Spivey's Generalized Recurrence for Bell Numbers

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Abstract

This entry defines the Bell numbers [1] as the cardinality of set partitions for a carrier set of given size, and derives Spivey's generalized recurrence relation for Bell numbers [2] following his elegant and intuitive combinatorial proof.

As the set construction for the combinatorial proof requires construction of three intermediate structures, the main difficulty of the formalization is handling the overall combinatorial argument in a structured way. The introduced proof structure allows us to compose the combinatorial argument from its subparts, and supports to keep track how the detailed proof steps are related to the overall argument. To obtain this structure, this entry uses set monad notation for the set construction's definition, introduces suitable predicates and rules, and follows a repeating structure in its Isar proof.

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1 Bell Numbers and Spivey's Generalized Recurrence

theory *Bell-Numbers*
imports
HOL−Library.FuncSet
HOL−Library.Monad-Syntax

HOL−Combinatorics.Stirling
Card-Partitions.Injectivity-Solver
Card-Partitions.Card-Partitions
begin

1.1 Preliminaries

1.1.1 Additions to FuncSet

lemma *extensional-funcset-ext*:
assumes $f \in A \rightarrow_E B$ $g \in A \rightarrow_E B$
assumes $\bigwedge x.\ x \in A \Longrightarrow f\ x = g\ x$
shows $f = g$
using *assms* **by** (*metis PiE-iff extensionalityI*)

1.1.2 Additions for Injectivity Proofs

lemma *inj-on-impl-inj-on-image*:
assumes *inj-on f A*
assumes $\bigwedge x.\ x \in X \Longrightarrow x \subseteq A$
shows *inj-on* ((`) *f*) *X*
using *assms* **by** (*meson inj-onI inj-on-image-eq-iff*)

lemma *injectivity-union*:
assumes $A \cup B = C \cup D$
assumes $P\ A\ P\ C$
assumes $Q\ B\ Q\ D$
$\bigwedge S\ T.\ P\ S \Longrightarrow Q\ T \Longrightarrow S \cap T = \{\}$
shows $A = C \wedge B = D$
using *assms Int-Un-distrib Int-commute inf-sup-absorb* **by** *blast+*

lemma *injectivity-image*:
assumes $f\ `\ A = g\ `\ A$
assumes $\forall\, x{\in}A.\ invert\ (f\ x) = x \wedge invert\ (g\ x) = x$
shows $\forall\, x{\in}A.\ f\ x = g\ x$
using *assms* **by** (*metis* (*no-types*, *lifting*) *image-iff*)

lemma *injectivity-image-union*:
assumes $(\lambda X.\ X \cup F\ X)\ `\ P = (\lambda X.\ X \cup G\ X)\ `\ P'$
assumes $\forall\, X \in P.\ X \subseteq A\ \forall\, X \in P'.\ X \subseteq A$
assumes $\forall\, X \in P.\ \forall\, y{\in}F\ X.\ y \notin A\ \forall\, X \in P'.\ \forall\, y{\in}G\ X.\ y \notin A$
shows $P = P'$
proof
show $P \subseteq P'$
proof
fix *X*
assume $X \in P$
from *assms*(*1*) *this* **obtain** X' **where** $X' \in P'$ **and** $X \cup F\ X = X' \cup G\ X'$
by (*metis imageE image-eqI*)
moreover from *assms*(*2*,*4*) ‹$X \in P$› **have** *X*: $(X \cup F\ X) \cap A = X$ **by** *auto*

moreover from *assms*(3,5) ‹$X' \in P'$› **have** X': $(X' \cup G\ X') \cap A = X'$ **by** *auto*
ultimately have $X = X'$ **by** *simp*
from *this* ‹$X' \in P'$› **show** $X \in P'$ **by** *auto*
qed
next
show $P' \subseteq P$
proof
fix X'
assume $X' \in P'$
from *assms*(1) *this* **obtain** X **where** $X \in P$ **and** $X \cup F\ X = X' \cup G\ X'$
by (*metis imageE image-eqI*)
moreover from *assms*(2,4) ‹$X \in P$› **have** X: $(X \cup F\ X) \cap A = X$ **by** *auto*
moreover from *assms*(3,5) ‹$X' \in P'$› **have** X': $(X' \cup G\ X') \cap A = X'$ **by** *auto*
ultimately have $X = X'$ **by** *simp*
from *this* ‹$X \in P$› **show** $X' \in P$ **by** *auto*
qed
qed

1.2 Definition of Bell Numbers

definition *Bell* :: *nat* ⇒ *nat*
where
Bell n = *card* {*P*. *partition-on* {0..<*n*} *P*}

lemma *Bell-altdef*:
assumes *finite A*
shows *Bell* (*card A*) = *card* {*P*. *partition-on A P*}
proof −
from ‹*finite A*› **obtain** *f* **where** *bij*: *bij-betw f* {0..<*card A*} *A*
using *ex-bij-betw-nat-finite* **by** *blast*
from *this* **have** *inj*: *inj-on f* {0..<*card A*}
using *bij-betw-imp-inj-on* **by** *blast*
from *bij* **have** *image-f-eq*: *A* = *f* ‘ {0..<*card A*}
using *bij-betw-imp-surj-on* **by** *blast*
have ∀ *x* ∈ {*P*. *partition-on* {0..<*card A*} *P*}. *x* ⊆ *Pow* {0..<*card A*}
by (*auto elim*: *partition-onE*)
from *this inj* **have** *inj-on* ((‘) ((‘) *f*)) {*P*. *partition-on* {0..<*card A*} *P*}
by (*intro inj-on-impl-inj-on-image*[*of* - *Pow* {0..<*card A*}]
inj-on-impl-inj-on-image[*of* - {0..<*card A*}]) *blast*+
moreover from *inj* **have** (‘) ((‘) *f*) ‘ {*P*. *partition-on* {0..<*card A*} *P*} = {*P*. *partition-on A P*}
by (*subst image-f-eq*, *auto elim*!: *set-of-partition-on-map*)
ultimately have *bij-betw* ((‘) ((‘) *f*)) {*P*. *partition-on* {0..<*card A*} *P*} {*P*. *partition-on A P*}
by (*auto intro*: *bij-betw-imageI*)
from *this* ‹*finite A*› **show** *?thesis*
unfolding *Bell-def*

by (*subst bij-betw-iff-card*[*symmetric*]) (*auto intro*: *finitely-many-partition-on*)
qed

lemma *Bell-0*:
Bell 0 = 1
by (*auto simp add*: *Bell-def partition-on-empty*)

1.3 Construction of the Partitions

definition *construct-partition-on* :: *'a set ⇒ 'a set ⇒ 'a set set set*
where
construct-partition-on B C =
do {
k ← {*0..card B*};
j ← {*0..card C*};
P ← {*P. partition-on C P ∧ card P = j*};
B' ← {*B'. B' ⊆ B ∧ card B' = k*};
Q ← {*Q. partition-on B' Q*};
f ← *(B − B') →$_E$ P*;
P' ← {*(λX. X ∪ {x ∈ B − B'. f x = X})* ‘ *P*};
{*P' ∪ Q*}
}

lemma *construct-partition-on*:
assumes *finite B finite C*
assumes *B ∩ C = {}*
shows *construct-partition-on B C = {P. partition-on (B ∪ C) P}*
proof (*rule set-eqI'*)
fix *Q'*
assume *Q' ∈ construct-partition-on B C*
from *this* **obtain** *j k P P' Q B' f*
where *j ≤ card C*
and *k ≤ card B*
and *P*: *partition-on C P ∧ card P = j*
and *B'*: *B' ⊆ B ∧ card B' = k*
and *Q*: *partition-on B' Q*
and *f*: *f ∈ B − B' →$_E$ P*
and *P'*: *P' = (λX. X ∪ {x ∈ B − B'. f x = X})* ‘ *P*
and *Q'*: *Q' = P' ∪ Q*
unfolding *construct-partition-on-def* **by** *auto*
from *P f* **have** *partition-on (B − B' ∪ C) P'*
unfolding *P'* **using** ‹*B ∩ C = {}*›
by (*intro partition-on-insert-elements*) *auto*
from *this Q* **have** *partition-on ((B − B' ∪ C) ∪ B') Q'*
unfolding *Q'* **using** *B'* ‹*B ∩ C = {}*› **by** (*auto intro*: *partition-on-union*)
from *this* **have** *partition-on (B ∪ C) Q'*
using *B'* **by** (*metis Diff-partition sup.assoc sup.commute*)
from *this* **show** *Q' ∈ {P. partition-on (B ∪ C) P}* **by** *auto*
next

fix Q'
assume Q': $Q' \in \{Q'.\ \mathit{partition\text{-}on}\ (B \cup C)\ Q'\}$
from Q' **have** $\{\} \notin Q'$ **by** (*auto elim*!: *partition-onE*)
obtain Q **where** Q: $Q = ((\lambda X.\ \mathit{if}\ X \subseteq B\ \mathit{then}\ X\ \mathit{else}\ \{\})\ `\ Q') - \{\{\}\}$ **by** *blast*
obtain P' **where** P': $P' = ((\lambda X.\ \mathit{if}\ X \subseteq B\ \mathit{then}\ \{\}\ \mathit{else}\ X)\ `\ Q') - \{\{\}\}$ **by** *blast*
from $P'\ Q\ \langle\{\} \notin Q'\rangle$ **have** Q'-*prop*: $Q' = P' \cup Q$ **by** *auto*
have P'-*nosubset*: $\forall X \in P'.\ \neg\ X \subseteq B$
unfolding P' **by** *auto*
moreover have $\forall X \in P'.\ X \subseteq B \cup C$
using $Q'\ P'$ **by** (*auto elim*: *partition-onE*)
ultimately have P'-*witness*: $\forall X \in P'.\ \exists x.\ x \in X \cap C$
using $\langle B \cap C = \{\}\rangle$ **by** *fastforce*
obtain B' **where** B': $B' = \bigcup Q$ **by** *blast*
have Q-*prop*: *partition-on* $B'\ Q$
using $B'\ Q'\ Q'$-*prop partition-on-split2 mem-Collect-eq* **by** *blast*
have $\bigcup P' = B - B' \cup C$
proof
have $\bigcup Q' = B \cup C\ \forall X{\in}Q'.\ \forall X'{\in}Q'.\ X \neq X' \longrightarrow X \cap X' = \{\}$
using Q' **unfolding** *partition-on-def disjoint-def* **by** *auto*
from *this* **show** $\bigcup P' \subseteq B - B' \cup C$
unfolding $P'\ B'\ Q$ **by** *auto blast*
next
show $B - B' \cup C \subseteq \bigcup P'$
proof
fix x
assume $x \in B - B' \cup C$
from *this* **obtain** X **where** X: $x \in X\ X \in Q'$
using Q' **by** (*metis Diff-iff Un-iff mem-Collect-eq partition-on-partition-on-unique*)
have $\forall X \in Q'.\ X \subseteq B \longrightarrow X \subseteq B'$
unfolding $B'\ Q$ **by** *auto*
from *this* X $\langle x \in B - B' \cup C\rangle$ **have** $\neg\ X \subseteq B$
using $\langle B \cap C = \{\}\rangle$ **by** *auto*
from *this* $\langle X \in Q'\rangle$ **have** $X \in P'$ **using** P' **by** *auto*
from *this* $\langle x \in X\rangle$ **show** $x \in \bigcup P'$ **by** *auto*
qed
qed
from *this* **have** *partition-on-P'*: *partition-on* $(B - B' \cup C)\ P'$
using *partition-on-split1 Q'-prop* Q' *mem-Collect-eq* **by** *fastforce*
obtain P **where** P: $P = (\lambda X.\ X \cap C)\ `\ P'$ **by** *blast*
from P *partition-on-P' P'-witness* **have** *partition-on* $C\ P$
using *partition-on-intersect-on-elements* **by** *auto*
obtain f **where** f: $f = (\lambda x.\ \mathit{if}\ x \in B - B'\ \mathit{then}\ (\mathit{THE}\ X.\ x \in X \wedge X \in P') \cap C\ \mathit{else}\ \mathit{undefined})$ **by** *blast*
have P'-*prop*: $P' = (\lambda X.\ X \cup \{x \in B - B'.\ f\ x = X\})\ `\ P$
proof
{
fix X
assume $X \in P'$

have *X-subset*: $X \subseteq (B - B') \cup C$
using *partition-on-P'* ‹$X \in P'$› **by** (*auto elim*: *partition-onE*)
have $X = X \cap C \cup \{x \in B - B'.\ f\ x = X \cap C\}$
proof
{
fix x
assume $x \in X$
from *this X-subset* **have** $x \in (B - B') \cup C$ **by** *auto*
from *this* **have** $x \in X \cap C \cup \{xa \in B - B'.\ f\ xa = X \cap C\}$
proof
assume $x \in C$
from *this* ‹$x \in X$› **show** *?thesis* **by** *simp*
next
assume $x \in B - B'$
from *partition-on-P'* ‹$x \in X$› ‹$X \in P'$› **have** $(THE\ X.\ x \in X \wedge X \in P') = X$
by (*simp add*: *partition-on-the-part-eq*)
from ‹$x \in B - B'$› *this* **show** *?thesis* **unfolding** f **by** *auto*
qed
}
from *this* **show** $X \subseteq X \cap C \cup \{x \in B - B'.\ f\ x = X \cap C\}$ **by** *auto*
next
show $X \cap C \cup \{xa \in B - B'.\ f\ xa = X \cap C\} \subseteq X$
proof
fix x
assume $x \in X \cap C \cup \{x \in B - B'.\ f\ x = X \cap C\}$
from *this* **show** $x \in X$
proof
assume $x \in X \cap C$
from *this* **show** *?thesis* **by** *simp*
next
assume *x-in*: $x \in \{x \in B - B'.\ f\ x = X \cap C\}$
from *this* **have** *ex1*: $\exists!X.\ x \in X \wedge X \in P'$
using *partition-on-P'* **by** (*auto intro*!: *partition-on-partition-on-unique*)
from *x-in X-subset* **have** *eq*: $(THE\ X.\ x \in X \wedge X \in P') \cap C = X \cap C$
unfolding f **by** *auto*
from *P'-nosubset* ‹$X \in P'$› **have** $\neg\ X \subseteq B$ **by** *simp*
from *this* **have** $X \cap C \neq \{\}$
using *X-subset assms*(*3*) **by** *blast*
from *this* **obtain** y **where** *y*: $y \in X \cap C$ **by** *auto*
from *this eq* **have** *y-in*: $y \in (THE\ X.\ x \in X \wedge X \in P') \cap C$ **by** *simp*
from *y y-in* **have** $y \in X\ y \in (THE\ X.\ x \in X \wedge X \in P')$ **by** *auto*
moreover from *y* **have** $\exists!X.\ y \in X \wedge X \in P'$
using *partition-on-P'* **by** (*simp add*: *partition-on-partition-on-unique*)
moreover have $(THE\ X.\ x \in X \wedge X \in P') \in P'$
using *ex1* **by** (*rule the1I2*) *auto*
ultimately have $(THE\ X.\ x \in X \wedge X \in P') = X$ **using** ‹$X \in P'$› **by** *auto*
from *this ex1* **show** *?thesis* **by** (*auto intro*: *the1I2*)

```
      qed
    qed
  qed
  from ‹X ∈ P'› this have X ∈ (λX. X ∪ {x ∈ B − B'. f x = X}) ‘ P
    unfolding P by simp
 }
 from this show P' ⊆ (λX. X ∪ {x ∈ B − B'. f x = X}) ‘ P ..
next
 {
  fix x
  assume x-in-image: x ∈ (λX. X ∪ {x ∈ B − B'. f x = X}) ‘ P
  {
   fix X
   assume X ∈ P'
   have {x ∈ B − B'. f x = X ∩ C} = {x ∈ B − B'. x ∈ X}
   proof −
    {
     fix x
     assume x ∈ B − B'
     from this have ex1: ∃!X. x ∈ X ∧ X ∈ P'
      using partition-on-P' by (auto intro!: partition-on-partition-on-unique)
     from this have in-p: (THE X. x ∈ X ∧ X ∈ P') ∈ P'
       and x-in: x ∈ (THE X. x ∈ X ∧ X ∈ P')
       by (metis (mono-tags, lifting) theI)+
     have f x = X ∩ C ⟷ (THE X. x ∈ X ∧ X ∈ P') ∩ C = X ∩ C
       using ‹x ∈ B − B'› unfolding f by auto
     also have ... ⟷ (THE X. x ∈ X ∧ X ∈ P') = X
     proof
       assume (THE X. x ∈ X ∧ X ∈ P') = X
       from this show (THE X. x ∈ X ∧ X ∈ P') ∩ C = X ∩ C by auto
     next
       assume (THE X. x ∈ X ∧ X ∈ P') ∩ C = X ∩ C
       have (THE X. x ∈ X ∧ X ∈ P') ∩ X ≠ {}
         using P'-witness ‹(THE X. x ∈ X ∧ X ∈ P') ∩ C = X ∩ C› ‹X ∈
P'› by fastforce
       from this show (THE X. x ∈ X ∧ X ∈ P') = X
         using partition-on-P'[unfolded partition-on-def disjoint-def] in-p ‹X
∈ P'› by metis
     qed
     also have ... ⟷ x ∈ X
      using ex1 ‹X ∈ P'› x-in by (auto; metis (no-types, lifting) the-equality)
     finally have f x = X ∩ C ⟷ x ∈ X .
    }
    from this show ?thesis by auto
   qed
   moreover have X ⊆ B − B' ∪ C
    using partition-on-P' ‹X ∈ P'› by (blast elim: partition-onE)
   ultimately have X ∩ C ∪ {x ∈ B. x ∉ B' ∧ f x = X ∩ C} = X by auto
  }
```

from *this x-in-image* **have** $x \in P'$ **unfolding** P **by** *auto*
}
from *this* **show** $(\lambda X.\ X \cup \{x \in B - B'.\ f\, x = X\})$ ‘ $P \subseteq P'$ **..**
qed
from *partition-on-P'* **have** *f-prop*: $f \in (B - B') \to_E P$
unfolding $f\ P$ **by** (*auto simp add*: *partition-on-the-part-mem*)
from $Q\ B'$ **have** $B' \subseteq B$ **by** *auto*
obtain k **where** k: $k = card\ B'$ **by** *blast*
from ‹*finite* B› ‹$B' \subseteq B$› k **have** *k-prop*: $k \in \{0..card\ B\}$ **by** (*simp add*: *card-mono*)
obtain j **where** j: $j = card\ P$ **by** *blast*
from j ‹*partition-on* $C\ P$› **have** *j-prop*: $j \in \{0..card\ C\}$
by (*simp add*: *assms*(*2*) *partition-on-le-set-elements*)
from ‹*partition-on* $C\ P$› j **have** *P-prop*: *partition-on* $C\ P \wedge card\ P = j$ **by** *auto*
from k ‹$B' \subseteq B$› **have** *B'-prop*: $B' \subseteq B \wedge card\ B' = k$ **by** *auto*
show $Q' \in$ *construct-partition-on* $B\ C$
using *j-prop k-prop P-prop B'-prop Q-prop P'-prop f-prop Q'-prop*
unfolding *construct-partition-on-def*
by (*auto simp del*: *atLeastAtMost-iff*) *blast*
qed

1.4 Injectivity of the Set Construction

lemma *injectivity*:
assumes $B \cap C = \{\}$
assumes P: (*partition-on* $C\ P \wedge card\ P = j$) $\wedge$ (*partition-on* $C\ P' \wedge card\ P' = j'$)
assumes B': $(B' \subseteq B \wedge card\ B' = k) \wedge (B'' \subseteq B \wedge card\ B'' = k')$
assumes Q: *partition-on* $B'\ Q \wedge$ *partition-on* $B''\ Q'$
assumes f: $f \in B - B' \to_E P \wedge g \in B - B'' \to_E P'$
assumes P': $P'' = (\lambda X.\ X \cup \{x \in B - B'.\ f\, x = X\})$ ‘ $P \wedge$
$P''' = (\lambda X.\ X \cup \{x \in B - B''.\ g\, x = X\})$ ‘ P'
assumes *eq-result*: $P'' \cup Q = P''' \cup Q'$
shows $f = g$ **and** $Q = Q'$ **and** $B' = B''$
and $P = P'$ **and** $j = j'$ **and** $k = k'$
proof −
have *P-nonempty-sets*: $\forall X{\in}P.\ \exists c{\in}C.\ c \in X\ \forall X{\in}P'.\ \exists c{\in}C.\ c \in X$
using P **by** (*force elim*: *partition-onE*)+
have *1*: $\forall X{\in}P''.\ \exists c{\in}C.\ c \in X\ \forall X{\in}P'''.\ \exists c{\in}C.\ c \in X$
using P' *P-nonempty-sets* **by** *fastforce*+
have *2*: $\forall X{\in}Q.\ \forall x{\in}X.\ x \notin C\ \forall X{\in}Q'.\ \forall x{\in}X.\ x \notin C$
using ‹$B \cap C = \{\}$› $Q\ B'$ **by** (*auto elim*: *partition-onE*)
from *eq-result* **have** $P'' = P'''$ **and** $Q = Q'$
by (*auto dest*: *injectivity-union*[*OF - 1 2*])
from *this* Q **show** $Q = Q'$ **and** $B' = B''$
by (*auto intro*!: *partition-on-eq-implies-eq-carrier*)
have *subset-C*: $\forall X{\in}P.\ X \subseteq C\ \forall X{\in}P'.\ X \subseteq C$
using P **by** (*auto elim*: *partition-onE*)
have *eq-image*: $(\lambda X.\ X \cup \{x \in B - B'.\ f\, x = X\})$ ‘ $P = (\lambda X.\ X \cup \{x \in B -$

$B''.\ g\ x = X\})\ `\ P'$
using $P'\ \langle P'' = P'''\rangle$ **by** *auto*
from *this* $\langle B \cap C = \{\}\rangle$ **show** $P = P'$
by (*auto dest*: *injectivity-image-union*[*OF* - *subset-C*])
have *eq2*: $(\lambda X.\ X \cup \{x \in B - B'.\ f\ x = X\})\ `\ P = (\lambda X.\ X \cup \{x \in B - B'.\ g\ x = X\})\ `\ P$
using $\langle P = P'\rangle\ \langle B' = B''\rangle$ *eq-image* **by** *simp*
from *P* **have** *P-props*: $\forall X \in P.\ X \subseteq C\ \forall X \in P.\ X \neq \{\}$ **by** (*auto elim*: *partition-onE*)
have *invert*: $\forall X{\in}P.\ (X \cup \{x \in B - B'.\ f\ x = X\}) \cap C = X \wedge (X \cup \{x \in B - B'.\ g\ x = X\}) \cap C = X$
using $\langle B \cap C = \{\}\rangle$ *P-props* **by** *auto*
have *eq3*: $\forall X \in P.\ (X \cup \{x \in B - B'.\ f\ x = X\}) = (X \cup \{x \in B - B'.\ g\ x = X\})$
using *injectivity-image*[*OF eq2 invert*] **by** *blast*
have *eq4*: $\forall X \in P.\ \{x \in B - B'.\ f\ x = X\} = \{x \in B - B'.\ g\ x = X\}$
proof
fix *X*
assume $X \in P$
from *this P* **have** $X \subseteq C$ **by** (*auto elim*: *partition-onE*)
have *disjoint*: $X \cap \{x \in B - B'.\ f\ x = X\} = \{\}\ X \cap \{x \in B - B'.\ g\ x = X\} = \{\}$
using $\langle B \cap C = \{\}\rangle\ \langle X \subseteq C\rangle$ **by** *auto*
from *eq3* $\langle X \in P\rangle$ **have** $X \cup \{x \in B - B'.\ f\ x = X\} = X \cup \{x \in B - B'.\ g\ x = X\}$ **by** *auto*
from *this disjoint* **show** $\{x \in B - B'.\ f\ x = X\} = \{x \in B - B'.\ g\ x = X\}$
by (*auto intro*: *injectivity-union*)
qed
from *eq4 f* **have** *eq5*: $\forall b{\in}B - B'.\ f\ b = g\ b$ **by** *blast*
from *eq5 f* $\langle B' = B''\rangle\ \langle P = P'\rangle$ **show** *eq6*: $f = g$ **by** (*auto intro*: *extensional-funcset-ext*)
from *P* $\langle P = P'\rangle$ **show** $j = j'$ **by** *simp*
from $B'\ \langle B' = B''\rangle$ **show** $k = k'$ **by** *simp*
qed

1.5 The Generalized Bell Recurrence Relation

theorem *Bell-eq*:
Bell $(n + m) = (\sum k{\leq}n.\ \sum j{\leq}m.\ j\ \hat{}\ (n - k) * \mathit{Stirling}\ m\ j * (n\ \mathit{choose}\ k) * \mathit{Bell}\ k)$
proof −
define *A* **where** $A = \{0..{<}n + m\}$
define *B* **where** $B = \{0..{<}n\}$
define *C* **where** $C = \{n..{<}n + m\}$
have $A = B \cup C\ B \cap C = \{\}$ *finite B card B* $= n$ *finite C card C* $= m$
unfolding *A-def B-def C-def* **by** *auto*
have *step1*: *Bell* $(n + m) = \mathit{card}\ \{P.\ \mathit{partition\text{-}on}\ A\ P\}$
unfolding *Bell-def A-def* **..**
from $\langle A = B \cup C\rangle\ \langle B \cap C = \{\}\rangle\ \langle \mathit{finite}\ B\rangle\ \langle \mathit{finite}\ C\rangle$

```
have step2: card {P. partition-on A P} = card (construct-partition-on B C)
  by (simp add: construct-partition-on)
note injectivity = injectivity[OF ‹B ∩ C = {}›]
let ?expr = do {
  k ← {0..card B};
  j ← {0..card C};
  P ← {P. partition-on C P ∧ card P = j};
  B' ← {B'. B' ⊆ B ∧ card B' = k};
  Q ← {Q. partition-on B' Q};
  f ← (B - B') →_E P;
  P' ← {(λX. X ∪ {x ∈ B - B'. f x = X}) ` P};
  {P' ∪ Q}
}
let ?S ⤜ ?comp = ?expr
{
  fix k
  assume k: k ∈ {..card B}
  let ?expr = ?comp k
  let ?S ⤜ ?comp = ?expr
  {
    fix j
    assume j ∈ {.. card C}
    let ?expr = ?comp j
    let ?S ⤜ ?comp = ?expr
    from ‹finite C› have finite ?S
      by (intro finite-Collect-conjI disjI1 finitely-many-partition-on)
    {
      fix P
      assume P: P ∈ {P. partition-on C P ∧ card P = j}
      from this have partition-on C P by simp
      let ?expr = ?comp P
      let ?S ⤜ ?comp = ?expr
      have finite P
       using P ‹finite C› by (auto intro: finite-elements)
      from ‹finite B› have finite ?S by (auto simp add: finite-subset)
      moreover
      {
        fix B'
        assume B': B' ∈ {B'. B' ⊆ B ∧ card B' = k}
        from this have B' ⊆ B by simp
        let ?expr = ?comp B'
        let ?S ⤜ ?comp = ?expr
        from ‹finite B› have finite B'
          using B' by (auto simp add: finite-subset)
        from ‹finite B'› have finite {Q. partition-on B' Q}
          by (rule finitely-many-partition-on)
        moreover
        {
          fix Q
```

```
    assume Q: Q ∈ {Q. partition-on B' Q}
    let ?expr = ?comp Q
    let ?S ⤜ ?comp = ?expr
    {
      fix f
      assume f ∈ B − B' →E P
      let ?expr = ?comp f
      let ?S ⤜ ?comp = ?expr
      have disjoint-family-on ?comp ?S
        by (auto intro: disjoint-family-onI)
      from this have card ?expr = 1
        by (simp add: card-bind-constant)
      moreover have finite ?expr
        by (simp add: finite-bind)
      ultimately have finite ?expr ∧ card ?expr = 1 by blast
    }
    moreover have finite ?S
      using ‹finite B› ‹finite P› by (auto intro: finite-PiE)
    moreover have disjoint-family-on ?comp ?S
      using P B' Q
      by (injectivity-solver rule: local.injectivity(1))
    moreover have card ?S = j ^ (n − k)
    proof −
      have card (B − B') = n − k
        using B' ‹finite B'› ‹card B = n›
        by (subst card-Diff-subset) auto
      from this show ?thesis
        using ‹finite B› P
        by (subst card-PiE) (simp add: prod-constant)+
    qed
    ultimately have card ?expr = j ^ (n − k)
      by (simp add: card-bind-constant)
    moreover have finite ?expr
      using ‹finite ?S› ‹finite {P. partition-on C P ∧ card P = j}›
      by (auto intro!: finite-bind)
    ultimately have finite ?expr ∧ card ?expr = j ^ (n − k) by blast
  } note inner = this
  moreover have card ?S = Bell k
    using B' ‹finite B'› by (auto simp add: Bell-altdef[symmetric])
  moreover have disjoint-family-on ?comp ?S
    using P B'
    by (injectivity-solver rule: local.injectivity(2))
  ultimately have card ?expr = j ^ (n − k) * Bell k
    by (subst card-bind-constant) auto
  moreover have finite ?expr
    using inner ‹finite ?S› by (auto intro: finite-bind)
 ultimately have finite ?expr ∧ card ?expr = j ^ (n − k) * Bell k by blast
} note inner = this
moreover have card ?S = n choose k
```

using ‹*card B = n*› ‹*finite B*› **by** (*simp add*: *n-subsets*)
moreover have *disjoint-family-on ?comp ?S*
using *P*
by (*injectivity-solver rule*: *local.injectivity*(*3*))
ultimately have *card ?expr = j ^ (n − k) * (n choose k) * Bell k*
by (*subst card-bind-constant*) *auto*
moreover have *finite ?expr*
using *inner* ‹*finite ?S*› **by** (*auto intro*: *finite-bind*)
ultimately have *finite ?expr ∧ card ?expr = j ^ (n − k) * (n choose k) * Bell k* **by** *blast*
} note *inner = this*
moreover note ‹*finite ?S*›
moreover have *card ?S = Stirling m j*
using ‹*finite C*› ‹*card C = m*› **by** (*simp add*: *card-partition-on*)
moreover have *disjoint-family-on ?comp ?S*
by (*injectivity-solver rule*: *local.injectivity*(*4*))
ultimately have *card ?expr = j ^ (n − k) * Stirling m j * (n choose k) * Bell k*
by (*subst card-bind-constant*) *auto*
moreover have *finite ?expr*
using *inner* ‹*finite ?S*› **by** (*auto intro*: *finite-bind*)
ultimately have *finite ?expr ∧ card ?expr = j ^ (n − k) * Stirling m j * (n choose k) * Bell k* **by** *blast*
} note *inner = this*
moreover have *finite ?S* **by** *simp*
moreover have *disjoint-family-on ?comp ?S*
by (*injectivity-solver rule*: *local.injectivity*(*5*))
ultimately have *card ?expr = (∑ j≤m. j ^ (n − k) * Stirling m j * (n choose k) * Bell k)* (**is** *- = ?formula*)
using ‹*card C = m*› **by** (*subst card-bind*) (*auto intro*: *sum.cong*)
moreover have *finite ?expr*
using *inner* ‹*finite ?S*› **by** (*auto intro*: *finite-bind*)
ultimately have *finite ?expr ∧ card ?expr = ?formula* **by** *blast*
}
moreover have *finite ?S* **by** *simp*
moreover have *disjoint-family-on ?comp ?S*
by (*injectivity-solver rule*: *local.injectivity*(*6*))
ultimately have *step3*: *card* (*construct-partition-on B C*) = (∑ *k*≤*n*. ∑ *j*≤*m*. *j ^ (n − k) * Stirling m j * (n choose k) * Bell k*)
unfolding *construct-partition-on-def*
using ‹*card B = n*› **by** (*subst card-bind*) (*auto intro*: *sum.cong*)
from *step1 step2 step3* **show** *?thesis* **by** *auto*
qed

1.6 Corollaries of the Generalized Bell Recurrence

corollary *Bell-Stirling-eq*:
Bell m = (∑ *j*≤*m*. *Stirling m j*)
proof −

```
  have Bell m = Bell (0 + m) by simp
  also have ... = (∑ j≤m. Stirling m j)
    unfolding Bell-eq[of 0] by (simp add: Bell-0)
  finally show ?thesis .
qed

corollary Bell-recursive-eq:
  Bell (n + 1) = (∑ k≤n. (n choose k) * Bell k)
unfolding Bell-eq[of - 1] by simp

end
```

References

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[2] M. Z. Spivey. A generalized recurrence for Bell numbers. *Journal of Integer Sequences*, 11, 2008. Electronic copy available at https://cs.uwaterloo.ca/journals/JIS/VOL11/Spivey/spivey25.pdf.