

# The Cayley-Hamilton theorem

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October 11, 2017

## Abstract

This document contains a proof of the Cayley-Hamilton theorem based on the development of matrices in `HOL/Multivariate_Analysis`.

## Contents

<b>1 Introduction</b>	<b>1</b>
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## 1 Introduction

The Cayley-Hamilton theorem states that every square matrix is a zero of its own characteristic polynomial, in symbols:  $\chi_A(A) = 0$ . It is a central theorem of linear algebra and plays an important role for matrix normal form theory.

In this document we work with matrices over a commutative ring  $R$  and give a direct algebraic proof of the theorem. The starting point of the proof is the following fundamental property of the adjugate matrix

$$\text{adj}(B) \cdot B = B \cdot \text{adj}(B) = \det(B)I_n \tag{1}$$

where  $I_n$  denotes the  $n \times n$ -identity matrix and  $\det(B)$  the determinant of  $B$ . Recall that the characteristic polynomial is defined as  $\chi_A(X) = \det(XI_n - A)$ , i.e. as the determinant of a matrix whose entries are polynomials. Considering the adjugate of this matrix we obtain

$$(XI_n - A) \cdot \text{adj}(XI_n - A) = \chi_A(X)I_n \tag{2}$$

directly from (1). Now,  $\text{adj}(XI_n - A)$  being a matrix of polynomials of degree at most  $n - 1$  can be written as

$$\text{adj}(XI_n - A) = \sum_{i=0}^{n-1} X^i B_i \text{ for } B_i \in R^{n \times n}. \tag{3}$$

A straightforward calculation starting from (2) using (3) then shows that

$$\chi_A(X)I_n = X^n B_{n-1} + \sum_{i=1}^{n-1} X^i (B_{i-1} - A \cdot B_i) - A \cdot B_0. \quad (4)$$

Now let  $c_i$  be the coefficient of  $X^i$  in  $\chi_A(X)$ . Then equating the coefficients in (4) yields

$$\begin{aligned} B_{n-1} &= I_n, \\ B_{i-1} - A \cdot B_i &= c_i I_n \text{ for } 1 \leq i \leq n-1, \text{ and} \\ -A \cdot B_0 &= c_0 I_n. \end{aligned}$$

Multiplying the  $i$ -th equation with  $A^i$  from the left gives

$$\begin{aligned} A^n \cdot B_{n-1} &= A^n, \\ A^i \cdot B_{i-1} - A^{i+1} \cdot B_i &= c_i A_i \text{ for } 1 \leq i \leq n-1, \text{ and} \\ -A \cdot B_0 &= c_0 I_n \end{aligned}$$

which shows that

$$\chi_A(A)I_n = A^n + c_{n-1}A^{n-1} + \cdots + c_1 A + c_0 I_n = 0$$

and hence  $\chi_A(A) = 0$  which finishes this proof sketch.

There are numerous other proofs of the Cayley-Hamilton theorem, in particular the one formalized in Coq by Sidi Ould Biha [1, 2]. This proof also starts with the fundamental property of the adjugate matrix but instead of the above calculation relies on the existence of a ring isomorphism between  $\mathcal{M}_n(R[X])$ , the matrices of polynomials over  $R$ , and  $(\mathcal{M}_n(R))[X]$ , the polynomials whose coefficients are matrices over  $R$ . On the upside, this permits a briefer and more abstract argument (once the background theory contains all prerequisites) but on the downside one has to deal with the mathematically subtle evaluation of polynomials over the non-commutative(!) ring  $\mathcal{M}_n(R)$ . As described nicely in [2] this evaluation is no longer a ring homomorphism. However, its use in the proof of the Cayley-Hamilton theorem is sufficiently restricted so that one can work around this problem.

Sections ??, ??, and ?? contain basic results about matrices and polynomials which are needed for the proof of the Cayley-Hamilton theorem in addition to the results which are available in the library. Section ?? contains basic results about matrices of polynomials, including the definition of the characteristic polynomial and proofs of some of its basic properties. Finally, Section ?? contains the proof of the Cayley-Hamilton theorem as outlined above.

**theory** *Square-Matrix*

```

imports
  HOL-Analysis.Determinants
begin

lemma smult-axis:  $x * s \text{ axis } i \ y = \text{axis } i \ (x * y) :: \text{mult-zero}$ 
  <proof>

typedef ('a, 'n) sq-matrix = UNIV :: ('n  $\Rightarrow$  'n  $\Rightarrow$  'a) set
  morphisms to-fun of-fun
  <proof>

syntax -sq-matrix :: type  $\Rightarrow$  type  $\Rightarrow$  type ((-  $\wedge$  / -) [15, 16] 15)

  <ML>

setup-lifting type-definition-sq-matrix

lift-definition map-sq-matrix :: ('a  $\Rightarrow$  'c)  $\Rightarrow$  'a  $\wedge$  'b  $\Rightarrow$  'c  $\wedge$  'b is
   $\lambda f \ M \ i \ j. f \ (M \ i \ j)$  <proof>

lift-definition from-vec :: 'a  $\wedge$  'n  $\wedge$  'n  $\Rightarrow$  'a  $\wedge$  'n is
   $\lambda M \ i \ j. M \ \$ \ i \ \$ \ j$  <proof>

lift-definition to-vec :: 'a  $\wedge$  'n  $\Rightarrow$  'a  $\wedge$  'n  $\wedge$  'n is
   $\lambda M. \chi \ i \ j. M \ i \ j$  <proof>

lemma from-vec-eq-iff:  $\text{from-vec } M = \text{from-vec } N \longleftrightarrow M = N$ 
  <proof>

lemma to-vec-from-vec[simp]:  $\text{to-vec} \ (\text{from-vec } M) = M$ 
  <proof>

lemma from-vec-to-vec[simp]:  $\text{from-vec} \ (\text{to-vec } M) = M$ 
  <proof>

lemma map-sq-matrix-compose[simp]:  $\text{map-sq-matrix } f \ (\text{map-sq-matrix } g \ M) =$ 
 $\text{map-sq-matrix} \ (\lambda x. f \ (g \ x)) \ M$ 
  <proof>

lemma map-sq-matrix-ident[simp]:  $\text{map-sq-matrix} \ (\lambda x. x) \ M = M$ 
  <proof>

lemma map-sq-matrix-cong:
   $M = N \Longrightarrow (\bigwedge i \ j. f \ (\text{to-fun } N \ i \ j) = g \ (\text{to-fun } N \ i \ j)) \Longrightarrow \text{map-sq-matrix } f \ M$ 
 $= \text{map-sq-matrix } g \ N$ 
  <proof>

lift-definition diag :: 'a :: zero  $\Rightarrow$  'a  $\wedge$  'n is
   $\lambda k \ i \ j. \text{if } i = j \ \text{then } k \ \text{else } 0$  <proof>

```

**lemma** *diag-eq-iff*:  $\text{diag } x = \text{diag } y \longleftrightarrow x = y$   
*<proof>*

**lemma** *map-sq-matrix-diag[simp]*:  $f \ 0 = 0 \implies \text{map-sq-matrix } f \ (\text{diag } c) = \text{diag } (f \ c)$   
*<proof>*

**lift-definition** *smult-sq-matrix* ::  $'a::\text{times} \Rightarrow 'a^{n \times n} \Rightarrow 'a^{n \times n}$  (**infixr**  $*_S$  75) **is**  
 $\lambda c \ M \ i \ j. \ c * M \ i \ j$  *<proof>*

**lemma** *smult-map-sq-matrix*:  
 $(\bigwedge y. f \ (x * y) = z * f \ y) \implies \text{map-sq-matrix } f \ (x *_S A) = z *_S \text{map-sq-matrix } f \ A$   
*<proof>*

**lemma** *map-sq-matrix-smult*:  $c *_S \text{map-sq-matrix } f \ A = \text{map-sq-matrix } (\lambda x. \ c * f \ x) \ A$   
*<proof>*

**lemma** *one-smult[simp]*:  $(1::\text{monoid-mult}) *_S x = x$   
*<proof>*

**lemma** *smult-diag*:  $x *_S \text{diag } y = \text{diag } (x * y::\text{mult-zero})$   
*<proof>*

**instantiation** *sq-matrix* ::  $(\text{semigroup-add}, \text{finite}) \text{ semigroup-add}$   
**begin**

**lift-definition** *plus-sq-matrix* ::  $'a^{n \times n} \Rightarrow 'a^{n \times n} \Rightarrow 'a^{n \times n}$  **is**  
 $\lambda A \ B \ i \ j. \ A \ i \ j + B \ i \ j$  *<proof>*

**instance**  
*<proof>*

**end**

**lemma** *map-sq-matrix-add*:  
 $(\bigwedge a \ b. \ f \ (a + b) = f \ a + f \ b) \implies \text{map-sq-matrix } f \ (A + B) = \text{map-sq-matrix } f \ A + \text{map-sq-matrix } f \ B$   
*<proof>*

**lemma** *add-map-sq-matrix*:  $\text{map-sq-matrix } f \ A + \text{map-sq-matrix } g \ A = \text{map-sq-matrix } (\lambda x. \ f \ x + g \ x) \ A$   
*<proof>*

**instantiation** *sq-matrix* ::  $(\text{monoid-add}, \text{finite}) \text{ monoid-add}$   
**begin**

**lift-definition** *zero-sq-matrix* :: 'a^^b is  $\lambda i j. 0$  *<proof>*

**instance**  
*<proof>*

**end**

**lemma** *diag-0*: *diag* 0 = 0  
*<proof>*

**lemma** *diag-0-eq*: *diag* x = 0  $\longleftrightarrow$  x = 0  
*<proof>*

**lemma** *zero-map-sq-matrix*: f 0 = 0  $\implies$  *map-sq-matrix* f 0 = 0  
*<proof>*

**lemma** *map-sq-matrix-0[simp]*: *map-sq-matrix* ( $\lambda x. 0$ ) A = 0  
*<proof>*

**instance** *sq-matrix* :: (ab-semigroup-add, finite) ab-semigroup-add  
*<proof>*

**instantiation** *sq-matrix* :: (minus, finite) minus  
**begin**

**lift-definition** *minus-sq-matrix* :: 'a^^b  $\Rightarrow$  'a^^b  $\Rightarrow$  'a^^b is  
 $\lambda A B i j. A i j - B i j$  *<proof>*

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

**instantiation** *sq-matrix* :: (group-add, finite) group-add  
**begin**

**lift-definition** *uminus-sq-matrix* :: 'a^^b  $\Rightarrow$  'a^^b is  
*uminus* *<proof>*

**instance**  
*<proof>*

**end**

**lemma** *map-sq-matrix-diff*:  
 $(\bigwedge a b. f (a - b) = f a - f b) \implies \text{map-sq-matrix } f (A - B) = \text{map-sq-matrix } f A - \text{map-sq-matrix } f B$   
*<proof>*

**lemma** *smult-diff*: **fixes** a :: 'a::comm-ring-1 **shows**  $a *_S (A - B) = a *_S A - a *_S B$

*<proof>*

**instance** *sq-matrix* :: (*cancel-semigroup-add*, *finite*) *cancel-semigroup-add*  
*<proof>*

**instance** *sq-matrix* :: (*cancel-ab-semigroup-add*, *finite*) *cancel-ab-semigroup-add*  
*<proof>*

**instance** *sq-matrix* :: (*comm-monoid-add*, *finite*) *comm-monoid-add*  
*<proof>*

**lemma** *map-sq-matrix-sum*:  
 $f\ 0 = 0 \implies (\bigwedge a\ b. f\ (a + b) = f\ a + f\ b) \implies$   
 $map\text{-}sq\text{-}matrix\ f\ (\sum_{i \in I}. A\ i) = (\sum_{i \in I}. map\text{-}sq\text{-}matrix\ f\ (A\ i))$   
*<proof>*

**lemma** *sum-map-sq-matrix*:  $(\sum_{i \in I}. map\text{-}sq\text{-}matrix\ (f\ i)\ A) = map\text{-}sq\text{-}matrix\ (\lambda x. \sum_{i \in I}. f\ i\ x)\ A$   
*<proof>*

**lemma** *smult-zero[simp]*: **fixes**  $a :: 'a::ring-1$  **shows**  $a *_{\mathcal{S}} 0 = 0$   
*<proof>*

**lemma** *smult-right-add*: **fixes**  $a :: 'a::ring-1$  **shows**  $a *_{\mathcal{S}} (x + y) = a *_{\mathcal{S}} x + a *_{\mathcal{S}} y$   
*<proof>*

**lemma** *smult-sum*: **fixes**  $a :: 'a::ring-1$  **shows**  $(\sum_{i \in I}. a *_{\mathcal{S}} f\ i) = a *_{\mathcal{S}} (sum\ f\ I)$   
*<proof>*

**instance** *sq-matrix* :: (*ab-group-add*, *finite*) *ab-group-add*  
*<proof>*

**instantiation** *sq-matrix* :: (*semiring-0*, *finite*) *semiring-0*  
**begin**

**lift-definition** *times-sq-matrix* ::  $'a^{**}b \Rightarrow 'a^{**}b \Rightarrow 'a^{**}b$  **is**  
 $\lambda M\ N\ i\ j. \sum_{k \in UNIV}. M\ i\ k * N\ k\ j$  *<proof>*

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

**lemma** *diag-mult*:  $diag\ x * A = x *_{\mathcal{S}} A$   
*<proof>*

**lemma** *mult-diag*:  
**fixes**  $x :: 'a::comm-ring-1$

**shows**  $A * \text{diag } x = x *_S A$   
 ⟨proof⟩

**lemma** *smult-mult1*: **fixes**  $a :: 'a::\text{comm-ring-1}$  **shows**  $a *_S (A * B) = (a *_S A) * B$   
 ⟨proof⟩

**lemma** *smult-mult2*: **fixes**  $a :: 'a::\text{comm-ring-1}$  **shows**  $a *_S (A * B) = A * (a *_S B)$   
 ⟨proof⟩

**lemma** *map-sq-matrix-mult*:  
**fixes**  $f :: 'a::\text{semiring-1} \Rightarrow 'b::\text{semiring-1}$   
**assumes**  $f: \bigwedge a b. f (a + b) = f a + f b \bigwedge a b. f (a * b) = f a * f b f 0 = 0$   
**shows**  $\text{map-sq-matrix } f (A * B) = \text{map-sq-matrix } f A * \text{map-sq-matrix } f B$   
 ⟨proof⟩

**lemma** *from-vec-mult[simp]*:  $\text{from-vec } (M ** N) = \text{from-vec } M * \text{from-vec } N$   
 ⟨proof⟩

**instantiation** *sq-matrix* ::  $(\text{semiring-1}, \text{finite}) \text{ semiring-1}$   
**begin**

**lift-definition** *one-sq-matrix* ::  $'a^{''}b$  **is**  
 $\lambda i j. \text{if } i = j \text{ then } 1 \text{ else } 0$  ⟨proof⟩

**instance**  
 ⟨proof⟩  
**end**

**instance** *sq-matrix* ::  $(\text{semiring-1}, \text{finite}) \text{ numeral}$  ⟨proof⟩

**lemma** *diag-1*:  $\text{diag } 1 = 1$   
 ⟨proof⟩

**lemma** *diag-1-eq*:  $\text{diag } x = 1 \iff x = 1$   
 ⟨proof⟩

**instance** *sq-matrix* ::  $(\text{ring-1}, \text{finite}) \text{ ring-1}$   
 ⟨proof⟩

**interpretation** *sq-matrix*: *vector-space smult-sq-matrix*  
 ⟨proof⟩

**instantiation** *sq-matrix* ::  $(\text{real-vector}, \text{finite}) \text{ real-vector}$   
**begin**

**lift-definition** *scaleR-sq-matrix* ::  $\text{real} \Rightarrow 'a^{''}b \Rightarrow 'a^{''}b$  **is**  
 $\lambda r A i j. r *_R A i j$  ⟨proof⟩

**instance**

*<proof>*

**end**

**instance** *sq-matrix* :: (semiring-1, finite) Rings.dvd *<proof>*

**lift-definition** *transpose* :: 'a<sup>n</sup> ⇒ 'a<sup>n</sup> **is**

$\lambda M\ i\ j. M\ j\ i$  *<proof>*

**lemma** *transpose-transpose[simp]*: *transpose (transpose A) = A*

*<proof>*

**lemma** *transpose-diag[simp]*: *transpose (diag c) = diag c*

*<proof>*

**lemma** *transpose-zero[simp]*: *transpose 0 = 0*

*<proof>*

**lemma** *transpose-one[simp]*: *transpose 1 = 1*

*<proof>*

**lemma** *transpose-add[simp]*: *transpose (A + B) = transpose A + transpose B*

*<proof>*

**lemma** *transpose-minus[simp]*: *transpose (A - B) = transpose A - transpose B*

*<proof>*

**lemma** *transpose-uminus[simp]*: *transpose (- A) = - transpose A*

*<proof>*

**lemma** *transpose-mult[simp]*:

*transpose (A \* B :: 'a::comm-semiring-0<sup>n</sup>) = transpose B \* transpose A*

*<proof>*

**lift-definition** *trace* :: 'a::comm-monoid-add<sup>n</sup> ⇒ 'a **is**

$\lambda M. \sum_{i \in UNIV}. M\ i\ i$  *<proof>*

**lemma** *trace-diag[simp]*: *trace (diag c :: 'a::semiring-1<sup>n</sup>) = of-nat CARD('n) \* c*

*<proof>*

**lemma** *trace-0[simp]*: *trace 0 = 0*

*<proof>*

**lemma** *trace-1[simp]*: *trace (1 :: 'a::semiring-1<sup>n</sup>) = of-nat CARD('n)*

*<proof>*



**lemma** *trace-plus[simp]*:  $\text{trace } (A + B) = \text{trace } A + \text{trace } B$   
*<proof>*

**lemma** *trace-minus[simp]*:  $\text{trace } (A - B) = (\text{trace } A - \text{trace } B:::\text{ab-group-add})$   
*<proof>*

**lemma** *trace-uminus[simp]*:  $\text{trace } (- A) = - (\text{trace } A:::\text{ab-group-add})$   
*<proof>*

**lemma** *trace-smult[simp]*:  $\text{trace } (s * S A) = (s * \text{trace } A:::\text{semiring-0})$   
*<proof>*

**lemma** *trace-transpose[simp]*:  $\text{trace } (\text{transpose } A) = \text{trace } A$   
*<proof>*

**lemma** *trace-mult-symm*:  
**fixes**  $A B :: 'a::\text{comm-semiring-0}^{n \times n}$   
**shows**  $\text{trace } (A * B) = \text{trace } (B * A)$   
*<proof>*

**lift-definition** *det* ::  $'a::\text{comm-ring-1}^{n \times n} \Rightarrow 'a$  **is**  
 $\lambda A. (\sum p | p \text{ permutes } UNIV. \text{of-int } (\text{sign } p) * (\prod i \in UNIV. A i (p i)))$  *<proof>*

**lemma** *det-eq*:  $\text{det } A = (\sum p | p \text{ permutes } UNIV. \text{of-int } (\text{sign } p) * (\prod i \in UNIV. \text{to-fun } A i (p i)))$   
*<proof>*

**lemma** *permutes-UNIV-permutation*:  $\text{permutation } p \iff p \text{ permutes } (UNIV:::\text{finite})$   
*<proof>*

**lemma** *det-0[simp]*:  $\text{det } 0 = 0$   
*<proof>*

**lemma** *det-transpose*:  $\text{det } (\text{transpose } A) = \text{det } A$   
*<proof>*

**lemma** *det-diagonal*:  
**fixes**  $A :: 'a::\text{comm-ring-1}^{n \times n}$   
**shows**  $(\bigwedge i j. i \neq j \implies \text{to-fun } A i j = 0) \implies \text{det } A = (\prod i \in UNIV. \text{to-fun } A i i)$   
*<proof>*

**lemma** *det-1[simp]*:  $\text{det } (1::'a::\text{comm-ring-1}^{n \times n}) = 1$   
*<proof>*

**lemma** *det-lowerdiagonal*:  
**fixes**  $A :: 'a::\text{comm-ring-1}^{n \times n}::\{\text{finite}, \text{wellorder}\}$   
**shows**  $(\bigwedge i j. i < j \implies \text{to-fun } A i j = 0) \implies \text{det } A = (\prod i \in UNIV. \text{to-fun } A i i)$

*<proof>*

**lemma** *det-upperdiagonal*:

**fixes**  $A :: 'a::comm-ring-1^{n::\{finite, wellorder\}}$

**shows**  $(\bigwedge i j. j < i \implies to\_fun\ A\ i\ j = 0) \implies det\ A = (\prod_{i \in UNIV}. to\_fun\ A\ i\ i)$

*<proof>*

**lift-definition** *perm-rows* ::  $'a^{b \Rightarrow 'b} \Rightarrow ('b \Rightarrow 'b) \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ p\ i\ j. M\ (p\ i)\ j$  *<proof>*

**lift-definition** *perm-cols* ::  $'a^{b \Rightarrow 'b} \Rightarrow ('b \Rightarrow 'b) \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ p\ i\ j. M\ i\ (p\ j)$  *<proof>*

**lift-definition** *upd-rows* ::  $'a^{b \Rightarrow 'b\ set} \Rightarrow ('b \Rightarrow 'a^{b \Rightarrow 'b}) \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ S\ v\ i\ j. if\ i \in S\ then\ v\ i\ \$\ j\ else\ M\ i\ j$  *<proof>*

**lift-definition** *upd-cols* ::  $'a^{b \Rightarrow 'b\ set} \Rightarrow ('b \Rightarrow 'a^{b \Rightarrow 'b}) \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ S\ v\ i\ j. if\ j \in S\ then\ v\ j\ \$\ i\ else\ M\ i\ j$  *<proof>*

**lift-definition** *upd-row* ::  $'a^{b \Rightarrow 'b} \Rightarrow 'b \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ i'\ v\ i\ j. if\ i = i'\ then\ v\ \$\ j\ else\ M\ i\ j$  *<proof>*

**lift-definition** *upd-col* ::  $'a^{b \Rightarrow 'b} \Rightarrow 'b \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ j'\ v\ i\ j. if\ j = j'\ then\ v\ \$\ i\ else\ M\ i\ j$  *<proof>*

**lift-definition** *row* ::  $'a^{b \Rightarrow 'b} \Rightarrow 'b \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ i. \chi\ j. M\ i\ j$  *<proof>*

**lift-definition** *col* ::  $'a^{b \Rightarrow 'b} \Rightarrow 'b \Rightarrow 'a^{b \Rightarrow 'b}$  **is**

$\lambda M\ j. \chi\ i. M\ i\ j$  *<proof>*

**lemma** *perm-rows-transpose*:  $perm\_rows\ (transpose\ M)\ p = transpose\ (perm\_cols\ M\ p)$

*<proof>*

**lemma** *perm-cols-transpose*:  $perm\_cols\ (transpose\ M)\ p = transpose\ (perm\_rows\ M\ p)$

*<proof>*

**lemma** *upd-row-transpose*:  $upd\_row\ (transpose\ M)\ i\ p = transpose\ (upd\_col\ M\ i\ p)$

*<proof>*

**lemma** *upd-col-transpose*:  $upd\_col\ (transpose\ M)\ i\ p = transpose\ (upd\_row\ M\ i\ p)$

*<proof>*

**lemma** *upd-rows-transpose*:  $upd\_rows\ (transpose\ M)\ i\ p = transpose\ (upd\_cols\ M\ i\ p)$

*<proof>*

**lemma** *upd-cols-transpose*:  $\text{upd-cols } (\text{transpose } M) \ i \ p = \text{transpose } (\text{upd-rows } M \ i \ p)$   
 ⟨proof⟩

**lemma** *upd-rows-empty[simp]*:  $\text{upd-rows } M \ \{\} \ f = M$   
 ⟨proof⟩

**lemma** *upd-cols-empty[simp]*:  $\text{upd-cols } M \ \{\} \ f = M$   
 ⟨proof⟩

**lemma** *upd-rows-single[simp]*:  $\text{upd-rows } M \ \{i\} \ f = \text{upd-row } M \ i \ (f \ i)$   
 ⟨proof⟩

**lemma** *upd-cols-single[simp]*:  $\text{upd-cols } M \ \{i\} \ f = \text{upd-col } M \ i \ (f \ i)$   
 ⟨proof⟩

**lemma** *upd-rows-insert*:  $\text{upd-rows } M \ (\text{insert } i \ I) \ f = \text{upd-row } (\text{upd-rows } M \ I \ f) \ i \ (f \ i)$   
 ⟨proof⟩

**lemma** *upd-rows-insert-rev*:  $\text{upd-rows } M \ (\text{insert } i \ I) \ f = \text{upd-rows } (\text{upd-row } M \ i \ (f \ i)) \ I \ f$   
 ⟨proof⟩

**lemma** *upd-rows-upd-row-swap*:  $i \notin I \implies \text{upd-rows } (\text{upd-row } M \ i \ x) \ I \ f = \text{upd-row } (\text{upd-rows } M \ I \ f) \ i \ x$   
 ⟨proof⟩

**lemma** *upd-cols-insert*:  $\text{upd-cols } M \ (\text{insert } i \ I) \ f = \text{upd-col } (\text{upd-cols } M \ I \ f) \ i \ (f \ i)$   
 ⟨proof⟩

**lemma** *upd-cols-insert-rev*:  $\text{upd-cols } M \ (\text{insert } i \ I) \ f = \text{upd-cols } (\text{upd-col } M \ i \ (f \ i)) \ I \ f$   
 ⟨proof⟩

**lemma** *upd-cols-upd-col-swap*:  $i \notin I \implies \text{upd-cols } (\text{upd-col } M \ i \ x) \ I \ f = \text{upd-col } (\text{upd-cols } M \ I \ f) \ i \ x$   
 ⟨proof⟩

**lemma** *upd-rows-cong[cong]*:  
 $M = N \implies T = S \implies (\bigwedge s. s \in S = \text{simp} \implies f \ s = g \ s) \implies \text{upd-rows } M \ T \ f = \text{upd-rows } N \ S \ g$   
 ⟨proof⟩

**lemma** *upd-cols-cong[cong]*:  
 $M = N \implies T = S \implies (\bigwedge s. s \in S = \text{simp} \implies f \ s = g \ s) \implies \text{upd-cols } M \ T \ f = \text{upd-cols } N \ S \ g$

*<proof>*

**lemma** *row-upd-row-If*:  $\text{row } (\text{upd-row } M \ i \ x) \ j = (\text{if } i = j \text{ then } x \text{ else row } M \ j)$   
*<proof>*

**lemma** *row-upd-row[simp]*:  $\text{row } (\text{upd-row } M \ i \ x) \ i = x$   
*<proof>*

**lemma** *col-upd-col-If*:  $\text{col } (\text{upd-col } M \ i \ x) \ j = (\text{if } i = j \text{ then } x \text{ else col } M \ j)$   
*<proof>*

**lemma** *col-upd-col[simp]*:  $\text{col } (\text{upd-col } M \ i \ x) \ i = x$   
*<proof>*

**lemma** *upd-row-row[simp]*:  $\text{upd-row } M \ i \ (\text{row } M \ i) = M$   
*<proof>*

**lemma** *upd-row-upd-row-cancel[simp]*:  $\text{upd-row } (\text{upd-row } M \ i \ x) \ i \ y = \text{upd-row } M \ i \ y$   
*<proof>*

**lemma** *upd-col-upd-col-cancel[simp]*:  $\text{upd-col } (\text{upd-col } M \ i \ x) \ i \ y = \text{upd-col } M \ i \ y$   
*<proof>*

**lemma** *upd-col-col[simp]*:  $\text{upd-col } M \ i \ (\text{col } M \ i) = M$   
*<proof>*

**lemma** *row-transpose*:  $\text{row } (\text{transpose } M) \ i = \text{col } M \ i$   
*<proof>*

**lemma** *col-transpose*:  $\text{col } (\text{transpose } M) \ i = \text{row } M \ i$   
*<proof>*

**lemma** *det-perm-cols*:

**fixes**  $A :: 'a::\text{comm-ring-1}^{n \times n}$

**assumes**  $p: p \text{ permutes } UNIV$

**shows**  $\det (\text{perm-cols } A \ p) = \text{of-int } (\text{sign } p) * \det A$

*<proof>*

**lemma** *det-perm-rows*:

**fixes**  $A :: 'a::\text{comm-ring-1}^{n \times n}$

**assumes**  $p: p \text{ permutes } UNIV$

**shows**  $\det (\text{perm-rows } A \ p) = \text{of-int } (\text{sign } p) * \det A$

*<proof>*

**lemma** *det-row-add*:  $\det (\text{upd-row } M \ i \ (a + b)) = \det (\text{upd-row } M \ i \ a) + \det (\text{upd-row } M \ i \ b)$

*<proof>*

**lemma** *det-row-mul*:  $\det (\text{upd-row } M \ i \ (c * s \ a)) = c * \det (\text{upd-row } M \ i \ a)$   
 ⟨proof⟩

**lemma** *det-row-uminus*:  $\det (\text{upd-row } M \ i \ (- \ a)) = - \det (\text{upd-row } M \ i \ a)$   
 ⟨proof⟩

**lemma** *det-row-minus*:  $\det (\text{upd-row } M \ i \ (a - b)) = \det (\text{upd-row } M \ i \ a) - \det (\text{upd-row } M \ i \ b)$   
 ⟨proof⟩

**lemma** *det-row-0*:  $\det (\text{upd-row } M \ i \ 0) = 0$   
 ⟨proof⟩

**lemma** *det-row-sum*:  $\det (\text{upd-row } M \ i \ (\sum_{s \in S} a \ s)) = (\sum_{s \in S} \det (\text{upd-row } M \ i \ (a \ s)))$   
 ⟨proof⟩

**lemma** *det-col-add*:  $\det (\text{upd-col } M \ i \ (a + b)) = \det (\text{upd-col } M \ i \ a) + \det (\text{upd-col } M \ i \ b)$   
 ⟨proof⟩

**lemma** *det-col-mul*:  $\det (\text{upd-col } M \ i \ (c * s \ a)) = c * \det (\text{upd-col } M \ i \ a)$   
 ⟨proof⟩

**lemma** *det-col-uminus*:  $\det (\text{upd-col } M \ i \ (- \ a)) = - \det (\text{upd-col } M \ i \ a)$   
 ⟨proof⟩

**lemma** *det-col-minus*:  $\det (\text{upd-col } M \ i \ (a - b)) = \det (\text{upd-col } M \ i \ a) - \det (\text{upd-col } M \ i \ b)$   
 ⟨proof⟩

**lemma** *det-col-0*:  $\det (\text{upd-col } M \ i \ 0) = 0$   
 ⟨proof⟩

**lemma** *det-col-sum*:  $\det (\text{upd-col } M \ i \ (\sum_{s \in S} a \ s)) = (\sum_{s \in S} \det (\text{upd-col } M \ i \ (a \ s)))$   
 ⟨proof⟩

**lemma** *det-identical-cols*:

**assumes**  $i \neq i'$  **shows**  $\text{col } A \ i = \text{col } A \ i' \implies \det A = 0$   
 ⟨proof⟩

**lemma** *det-identical-rows*:  $i \neq i' \implies \text{row } A \ i = \text{row } A \ i' \implies \det A = 0$   
 ⟨proof⟩

**lemma** *det-cols-sum*:

$\det (\text{upd-cols } M \ T \ (\lambda i. \sum_{s \in S} a \ i \ s)) = (\sum_{f \in T \rightarrow_E S} \det (\text{upd-cols } M \ T \ (\lambda i. a \ i \ (f \ i))))$

*<proof>*

**lemma** *det-rows-sum:*

$\det (\text{upd-rows } M \ T \ (\lambda i. \sum s \in S. a \ i \ s)) = (\sum f \in T \rightarrow_E \ S. \det (\text{upd-rows } M \ T \ (\lambda i. a \ i \ (f \ i))))$

*<proof>*

**lemma** *det-rows-mult:*  $\det (\text{upd-rows } M \ T \ (\lambda i. c \ i \ *s \ a \ i)) = (\prod i \in T. c \ i) * \det (\text{upd-rows } M \ T \ a)$

*<proof>*

**lemma** *det-cols-mult:*  $\det (\text{upd-cols } M \ T \ (\lambda i. c \ i \ *s \ a \ i)) = (\prod i \in T. c \ i) * \det (\text{upd-cols } M \ T \ a)$

*<proof>*

**lemma** *det-perm-rows-If:*  $\det (\text{perm-rows } B \ f) = (\text{if } f \text{ permutes } UNIV \text{ then of-int } (\text{sign } f) * \det B \text{ else } 0)$

*<proof>*

**lemma** *det-mult:*  $\det (A * B) = \det A * \det B$

*<proof>*

**lift-definition** *minor* ::  $'a \ \hat{\ \hat{ \ 'b}} \Rightarrow 'b \Rightarrow 'b \Rightarrow 'a :: \text{semiring-1} \ \hat{\ \hat{ \ 'b}}$  **is**

$\lambda A \ i \ j \ k \ l. \text{if } k = i \wedge l = j \text{ then } 1 \text{ else if } k = i \vee l = j \text{ then } 0 \text{ else } A \ k \ l$  *<proof>*

**lemma** *minor-transpose:*  $\text{minor } (\text{transpose } A) \ i \ j = \text{transpose } (\text{minor } A \ j \ i)$

*<proof>*

**lemma** *minor-eq-row-col:*  $\text{minor } M \ i \ j = \text{upd-row } (\text{upd-col } M \ j \ (\text{axis } i \ 1)) \ i \ (\text{axis } j \ 1)$

*<proof>*

**lemma** *minor-eq-col-row:*  $\text{minor } M \ i \ j = \text{upd-col } (\text{upd-row } M \ i \ (\text{axis } j \ 1)) \ j \ (\text{axis } i \ 1)$

*<proof>*

**lemma** *row-minor:*  $\text{row } (\text{minor } M \ i \ j) \ i = \text{axis } j \ 1$

*<proof>*

**lemma** *col-minor:*  $\text{col } (\text{minor } M \ i \ j) \ j = \text{axis } i \ 1$

*<proof>*

**lemma** *det-minor-row':*

$\text{row } B \ i = \text{axis } j \ 1 \implies \det (\text{minor } B \ i \ j) = \det B$

*<proof>*

**lemma** *det-minor-row:*  $\det (\text{minor } B \ i \ j) = \det (\text{upd-row } B \ i \ (\text{axis } j \ 1))$

*<proof>*

**lemma** *det-minor-col*:  $\det (\text{minor } B \ i \ j) = \det (\text{upd-col } B \ j \ (\text{axis } i \ 1))$   
 ⟨proof⟩

**lift-definition** *cofactor* :: 'a<sup>^</sup>'b ⇒ 'a::comm-ring-1<sup>^</sup>'b is  
 $\lambda A \ i \ j. \det (\text{minor } A \ i \ j)$  ⟨proof⟩

**lemma** *cofactor-transpose*:  $\text{cofactor } (\text{transpose } A) = \text{transpose } (\text{cofactor } A)$   
 ⟨proof⟩

**definition** *adjugate*  $A = \text{transpose } (\text{cofactor } A)$

**lemma** *adjugate-transpose*:  $\text{adjugate } (\text{transpose } A) = \text{transpose } (\text{adjugate } A)$   
 ⟨proof⟩

**theorem** *adjugate-mult-det*:  $\text{adjugate } A * A = \text{diag } (\det A)$   
 ⟨proof⟩

**lemma** *mult-adjugate-det*:  $A * \text{adjugate } A = \text{diag } (\det A)$   
 ⟨proof⟩

**end**

⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩⟨proof⟩

**theorem** *Cayley-Hamilton*:

**fixes**  $A :: 'a::\text{comm-ring-1}^{\wedge} 'n$   
**shows**  $\text{poly-mat } (\text{charpoly } A) \ A = 0$

⟨proof⟩

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Part 1

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**define**  $n$  **where**  $n = \text{CARD}('n) - 1$   
**then have** *d-charpoly*:  $n + 1 = \text{degree } (\text{charpoly } A)$  **and**  
*d-adj*:  $n = \text{max-degree } (\text{adjugate } (\mathbf{X} - \mathbf{C} \ A))$

**define**  $B$  **where**  $B \ i = \text{map-sq-matrix } (\lambda p. \text{coeff } p \ i) (\text{adjugate } (\mathbf{X} - \mathbf{C} \ A))$  **for**  
 $i$

**have** *A-eq-B*:  $\text{adjugate } (\mathbf{X} - \mathbf{C} \ A) = (\sum_{i \leq n}. X^i *_{\mathcal{S}} \mathbf{C} \ (B \ i))$

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Part 2

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**have** *charpoly A \*<sub>S</sub> 1* =  $X *_{\mathcal{S}} \text{adjugate } (\mathbf{X} - \mathbf{C} \ A) - \mathbf{C} \ A * \text{adjugate } (\mathbf{X} - \mathbf{C} \ A)$

**also have**  $\dots = (\sum_{i \leq n}. X^{(i+1)} *_{\mathcal{S}} \mathbf{C} \ (B \ i)) - (\sum_{i \leq n}. X^i *_{\mathcal{S}} \mathbf{C} \ (A * B \ i))$

**also have**  $(\sum_{i \leq n}. X^{(i+1)} *_{\mathcal{S}} \mathbf{C} \ (B \ i)) =$   
 $(\sum_{i < n}. X^{(i+1)} *_{\mathcal{S}} \mathbf{C} \ (B \ i)) + X^{(n+1)} *_{\mathcal{S}} \mathbf{C} \ (B \ n)$

**also have**  $(\sum_{i \leq n}. X^i *_{\mathcal{S}} \mathbf{C} \ (A * B \ i)) =$   
 $(\sum_{i < n}. X^{(i+1)} *_{\mathcal{S}} \mathbf{C} \ (A * B \ (i+1))) + \mathbf{C} \ (A * B \ 0)$

**finally have** *diag-charpoly*:  
 $\text{charpoly } A *_{\mathcal{S}} 1 = X^{(n+1)} *_{\mathcal{S}} \mathbf{C} \ (B \ n) +$

$$(\sum_{i < n}. X^{(i+1)} *_S \mathbf{C} (B i - A * B (i+1))) - \mathbf{C} (A * B 0)$$

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Part 3

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```

let ?p = λi. coeff (charpoly A) i *_S A ^i
let ?AB = λi. A ^ (i + 1) * B i
have (∑ i ≤ n + 1. ?p i) = ?p 0 + (∑ i < n. ?p (i + 1)) + ?p (n + 1)
also have ?p 0 = - ?AB 0
also have (∑ i < n. ?p (i + 1)) = (∑ i = 0 .. < n. ?AB i - ?AB (i + 1))
also have ... = ?AB 0 - ?AB n
also have ?AB n = ?p (n + 1)
also have coeff (charpoly A) (n + 1) = 1
finally show ?thesis
qed

```

## References

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