

# Arrow and Gibbard-Satterthwaite

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## Abstract

This article formalizes two proofs of Arrow's impossibility theorem due to Geanakoplos and derives the Gibbard-Satterthwaite theorem as a corollary. One formalization is based on utility functions, the other one on strict partial orders.

For an article about these proofs see <http://www.in.tum.de/~nipkow/pubs/arrow.pdf>.

## 1 Arrow's Theorem for Utility Functions

**theory** *Arrow-Utility* **imports** *Complex-Main*  
**begin**

This theory formalizes the first proof due to Geanakoplos [1]. In contrast to the standard model of preferences as linear orders, we model preferences as *utility functions* mapping each alternative to a real number. The type of alternatives and voters is assumed to be finite.

**typedecl** *alt*  
**typedecl** *indi*

**axiomatization where**

*alt3*:  $\exists a b c :: alt. distinct[a,b,c]$  **and**  
*finite-alt*: *finite*(UNIV:: *alt set*) **and**

*finite-indi*: *finite*(UNIV:: *indi set*)

**lemma** *third-alt*:  $a \neq b \implies \exists c :: alt. distinct[a,b,c]$   
**using** *alt3* **by** *simpmetis*

**lemma** *alt2*:  $\exists b :: alt. b \neq a$   
**using** *alt3* **by** *simpmetis*

**type-synonym** *pref* = *alt*  $\Rightarrow$  *real*  
**type-synonym** *prof* = *indi*  $\Rightarrow$  *pref*

**definition**

$top :: pref \Rightarrow alt \Rightarrow bool$  (**infixr**  $<\cdot 60$ ) **where**  
 $p <\cdot b \equiv \forall a. a \neq b \longrightarrow p a < p b$

**definition**

$bot :: alt \Rightarrow pref \Rightarrow bool$  (**infixr**  $\cdot < 60$ ) **where**  
 $b \cdot < p \equiv \forall a. a \neq b \longrightarrow p b < p a$

**definition**

$extreme :: pref \Rightarrow alt \Rightarrow bool$  **where**  
 $extreme p b \equiv b \cdot < p \vee p <\cdot b$

**abbreviation**

$Extreme P b == \forall i. extreme (P i) b$

**lemma**  $[simp]: r <= s \Longrightarrow r < s+(1::real)$

**by**  $arith$

**lemma**  $[simp]: r < s \Longrightarrow r < s+(1::real)$

**by**  $arith$

**lemma**  $[simp]: r <= s \Longrightarrow \neg s+(1::real) < r$

**by**  $arith$

**lemma**  $[simp]: (r < s-(1::real)) = (r+1 < s)$

**by**  $arith$

**lemma**  $[simp]: (s-(1::real) < r) = (s < r+1)$

**by**  $arith$

**lemma**  $less-if-bot[simp]: [ b \cdot < p; x \neq b ] \Longrightarrow p b < p x$   
**by**  $(simp\ add:bot-def)$

**lemma**  $[simp]: [ p <\cdot b; x \neq b ] \Longrightarrow p x < p b$   
**by**  $(simp\ add:top-def)$

**lemma**  $[simp]:$  **assumes**  $top: p <\cdot b$  **shows**  $\neg p b < p c$   
**proof**  $(cases)$

**assume**  $b = c$  **thus**  $?thesis$  **by**  $simp$

**next**

**assume**  $b \neq c$

**with**  $top$  **have**  $p c < p b$  **by**  $(simp\ add:eq-sym-conv)$

**thus**  $?thesis$  **by**  $simp$

**qed**

**lemma**  $not-less-if-bot[simp]:$

**assumes**  $bot: b \cdot < p$  **shows**  $\neg p c < p b$

**proof**  $(cases)$

**assume**  $b = c$  **thus**  $?thesis$  **by**  $simp$

**next**

**assume**  $b \neq c$

**with**  $bot$  **have**  $p b < p c$  **by**  $(simp\ add:eq-sym-conv)$

**thus**  $?thesis$  **by**  $simp$

**qed**

**lemma** *top-impl-not-bot*[simp]:  $p < \cdot b \implies \neg b \cdot < p$   
**by**(*unfold bot-def, simp add:alt2*)

**lemma** [simp]: *extreme*  $p b \implies (\neg p < \cdot b) = (b \cdot < p)$   
**apply**(*unfold extreme-def*)  
**apply**(*fastforce dest:top-impl-not-bot*)  
**done**

**lemma** [simp]: *extreme*  $p b \implies (\neg b \cdot < p) = (p < \cdot b)$   
**apply**(*unfold extreme-def*)  
**apply**(*fastforce dest:top-impl-not-bot*)  
**done**

Auxiliary construction to hide details of preference model.

**definition**

*mktop* ::  $pref \Rightarrow alt \Rightarrow pref$  **where**  
*mktop*  $p b \equiv p(b := Max(range p) + 1)$

**definition**

*mkbob* ::  $pref \Rightarrow alt \Rightarrow pref$  **where**  
*mkbob*  $p b \equiv p(b := Min(range p) - 1)$

**definition**

*between* ::  $pref \Rightarrow alt \Rightarrow alt \Rightarrow alt \Rightarrow pref$  **where**  
*between*  $p a b c \equiv p(b := (p a + p c)/2)$

To make things simpler:

**declare** *between-def*[simp]

**lemma** [simp]:  $a \neq b \implies mktop p b a = p a$   
**by**(*simp add:mktop-def*)

**lemma** [simp]:  $a \neq b \implies mkbob p b a = p a$   
**by**(*simp add:mkbob-def*)

**lemma** [simp]:  $a \neq b \implies p a < mktop p b b$   
**by**(*simp add:mktop-def finite-alt*)

**lemma** [simp]:  $a \neq b \implies mkbob p b b < p a$   
**by**(*simp add:mkbob-def finite-alt*)

**lemma** [simp]:  $mktop p b < \cdot b$   
**by**(*simp add:mktop-def top-def finite-alt*)

**lemma** [simp]:  $\neg b \cdot < mktop p b$   
**by**(*simp add:mktop-def bot-def alt2 finite-alt*)

**lemma** [simp]:  $a \neq b \implies \neg P p a < mkb\text{ot } (P p) b b$   
**proof** (simp add:mkb\text{ot-def finite-alt)  
 have  $\neg P p a + 1 < P p a$  **by** simp  
 thus  $\exists x. \neg P p a + 1 < P p x$  ..  
**qed**

The proof starts here.

**locale** arrow =  
**fixes**  $F :: \text{prof} \Rightarrow \text{pref}$   
**assumes** unanimity:  $(\bigwedge i. P i a < P i b) \implies F P a < F P b$   
**and** IIA:  
 $(\bigwedge i. (P i a < P i b) = (P' i a < P' i b)) \implies$   
 $(F P a < F P b) = (F P' a < F P' b)$   
**begin**

**lemmas** IIA' = IIA[THEN iffD1]

**definition**

$\text{dictates} :: \text{indi} \Rightarrow \text{alt} \Rightarrow \text{alt} \Rightarrow \text{bool } (- \text{dictates } - < -)$  **where**  
 $(i \text{dictates } a < b) \equiv \forall P. P i a < P i b \longrightarrow F P a < F P b$

**definition**

$\text{dictates2} :: \text{indi} \Rightarrow \text{alt} \Rightarrow \text{alt} \Rightarrow \text{bool } (- \text{dictates } -, -)$  **where**  
 $(i \text{dictates } a, b) \equiv (i \text{dictates } a < b) \wedge (i \text{dictates } b < a)$

**definition**

$\text{dictatesx} :: \text{indi} \Rightarrow \text{alt} \Rightarrow \text{bool } (- \text{dictates}'\text{-except } -)$  **where**  
 $(i \text{dictates}\text{-except } c) \equiv \forall a b. c \notin \{a, b\} \longrightarrow (i \text{dictates } a < b)$

**definition**

$\text{dictator} :: \text{indi} \Rightarrow \text{bool}$  **where**  
 $\text{dictator } i \equiv \forall a b. (i \text{dictates } a < b)$

**definition**

$\text{pivotal} :: \text{indi} \Rightarrow \text{alt} \Rightarrow \text{bool}$  **where**  
 $\text{pivotal } i b \equiv$   
 $\exists P. \text{Extreme } P b \wedge b \cdot < P i \wedge b \cdot < F P \wedge$   
 $F (P(i := mktop (P i) b)) < \cdot b$

**lemma** all-top[simp]:  $\forall i. P i < \cdot b \implies F P < \cdot b$   
**by** (unfold top-def) (simp add: unanimity)

**lemma** not-extreme:

**assumes** nex:  $\neg \text{extreme } p b$   
**shows**  $\exists a c. \text{distinct}[a, b, c] \wedge \neg p a < p b \wedge \neg p b < p c$   
**proof** –  
**obtain**  $a c$  **where**  $abc: a \neq b \wedge \neg p a < p b \wedge b \neq c \wedge \neg p b < p c$   
**using** nex **by** (unfold extreme-def top-def bot-def) fastforce  
**show** ?thesis  
**proof** (cases  $a = c$ )  
 assume  $a \neq c$  **thus** ?thesis **using** abc **by** simp blast  
**next**

```

assume ac:  $a = c$ 
obtain d where  $d$ : distinct[ $a, b, d$ ] using abc third-alt by blast
show ?thesis
proof (cases  $p\ b < p\ d$ )
  case False thus ?thesis using abc d by blast
next
  case True
  hence db:  $\neg p\ d < p\ b$  by arith
  from d have distinct[ $d, b, c$ ] by(simp add:ac eq-sym-conv)
  thus ?thesis using abc db by blast
qed
qed
qed

```

**lemma** *extremal*:

```

assumes extremes: Extreme  $P\ b$  shows extreme ( $F\ P$ )  $b$ 
proof (rule ccontr)
assume nec:  $\neg$  extreme ( $F\ P$ )  $b$ 
hence  $\exists a\ c$ . distinct[ $a, b, c$ ]  $\wedge \neg F\ P\ a < F\ P\ b \wedge \neg F\ P\ b < F\ P\ c$ 
  by(rule not-extreme)
then obtain  $a\ c$  where  $d$ : distinct[ $a, b, c$ ] and
   $ab$ :  $\neg F\ P\ a < F\ P\ b$  and  $bc$ :  $\neg F\ P\ b < F\ P\ c$  by blast
let  $?P = \lambda i$ . if  $P\ i < \cdot\ b$  then between ( $P\ i$ )  $a\ c\ b$ 
  else ( $P\ i$ )( $c := P\ i\ a + 1$ )
have  $\neg F\ ?P\ a < F\ ?P\ b$ 
  using extremes d by(simp add:IIA[of - - - P] ab)
moreover have  $\neg F\ ?P\ b < F\ ?P\ c$ 
  using extremes d by(simp add:IIA[of - - - P] bc eq-sym-conv)
moreover have  $F\ ?P\ a < F\ ?P\ c$  by(rule unanimity)(insert d, simp)
ultimately show False by arith
qed

```

**lemma** *pivotal-ind*: **assumes** *fin*: *finite*  $D$

```

shows  $\bigwedge P$ .  $\llbracket D = \{i. b \cdot < P\ i\}; \text{Extreme } P\ b; b \cdot < F\ P \rrbracket$ 
   $\implies \exists i$ . pivotal  $i\ b$  (is  $\bigwedge P$ .  $?D\ D\ P \implies ?E\ P \implies ?B\ P \implies -$ )
using fin
proof (induct)
  case (empty  $P$ )
  from empty(1,2) have  $\forall i$ .  $P\ i < \cdot\ b$  by simp
  hence  $F\ P < \cdot\ b$  by simp
  hence False using empty by(blast dest:top-impl-not-bot)
  thus ?case ..
next
  fix  $D\ i\ P$ 
  assume IH:  $\bigwedge P$ .  $?D\ D\ P \implies ?E\ P \implies ?B\ P \implies \exists i$ . pivotal  $i\ b$ 
  and  $?E\ P$  and  $?B\ P$  and insert: insert  $i\ D = \{i. b \cdot < P\ i\}$  and  $i \notin D$ 
  from insert have  $b \cdot < P\ i$  by blast
  let  $?P = P(i := \text{mktop } (P\ i)\ b)$ 

```

```

show  $\exists i. \text{pivotal } i \ b$ 
proof (cases  $F \ ?P \ < \cdot \ b$ )
  case True
  have  $\text{pivotal } i \ b$ 
  proof -
    from  $\langle ?E \ P \rangle \ \langle ?B \ P \rangle \ \langle b \cdot < P \ i \rangle \ \text{True}$ 
    show  $?thesis$  by (unfold  $\text{pivotal-def}$ , blast)
  qed
  thus  $?thesis \ ..$ 
next
case False
have  $D = \{i. b \cdot < ?P \ i\}$ 
  by (rule  $\text{set-eqI}$ ) (simp add:  $\langle i \notin D \rangle$ , insert insert, blast)
moreover have  $\text{Extreme } ?P \ b$ 
  using  $\langle ?E \ P \rangle$  by (simp add:  $\text{extreme-def}$ )
moreover have  $b \cdot < F \ ?P$ 
  using  $\text{extremal}[OF \ \langle \text{Extreme } ?P \ b \rangle] \ \text{False}$  by (simp del:  $\text{fun-upd-apply}$ )
ultimately show  $?thesis$  by (rule IH)
qed
qed

```

```

lemma  $\text{pivotal-exists}$ :  $\exists i. \text{pivotal } i \ b$ 
proof -
  let  $?P = (\lambda a. \text{if } a=b \text{ then } 0 \ \text{else } 1)::\text{prof}$ 
  have  $\text{Extreme } ?P \ b$  by (simp add:  $\text{extreme-def bot-def}$ )
  moreover have  $b \cdot < F \ ?P$ 
    by (simp add:  $\text{bot-def unanimity del: less-if-bot not-less-if-bot}$ )
  ultimately show  $\exists i. \text{pivotal } i \ b$ 
    by (rule  $\text{pivotal-ind}[OF \ \text{finite-subset}[OF \ \text{subset-UNIV finite-indi}] \ \text{refl}]$ )
qed

```

```

lemma  $\text{pivotal-xdictates}$ : assumes  $\text{pivo}: \text{pivotal } i \ b$ 
shows  $i \ \text{dictates-except } b$ 
proof -
  have  $\bigwedge a \ c. \llbracket a \neq b; b \neq c \rrbracket \implies i \ \text{dictates } a < c$ 
  proof (unfold  $\text{dictates-def}$ , intro  $\text{allI impI}$ )
    fix  $a \ c$  and  $P::\text{prof}$ 
    assume  $abc: a \neq b \ b \neq c$  and
       $ac: P \ i \ a < P \ i \ c$ 
    show  $F \ P \ a < F \ P \ c$ 
    proof -
      obtain  $P1 \ P2$  where
         $\text{Extreme } P1 \ b$  and  $b \cdot < F \ P1$  and  $b \cdot < P1 \ i$  and  $F \ P2 < \cdot \ b$  and
        [simp]:  $P2 = P1(i := \text{mktop } (P1 \ i) \ b)$ 
      using  $\text{pivo}$  by (unfold  $\text{pivotal-def}$ ) fast
      let  $?P = \lambda j. \text{if } j=i \ \text{then between } (P \ j) \ a \ b \ c$ 
        else if  $P1 \ j < \cdot \ b$  then  $\text{mktop } (P \ j) \ b$  else  $\text{mkbot } (P \ j) \ b$ 
      have  $\text{eq}: (F \ P \ a < F \ P \ c) = (F \ ?P \ a < F \ ?P \ c)$ 

```

```

    using abc by - (rule IIA, auto)
  have F ?P a < F ?P b
  proof (rule IIA^)
    fix j show (P2 j a < P2 j b) = (?P j a < ?P j b)
      using ⟨Extreme P1 b⟩ by(simp add: ac)
  next
    show F P2 a < F P2 b
      using ⟨F P2 <· b⟩ abc by(simp add: eq-sym-conv)
  qed
  also have ... < F ?P c
  proof (rule IIA^)
    fix j show (P1 j b < P1 j c) = (?P j b < ?P j c)
      using ⟨Extreme P1 b⟩ ⟨b < P1 i⟩ by(simp add: ac)
  next
    show F P1 b < F P1 c
      using ⟨b < F P1⟩ abc by(simp add: eq-sym-conv)
  qed
  finally show ?thesis by(simp add:eq)
qed
qed
thus ?thesis by(unfold dictatesx-def) fast
qed

```

lemma *pivotal-is-dictator*:

```

  assumes pivo: pivotal i b and ab: a ≠ b and d: j dictates a,b
  shows i = j
  proof (rule ccontr)
    assume pd: i ≠ j
    obtain P1 P2 where Extreme P1 b and b < F P1 and F P2 <· b and
      P2: P2 = P1(i := mktop (P1 i) b)
      using pivo by (unfold pivotal-def) fast
    have ~ (P1 j a < P1 j b) (is ~ ?ab)
    proof
      assume ?ab
      hence F P1 a < F P1 b using d by(simp add: dictates-def dictates2-def)
      with ⟨b < F P1⟩ show False by simp
    qed
    hence P1 j b < P1 j a using ⟨Extreme P1 b⟩[THEN spec, of j] ab
      unfolding extreme-def top-def bot-def by metis
    hence P2 j b < P2 j a using pd by (simp add:P2)
    hence F P2 b < F P2 a using d by(simp add: dictates-def dictates2-def)
    with ⟨F P2 <· b⟩ show False by simp
  qed

```

theorem *dictator*:  $\exists i$ . dictator i

proof –

```

  from pivotal-exists[of b] obtain i where pivo: pivotal i b ..
  { fix a assume neq: a ≠ b have i dictates a,b

```

```

proof –
  obtain  $c$  where  $dist: distinct[a,b,c]$ 
    using  $neq\ third\text{-}alt$  by  $blast$ 
  obtain  $j$  where  $pivotal\ j\ c$  using  $pivotal\text{-}exists$  by  $fast$ 
  hence  $j\ dictates\text{-}except\ c$  by( $rule\ pivotal\text{-}xdictates$ )
  hence  $b: j\ dictates\ a,b$ 
    using  $dist$  by( $simp\ add:dictatesx\text{-}def\ dictates2\text{-}def\ eq\text{-}sym\text{-}conv$ )
  with  $pivo\ neq$  have  $i = j$  by( $rule\ pivotal\text{-}is\text{-}dictator$ )
  thus  $?thesis$  using  $b$  by  $simp$ 
qed
}
with  $pivotal\text{-}xdictates[OF\ pivo]$  have  $dictator\ i$ 
  by( $simp\ add: dictates\text{-}def\ dictatesx\text{-}def\ dictates2\text{-}def\ dictator\text{-}def$ )
  ( $metis\ less\text{-}le$ )
thus  $?thesis\ ..$ 
qed

end

end

```

## 2 Arrow’s Theorem for Strict Linear Orders

```

theory Arrow-Order imports Main HOL-Library.FuncSet
begin

```

This theory formalizes the third proof due to Geanakoplos [1]. Preferences are modeled as strict linear orderings. The set of alternatives need not be finite.

Individuals are assumed to be finite but are not a priori identified with an initial segment of the naturals. In retrospect this generality appears gratuitous and complicates some of the low-level reasoning where we use a bijection with such an initial segment.

```

typedecl  $alt$ 
typedecl  $indi$ 

```

```

abbreviation  $I == (UNIV::indi\ set)$ 

```

```

axiomatization where
   $alt3: \exists a\ b\ c::alt.\ distinct[a,b,c]$  and
   $finite\text{-}indi: finite\ I$ 

```

```

abbreviation  $N == card\ I$ 

```

```

lemma  $third\text{-}alt: a \neq b \implies \exists c::alt.\ distinct[a,b,c]$ 
using  $alt3$  by  $simp\ metis$ 

```

```

lemma  $alt2: \exists b::alt.\ b \neq a$ 

```



**using** *alt3* **by** *simp metis*

**type-synonym** *pref* = (*alt* \* *alt*)*set*

**definition** *Lin* == {*L*::*pref. strict-linear-order L*}

**lemmas** *slo-defs* = *Lin-def strict-linear-order-on-def total-on-def irrefl-def*

**lemma** *notin-Lin-iff*:  $L : Lin \implies x \neq y \implies (x,y) \notin L \iff (y,x) : L$

**apply** (*auto simp add: slo-defs*)

**apply** (*metis trans-def*)

**done**

**lemma** *converse-in-Lin[simp]*:  $L^{-1} : Lin \iff L : Lin$

**apply** (*simp add: slo-defs*)

**apply** *blast*

**done**

**lemma** *Lin-irrefl*:  $L : Lin \implies (a,b) : L \implies (b,a) : L \implies False$

**by** (*simp add: slo-defs*) (*metis trans-def*)

**corollary** *linear-alt*:  $\exists L :: pref. L : Lin$

**using** *well-order-on* [**where** '*a* = *alt*, of *UNIV*]

**apply** (*auto simp: well-order-on-def Lin-def*)

**apply** (*metis strict-linear-order-on-diff-Id*)

**done**

**abbreviation**

*rem* :: *pref*  $\implies$  *alt*  $\implies$  *pref* **where**

*rem L a*  $\equiv$  {(*x,y*). (*x,y*)  $\in L \wedge x \neq a \wedge y \neq a$ }

**definition**

*mktop* :: *pref*  $\implies$  *alt*  $\implies$  *pref* **where**

*mktop L b*  $\equiv$  *rem L b*  $\cup$  {(*x,b*) | *x. x*  $\neq b$ }

**definition**

*mkbot* :: *pref*  $\implies$  *alt*  $\implies$  *pref* **where**

*mkbot L b*  $\equiv$  *rem L b*  $\cup$  {(*b,y*) | *y. y*  $\neq b$ }

**definition**

*below* :: *pref*  $\implies$  *alt*  $\implies$  *alt*  $\implies$  *pref* **where**

*below L a b*  $\equiv$  *rem L a*  $\cup$

{(*a,b*)}  $\cup$  {(*x,a*) | *x. (x,b) : L  $\wedge x \neq a$* }  $\cup$  {(*a,y*) | *y. (b,y) : L  $\wedge y \neq a$* }

**definition**

*above* :: *pref*  $\implies$  *alt*  $\implies$  *alt*  $\implies$  *pref* **where**

*above L a b*  $\equiv$  *rem L b*  $\cup$

{(*a,b*)}  $\cup$  {(*x,b*) | *x. (x,a) : L  $\wedge x \neq b$* }  $\cup$  {(*b,y*) | *y. (a,y) : L  $\wedge y \neq b$* }

**lemma** *in-mktop*:  $(x,y) \in mktop L z \iff x \neq z \wedge (\text{if } y=z \text{ then } x \neq y \text{ else } (x,y) \in L)$

**by** (*auto simp: mktop-def*)

**lemma** *in-mkbot*:  $(x,y) \in mkbot L z \iff y \neq z \wedge (\text{if } x=z \text{ then } x \neq y \text{ else } (x,y) \in L)$

**by**(*auto simp:mkbot-def*)

**lemma** *in-above*:  $a \neq b \implies L:Lin \implies$   
 $(x,y) : \text{above } L \ a \ b \longleftrightarrow x \neq y \wedge$   
 $(\text{if } x=b \text{ then } (a,y) : L \text{ else}$   
 $\text{if } y=b \text{ then } x=a \mid (x,a) : L \text{ else } (x,y) : L)$   
**by**(*auto simp:above-def slo-defs*)

**lemma** *in-below*:  $a \neq b \implies L:Lin \implies$   
 $(x,y) : \text{below } L \ a \ b \longleftrightarrow x \neq y \wedge$   
 $(\text{if } y=a \text{ then } (x,b) : L \text{ else}$   
 $\text{if } x=a \text{ then } y=b \mid (b,y) : L \text{ else } (x,y) : L)$   
**by**(*auto simp:below-def slo-defs*)

**declare** [[*simp-depth-limit* = 2]]

**lemma** *mktop-Lin*:  $L : Lin \implies \text{mktop } L \ x : Lin$   
**by**(*auto simp add:slo-defs mktop-def trans-def*)  
**lemma** *mkbot-Lin*:  $L : Lin \implies \text{mkbot } L \ x : Lin$   
**by**(*auto simp add:slo-defs trans-def mkbot-def*)

**lemma** *below-Lin*:  $x \neq y \implies L : Lin \implies \text{below } L \ x \ y : Lin$   
**unfolding** *slo-defs below-def trans-def*  
**apply**(*simp*)  
**apply** *blast*  
**done**

**lemma** *above-Lin*:  $x \neq y \implies L : Lin \implies \text{above } L \ x \ y : Lin$   
**unfolding** *slo-defs above-def trans-def*  
**apply**(*simp*)  
**apply** *blast*  
**done**

**declare** [[*simp-depth-limit* = 50]]

**abbreviation** *lessLin* ::  $\text{alt} \Rightarrow \text{pref} \Rightarrow \text{alt} \Rightarrow \text{bool} \ ((- <_{-} -) [51, 51] 50)$   
**where**  $a <_L b == (a,b) : L$

**definition** *Prof* =  $I \rightarrow Lin$

**abbreviation** *SWF* ==  $Prof \rightarrow Lin$

**definition** *unanimity*  $F == \forall P \in Prof. \forall a \ b. (\forall i. a <_P i \ b) \longrightarrow a <_F P \ b$

**definition** *IIA*  $F == \forall P \in Prof. \forall P' \in Prof. \forall a \ b.$   
 $(\forall i. a <_P i \ b \longleftrightarrow a <_{P'} i \ b) \longrightarrow (a <_F P \ b \longleftrightarrow a <_F P' \ b)$

**definition** *dictator*  $F \ i == \forall P \in Prof. F \ P = P \ i$

```

lemma dictatorI:  $F : SWF \implies$ 
   $\forall P \in Prof. \forall a b. a \neq b \implies (a,b) : P i \implies (a,b) : F P \implies$  dictator  $F i$ 
apply(simp add:dictator-def Prof-def Pi-def Lin-def strict-linear-order-on-def)
apply safe
apply(erule-tac x=P in allE)
apply(erule-tac x=P in allE)
apply(simp add:total-on-def irrefl-def)
apply (metis trans-def)
apply (metis irrefl-def)
done

```

```

lemma const-Lin-Prof:  $L:Lin \implies (\%p. L) : Prof$ 
by(simp add:Prof-def Pi-def)

```

```

lemma complete-Lin: assumes  $a \neq b$  shows  $\exists L \in Lin. (a,b) : L$ 
proof –
  from linear-alt obtain  $R$  where  $R:Lin$  by auto
  thus ?thesis by (metis assms in-mkbot mkbot-Lin)
qed

```

```

declare Let-def[simp]

```

```

theorem Arrow: assumes  $F : SWF$  and  $u$ : unanimity  $F$  and IIA  $F$ 
shows  $\exists i. dictator F i$ 
proof –
  { fix  $a b a' b'$  and  $P P'$ 
    assume  $d1: a \neq b a' \neq b'$  and  $d2: a \neq b' b \neq a'$  and
       $P : Prof P' : Prof$  and  $1: \forall i. (a,b) : P i \longleftrightarrow (a',b') : P' i$ 
    assume  $(a,b) : F P$ 
    define  $Q$  where
       $Q i = (let L = (if a=a' then P i else below (P i) a')$ 
         $in if b=b' then L else above L b b')$  for  $i$ 
    have  $Q : Prof$  using  $\langle P : Prof \rangle$ 
      by(simp add:Q-def Prof-def Pi-def above-Lin below-Lin)
    hence  $F Q : Lin$  using  $\langle F : SWF \rangle$  by(simp add:Pi-def)
    have  $\forall i. (a,b) : P i \longleftrightarrow (a,b) : Q i$  using  $d1 d2 \langle P : Prof \rangle$ 
      by(simp add:in-above in-below Q-def Prof-def Pi-def below-Lin)
    hence  $(a,b) : F Q$  using  $\langle (a,b) : F P \rangle \langle IIA F \rangle \langle P:Prof \rangle \langle Q : Prof \rangle$ 
      unfolding IIA-def by blast
    moreover
    { assume  $a \neq a'$ 
      hence  $!!i. (a',a) : Q i$  using  $d1 d2 \langle P : Prof \rangle$ 
        by(simp add:in-above in-below Q-def Prof-def Pi-def below-Lin)
      hence  $(a',a) : F Q$  using  $u \langle Q : Prof \rangle$  by(simp add:unanimity-def)
    } moreover
    { assume  $b \neq b'$ 
      hence  $!!i. (b,b') : Q i$  using  $d1 d2 \langle P : Prof \rangle$ 
        by(simp add:in-above in-below Q-def Prof-def Pi-def below-Lin)
      hence  $(b,b') : F Q$  using  $u \langle Q : Prof \rangle$  by(simp add:unanimity-def)
    }
  }

```

```

}
ultimately have (a',b') : F Q using ⟨F Q : Lin⟩
  unfolding slo-defs trans-def
  by safe metis
moreover
have ∀ i. (a',b') : Q i ⟷ (a',b') : P' i using d1 d2 ⟨P : Prof⟩ 1
  by(simp add:Q-def in-below in-above Prof-def Pi-def below-Lin) blast
ultimately have (a',b') : F P'
  using ⟨IIA F⟩ ⟨P' : Prof⟩ ⟨Q : Prof⟩ unfolding IIA-def by blast
} note 1 = this
{ fix a b a' b' and P P'
  assume a≠b a'≠b' a≠b' b≠a' P : Prof P' : Prof
    ∀ i. (a,b) : P i ⟷ (a',b') : P' i
  hence (a,b) : F P ⟷ (a',b') : F P' using 1 by blast
} note 2 = this
{ fix a b P P'
  assume a≠b P : Prof P' : Prof and
    iff: ∀ i. (a,b) : P i ⟷ (b,a) : P' i
  from ⟨a≠b⟩ obtain c where dist: distinct[a,b,c] using third-alt by metis
  let ?Q = %p. below (P p) c b
  let ?R = %p. below (?Q p) b a
  let ?S = %p. below (?R p) a c
  have ?Q : Prof using ⟨P : Prof⟩ dist
    by(auto simp add:Prof-def Pi-def below-Lin)
  hence ?R : Prof using dist by(auto simp add:Prof-def Pi-def below-Lin)
  hence ?S : Prof using dist by(auto simp add:Prof-def Pi-def below-Lin)
  have ∀ i. (a,b) : P i ⟷ (a,c) : ?Q i using ⟨P : Prof⟩ dist
    by(auto simp add:in-below Prof-def Pi-def)
  hence ab: (a,b) : F P ⟷ (a,c) : F ?Q
    using 2 ⟨P : Prof⟩ ⟨?Q : Prof⟩ dist[simplified] by (blast)
  have ∀ i. (a,c) : ?Q i ⟷ (b,c) : ?R i using ⟨P : Prof⟩ dist
    by(auto simp add:in-below Prof-def Pi-def below-Lin)
  hence ac: (a,c) : F ?Q ⟷ (b,c) : F ?R
    using 2 ⟨?Q : Prof⟩ ⟨?R : Prof⟩ dist[simplified] by (blast)
  have ∀ i. (b,c) : ?R i ⟷ (b,a) : ?S i using ⟨P : Prof⟩ dist
    by(auto simp add:in-below Prof-def Pi-def below-Lin)
  hence bc: (b,c) : F ?R ⟷ (b,a) : F ?S
    using ⟨?R : Prof⟩ ⟨?S : Prof⟩ dist[simplified] 2
  apply –
  apply(rule 2)
  by fast+
  have ∀ i. (b,a) : ?S i ⟷ (a,b) : P i using ⟨P : Prof⟩ dist
    by(auto simp add:in-below Prof-def Pi-def below-Lin)
  hence ∀ i. (b,a) : ?S i ⟷ (b,a) : P' i using iff by blast
  hence ba: (b,a) : F ?S ⟷ (b,a) : F P'
    using ⟨IIA F⟩ ⟨P' : Prof⟩ ⟨?S : Prof⟩ unfolding IIA-def by fast
  from ab ac bc ba have (a,b) : F P ⟷ (b,a) : F P' by simp
} note 3 = this
{ fix a b c P P'

```

```

assume A:  $a \neq b \ b \neq c \ a \neq c \ P : \text{Prof} \ P' : \text{Prof}$  and
  iff:  $\forall i. (a,b) : P \ i \longleftrightarrow (b,c) : P' \ i$ 
hence  $\forall i. (b,a) : (\text{converse } o \ P) \ i \longleftrightarrow (b,c) : P' \ i$  by simp
moreover have  $cP: \text{converse } o \ P : \text{Prof}$ 
  using  $\langle P:\text{Prof} \rangle$  by(simp add:Prof-def Pi-def)
ultimately have  $(b,a) : F(\text{converse } o \ P) \longleftrightarrow (b,c) : F \ P'$  using A 2
  by metis
moreover have  $(a,b) : F \ P \longleftrightarrow (b,a) : F(\text{converse } o \ P)$ 
  by (rule 3[OF  $\langle a \neq b \rangle \langle P:\text{Prof} \rangle \ cP]$  simp)
ultimately have  $(a,b) : F \ P \longleftrightarrow (b,c) : F \ P'$  by blast
} note 4 = this
{ fix a b a' b' :: alt and P P'
  assume A:  $a \neq b \ a' \neq b' \ P : \text{Prof} \ P' : \text{Prof}$ 
     $\forall i. (a,b) : P \ i \longleftrightarrow (a',b') : P' \ i$ 
  have  $(a,b) : F \ P \longleftrightarrow (a',b') : F \ P'$ 
proof -
  { assume  $a \neq b' \ \& \ b \neq a'$  hence ?thesis using 2 A by blast }
  moreover
  { assume  $a = b' \ \& \ b \neq a'$  hence ?thesis using 4 A by blast }
  moreover
  { assume  $a \neq b' \ \& \ b = a'$  hence ?thesis using 4 A by blast }
  moreover
  { assume  $a = b' \ \& \ b = a'$  hence ?thesis using 3 A by blast }
  ultimately show ?thesis by blast
}
qed
} note pairwise-neutrality = this
obtain h :: indi  $\Rightarrow$  nat where
  injh: inj h and surjh:  $h \text{ ' } I = \{0..<N\}$ 
  by(metis ex-bij-betw-finite-nat[OF finite-indi] bij-betw-def)
obtain a b :: alt where  $a \neq b$  using alt3 by auto
obtain Lab where  $(a,b) : \text{Lab} \ \text{Lab}:\text{Lin}$  using  $\langle a \neq b \rangle$  by (metis complete-Lin)
hence  $(b,a) \notin \text{Lab}$  by(simp add:slo-defs trans-def) metis
obtain Lba where  $(b,a) : \text{Lba} \ \text{Lba}:\text{Lin}$  using  $\langle a \neq b \rangle$  by (metis complete-Lin)
hence  $(a,b) \notin \text{Lba}$  by(simp add:slo-defs trans-def) metis
let ?Pi = %n. %i. if h i < n then Lab else Lba
have PiProf: !!n. ?Pi n : Prof using  $\langle \text{Lab}:\text{Lin} \rangle \ \langle \text{Lba}:\text{Lin} \rangle$ 
  unfolding Prof-def Pi-def by simp
have  $\exists n < N. (\forall m \leq n. (b,a) : F(?Pi \ m)) \ \& \ (a,b) : F(?Pi(n+1))$ 
proof -
  have 0: !!n. F(?Pi n) : Lin using  $\langle F : \text{SWF} \rangle$  PiProf by(simp add:Pi-def)
  have F(%i. Lba):Lin using  $\langle F:\text{SWF} \rangle \ \langle \text{Lba}:\text{Lin} \rangle$  by(simp add:Prof-def Pi-def)
  hence 1:  $(a,b) \notin F(?Pi \ 0)$  using u  $\langle (a,b) \notin \text{Lba} \rangle \ \langle \text{Lba}:\text{Lin} \rangle \ \langle \text{Lba}:\text{Lin} \rangle \ \langle a \neq b \rangle$ 
    by(simp add:unanimity-def notin-Lin-iff const-Lin-Prof)
  have ?Pi N = (%p. Lab) using surjh [THEN equalityD1]
    by(auto simp: subset-eq)
  moreover
  have F(%i. Lab):Lin using  $\langle F:\text{SWF} \rangle \ \langle \text{Lab}:\text{Lin} \rangle$  by(simp add:Prof-def Pi-def)
  ultimately have 2:  $(a,b) \in F(?Pi \ N)$  using u  $\langle (a,b) : \text{Lab} \rangle \ \langle \text{Lab}:\text{Lin} \rangle$ 
    by(simp add:unanimity-def const-Lin-Prof)

```

```

with ex-least-nat-less[of %n. (a,b) : F(?Pi n)] 1 2 notin-Lin-iff[OF 0 <a≠b>]
show ?thesis by simp
qed
then obtain n where n: n<N ∨ m≤n. (b,a) : F(?Pi m) (a,b) : F(?Pi(n+1))
by blast
have dictator F (inv h n)
proof (rule dictatorI [OF <F : SWF>], auto)
  fix P c d assume P ∈ Prof c≠d (c,d) ∈ P(inv h n)
  then obtain e where dist: distinct[c,d,e] using third-alt by metis
  let ?W = %i. if h i <n then mktop (P i) e else
    if h i = n then above (P i) c e else mkbtop (P i) e
  have ?W : Prof using <P : Prof> dist
    by(simp add:Pi-def Prof-def mkbtop-Lin mktop-Lin above-Lin)
  have ∀ i. (c,d) : P i ↔ (c,d) : ?W i using dist <P : Prof>
    by(auto simp: in-above in-mkbtop in-mktop Prof-def Pi-def)
  hence PW: (c,d) : F P ↔ (c,d) : F ?W
    using <IIA F>[unfolded IIA-def] <P:Prof> <?W:Prof> by fast
  have ∀ i. (c,e) : ?W i ↔ (a,b) : ?Pi (n+1) i using dist <P : Prof>
    by (auto simp: <(a,b):Lab> <(a,b)∉Lba>
      in-mkbtop in-mktop in-above Prof-def Pi-def)
  hence (c,e) : F ?W ↔ (a,b) : F(?Pi(n+1))
    using pairwise-neutrality[of c e a b ?W ?Pi(n+1)]
      <a≠b> dist <?W : Prof> PiProf by simp
  hence (c,e) : F ?W using n(3) by blast
  have ∀ i. (e,d) : ?W i ↔ (b,a) : ?Pi n i
    using dist <P : Prof> <(c,d) ∈ P(inv h n)> <inj h>
    by(auto simp: <(b,a):Lba> <(b,a)∉Lab>
      in-mkbtop in-mktop in-above Prof-def Pi-def)
  hence (e,d) : F ?W ↔ (b,a) : F(?Pi n)
    using pairwise-neutrality[of e d b a ?W ?Pi n]
      <a≠b> dist <?W : Prof> PiProf by simp blast
  hence (e,d) : F ?W using n(2) by auto
  with <(c,e) : F ?W> <?W : Prof> <F:SWF>
  have (c,d) ∈ F ?W unfolding Pi-def slo-defs trans-def by blast
  thus (c,d) ∈ F P using PW by blast
qed
thus ?thesis ..
qed
end

```

### 3 The Gibbard-Satterthwaite Theorem

```

theory GS imports Arrow-Order
begin

```

The Gibbard-Satterthwaite theorem as a corollary to Arrow's theorem. The proof follows Nisan [2].

```

definition manipulable f == ∃ P ∈ Prof. ∃ i. ∃ L ∈ Lin. (f P, f(P(i:=L))) : P i

```

**definition**  $dict\ f\ i == \forall P \in Prof. \forall a. a \neq f\ P \longrightarrow (a, f\ P) : P\ i$

**definition**

$Top :: alt\ set \Rightarrow pref \Rightarrow pref$  **where**  
 $Top\ S\ L \equiv \{(a,b). (a,b) \in L \wedge (a \in S \wedge b \in S \vee a \notin S \wedge b \notin S)\} \cup$   
 $\{(a,b). a \notin S \wedge b \in S\}$

**lemma**  $Top\text{-in-Lin}: L:Lin \Longrightarrow Top\ S\ L : Lin$

**apply** ( $simp\ add:Top\text{-def}\ slo\text{-defs}\ Sigma\text{-def}$ )

**unfolding**  $trans\text{-def}$

**apply**  $blast$

**done**

**lemma**  $Top\text{-in-Prof}: P:Prof \Longrightarrow Top\ S\ o\ P : Prof$

**by** ( $simp\ add:Prof\text{-def}\ Pi\text{-def}\ Top\text{-in-Lin}$ )

**lemma**  $not\text{-manipulable}: \neg\ manipulable\ f \longleftrightarrow$

$(\forall P \in Prof. \forall i. \forall L \in Lin. f\ P \neq f(P(i:=L)) \longrightarrow$   
 $(f(P(i:=L)), f\ P) : P\ i \wedge (f\ P, f(P(i:=L))) : L) \text{ (is } ?A = ?B)$

**proof**

**assume**  $?A$

**show**  $?B$

**proof** ( $clarsimp$ )

**fix**  $P\ i\ L$  **assume**  $0: P \in Prof\ L \in Lin\ f\ P \neq f(P(i:=L))$

**moreover** **hence**  $1: P\ i: Lin\ P(i:=L): Prof$  **by** ( $simp\ add:Prof\text{-def}\ Pi\text{-def}$ ) $+$

**ultimately** **have**  $(f(P(i:=L)), f\ P) \in P\ i$  **(is**  $?L$ )

**using**  $\langle ?A \rangle$  **unfolding**  $manipulable\text{-def}$  **by** ( $metis\ notin\text{-Lin}\text{-iff}$ )

**moreover** **have**  $(f\ P, f(P(i:=L))) \in L$  **(is**  $?R$ )

**using**  $0\ 1\ fun\text{-upd}\text{-upd}[of\ P]\ fun\text{-upd}\text{-triv}[of\ P]\ fun\text{-upd}\text{-same}[of\ P]$

**using**  $\langle ?A \rangle$  **unfolding**  $manipulable\text{-def}$  **by** ( $metis\ notin\text{-Lin}\text{-iff}$ )

**ultimately** **show**  $?L \wedge ?R ..$

**qed**

**next**

**assume**  $?B$

**show**  $?A$

**proof** ( $clarsimp\ simp:manipulable\text{-def}$ )

**fix**  $P\ i\ L$  **assume**  $P \in Prof\ L \in Lin\ (f\ P, f(P(i:=L))) \in P\ i$

**moreover** **hence**  $P\ i: Lin$  **by** ( $simp\ add:Prof\text{-def}\ Pi\text{-def}$ )

**ultimately** **show**  $False$

**using**  $\langle ?B \rangle$  **by** ( $metis\ Lin\text{-irrefl}$ )

**qed**

**qed**

**definition**  $swf(f) \equiv \lambda P. \{(a,b). a \neq b \wedge f(Top\ \{a,b\}\ o\ P) = b\}$

**locale**  $GS =$

**fixes**  $f$

**assumes**  $not\text{-manip}: \neg\ manipulable\ f$

**and onto:**  $f \text{ ' } Prof = UNIV$   
**begin**

**lemma nonmanip:**

$P:Prof \implies L:Lin \implies f(P(i := L)) \neq f P \implies$   
 $(f(P(i := L)), f P) : P i \wedge (f P, f(P(i := L))) : L$   
**using not-manip by**(metis not-manipulable)

**lemma mono:**

**assumes**  $P \in Prof P' \in Prof \forall i a. (a, f P) : P i \longrightarrow (a, f P') : P' i$   
**shows**  $f P' = f P$

**proof** –

**obtain**  $h :: indi \Rightarrow nat$  **where**

$inj h$  **and**  $surjh: h \text{ ' } I = \{0..<N\}$

**by**(metis ex-bij-betw-finite-nat[OF finite-indi] bij-betw-def)

**let**  $?M = \%n i. \text{if } h i < n \text{ then } P' i \text{ else } P i$

**have**  $N: !!i. h i < N$  **using**  $surjh$  **by** *auto*

**have**  $MProf: !!n. ?M n : Prof$  **and**  $P'Lin: !!i. P' i : Lin$

**using**  $\langle P:Prof \rangle \langle P':Prof \rangle$  **by**(simp add:Prof-def Pi-def)+

**{ fix**  $n$  **have**  $n \leq N \implies f(?M n) = f P$

**proof**(*induct n*)

**case** 0 **show**  $?case$  **by** *simp*

**next**

**case** (*Suc n*)

**let**  $?up = (?M n)(inv h n := P' (inv h n))$

**have** 1:  $?M(Suc n) = ?up$  **using**  $surjh$  *Suc*(2)

**by**(simp (*no-asm-simp*) add:fun-eq-iff f-inv-into-f)  
(metis *inj inv-f-f less-antisym*)

**show**  $?case$

**proof**(*rule ccontr*)

**assume**  $\neg ?case$

**with**  $\langle ?M(Suc n) = ?up \rangle$  *Suc* **have** 0:  $f ?up \neq f(?M n)$  **by** *simp*

**from** *nonmanip*[OF *MProf P'Lin 0*] *assms*(3) **show** *False*

**using**  $N surjh Suc Lin-irrefl$ [OF *P'Lin*]

**by**(*fastforce simp: f-inv-into-f*)

**qed**

**qed**

**}**  
**from** *this*[of *N*] *N* **show**  $f P' = f P$  **by** *simp*

**qed**

**lemma una-Top:** **assumes**  $P:Prof S \neq \{\}$  **shows**  $f(Top S o P) : S$

**proof** –

**obtain**  $h :: indi \Rightarrow nat$  **where**

$inj h$  **and**  $surjh: h \text{ ' } I = \{0..<N\}$

**by**(metis ex-bij-betw-finite-nat[OF finite-indi] bij-betw-def)

**from** *assms* **obtain**  $a$  **where**  $a:S$  **by** *blast*

**from** *onto* **obtain**  $Pa$  **where**  $Pa:Prof f Pa = a$

**by**(metis *inv-into-into UNIV-I f-inv-into-f*)



```

let ?M = %n i. if h i < n then Top S (P i) else Pa i
have N: !!i. h i < N using surjh by auto
have MProf: !!n. ?M n : Prof using ⟨P:Prof⟩ ⟨Pa:Prof⟩
  by(simp add:Prof-def Pi-def Top-in-Lin mktop-Lin)
{ fix n have n<=N ==> f(?M n) : S
  proof(induct n)
    case 0 thus ?case using ⟨f Pa = a⟩ ⟨a:S⟩ by simp
  next
    case (Suc n)
    show ?case
    proof cases
      assume f(?M n) = f(?M(Suc n))
      thus ?case using Suc by simp
    next
      let ?up = (?M n)(inv h n := Top S (P(inv h n)))
      assume f(?M n) ≠ f(?M(Suc n))
      also have eq: ?M(Suc n) = ?up using surjh Suc
        by(simp (no-asm-simp) add:fun-eq-iff f-inv-into-f)
          (metis injh inv-f-eq less-antisym)
      finally have n: f(?M n) ≠ f(?up) .
      with nonmanip[OF MProf Top-in-Lin n[symmetric]] Suc eq ⟨P:Prof⟩
      show ?case by (simp add:Top-def Prof-def Pi-def)
    qed
  qed
}
from this[of N] N show ?thesis by(simp add:comp-def)
qed

```

```

lemma SWF-swf: swf f : SWF
proof (rule Pi-I)
  fix P assume P: Prof
  show swf f P : Lin
  proof(unfold Lin-def strict-linear-order-on-def, auto)
    show total(swf f P)
    proof(simp add: total-on-def, intro allI impI)
      fix a b :: alt assume a≠b
      thus (a,b) ∈ swf f P ∨ (b,a) ∈ swf f P
        unfolding swf-def using una-Top[of P {a,b}] ⟨P:Prof⟩
        by simp(metis insert-commute)
    qed
  show irrefl(swf f P) by(simp add: irrefl-def swf-def)
  show trans(swf f P)
  proof (clarsimp simp:trans-def swf-def insert-commute)
    fix a b c assume a≠b b≠c f(Top{a,b} ∘ P) = b f(Top{b,c} ∘ P) = c
    hence a≠c by(auto simp: insert-commute)
    note 3 = Top-in-Prof[OF ⟨P:Prof⟩, of {a,b,c}]
    { assume f (Top {a, b, c} ∘ P) = a
      hence f(Top{a,b} ∘ P) = a
        using mono[OF 3 Top-in-Prof[OF ⟨P:Prof⟩], of {a,b}]
    }
  qed

```

```

    by(auto simp:Top-def)
  with ⟨f(Top{a,b} ∘ P) = b⟩ ⟨a≠b⟩ have False by simp
} moreover
{ assume f (Top {a, b, c} ∘ P) = b
  hence f(Top{b,c} ∘ P) = b
    using mono[OF ∃ Top-in-Prof[OF ⟨P:Prof⟩], of {b,c}]
    by(auto simp:Top-def)
  with ⟨f(Top{b,c} ∘ P) = c⟩ ⟨b≠c⟩ have False by simp
}
ultimately have f (Top {a, b, c} ∘ P) = c
  using una-Top[OF ⟨P:Prof⟩, of {a,b,c}, simplified] by blast
hence f(Top{a,c} ∘ P) = c (is ?R)
  using mono[OF ∃ Top-in-Prof[OF ⟨P:Prof⟩], of {a,c}]
  by (auto simp:Top-def)
thus a≠c ∧ ?R using ⟨a≠c⟩ by blast
qed
qed
qed

```

```

lemma Top-top: L:Lin ⟹ (!!a. a≠b ⟹ (a,b) : L) ⟹ Top {b} L = L
apply(auto simp:Top-def slo-defs)
apply (metis trans-def)
apply (metis trans-def)
done

```

```

lemma una-swf: unanimity(swf f)
proof(clarsimp simp:swf-def unanimity-def)
  fix P a b
  assume P:Prof and abP: ∀ i. (a, b) ∈ P i
  hence a ≠ b by(fastforce simp:Prof-def Pi-def slo-defs)
  let ?abP = Top {a,b} ∘ P
  have ?abP : Prof using ⟨P:Prof⟩ by(simp add:Prof-def Pi-def Top-in-Lin)
  have top: !!i c. b≠c ⟹ (c,b) : Top {a,b} (P i)
    using abP by(auto simp:Top-def)
  have Top {b} ∘ ?abP = ?abP using ⟨P:Prof⟩
    by (simp add:fun-eq-iff top Top-top Prof-def Pi-def Top-in-Lin)
  moreover have f(Top {b} ∘ ?abP) = b
    by (metis una-Top[OF ⟨?abP : Prof⟩] empty-not-insert singletonE)
  ultimately have f ?abP = b by simp
  thus a≠b ∧ f ?abP = b using ⟨a≠b⟩ by blast
qed

```

```

lemma IIA-swf: IIA(swf f)
proof(clarsimp simp:IIA-def)
  fix P P' a b
  assume P:Prof P':Prof and iff: ∀ i. ((a,b) ∈ P i) = ((a,b) ∈ P' i)
  hence [simp]: !!i x. (x,x) ∼: P i ∧ (x,x) ∼: P' i
    by(simp add:Prof-def Pi-def slo-defs)
  have iff': a≠b ⟹ (∀ i. ((b,a) ∈ P i) = ((b,a) ∈ P' i))

```

**using** *iff*  $\langle P:\text{Prof} \rangle \langle P':\text{Prof} \rangle$  **unfolding** *Prof-def Pi-def*  
**by** *simp (metis iff notin-Lin-iff)*  
**let**  $?abP = \text{Top } \{a,b\} \circ P$  **let**  $?abP' = \text{Top } \{a,b\} \circ P'$   
**have**  $\forall i c. (c, f ?abP) : ?abP i \longrightarrow (c, f ?abP') : ?abP' i$   
**using** *una-Top[of P {a,b}, OF  $\langle P:\text{Prof} \rangle$ ] iff iff' by(auto simp add:Top-def)*  
**then have**  $f (\text{Top } \{a,b\} \circ P) = f (\text{Top } \{a,b\} \circ P')$   
**using** *Top-in-Prof[OF  $\langle P:\text{Prof} \rangle$ ] Top-in-Prof[OF  $\langle P':\text{Prof} \rangle$ ]*  
*mono[of Top {a, b}  $\circ$  P] by metis*  
**thus**  $(a <_{\text{swf } f} P b) = (a <_{\text{swf } f} P' b)$  **by**(*simp add: swf-def*)  
**qed**

**lemma** *dict-swf: assumes dictator (swf f) i shows dict f i*  
**proof** (*auto simp:dict-def*)  
**fix**  $P a$  **assume**  $P:\text{Prof } a \neq f P$   
**have**  $f (\text{Top } \{a,f P\} \circ P) = f P$   
**using** *mono[OF  $\langle P:\text{Prof} \rangle$  Top-in-Prof[OF  $\langle P:\text{Prof} \rangle$ ,of {a,f P}]]*  
**by** (*auto simp:Top-def*)  
**moreover have**  $P i = \{(a,b). a \neq b \wedge f(\text{Top } \{a,b\} \circ P) = b\}$   
**using** *assms  $\langle P:\text{Prof} \rangle$  by(simp add:dictator-def swf-def)*  
**ultimately show**  $(a,f P) : P i$  **using**  $\langle a \neq f P \rangle$  **by** *simp*  
**qed**

**theorem** *Gibbard-Satterthwaite:*  
 $\exists i. \text{dict } f i$   
**by** (*metis Arrow SWF-swf una-swf IIA-swf dict-swf*)  
**end**

**theorem** *Gibbard-Satterthwaite:*  
 $\neg \text{manipulable } f \implies \forall a. \exists P \in \text{Prof}. a = f P \implies \exists i. \text{dict } f i$   
**using** *GS.Gibbard-Satterthwaite[of f,unfolded GS-def]*  
**by** *blast*  
**end**

## References

- [1] J. Geanakoplos. Three brief proofs of Arrow's impossibility theorem. *Economic Theory*, 26:211–215, 2005.
- [2] N. Nisan. Introduction to mechanism design (for computer scientists). In N. Nisan, T. Roughgarden, E. Tardos, and V. Vazirani, editors, *Algorithmic Game Theory*. Cambridge University Press, 2007.