)$
by *simp*
finally show *?thesis*
by *simp*

qed

lemma *agg-sum-commute*:

fixes $f :: ('a, 'b :: \text{aggregation-order}) \text{ square}$
shows $(\sum_k \sum_l f (k, l)) = (\sum_l \sum_k f (k, l))$
by (rule *aggregation.sum-0.swap*)

lemma *agg-delta*:

fixes $f :: 'a :: \text{finite} \Rightarrow 'b :: \text{aggregation-order}$
shows $(\sum_l \text{if } l = j \text{ then } f l \text{ else zero}) = f j + \text{bot}$
apply (subst *aggregation.sum-0.delta*)
apply *simp*
by (metis *add.commute add.left-commute add-add-bot mem-Collect-eq*)

lemma *agg-delta-1*:

fixes $f :: 'a :: \text{finite} \Rightarrow 'b :: \text{aggregation-order}$
shows $(\sum_l \text{if } l = j \text{ then } f l \text{ else bot}) = f j + \text{bot}$
proof –
let $?f = (\lambda l . \text{if } l = j \text{ then } f l \text{ else bot})$
let $?S = \{l :: 'a . \text{True}\}$
show *?thesis*
proof (cases $j \in ?S$)
case *False*
thus *?thesis* by *simp*
next
case *True*
let $?A = ?S - \{j\}$
let $?B = \{j\}$
from *True* have *eq*: $?S = ?A \cup ?B$
by *blast*
have *dj*: $?A \cap ?B = \{\}$
by *simp*
have *fAB*: *finite* $?A$ *finite* $?B$
by *auto*
have $\text{aggregation.sum-0 } ?f ?S = \text{aggregation.sum-0 } ?f ?A + \text{aggregation.sum-0 } ?f ?B$
using *aggregation.sum-0.union-disjoint*[*OF fAB dj*, *of ?f*, *unfolded eq*
[*symmetric*]] by *simp*
also have $\dots = \text{aggregation.sum-0 } (\lambda l . \text{bot}) ?A + \text{aggregation.sum-0 } ?f ?B$
by (subst *aggregation.sum-0.cong*[*where ?B=?A*]) *simp-all*
also have $\dots = \text{zero} + \text{aggregation.sum-0 } ?f ?B$
by (metis (*no-types*, *lifting*) *add.commute add-add-bot*
aggregation.sum-0.F-g-one aggregation.sum-0.neutral)
also have $\dots = \text{zero} + (f j + \text{zero})$
by *simp*
also have $\dots = f j + \text{bot}$
by (metis *add.commute add.left-commute add-add-bot*)
finally show *?thesis*
.
qed
qed

lemma *agg-delta-2*:

fixes $f :: ('a::\text{finite}, 'b::\text{aggregation-order}) \text{ square}$

shows $(\sum_k \sum_l \text{if } k = i \wedge l = j \text{ then } f(k,l) \text{ else bot}) = f(i,j) + \text{bot}$

proof –

have $\forall k . (\sum_l \text{if } k = i \wedge l = j \text{ then } f(k,l) \text{ else bot}) = (\text{if } k = i \text{ then } f(k,j) + \text{bot else zero})$

proof

fix k

have $(\sum_l \text{if } k = i \wedge l = j \text{ then } f(k,l) \text{ else bot}) = (\sum_l \text{if } l = j \text{ then if } k = i \text{ then } f(k,l) \text{ else bot else bot})$

by *meson*

also have $\dots = (\text{if } k = i \text{ then } f(k,j) \text{ else bot}) + \text{bot}$

by *(rule agg-delta-1)*

finally show $(\sum_l \text{if } k = i \wedge l = j \text{ then } f(k,l) \text{ else bot}) = (\text{if } k = i \text{ then } f(k,j) + \text{bot else zero})$

by *simp*

qed

hence $(\sum_k \sum_l \text{if } k = i \wedge l = j \text{ then } f(k,l) \text{ else bot}) = (\sum_k \text{if } k = i \text{ then } f(k,j) + \text{bot else zero})$

using *aggregation.sum-0.cong* **by** *auto*

also have $\dots = f(i,j) + \text{bot}$

apply *(subst agg-delta)*

by *simp*

finally show *?thesis*

qed

4.2 Matrix Aggregation

The following definitions introduce the matrix of unit elements, component-wise aggregation and aggregation on matrices. The aggregation of a matrix is a single value, but because s-algebras are single-sorted the result has to be encoded as a matrix of the same type (size) as the input. We store the aggregated matrix value in the ‘first’ entry of a matrix, setting all other entries to the unit value. The first entry is determined by requiring an enumeration of indices. It does not have to be the first entry; any fixed location in the matrix would work as well.

definition *zero-matrix* $:: ('a, 'b::\{\text{plus}, \text{bot}\}) \text{ square } (mzero) \textbf{ where } mzero = (\lambda e . \text{bot} + \text{bot})$

definition *plus-matrix* $:: ('a, 'b::\text{plus}) \text{ square} \Rightarrow ('a, 'b) \text{ square} \Rightarrow ('a, 'b) \text{ square}$
(infixl \oplus_M *65*) **where** *plus-matrix* $f g = (\lambda e . f e + g e)$

definition *sum-matrix* $:: ('a::\text{enum}, 'b::\{\text{plus}, \text{bot}\}) \text{ square} \Rightarrow ('a, 'b) \text{ square}$ (*sum_M* - [80] 80) **where** *sum-matrix* $f = (\lambda(i,j) . \text{if } i = \text{hd enum-class.enum} \wedge j = i \text{ then } \sum_k \sum_l f(k,l) \text{ else bot} + \text{bot})$

Basic properties of these operations are given in the following.

lemma *bot-plus-bot*:

$mbot \oplus_M mbot = mzero$

by (*simp add: plus-matrix-def bot-matrix-def zero-matrix-def*)

lemma *sum-bot*:

$sum_M (mbot :: ('a::enum, 'b::aggregation-order) square) = mzero$

proof (*rule ext, rule prod-cases*)

fix $i\ j :: 'a$

have ($sum_M mbot :: ('a, 'b) square$) $(i, j) = (if\ i = hd\ enum-class.enum \wedge\ j = i$
then $\sum (k::'a) \sum (l::'a) bot$ *else* $bot + bot$)

by (*unfold sum-matrix-def bot-matrix-def simp*)

also have $... = bot + bot$

using *agg-sum-bot aggregation.sum-0.neutral* **by** *fastforce*

also have $... = mzero (i, j)$

by (*simp add: zero-matrix-def*)

finally show ($sum_M mbot :: ('a, 'b) square$) $(i, j) = mzero (i, j)$

qed

lemma *sum-plus-bot*:

fixes $f :: ('a::enum, 'b::aggregation-order) square$

shows $sum_M f \oplus_M mbot = sum_M f$

proof (*rule ext, rule prod-cases*)

let $?h = hd\ enum-class.enum$

fix $i\ j$

have ($sum_M f \oplus_M mbot$) $(i, j) = (if\ i = ?h \wedge\ j = i$ *then* $(\sum_k \sum_l f (k, l)) +$
bot *else* $zero + bot$)

by (*simp add: plus-matrix-def bot-matrix-def sum-matrix-def*)

also have $... = (if\ i = ?h \wedge\ j = i$ *then* $\sum_k \sum_l f (k, l)$ *else* $zero$)

by (*metis (no-types, lifting) add-add-bot aggregation.sum-0.F-one*)

also have $... = (sum_M f) (i, j)$

by (*simp add: sum-matrix-def*)

finally show ($sum_M f \oplus_M mbot$) $(i, j) = (sum_M f) (i, j)$

by *simp*

qed

lemma *sum-plus-zero*:

fixes $f :: ('a::enum, 'b::aggregation-order) square$

shows $sum_M f \oplus_M mzero = sum_M f$

by (*rule ext, rule prod-cases*) (*simp add: plus-matrix-def zero-matrix-def*
sum-matrix-def)

lemma *agg-matrix-bot*:

fixes $f :: ('a, 'b::aggregation-order) square$

assumes $\forall i\ j . f (i, j) = bot$

shows $f = mbot$

apply (*unfold bot-matrix-def*)

using *assms* **by** *auto*

We consider a different implementation of matrix aggregation which

stores the aggregated value in all entries of the matrix instead of a particular one. This does not require an enumeration of the indices. All results continue to hold using this alternative implementation.

definition *sum-matrix-2* :: ('a,'b::{plus,bot}) square \Rightarrow ('a,'b) square (*sum2_M* - [80] 80) **where** *sum-matrix-2* $f = (\lambda e . \sum_k \sum_l f (k,l))$

lemma *sum-bot-2*:

sum2_M (*mbot* :: ('a,'b::aggregation-order) square) = *mzero*

proof

fix *e*

have (*sum2_M* *mbot* :: ('a,'b) square) *e* = $(\sum (k::'a) \sum (l::'a) \text{bot})$

by (*unfold sum-matrix-2-def bot-matrix-def*) *simp*

also have ... = *bot* + *bot*

using *agg-sum-bot aggregation.sum-0.neutral* **by** *fastforce*

also have ... = *mzero* *e*

by (*simp add: zero-matrix-def*)

finally show (*sum2_M* *mbot* :: ('a,'b) square) *e* = *mzero* *e*

.

qed

lemma *sum-plus-bot-2*:

fixes *f* :: ('a,'b::aggregation-order) square

shows *sum2_M* *f* \oplus_M *mbot* = *sum2_M* *f*

proof

fix *e*

have (*sum2_M* *f* \oplus_M *mbot*) *e* = $(\sum_k \sum_l f (k,l)) + \text{bot}$

by (*simp add: plus-matrix-def bot-matrix-def sum-matrix-2-def*)

also have ... = $(\sum_k \sum_l f (k,l))$

by (*metis (no-types, lifting) add-add-bot aggregation.sum-0.F-one*)

also have ... = (*sum2_M* *f*) *e*

by (*simp add: sum-matrix-2-def*)

finally show (*sum2_M* *f* \oplus_M *mbot*) *e* = (*sum2_M* *f*) *e*

by *simp*

qed

lemma *sum-plus-zero-2*:

fixes *f* :: ('a,'b::aggregation-order) square

shows *sum2_M* *f* \oplus_M *mzero* = *sum2_M* *f*

by (*simp add: plus-matrix-def zero-matrix-def sum-matrix-2-def*)

4.3 Aggregation Lattices

We extend aggregation orders to dense bounded distributive lattices. Axiom *add-lattice* implements the inclusion-exclusion principle at the level of edge weights.

class *aggregation-lattice* = *bounded-distrib-lattice* + *dense-lattice* + *aggregation-order* +

assumes *add-lattice*: $x + y = (x \sqcup y) + (x \sqcap y)$

Aggregation lattices form a Stone relation algebra by reusing the meet operation as composition, using identity as converse and a standard implementation of pseudocomplement.

```

class aggregation-algebra = aggregation-lattice + uminus + one + times + conv
+
  assumes uminus-def [simp]:  $-x = (\text{if } x = \text{bot then top else bot})$ 
  assumes one-def [simp]:  $1 = \text{top}$ 
  assumes times-def [simp]:  $x * y = x \sqcap y$ 
  assumes conv-def [simp]:  $x^T = x$ 
begin

subclass stone-algebra
  apply unfold-locales
  using bot-meet-irreducible bot-unique by auto

subclass stone-relation-algebra
  apply unfold-locales
  prefer 9 using bot-meet-irreducible apply auto[1]
  by (simp-all add: inf.assoc le-infI2 inf-sup-distrib1 inf-sup-distrib2 inf commute
inf.left-commute)

end

```

We show that matrices over aggregation lattices form an s-algebra using the above operations.

interpretation *agg-square-s-algebra*: *s-algebra* **where** *sup* = *sup-matrix* **and** *inf* = *inf-matrix* **and** *less-eq* = *less-eq-matrix* **and** *less* = *less-matrix* **and** *bot* = *bot-matrix*::('a::enum,'b::aggregation-algebra) *square* **and** *top* = *top-matrix* **and** *uminus* = *uminus-matrix* **and** *one* = *one-matrix* **and** *times* = *times-matrix* **and** *conv* = *conv-matrix* **and** *plus* = *plus-matrix* **and** *sum* = *sum-matrix*

proof

fix *f g h* :: ('a,'b) *square*

show $f \neq \text{mbot} \wedge \text{sum}_M f \preceq \text{sum}_M g \longrightarrow h \oplus_M \text{sum}_M f \preceq h \oplus_M \text{sum}_M g$

proof

let *?h* = *hd enum-class.enum*

assume 1: $f \neq \text{mbot} \wedge \text{sum}_M f \preceq \text{sum}_M g$

hence $\exists k l . f(k,l) \neq \text{bot}$

by (*meson agg-matrix-bot*)

hence 2: $(\sum_k \sum_l f(k,l)) \neq \text{bot}$

using *agg-sum-not-bot* by *blast*

have $(\sum_k \sum_l f(k,l)) = (\text{sum}_M f) (?h,?h)$

by (*simp add: sum-matrix-def*)

also have $\dots \leq (\text{sum}_M g) (?h,?h)$

using 1 by (*simp add: less-eq-matrix-def*)

also have $\dots = (\sum_k \sum_l g(k,l))$

by (*simp add: sum-matrix-def*)

finally have $(\sum_k \sum_l f(k,l)) \leq (\sum_k \sum_l g(k,l))$

by *simp*

hence 3: $(\sum_k \sum_l f(k,l)) + \text{bot} \leq (\sum_k \sum_l g(k,l)) + \text{bot}$

by (metis (no-types, lifting) add-add-bot aggregation.sum-0.F-one)
 show $h \oplus_M \text{sum}_M f \preceq h \oplus_M \text{sum}_M g$
 proof (unfold less-eq-matrix-def, rule allI, rule prod-cases, unfold plus-matrix-def)
 fix $i j$
 have 4: $h (i,j) + (\sum_k \sum_l f (k,l)) \leq h (i,j) + (\sum_k \sum_l g (k,l))$
 using 2 3 by (metis (no-types, lifting) add-right-isotone add.commute)
 have $h (i,j) + (\text{sum}_M f) (i,j) = h (i,j) + (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l f (k,l) \text{ else zero})$
 by (simp add: sum-matrix-def)
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } h (i,j) + (\sum_k \sum_l f (k,l)) \text{ else } h (i,j) + \text{zero})$
 by simp
 also have $\dots \leq (\text{if } i = ?h \wedge j = i \text{ then } h (i,j) + (\sum_k \sum_l g (k,l)) \text{ else } h (i,j) + \text{zero})$
 using 4 order.eq-iff by auto
 also have $\dots = h (i,j) + (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l g (k,l) \text{ else zero})$
 by simp
 finally show $h (i,j) + (\text{sum}_M f) (i,j) \leq h (i,j) + (\text{sum}_M g) (i,j)$
 by (simp add: sum-matrix-def)
 qed
 qed
 next
 fix $f :: ('a, 'b) \text{square}$
 show $\text{sum}_M f \oplus_M \text{sum}_M \text{mbot} = \text{sum}_M f$
 by (simp add: sum-bot sum-plus-zero)
 next
 fix $f g :: ('a, 'b) \text{square}$
 show $\text{sum}_M f \oplus_M \text{sum}_M g = \text{sum}_M (f \oplus g) \oplus_M \text{sum}_M (f \otimes g)$
 proof (rule ext, rule prod-cases)
 fix $i j$
 let $?h = \text{hd enum-class.enum}$
 have $(\text{sum}_M f \oplus_M \text{sum}_M g) (i,j) = (\text{sum}_M f) (i,j) + (\text{sum}_M g) (i,j)$
 by (simp add: plus-matrix-def)
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l f (k,l) \text{ else zero}) + (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l g (k,l) \text{ else zero})$
 by (simp add: sum-matrix-def)
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } (\sum_k \sum_l f (k,l)) + (\sum_k \sum_l g (k,l)) \text{ else zero})$
 by simp
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l f (k,l) + g (k,l) \text{ else zero})$
 using agg-sum-distrib-2 by (metis (no-types))
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l (f (k,l) \sqcup g (k,l)) + (f (k,l) \sqcap g (k,l)) \text{ else zero})$
 using add-lattice aggregation.sum-0.cong by (metis (no-types, lifting))
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } \sum_k \sum_l (f \oplus g) (k,l) + (f \otimes g) (k,l) \text{ else zero})$
 by (simp add: sup-matrix-def inf-matrix-def)
 also have $\dots = (\text{if } i = ?h \wedge j = i \text{ then } (\sum_k \sum_l (f \oplus g) (k,l)) + (\sum_k \sum_l (f \otimes g) (k,l)) \text{ else zero})$

```

⊗ g) (k,l) else zero)
  using agg-sum-distrib-2 by (metis (no-types))
  also have ... = (if i = ?h ∧ j = i then ∑k ∑l (f ⊕ g) (k,l) else zero) + (if i
= ?h ∧ j = i then ∑k ∑l (f ⊗ g) (k,l) else zero)
  by simp
  also have ... = (sumM (f ⊕ g)) (i,j) + (sumM (f ⊗ g)) (i,j)
  by (simp add: sum-matrix-def)
  also have ... = (sumM (f ⊕ g) ⊕M sumM (f ⊗ g)) (i,j)
  by (simp add: plus-matrix-def)
  finally show (sumM f ⊕M sumM g) (i,j) = (sumM (f ⊕ g) ⊕M sumM (f ⊗
g)) (i,j)
  .
qed
next
fix f :: ('a,'b) square
show sumM (ft) = sumM f
proof (rule ext, rule prod-cases)
  fix i j
  let ?h = hd enum-class.enum
  have (sumM (ft)) (i,j) = (if i = ?h ∧ j = i then ∑k ∑l (ft) (k,l) else zero)
  by (simp add: sum-matrix-def)
  also have ... = (if i = ?h ∧ j = i then ∑k ∑l (f (l,k))T else zero)
  by (simp add: conv-matrix-def)
  also have ... = (if i = ?h ∧ j = i then ∑k ∑l f (l,k) else zero)
  by simp
  also have ... = (if i = ?h ∧ j = i then ∑l ∑k f (l,k) else zero)
  by (metis agg-sum-commute)
  also have ... = (sumM f) (i,j)
  by (simp add: sum-matrix-def)
  finally show (sumM (ft)) (i,j) = (sumM f) (i,j)
  .
qed
qed

```

We show the same for the alternative implementation that stores the result of aggregation in all elements of the matrix.

interpretation *agg-square-s-algebra-2*: *s-algebra* **where** *sup* = *sup-matrix* **and** *inf* = *inf-matrix* **and** *less-eq* = *less-eq-matrix* **and** *less* = *less-matrix* **and** *bot* = *bot-matrix*::('a::finite,'b::aggregation-algebra) *square* **and** *top* = *top-matrix* **and** *uminus* = *uminus-matrix* **and** *one* = *one-matrix* **and** *times* = *times-matrix* **and** *conv* = *conv-matrix* **and** *plus* = *plus-matrix* **and** *sum* = *sum-matrix-2*

proof

```

fix f g h :: ('a,'b) square
show f ≠ mbot ∧ sum2M f ≼ sum2M g ⟶ h ⊕M sum2M f ≼ h ⊕M sum2M
g

```

proof

```

assume 1: f ≠ mbot ∧ sum2M f ≼ sum2M g
hence ∃ k l . f (k,l) ≠ bot
by (meson agg-matrix-bot)

```

hence 2: $(\sum_k \sum_l f(k,l)) \neq \text{bot}$
 using *agg-sum-not-bot* by *blast*
 obtain $c :: 'a$ where *True*
 by *simp*
 have $(\sum_k \sum_l f(k,l)) = (\text{sum2}_M f)(c,c)$
 by (*simp add: sum-matrix-2-def*)
 also have $\dots \leq (\text{sum2}_M g)(c,c)$
 using 1 by (*simp add: less-eq-matrix-def*)
 also have $\dots = (\sum_k \sum_l g(k,l))$
 by (*simp add: sum-matrix-2-def*)
 finally have $(\sum_k \sum_l f(k,l)) \leq (\sum_k \sum_l g(k,l))$
 by *simp*
 hence 3: $(\sum_k \sum_l f(k,l)) + \text{bot} \leq (\sum_k \sum_l g(k,l)) + \text{bot}$
 by (*metis (no-types, lifting) add-add-bot aggregation.sum-0.F-one*)
 show $h \oplus_M \text{sum2}_M f \preceq h \oplus_M \text{sum2}_M g$
 proof (*unfold less-eq-matrix-def, rule allI, unfold plus-matrix-def*)
 fix e
 have $h e + (\text{sum2}_M f) e = h e + (\sum_k \sum_l f(k,l))$
 by (*simp add: sum-matrix-2-def*)
 also have $\dots \leq h e + (\sum_k \sum_l g(k,l))$
 using 2 3 by (*metis (no-types, lifting) add-right-isotone add commute*)
 finally show $h e + (\text{sum2}_M f) e \leq h e + (\text{sum2}_M g) e$
 by (*simp add: sum-matrix-2-def*)
 qed
 qed
 next
 fix $f :: 'a, 'b$ square
 show $\text{sum2}_M f \oplus_M \text{sum2}_M \text{mbot} = \text{sum2}_M f$
 by (*simp add: sum-bot-2 sum-plus-zero-2*)
 next
 fix $f g :: 'a, 'b$ square
 show $\text{sum2}_M f \oplus_M \text{sum2}_M g = \text{sum2}_M (f \oplus g) \oplus_M \text{sum2}_M (f \otimes g)$
 proof
 fix e
 have $(\text{sum2}_M f \oplus_M \text{sum2}_M g) e = (\text{sum2}_M f) e + (\text{sum2}_M g) e$
 by (*simp add: plus-matrix-def*)
 also have $\dots = (\sum_k \sum_l f(k,l)) + (\sum_k \sum_l g(k,l))$
 by (*simp add: sum-matrix-2-def*)
 also have $\dots = (\sum_k \sum_l f(k,l) + g(k,l))$
 using *agg-sum-distrib-2* by (*metis (no-types)*)
 also have $\dots = (\sum_k \sum_l (f(k,l) \sqcup g(k,l)) + (f(k,l) \sqcap g(k,l)))$
 using *add-lattice aggregation.sum-0.cong* by (*metis (no-types, lifting)*)
 also have $\dots = (\sum_k \sum_l (f \oplus g)(k,l) + (f \otimes g)(k,l))$
 by (*simp add: sup-matrix-def inf-matrix-def*)
 also have $\dots = (\sum_k \sum_l (f \oplus g)(k,l)) + (\sum_k \sum_l (f \otimes g)(k,l))$
 using *agg-sum-distrib-2* by (*metis (no-types)*)
 also have $\dots = (\text{sum2}_M (f \oplus g)) e + (\text{sum2}_M (f \otimes g)) e$
 by (*simp add: sum-matrix-2-def*)
 also have $\dots = (\text{sum2}_M (f \oplus g) \oplus_M \text{sum2}_M (f \otimes g)) e$


```

    by (simp add: plus-matrix-def)
  finally show (sum2_M f ⊕_M sum2_M g) e = (sum2_M (f ⊕ g) ⊕_M sum2_M (f
⊗ g)) e
  ·
qed
next
fix f :: ('a, 'b) square
show sum2_M (ft) = sum2_M f
proof
  fix e
  have (sum2_M (ft)) e = (∑k ∑l (ft) (k,l))
    by (simp add: sum-matrix-2-def)
  also have ... = (∑k ∑l (f (l,k))T)
    by (simp add: conv-matrix-def)
  also have ... = (∑k ∑l f (l,k))
    by simp
  also have ... = (∑l ∑k f (l,k))
    by (metis agg-sum-commute)
  also have ... = (sum2_M f) e
    by (simp add: sum-matrix-2-def)
  finally show (sum2_M (ft)) e = (sum2_M f) e
  ·
qed
qed

```

4.4 Matrix Minimisation

We construct an operation that finds the minimum entry of a matrix. Because a matrix can have several entries with the same minimum value, we introduce a lexicographic order on the indices to make the operation deterministic. The order is obtained by enumerating the universe of the index.

```

primrec enum-pos' :: 'a list ⇒ 'a::enum ⇒ nat where
  enum-pos' Nil x = 0
| enum-pos' (y#ys) x = (if x = y then 0 else 1 + enum-pos' ys x)

```

```

lemma enum-pos'-inverse:
  List.member xs x ⇒ xs!(enum-pos' xs x) = x
apply (induct xs)
apply (simp add: member-rec(2))
by (metis diff-add-inverse enum-pos'.simps(2) less-one member-rec(1)
not-add-less1 nth-Cons')

```

The following function finds the position of an index in the enumerated universe.

```

fun enum-pos :: 'a::enum ⇒ nat where enum-pos x = enum-pos'
(enum-class.enum::'a list) x

```

```

lemma enum-pos-inverse [simp]:

```

```

enum-class.enum!(enum-pos x) = x
apply (unfold enum-pos.simps)
apply (rule enum-pos'-inverse)
by (metis in-enum List.member-def)

```

lemma *enum-pos-injective* [simp]:
 $enum\text{-}pos\ x = enum\text{-}pos\ y \implies x = y$
by (metis enum-pos-inverse)

The position in the enumerated universe determines the order.

abbreviation *enum-pos-less-eq* :: $'a::enum \Rightarrow 'a \Rightarrow bool$ **where** *enum-pos-less-eq*
 $x\ y \equiv (enum\text{-}pos\ x \leq enum\text{-}pos\ y)$

abbreviation *enum-pos-less* :: $'a::enum \Rightarrow 'a \Rightarrow bool$ **where** *enum-pos-less* $x\ y$
 $\equiv (enum\text{-}pos\ x < enum\text{-}pos\ y)$

sublocale *enum < enum-order: order* **where** *less-eq* = $\lambda x\ y . enum\text{-}pos\text{-}less\text{-}eq\ x\ y$
and *less* = $\lambda x\ y . enum\text{-}pos\ x < enum\text{-}pos\ y$
apply *unfold-locales*
by *auto*

Based on this, a lexicographic order is defined on pairs, which represent locations in a matrix.

abbreviation *enum-lex-less* :: $'a::enum \times 'a \Rightarrow 'a \times 'a \Rightarrow bool$ **where**
enum-lex-less $\equiv (\lambda(i,j)\ (k,l) . enum\text{-}pos\text{-}less\ i\ k \vee (i = k \wedge enum\text{-}pos\text{-}less\ j\ l))$

abbreviation *enum-lex-less-eq* :: $'a::enum \times 'a \Rightarrow 'a \times 'a \Rightarrow bool$ **where**
enum-lex-less-eq $\equiv (\lambda(i,j)\ (k,l) . enum\text{-}pos\text{-}less\ i\ k \vee (i = k \wedge enum\text{-}pos\text{-}less\text{-}eq\ j\ l))$

The m -operation determines the location of the non- \perp minimum element which is first in the lexicographic order. The result is returned as a regular matrix with \top at that location and \perp everywhere else. In the weighted-graph model, this represents a single unweighted edge of the graph.

definition *minarc-matrix* :: $('a::enum, 'b::\{bot,ord,plus,top\})\ square \Rightarrow ('a, 'b)$
 $square\ (minarc_M - [80]\ 80)$ **where** *minarc-matrix* $f = (\lambda e . \text{if } f\ e \neq bot \wedge (\forall d . (f\ d \neq bot \longrightarrow (f\ e + bot \leq f\ d + bot \wedge (enum\text{-}lex\text{-}less\ d\ e \longrightarrow f\ e + bot \neq f\ d + bot)))) \text{ then } top \text{ else } bot)$

lemma *minarc-at-most-one*:
fixes $f :: ('a::enum, 'b::\{aggregation-order,top\})\ square$
assumes $(minarc_M\ f)\ e \neq bot$
and $(minarc_M\ f)\ d \neq bot$
shows $e = d$

proof –
have $1: f\ e + bot \leq f\ d + bot$
by (metis assms minarc-matrix-def)
have $f\ d + bot \leq f\ e + bot$
by (metis assms minarc-matrix-def)
hence $f\ e + bot = f\ d + bot$
using 1 **by** *simp*

```

hence  $\neg$  enum-lex-less d e  $\wedge$   $\neg$  enum-lex-less e d
  using assms by (unfold minarc-matrix-def) (metis (lifting))
thus ?thesis
  using enum-pos-injective less-linear by auto
qed

```

4.5 Linear Aggregation Lattices

We now assume that the aggregation order is linear and forms a bounded lattice. It follows that these structures are aggregation lattices. A linear order on matrix entries is necessary to obtain a unique minimum entry.

```

class linear-aggregation-lattice = linear-bounded-lattice + aggregation-order
begin

```

```

  subclass aggregation-lattice
    apply unfold-locales
    by (metis add-commute sup-inf-selective)

```

```

  sublocale heyting: bounded-heyting-lattice where implies =  $\lambda x y .$  if  $x \leq y$  then
  top else y

```

```

  apply unfold-locales
  by (simp add: inf-less-eq)

```

```

end

```

Every non-empty set with a transitive total relation has a least element with respect to this relation.

lemma *least-order*:

```

  assumes transitive:  $\forall x y z .$  le x y  $\wedge$  le y z  $\longrightarrow$  le x z

```

```

  and total:  $\forall x y .$  le x y  $\vee$  le y x

```

```

  shows finite A  $\implies$  A  $\neq$   $\{\}$   $\implies$   $\exists x .$   $x \in A \wedge (\forall y . y \in A \longrightarrow$  le x y)

```

proof (*induct A rule: finite-ne-induct*)

```

  case singleton

```

```

  thus ?case

```

```

  using total by auto

```

```

next

```

```

  case insert

```

```

  thus ?case

```

```

  by (metis insert-iff transitive total)

```

```

qed

```

lemma *minarc-at-least-one*:

```

  fixes f :: ('a::enum,'b::linear-aggregation-lattice) square

```

```

  assumes f  $\neq$  mbot

```

```

  shows  $\exists e .$  (minarcM f) e = top

```

proof –

```

  let ?nbe =  $\{ (e,f e) \mid e . f e \neq \text{bot} \}$ 

```

```

  have 1: finite ?nbe

```

```

  using finite-code finite-image-set by blast

```

```

have 2: ?nbe ≠ {}
  using assms agg-matrix-bot by fastforce
let ?le = λ(e::'a × 'a,fe::'b) (d::'a × 'a,fd) . fe + bot ≤ fd + bot
have 3: ∀ x y z . ?le x y ∧ ?le y z → ?le x z
  by auto
have 4: ∀ x y . ?le x y ∨ ?le y x
  by (simp add: linear)
have ∃ x . x ∈ ?nbe ∧ (∀ y . y ∈ ?nbe → ?le x y)
  by (rule least-order, rule 3, rule 4, rule 1, rule 2)
then obtain e fe where 5: (e,fe) ∈ ?nbe ∧ (∀ y . y ∈ ?nbe → ?le (e,fe) y)
  by auto
let ?me = { e . f e ≠ bot ∧ f e + bot = fe + bot }
have 6: finite ?me
  using finite-code finite-image-set by blast
have 7: ?me ≠ {}
  using 5 by auto
have 8: ∀ x y z . enum-lex-less-eq x y ∧ enum-lex-less-eq y z →
enum-lex-less-eq x z
  by auto
have 9: ∀ x y . enum-lex-less-eq x y ∨ enum-lex-less-eq y x
  by auto
have ∃ x . x ∈ ?me ∧ (∀ y . y ∈ ?me → enum-lex-less-eq x y)
  by (rule least-order, rule 8, rule 9, rule 6, rule 7)
then obtain m where 10: m ∈ ?me ∧ (∀ y . y ∈ ?me → enum-lex-less-eq m
y)
  by auto
have 11: f m ≠ bot
  using 10 5 by auto
have 12: ∀ d. f d ≠ bot → f m + bot ≤ f d + bot
  using 10 5 by simp
have ∀ d. f d ≠ bot ∧ enum-lex-less d m → f m + bot ≠ f d + bot
  using 10 by fastforce
hence (minarcM f) m = top
  using 11 12 by (simp add: minarc-matrix-def)
thus ?thesis
  by blast
qed

```

Linear aggregation lattices form a Stone relation algebra by reusing the meet operation as composition, using identity as converse and a standard implementation of pseudocomplement.

```

class linear-aggregation-algebra = linear-aggregation-lattice + uminus + one +
times + conv +
  assumes uminus-def-2 [simp]: -x = (if x = bot then top else bot)
  assumes one-def-2 [simp]: 1 = top
  assumes times-def-2 [simp]: x * y = x □ y
  assumes conv-def-2 [simp]: xT = x
begin

```

```

subclass aggregation-algebra
  apply unfold-locales
  using inf-dense by auto

```

```

lemma regular-bot-top-2:
  regular  $x \longleftrightarrow x = \text{bot} \vee x = \text{top}$ 
  by simp

```

```

sublocale heyting: heyting-stone-algebra where implies =  $\lambda x y . \text{if } x \leq y \text{ then } \text{top} \text{ else } y$ 
  apply unfold-locales
  apply (simp add: order.antisym)
  by auto

```

end

We show that matrices over linear aggregation lattices form an m-algebra using the above operations.

```

interpretation agg-square-m-algebra: m-algebra where sup = sup-matrix and
  inf = inf-matrix and less-eq = less-eq-matrix and less = less-matrix and bot =
  bot-matrix::('a::enum,'b::linear-aggregation-algebra) square and top = top-matrix
and uminus = uminus-matrix and one = one-matrix and times = times-matrix
and conv = conv-matrix and plus = plus-matrix and sum = sum-matrix and
  minarc = minarc-matrix

```

proof

```

  fix f :: ('a,'b) square
  show minarcM f  $\preceq \ominus \ominus f$ 
  proof (unfold less-eq-matrix-def, rule allI)
    fix e :: 'a  $\times$  'a
    have (minarcM f) e  $\leq$  (if f e  $\neq$  bot then top else  $--(f e)$ )
      by (simp add: minarc-matrix-def)
    also have ... =  $--(f e)$ 
      by simp
    also have ... =  $(\ominus \ominus f) e$ 
      by (simp add: uminus-matrix-def)
    finally show (minarcM f) e  $\leq (\ominus \ominus f) e$ 

```

·
qed

next

```

  fix f :: ('a,'b) square
  let ?at = bounded-distrib-allegory-signature.arc mone times-matrix
  less-eq-matrix mtop conv-matrix
  show f  $\neq$  mbot  $\longrightarrow$  ?at (minarcM f)
  proof
    assume 1: f  $\neq$  mbot
    have minarcM f  $\odot$  mtop  $\odot$  (minarcM f  $\odot$  mtop)t = minarcM f  $\odot$  mtop  $\odot$ 
    (minarcM f)t
      by (metis matrix-bounded-idempotent-semiring.surjective-top-closed
  matrix-monoid.mult-assoc matrix-stone-relation-algebra.conv-dist-comp

```

matrix-stone-relation-algebra.conv-top
also have ... \preceq *mone*
proof (*unfold less-eq-matrix-def, rule allI, rule prod-cases*)
fix $i\ j$
have $(\text{minarc}_M f \odot \text{mtop} \odot (\text{minarc}_M f)^t)(i,j) = (\bigsqcup_l (\bigsqcup_k (\text{minarc}_M f)(i,k) * \text{mtop}(k,l) * ((\text{minarc}_M f)^t)(l,j)))$
by (*simp add: times-matrix-def*)
also have ... $= (\bigsqcup_l (\bigsqcup_k (\text{minarc}_M f)(i,k) * \text{top}) * ((\text{minarc}_M f)(j,l))^T)$
by (*simp add: top-matrix-def conv-matrix-def*)
also have ... $= (\bigsqcup_l \bigsqcup_k (\text{minarc}_M f)(i,k) * \text{top} * ((\text{minarc}_M f)(j,l))^T)$
by (*metis comp-right-dist-sum*)
also have ... $= (\bigsqcup_l \bigsqcup_k \text{if } i = j \wedge l = k \text{ then } (\text{minarc}_M f)(i,k) * \text{top} * ((\text{minarc}_M f)(j,l))^T \text{ else bot})$
apply (*rule sup-monoid.sum.cong*)
apply *simp*
by (*metis (no-types, lifting) comp-left-zero comp-right-zero conv-bot*)
prod.inject minarc-at-most-one
also have ... $= (\text{if } i = j \text{ then } (\bigsqcup_l \bigsqcup_k \text{if } l = k \text{ then } (\text{minarc}_M f)(i,k) * \text{top} * ((\text{minarc}_M f)(j,l))^T \text{ else bot}) \text{ else bot})$
by *auto*
also have ... $\leq (\text{if } i = j \text{ then } \text{top} \text{ else bot})$
by *simp*
also have ... $= \text{mone}(i,j)$
by (*simp add: one-matrix-def*)
finally show $(\text{minarc}_M f \odot \text{mtop} \odot (\text{minarc}_M f)^t)(i,j) \leq \text{mone}(i,j)$
.

qed
finally have 2: $\text{minarc}_M f \odot \text{mtop} \odot (\text{minarc}_M f \odot \text{mtop})^t \preceq \text{mone}$
.

have 3: $\text{mtop} \odot (\text{minarc}_M f \odot \text{mtop}) = \text{mtop}$
proof (*rule ext, rule prod-cases*)
fix $i\ j$
from *minarc-at-least-one* **obtain** $ei\ ej$ **where** $(\text{minarc}_M f)(ei,ej) = \text{top}$
using 1 **by** *force*
hence 4: $\text{top} * \text{top} \leq (\bigsqcup_l (\text{minarc}_M f)(ei,l) * \text{top})$
by (*metis comp-inf.ub-sum*)
have $\text{top} * (\bigsqcup_l (\text{minarc}_M f)(ei,l) * \text{top}) \leq (\bigsqcup_k \text{top} * (\bigsqcup_l (\text{minarc}_M f)(k,l) * \text{top}))$
by (*rule comp-inf.ub-sum*)
hence $\text{top} \leq (\bigsqcup_k \text{top} * (\bigsqcup_l (\text{minarc}_M f)(k,l) * \text{top}))$
using 4 **by** *auto*
also have ... $= (\bigsqcup_k \text{mtop}(i,k) * (\bigsqcup_l (\text{minarc}_M f)(k,l) * \text{mtop}(l,j)))$
by (*simp add: top-matrix-def*)
also have ... $= (\text{mtop} \odot (\text{minarc}_M f \odot \text{mtop}))(i,j)$
by (*simp add: times-matrix-def*)
finally show $(\text{mtop} \odot (\text{minarc}_M f \odot \text{mtop}))(i,j) = \text{mtop}(i,j)$
by (*simp add: eq-iff top-matrix-def*)
qed
have $(\text{minarc}_M f)^t \odot \text{mtop} \odot ((\text{minarc}_M f)^t \odot \text{mtop})^t = (\text{minarc}_M f)^t \odot$

```

mtop  $\odot$  (minarcM f)
  by (metis matrix-stone-relation-algebra.comp-associative
matrix-stone-relation-algebra.conv-dist-comp
matrix-stone-relation-algebra.conv-involutive
matrix-stone-relation-algebra.conv-top
matrix-bounded-idempotent-semiring.surjective-top-closed)
  also have ...  $\preceq$  mone
  proof (unfold less-eq-matrix-def, rule allI, rule prod-cases)
    fix i j
    have ((minarcM f)t  $\odot$  mtop  $\odot$  minarcM f) (i,j) = ( $\bigsqcup$ l ( $\bigsqcup$ k ((minarcM f)t
(i,k) * mtop (k,l)) * (minarcM f) (l,j))
      by (simp add: times-matrix-def)
    also have ... = ( $\bigsqcup$ l ( $\bigsqcup$ k ((minarcM f) (k,i))T * top) * (minarcM f) (l,j))
      by (simp add: top-matrix-def conv-matrix-def)
    also have ... = ( $\bigsqcup$ l  $\bigsqcup$ k ((minarcM f) (k,i))T * top * (minarcM f) (l,j))
      by (metis comp-right-dist-sum)
    also have ... = ( $\bigsqcup$ l  $\bigsqcup$ k if i = j  $\wedge$  l = k then ((minarcM f) (k,i))T * top *
(minarcM f) (l,j) else bot)
      apply (rule sup-monoid.sum.cong)
      apply simp
      by (metis (no-types, lifting) comp-left-zero comp-right-zero conv-bot
prod.inject minarc-at-most-one)
    also have ... = (if i = j then ( $\bigsqcup$ l  $\bigsqcup$ k if l = k then ((minarcM f) (k,i))T *
top * (minarcM f) (l,j) else bot) else bot)
      by auto
    also have ...  $\leq$  (if i = j then top else bot)
      by simp
    also have ... = mone (i,j)
      by (simp add: one-matrix-def)
    finally show ((minarcM f)t  $\odot$  mtop  $\odot$  (minarcM f)) (i,j)  $\leq$  mone (i,j)
      .
    qed
  finally have 5: (minarcM f)t  $\odot$  mtop  $\odot$  ((minarcM f)t  $\odot$  mtop)t  $\preceq$  mone
    .
  have mtop  $\odot$  ((minarcM f)t  $\odot$  mtop) = mtop
    using 3 by (metis matrix-monoid.mult-assoc
matrix-stone-relation-algebra.conv-dist-comp
matrix-stone-relation-algebra.conv-top)
  thus ?at (minarcM f)
    using 2 3 5 by blast
  qed
next
fix f g :: ('a,'b) square
let ?at = bounded-distrib-allegory-signature.arc mone times-matrix
less-eq-matrix mtop conv-matrix
show ?at g  $\wedge$  g  $\otimes$  f  $\neq$  mbot  $\longrightarrow$  sumM (minarcM f  $\otimes$  f)  $\preceq$  sumM (g  $\otimes$  f)
proof
  assume 1: ?at g  $\wedge$  g  $\otimes$  f  $\neq$  mbot
  hence 2: g =  $\ominus\ominus$ g

```

using *matrix-stone-relation-algebra.arc-regular* **by** *blast*
show $sum_M (minarc_M f \otimes f) \preceq sum_M (g \otimes f)$
proof (*unfold less-eq-matrix-def*, *rule allI*, *rule prod-cases*)
fix $i j$
from *minarc-at-least-one* **obtain** $ei ej$ **where** $3: (minarc_M f) (ei, ej) = top$
using 1 **by** *force*
hence $4: \forall k l . \neg(k = ei \wedge l = ej) \longrightarrow (minarc_M f) (k, l) = bot$
by (*metis (mono-tags, opaque-lifting) bot.extremum inf.bot-unique*
prod.inject minarc-at-most-one)
from *agg-matrix-bot* **obtain** $di dj$ **where** $5: (g \otimes f) (di, dj) \neq bot$
using 1 **by** *force*
hence $6: g (di, dj) \neq bot$
by (*metis inf-bot-left inf-matrix-def*)
hence $7: g (di, dj) = top$
using 2 **by** (*metis uminus-matrix-def uminus-def*)
hence $8: (g \otimes f) (di, dj) = f (di, dj)$
by (*metis inf-matrix-def inf-top.left-neutral*)
have $9: \forall k l . k \neq di \longrightarrow g (k, l) = bot$
proof (*intro allI*, *rule impI*)
fix $k l$
assume $10: k \neq di$
have $top * (g (k, l))^T = g (di, dj) * top * (g^t) (l, k)$
using 7 **by** (*simp add: conv-matrix-def*)
also have $\dots \leq (\bigsqcup_n g (di, n) * top) * (g^t) (l, k)$
by (*metis comp-inf.ub-sum comp-right-dist-sum*)
also have $\dots \leq (\bigsqcup_m (\bigsqcup_n g (di, n) * top) * (g^t) (m, k))$
by (*metis comp-inf.ub-sum*)
also have $\dots = (g \odot mtop \odot g^t) (di, k)$
by (*simp add: times-matrix-def top-matrix-def*)
also have $\dots \leq mone (di, k)$
using 1 **by** (*metis matrix-stone-relation-algebra.arc-expanded*
less-eq-matrix-def)
also have $\dots = bot$
apply (*unfold one-matrix-def*)
using 10 **by** *auto*
finally have $g (k, l) \neq top$
using 5 **by** (*metis bot.extremum conv-def inf.bot-unique mult.left-neutral*
one-def)
thus $g (k, l) = bot$
using 2 **by** (*metis uminus-def uminus-matrix-def*)
qed
have $\forall k l . l \neq dj \longrightarrow g (k, l) = bot$
proof (*intro allI*, *rule impI*)
fix $k l$
assume $11: l \neq dj$
have $(g (k, l))^T * top = (g^t) (l, k) * top * g (di, dj)$
using 7 **by** (*simp add: comp-associative conv-matrix-def*)
also have $\dots \leq (\bigsqcup_n (g^t) (l, n) * top) * g (di, dj)$
by (*metis comp-inf.ub-sum comp-right-dist-sum*)

also have $\dots \leq (\bigsqcup_m (\bigsqcup_n (g^t) (l,n) * top) * g (m,dj))$
by (*metis comp-inf.ub-sum*)
also have $\dots = (g^t \odot mtop \odot g) (l,dj)$
by (*simp add: times-matrix-def top-matrix-def*)
also have $\dots \leq mone (l,dj)$
using 1 by (*metis matrix-stone-relation-algebra.arc-expanded less-eq-matrix-def*)
also have $\dots = bot$
apply (*unfold one-matrix-def*)
using 11 by auto
finally have $g (k,l) \neq top$
using 5 by (*metis bot.extremum comp-right-one conv-def one-def top.extremum-unique*)
thus $g (k,l) = bot$
using 2 by (*metis uminus-def uminus-matrix-def*)
qed
hence 12: $\forall k l . \neg(k = di \wedge l = dj) \longrightarrow (g \otimes f) (k,l) = bot$
using 9 by (*metis inf-bot-left inf-matrix-def*)
have $(\sum_k \sum_l (minarc_M f \otimes f) (k,l)) = (\sum_k \sum_l \text{if } k = ei \wedge l = ej \text{ then } (minarc_M f \otimes f) (k,l) \text{ else } (minarc_M f \otimes f) (k,l))$
by simp
also have $\dots = (\sum_k \sum_l \text{if } k = ei \wedge l = ej \text{ then } (minarc_M f \otimes f) (k,l) \text{ else } (minarc_M f) (k,l) \sqcap f (k,l))$
by (*unfold inf-matrix-def simp*)
also have $\dots = (\sum_k \sum_l \text{if } k = ei \wedge l = ej \text{ then } (minarc_M f \otimes f) (k,l) \text{ else } bot)$
apply (*rule aggregation.sum-0.cong*)
apply simp
using 4 by (*metis inf-bot-left*)
also have $\dots = (minarc_M f \otimes f) (ei,ej) + bot$
by (*unfold agg-delta-2 simp*)
also have $\dots = f (ei,ej) + bot$
using 3 by (*simp add: inf-matrix-def*)
also have $\dots \leq (g \otimes f) (di,dj) + bot$
using 3 5 6 7 8 by (*metis minarc-matrix-def*)
also have $\dots = (\sum_k \sum_l \text{if } k = di \wedge l = dj \text{ then } (g \otimes f) (k,l) \text{ else } bot)$
by (*unfold agg-delta-2 simp*)
also have $\dots = (\sum_k \sum_l \text{if } k = di \wedge l = dj \text{ then } (g \otimes f) (k,l) \text{ else } (g \otimes f) (k,l))$
apply (*rule aggregation.sum-0.cong*)
apply simp
using 12 by metis
also have $\dots = (\sum_k \sum_l (g \otimes f) (k,l))$
by simp
finally show $(sum_M (minarc_M f \otimes f)) (i,j) \leq (sum_M (g \otimes f)) (i,j)$
by (*simp add: sum-matrix-def*)
qed
qed
next

```

fix f g :: ('a,'b) square
let ?h = hd enum-class.enum
show sum_M f ≲ sum_M g ∨ sum_M g ≲ sum_M f
proof (cases (sum_M f) (?h,?h) ≤ (sum_M g) (?h,?h))
  case 1: True
  have sum_M f ≲ sum_M g
  apply (unfold less-eq-matrix-def, rule allI, rule prod-cases)
  using 1 by (unfold sum-matrix-def) auto
  thus ?thesis
  by simp
next
case False
hence 2: (sum_M g) (?h,?h) ≤ (sum_M f) (?h,?h)
  by (simp add: linear)
have sum_M g ≲ sum_M f
  apply (unfold less-eq-matrix-def, rule allI, rule prod-cases)
  using 2 by (unfold sum-matrix-def) auto
  thus ?thesis
  by simp
qed
next
have finite { f :: ('a,'b) square . (∀ e . regular (f e)) }
  by (unfold regular-bot-top-2, rule finite-set-of-finite-funs-pred) auto
  thus finite { f :: ('a,'b) square . matrix-p-algebra.regular f }
  by (unfold uminus-matrix-def) meson
qed

```

We show the same for the alternative implementation that stores the result of aggregation in all elements of the matrix.

```

interpretation agg-square-m-algebra-2: m-algebra where sup = sup-matrix and
inf = inf-matrix and less-eq = less-eq-matrix and less = less-matrix and bot =
bot-matrix::('a::enum,'b::linear-aggregation-algebra) square and top = top-matrix
and uminus = uminus-matrix and one = one-matrix and times = times-matrix
and conv = conv-matrix and plus = plus-matrix and sum = sum-matrix-2 and
minarc = minarc-matrix
proof
  fix f :: ('a,'b) square
  show minarc_M f ≲ ⊖⊖f
  by (simp add: agg-square-m-algebra.minarc-below)
next
  fix f :: ('a,'b) square
  let ?at = bounded-distrib-allegory-signature.arc mone times-matrix
less-eq-matrix mtop conv-matrix
  show f ≠ mbot → ?at (minarc_M f)
  by (simp add: agg-square-m-algebra.minarc-arc)
next
  fix f g :: ('a,'b) square
  let ?at = bounded-distrib-allegory-signature.arc mone times-matrix
less-eq-matrix mtop conv-matrix

```

```

show ?at g ∧ g ⊗ f ≠ mbot → sum2M (minarcM f ⊗ f) ≼ sum2M (g ⊗ f)
proof
  let ?h = hd enum-class.enum
  assume ?at g ∧ g ⊗ f ≠ mbot
  hence sumM (minarcM f ⊗ f) ≼ sumM (g ⊗ f)
    by (simp add: agg-square-m-algebra.minarc-min)
  hence (sumM (minarcM f ⊗ f)) (?h,?h) ≤ (sumM (g ⊗ f)) (?h,?h)
    by (simp add: less-eq-matrix-def)
  thus sum2M (minarcM f ⊗ f) ≼ sum2M (g ⊗ f)
    by (simp add: sum-matrix-def sum-matrix-2-def less-eq-matrix-def)
qed
next
fix f g :: ('a,'b) square
let ?h = hd enum-class.enum
have sumM f ≼ sumM g ∨ sumM g ≼ sumM f
  by (simp add: agg-square-m-algebra.sum-linear)
hence (sumM f) (?h,?h) ≤ (sumM g) (?h,?h) ∨ (sumM g) (?h,?h) ≤ (sumM
f) (?h,?h)
  using less-eq-matrix-def by auto
thus sum2M f ≼ sum2M g ∨ sum2M g ≼ sum2M f
  by (simp add: sum-matrix-def sum-matrix-2-def less-eq-matrix-def)
next
show finite { f :: ('a,'b) square . matrix-p-algebra.regular f }
  by (simp add: agg-square-m-algebra.finite-regular)
qed

```

By defining the Kleene star as \top aggregation lattices form a Kleene algebra.

```

class aggregation-kleene-algebra = aggregation-algebra + star +
  assumes star-def [simp]: x* = top
begin

subclass stone-kleene-relation-algebra
  apply unfold-locales
  by (simp-all add: inf.assoc le-infI2 inf-sup-distrib1 inf-sup-distrib2)

end

class linear-aggregation-kleene-algebra = linear-aggregation-algebra + star +
  assumes star-def-2 [simp]: x* = top
begin

subclass aggregation-kleene-algebra
  apply unfold-locales
  by simp

end

interpretation agg-square-m-kleene-algebra: m-kleene-algebra where sup =

```

```

sup-matrix and inf = inf-matrix and less-eq = less-eq-matrix and less =
less-matrix and bot = bot-matrix::('a::enum,'b::linear-aggregation-kleene-algebra)
square and top = top-matrix and uminus = uminus-matrix and one =
one-matrix and times = times-matrix and conv = conv-matrix and star =
star-matrix and plus = plus-matrix and sum = sum-matrix and minarc =
minarc-matrix ..

```

```

interpretation agg-square-m-kleene-algebra-2: m-kleene-algebra where sup =
sup-matrix and inf = inf-matrix and less-eq = less-eq-matrix and less =
less-matrix and bot = bot-matrix::('a::enum,'b::linear-aggregation-kleene-algebra)
square and top = top-matrix and uminus = uminus-matrix and one =
one-matrix and times = times-matrix and conv = conv-matrix and star =
star-matrix and plus = plus-matrix and sum = sum-matrix-2 and minarc =
minarc-matrix ..

```

end

5 Algebras for Aggregation and Minimisation with a Linear Order

This theory gives several classes of instances of linear aggregation lattices as described in [4]. Each of these instances can be used as edge weights and the resulting graphs will form s-algebras and m-algebras as shown in a separate theory.

theory *Linear-Aggregation-Algebras*

imports *Matrix-Aggregation-Algebras HOL.Real*

begin

no-notation

```

inf (infixl □ 70)
and uminus (− - [81] 80)

```

5.1 Linearly Ordered Commutative Semigroups

Any linearly ordered commutative semigroup extended by new least and greatest elements forms a linear aggregation lattice. The extension is done so that the new least element is a unit of aggregation and the new greatest element is a zero of aggregation.

datatype *'a ext* =

```

  Bot
  | Val 'a
  | Top

```

instantiation *ext* :: (*linordered-ab-semigroup-add*)

linear-aggregation-kleene-algebra

begin

```
fun plus-ext :: 'a ext ⇒ 'a ext ⇒ 'a ext where  
  plus-ext Bot x = x  
| plus-ext (Val x) Bot = Val x  
| plus-ext (Val x) (Val y) = Val (x + y)  
| plus-ext (Val -) Top = Top  
| plus-ext Top - = Top
```

```
fun sup-ext :: 'a ext ⇒ 'a ext ⇒ 'a ext where  
  sup-ext Bot x = x  
| sup-ext (Val x) Bot = Val x  
| sup-ext (Val x) (Val y) = Val (max x y)  
| sup-ext (Val -) Top = Top  
| sup-ext Top - = Top
```

```
fun inf-ext :: 'a ext ⇒ 'a ext ⇒ 'a ext where  
  inf-ext Bot - = Bot  
| inf-ext (Val -) Bot = Bot  
| inf-ext (Val x) (Val y) = Val (min x y)  
| inf-ext (Val x) Top = Val x  
| inf-ext Top x = x
```

```
fun times-ext :: 'a ext ⇒ 'a ext ⇒ 'a ext where times-ext x y = x  $\square$  y
```

```
fun uminus-ext :: 'a ext ⇒ 'a ext where  
  uminus-ext Bot = Top  
| uminus-ext (Val -) = Bot  
| uminus-ext Top = Bot
```

```
fun star-ext :: 'a ext ⇒ 'a ext where star-ext - = Top
```

```
fun conv-ext :: 'a ext ⇒ 'a ext where conv-ext x = x
```

```
definition bot-ext :: 'a ext where bot-ext  $\equiv$  Bot
```

```
definition one-ext :: 'a ext where one-ext  $\equiv$  Top
```

```
definition top-ext :: 'a ext where top-ext  $\equiv$  Top
```

```
fun less-eq-ext :: 'a ext ⇒ 'a ext ⇒ bool where  
  less-eq-ext Bot - = True  
| less-eq-ext (Val -) Bot = False  
| less-eq-ext (Val x) (Val y) = (x  $\leq$  y)  
| less-eq-ext (Val -) Top = True  
| less-eq-ext Top Bot = False  
| less-eq-ext Top (Val -) = False  
| less-eq-ext Top Top = True
```

```
fun less-ext :: 'a ext ⇒ 'a ext ⇒ bool where less-ext x y = (x  $\leq$  y  $\wedge$   $\neg$  y  $\leq$  x)
```

```

instance
proof
  fix x y z :: 'a ext
  show (x + y) + z = x + (y + z)
    by (cases x; cases y; cases z) (simp-all add: add.assoc)
  show x + y = y + x
    by (cases x; cases y) (simp-all add: add.commute)
  show (x < y) = (x ≤ y ∧ ¬ y ≤ x)
    by simp
  show x ≤ x
    using less-eq-ext.elims(3) by fastforce
  show x ≤ y ⇒ y ≤ z ⇒ x ≤ z
    by (cases x; cases y; cases z) simp-all
  show x ≤ y ⇒ y ≤ x ⇒ x = y
    by (cases x; cases y) simp-all
  show x ⊓ y ≤ x
    by (cases x; cases y) simp-all
  show x ⊓ y ≤ y
    by (cases x; cases y) simp-all
  show x ≤ y ⇒ x ≤ z ⇒ x ≤ y ⊓ z
    by (cases x; cases y; cases z) simp-all
  show x ≤ x ⊔ y
    by (cases x; cases y) simp-all
  show y ≤ x ⊔ y
    by (cases x; cases y) simp-all
  show y ≤ x ⇒ z ≤ x ⇒ y ⊔ z ≤ x
    by (cases x; cases y; cases z) simp-all
  show bot ≤ x
    by (simp add: bot-ext-def)
  show x ≤ top
    by (cases x) (simp-all add: top-ext-def)
  show x ≠ bot ∧ x + bot ≤ y + bot → x + z ≤ y + z
    by (cases x; cases y; cases z) (simp-all add: bot-ext-def add-right-mono)
  show x + y + bot = x + y
    by (cases x; cases y) (simp-all add: bot-ext-def)
  show x + y = bot → x = bot
    by (cases x; cases y) (simp-all add: bot-ext-def)
  show x ≤ y ∨ y ≤ x
    by (cases x; cases y) (simp-all add: linear)
  show ¬x = (if x = bot then top else bot)
    by (cases x) (simp-all add: bot-ext-def top-ext-def)
  show (1::'a ext) = top
    by (simp add: one-ext-def top-ext-def)
  show x * y = x ⊓ y
    by simp
  show xT = x
    by simp
  show x* = top
    by (simp add: top-ext-def)

```

qed

end

An example of a linearly ordered commutative semigroup is the set of real numbers with standard addition as aggregation.

lemma *example-real-ext-matrix*:

fixes $x :: ('a::enum, real ext) square$

shows $minarc_M x \preceq \ominus \ominus x$

by (*rule agg-square-m-algebra.minarc-below*)

Another example of a linearly ordered commutative semigroup is the set of real numbers with maximum as aggregation.

datatype *real-max* = *Rmax* *real*

instantiation *real-max* :: *linordered-ab-semigroup-add*

begin

fun *less-eq-real-max* **where** *less-eq-real-max* (*Rmax* x) (*Rmax* y) = ($x \leq y$)

fun *less-real-max* **where** *less-real-max* (*Rmax* x) (*Rmax* y) = ($x < y$)

fun *plus-real-max* **where** *plus-real-max* (*Rmax* x) (*Rmax* y) = *Rmax* ($\max x y$)

instance

proof

fix $x y z :: real-max$

show $(x + y) + z = x + (y + z)$

by (*cases x; cases y; cases z*) *simp*

show $x + y = y + x$

by (*cases x; cases y*) *simp*

show $(x < y) = (x \leq y \wedge \neg y \leq x)$

by (*cases x; cases y*) *auto*

show $x \leq x$

by (*cases x*) *simp*

show $x \leq y \implies y \leq z \implies x \leq z$

by (*cases x; cases y; cases z*) *simp*

show $x \leq y \implies y \leq x \implies x = y$

by (*cases x; cases y*) *simp*

show $x \leq y \implies z + x \leq z + y$

by (*cases x; cases y; cases z*) *simp*

show $x \leq y \vee y \leq x$

by (*cases x; cases y*) *auto*

qed

end

lemma *example-real-max-ext-matrix*:

fixes $x :: ('a::enum, real-max ext) square$

shows $minarc_M x \preceq \ominus \ominus x$

by (*rule agg-square-m-algebra.minarc-below*)

A third example of a linearly ordered commutative semigroup is the set of real numbers with minimum as aggregation.

```
datatype real-min = Rmin real
```

```
instantiation real-min :: linordered-ab-semigroup-add  
begin
```

```
fun less-eq-real-min where less-eq-real-min (Rmin x) (Rmin y) = (x ≤ y)
```

```
fun less-real-min where less-real-min (Rmin x) (Rmin y) = (x < y)
```

```
fun plus-real-min where plus-real-min (Rmin x) (Rmin y) = Rmin (min x y)
```

```
instance
```

```
proof
```

```
  fix x y z :: real-min
```

```
  show (x + y) + z = x + (y + z)
```

```
    by (cases x; cases y; cases z) simp
```

```
  show x + y = y + x
```

```
    by (cases x; cases y) simp
```

```
  show (x < y) = (x ≤ y ∧ ¬ y ≤ x)
```

```
    by (cases x; cases y) auto
```

```
  show x ≤ x
```

```
    by (cases x) simp
```

```
  show x ≤ y ⇒ y ≤ z ⇒ x ≤ z
```

```
    by (cases x; cases y; cases z) simp
```

```
  show x ≤ y ⇒ y ≤ x ⇒ x = y
```

```
    by (cases x; cases y) simp
```

```
  show x ≤ y ⇒ z + x ≤ z + y
```

```
    by (cases x; cases y; cases z) simp
```

```
  show x ≤ y ∨ y ≤ x
```

```
    by (cases x; cases y) auto
```

```
qed
```

```
end
```

```
lemma example-real-min-ext-matrix:
```

```
  fixes x :: ('a::enum, real-min ext) square
```

```
  shows minarcM x ≤ ⊖⊖x
```

```
  by (rule agg-square-m-algebra.minarc-below)
```

5.2 Linearly Ordered Commutative Monoids

Any linearly ordered commutative monoid extended by new least and greatest elements forms a linear aggregation lattice. This is similar to linearly ordered commutative semigroups except that the aggregation $\perp + \perp$ produces the unit of the monoid instead of the least element. Applied to weighted graphs, this means that the aggregation of the empty graph will be the unit of the monoid (for example, 0 for real numbers under standard addition, instead of \perp).

class *linordered-comm-monoid-add* = *linordered-ab-semigroup-add* +
comm-monoid-add

datatype *'a ext0* =
Bot
| *Val 'a*
| *Top*

instantiation *ext0* :: (*linordered-comm-monoid-add*)
linear-aggregation-kleene-algebra
begin

fun *plus-ext0* :: *'a ext0* \Rightarrow *'a ext0* \Rightarrow *'a ext0* **where**
plus-ext0 Bot Bot = *Val 0*
| *plus-ext0 Bot x* = *x*
| *plus-ext0 (Val x) Bot* = *Val x*
| *plus-ext0 (Val x) (Val y)* = *Val (x + y)*
| *plus-ext0 (Val -) Top* = *Top*
| *plus-ext0 Top -* = *Top*

fun *sup-ext0* :: *'a ext0* \Rightarrow *'a ext0* \Rightarrow *'a ext0* **where**
sup-ext0 Bot x = *x*
| *sup-ext0 (Val x) Bot* = *Val x*
| *sup-ext0 (Val x) (Val y)* = *Val (max x y)*
| *sup-ext0 (Val -) Top* = *Top*
| *sup-ext0 Top -* = *Top*

fun *inf-ext0* :: *'a ext0* \Rightarrow *'a ext0* \Rightarrow *'a ext0* **where**
inf-ext0 Bot - = *Bot*
| *inf-ext0 (Val -) Bot* = *Bot*
| *inf-ext0 (Val x) (Val y)* = *Val (min x y)*
| *inf-ext0 (Val x) Top* = *Val x*
| *inf-ext0 Top x* = *x*

fun *times-ext0* :: *'a ext0* \Rightarrow *'a ext0* \Rightarrow *'a ext0* **where** *times-ext0 x y* = *x* \sqcap *y*

fun *uminus-ext0* :: *'a ext0* \Rightarrow *'a ext0* **where**
uminus-ext0 Bot = *Top*
| *uminus-ext0 (Val -)* = *Bot*
| *uminus-ext0 Top* = *Bot*

fun *star-ext0* :: *'a ext0* \Rightarrow *'a ext0* **where** *star-ext0 -* = *Top*

fun *conv-ext0* :: *'a ext0* \Rightarrow *'a ext0* **where** *conv-ext0 x* = *x*

definition *bot-ext0* :: *'a ext0* **where** *bot-ext0* \equiv *Bot*

definition *one-ext0* :: *'a ext0* **where** *one-ext0* \equiv *Top*

definition *top-ext0* :: *'a ext0* **where** *top-ext0* \equiv *Top*

```

fun less-eq-ext0 :: 'a ext0 ⇒ 'a ext0 ⇒ bool where
  less-eq-ext0 Bot - = True
| less-eq-ext0 (Val -) Bot = False
| less-eq-ext0 (Val x) (Val y) = (x ≤ y)
| less-eq-ext0 (Val -) Top = True
| less-eq-ext0 Top Bot = False
| less-eq-ext0 Top (Val -) = False
| less-eq-ext0 Top Top = True

fun less-ext0 :: 'a ext0 ⇒ 'a ext0 ⇒ bool where less-ext0 x y = (x ≤ y ∧ ¬ y ≤
x)

instance
proof
  fix x y z :: 'a ext0
  show (x + y) + z = x + (y + z)
    by (cases x; cases y; cases z) (simp-all add: add.assoc)
  show x + y = y + x
    by (cases x; cases y) (simp-all add: add.commute)
  show (x < y) = (x ≤ y ∧ ¬ y ≤ x)
    by simp
  show x ≤ x
    using less-eq-ext0.elims(3) by fastforce
  show x ≤ y ⇒ y ≤ z ⇒ x ≤ z
    by (cases x; cases y; cases z) simp-all
  show x ≤ y ⇒ y ≤ x ⇒ x = y
    by (cases x; cases y) simp-all
  show x ⊓ y ≤ x
    by (cases x; cases y) simp-all
  show x ⊓ y ≤ y
    by (cases x; cases y) simp-all
  show x ≤ y ⇒ x ≤ z ⇒ x ≤ y ⊓ z
    by (cases x; cases y; cases z) simp-all
  show x ≤ x ⊔ y
    by (cases x; cases y) simp-all
  show y ≤ x ⊔ y
    by (cases x; cases y) simp-all
  show y ≤ x ⇒ z ≤ x ⇒ y ⊔ z ≤ x
    by (cases x; cases y; cases z) simp-all
  show bot ≤ x
    by (simp add: bot-ext0-def)
  show x ≤ top
    by (cases x) (simp-all add: top-ext0-def)
  show x ≠ bot ∧ x + bot ≤ y + bot → x + z ≤ y + z
    apply (cases x; cases y; cases z)
    prefer 11 using add-right-mono bot-ext0-def apply fastforce
    by (simp-all add: bot-ext0-def add-right-mono)
  show x + y + bot = x + y
    by (cases x; cases y) (simp-all add: bot-ext0-def)

```

```

show  $x + y = \text{bot} \longrightarrow x = \text{bot}$ 
  by (cases x; cases y) (simp-all add: bot-ext0-def)
show  $x \leq y \vee y \leq x$ 
  by (cases x; cases y) (simp-all add: linear)
show  $-x = (\text{if } x = \text{bot} \text{ then top else bot})$ 
  by (cases x) (simp-all add: bot-ext0-def top-ext0-def)
show  $(1::'a \text{ ext0}) = \text{top}$ 
  by (simp add: one-ext0-def top-ext0-def)
show  $x * y = x \sqcap y$ 
  by simp
show  $x^T = x$ 
  by simp
show  $x^* = \text{top}$ 
  by (simp add: top-ext0-def)
qed

end

```

An example of a linearly ordered commutative monoid is the set of real numbers with standard addition and unit 0.

```

instantiation real :: linordered-comm-monoid-add
begin

```

```

instance ..

```

```

end

```

5.3 Linearly Ordered Commutative Monoids with a Least Element

If a linearly ordered commutative monoid already contains a least element which is a unit of aggregation, only a new greatest element has to be added to obtain a linear aggregation lattice.

```

class linordered-comm-monoid-add-bot = linordered-ab-semigroup-add +
order-bot +
  assumes bot-zero [simp]: bot + x = x
begin

```

```

sublocale linordered-comm-monoid-add where zero = bot
  apply unfold-locales
  by simp

```

```

end

```

```

datatype 'a extT =
  Val 'a
  | Top

```

instantiation *extT* :: (*linordered-comm-monoid-add-bot*)
linear-aggregation-kleene-algebra
begin

fun *plus-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow 'a *extT* **where**
plus-extT (Val *x*) (Val *y*) = Val (*x* + *y*)
| *plus-extT* (Val -) Top = Top
| *plus-extT* Top - = Top

fun *sup-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow 'a *extT* **where**
sup-extT (Val *x*) (Val *y*) = Val (*max* *x* *y*)
| *sup-extT* (Val -) Top = Top
| *sup-extT* Top - = Top

fun *inf-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow 'a *extT* **where**
inf-extT (Val *x*) (Val *y*) = Val (*min* *x* *y*)
| *inf-extT* (Val *x*) Top = Val *x*
| *inf-extT* Top *x* = *x*

fun *times-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow 'a *extT* **where** *times-extT* *x* *y* = *x* \sqcap *y*

fun *uminus-extT* :: 'a *extT* \Rightarrow 'a *extT* **where** *uminus-extT* *x* = (if *x* = Val bot then Top else Val bot)

fun *star-extT* :: 'a *extT* \Rightarrow 'a *extT* **where** *star-extT* - = Top

fun *conv-extT* :: 'a *extT* \Rightarrow 'a *extT* **where** *conv-extT* *x* = *x*

definition *bot-extT* :: 'a *extT* **where** *bot-extT* \equiv Val bot

definition *one-extT* :: 'a *extT* **where** *one-extT* \equiv Top

definition *top-extT* :: 'a *extT* **where** *top-extT* \equiv Top

fun *less-eq-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow bool **where**
less-eq-extT (Val *x*) (Val *y*) = (*x* \leq *y*)
| *less-eq-extT* Top (Val -) = False
| *less-eq-extT* - Top = True

fun *less-extT* :: 'a *extT* \Rightarrow 'a *extT* \Rightarrow bool **where** *less-extT* *x* *y* = (*x* \leq *y* \wedge \neg *y* \leq *x*)

instance

proof

fix *x* *y* *z* :: 'a *extT*

show (*x* + *y*) + *z* = *x* + (*y* + *z*)

by (*cases* *x*; *cases* *y*; *cases* *z*) (*simp-all* add: add.assoc)

show *x* + *y* = *y* + *x*

by (*cases* *x*; *cases* *y*) (*simp-all* add: add.commute)

show (*x* < *y*) = (*x* \leq *y* \wedge \neg *y* \leq *x*)

by *simp*

```

show  $x \leq x$ 
  by (cases x) simp-all
show  $x \leq y \implies y \leq z \implies x \leq z$ 
  by (cases x; cases y; cases z) simp-all
show  $x \leq y \implies y \leq x \implies x = y$ 
  by (cases x; cases y) simp-all
show  $x \sqcap y \leq x$ 
  by (cases x; cases y) simp-all
show  $x \sqcap y \leq y$ 
  by (cases x; cases y) simp-all
show  $x \leq y \implies x \leq z \implies x \leq y \sqcap z$ 
  by (cases x; cases y; cases z) simp-all
show  $x \leq x \sqcup y$ 
  by (cases x; cases y) simp-all
show  $y \leq x \sqcup y$ 
  by (cases x; cases y) simp-all
show  $y \leq x \implies z \leq x \implies y \sqcup z \leq x$ 
  by (cases x; cases y; cases z) simp-all
show  $\text{bot} \leq x$ 
  by (cases x) (simp-all add: bot-extT-def)
show  $x \leq \text{top}$ 
  by (cases x) (simp-all add: top-extT-def)
show  $x \neq \text{bot} \wedge x + \text{bot} \leq y + \text{bot} \implies x + z \leq y + z$ 
  by (cases x; cases y; cases z) (simp-all add: bot-extT-def add-right-mono)
show  $x + y + \text{bot} = x + y$ 
  by (cases x; cases y) (simp-all add: bot-extT-def)
show  $x + y = \text{bot} \implies x = \text{bot}$ 
  apply (cases x; cases y)
  apply (metis (mono-tags) add commute add-right-mono bot.extremum
bot.extremum-uniqueI bot-zero extT.inject plus-extT.simps(1) bot-extT-def)
  by (simp-all add: bot-extT-def)
show  $x \leq y \vee y \leq x$ 
  by (cases x; cases y) (simp-all add: linear)
show  $-x = (\text{if } x = \text{bot} \text{ then } \text{top} \text{ else } \text{bot})$ 
  by (cases x) (simp-all add: bot-extT-def top-extT-def)
show  $(1::'a \text{ extT}) = \text{top}$ 
  by (simp add: one-extT-def top-extT-def)
show  $x * y = x \sqcap y$ 
  by simp
show  $x^T = x$ 
  by simp
show  $x^* = \text{top}$ 
  by (simp add: top-extT-def)
qed

```

end

An example of a linearly ordered commutative monoid with a least element is the set of real numbers extended by minus infinity with maximum as aggregation.

```

datatype real-max-bot =
  | MInfty
  | R real

instantiation real-max-bot :: linordered-comm-monoid-add-bot
begin

definition bot-real-max-bot ≡ MInfty

fun less-eq-real-max-bot where
  | less-eq-real-max-bot MInfty - = True
  | less-eq-real-max-bot (R -) MInfty = False
  | less-eq-real-max-bot (R x) (R y) = (x ≤ y)

fun less-real-max-bot where
  | less-real-max-bot - MInfty = False
  | less-real-max-bot MInfty (R -) = True
  | less-real-max-bot (R x) (R y) = (x < y)

fun plus-real-max-bot where
  | plus-real-max-bot MInfty y = y
  | plus-real-max-bot x MInfty = x
  | plus-real-max-bot (R x) (R y) = R (max x y)

instance
proof
  fix x y z :: real-max-bot
  show  $(x + y) + z = x + (y + z)$ 
    by (cases x; cases y; cases z) simp-all
  show  $x + y = y + x$ 
    by (cases x; cases y) simp-all
  show  $(x < y) = (x ≤ y ∧ ¬ y ≤ x)$ 
    by (cases x; cases y) auto
  show  $x ≤ x$ 
    by (cases x) simp-all
  show  $x ≤ y ⇒ y ≤ z ⇒ x ≤ z$ 
    by (cases x; cases y; cases z) simp-all
  show  $x ≤ y ⇒ y ≤ x ⇒ x = y$ 
    by (cases x; cases y) simp-all
  show  $x ≤ y ⇒ z + x ≤ z + y$ 
    by (cases x; cases y; cases z) simp-all
  show  $x ≤ y ∨ y ≤ x$ 
    by (cases x; cases y) auto
  show  $bot ≤ x$ 
    by (cases x) (simp-all add: bot-real-max-bot-def)
  show  $bot + x = x$ 
    by (cases x) (simp-all add: bot-real-max-bot-def)
qed

```

end

5.4 Linearly Ordered Commutative Monoids with a Greatest Element

If a linearly ordered commutative monoid already contains a greatest element which is a unit of aggregation, only a new least element has to be added to obtain a linear aggregation lattice.

```
class linordered-comm-monoid-add-top = linordered-ab-semigroup-add +  
order-top +
```

```
  assumes top-zero [simp]: top + x = x
```

```
begin
```

```
sublocale linordered-comm-monoid-add where zero = top
```

```
  apply unfold-locales
```

```
  by simp
```

```
lemma add-decreasing:  $x + y \leq x$ 
```

```
  using add-left-mono top.extremum by fastforce
```

```
lemma t-min:  $x + y \leq \min x y$ 
```

```
  using add-commute add-decreasing by force
```

end

```
datatype 'a extB =
```

```
  Bot
```

```
  | Val 'a
```

```
instantiation extB :: (linordered-comm-monoid-add-top)
```

```
linear-aggregation-kleene-algebra
```

```
begin
```

```
fun plus-extB :: 'a extB  $\Rightarrow$  'a extB  $\Rightarrow$  'a extB where
```

```
  plus-extB Bot Bot = Val top
```

```
| plus-extB Bot (Val x) = Val x
```

```
| plus-extB (Val x) Bot = Val x
```

```
| plus-extB (Val x) (Val y) = Val (x + y)
```

```
fun sup-extB :: 'a extB  $\Rightarrow$  'a extB  $\Rightarrow$  'a extB where
```

```
  sup-extB Bot x = x
```

```
| sup-extB (Val x) Bot = Val x
```

```
| sup-extB (Val x) (Val y) = Val (max x y)
```

```
fun inf-extB :: 'a extB  $\Rightarrow$  'a extB  $\Rightarrow$  'a extB where
```

```
  inf-extB Bot - = Bot
```

```
| inf-extB (Val -) Bot = Bot
```

```
| inf-extB (Val x) (Val y) = Val (min x y)
```

fun *times-extB* :: 'a extB \Rightarrow 'a extB \Rightarrow 'a extB **where** *times-extB* x y = x \sqcap y

fun *uminus-extB* :: 'a extB \Rightarrow 'a extB **where**
 uminus-extB Bot = Val top
 | *uminus-extB* (Val -) = Bot

fun *star-extB* :: 'a extB \Rightarrow 'a extB **where** *star-extB* - = Val top

fun *conv-extB* :: 'a extB \Rightarrow 'a extB **where** *conv-extB* x = x

definition *bot-extB* :: 'a extB **where** *bot-extB* \equiv Bot

definition *one-extB* :: 'a extB **where** *one-extB* \equiv Val top

definition *top-extB* :: 'a extB **where** *top-extB* \equiv Val top

fun *less-eq-extB* :: 'a extB \Rightarrow 'a extB \Rightarrow bool **where**
 less-eq-extB Bot - = True
 | *less-eq-extB* (Val -) Bot = False
 | *less-eq-extB* (Val x) (Val y) = (x \leq y)

fun *less-extB* :: 'a extB \Rightarrow 'a extB \Rightarrow bool **where** *less-extB* x y = (x \leq y \wedge \neg y \leq x)

instance

proof

fix x y z :: 'a extB
 show (x + y) + z = x + (y + z)
 by (cases x; cases y; cases z) (*simp-all* add: *add.assoc*)
 show x + y = y + x
 by (cases x; cases y) (*simp-all* add: *add.commute*)
 show (x < y) = (x \leq y \wedge \neg y \leq x)
 by *simp*
 show x \leq x
 by (cases x) *simp-all*
 show x \leq y \Longrightarrow y \leq z \Longrightarrow x \leq z
 by (cases x; cases y; cases z) *simp-all*
 show x \leq y \Longrightarrow y \leq x \Longrightarrow x = y
 by (cases x; cases y) *simp-all*
 show x \sqcap y \leq x
 by (cases x; cases y) *simp-all*
 show x \sqcap y \leq y
 by (cases x; cases y) *simp-all*
 show x \leq y \Longrightarrow x \leq z \Longrightarrow x \leq y \sqcap z
 by (cases x; cases y; cases z) *simp-all*
 show x \leq x \sqcup y
 by (cases x; cases y) *simp-all*
 show y \leq x \sqcup y
 by (cases x; cases y) *simp-all*
 show y \leq x \Longrightarrow z \leq x \Longrightarrow y \sqcup z \leq x
 by (cases x; cases y; cases z) *simp-all*


```

show bot ≤ x
  by (simp add: bot-extB-def)
show 1: x ≤ top
  by (cases x) (simp-all add: top-extB-def)
show x ≠ bot ∧ x + bot ≤ y + bot → x + z ≤ y + z
  apply (cases x; cases y; cases z)
  prefer 6 using 1 apply (metis (mono-tags, lifting) plus-extB.simps(2,4)
top-extB-def add-right-mono less-eq-extB.simps(3) top-zero)
  by (simp-all add: bot-extB-def add-right-mono)
show x + y + bot = x + y
  by (cases x; cases y) (simp-all add: bot-extB-def)
show x + y = bot → x = bot
  by (cases x; cases y) (simp-all add: bot-extB-def)
show x ≤ y ∨ y ≤ x
  by (cases x; cases y) (simp-all add: linear)
show -x = (if x = bot then top else bot)
  by (cases x) (simp-all add: bot-extB-def top-extB-def)
show (1::'a extB) = top
  by (simp add: one-extB-def top-extB-def)
show x * y = x ⊓ y
  by simp
show xT = x
  by simp
show x* = top
  by (simp add: top-extB-def)
qed

end

```

An example of a linearly ordered commutative monoid with a greatest element is the set of real numbers extended by infinity with minimum as aggregation.

```

datatype real-min-top =
  R real
  | PInfty

```

```

instantiation real-min-top :: linordered-comm-monoid-add-top
begin

```

```

definition top-real-min-top ≡ PInfty

```

```

fun less-eq-real-min-top where
  less-eq-real-min-top - PInfty = True
| less-eq-real-min-top PInfty (R _) = False
| less-eq-real-min-top (R x) (R y) = (x ≤ y)

```

```

fun less-real-min-top where
  less-real-min-top PInfty - = False
| less-real-min-top (R _) PInfty = True

```

| *less-real-min-top* (*R x*) (*R y*) = (*x < y*)

fun *plus-real-min-top* **where**
 | *plus-real-min-top* *PIfty* *y* = *y*
 | *plus-real-min-top* *x* *PIfty* = *x*
 | *plus-real-min-top* (*R x*) (*R y*) = *R (min x y)*

instance

proof

fix *x y z* :: *real-min-top*
show (*x + y*) + *z* = *x* + (*y + z*)
by (*cases x*; *cases y*; *cases z*) *simp-all*
show *x + y* = *y + x*
by (*cases x*; *cases y*) *simp-all*
show (*x < y*) = (*x ≤ y* ∧ ¬ *y ≤ x*)
by (*cases x*; *cases y*) *auto*
show *x ≤ x*
by (*cases x*) *simp-all*
show *x ≤ y* ⇒ *y ≤ z* ⇒ *x ≤ z*
by (*cases x*; *cases y*; *cases z*) *simp-all*
show *x ≤ y* ⇒ *y ≤ x* ⇒ *x = y*
by (*cases x*; *cases y*) *simp-all*
show *x ≤ y* ⇒ *z + x* ≤ *z + y*
by (*cases x*; *cases y*; *cases z*) *simp-all*
show *x ≤ y* ∨ *y ≤ x*
by (*cases x*; *cases y*) *auto*
show *x ≤ top*
by (*cases x*) (*simp-all add: top-real-min-top-def*)
show *top + x* = *x*
by (*cases x*) (*simp-all add: top-real-min-top-def*)

qed

end

Another example of a linearly ordered commutative monoid with a greatest element is the unit interval of real numbers with any triangular norm (t-norm) as aggregation. Ideally, we would like to show that the unit interval is an instance of *linordered-comm-monoid-add-top*. However, this class has an addition operation, so the instantiation would require dependent types. We therefore show only the order property in general and a particular instance of the class.

typedef (**overloaded**) *unit* = {*0..1*} :: *real set*
by *auto*

setup-lifting *type-definition-unit*

instantiation *unit* :: *bounded-linorder*
begin

lift-definition *bot-unit* :: *unit* is 0
 by *simp*

lift-definition *top-unit* :: *unit* is 1
 by *simp*

lift-definition *less-eq-unit* :: *unit* \Rightarrow *unit* \Rightarrow *bool* is *less-eq* .

lift-definition *less-unit* :: *unit* \Rightarrow *unit* \Rightarrow *bool* is *less* .

instance
 apply *intro-classes*
 using *bot-unit.rep-eq top-unit.rep-eq less-eq-unit.rep-eq less-unit.rep-eq*
unit.Rep-unit-inject unit.Rep-unit by *auto*

end

We give the Łukasiewicz t-norm as a particular instance.

instantiation *unit* :: *linordered-comm-monoid-add-top*
 begin

abbreviation *tl* :: *real* \Rightarrow *real* \Rightarrow *real* **where**
tl x y \equiv *max (x + y - 1) 0*

lemma *tl-assoc*:
 $x \in \{0..1\} \Longrightarrow z \in \{0..1\} \Longrightarrow tl (tl x y) z = tl x (tl y z)$
 by *auto*

lemma *tl-top-zero*:
 $x \in \{0..1\} \Longrightarrow tl 1 x = x$
 by *auto*

lift-definition *plus-unit* :: *unit* \Rightarrow *unit* \Rightarrow *unit* is *tl*
 by *simp*

instance
 apply *intro-classes*
 apply (*metis (mono-tags, lifting) plus-unit.rep-eq unit.Rep-unit-inject*
unit.Rep-unit tl-assoc)
 using *unit.Rep-unit-inject plus-unit.rep-eq* apply *fastforce*
 apply (*simp add: less-eq-unit.rep-eq plus-unit.rep-eq*)
 by (*metis (mono-tags, lifting) top-unit.rep-eq unit.Rep-unit-inject unit.Rep-unit*
plus-unit.rep-eq tl-top-zero)

end

5.5 Linearly Ordered Commutative Monoids with a Least Element and a Greatest Element

If a linearly ordered commutative monoid already contains a least element which is a unit of aggregation and a greatest element, it forms a linear aggregation lattice.

```

class linordered-bounded-comm-monoid-add-bot =
  linordered-comm-monoid-add-bot + order-top
begin

  subclass bounded-linorder ..

  subclass aggregation-order
    apply unfold-locales
    apply (simp add: add-right-mono)
    apply simp
    by (metis add-0-right add-left-mono bot.extremum bot.extremum-unique)

  sublocale linear-aggregation-kleene-algebra where sup = max and inf = min
and times = min and conv = id and one = top and star =  $\lambda x . top$  and
uminus =  $\lambda x . if\ x = bot\ then\ top\ else\ bot$ 
    apply unfold-locales
    by simp-all

  lemma t-top:  $x + top = top$ 
    by (metis add-right-mono bot.extremum bot-zero top-unique)

  lemma add-increasing:  $x \leq x + y$ 
    using add-left-mono bot.extremum by fastforce

  lemma t-max:  $max\ x\ y \leq x + y$ 
    using add-commute add-increasing by force

end

  An example of a linearly ordered commutative monoid with a least and
  a greatest element is the unit interval of real numbers with any triangular
  conorm (t-conorm) as aggregation. For the reason outlined above, we show
  just a particular instance of linordered-bounded-comm-monoid-add-bot. Be-
  cause the plus functions in the two instances given for the unit type are
  different, we work on a copy of the unit type.

  typedef (overloaded) unit2 = {0..1} :: real set
    by auto

  setup-lifting type-definition-unit2

  instantiation unit2 :: bounded-linorder
begin

  lift-definition bot-unit2 :: unit2 is 0
    by simp

```

lift-definition *top-unit2* :: *unit2* is 1

by *simp*

lift-definition *less-eq-unit2* :: *unit2* \Rightarrow *unit2* \Rightarrow *bool* is *less-eq* .

lift-definition *less-unit2* :: *unit2* \Rightarrow *unit2* \Rightarrow *bool* is *less* .

instance

apply *intro-classes*

using *bot-unit2.rep-eq top-unit2.rep-eq less-eq-unit2.rep-eq less-unit2.rep-eq unit2.Rep-unit2-inject unit2.Rep-unit2* by *auto*

end

We give the product t-conorm as a particular instance.

instantiation *unit2* :: *linordered-bounded-comm-monoid-add-bot*

begin

abbreviation *sp* :: *real* \Rightarrow *real* \Rightarrow *real* **where**

sp *x* *y* \equiv *x* + *y* - *x* * *y*

lemma *sp-assoc*:

sp (*sp* *x* *y*) *z* = *sp* *x* (*sp* *y* *z*)

by (*unfold left-diff-distrib right-diff-distrib distrib-left distrib-right*) *simp*

lemma *sp-mono*:

assumes *z* \in {0..1}

and *x* \leq *y*

shows *sp* *z* *x* \leq *sp* *z* *y*

proof -

have *z* + (*1* - *z*) * *x* \leq *z* + (*1* - *z*) * *y*

using *assms mult-left-mono* by *fastforce*

thus *?thesis*

by (*unfold left-diff-distrib right-diff-distrib distrib-left distrib-right*) *simp*

qed

lift-definition *plus-unit2* :: *unit2* \Rightarrow *unit2* \Rightarrow *unit2* is *sp*

proof -

fix *x* *y* :: *real*

assume 1: *x* \in {0..1}

assume 2: *y* \in {0..1}

have *x* - *x* * *y* \leq 1 - *y*

using 1 2 by (*metis (full-types) atLeastAtMost-iff diff-ge-0-iff-ge*

left-diff-distrib' *mult commute mult.left-neutral mult-left-le*)

hence 3: *x* + *y* - *x* * *y* \leq 1

by *simp*

have *y* * (*x* - 1) \leq 0

using 1 2 by (*meson atLeastAtMost-iff le-iff-diff-le-0 mult-nonneg-nonpos*)

```

hence  $x + y - x * y \geq 0$ 
  using 1 by (metis (no-types) atLeastAtMost-iff diff-diff-eq2 diff-ge-0-iff-ge
left-diff-distrib mult.commute mult.left-neutral order-trans)
  thus  $x + y - x * y \in \{0..1\}$ 
  using 3 by simp
qed

```

```

instance
  apply intro-classes
  apply (metis (mono-tags, lifting) plus-unit2.rep-eq unit2.Rep-unit2-inject
sp-assoc)
  using unit2.Rep-unit2-inject plus-unit2.rep-eq apply fastforce
  using sp-mono unit2.Rep-unit2 less-eq-unit2.rep-eq plus-unit2.rep-eq apply
simp
  using bot-unit2.rep-eq unit2.Rep-unit2-inject plus-unit2.rep-eq by fastforce

end

```

5.6 Constant Aggregation

Any linear order with a constant element extended by new least and greatest elements forms a linear aggregation lattice where the aggregation returns the given constant.

```

class pointed-linorder = linorder +
  fixes const :: 'a

```

```

datatype 'a extC =
  Bot
  | Val 'a
  | Top

```

```

instantiation extC :: (pointed-linorder) linear-aggregation-kleene-algebra
begin

```

```

fun plus-extC :: 'a extC  $\Rightarrow$  'a extC  $\Rightarrow$  'a extC where plus-extC x y = Val const

```

```

fun sup-extC :: 'a extC  $\Rightarrow$  'a extC  $\Rightarrow$  'a extC where
  sup-extC Bot x = x
  | sup-extC (Val x) Bot = Val x
  | sup-extC (Val x) (Val y) = Val (max x y)
  | sup-extC (Val -) Top = Top
  | sup-extC Top - = Top

```

```

fun inf-extC :: 'a extC  $\Rightarrow$  'a extC  $\Rightarrow$  'a extC where
  inf-extC Bot - = Bot
  | inf-extC (Val -) Bot = Bot
  | inf-extC (Val x) (Val y) = Val (min x y)
  | inf-extC (Val x) Top = Val x
  | inf-extC Top x = x

```

fun *times-extC* :: 'a extC ⇒ 'a extC ⇒ 'a extC **where** *times-extC* x y = x ⊔ y

fun *uminus-extC* :: 'a extC ⇒ 'a extC **where**

uminus-extC Bot = Top
| *uminus-extC* (Val -) = Bot
| *uminus-extC* Top = Bot

fun *star-extC* :: 'a extC ⇒ 'a extC **where** *star-extC* - = Top

fun *conv-extC* :: 'a extC ⇒ 'a extC **where** *conv-extC* x = x

definition *bot-extC* :: 'a extC **where** *bot-extC* ≡ Bot

definition *one-extC* :: 'a extC **where** *one-extC* ≡ Top

definition *top-extC* :: 'a extC **where** *top-extC* ≡ Top

fun *less-eq-extC* :: 'a extC ⇒ 'a extC ⇒ bool **where**

less-eq-extC Bot - = True
| *less-eq-extC* (Val -) Bot = False
| *less-eq-extC* (Val x) (Val y) = (x ≤ y)
| *less-eq-extC* (Val -) Top = True
| *less-eq-extC* Top Bot = False
| *less-eq-extC* Top (Val -) = False
| *less-eq-extC* Top Top = True

fun *less-extC* :: 'a extC ⇒ 'a extC ⇒ bool **where** *less-extC* x y = (x ≤ y ∧ ¬ y ≤ x)

instance

proof

fix x y z :: 'a extC
show (x + y) + z = x + (y + z)
 by *simp*
show x + y = y + x
 by *simp*
show (x < y) = (x ≤ y ∧ ¬ y ≤ x)
 by *simp*
show x ≤ x
 by (*cases* x) *simp-all*
show x ≤ y ⇒ y ≤ z ⇒ x ≤ z
 by (*cases* x; *cases* y; *cases* z) *simp-all*
show x ≤ y ⇒ y ≤ x ⇒ x = y
 by (*cases* x; *cases* y) *simp-all*
show x ⊔ y ≤ x
 by (*cases* x; *cases* y) *simp-all*
show x ⊔ y ≤ y
 by (*cases* x; *cases* y) *simp-all*
show x ≤ y ⇒ x ≤ z ⇒ x ≤ y ⊔ z
 by (*cases* x; *cases* y; *cases* z) *simp-all*

```

show  $x \leq x \sqcup y$ 
  by (cases x; cases y) simp-all
show  $y \leq x \sqcup y$ 
  by (cases x; cases y) simp-all
show  $y \leq x \implies z \leq x \implies y \sqcup z \leq x$ 
  by (cases x; cases y; cases z) simp-all
show  $\text{bot} \leq x$ 
  by (simp add: bot-extC-def)
show  $x \leq \text{top}$ 
  by (cases x) (simp-all add: top-extC-def)
show  $x \neq \text{bot} \wedge x + \text{bot} \leq y + \text{bot} \longrightarrow x + z \leq y + z$ 
  by simp
show  $x + y + \text{bot} = x + y$ 
  by simp
show  $x + y = \text{bot} \longrightarrow x = \text{bot}$ 
  by (simp add: bot-extC-def)
show  $x \leq y \vee y \leq x$ 
  by (cases x; cases y) (simp-all add: linear)
show  $-x = (\text{if } x = \text{bot} \text{ then top else bot})$ 
  by (cases x) (simp-all add: bot-extC-def top-extC-def)
show  $(1::'a \text{ extC}) = \text{top}$ 
  by (simp add: one-extC-def top-extC-def)
show  $x * y = x \sqcap y$ 
  by simp
show  $x^T = x$ 
  by simp
show  $x^* = \text{top}$ 
  by (simp add: top-extC-def)
qed

end

```

An example of a linear order is the set of real numbers. Any real number can be chosen as the constant.

```

instantiation real :: pointed-linorder
begin

```

```

instance ..

```

```

end

```

The following instance shows that any linear order with a constant forms a linearly ordered commutative semigroup with the alpha-median operation as aggregation. The alpha-median of two elements is the median of these elements and the given constant.

```

fun median3 :: 'a::ord  $\Rightarrow$  'a  $\Rightarrow$  'a  $\Rightarrow$  'a where
  median3 x y z =
    (if  $x \leq y \wedge y \leq z$  then y else
     if  $x \leq z \wedge z \leq y$  then z else

```



```

    if  $y \leq x \wedge x \leq z$  then  $x$  else
    if  $y \leq z \wedge z \leq x$  then  $z$  else
    if  $z \leq x \wedge x \leq y$  then  $x$  else  $y$ )

```

interpretation *alpha-median: linordered-ab-semigroup-add* **where** *plus = median3 const and less-eq = less-eq and less = less*

proof

```

    fix  $a\ b\ c :: 'a$ 
    show median3 const (median3 const  $a\ b$ )  $c = median3\ const\ a\ (median3\ const\ b\ c)$ 
    by (cases const  $\leq a$ ; cases const  $\leq b$ ; cases const  $\leq c$ ; cases  $a \leq b$ ; cases  $a \leq c$ ; cases  $b \leq c$ ) auto
    show median3 const  $a\ b = median3\ const\ b\ a$ 
    by (cases const  $\leq a$ ; cases const  $\leq b$ ; cases  $a \leq b$ ) auto
    assume  $a \leq b$ 
    thus median3 const  $c\ a \leq median3\ const\ c\ b$ 
    by (cases const  $\leq a$ ; cases const  $\leq b$ ; cases const  $\leq c$ ; cases  $a \leq c$ ; cases  $b \leq c$ ) auto
qed

```

5.7 Counting Aggregation

Any linear order extended by new least and greatest elements and a copy of the natural numbers forms a linear aggregation lattice where the aggregation counts non- \perp elements using the copy of the natural numbers.

datatype *'a extN =*

```

    Bot
  | Val 'a
  | N nat
  | Top

```

instantiation *extN :: (linorder) linear-aggregation-kleene-algebra*
begin

fun *plus-extN :: 'a extN \Rightarrow 'a extN \Rightarrow 'a extN* **where**

```

    plus-extN Bot Bot = N 0
  | plus-extN Bot (Val -) = N 1
  | plus-extN Bot (N y) = N y
  | plus-extN Bot Top = N 1
  | plus-extN (Val -) Bot = N 1
  | plus-extN (Val -) (Val -) = N 2
  | plus-extN (Val -) (N y) = N (y + 1)
  | plus-extN (Val -) Top = N 2
  | plus-extN (N x) Bot = N x
  | plus-extN (N x) (Val -) = N (x + 1)
  | plus-extN (N x) (N y) = N (x + y)
  | plus-extN (N x) Top = N (x + 1)
  | plus-extN Top Bot = N 1
  | plus-extN Top (Val -) = N 2

```

| *plus-extN* *Top* (*N* *y*) = *N* (*y* + 1)
 | *plus-extN* *Top* *Top* = *N* 2

fun *sup-extN* :: 'a *extN* ⇒ 'a *extN* ⇒ 'a *extN* **where**
sup-extN *Bot* *x* = *x*
 | *sup-extN* (*Val* *x*) *Bot* = *Val* *x*
 | *sup-extN* (*Val* *x*) (*Val* *y*) = *Val* (*max* *x* *y*)
 | *sup-extN* (*Val* -) (*N* *y*) = *N* *y*
 | *sup-extN* (*Val* -) *Top* = *Top*
 | *sup-extN* (*N* *x*) *Bot* = *N* *x*
 | *sup-extN* (*N* *x*) (*Val* -) = *N* *x*
 | *sup-extN* (*N* *x*) (*N* *y*) = *N* (*max* *x* *y*)
 | *sup-extN* (*N* -) *Top* = *Top*
 | *sup-extN* *Top* - = *Top*

fun *inf-extN* :: 'a *extN* ⇒ 'a *extN* ⇒ 'a *extN* **where**
inf-extN *Bot* - = *Bot*
 | *inf-extN* (*Val* -) *Bot* = *Bot*
 | *inf-extN* (*Val* *x*) (*Val* *y*) = *Val* (*min* *x* *y*)
 | *inf-extN* (*Val* *x*) (*N* -) = *Val* *x*
 | *inf-extN* (*Val* *x*) *Top* = *Val* *x*
 | *inf-extN* (*N* -) *Bot* = *Bot*
 | *inf-extN* (*N* -) (*Val* *y*) = *Val* *y*
 | *inf-extN* (*N* *x*) (*N* *y*) = *N* (*min* *x* *y*)
 | *inf-extN* (*N* *x*) *Top* = *N* *x*
 | *inf-extN* *Top* *y* = *y*

fun *times-extN* :: 'a *extN* ⇒ 'a *extN* ⇒ 'a *extN* **where** *times-extN* *x* *y* = *x* □ *y*

fun *uminus-extN* :: 'a *extN* ⇒ 'a *extN* **where**
uminus-extN *Bot* = *Top*
 | *uminus-extN* (*Val* -) = *Bot*
 | *uminus-extN* (*N* -) = *Bot*
 | *uminus-extN* *Top* = *Bot*

fun *star-extN* :: 'a *extN* ⇒ 'a *extN* **where** *star-extN* - = *Top*

fun *conv-extN* :: 'a *extN* ⇒ 'a *extN* **where** *conv-extN* *x* = *x*

definition *bot-extN* :: 'a *extN* **where** *bot-extN* ≡ *Bot*

definition *one-extN* :: 'a *extN* **where** *one-extN* ≡ *Top*

definition *top-extN* :: 'a *extN* **where** *top-extN* ≡ *Top*

fun *less-eq-extN* :: 'a *extN* ⇒ 'a *extN* ⇒ *bool* **where**
less-eq-extN *Bot* - = *True*
 | *less-eq-extN* (*Val* -) *Bot* = *False*
 | *less-eq-extN* (*Val* *x*) (*Val* *y*) = (*x* ≤ *y*)
 | *less-eq-extN* (*Val* -) (*N* -) = *True*
 | *less-eq-extN* (*Val* -) *Top* = *True*

```

| less-eq-extN (N -) Bot = False
| less-eq-extN (N -) (Val -) = False
| less-eq-extN (N x) (N y) = (x ≤ y)
| less-eq-extN (N -) Top = True
| less-eq-extN Top Bot = False
| less-eq-extN Top (Val -) = False
| less-eq-extN Top (N -) = False
| less-eq-extN Top Top = True

```

fun less-extN :: 'a extN ⇒ 'a extN ⇒ bool **where** less-extN x y = (x ≤ y ∧ ¬ y ≤ x)

instance

proof

```

fix x y z :: 'a extN
show (x + y) + z = x + (y + z)
  by (cases x; cases y; cases z) simp-all
show x + y = y + x
  by (cases x; cases y) simp-all
show (x < y) = (x ≤ y ∧ ¬ y ≤ x)
  by simp
show x ≤ x
  by (cases x) simp-all
show x ≤ y ⇒ y ≤ z ⇒ x ≤ z
  by (cases x; cases y; cases z) simp-all
show x ≤ y ⇒ y ≤ x ⇒ x = y
  by (cases x; cases y) simp-all
show x ⊓ y ≤ x
  by (cases x; cases y) simp-all
show x ⊓ y ≤ y
  by (cases x; cases y) simp-all
show x ≤ y ⇒ x ≤ z ⇒ x ≤ y ⊓ z
  by (cases x; cases y; cases z) simp-all
show x ≤ x ⊔ y
  by (cases x; cases y) simp-all
show y ≤ x ⊔ y
  by (cases x; cases y) simp-all
show y ≤ x ⇒ z ≤ x ⇒ y ⊔ z ≤ x
  by (cases x; cases y; cases z) simp-all
show bot ≤ x
  by (simp add: bot-extN-def)
show x ≤ top
  by (cases x) (simp-all add: top-extN-def)
show x ≠ bot ∧ x + bot ≤ y + bot ⇒ x + z ≤ y + z
  by (cases x; cases y; cases z) (simp-all add: bot-extN-def)
show x + y + bot = x + y
  by (cases x; cases y) (simp-all add: bot-extN-def)
show x + y = bot ⇒ x = bot
  by (cases x; cases y) (simp-all add: bot-extN-def)

```

```

show  $x \leq y \vee y \leq x$ 
  by (cases x; cases y) (simp-all add: linear)
show  $\neg x = (\text{if } x = \text{bot then top else bot})$ 
  by (cases x) (simp-all add: bot-extN-def top-extN-def)
show  $(1::'a \text{ extN}) = \text{top}$ 
  by (simp add: one-extN-def top-extN-def)
show  $x * y = x \sqcap y$ 
  by simp
show  $x^T = x$ 
  by simp
show  $x^* = \text{top}$ 
  by (simp add: top-extN-def)
qed

end

end

```

References

- [1] W. Guttman. Relation-algebraic verification of Prim’s minimum spanning tree algorithm. In A. Sampaio and F. Wang, editors, *Theoretical Aspects of Computing – ICTAC 2016*, volume 9965 of *Lecture Notes in Computer Science*, pages 51–68. Springer, 2016.
- [2] W. Guttman. Stone-Kleene relation algebras. *Archive of Formal Proofs*, 2017.
- [3] W. Guttman. Stone relation algebras. In P. Höfner, D. Pous, and G. Struth, editors, *Relational and Algebraic Methods in Computer Science*, volume 10226 of *Lecture Notes in Computer Science*, pages 127–143. Springer, 2017.
- [4] W. Guttman. An algebraic framework for minimum spanning tree problems. *Theoretical Computer Science*, 2018. <https://doi.org/10.1016/j.tcs.2018.04.012>.
- [5] W. Guttman. Verifying minimum spanning tree algorithms with Stone relation algebras. *Journal of Logical and Algebraic Methods in Programming*, 2018. <https://doi.org/10.1016/j.jlamp.2018.09.005>.
- [6] W. Guttman and N. Robinson-O’Brien. Relational minimum spanning tree algorithms. *Archive of Formal Proofs*, 2020.