

Complex Geometry

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Abstract

A formalization of geometry of complex numbers is presented. Fundamental objects that are investigated are the complex plane extended by a single infinite point, its objects (points, lines and circles), and groups of transformations that act on them (e.g., inversions and Möbius transformations). Most objects are defined algebraically, but correspondence with classical geometric definitions is shown.

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1 Introduction

The complex plane or some of its parts (e.g., the unit disc or the upper half plane) are often taken as the domain in which models of various geometries (both Euclidean and non-Euclidean ones) are formalized. The complex plane gives simpler and more compact formulas than the Cartesian plane. Within complex plane is easier to describe geometric objects and perform the calculations (usually shedding some new light on the subject). We give a formalization of the extended complex plane (given both as a complex projective space and as the Riemann sphere), its objects (points, circles and lines), and its transformations (Möbius transformations).

2 Related work

During the last decade, there have been many results in formalizing geometry in proof-assistants. Parts of Hilbert's seminal book „Foundations of Geometry” [6] have been formalized both in Coq and Isabelle/Isar. Formalization of first two groups of axioms in Coq, in an intuitionistic setting was done by Dehlinger et al. [1]. First formalization in Isabelle/HOL was done by Fleuriot and Meikele [8], and some further developments were made in master thesis of Scott [14]. Large fragments of Tarski's geometry [12] have been formalized in Coq by Narboux et al. [9]. Within Coq, there are also formalizations of von Plato's constructive geometry by Kahn [15, 7], French high school geometry by Guilhot [3] and ruler and compass geometry by Duprat [2], etc.

In our previous work [11], we have already formally investigated a Cartesian model of Euclidean geometry.

3 Background theories

In this section we introduce some basic mathematical notions and prove some lemmas needed in the rest of our formalization. We describe:

- trigonometric functions,
- complex numbers,
- systems of two and three linear equations with two unknowns (over arbitrary fields),
- quadratic equations (over real and complex numbers), systems of quadratic and real equations, and systems of two quadratic equations,
- two-dimensional vectors and matrices over complex numbers.

3.1 Library Additions for Trigonometric Functions

```
theory More-Transcendental
  imports Complex-Main HOL-Library.Periodic-Fun
begin
```

Additional properties of \sin and \cos functions that are later used in proving conjectures for argument of complex number.

Sign of trigonometric functions on some characteristic intervals.

```
lemma cos-lt-zero-on-pi2-pi [simp]:
  assumes x > pi/2 and x ≤ pi
  shows cos x < 0
  ⟨proof⟩
```

Value of trigonometric functions in points $k\pi$ and $\frac{\pi}{2} + k\pi$.

```
lemma sin-kpi [simp]:
  fixes k::int
  shows sin (k * pi) = 0
  ⟨proof⟩
```

```
lemma cos-odd-kpi [simp]:
  fixes k::int
  assumes odd k
  shows cos (k * pi) = -1
  ⟨proof⟩
```

```
lemma cos-even-kpi [simp]:
  fixes k::int
  assumes even k
  shows cos (k * pi) = 1
  ⟨proof⟩
```

```
lemma sin-pi2-plus-odd-kpi [simp]:
  fixes k::int
```

```

assumes odd k
shows sin (pi / 2 + k * pi) = -1
⟨proof⟩

```

```

lemma sin-pi2-plus-even-kpi [simp]:
  fixes k::int
  assumes even k
  shows sin (pi / 2 + k * pi) = 1
  ⟨proof⟩

```

Solving trigonometric equations and systems with special values (0, 1, or -1) of sine and cosine functions

```

lemma cos-0-iff-canonical:
  assumes cos φ = 0 and -pi < φ and φ ≤ pi
  shows φ = pi/2 ∨ φ = -pi/2
  ⟨proof⟩

```

```

lemma sin-0-iff-canonical:
  assumes sin φ = 0 and -pi < φ and φ ≤ pi
  shows φ = 0 ∨ φ = pi
  ⟨proof⟩

```

```

lemma cos0-sin1:
  assumes sin φ = 1
  shows ∃ k:int. φ = pi/2 + 2*k*pi
  ⟨proof⟩

```

Sine is injective on $[-\frac{\pi}{2}, \frac{\pi}{2}]$

```

lemma sin-inj:
  assumes -pi/2 ≤ α ∧ α ≤ pi/2 and -pi/2 ≤ α' ∧ α' ≤ pi/2
  assumes α ≠ α'
  shows sin α ≠ sin α'
  ⟨proof⟩

```

Periodicity of trigonometric functions

The following are available in HOL-Decision_Procs.Approximation_Bounds, but we want to avoid that dependency

```

lemma sin-periodic-nat [simp]:
  fixes n :: nat
  shows sin (x + n * (2 * pi)) = sin x
  ⟨proof⟩

```

```

lemma sin-periodic-int [simp]:
  fixes i :: int
  shows sin (x + i * (2 * pi)) = sin x
  ⟨proof⟩

```

```

lemma cos-periodic-nat [simp]:
  fixes n :: nat
  shows cos (x + n * (2 * pi)) = cos x
  ⟨proof⟩

```

```

lemma cos-periodic-int [simp]:
  fixes i :: int
  shows cos (x + i * (2 * pi)) = cos x
  ⟨proof⟩

```

Values of both sine and cosine are repeated only after multiples of $2 \cdot \pi$

```

lemma sin-cos-eq:
  fixes a b :: real
  assumes cos a = cos b and sin a = sin b
  shows ∃ k:int. a - b = 2*k*pi
  ⟨proof⟩

```

The following two lemmas are consequences of surjectivity of cosine for the range $[-1, 1]$.

```

lemma ex-cos-eq:
  assumes -pi/2 ≤ α ∧ α ≤ pi/2
  assumes a ≥ 0 and a < 1
  shows ∃ α'. -pi/2 ≤ α' ∧ α' ≤ pi/2 ∧ α' ≠ α ∧ cos(α - α') = a
  ⟨proof⟩

```

```

lemma ex-cos-gt:
  assumes -pi/2 ≤ α ∧ α ≤ pi/2
  assumes a < 1
  shows ∃ α'. -pi/2 ≤ α' ∧ α' ≤ pi/2 ∧ α' ≠ α ∧ cos(α - α') > a
  ⟨proof⟩

```

The function *atan2* is a generalization of *arctan* that takes a pair of coordinates of non-zero points returns its angle in the range $[-\pi, \pi]$.

definition *atan2* **where**

```

atan2 y x =
  (if x > 0 then arctan(y/x)
   else if x < 0 then
     if y > 0 then arctan(y/x) + pi else arctan(y/x) - pi
   else
     if y > 0 then pi/2 else if y < 0 then -pi/2 else 0)

```

lemma *atan2-bounded*:

```

  shows -pi ≤ atan2 y x ∧ atan2 y x < pi
  ⟨proof⟩

```

end

3.2 Canonical angle

Canonize any angle to $(-\pi, \pi]$ (taking account of 2π periodicity of *sin* and *cos*). With this function, for example, multiplicative properties of *arg* for complex numbers can easily be expressed and proved.

```

theory Canonical-Angle
imports More-Transcendental
begin

```

abbreviation *canon-ang-P* **where**
 $\text{canon-ang-}P \alpha \alpha' \equiv (-pi < \alpha' \wedge \alpha' \leq pi) \wedge (\exists k::int. \alpha - \alpha' = 2*k*pi)$

definition *canon-ang* :: real ⇒ real ⟨|·|·⟩ **where**
 $|\alpha| = (\text{THE } \alpha'. \text{canon-ang-}P \alpha \alpha')$

There is a canonical angle for every angle.

lemma *canon-ang-ex*:
 shows ∃ α'. *canon-ang-P* α α'
 ⟨proof⟩

Canonical angle of any angle is unique.

lemma *canon-ang-unique*:
 assumes *canon-ang-P* α α₁ **and** *canon-ang-P* α α₂
shows α₁ = α₂
 ⟨proof⟩

Canonical angle is always in $(-\pi, \pi]$ and differs from the starting angle by $2k\pi$.

lemma *canon-ang*:
 shows -pi < |α| **and** |α| ≤ pi **and** ∃ k::int. α - |α| = 2*k*pi
 ⟨proof⟩

Angles in $(-\pi, \pi]$ are already canonical.

lemma *canon-ang-id*:
 assumes -pi < α ∧ α ≤ pi
 shows |α| = α
 ⟨proof⟩

Angles that differ by $2k\pi$ have equal canonical angles.

```
lemma canon-ang-eq:  
  assumes  $\exists k::int. \alpha_1 - \alpha_2 = 2*k*pi$   
  shows  $|\alpha_1| = |\alpha_2|$   
(proof)
```

Introduction and elimination rules

```
lemma canon-ang-eqI:  
  assumes  $\exists k::int. \alpha' - \alpha = 2 * k * pi$  and  $-pi < \alpha' \wedge \alpha' \leq pi$   
  shows  $|\alpha| = \alpha'$   
(proof)
```

```
lemma canon-ang-eqE:  
  assumes  $|\alpha_1| = |\alpha_2|$   
  shows  $\exists (k::int). \alpha_1 - \alpha_2 = 2 * k * pi$   
(proof)
```

Canonical angle of opposite angle

```
lemma canon-ang-uminus:  
  assumes  $|\alpha| \neq pi$   
  shows  $|- \alpha| = -|\alpha|$   
(proof)
```

```
lemma canon-ang-uminus-pi:  
  assumes  $|\alpha| = pi$   
  shows  $|- \alpha| = |\alpha|$   
(proof)
```

Canonical angle of difference of two angles

```
lemma canon-ang-diff:  
  shows  $|\alpha - \beta| = ||\alpha| - |\beta||$   
(proof)
```

Canonical angle of sum of two angles

```
lemma canon-ang-sum:  
  shows  $|\alpha + \beta| = ||\alpha| + |\beta||$   
(proof)
```

Canonical angle of angle from $(0, 2\pi]$ shifted by π

```
lemma canon-ang-plus-pi1:  
  assumes  $0 < \alpha$  and  $\alpha \leq 2*pi$   
  shows  $|\alpha + pi| = \alpha - pi$   
(proof)
```

```
lemma canon-ang-minus-pi1:  
  assumes  $0 < \alpha$  and  $\alpha \leq 2*pi$   
  shows  $|\alpha - pi| = \alpha - pi$   
(proof)
```

Canonical angle of angles from $(-2\pi, 0]$ shifted by π

```
lemma canon-ang-plus-pi2:  
  assumes  $-2*pi < \alpha$  and  $\alpha \leq 0$   
  shows  $|\alpha + pi| = \alpha + pi$   
(proof)
```

```
lemma canon-ang-minus-pi2:  
  assumes  $-2*pi < \alpha$  and  $\alpha \leq 0$   
  shows  $|\alpha - pi| = \alpha + pi$   
(proof)
```

Canonical angle of angle in $(\pi, 3\pi]$.

```
lemma canon-ang-pi-3pi:  
  assumes  $pi < \alpha$  and  $\alpha \leq 3 * pi$ 
```

```

shows | $\alpha$ | =  $\alpha - 2\pi i$ 
⟨proof⟩

```

Canonical angle of angle in $(-3\pi, -\pi]$.

```

lemma canon-ang-minus-3pi-minus-pi:
  assumes  $-3\pi i < \alpha$  and  $\alpha \leq -\pi i$ 
  shows | $\alpha$ | =  $\alpha + 2\pi i$ 
⟨proof⟩

```

Canonical angles for some special angles

```

lemma zero-canonical [simp]:
  shows | $0$ | = 0
⟨proof⟩

```

```

lemma pi-canonical [simp]:
  shows | $\pi i$ | =  $\pi i$ 
⟨proof⟩

```

```

lemma two-pi-canonical [simp]:
  shows | $2\pi i$ | = 0
⟨proof⟩

```

Canonization preserves sine and cosine

```

lemma canon-ang-sin [simp]:
  shows sin | $\alpha$ | = sin  $\alpha$ 
⟨proof⟩

```

```

lemma canon-ang-cos [simp]:
  shows cos | $\alpha$ | = cos  $\alpha$ 
⟨proof⟩

```

end

3.3 Library Additions for Complex Numbers

Some additional lemmas about complex numbers.

```

theory More-Complex
  imports Complex-Main More-Transcendental Canonical-Angle
begin

```

Conjugation and *cis*

```

declare cis-cnj[simp]

```

```

lemmas complex-cnj = complex-cnj-diff complex-cnj-mult complex-cnj-add complex-cnj-divide complex-cnj-minus

```

Some properties for *complex-of-real*. Also, since it is often used in our formalization we abbreviate it to *cor*.

```

abbreviation cor :: real ⇒ complex where
  cor ≡ complex-of-real

```

```

lemma cmod-cis [simp]:
  assumes a ≠ 0
  shows of-real (cmod a) * cis (Arg a) = a
⟨proof⟩

```

```

lemma cis-cmod [simp]:
  assumes a ≠ 0
  shows cis (Arg a) * of-real (cmod a) = a
⟨proof⟩

```

```

lemma cor-squared:
  shows (cor x)2 = cor (x2)
⟨proof⟩

```

```

lemma cor-sqrt-mult-cor-sqrt [simp]:

```

```
shows cor (sqrt A) * cor (sqrt A) = cor |A|
⟨proof⟩
```

```
lemma cor-eq-0: cor x + i * cor y = 0  $\longleftrightarrow$  x = 0  $\wedge$  y = 0
⟨proof⟩
```

```
lemma one-plus-square-neq-zero [simp]:
shows 1 + (cor x)2  $\neq$  0
⟨proof⟩
```

Additional lemmas about *Complex* constructor. Following newer versions of Isabelle, these should be deprecated.

```
lemma complex-real-two [simp]:
shows Complex 2 0 = 2
⟨proof⟩
```

```
lemma complex-double [simp]:
shows (Complex a b) * 2 = Complex (2*a) (2*b)
⟨proof⟩
```

```
lemma complex-half [simp]:
shows (Complex a b) / 2 = Complex (a/2) (b/2)
⟨proof⟩
```

```
lemma Complex-scale1:
shows Complex (a * b) (a * c) = cor a * Complex b c
⟨proof⟩
```

```
lemma Complex-scale2:
shows Complex (a * c) (b * c) = Complex a b * cor c
⟨proof⟩
```

```
lemma Complex-scale3:
shows Complex (a / b) (a / c) = cor a * Complex (1 / b) (1 / c)
⟨proof⟩
```

```
lemma Complex-scale4:
shows c  $\neq$  0  $\implies$  Complex (a / c) (b / c) = Complex a b / cor c
⟨proof⟩
```

```
lemma Complex-Re-express-cnj:
shows Complex (Re z) 0 = (z + cnj z) / 2
⟨proof⟩
```

```
lemma Complex-Im-express-cnj:
shows Complex 0 (Im z) = (z - cnj z)/2
⟨proof⟩
```

Additional properties of *cmod*.

```
lemma complex-mult-cnj-cmod:
shows z * cnj z = cor ((cmod z)2)
⟨proof⟩
```

```
lemma cmod-square:
shows (cmod z)2 = Re (z * cnj z)
⟨proof⟩
```

```
lemma cor-cmod-power-4 [simp]:
shows cor (cmod z) ^ 4 = (z * cnj z)2
⟨proof⟩
```

```
lemma cnjE:
assumes x  $\neq$  0
shows cnj x = cor ((cmod x)2) / x
⟨proof⟩
```

```
lemma cmod-cor-divide [simp]:
```

```

shows cmod (z / cor k) = cmod z / |k|
⟨proof⟩

```

```

lemma cmod-mult-minus-left-distrib [simp]:
shows cmod (z*z1 - z*z2) = cmod z * cmod(z1 - z2)
⟨proof⟩

```

```

lemma cmod-eqI:
assumes z1 * cnj z1 = z2 * cnj z2
shows cmod z1 = cmod z2
⟨proof⟩

```

```

lemma cmod-eqE:
assumes cmod z1 = cmod z2
shows z1 * cnj z1 = z2 * cnj z2
⟨proof⟩

```

```

lemma cmod-eq-one [simp]:
shows cmod a = 1  $\longleftrightarrow$  a*cnj a = 1
⟨proof⟩

```

We introduce *is-real* (the imaginary part of complex number is zero) and *is-img* (real part of complex number is zero) operators and prove some of their properties.

```

abbreviation is-real where
  is-real z ≡ Im z = 0

```

```

abbreviation is-img where
  is-img z ≡ Re z = 0

```

```

lemma real-img-0:
assumes is-real a is-img a
shows a = 0
⟨proof⟩

```

```

lemma complex-eq-if-Re-eq:
assumes is-real z1 and is-real z2
shows z1 = z2  $\longleftrightarrow$  Re z1 = Re z2
⟨proof⟩

```

```

lemma mult-reals [simp]:
assumes is-real a and is-real b
shows is-real (a * b)
⟨proof⟩

```

```

lemma div-reals [simp]:
assumes is-real a and is-real b
shows is-real (a / b)
⟨proof⟩

```

```

lemma complex-of-real-Re [simp]:
assumes is-real k
shows cor (Re k) = k
⟨proof⟩

```

```

lemma cor-cmod-real:
assumes is-real a
shows cor (cmod a) = a ∨ cor (cmod a) = -a
⟨proof⟩

```

```

lemma eq-cnj-iff-real:
shows cnj z = z  $\longleftrightarrow$  is-real z
⟨proof⟩

```

```

lemma eq-minus-cnj-iff-img:
shows cnj z = -z  $\longleftrightarrow$  is-img z
⟨proof⟩

```

lemma *Re-divide-real*:
assumes *is-real b and b ≠ 0*
shows $\text{Re}(a / b) = (\text{Re } a) / (\text{Re } b)$
{proof}

lemma *Re-mult-real*:
assumes *is-real a*
shows $\text{Re}(a * b) = (\text{Re } a) * (\text{Re } b)$
{proof}

lemma *Im-mult-real*:
assumes *is-real a*
shows $\text{Im}(a * b) = (\text{Re } a) * (\text{Im } b)$
{proof}

lemma *Im-divide-real*:
assumes *is-real b and b ≠ 0*
shows $\text{Im}(a / b) = (\text{Im } a) / (\text{Re } b)$
{proof}

lemma *Re-sgn*:
assumes *is-real R*
shows $\text{Re}(\text{sgn } R) = \text{sgn}(\text{Re } R)$
{proof}

lemma *is-real-div*:
assumes $b \neq 0$
shows *is-real (a / b) ↔ a * cnj b = b * cnj a*
{proof}

lemma *is-real-mult-real*:
assumes *is-real a and a ≠ 0*
shows *is-real b ↔ is-real (a * b)*
{proof}

lemma *Im-express-cnj*:
shows $\text{Im } z = (z - \text{cnj } z) / (2 * i)$
{proof}

lemma *Re-express-cnj*:
shows $\text{Re } z = (z + \text{cnj } z) / 2$
{proof}

Rotation of complex number for 90 degrees in the positive direction.

abbreviation *rot90* **where**
 $\text{rot90 } z \equiv \text{Complex}(-\text{Im } z)(\text{Re } z)$

lemma *rot90-ii*:
shows $\text{rot90 } z = z * i$
{proof}

With *cnj-mix* we introduce scalar product between complex vectors. This operation shows to be useful to succinctly express some conditions.

abbreviation *cnj-mix* **where**
 $\text{cnj-mix } z1 z2 \equiv \text{cnj } z1 * z2 + z1 * \text{cnj } z2$

abbreviation *scalprod* **where**
 $\text{scalprod } z1 z2 \equiv \text{cnj-mix } z1 z2 / 2$

lemma *cnj-mix-minus*:
shows $\text{cnj } z1 * z2 - z1 * \text{cnj } z2 = i * \text{cnj-mix}(\text{rot90 } z1) z2$
{proof}

lemma *cnj-mix-minus'*:
shows $\text{cnj } z1 * z2 - z1 * \text{cnj } z2 = \text{rot90}(\text{cnj-mix}(\text{rot90 } z1) z2)$

$\langle proof \rangle$

lemma *cnj-mix-real* [simp]:
 shows *is-real* (*cnj-mix* *z1* *z2*)
 $\langle proof \rangle$

lemma *scalprod-real* [simp]:
 shows *is-real* (*scalprod* *z1* *z2*)
 $\langle proof \rangle$

Additional properties of *cis* function.

lemma *cis-minus-pi2* [simp]:
 shows *cis* ($-\pi/2$) = $-i$
 $\langle proof \rangle$

lemma *cis-pi2-minus-x* [simp]:
 shows *cis* ($\pi/2 - x$) = $i * cis(-x)$
 $\langle proof \rangle$

lemma *cis-pm-pi* [simp]:
 shows *cis* ($x - \pi$) = $- cis x$ **and** *cis* ($x + \pi$) = $- cis x$
 $\langle proof \rangle$

lemma *cis-times-cis-opposite* [simp]:
 shows *cis* $\varphi * cis(-\varphi) = 1$
 $\langle proof \rangle$

cis repeats only after $2k\pi$

lemma *cis-eq*:
 assumes *cis a = cis b*
 shows $\exists k::int. a - b = 2 * k * \pi$
 $\langle proof \rangle$

cis is injective on $(-\pi, \pi]$.

lemma *cis-inj*:
 assumes $-\pi < \alpha \leq \pi$ **and** $-\pi < \alpha' \leq \pi$
 assumes *cis* $\alpha = cis \alpha'$
 shows $\alpha = \alpha'$
 $\langle proof \rangle$

cis of an angle combined with *cis* of the opposite angle

lemma *cis-diff-cis-opposite* [simp]:
 shows *cis* $\varphi - cis(-\varphi) = 2 * i * sin \varphi$
 $\langle proof \rangle$

lemma *cis-opposite-diff-cis* [simp]:
 shows *cis* $(-\varphi) - cis(\varphi) = - 2 * i * sin \varphi$
 $\langle proof \rangle$

lemma *cis-add-cis-opposite* [simp]:
 shows *cis* $\varphi + cis(-\varphi) = 2 * cos \varphi$
 $\langle proof \rangle$

cis equal to 1 or -1

lemma *cis-one* [simp]:
 assumes $sin \varphi = 0$ **and** $cos \varphi = 1$
 shows *cis* $\varphi = 1$
 $\langle proof \rangle$

lemma *cis-minus-one* [simp]:
 assumes $sin \varphi = 0$ **and** $cos \varphi = -1$
 shows *cis* $\varphi = -1$
 $\langle proof \rangle$

3.3.1 Additional properties of complex number argument

Arg of real numbers

```
lemma is-real-arg1:
  assumes Arg z = 0 ∨ Arg z = pi
  shows is-real z
  ⟨proof⟩
```

```
lemma is-real-arg2:
  assumes is-real z
  shows Arg z = 0 ∨ Arg z = pi
  ⟨proof⟩
```

```
lemma arg-complex-of-real-positive [simp]:
  assumes k > 0
  shows Arg (cor k) = 0
  ⟨proof⟩
```

```
lemma arg-complex-of-real-negative [simp]:
  assumes k < 0
  shows Arg (cor k) = pi
  ⟨proof⟩
```

```
lemma arg-0-iff:
  shows z ≠ 0 ∧ Arg z = 0 ↔ is-real z ∧ Re z > 0
  ⟨proof⟩
```

```
lemma arg-pi-iff:
  shows Arg z = pi ↔ is-real z ∧ Re z < 0
  ⟨proof⟩
```

Arg of imaginary numbers

```
lemma is-imag-arg1:
  assumes Arg z = pi/2 ∨ Arg z = -pi/2
  shows is-imag z
  ⟨proof⟩
```

```
lemma is-imag-arg2:
  assumes is-imag z and z ≠ 0
  shows Arg z = pi/2 ∨ Arg z = -pi/2
  ⟨proof⟩
```

```
lemma arg-complex-of-real-times-i-positive [simp]:
  assumes k > 0
  shows Arg (cor k * i) = pi / 2
  ⟨proof⟩
```

```
lemma arg-complex-of-real-times-i-negative [simp]:
  assumes k < 0
  shows Arg (cor k * i) = -pi / 2
  ⟨proof⟩
```

```
lemma arg-pi2-iff:
  shows z ≠ 0 ∧ Arg z = pi / 2 ↔ is-imag z ∧ Im z > 0
  ⟨proof⟩
```

```
lemma arg-minus-pi2-iff:
  shows z ≠ 0 ∧ Arg z = -pi / 2 ↔ is-imag z ∧ Im z < 0
  ⟨proof⟩
```

Argument is a canonical angle

```
lemma canon-ang-arg:
  shows |Arg z| = Arg z
  ⟨proof⟩
```

```
lemma arg-cis:
  shows Arg (cis  $\varphi$ ) =  $|\varphi|$ 
   $\langle proof \rangle$ 
```

Cosine and sine of Arg

```
lemma cos-arg:
  assumes  $z \neq 0$ 
  shows cos (Arg  $z$ ) = Re  $z$  / cmod  $z$ 
   $\langle proof \rangle$ 
```

```
lemma sin-arg:
  assumes  $z \neq 0$ 
  shows sin (Arg  $z$ ) = Im  $z$  / cmod  $z$ 
   $\langle proof \rangle$ 
```

Argument of product

```
lemma cis-arg-mult:
  assumes  $z1 * z2 \neq 0$ 
  shows cis (Arg ( $z1 * z2$ )) = cis (Arg  $z1$  + Arg  $z2$ )
   $\langle proof \rangle$ 
```

```
lemma arg-mult-2kpi:
  assumes  $z1 * z2 \neq 0$ 
  shows  $\exists k:\text{int}. \ Arg(z1 * z2) = Arg z1 + Arg z2 + 2*k*pi$ 
   $\langle proof \rangle$ 
```

```
lemma arg-mult:
  assumes  $z1 * z2 \neq 0$ 
  shows Arg( $z1 * z2$ ) =  $|Arg z1 + Arg z2|$ 
   $\langle proof \rangle$ 
```

```
lemma arg-mult-real-positive [simp]:
  assumes  $k > 0$ 
  shows Arg (cor  $k * z$ ) = Arg  $z$ 
   $\langle proof \rangle$ 
```

```
lemma arg-mult-real-negative [simp]:
  assumes  $k < 0$ 
  shows Arg (cor  $k * z$ ) = Arg  $(-z)$ 
   $\langle proof \rangle$ 
```

```
lemma arg-div-real-positive [simp]:
  assumes  $k > 0$ 
  shows Arg ( $z / cor k$ ) = Arg  $z$ 
   $\langle proof \rangle$ 
```

```
lemma arg-div-real-negative [simp]:
  assumes  $k < 0$ 
  shows Arg ( $z / cor k$ ) = Arg  $(-z)$ 
   $\langle proof \rangle$ 
```

```
lemma arg-mult-eq:
  assumes  $z * z1 \neq 0$  and  $z * z2 \neq 0$ 
  assumes Arg ( $z * z1$ ) = Arg ( $z * z2$ )
  shows Arg  $z1$  = Arg  $z2$ 
   $\langle proof \rangle$ 
```

Argument of conjugate

```
lemma arg-cnj-pi:
  assumes Arg  $z = pi$ 
  shows Arg (cnj  $z$ ) =  $pi$ 
   $\langle proof \rangle$ 
```

```
lemma arg-cnj-not-pi:
  assumes Arg  $z \neq pi$ 
```

shows $\operatorname{Arg}(\operatorname{cnj} z) = -\operatorname{Arg} z$
 $\langle \text{proof} \rangle$

Argument of reciprocal

lemma *arg-inv-not-pi*:
assumes $z \neq 0$ **and** $\operatorname{Arg} z \neq \pi$
shows $\operatorname{Arg}(1/z) = -\operatorname{Arg} z$
 $\langle \text{proof} \rangle$

lemma *arg-inv-pi*:
assumes $z \neq 0$ **and** $\operatorname{Arg} z = \pi$
shows $\operatorname{Arg}(1/z) = \pi$
 $\langle \text{proof} \rangle$

lemma *arg-inv-2kpi*:
assumes $z \neq 0$
shows $\exists k:\text{int}. \operatorname{Arg}(1/z) = -\operatorname{Arg} z + 2*k*\pi$
 $\langle \text{proof} \rangle$

lemma *arg-inv*:
assumes $z \neq 0$
shows $\operatorname{Arg}(1/z) = |\operatorname{Arg} z|$
 $\langle \text{proof} \rangle$

Argument of quotient

lemma *arg-div-2kpi*:
assumes $z1 \neq 0$ **and** $z2 \neq 0$
shows $\exists k:\text{int}. \operatorname{Arg}(z1/z2) = \operatorname{Arg} z1 - \operatorname{Arg} z2 + 2*k*\pi$
 $\langle \text{proof} \rangle$

lemma *arg-div*:
assumes $z1 \neq 0$ **and** $z2 \neq 0$
shows $\operatorname{Arg}(z1/z2) = |\operatorname{Arg} z1 - \operatorname{Arg} z2|$
 $\langle \text{proof} \rangle$

Argument of opposite

lemma *arg-uminus*:
assumes $z \neq 0$
shows $\operatorname{Arg}(-z) = |\operatorname{Arg} z + \pi|$
 $\langle \text{proof} \rangle$

lemma *arg-uminus-opposite-sign*:
assumes $z \neq 0$
shows $\operatorname{Arg} z > 0 \longleftrightarrow \operatorname{Arg}(-z) > 0$
 $\langle \text{proof} \rangle$

Sign of argument is the same as the sign of the Imaginary part

lemma *arg-Im-sgn*:
assumes $\neg \operatorname{is-real} z$
shows $\operatorname{sgn}(\operatorname{Arg} z) = \operatorname{sgn}(\operatorname{Im} z)$
 $\langle \text{proof} \rangle$

3.3.2 Complex square root

definition
 $\operatorname{ccsqrt} z = \operatorname{rcis}(\operatorname{sqrt}(\operatorname{cmod} z))(\operatorname{Arg} z / 2)$

lemma *square-ccsqrt [simp]*:
shows $(\operatorname{ccsqrt} x)^2 = x$
 $\langle \text{proof} \rangle$

lemma *ex-complex-sqrt*:
shows $\exists s:\text{complex}. s*s = z$
 $\langle \text{proof} \rangle$

```

lemma ccsqrt:
  assumes  $s * s = z$ 
  shows  $s = \text{ccsqrt } z \vee s = -\text{ccsqrt } z$ 
  (proof)

```

```

lemma null-ccsqrt [simp]:
  shows  $\text{ccsqrt } x = 0 \longleftrightarrow x = 0$ 
  (proof)

```

```

lemma csqrt-mult:
  shows  $\text{ccsqrt } (a * b) = \text{ccsqrt } a * \text{ccsqrt } b \vee$ 
         $\text{ccsqrt } (a * b) = -\text{ccsqrt } a * \text{ccsqrt } b$ 
  (proof)

```

```

lemma csqrt-real:
  assumes  $\text{is-real } x$ 
  shows  $(\text{Re } x \geq 0 \wedge \text{ccsqrt } x = \text{cor} (\text{sqrt} (\text{Re } x))) \vee$ 
         $(\text{Re } x < 0 \wedge \text{ccsqrt } x = i * \text{cor} (\text{sqrt} (-(\text{Re } x))))$ 
  (proof)

```

Rotation of complex vector to x-axis.

```

lemma is-real-rot-to-x-axis:
  assumes  $z \neq 0$ 
  shows  $\text{is-real } (\text{cis} (-\text{Arg } z) * z)$ 
  (proof)

```

```

lemma positive-rot-to-x-axis:
  assumes  $z \neq 0$ 
  shows  $\text{Re } (\text{cis} (-\text{Arg } z) * z) > 0$ 
  (proof)

```

Inequalities involving *cmod*.

```

lemma cmod-1-plus-mult-le:
  shows  $\text{cmod } (1 + z * w) \leq \sqrt{(1 + (\text{cmod } z)^2) * (1 + (\text{cmod } w)^2)}$ 
  (proof)

```

```

lemma cmod-diff-ge:
  shows  $\text{cmod } (b - c) \geq \sqrt{1 + (\text{cmod } b)^2} - \sqrt{1 + (\text{cmod } c)^2}$ 
  (proof)

```

```

lemma cmod-diff-le:
  shows  $\text{cmod } (b - c) \leq \sqrt{1 + (\text{cmod } b)^2} + \sqrt{1 + (\text{cmod } c)^2}$ 
  (proof)

```

Definition of Euclidean distance between two complex numbers.

```

definition cdist where
  [simp]:  $\text{cdist } z1 z2 \equiv \text{cmod } (z2 - z1)$ 

```

Misc. properties of complex numbers.

```

lemma ex-complex-to-complex [simp]:
  fixes  $z1 z2 :: \text{complex}$ 
  assumes  $z1 \neq 0 \text{ and } z2 \neq 0$ 
  shows  $\exists k. k \neq 0 \wedge z2 = k * z1$ 
  (proof)

```

```

lemma ex-complex-to-one [simp]:
  fixes  $z :: \text{complex}$ 
  assumes  $z \neq 0$ 
  shows  $\exists k. k \neq 0 \wedge k * z = 1$ 
  (proof)

```

```

lemma ex-complex-to-complex2 [simp]:
  fixes  $z :: \text{complex}$ 
  shows  $\exists k. k \neq 0 \wedge k * z = z$ 
  (proof)

```

```

lemma complex-sqrt-1:
  fixes z::complex
  assumes z ≠ 0
  shows z = 1 / z ⟷ z = 1 ∨ z = -1
  ⟨proof⟩

end

```

3.4 Angle between two vectors

In this section we introduce different measures of angle between two vectors (represented by complex numbers).

```

theory Angles
imports More-Transcendental Canonical-Angle More-Complex
begin

```

3.4.1 Oriented angle

Oriented angle between two vectors (it is always in the interval $(-\pi, \pi]$).

```

definition ang-vec (⟨∠⟩) where
  [simp]: ∠ z1 z2 ≡ |Arg z2 - Arg z1|

```

```

lemma ang-vec-bounded:
  shows -pi < ∠ z1 z2 ∧ ∠ z1 z2 ≤ pi
  ⟨proof⟩

```

```

lemma ang-vec-sym:
  assumes ∠ z1 z2 ≠ pi
  shows ∠ z1 z2 = - ∠ z2 z1
  ⟨proof⟩

```

```

lemma ang-vec-sym-pi:
  assumes ∠ z1 z2 = pi
  shows ∠ z1 z2 = ∠ z2 z1
  ⟨proof⟩

```

```

lemma ang-vec-plus-pi1:
  assumes ∠ z1 z2 > 0
  shows |∠ z1 z2 + pi| = ∠ z1 z2 - pi
  ⟨proof⟩

```

```

lemma ang-vec-plus-pi2:
  assumes ∠ z1 z2 ≤ 0
  shows |∠ z1 z2 + pi| = ∠ z1 z2 + pi
  ⟨proof⟩

```

```

lemma ang-vec-opposite1:
  assumes z1 ≠ 0
  shows ∠ (-z1) z2 = |∠ z1 z2 - pi|
  ⟨proof⟩

```

```

lemma ang-vec-opposite2:
  assumes z2 ≠ 0
  shows ∠ z1 (-z2) = |∠ z1 z2 + pi|
  ⟨proof⟩

```

```

lemma ang-vec-opposite-opposite:
  assumes z1 ≠ 0 and z2 ≠ 0
  shows ∠ (-z1) (-z2) = ∠ z1 z2
  ⟨proof⟩

```

```

lemma ang-vec-opposite-opposite':
  assumes z1 ≠ z and z2 ≠ z
  shows ∠ (z - z1) (z - z2) = ∠ (z1 - z) (z2 - z)

```

$\langle proof \rangle$

Cosine, scalar product and the law of cosines

lemma *cos-cmod-scalprod*:

shows $cmod z1 * cmod z2 * (\cos(\angle z1 z2)) = Re(scalprod z1 z2)$
 $\langle proof \rangle$

lemma *cos0-scalprod0*:

assumes $z1 \neq 0$ and $z2 \neq 0$
shows $\cos(\angle z1 z2) = 0 \longleftrightarrow scalprod z1 z2 = 0$
 $\langle proof \rangle$

lemma *ortho-scalprod0*:

assumes $z1 \neq 0$ and $z2 \neq 0$
shows $\angle z1 z2 = pi/2 \vee \angle z1 z2 = -pi/2 \longleftrightarrow scalprod z1 z2 = 0$
 $\langle proof \rangle$

lemma *law-of-cosines*:

shows $(cdist B C)^2 = (cdist A C)^2 + (cdist A B)^2 - 2*(cdist A C)*(cdist A B)*(\cos(\angle(C-A)(B-A)))$
 $\langle proof \rangle$

3.4.2 Unoriented angle

Convex unoriented angle between two vectors (it is always in the interval $[0, pi]$).

definition *ang-vec-c* ($\langle \angle c \rangle$) **where**

[simp]: $\angle c z1 z2 \equiv abs(\angle z1 z2)$

lemma *ang-vec-c-sym*:

shows $\angle c z1 z2 = \angle c z2 z1$
 $\langle proof \rangle$

lemma *ang-vec-c-bounded*: $0 \leq \angle c z1 z2 \wedge \angle c z1 z2 \leq pi$

$\langle proof \rangle$

Cosine and scalar product

lemma *cos-c-*: $\cos(\angle c z1 z2) = \cos(\angle z1 z2)$
 $\langle proof \rangle$

lemma *ortho-c-scalprod0*:

assumes $z1 \neq 0$ and $z2 \neq 0$
shows $\angle c z1 z2 = pi/2 \longleftrightarrow scalprod z1 z2 = 0$
 $\langle proof \rangle$

3.4.3 Acute angle

Acute or right angle (non-obtuse) between two vectors (it is always in the interval $[0, \frac{\pi}{2}]$). We will use this to measure angle between two circles, since it can always be acute (or right).

definition *acute-ang* **where**

[simp]: $acute-ang \alpha = (if \alpha > pi / 2 then pi - \alpha else \alpha)$

definition *ang-vec-a* ($\langle \angle a \rangle$) **where**

[simp]: $\angle a z1 z2 \equiv acute-ang(\angle c z1 z2)$

lemma *ang-vec-a-sym*:

$\angle a z1 z2 = \angle a z2 z1$
 $\langle proof \rangle$

lemma *ang-vec-a-opposite2*:

$\angle a z1 z2 = \angle a z1 (-z2)$
 $\langle proof \rangle$

lemma *ang-vec-a-opposite1*:

shows $\angle a z1 z2 = \angle a (-z1) z2$
 $\langle proof \rangle$

```

lemma ang-vec-a-scale1:
  assumes k ≠ 0
  shows ∠a (cor k * z1) z2 = ∠a z1 z2
⟨proof⟩

lemma ang-vec-a-scale2:
  assumes k ≠ 0
  shows ∠a z1 (cor k * z2) = ∠a z1 z2
⟨proof⟩

lemma ang-vec-a-scale:
  assumes k1 ≠ 0 and k2 ≠ 0
  shows ∠a (cor k1 * z1) (cor k2 * z2) = ∠a z1 z2
⟨proof⟩

```

Cosine and scalar product

```

lemma ortho-a-scalprod0:
  assumes z1 ≠ 0 and z2 ≠ 0
  shows ∠a z1 z2 = pi/2  $\longleftrightarrow$  scalprod z1 z2 = 0
⟨proof⟩

```

```

declare ang-vec-c-def[simp del]

lemma cos-a-c: cos (∠a z1 z2) = abs (cos (∠c z1 z2))
⟨proof⟩

```

end

3.5 Library Additions for Set Cardinality

In this section some additional simple lemmas about set cardinality are proved.

```

theory More-Set
imports Main
begin

```

Every infinite set has at least two different elements

```

lemma infinite-contains-2-elems:
  assumes infinite A
  shows ∃ x y. x ≠ y  $\wedge$  x ∈ A  $\wedge$  y ∈ A
⟨proof⟩

```

Every infinite set has at least three different elements

```

lemma infinite-contains-3-elems:
  assumes infinite A
  shows ∃ x y z. x ≠ y  $\wedge$  x ≠ z  $\wedge$  y ≠ z  $\wedge$  x ∈ A  $\wedge$  y ∈ A  $\wedge$  z ∈ A
⟨proof⟩

```

Every set with cardinality greater than 1 has at least two different elements

```

lemma card-geq-2-iff-contains-2-elems:
  shows card A ≥ 2  $\longleftrightarrow$  finite A  $\wedge$  (∃ x y. x ≠ y  $\wedge$  x ∈ A  $\wedge$  y ∈ A)
⟨proof⟩

```

Set cardinality is at least 3 if and only if it contains three different elements

```

lemma card-geq-3-iff-contains-3-elems:
  shows card A ≥ 3  $\longleftrightarrow$  finite A  $\wedge$  (∃ x y z. x ≠ y  $\wedge$  x ≠ z  $\wedge$  y ≠ z  $\wedge$  x ∈ A  $\wedge$  y ∈ A  $\wedge$  z ∈ A)
⟨proof⟩

```

Set cardinality of A is equal to 2 if and only if A=x, y for two different elements x and y

```

lemma card-eq-2-iff-doubleton: card A = 2  $\longleftrightarrow$  (∃ x y. x ≠ y  $\wedge$  A = {x, y})

```

(proof)

```
lemma card-eq-2-doubleton:  
  assumes card A = 2 and x ≠ y and x ∈ A and y ∈ A  
  shows A = {x, y}  
(proof)
```

Bijections map singleton to singleton sets

```
lemma bij-image-singleton:  
  shows ∃f : A = {b}; f a = b; bij f ⇒ A = {a}  
(proof)  
end
```

3.6 Systems of linear equations

In this section some simple properties of systems of linear equations with two or three unknowns are derived. Existence and uniqueness of solutions of regular and singular homogenous and non-homogenous systems is characterized.

```
theory Linear-Systems  
imports Main  
begin
```

Determinant of 2x2 matrix

```
definition det2 :: ('a::field) ⇒ 'a ⇒ 'a ⇒ 'a where  
  [simp]: det2 a11 a12 a21 a22 ≡ a11*a22 - a12*a21
```

Regular homogenous system has only trivial solution

```
lemma regular-homogenous-system:  
  fixes a11 a12 a21 a22 x1 x2 :: 'a::field  
  assumes det2 a11 a12 a21 a22 ≠ 0  
  assumes a11*x1 + a12*x2 = 0 and  
         a21*x1 + a22*x2 = 0  
  shows x1 = 0 ∧ x2 = 0  
(proof)
```

Regular system has a unique solution

```
lemma regular-system:  
  fixes a11 a12 a21 a22 b1 b2 :: 'a::field  
  assumes det2 a11 a12 a21 a22 ≠ 0  
  shows ∃! x. a11*(fst x) + a12*(snd x) = b1 ∧  
        a21*(fst x) + a22*(snd x) = b2  
(proof)
```

Singular system does not have a unique solution

```
lemma singular-system:  
  fixes a11 a12 a21 a22 :: 'a::field  
  assumes det2 a11 a12 a21 a22 = 0 and a11 ≠ 0 ∨ a12 ≠ 0  
  assumes x0: a11*fst x0 + a12*snd x0 = b1  
        a21*fst x0 + a22*snd x0 = b2  
  assumes x: a11*fst x + a12*snd x = b1  
  shows a21*fst x + a22*snd x = b2  
(proof)
```

All solutions of a homogenous system of 2 equations with 3 unknowns are proportional

```
lemma linear-system-homogenous-3-2:  
  fixes a11 a12 a13 a21 a22 a23 x1 y1 z1 x2 y2 z2 :: 'a::field  
  assumes f1 = (λ x y z. a11 * x + a12 * y + a13 * z)  
  assumes f2 = (λ x y z. a21 * x + a22 * y + a23 * z)  
  assumes f1 x1 y1 z1 = 0 and f2 x1 y1 z1 = 0  
  assumes f1 x2 y2 z2 = 0 and f2 x2 y2 z2 = 0  
  assumes x2 ≠ 0 ∨ y2 ≠ 0 ∨ z2 ≠ 0  
  assumes det2 a11 a12 a21 a22 ≠ 0 ∨ det2 a11 a13 a21 a23 ≠ 0 ∨ det2 a12 a13 a22 a23 ≠ 0
```

```

shows  $\exists k. x1 = k * x2 \wedge y1 = k * y2 \wedge z1 = k * z2$ 
⟨proof⟩

```

```
end
```

3.7 Quadratic equations

In this section some simple properties of quadratic equations and their roots are derived. Quadratic equations over reals and over complex numbers, but also systems of quadratic equations and systems of quadratic and linear equations are analysed.

```

theory Quadratic
imports More-Complex HOL-Library.Quadratic-Discriminant
begin

```

3.7.1 Real quadratic equations, Viette rules

```
lemma viette2monic:
```

```

fixes b c ξ1 ξ2 :: real
assumes b2 - 4*c ≥ 0 and ξ12 + b*ξ1 + c = 0 and ξ22 + b*ξ2 + c = 0 and ξ1 ≠ ξ2
shows ξ1*ξ2 = c
⟨proof⟩

```

```
lemma viette2:
```

```

fixes a b c ξ1 ξ2 :: real
assumes a ≠ 0 and b2 - 4*a*c ≥ 0 and a*ξ12 + b*ξ1 + c = 0 and a*ξ22 + b*ξ2 + c = 0 and ξ1 ≠ ξ2
shows ξ1*ξ2 = c/a
⟨proof⟩

```

```
lemma viette2'-monic:
```

```

fixes b c ξ :: real
assumes b2 - 4*c = 0 and ξ2 + b*ξ + c = 0
shows ξ*ξ = c
⟨proof⟩

```

```
lemma viette2':
```

```

fixes a b c ξ :: real
assumes a ≠ 0 and b2 - 4*a*c = 0 and a*ξ2 + b*ξ + c = 0
shows ξ*ξ = c/a
⟨proof⟩

```

3.7.2 Complex quadratic equations

```
lemma complex-quadratic-equation-monic-only-two-roots:
```

```

fixes ξ :: complex
assumes ξ2 + b * ξ + c = 0
shows ξ = (-b + ccsqrt(b2 - 4*c)) / 2 ∨ ξ = (-b - ccsqrt(b2 - 4*c)) / 2
⟨proof⟩

```

```
lemma complex-quadratic-equation-monic-roots:
```

```

fixes ξ :: complex
assumes ξ = (-b + ccsqrt(b2 - 4*c)) / 2 ∨
ξ = (-b - ccsqrt(b2 - 4*c)) / 2
shows ξ2 + b * ξ + c = 0
⟨proof⟩

```

```
lemma complex-quadratic-equation-monic-distinct-roots:
```

```

fixes b c :: complex
assumes b2 - 4*c ≠ 0
shows ∃ k1 k2. k1 ≠ k2 ∧ k12 + b*k1 + c = 0 ∧ k22 + b*k2 + c = 0
⟨proof⟩

```

```
lemma complex-quadratic-equation-two-roots:
```

```

fixes ξ :: complex
assumes a ≠ 0 and a*ξ2 + b * ξ + c = 0
shows ξ = (-b + ccsqrt(b2 - 4*a*c)) / (2*a) ∨
ξ = (-b - ccsqrt(b2 - 4*a*c)) / (2*a)

```

$\langle proof \rangle$

lemma *complex-quadratic-equation-only-two-roots*:

```

fixes  $x :: \text{complex}$ 
assumes  $a \neq 0$ 
assumes  $qf = (\lambda x. a*x^2 + b*x + c)$ 
     $qf x1 = 0$  and  $qf x2 = 0$  and  $x1 \neq x2$ 
     $qf x = 0$ 
shows  $x = x1 \vee x = x2$ 

```

$\langle proof \rangle$

3.7.3 Intersections of linear and quadratic forms

lemma *quadratic-linear-at-most-2-intersections-help*:

```

fixes  $x y :: \text{complex}$ 
assumes  $(a11, a12, a22) \neq (0, 0, 0)$  and  $k2 \neq 0$ 
     $qf = (\lambda x y. a11*x^2 + 2*a12*x*y + a22*y^2 + b1*x + b2*y + c)$  and  $lf = (\lambda x y. k1*x + k2*y + n)$ 
     $qf x y = 0$  and  $lf x y = 0$ 
     $pf = (\lambda x. (a11 - 2*a12*k1/k2 + a22*k1^2/k2^2)*x^2 + (-2*a12*n/k2 + b1 + a22*2*n*k1/k2^2 - b2*k1/k2)*x$ 
     $+ a22*n^2/k2^2 - b2*n/k2 + c)$ 
     $yf = (\lambda x. (-n - k1*x) / k2)$ 
shows  $pf x = 0$  and  $y = yf x$ 

```

$\langle proof \rangle$

lemma *quadratic-linear-at-most-2-intersections-help'*:

```

fixes  $x y :: \text{complex}$ 
assumes  $qf = (\lambda x y. a11*x^2 + 2*a12*x*y + a22*y^2 + b1*x + b2*y + c)$ 
     $x = -n/k1$  and  $k1 \neq 0$  and  $qf x y = 0$ 
     $yf = (\lambda y. k1^2*a22*y^2 + (-2*a12*n*k1 + b2*k1^2)*y + a11*n^2 - b1*n*k1 + c*k1^2)$ 
shows  $yf y = 0$ 

```

$\langle proof \rangle$

lemma *quadratic-linear-at-most-2-intersections*:

```

fixes  $x y x1 y1 x2 y2 :: \text{complex}$ 
assumes  $(a11, a12, a22) \neq (0, 0, 0)$  and  $(k1, k2) \neq (0, 0)$ 
assumes  $a11*k2^2 - 2*a12*k1*k2 + a22*k1^2 \neq 0$ 
assumes  $qf = (\lambda x y. a11*x^2 + 2*a12*x*y + a22*y^2 + b1*x + b2*y + c)$  and  $lf = (\lambda x y. k1*x + k2*y + n)$ 
     $qf x1 y1 = 0$  and  $lf x1 y1 = 0$ 
     $qf x2 y2 = 0$  and  $lf x2 y2 = 0$ 
     $(x1, y1) \neq (x2, y2)$ 
     $qf x y = 0$  and  $lf x y = 0$ 
shows  $(x, y) = (x1, y1) \vee (x, y) = (x2, y2)$ 

```

$\langle proof \rangle$

lemma *quadratic-quadratic-at-most-2-intersections'*:

```

fixes  $x y x1 y1 x2 y2 :: \text{complex}$ 
assumes  $b2 \neq B2 \vee b1 \neq B1$ 
     $(b2 - B2)^2 + (b1 - B1)^2 \neq 0$ 
assumes  $qf1 = (\lambda x y. x^2 + y^2 + b1*x + b2*y + c)$ 
     $qf2 = (\lambda x y. x^2 + y^2 + B1*x + B2*y + C)$ 
     $qf1 x1 y1 = 0$   $qf2 x1 y1 = 0$ 
     $qf1 x2 y2 = 0$   $qf2 x2 y2 = 0$ 
     $(x1, y1) \neq (x2, y2)$ 
     $qf1 x y = 0$   $qf2 x y = 0$ 
shows  $(x, y) = (x1, y1) \vee (x, y) = (x2, y2)$ 

```

$\langle proof \rangle$

lemma *quadratic-change-coefficients*:

```

fixes  $x y :: \text{complex}$ 
assumes  $A1 \neq 0$ 
assumes  $qf = (\lambda x y. A1*x^2 + A1*y^2 + b1*x + b2*y + c)$ 
     $qf x y = 0$ 
     $qf-1 = (\lambda x y. x^2 + y^2 + (b1/A1)*x + (b2/A1)*y + c/A1)$ 
shows  $qf-1 x y = 0$ 

```

$\langle proof \rangle$

```

lemma quadratic-quadratic-at-most-2-intersections:
  fixes x y x1 y1 x2 y2 :: complex
  assumes A1 ≠ 0 and A2 ≠ 0
  assumes qf1 = (λ x y. A1*x² + A1*y² + b1*x + b2*y + c) and
    qf2 = (λ x y. A2*x² + A2*y² + B1*x + B2*y + C) and
    qf1 x1 y1 = 0 and qf2 x1 y1 = 0 and
    qf1 x2 y2 = 0 and qf2 x2 y2 = 0 and
    (x1, y1) ≠ (x2, y2) and
    qf1 x y = 0 and qf2 x y = 0
  assumes (b2*A2 - B2*A1)² + (b1*A2 - B1*A1)² ≠ 0 and
    b2*A2 ≠ B2*A1 ∨ b1*A2 ≠ B1*A1
  shows (x, y) = (x1, y1) ∨ (x, y) = (x2, y2)
  ⟨proof⟩
end

```

3.8 Vectors and Matrices in \mathbb{C}^2

Representing vectors and matrices of arbitrary dimensions pose a challenge in formal theorem proving [4], but we only need to consider finite dimension spaces \mathbb{C}^2 and \mathbb{R}^3 .

```

theory Matrices
imports More-Complex Linear-Systems Quadratic
begin

```

3.8.1 Vectors in \mathbb{C}^2

Type of complex vector

```

type-synonym complex-vec = complex × complex

```

```

definition vec-zero :: complex-vec where
  [simp]: vec-zero = (0, 0)

```

Vector scalar multiplication

```

fun mult-sv :: complex ⇒ complex-vec ⇒ complex-vec (infixl ∘*_sv 100) where
  k *_sv (x, y) = (k*x, k*y)

```

```

lemma fst-mult-sv [simp]:
  shows fst (k *_sv v) = k * fst v
  ⟨proof⟩

```

```

lemma snd-mult-sv [simp]:
  shows snd (k *_sv v) = k * snd v
  ⟨proof⟩

```

```

lemma mult-sv-mult-sv [simp]:
  shows k1 *_sv (k2 *_sv v) = (k1*k2) *_sv v
  ⟨proof⟩

```

```

lemma one-mult-sv [simp]:
  shows 1 *_sv v = v
  ⟨proof⟩

```

```

lemma mult-sv-ex-id1 [simp]:
  shows ∃ k::complex. k ≠ 0 ∧ k *_sv v = v
  ⟨proof⟩

```

```

lemma mult-sv-ex-id2 [simp]:
  shows ∃ k::complex. k ≠ 0 ∧ v = k *_sv v
  ⟨proof⟩

```

Scalar product of two vectors

```

fun mult-vv :: complex × complex ⇒ complex × complex ⇒ complex (infixl ∘*_vv 100) where
  (x, y) *_vv (a, b) = x*a + y*b

```

```

lemma mult-vv-commute:
  shows v1 *vv v2 = v2 *vv v1
  ⟨proof⟩

lemma mult-vv-scale-sv1:
  shows (k *sv v1) *vv v2 = k * (v1 *vv v2)
  ⟨proof⟩

lemma mult-vv-scale-sv2:
  shows v1 *vv (k *sv v2) = k * (v1 *vv v2)
  ⟨proof⟩

Conjugate vector

```

```

fun vec-map where
  vec-map f (x, y) = (f x, f y)

```

```

definition vec-cnj where
  vec-cnj = vec-map cnj

```

```

lemma vec-cnj-vec-cnj [simp]:
  shows vec-cnj (vec-cnj v) = v
  ⟨proof⟩

lemma cnj-mult-vv:
  shows cnj (v1 *vv v2) = (vec-cnj v1) *vv (vec-cnj v2)
  ⟨proof⟩

```

```

lemma vec-cnj-sv [simp]:
  shows vec-cnj (k *sv A) = cnj k *sv vec-cnj A
  ⟨proof⟩

```

```

lemma scalsquare-vv-zero:
  shows (vec-cnj v) *vv v = 0 ←→ v = vec-zero
  ⟨proof⟩

```

3.8.2 Matrices in \mathbb{C}^2

Type of complex matrices

type-synonym complex-mat = complex × complex × complex × complex

Matrix scalar multiplication

```

fun mult-sm :: complex ⇒ complex-mat ⇒ complex-mat (infixl <*sm> 100) where
  k *sm (a, b, c, d) = (k*a, k*b, k*c, k*d)

```

```

lemma mult-sm-distribution [simp]:
  shows k1 *sm (k2 *sm A) = (k1*k2) *sm A
  ⟨proof⟩

```

```

lemma mult-sm-neutral [simp]:
  shows 1 *sm A = A
  ⟨proof⟩

```

```

lemma mult-sm-inv-l:
  assumes k ≠ 0 and k *sm A = B
  shows A = (1/k) *sm B
  ⟨proof⟩

```

```

lemma mult-sm-ex-id1 [simp]:
  shows ∃ k::complex. k ≠ 0 ∧ k *sm M = M
  ⟨proof⟩

```

```

lemma mult-sm-ex-id2 [simp]:
  shows ∃ k::complex. k ≠ 0 ∧ M = k *sm M
  ⟨proof⟩

```

Matrix addition and subtraction

```

definition mat-zero :: complex-mat where [simp]: mat-zero = (0, 0, 0, 0)

fun mat-plus :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  complex-mat (infixl  $\langle +_{mm} \rangle$  100) where
mat-plus (a1, b1, c1, d1) (a2, b2, c2, d2) = (a1+a2, b1+b2, c1+c2, d1+d2)

fun mat-minus :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  complex-mat (infixl  $\langle -_{mm} \rangle$  100) where
mat-minus (a1, b1, c1, d1) (a2, b2, c2, d2) = (a1-a2, b1-b2, c1-c2, d1-d2)

fun mat-uminus :: complex-mat  $\Rightarrow$  complex-mat where
mat-uminus (a, b, c, d) = (-a, -b, -c, -d)

lemma nonzero-mult-real:
assumes A  $\neq$  mat-zero and k  $\neq$  0
shows k *sm A  $\neq$  mat-zero
⟨proof⟩

```

Matrix multiplication.

```

fun mult-mm :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  complex-mat (infixl  $\langle *_{mm} \rangle$  100) where
(a1, b1, c1, d1) *mm (a2, b2, c2, d2) =
(a1*a2 + b1*c2, a1*b2 + b1*d2, c1*a2 + d1*c2, c1*b2 + d1*d2)

```

```

lemma mult-mm-assoc:
shows A *mm (B *mm C) = (A *mm B) *mm C
⟨proof⟩

```

```

lemma mult-assoc-5:
shows A *mm (B *mm C *mm D) *mm E = (A *mm B) *mm C *mm (D *mm E)
⟨proof⟩

```

```

lemma mat-zero-r [simp]:
shows A *mm mat-zero = mat-zero
⟨proof⟩

```

```

lemma mat-zero-l [simp]:
shows mat-zero *mm A = mat-zero
⟨proof⟩

```

```

definition eye :: complex-mat where
[simp]: eye = (1, 0, 0, 1)

```

```

lemma mat-eye-l:
shows eye *mm A = A
⟨proof⟩

```

```

lemma mat-eye-r:
shows A *mm eye = A
⟨proof⟩

```

```

lemma mult-mm-sm [simp]:
shows A *mm (k *sm B) = k *sm (A *mm B)
⟨proof⟩

```

```

lemma mult-sm-mm [simp]:
shows (k *sm A) *mm B = k *sm (A *mm B)
⟨proof⟩

```

```

lemma mult-sm-eye-mm [simp]:
shows k *sm eye *mm A = k *sm A
⟨proof⟩

```

Matrix determinant

```

fun mat-det where mat-det (a, b, c, d) = a*d - b*c

```

```

lemma mat-det-mult [simp]:
shows mat-det (A *mm B) = mat-det A * mat-det B
⟨proof⟩

```

```

lemma mat-det-mult-sm [simp]:
  shows mat-det ( $k *_{sm} A$ ) = ( $k*k$ ) * mat-det  $A$ 
  {proof}

Matrix inverse

fun mat-inv :: complex-mat  $\Rightarrow$  complex-mat where
  mat-inv ( $a, b, c, d$ ) =  $(1/(a*d - b*c)) *_{sm} (d, -b, -c, a)$ 

lemma mat-inv-r:
  assumes mat-det  $A \neq 0$ 
  shows  $A *_{mm} (\text{mat-inv } A) = \text{eye}$ 
  {proof}

lemma mat-inv-l:
  assumes mat-det  $A \neq 0$ 
  shows  $(\text{mat-inv } A) *_{mm} A = \text{eye}$ 
  {proof}

lemma mat-det-inv:
  assumes mat-det  $A \neq 0$ 
  shows mat-det ( $\text{mat-inv } A$ ) =  $1 / \text{mat-det } A$ 
  {proof}

lemma mult-mm-inv-l:
  assumes mat-det  $A \neq 0$  and  $A *_{mm} B = C$ 
  shows  $B = \text{mat-inv } A *_{mm} C$ 
  {proof}

lemma mult-mm-inv-r:
  assumes mat-det  $B \neq 0$  and  $A *_{mm} B = C$ 
  shows  $A = C *_{mm} \text{mat-inv } B$ 
  {proof}

lemma mult-mm-non-zero-l:
  assumes mat-det  $A \neq 0$  and  $B \neq \text{mat-zero}$ 
  shows  $A *_{mm} B \neq \text{mat-zero}$ 
  {proof}

lemma mat-inv-mult-mm:
  assumes mat-det  $A \neq 0$  and mat-det  $B \neq 0$ 
  shows mat-inv ( $A *_{mm} B$ ) = mat-inv  $B *_{mm} \text{mat-inv } A$ 
  {proof}

lemma mult-mm-cancel-l:
  assumes mat-det  $M \neq 0$   $M *_{mm} A = M *_{mm} B$ 
  shows  $A = B$ 
  {proof}

lemma mult-mm-cancel-r:
  assumes mat-det  $M \neq 0$   $A *_{mm} M = B *_{mm} M$ 
  shows  $A = B$ 
  {proof}

lemma mult-mm-non-zero-r:
  assumes  $A \neq \text{mat-zero}$  and mat-det  $B \neq 0$ 
  shows  $A *_{mm} B \neq \text{mat-zero}$ 
  {proof}

lemma mat-inv-mult-sm:
  assumes  $k \neq 0$ 
  shows mat-inv ( $k *_{sm} A$ ) =  $(1 / k) *_{sm} \text{mat-inv } A$ 
  {proof}

lemma mat-inv-inv [simp]:
  assumes mat-det  $M \neq 0$ 

```

```
shows mat-inv (mat-inv M) = M
⟨proof⟩
```

Matrix transpose

```
fun mat-transpose where
  mat-transpose (a, b, c, d) = (a, c, b, d)
```

```
lemma mat-t-mat-t [simp]:
  shows mat-transpose (mat-transpose A) = A
  ⟨proof⟩
```

```
lemma mat-t-mult-sm [simp]:
  shows mat-transpose (k *sm A) = k *sm (mat-transpose A)
  ⟨proof⟩
```

```
lemma mat-t-mult-mm [simp]:
  shows mat-transpose (A *mm B) = mat-transpose B *mm mat-transpose A
  ⟨proof⟩
```

```
lemma mat-inv-transpose:
  shows mat-transpose (mat-inv M) = mat-inv (mat-transpose M)
  ⟨proof⟩
```

```
lemma mat-det-transpose [simp]:
  fixes M :: complex-mat
  shows mat-det (mat-transpose M) = mat-det M
  ⟨proof⟩
```

Diagonal matrices definition

```
fun mat-diagonal where
  mat-diagonal (A, B, C, D) = (B = 0 ∧ C = 0)
```

Matrix conjugate

```
fun mat-map where
  mat-map f (a, b, c, d) = (f a, f b, f c, f d)
```

```
definition mat-cnj where
  mat-cnj = mat-map cnj
```

```
lemma mat-cnj-cnj [simp]:
  shows mat-cnj (mat-cnj A) = A
  ⟨proof⟩
```

```
lemma mat-cnj-sm [simp]:
  shows mat-cnj (k *sm A) = cnj k *sm (mat-cnj A)
  ⟨proof⟩
```

```
lemma mat-det-cnj [simp]:
  shows mat-det (mat-cnj A) = cnj (mat-det A)
  ⟨proof⟩
```

```
lemma nonzero-mat-cnj:
  shows mat-cnj A = mat-zero ⟷ A = mat-zero
  ⟨proof⟩
```

```
lemma mat-inv-cnj:
  shows mat-cnj (mat-inv M) = mat-inv (mat-cnj M)
  ⟨proof⟩
```

Matrix adjoint - the conjugate transpose matrix ($A^* = \overline{A^t}$)

```
definition mat-adj where
  mat-adj A = mat-cnj (mat-transpose A)
```

```
lemma mat-adj-mult-mm [simp]:
  shows mat-adj (A *mm B) = mat-adj B *mm mat-adj A
```

$\langle proof \rangle$

lemma mat-adj-mult-sm [simp]:
 shows mat-adj ($k *_{sm} A$) = cnj $k *_{sm}$ mat-adj A
 $\langle proof \rangle$

lemma mat-det-adj:
 shows mat-det (mat-adj A) = cnj (mat-det A)
 $\langle proof \rangle$

lemma mat-adj-inv:
 assumes mat-det $M \neq 0$
 shows mat-adj (mat-inv M) = mat-inv (mat-adj M)
 $\langle proof \rangle$

lemma mat transpose mat cnj:
 shows mat transpose (mat cnj A) = mat-adj A
 $\langle proof \rangle$

lemma mat-adj-adj [simp]:
 shows mat-adj (mat-adj A) = A
 $\langle proof \rangle$

lemma mat-adj-eye [simp]:
 shows mat-adj eye = eye
 $\langle proof \rangle$

Matrix trace

fun mat-trace where
 mat-trace (a, b, c, d) = $a + d$

Multiplication of matrix and a vector

fun mult-mv :: complex-mat \Rightarrow complex-vec \Rightarrow complex-vec (infixl $\langle *_{mv} \rangle$ 100) where
 $(a, b, c, d) *_{mv} (x, y) = (x*a + y*b, x*c + y*d)$

fun mult-vm :: complex-vec \Rightarrow complex-mat \Rightarrow complex-vec (infixl $\langle *_{vm} \rangle$ 100) where
 $(x, y) *_{vm} (a, b, c, d) = (x*a + y*c, x*b + y*d)$

lemma eye-mv-l [simp]:
 shows eye $*_{mv} v = v$
 $\langle proof \rangle$

lemma mult-mv-mv [simp]:
 shows $B *_{mv} (A *_{mv} v) = (B *_{mm} A) *_{mv} v$
 $\langle proof \rangle$

lemma mult-vm-vm [simp]:
 shows $(v *_{vm} A) *_{vm} B = v *_{vm} (A *_{mm} B)$
 $\langle proof \rangle$

lemma mult-mv-inv:
 assumes $x = A *_{mv} y$ and mat-det $A \neq 0$
 shows $y = (\text{mat-inv } A) *_{mv} x$
 $\langle proof \rangle$

lemma mult-vm-inv:
 assumes $x = y *_{vm} A$ and mat-det $A \neq 0$
 shows $y = x *_{vm} (\text{mat-inv } A)$
 $\langle proof \rangle$

lemma mult-mv-cancel-l:
 assumes mat-det $A \neq 0$ and $A *_{mv} v = A *_{mv} v'$
 shows $v = v'$
 $\langle proof \rangle$

lemma mult-vm-cancel-r:

```

assumes mat-det A ≠ 0 and v *vm A = v' *vm A
shows v = v'
⟨proof⟩

lemma vec-zero-l [simp]:
shows A *mv vec-zero = vec-zero
⟨proof⟩

lemma vec-zero-r [simp]:
shows vec-zero *vm A = vec-zero
⟨proof⟩

lemma mult-mv-nonzero:
assumes v ≠ vec-zero and mat-det A ≠ 0
shows A *mv v ≠ vec-zero
⟨proof⟩

lemma mult-vm-nonzero:
assumes v ≠ vec-zero and mat-det A ≠ 0
shows v *vm A ≠ vec-zero
⟨proof⟩

lemma mult-sv-mv:
shows k *sv (A *mv v) = (A *mv (k *sv v))
⟨proof⟩

lemma mult-mv-mult-vm:
shows A *mv x = x *vm (mat-transpose A)
⟨proof⟩

lemma mult-mv-vv:
shows A *mv v1 *vv v2 = v1 *vv (mat-transpose A *mv v2)
⟨proof⟩

lemma mult-vv-mv:
shows x *vv (A *mv y) = (x *vm A) *vv y
⟨proof⟩

lemma vec-cnj-mult-mv:
shows vec-cnj (A *mv x) = (mat-cnj A) *mv (vec-cnj x)
⟨proof⟩

lemma vec-cnj-mult-vm:
shows vec-cnj (v *vm A) = vec-cnj v *vm mat-cnj A
⟨proof⟩

```

3.8.3 Eigenvalues and eigenvectors

```

definition eigenpair where
[simp]: eigenpair k v H ⟷ v ≠ vec-zero ∧ H *mv v = k *sv v

definition eigenval where
[simp]: eigenval k H ⟷ (∃ v. v ≠ vec-zero ∧ H *mv v = k *sv v)

```

```

lemma eigen-equation:
shows eigenval k H ⟷ k2 - mat-trace H * k + mat-det H = 0 (is ?lhs ⟷ ?rhs)
⟨proof⟩

```

3.8.4 Bilinear and Quadratic forms, Congruence, and Similarity

Bilinear forms

```

definition bilinear-form where
[simp]: bilinear-form v1 v2 H = (vec-cnj v1) *vm H *vv v2

```

```

lemma bilinear-form-scale-m:
shows bilinear-form v1 v2 (k *sm H) = k * bilinear-form v1 v2 H

```

$\langle proof \rangle$

lemma bilinear-form-scale-v1:
shows bilinear-form $(k *_{sv} v1) v2 H = cnj k * bilinear-form v1 v2 H$
 $\langle proof \rangle$

lemma bilinear-form-scale-v2:
shows bilinear-form $v1 (k *_{sv} v2) H = k * bilinear-form v1 v2 H$
 $\langle proof \rangle$

Quadratic forms

definition quad-form **where**
[simp]: quad-form $v H = (vec\text{-}cnj v) *_{vm} H *_{vv} v$

lemma quad-form-bilinear-form:
shows quad-form $v H = bilinear-form v v H$
 $\langle proof \rangle$

lemma quad-form-scale-v:
shows quad-form $(k *_{sv} v) H = cor ((cmod k)^2) * quad-form v H$
 $\langle proof \rangle$

lemma quad-form-scale-m:
shows quad-form $v (k *_{sm} H) = k * quad-form v H$
 $\langle proof \rangle$

lemma cnj-quad-form [simp]:
shows cnj (quad-form $z H$) = quad-form $z (mat\text{-}adj H)$
 $\langle proof \rangle$

Matrix congruence

Two matrices are congruent iff they represent the same quadratic form with respect to different bases (for example if one circline can be transformed to another by a Möbius trasformation).

definition congruence **where**
[simp]: congruence $M H \equiv mat\text{-}adj M *_{mm} H *_{mm} M$

lemma congruence-nonzero:
assumes $H \neq mat\text{-}zero$ **and** $mat\text{-}det M \neq 0$
shows congruence $M H \neq mat\text{-}zero$
 $\langle proof \rangle$

lemma congruence-congruence:
shows congruence $M1 (congruence M2 H) = congruence (M2 *_{mm} M1) H$
 $\langle proof \rangle$

lemma congruence-eye [simp]:
shows congruence eye $H = H$
 $\langle proof \rangle$

lemma congruence-congruence-inv [simp]:
assumes $mat\text{-}det M \neq 0$
shows congruence $M (congruence (mat\text{-}inv M) H) = H$
 $\langle proof \rangle$

lemma congruence-inv:
assumes $mat\text{-}det M \neq 0$ **and** $congruence M H = H'$
shows congruence $(mat\text{-}inv M) H' = H$
 $\langle proof \rangle$

lemma congruence-scale-m [simp]:
shows congruence $M (k *_{sm} H) = k *_{sm} (congruence M H)$
 $\langle proof \rangle$

lemma inj-congruence:
assumes $mat\text{-}det M \neq 0$ **and** $congruence M H = congruence M H'$

shows $H = H'$

$\langle proof \rangle$

lemma *mat-det-congruence* [simp]:

mat-det (*congruence M H*) = (*cor ((cmod (mat-det M))^2)*) * **mat-det** *H*

$\langle proof \rangle$

lemma *det-sgn-congruence* [simp]:

assumes **mat-det** *M* ≠ 0

shows *sgn (mat-det (congruence M H)) = sgn (mat-det H)*

$\langle proof \rangle$

lemma *Re-det-sgn-congruence* [simp]:

assumes **mat-det** *M* ≠ 0

shows *sgn (Re (mat-det (congruence M H))) = sgn (Re (mat-det H))*

$\langle proof \rangle$

Transforming a matrix *H* by a regular matrix *M* preserves its bilinear and quadratic forms.

lemma *bilinear-form-congruence* [simp]:

assumes **mat-det** *M* ≠ 0

shows *bilinear-form (M *_{mv} v1) (M *_{mv} v2) (congruence (mat-inv M) H) = bilinear-form v1 v2 H*

$\langle proof \rangle$

lemma *quad-form-congruence* [simp]:

assumes **mat-det** *M* ≠ 0

shows *quad-form (M *_{mv} z) (congruence (mat-inv M) H) = quad-form z H*

$\langle proof \rangle$

Similar matrices

Two matrices are similar iff they represent the same linear operator with respect to (possibly) different bases (e.g., if they represent the same Möbius transformation after changing the coordinate system)

definition *similarity where*

*similarity A M = mat-inv A *_{mm} M *_{mm} A*

lemma *mat-det-similarity* [simp]:

assumes **mat-det** *A* ≠ 0

shows *mat-det (similarity A M) = mat-det M*

$\langle proof \rangle$

lemma *mat-trace-similarity* [simp]:

assumes **mat-det** *A* ≠ 0

shows *mat-trace (similarity A M) = mat-trace M*

$\langle proof \rangle$

lemma *similarity-eye* [simp]:

shows *similarity eye M = M*

$\langle proof \rangle$

lemma *similarity-eye'* [simp]:

shows *similarity (1, 0, 0, 1) M = M*

$\langle proof \rangle$

lemma *similarity-comp* [simp]:

assumes **mat-det** *A1* ≠ 0 **and** **mat-det** *A2* ≠ 0

shows *similarity A1 (similarity A2 M) = similarity (A2 *_{mm} A1) M*

$\langle proof \rangle$

lemma *similarity-inv*:

assumes *similarity A M1 = M2 and mat-det A ≠ 0*

shows *similarity (mat-inv A) M2 = M1*

$\langle proof \rangle$

end

3.9 Generalized Unitary Matrices

```
theory Unitary-Matrices
imports Matrices More-Complex
begin
```

In this section (generalized) 2×2 unitary matrices are introduced.

Unitary matrices

```
definition unitary where
  unitary M  $\longleftrightarrow$  mat-adj M *mm M = eye
```

Generalized unitary matrices

```
definition unitary-gen where
  unitary-gen M  $\longleftrightarrow$ 
  ( $\exists k::complex. k \neq 0 \wedge \text{mat-adj } M *_{mm} M = k *_{sm} \text{eye}$ )
```

Scalar can be always be a positive real

```
lemma unitary-gen-real:
  assumes unitary-gen M
  shows ( $\exists k::real. k > 0 \wedge \text{mat-adj } M *_{mm} M = \text{cor } k *_{sm} \text{eye}$ )
  ⟨proof⟩
```

Generalized unitary matrices can be factored into a product of a unitary matrix and a real positive scalar multiple of the identity matrix

```
lemma unitary-gen-unitary:
  shows unitary-gen M  $\longleftrightarrow$ 
  ( $\exists k M'. k > 0 \wedge \text{unitary } M' \wedge M = (\text{cor } k *_{sm} \text{eye}) *_{mm} M'$ ) (is ?lhs = ?rhs)
  ⟨proof⟩
```

When they represent Möbius transformations, generalized unitary matrices fix the imaginary unit circle. Therefore, they fix a Hermitean form with $(2, 0)$ signature (two positive and no negative diagonal elements).

```
lemma unitary-gen-iff':
  shows unitary-gen M  $\longleftrightarrow$ 
  ( $\exists k::complex. k \neq 0 \wedge \text{congruence } M (1, 0, 0, 1) = k *_{sm} (1, 0, 0, 1)$ )
  ⟨proof⟩
```

Unitary matrices are special cases of general unitary matrices

```
lemma unitary-unitary-gen [simp]:
  assumes unitary M
  shows unitary-gen M
  ⟨proof⟩
```

Generalized unitary matrices are regular

```
lemma unitary-gen-regular:
  assumes unitary-gen M
  shows mat-det M ≠ 0
  ⟨proof⟩
```

```
lemmas unitary-regular = unitary-gen-regular[OF unitary-unitary-gen]
```

3.9.1 Group properties

Generalized 2×2 unitary matrices form a group under multiplication (usually denoted by $GU(2, \mathbb{C})$). The group is closed under non-zero complex scalar multiplication. Since these matrices are always regular, they form a subgroup of general linear group (usually denoted by $GL(2, \mathbb{C})$) of all regular matrices.

```
lemma unitary-gen-scale [simp]:
  assumes unitary-gen M and k ≠ 0
  shows unitary-gen (k *sm M)
  ⟨proof⟩
```

```
lemma unitary-comp:
  assumes unitary M1 and unitary M2
  shows unitary (M1 *mm M2)
```

$\langle proof \rangle$

lemma *unitary-gen-comp*:

assumes *unitary-gen M1 and unitary-gen M2*
 shows *unitary-gen (M1 *_{mm} M2)*

$\langle proof \rangle$

lemma *unitary-adj-eq-inv*:

shows *unitary M \longleftrightarrow mat-det M ≠ 0 \wedge mat-adj M = mat-inv M*

$\langle proof \rangle$

lemma *unitary-inv*:

assumes *unitary M*
 shows *unitary (mat-inv M)*

$\langle proof \rangle$

lemma *unitary-gen-inv*:

assumes *unitary-gen M*
 shows *unitary-gen (mat-inv M)*

$\langle proof \rangle$

3.9.2 The characterization in terms of matrix elements

Special matrices are those having the determinant equal to 1. We first give their characterization.

lemma *unitary-special*:

assumes *unitary M and mat-det M = 1*
 shows $\exists a b. M = (a, b, -cnj b, cnj a)$

$\langle proof \rangle$

lemma *unitary-gen-special*:

assumes *unitary-gen M and mat-det M = 1*
 shows $\exists a b. M = (a, b, -cnj b, cnj a)$

$\langle proof \rangle$

A characterization of all generalized unitary matrices

lemma *unitary-gen-iff*:

shows *unitary-gen M \longleftrightarrow ($\exists a b k. k \neq 0 \wedge mat-det (a, b, -cnj b, cnj a) \neq 0 \wedge M = k *_{sm} (a, b, -cnj b, cnj a)$) (is ?lhs = ?rhs)*

$\langle proof \rangle$

A characterization of unitary matrices

lemma *unitary-iff*:

shows *unitary M \longleftrightarrow ($\exists a b k. (cmod a)^2 + (cmod b)^2 \neq 0 \wedge (cmod k)^2 = 1 / ((cmod a)^2 + (cmod b)^2) \wedge M = k *_{sm} (a, b, -cnj b, cnj a)$) (is ?lhs = ?rhs)*

$\langle proof \rangle$

end

3.10 Generalized unitary matrices with signature (1, 1)

theory *Unitary11-Matrices*

imports *Matrices More-Complex*

begin

When acting as Möbius transformations in the extended complex plane, generalized complex 2×2 unitary matrices fix the imaginary unit circle (a Hermitean form with $(2, 0)$ signature). We now describe matrices that fix the ordinary unit circle (a Hermitean form with $(1, 1)$ signature, i.e., one positive and one negative element on the diagonal). These are extremely important for further formalization, since they will represent disc automorphisms and isometries of the Poincaré disc. The development of this theory follows the development of the theory of generalized unitary matrices.

Unitary11 matrices

definition *unitary11 where*

$$\text{unitary11 } M \longleftrightarrow \text{congruence } M (1, 0, 0, -1) = (1, 0, 0, -1)$$

Generalized unitary11 matrices

definition *unitary11-gen where*

$$\text{unitary11-gen } M \longleftrightarrow (\exists k. k \neq 0 \wedge \text{congruence } M (1, 0, 0, -1) = k *_{sm} (1, 0, 0, -1))$$

Scalar can always be a non-zero real number

lemma *unitary11-gen-real:*

$$\begin{aligned} \text{shows } \text{unitary11-gen } M \longleftrightarrow & (\exists k. k \neq 0 \wedge \text{congruence } M (1, 0, 0, -1) = \text{cor } k *_{sm} (1, 0, 0, -1)) \\ \langle \text{proof} \rangle \end{aligned}$$

Unitary11 matrices are special cases of generalized unitary 11 matrices

lemma *unitary11-unitary11-gen [simp]:*

$$\begin{aligned} \text{assumes } \text{unitary11 } M \\ \text{shows } \text{unitary11-gen } M \\ \langle \text{proof} \rangle \end{aligned}$$

All generalized unitary11 matrices are regular

lemma *unitary11-gen-regular:*

$$\begin{aligned} \text{assumes } \text{unitary11-gen } M \\ \text{shows } \text{mat-det } M \neq 0 \\ \langle \text{proof} \rangle \end{aligned}$$

lemmas *unitary11-regular = unitary11-gen-regular[OF unitary11-unitary11-gen]*

3.10.1 The characterization in terms of matrix elements

Special matrices are those having the determinant equal to 1. We first give their characterization.

lemma *unitary11-special:*

$$\begin{aligned} \text{assumes } \text{unitary11 } M \text{ and } \text{mat-det } M = 1 \\ \text{shows } \exists a b. M = (a, b, \text{cnj } b, \text{cnj } a) \\ \langle \text{proof} \rangle \end{aligned}$$

lemma *unitary11-gen-special:*

$$\begin{aligned} \text{assumes } \text{unitary11-gen } M \text{ and } \text{mat-det } M = 1 \\ \text{shows } \exists a b. M = (a, b, \text{cnj } b, \text{cnj } a) \vee M = (a, b, -\text{cnj } b, -\text{cnj } a) \\ \langle \text{proof} \rangle \end{aligned}$$

A characterization of all generalized unitary11 matrices

lemma *unitary11-gen-iff':*

$$\begin{aligned} \text{shows } \text{unitary11-gen } M \longleftrightarrow & (\exists a b k. k \neq 0 \wedge \text{mat-det } (a, b, \text{cnj } b, \text{cnj } a) \neq 0 \wedge \\ & (M = k *_{sm} (a, b, \text{cnj } b, \text{cnj } a) \vee \\ & M = k *_{sm} (-1, 0, 0, 1) *_{mm} (a, b, \text{cnj } b, \text{cnj } a))) \text{ (is } ?lhs = ?rhs) \\ \langle \text{proof} \rangle \end{aligned}$$

(proof)

Another characterization of all generalized unitary11 matrices. They are products of rotation and Blaschke factor matrices.

lemma *unitary11-gen-cis-blaschke:*

$$\begin{aligned} \text{assumes } k \neq 0 \text{ and } M = k *_{sm} (a, b, \text{cnj } b, \text{cnj } a) \text{ and} \\ a \neq 0 \text{ and } \text{mat-det } (a, b, \text{cnj } b, \text{cnj } a) \neq 0 \\ \text{shows } \exists k' \varphi a'. k' \neq 0 \wedge a' * \text{cnj } a' \neq 1 \wedge \\ M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (1, -a', -\text{cnj } a', 1) \\ \langle \text{proof} \rangle \end{aligned}$$

lemma *unitary11-gen-cis-blaschke':*

$$\begin{aligned} \text{assumes } k \neq 0 \text{ and } M = k *_{sm} (-1, 0, 0, 1) *_{mm} (a, b, \text{cnj } b, \text{cnj } a) \text{ and} \\ a \neq 0 \text{ and } \text{mat-det } (a, b, \text{cnj } b, \text{cnj } a) \neq 0 \\ \text{shows } \exists k' \varphi a'. k' \neq 0 \wedge a' * \text{cnj } a' \neq 1 \wedge \\ M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (1, -a', -\text{cnj } a', 1) \\ \langle \text{proof} \rangle \end{aligned}$$

lemma *unitary11-gen-cis-blaschke-rev:*

assumes $k' \neq 0$ **and** $M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (1, -a', -\text{conj } a', 1)$ **and**

$$a' * \text{conj } a' \neq 1$$

shows $\exists k a b. k \neq 0 \wedge \text{mat-det}(a, b, \text{conj } b, \text{conj } a) \neq 0 \wedge$

$$M = k *_{sm} (a, b, \text{conj } b, \text{conj } a)$$

(proof)

lemma *unitary11-gen-cis-inversion*:

assumes $k \neq 0$ **and** $M = k *_{sm} (0, b, \text{conj } b, 0)$ **and** $b \neq 0$

shows $\exists k' \varphi. k' \neq 0 \wedge$

$$M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (0, 1, 1, 0)$$

(proof)

lemma *unitary11-gen-cis-inversion'*:

assumes $k \neq 0$ **and** $M = k *_{sm} (-1, 0, 0, 1) *_{mm} (0, b, \text{conj } b, 0)$ **and** $b \neq 0$

shows $\exists k' \varphi. k' \neq 0 \wedge$

$$M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (0, 1, 1, 0)$$

(proof)

lemma *unitary11-gen-cis-inversion-rev*:

assumes $k' \neq 0$ **and** $M = k' *_{sm} (\text{cis } \varphi, 0, 0, 1) *_{mm} (0, 1, 1, 0)$

shows $\exists k a b. k \neq 0 \wedge \text{mat-det}(a, b, \text{conj } b, \text{conj } a) \neq 0 \wedge$

$$M = k *_{sm} (a, b, \text{conj } b, \text{conj } a)$$

(proof)

Another characterization of generalized unitary11 matrices

lemma *unitary11-gen-iff*:

shows *unitary11-gen* $M \longleftrightarrow$

$$(\exists k a b. k \neq 0 \wedge \text{mat-det}(a, b, \text{conj } b, \text{conj } a) \neq 0 \wedge$$

$$M = k *_{sm} (a, b, \text{conj } b, \text{conj } a)) \text{ (is ?lhs = ?rhs)}$$

(proof)

lemma *unitary11-iff*:

shows *unitary11* $M \longleftrightarrow$

$$(\exists a b k. (\text{cmod } a)^2 > (\text{cmod } b)^2 \wedge$$

$$(\text{cmod } k)^2 = 1 / ((\text{cmod } a)^2 - (\text{cmod } b)^2) \wedge$$

$$M = k *_{sm} (a, b, \text{conj } b, \text{conj } a)) \text{ (is ?lhs = ?rhs)}$$

(proof)

3.10.2 Group properties

Generalized unitary11 matrices form a group under multiplication (it is sometimes denoted by $GU_{1,1}(2, \mathbb{C})$). The group is also closed under non-zero complex scalar multiplication. Since these matrices are always regular, they form a subgroup of general linear group (usually denoted by $GL(2, \mathbb{C})$) of all regular matrices.

lemma *unitary11-gen-mult-sm*:

assumes $k \neq 0$ **and** *unitary11-gen* M

shows *unitary11-gen* $(k *_{sm} M)$

(proof)

lemma *unitary11-gen-div-sm*:

assumes $k \neq 0$ **and** *unitary11-gen* $(k *_{sm} M)$

shows *unitary11-gen* M

(proof)

lemma *unitary11-inv*:

assumes $k \neq 0$ **and** $M = k *_{sm} (a, b, \text{conj } b, \text{conj } a)$ **and** $\text{mat-det}(a, b, \text{conj } b, \text{conj } a) \neq 0$

shows $\exists k' a' b'. k' \neq 0 \wedge \text{mat-inv } M = k' *_{sm} (a', b', \text{conj } b', \text{conj } a') \wedge \text{mat-det}(a', b', \text{conj } b', \text{conj } a') \neq 0$

(proof)

lemma *unitary11-comp*:

assumes $k1 \neq 0$ **and** $M1 = k1 *_{sm} (a1, b1, \text{conj } b1, \text{conj } a1)$ **and** $\text{mat-det}(a1, b1, \text{conj } b1, \text{conj } a1) \neq 0$

$$k2 \neq 0 M2 = k2 *_{sm} (a2, b2, \text{conj } b2, \text{conj } a2) \text{ mat-det}(a2, b2, \text{conj } b2, \text{conj } a2) \neq 0$$

shows $\exists k a b. k \neq 0 \wedge M1 *_{mm} M2 = k *_{sm} (a, b, \text{conj } b, \text{conj } a) \wedge \text{mat-det}(a, b, \text{conj } b, \text{conj } a) \neq 0$

(proof)

```

lemma unitary11-gen-mat-inv:
  assumes unitary11-gen M and mat-det M ≠ 0
  shows unitary11-gen (mat-inv M)
⟨proof⟩

lemma unitary11-gen-comp:
  assumes unitary11-gen M1 and mat-det M1 ≠ 0 and unitary11-gen M2 and mat-det M2 ≠ 0
  shows unitary11-gen (M1 *mm M2)
⟨proof⟩

Classification into orientation-preserving and orientation-reversing matrices

lemma unitary11-sgn-det-orientation:
  assumes k ≠ 0 and mat-det (a, b, cnj b, cnj a) ≠ 0 and M = k *sm (a, b, cnj b, cnj a)
  shows ∃ k'. sgn k' = sgn (Re (mat-det (a, b, cnj b, cnj a))) ∧ congruence M (1, 0, 0, -1) = cor k' *sm (1, 0, 0, -1)
⟨proof⟩

lemma unitary11-sgn-det:
  assumes k ≠ 0 and mat-det (a, b, cnj b, cnj a) ≠ 0 and M = k *sm (a, b, cnj b, cnj a) and M = (A, B, C, D)
  shows sgn (Re (mat-det (a, b, cnj b, cnj a))) = (if b = 0 then 1 else sgn (Re ((A*D)/(B*C)) - 1))
⟨proof⟩

lemma unitary11-orientation:
  assumes unitary11-gen M and M = (A, B, C, D)
  shows ∃ k'. sgn k' = sgn (if B = 0 then 1 else sgn (Re ((A*D)/(B*C)) - 1)) ∧ congruence M (1, 0, 0, -1) = cor k' *sm (1, 0, 0, -1)
⟨proof⟩

lemma unitary11-sgn-det-orientation':
  assumes congruence M (1, 0, 0, -1) = cor k' *sm (1, 0, 0, -1) and k' ≠ 0
  shows ∃ a b k. k ≠ 0 ∧ M = k *sm (a, b, cnj b, cnj a) ∧ sgn k' = sgn (Re (mat-det (a, b, cnj b, cnj a)))
⟨proof⟩

end

```

3.11 Hermitean matrices

Hermitean matrices over \mathbb{C} generalize symmetric matrices over \mathbb{R} . Quadratic forms with Hermitean matrices represent circles and lines in the extended complex plane (when applied to homogenous coordinates).

```

theory Hermitean-Matrices
imports Unitary-Matrices
begin

```

```

definition hermitean :: complex-mat ⇒ bool where
hermitean A ←→ mat-adj A = A

```

```

lemma hermitean-transpose:
  shows hermitean A ←→ mat-transpose A = mat-cnj A
⟨proof⟩

```

Characterization of 2x2 Hermitean matrices elements. All 2x2 Hermitean matrices are of the form

$$\begin{pmatrix} A & B \\ \overline{B} & D \end{pmatrix},$$

for real A and D and complex B .

```

lemma hermitean-mk-circline [simp]:
  shows hermitean (cor A, B, cnj B, cor D)
⟨proof⟩

```

```

lemma hermitean-mk-circline' [simp]:
  assumes is-real A and is-real D
  shows hermitean (A, B, cnj B, D)
⟨proof⟩

```

```

lemma hermitean-elems:
  assumes hermitean (A, B, C, D)
  shows is-real A and is-real D and B = cnj C and cnj B = C
  ⟨proof⟩

```

Operations that preserve the Hermitean property

```

lemma hermitean-mat-cnj:
  shows hermitean H  $\longleftrightarrow$  hermitean (mat-cnj H)
  ⟨proof⟩

```

```

lemma hermitean-mult-real:
  assumes hermitean H
  shows hermitean ((cor k) *sm H)
  ⟨proof⟩

```

```

lemma hermitean-congruence:
  assumes hermitean H
  shows hermitean (congruence M H)
  ⟨proof⟩

```

Identity matrix is Hermitean

```

lemma hermitean-eye [simp]:
  shows hermitean eye
  ⟨proof⟩

```

```

lemma hermitean-eye' [simp]:
  shows hermitean (1, 0, 0, 1)
  ⟨proof⟩

```

Unit circle matrix is Hermitean

```

lemma hermitean-unit-circle [simp]:
  shows hermitean (1, 0, 0, -1)
  ⟨proof⟩

```

Hermitean matrices have real determinant

```

lemma mat-det-hermitean-real:
  assumes hermitean A
  shows is-real (mat-det A)
  ⟨proof⟩

```

Zero matrix is the only Hermitean matrix with both determinant and trace equal to zero

```

lemma hermitean-det-zero-trace-zero:
  assumes mat-det A = 0 and mat-trace A = (0::complex) and hermitean A
  shows A = mat-zero
  ⟨proof⟩

```

3.11.1 Bilinear and quadratic forms with Hermitean matrices

A Hermitean matrix (A, B, \bar{B}, D) , for real A and D , gives rise to bilinear form $A \cdot \bar{v}_{11} \cdot v_{21} + \bar{B} \cdot \bar{v}_{12} \cdot v_{21} + B \cdot \bar{v}_{11} \cdot v_{22} + D \cdot \bar{v}_{12} \cdot v_{22}$ (acting on vectors (v_{11}, v_{12}) and (v_{21}, v_{22})) and to the quadratic form $A \cdot \bar{v}_1 \cdot v_1 + \bar{B} \cdot \bar{v}_2 \cdot v_1 + B \cdot \bar{v}_1 \cdot v_2 + D \cdot \bar{v}_2 \cdot v_2$ (acting on the vector (v_1, v_2)).

```

lemma bilinear-form-hermitean-commute:
  assumes hermitean H
  shows bilinear-form v1 v2 H = cnj (bilinear-form v2 v1 H)
  ⟨proof⟩

```

```

lemma quad-form-hermitean-real:
  assumes hermitean H
  shows is-real (quad-form z H)
  ⟨proof⟩

```

```

lemma quad-form-vec-cnj-mat-cnj:
  assumes hermitean H
  shows quad-form (vec-cnj z) (mat-cnj H) = quad-form z H
  ⟨proof⟩

```

3.11.2 Eigenvalues, eigenvectors and diagonalization of Hermitean matrices

Hermitean matrices have real eigenvalues

```
lemma hermitean-eigenval-real:
  assumes hermitean H and eigenval k H
  shows is-real k
  ⟨proof⟩
```

Non-diagonal Hermitean matrices have distinct eigenvalues

```
lemma hermitean-distinct-eigenvals:
  assumes hermitean H
  shows (exists k1 k2. k1 ≠ k2  $\wedge$  eigenval k1 H  $\wedge$  eigenval k2 H)  $\vee$  mat-diagonal H
  ⟨proof⟩
```

Eigenvectors corresponding to different eigenvalues of Hermitean matrices are orthogonal

```
lemma hermitean-ortho-eigenvecs:
  assumes hermitean H
  assumes eigenpair k1 v1 H and eigenpair k2 v2 H and k1 ≠ k2
  shows vec-cnj v2 *vv v1 = 0 and vec-cnj v1 *vv v2 = 0
  ⟨proof⟩
```

Hermitean matrices are diagonalizable by unitary matrices. Diagonal entries are real and the sign of the determinant is preserved.

```
lemma hermitean-diagonizable:
  assumes hermitean H
  shows exists k1 k2 M. mat-det M ≠ 0  $\wedge$  unitary M  $\wedge$  congruence M H = (k1, 0, 0, k2)  $\wedge$ 
    is-real k1  $\wedge$  is-real k2  $\wedge$  sgn (Re k1 * Re k2) = sgn (Re (mat-det H))
  ⟨proof⟩
```

end

4 Elementary complex geometry

In this section equations and basic properties of the most fundamental objects and relations in geometry – collinearity, lines, circles and circlines. These are defined by equations in \mathbb{C} (not extended by an infinite point). Later these equations will be generalized to equations in the extended complex plane, over homogenous coordinates.

```
theory Elementary-Complex-Geometry
imports More-Complex Linear-Systems Angles
begin
```

4.1 Collinear points

```
definition collinear :: complex  $\Rightarrow$  complex  $\Rightarrow$  complex  $\Rightarrow$  bool where
  collinear z1 z2 z3  $\longleftrightarrow$  z1 = z2  $\vee$  Im ((z3 - z1) / (z2 - z1)) = 0
```

```
lemma collinear-ex-real:
  shows collinear z1 z2 z3  $\longleftrightarrow$ 
    (exists k::real. z1 = z2  $\vee$  z3 - z1 = complex-of-real k * (z2 - z1))
  ⟨proof⟩
```

Collinearity characterization using determinants

```
lemma collinear-det:
  assumes ¬ collinear z1 z2 z3
  shows det2 (z3 - z1) (cnj (z3 - z1)) (z1 - z2) (cnj (z1 - z2)) ≠ 0
  ⟨proof⟩
```

Properties of three collinear points

```
lemma collinear-sym1:
  shows collinear z1 z2 z3  $\longleftrightarrow$  collinear z1 z3 z2
  ⟨proof⟩
```

```

lemma collinear-sym2':
  assumes collinear z1 z2 z3
  shows collinear z2 z1 z3
  (proof)

```

```

lemma collinear-sym2:
  shows collinear z1 z2 z3  $\longleftrightarrow$  collinear z2 z1 z3
  (proof)

```

Properties of four collinear points

```

lemma collinear-trans1:
  assumes collinear z0 z2 z1 and collinear z0 z3 z1 and z0  $\neq$  z1
  shows collinear z0 z2 z3
  (proof)

```

4.2 Euclidean line

Line is defined by using collinearity

```

definition line :: complex  $\Rightarrow$  complex  $\Rightarrow$  complex set where
  line z1 z2 = {z. collinear z1 z2 z}

```

```

lemma line-points-collinear:
  assumes z1  $\in$  line z z' and z2  $\in$  line z z' and z3  $\in$  line z z' and z  $\neq$  z'
  shows collinear z1 z2 z3
  (proof)

```

Parametric equation of a line

```

lemma line-param:
  shows z1 + cor k * (z2 - z1)  $\in$  line z1 z2
  (proof)

```

Equation of the line containing two different given points

```

lemma line-equation:
  assumes z1  $\neq$  z2 and  $\mu = \text{rot90} (z2 - z1)$ 
  shows line z1 z2 = {z. cnj  $\mu * z + \mu * \text{cnj} z - (\text{cnj } \mu * z1 + \mu * \text{cnj} z1) = 0$ }
  (proof)

```

4.3 Euclidean circle

Definition of the circle with given center and radius. It consists of all points on the distance r from the center μ .

```

definition circle :: complex  $\Rightarrow$  real  $\Rightarrow$  complex set where
  circle  $\mu$  r = {z. cmod (z -  $\mu$ ) = r}

```

Equation of the circle centered at μ with the radius r .

```

lemma circle-equation:
  assumes r  $\geq$  0
  shows circle  $\mu$  r = {z. z*cnj z - z*cnj  $\mu - \text{cnj} z*\mu + \mu*\text{cnj} \mu - \text{cor} (r*r) = 0$ }
  (proof)

```

4.4 Circline

A very important property of the extended complex plane is that it is possible to treat circles and lines in a uniform way. The basic object is *generalized circle*, or *circline* for short. We introduce circline equation given in \mathbb{C} , and it will later be generalized to an equation in the extended complex plane $\overline{\mathbb{C}}$ given in matrix form using a Hermitean matrix and a quadratic form over homogenous coordinates.

```

definition circline where
  circline A BC D = {z. cor A*z*cnj z + cnj BC*z + BC*cnj z + cor D = 0}

```

Connection between circline and Euclidean circle

Every circline with positive determinant and $A \neq 0$ represents an Euclidean circle

```

lemma circline-circle:
  assumes  $A \neq 0$  and  $A * D \leq (\text{cmod } BC)^2$ 
   $cl = \text{circline } A \text{ } BC \text{ } D$  and
   $\mu = -BC / \text{cor } A$  and
   $r^2 = ((\text{cmod } BC)^2 - A * D) / A^2$  and  $r = \sqrt{r^2}$ 
  shows  $cl = \text{circle } \mu \text{ } r$ 
  (proof)

```

```

lemma circline-ex-circle:
  assumes  $A \neq 0$  and  $A * D \leq (\text{cmod } BC)^2$  and  $cl = \text{circline } A \text{ } BC \text{ } D$ 
  shows  $\exists \mu \text{ } r. cl = \text{circle } \mu \text{ } r$ 
  (proof)

```

Every Euclidean circle can be represented by a circline

```

lemma circle-circline:
  assumes  $cl = \text{circle } \mu \text{ } r$  and  $r \geq 0$ 
  shows  $cl = \text{circline } 1 \text{ } (-\mu) \text{ } ((\text{cmod } \mu)^2 - r^2)$ 
  (proof)

```

```

lemma circle-ex-circline:
  assumes  $cl = \text{circle } \mu \text{ } r$  and  $r \geq 0$ 
  shows  $\exists A \text{ } BC \text{ } D. A \neq 0 \wedge A * D \leq (\text{cmod } BC)^2 \wedge cl = \text{circline } A \text{ } BC \text{ } D$ 
  (proof)

```

Connection between circline and Euclidean line

Every circline with a positive determinant and $A = 0$ represents an Euclidean line

```

lemma circline-line:
  assumes
     $A = 0$  and  $BC \neq 0$  and
     $cl = \text{circline } A \text{ } BC \text{ } D$  and
     $z1 = -\text{cor } D * BC / (2 * BC * \text{cnj } BC)$  and
     $z2 = z1 + i * \text{sgn}(\text{if Arg } BC > 0 \text{ then } -BC \text{ else } BC)$ 
  shows
     $cl = \text{line } z1 \text{ } z2$ 
  (proof)

```

```

lemma circline-ex-line:
  assumes  $A = 0$  and  $BC \neq 0$  and  $cl = \text{circline } A \text{ } BC \text{ } D$ 
  shows  $\exists z1 \text{ } z2. z1 \neq z2 \wedge cl = \text{line } z1 \text{ } z2$ 
  (proof)

```

Every Euclidean line can be represented by a circline

```

lemma line-ex-circline:
  assumes  $cl = \text{line } z1 \text{ } z2$  and  $z1 \neq z2$ 
  shows  $\exists BC \text{ } D. BC \neq 0 \wedge cl = \text{circline } 0 \text{ } BC \text{ } D$ 
  (proof)

```

```

lemma circline-line':
  assumes  $z1 \neq z2$ 
  shows  $\text{circline } 0 \text{ } (i * (z2 - z1)) \text{ } (\text{Re } (-\text{cnj-mix } (i * (z2 - z1)) \text{ } z1)) = \text{line } z1 \text{ } z2$ 
  (proof)

```

4.5 Angle between two circles

Given a center μ of an Euclidean circle and a point E on it, we define the tangent vector in E as the radius vector $\overrightarrow{\mu E}$, rotated by $\pi/2$, clockwise or counterclockwise, depending on the circle orientation. The Boolean p encodes the orientation of the circle, and the function $\text{sgn-bool } p$ returns 1 when p is true, and -1 when p is false.

```

abbreviation sgn-bool where
   $\text{sgn-bool } p \equiv \text{if } p \text{ then } 1 \text{ else } -1$ 

```

```

definition circ-tang-vec :: complex  $\Rightarrow$  complex  $\Rightarrow$  bool  $\Rightarrow$  complex where
   $\text{circ-tang-vec } \mu \text{ } E \text{ } p = \text{sgn-bool } p * i * (E - \mu)$ 

```

Tangent vector is orthogonal to the radius.

lemma *circ-tang-vec-ortho*:
shows *scalprod* ($E - \mu$) (*circ-tang-vec* $\mu E p$) = 0
{proof}

Changing the circle orientation gives the opposite tangent vector.

lemma *circ-tang-vec-opposite-orient*:
shows *circ-tang-vec* $\mu E p = - \circ \text{circ-tang-vec} \mu E (\neg p)$
{proof}

Angle between two oriented circles at their common point E is defined as the angle between tangent vectors at E . Again we define three different angle measures.

The oriented angle between two circles at the point E . The first circle is centered at μ_1 and its orientation is given by the Boolean p_1 , while the second circle is centered at μ_2 and its orientation is given by the Boolean p_2 .

definition *ang-circ* **where**
 $\text{ang-circ } E \mu_1 \mu_2 p_1 p_2 = \angle (\text{circ-tang-vec } \mu_1 E p_1) (\text{circ-tang-vec } \mu_2 E p_2)$

The unoriented angle between the two circles

definition *ang-circ-c* **where**
 $\text{ang-circ-c } E \mu_1 \mu_2 p_1 p_2 = \angle_c (\text{circ-tang-vec } \mu_1 E p_1) (\text{circ-tang-vec } \mu_2 E p_2)$

The acute angle between the two circles

definition *ang-circ-a* **where**
 $\text{ang-circ-a } E \mu_1 \mu_2 p_1 p_2 = \angle_a (\text{circ-tang-vec } \mu_1 E p_1) (\text{circ-tang-vec } \mu_2 E p_2)$

Explicit expression for oriented angle between two circles

lemma *ang-circ-simp*:
assumes $E \neq \mu_1$ **and** $E \neq \mu_2$
shows $\text{ang-circ } E \mu_1 \mu_2 p_1 p_2 = |\text{Arg}(E - \mu_2) - \text{Arg}(E - \mu_1) + \text{sgn-bool } p_1 * \pi / 2 - \text{sgn-bool } p_2 * \pi / 2|$
{proof}

Explicit expression for the cosine of angle between two circles

lemma *cos-ang-circ-simp*:
assumes $E \neq \mu_1$ **and** $E \neq \mu_2$
shows $\cos(\text{ang-circ } E \mu_1 \mu_2 p_1 p_2) = \text{sgn-bool}(p_1 = p_2) * \cos(\text{Arg}(E - \mu_2) - \text{Arg}(E - \mu_1))$
{proof}

Explicit expression for the unoriented angle between two circles

lemma *ang-circ-c-simp*:
assumes $E \neq \mu_1$ **and** $E \neq \mu_2$
shows $\text{ang-circ-c } E \mu_1 \mu_2 p_1 p_2 = ||\text{Arg}(E - \mu_2) - \text{Arg}(E - \mu_1) + \text{sgn-bool } p_1 * \pi / 2 - \text{sgn-bool } p_2 * \pi / 2||$
{proof}

Explicit expression for the acute angle between two circles

lemma *ang-circ-a-simp*:
assumes $E \neq \mu_1$ **and** $E \neq \mu_2$
shows $\text{ang-circ-a } E \mu_1 \mu_2 p_1 p_2 = \text{acute-ang}(\text{abs}(\text{canon-ang}(\text{Arg}(E - \mu_2) - \text{Arg}(E - \mu_1) + (\text{sgn-bool } p_1) * \pi / 2 - (\text{sgn-bool } p_2) * \pi / 2)))$
{proof}

Acute angle between two circles does not depend on the circle orientation.

lemma *ang-circ-a-pTrue*:
assumes $E \neq \mu_1$ **and** $E \neq \mu_2$
shows $\text{ang-circ-a } E \mu_1 \mu_2 p_1 p_2 = \text{ang-circ-a } E \mu_1 \mu_2 \text{True True}$
{proof}

Definition of the acute angle between the two unoriented circles

abbreviation *ang-circ-a'* **where**

```
ang-circ-a' E μ1 μ2 ≡ ang-circ-a E μ1 μ2 True True
```

A very simple expression for the acute angle between the two circles

```
lemma ang-circ-a-simp1:
  assumes E ≠ μ1 and E ≠ μ2
  shows ang-circ-a E μ1 μ2 p1 p2 = ∠a (E - μ1) (E - μ2)
  ⟨proof⟩

lemma ang-circ-a'-simp:
  assumes E ≠ μ1 and E ≠ μ2
  shows ang-circ-a' E μ1 μ2 = ∠a (E - μ1) (E - μ2)
  ⟨proof⟩

end
```

5 Homogeneous coordinates in extended complex plane

Extended complex plane $\overline{\mathbb{C}}$ is complex plane with an additional element (treated as the infinite point). The extended complex plane $\overline{\mathbb{C}}$ is identified with a complex projective line (the one-dimensional projective space over the complex field, sometimes denoted by \mathbb{CP}^1). Each point of $\overline{\mathbb{C}}$ is represented by a pair of complex homogeneous coordinates (not both equal to zero), and two pairs of homogeneous coordinates represent the same point in $\overline{\mathbb{C}}$ iff they are proportional by a non-zero complex factor.

```
theory Homogeneous-Coordinates
imports More-Complex Matrices
begin
```

5.1 Definition of homogeneous coordinates

Two complex vectors are equivalent iff they are proportional.

```
definition complex-cvec-eq :: complex-vec ⇒ complex-vec ⇒ bool (infix ≈v 50) where
[simp]: z1 ≈v z2 ⟷ (∃ k. k ≠ (0::complex) ∧ z2 = k *sv z1)
```

```
lemma complex-cvec-eq-mix:
  assumes (z1, z2) ≠ vec-zero and (w1, w2) ≠ vec-zero
  shows (z1, z2) ≈v (w1, w2) ⟷ z1*w2 = z2*w1
  ⟨proof⟩
```

```
lemma complex-eq-cvec-reflp [simp]:
  shows reflp (≈v)
  ⟨proof⟩
```

```
lemma complex-eq-cvec-symp [simp]:
  shows symp (≈v)
  ⟨proof⟩
```

```
lemma complex-eq-cvec-transp [simp]:
  shows transp (≈v)
  ⟨proof⟩
```

```
lemma complex-eq-cvec-equivp [simp]:
  shows equivp (≈v)
  ⟨proof⟩
```

Non-zero pairs of complex numbers (also treated as non-zero complex vectors)

```
typedef complex-homo-coords = {v::complex-vec. v ≠ vec-zero}
  ⟨proof⟩
```

```
setup-lifting type-definition-complex-homo-coords
```

```
lift-definition complex-homo-coords-eq :: complex-homo-coords ⇒ complex-homo-coords ⇒ bool (infix ≈ 50) is
  complex-cvec-eq
  ⟨proof⟩
```

```

lemma complex-homo-coords-eq-reflp [simp]:
  shows reflp ( $\approx$ )
  ⟨proof⟩

lemma complex-homo-coords-eq-symp [simp]:
  shows symp ( $\approx$ )
  ⟨proof⟩

lemma complex-homo-coords-eq-transp [simp]:
  shows transp ( $\approx$ )
  ⟨proof⟩

lemma complex-homo-coords-eq-equivp:
  shows equivp ( $\approx$ )
  ⟨proof⟩

lemma complex-homo-coords-eq-refl [simp]:
  shows  $z \approx z$ 
  ⟨proof⟩

lemma complex-homo-coords-eq-sym:
  assumes  $z1 \approx z2$ 
  shows  $z2 \approx z1$ 
  ⟨proof⟩

lemma complex-homo-coords-eq-trans:
  assumes  $z1 \approx z2$  and  $z2 \approx z3$ 
  shows  $z1 \approx z3$ 
  ⟨proof⟩

```

Quotient type of homogeneous coordinates

quotient-type

complex-homo = *complex-homo-coords* / *complex-homo-coords-eq*
 ⟨proof⟩

definition *inf-cvec* :: *complex-vec* ($\langle \infty_v \rangle$) **where**
 [*simp*]: *inf-cvec* = $(1, 0)$

lift-definition *inf-hcoords* :: *complex-homo-coords* ($\langle \infty_{hc} \rangle$) **is** *inf-cvec*
 ⟨proof⟩

lift-definition *inf* :: *complex-homo* ($\langle \infty_h \rangle$) **is** *inf-hcoords*
 ⟨proof⟩

lemma *inf-cvec-z2-zero-iff*:
assumes $(z1, z2) \neq \text{vec-zero}$
shows $(z1, z2) \approx_v \infty_v \longleftrightarrow z2 = 0$
 ⟨proof⟩

Zero

definition *zero-cvec* :: *complex-vec* ($\langle 0_v \rangle$) **where**
 [*simp*]: *zero-cvec* = $(0, 1)$

lift-definition *zero-hcoords* :: *complex-homo-coords* ($\langle 0_{hc} \rangle$) **is** *zero-cvec*
 ⟨proof⟩

lift-definition *zero* :: *complex-homo* ($\langle 0_h \rangle$) **is** *zero-hcoords*
 ⟨proof⟩

lemma *zero-cvec-z1-zero-iff*:
assumes $(z1, z2) \neq \text{vec-zero}$
shows $(z1, z2) \approx_v 0_v \longleftrightarrow z1 = 0$
 ⟨proof⟩

One

definition *one-cvec* :: *complex-vec* ($\langle 1_v \rangle$) **where**

```

[simp]: one-cvec = (1, 1)
lift-definition one-hcoords :: complex-homo-coords (<1_hc>) is one-cvec
  ⟨proof⟩
lift-definition one :: complex-homo (<1_h>) is one-hcoords
  ⟨proof⟩

lemma zero-one-infty-not-equal [simp]:
  shows 1_h ≠ ∞_h and 0_h ≠ ∞_h and 0_h ≠ 1_h and 1_h ≠ 0_h and ∞_h ≠ 0_h and ∞_h ≠ 1_h
  ⟨proof⟩

```

Imaginary unit

```

definition ii-cvec :: complex-vec (<ii_v>) where
  [simp]: ii-cvec = (i, 1)
lift-definition ii-hcoords :: complex-homo-coords (<ii_hc>) is ii-cvec
  ⟨proof⟩
lift-definition ii :: complex-homo (<ii_h>) is ii-hcoords
  ⟨proof⟩

```

```

lemma ex-3-different-points:
  fixes z::complex-homo
  shows ∃ z1 z2. z ≠ z1 ∧ z1 ≠ z2 ∧ z ≠ z2
  ⟨proof⟩

```

5.3 Connection to ordinary complex plane \mathbb{C}

Conversion from complex

```

definition of-complex-cvec :: complex ⇒ complex-vec where
  [simp]: of-complex-cvec z = (z, 1)
lift-definition of-complex-hcoords :: complex ⇒ complex-homo-coords is of-complex-cvec
  ⟨proof⟩
lift-definition of-complex :: complex ⇒ complex-homo is of-complex-hcoords
  ⟨proof⟩

```

```

lemma of-complex-inj:
  assumes of-complex x = of-complex y
  shows x = y
  ⟨proof⟩

```

```

lemma of-complex-image-inj:
  assumes of-complex `A = of-complex `B
  shows A = B
  ⟨proof⟩

```

```

lemma of-complex-not-inf [simp]:
  shows of-complex x ≠ ∞_h
  ⟨proof⟩

```

```

lemma inf-not-of-complex [simp]:
  shows ∞_h ≠ of-complex x
  ⟨proof⟩

```

```

lemma inf-or-of-complex:
  shows z = ∞_h ∨ (∃ x. z = of-complex x)
  ⟨proof⟩

```

```

lemma of-complex-zero [simp]:
  shows of-complex 0 = 0_h
  ⟨proof⟩

```

```

lemma of-complex-one [simp]:
  shows of-complex 1 = 1_h
  ⟨proof⟩

```

```

lemma of-complex-ii [simp]:
  shows of-complex i = ii_h

```

$\langle proof \rangle$

```
lemma of-complex-zero-iff [simp]:
  shows of-complex  $x = 0_h \longleftrightarrow x = 0$ 
  ⟨proof⟩
```

```
lemma of-complex-one-iff [simp]:
  shows of-complex  $x = 1_h \longleftrightarrow x = 1$ 
  ⟨proof⟩
```

```
lemma of-complex-ii-iff [simp]:
  shows of-complex  $ii_h \longleftrightarrow x = i$ 
  ⟨proof⟩
```

Conversion to complex

```
definition to-complex-cvec :: complex-vec  $\Rightarrow$  complex where
  [simp]: to-complex-cvec  $z = (\text{let } (z1, z2) = z \text{ in } z1/z2)$ 
lift-definition to-complex-homo-coords :: complex-homo-coords  $\Rightarrow$  complex is to-complex-cvec
  ⟨proof⟩
lift-definition to-complex :: complex-homo  $\Rightarrow$  complex is to-complex-homo-coords
  ⟨proof⟩
```

```
lemma to-complex-of-complex [simp]:
  shows to-complex (of-complex  $z$ ) =  $z$ 
  ⟨proof⟩
```

```
lemma of-complex-to-complex [simp]:
  assumes  $z \neq \infty_h$ 
  shows (of-complex (to-complex  $z$ )) =  $z$ 
  ⟨proof⟩
```

```
lemma to-complex-zero-zero [simp]:
  shows to-complex  $0_h = 0$ 
  ⟨proof⟩
```

```
lemma to-complex-one-one [simp]:
  shows to-complex  $1_h = 1$ 
  ⟨proof⟩
```

```
lemma to-complex-img-one [simp]:
  shows to-complex  $ii_h = i$ 
  ⟨proof⟩
```

5.4 Arithmetic operations

Due to the requirement of HOL that all functions are total, we could not define the function only for the well-defined cases, and in the lifting proofs we must also handle the ill-defined cases. For example, $\infty_h +_h \infty_h$ is ill-defined, but we must define it, so we define it arbitrarily to be ∞_h .

5.4.1 Addition

$\infty_h +_h \infty_h$ is ill-defined. Since functions must be total, for formal reasons we define it arbitrarily to be ∞_h .

```
definition add-cvec :: complex-vec  $\Rightarrow$  complex-vec  $\Rightarrow$  complex-vec (infixl  $\langle +_v \rangle$  60) where
  [simp]: add-cvec  $z w = (\text{let } (z1, z2) = z; (w1, w2) = w$ 
    in if  $z2 \neq 0 \vee w2 \neq 0$  then
       $(z1*w2 + w1*z2, z2*w2)$ 
    else
       $(1, 0)$ 
```

```
lift-definition add-hcoords :: complex-homo-coords  $\Rightarrow$  complex-homo-coords  $\Rightarrow$  complex-homo-coords (infixl  $\langle +_{hc} \rangle$  60)
is add-cvec
  ⟨proof⟩
```

```
lift-definition add :: complex-homo  $\Rightarrow$  complex-homo  $\Rightarrow$  complex-homo (infixl  $\langle +_h \rangle$  60) is add-hcoords
  ⟨proof⟩
```

```

lemma add-commute:
  shows  $z +_h w = w +_h z$ 
   $\langle proof \rangle$ 

lemma add-zero-right [simp]:
  shows  $z +_h 0_h = z$ 
   $\langle proof \rangle$ 

lemma add-zero-left [simp]:
  shows  $0_h +_h z = z$ 
   $\langle proof \rangle$ 

lemma of-complex-add-of-complex [simp]:
  shows  $(\text{of-complex } x) +_h (\text{of-complex } y) = \text{of-complex} (x + y)$ 
   $\langle proof \rangle$ 

lemma of-complex-add-inf [simp]:
  shows  $(\text{of-complex } x) +_h \infty_h = \infty_h$ 
   $\langle proof \rangle$ 

lemma inf-add-of-complex [simp]:
  shows  $\infty_h +_h (\text{of-complex } x) = \infty_h$ 
   $\langle proof \rangle$ 

lemma inf-add-right:
  assumes  $z \neq \infty_h$ 
  shows  $z +_h \infty_h = \infty_h$ 
   $\langle proof \rangle$ 

lemma inf-add-left:
  assumes  $z \neq \infty_h$ 
  shows  $\infty_h +_h z = \infty_h$ 
   $\langle proof \rangle$ 

```

This is ill-defined, but holds by our definition

```

lemma inf-add-inf:
  shows  $\infty_h +_h \infty_h = \infty_h$ 
   $\langle proof \rangle$ 

```

5.4.2 Unary minus

```

definition uminus-cvec :: complex-vec  $\Rightarrow$  complex-vec  $(\sim_v)$  where
   $[simp]: \sim_v z = (\text{let } (z1, z2) = z \text{ in } (-z1, z2))$ 
lift-definition uminus-hcoords :: complex-homo-coords  $\Rightarrow$  complex-homo-coords  $(\sim_{hc})$  is uminus-cvec
   $\langle proof \rangle$ 
lift-definition uminus :: complex-homo  $\Rightarrow$  complex-homo  $(\sim_h)$  is uminus-hcoords
   $\langle proof \rangle$ 

```

```

lemma uminus-of-complex [simp]:
  shows  $\sim_h (\text{of-complex } z) = \text{of-complex} (-z)$ 
   $\langle proof \rangle$ 

```

```

lemma uminus-zero [simp]:
  shows  $\sim_h 0_h = 0_h$ 
   $\langle proof \rangle$ 

```

```

lemma uminus-inf [simp]:
  shows  $\sim_h \infty_h = \infty_h$ 
   $\langle proof \rangle$ 

```

```

lemma uminus-inf-iff:
  shows  $\sim_h z = \infty_h \longleftrightarrow z = \infty_h$ 
   $\langle proof \rangle$ 

```

```

lemma uminus-id-iff:

```

```

shows  $\sim_h z = z \longleftrightarrow z = 0_h \vee z = \infty_h$ 
⟨proof⟩

```

5.4.3 Subtraction

Operation $\infty_h -_h \infty_h$ is ill-defined, but we define it arbitrarily to 0_h . It breaks the connection between subtraction with addition and unary minus, but seems more intuitive.

```

definition sub :: complex-homo  $\Rightarrow$  complex-homo  $\Rightarrow$  complex-homo (infixl  $\cdot\cdot\cdot$  60) where
 $z -_h w = (\text{if } z = \infty_h \wedge w = \infty_h \text{ then } 0_h \text{ else } z +_h (\sim_h w))$ 

```

```

lemma of-complex-sub-of-complex [simp]:
shows (of-complex x)  $-_h$  (of-complex y) = of-complex (x - y)
⟨proof⟩

```

```

lemma zero-sub-right [simp]:
shows  $z -_h 0_h = z$ 
⟨proof⟩

```

```

lemma zero-sub-left [simp]:
shows  $0_h -_h$  of-complex x = of-complex (-x)
⟨proof⟩

```

```

lemma zero-sub-one [simp]:
shows  $0_h -_h 1_h = \text{of-complex} (-1)$ 
⟨proof⟩

```

```

lemma of-complex-sub-one [simp]:
shows of-complex x  $-_h$  1_h = of-complex (x - 1)
⟨proof⟩

```

```

lemma sub-eq-zero [simp]:
assumes  $z \neq \infty_h$ 
shows  $z -_h z = 0_h$ 
⟨proof⟩

```

```

lemma sub-eq-zero-iff:
assumes  $z \neq \infty_h \vee w \neq \infty_h$ 
shows  $z -_h w = 0_h \longleftrightarrow z = w$ 
⟨proof⟩

```

```

lemma inf-sub-left [simp]:
assumes  $z \neq \infty_h$ 
shows  $\infty_h -_h z = \infty_h$ 
⟨proof⟩

```

```

lemma inf-sub-right [simp]:
assumes  $z \neq \infty_h$ 
shows  $z -_h \infty_h = \infty_h$ 
⟨proof⟩

```

This is ill-defined, but holds by our definition

```

lemma inf-sub-inf:
shows  $\infty_h -_h \infty_h = 0_h$ 
⟨proof⟩

```

```

lemma sub-noteq-inf:
assumes  $z \neq \infty_h$  and  $w \neq \infty_h$ 
shows  $z -_h w \neq \infty_h$ 
⟨proof⟩

```

```

lemma sub-eq-inf:
assumes  $z -_h w = \infty_h$ 
shows  $z = \infty_h \vee w = \infty_h$ 
⟨proof⟩

```

5.4.4 Multiplication

Operations $0_h \cdot_h \infty_h$ and $\infty_h \cdot_h 0_h$ are ill defined. Since all functions must be total, for formal reasons we define it arbitrarily to be 1_h .

```
definition mult-cvec :: complex-vec  $\Rightarrow$  complex-vec  $\Rightarrow$  complex-vec (infixl  $\langle *_v \rangle$  70) where
[simp]:  $z *_v w = (\text{let } (z1, z2) = z; (w1, w2) = w$ 
 $\quad \text{in if } (z1 = 0 \wedge w2 = 0) \vee (w1 = 0 \wedge z2 = 0) \text{ then}$ 
 $\quad \quad (1, 1)$ 
 $\quad \text{else}$ 
 $\quad \quad (z1*w1, z2*w2))$ 
lift-definition mult-hcoords :: complex-homo-coords  $\Rightarrow$  complex-homo-coords  $\Rightarrow$  complex-homo-coords (infixl  $\langle *_{hc} \rangle$  70)
is mult-cvec
⟨proof⟩

lift-definition mult :: complex-homo  $\Rightarrow$  complex-homo  $\Rightarrow$  complex-homo (infixl  $\langle *_h \rangle$  70) is mult-hcoords
⟨proof⟩

lemma of-complex-mult-of-complex [simp]:
shows (of-complex z1)  $*_h$  (of-complex z2) = of-complex (z1 * z2)
⟨proof⟩

lemma mult-commute:
shows z1  $*_h$  z2 = z2  $*_h$  z1
⟨proof⟩

lemma mult-zero-left [simp]:
assumes  $z \neq \infty_h$ 
shows  $0_h *_h z = 0_h$ 
⟨proof⟩

lemma mult-zero-right [simp]:
assumes  $z \neq \infty_h$ 
shows  $z *_h 0_h = 0_h$ 
⟨proof⟩

lemma mult-inf-right [simp]:
assumes  $z \neq 0_h$ 
shows  $z *_h \infty_h = \infty_h$ 
⟨proof⟩

lemma mult-inf-left [simp]:
assumes  $z \neq 0_h$ 
shows  $\infty_h *_h z = \infty_h$ 
⟨proof⟩

lemma mult-one-left [simp]:
shows  $1_h *_h z = z$ 
⟨proof⟩

lemma mult-one-right [simp]:
shows  $z *_h 1_h = z$ 
⟨proof⟩

This is ill-defined, but holds by our definition

lemma inf-mult-zero:
shows  $\infty_h *_h 0_h = 1_h$ 
⟨proof⟩
lemma zero-mult-inf:
shows  $0_h *_h \infty_h = 1_h$ 
⟨proof⟩

lemma mult-eq-inf:
assumes  $z *_h w = \infty_h$ 
shows  $z = \infty_h \vee w = \infty_h$ 
⟨proof⟩
```

```

lemma mult-noteq-inf:
  assumes  $z \neq \infty_h$  and  $w \neq \infty_h$ 
  shows  $z *_h w \neq \infty_h$ 
  (proof)

```

5.4.5 Reciprocal

```

definition reciprocal-cvec :: complex-vec  $\Rightarrow$  complex-vec where
  [simp]: reciprocal-cvec  $z = (\text{let } (z1, z2) = z \text{ in } (z2, z1))$ 
lift-definition reciprocal-hcoords :: complex-homo-coords  $\Rightarrow$  complex-homo-coords is reciprocal-cvec
  (proof)

```

```

lift-definition reciprocal :: complex-homo  $\Rightarrow$  complex-homo is reciprocal-hcoords
  (proof)

```

```

lemma reciprocal-involution [simp]: reciprocal (reciprocal  $z$ ) =  $z$ 
  (proof)

```

```

lemma reciprocal-zero [simp]: reciprocal  $0_h = \infty_h$ 
  (proof)

```

```

lemma reciprocal-inf [simp]: reciprocal  $\infty_h = 0_h$ 
  (proof)

```

```

lemma reciprocal-one [simp]: reciprocal  $1_h = 1_h$ 
  (proof)

```

```

lemma reciprocal-inf-iff [iff]: reciprocal  $z = \infty_h \longleftrightarrow z = 0_h$ 
  (proof)

```

```

lemma reciprocal-zero-iff [iff]: reciprocal  $z = 0_h \longleftrightarrow z = \infty_h$ 
  (proof)

```

```

lemma reciprocal-of-complex [simp]:
  assumes  $z \neq 0$ 
  shows reciprocal (of-complex  $z$ ) = of-complex ( $1 / z$ )
  (proof)

```

```

lemma reciprocal-real:
  assumes is-real (to-complex  $z$ ) and  $z \neq 0_h$  and  $z \neq \infty_h$ 
  shows Re (to-complex (reciprocal  $z$ )) =  $1 / \text{Re}(\text{to-complex } z)$ 
  (proof)

```

```

lemma reciprocal-id-iff:
  shows reciprocal  $z = z \longleftrightarrow z = \text{of-complex } 1 \vee z = \text{of-complex } (-1)$ 
  (proof)

```

5.4.6 Division

Operations $0_h :_h 0_h$ and $\infty_h :_h \infty_h$ are ill-defined. For formal reasons they are defined to be 1_h (by the definition of multiplication).

```

definition divide :: complex-homo  $\Rightarrow$  complex-homo  $\Rightarrow$  complex-homo (infixl  $\cdot\cdot_h$  70) where
   $x :_h y = x *_h (\text{reciprocal } y)$ 

```

```

lemma divide-zero-right [simp]:
  assumes  $z \neq 0_h$ 
  shows  $z :_h 0_h = \infty_h$ 
  (proof)

```

```

lemma divide-zero-left [simp]:
  assumes  $z \neq 0_h$ 
  shows  $0_h :_h z = 0_h$ 
  (proof)

```

```

lemma divide-inf-right [simp]:
  assumes  $z \neq \infty_h$ 

```

```

shows  $z :_h \infty_h = 0_h$ 
⟨proof⟩

lemma divide-inf-left [simp]:
assumes  $z \neq \infty_h$ 
shows  $\infty_h :_h z = \infty_h$ 
⟨proof⟩

lemma divide-eq-inf:
assumes  $z :_h w = \infty_h$ 
shows  $z = \infty_h \vee w = 0_h$ 
⟨proof⟩

lemma inf-divide-zero [simp]:
shows  $\infty_h :_h 0_h = \infty_h$ 
⟨proof⟩

lemma zero-divide-inf [simp]:
shows  $0_h :_h \infty_h = 0_h$ 
⟨proof⟩

lemma divide-one-right [simp]:
shows  $z :_h 1_h = z$ 
⟨proof⟩

lemma of-complex-divide-of-complex [simp]:
assumes  $z2 \neq 0$ 
shows  $(\text{of-complex } z1) :_h (\text{of-complex } z2) = \text{of-complex } (z1 / z2)$ 
⟨proof⟩

```

lemma one-div-of-complex [simp]:
assumes $x \neq 0$
shows $1_h :_h \text{of-complex } x = \text{of-complex } (1 / x)$
⟨proof⟩

This is ill-defined, but holds by our definition

lemma inf-divide-inf:
shows $\infty_h :_h \infty_h = 1_h$
⟨proof⟩

This is ill-defined, but holds by our definition

lemma zero-divide-zero:
shows $0_h :_h 0_h = 1_h$
⟨proof⟩

5.4.7 Conjugate

```

definition conjugate-cvec :: complex-vec ⇒ complex-vec where
[simp]: conjugate-cvec  $z = \text{vec-cnj } z$ 
lift-definition conjugate-hcoords :: complex-homo-coords ⇒ complex-homo-coords is conjugate-cvec
⟨proof⟩
lift-definition conjugate :: complex-homo ⇒ complex-homo is conjugate-hcoords
⟨proof⟩

```

lemma conjugate-involution [simp]:
shows $\text{conjugate}(\text{conjugate } z) = z$
⟨proof⟩

lemma conjugate-conjugate-comp [simp]:
shows $\text{conjugate} \circ \text{conjugate} = \text{id}$
⟨proof⟩

lemma inv-conjugate [simp]:
shows $\text{inv conjugate} = \text{conjugate}$
⟨proof⟩

```
lemma conjugate-of-complex [simp]:
  shows conjugate (of-complex z) = of-complex (cnj z)
  {proof}
```

```
lemma conjugate-inf [simp]:
  shows conjugate  $\infty_h$  =  $\infty_h$ 
  {proof}
```

```
lemma conjugate-zero [simp]:
  shows conjugate  $0_h$  =  $0_h$ 
  {proof}
```

```
lemma conjugate-one [simp]:
  shows conjugate  $1_h$  =  $1_h$ 
  {proof}
```

```
lemma conjugate-inj:
  assumes conjugate x = conjugate y
  shows x = y
  {proof}
```

```
lemma bij-conjugate [simp]:
  shows bij conjugate
  {proof}
```

```
lemma conjugate-id-iff:
  shows conjugate a = a  $\longleftrightarrow$  is-real (to-complex a)  $\vee$  a =  $\infty_h$ 
  {proof}
```

5.4.8 Inversion

Geometric inversion wrt. the unit circle

```
definition inversion where
  inversion = conjugate  $\circ$  reciprocal
```

```
lemma inversion-sym:
  shows inversion = reciprocal  $\circ$  conjugate
  {proof}
```

```
lemma inversion-involution [simp]:
  shows inversion (inversion z) = z
  {proof}
```

```
lemma inversion-inversion-id [simp]:
  shows inversion  $\circ$  inversion = id
  {proof}
```

```
lemma inversion-zero [simp]:
  shows inversion  $0_h$  =  $\infty_h$ 
  {proof}
```

```
lemma inversion-infty [simp]:
  shows inversion  $\infty_h$  =  $0_h$ 
  {proof}
```

```
lemma inversion-of-complex [simp]:
  assumes z  $\neq 0$ 
  shows inversion (of-complex z) = of-complex (1 / cnj z)
  {proof}
```

```
lemma is-real-inversion:
  assumes is-real x and x  $\neq 0$ 
  shows is-real (to-complex (inversion (of-complex x)))
  {proof}
```

```
lemma inversion-id-iff:
```

shows $a = \text{inversion } a \longleftrightarrow a \neq \infty_h \wedge (\text{to-complex } a) * \text{cnj } (\text{to-complex } a) = 1$ (**is** $?lhs = ?rhs$)
 $\langle proof \rangle$

5.5 Ratio and cross-ratio

5.5.1 Ratio

Ratio of points z, v and w is usually defined as $\frac{z-v}{z-w}$. Our definition introduces it in homogeneous coordinates. It is well-defined if $z_1 \neq z_2 \vee z_1 \neq z_3$ and $z_1 \neq \infty_h$ and $z_2 \neq \infty_h \vee z_3 \neq \infty_h$

definition $\text{ratio} :: \text{complex-homo} \Rightarrow \text{complex-homo} \Rightarrow \text{complex-homo} \Rightarrow \text{complex-homo}$ **where**
 $\text{ratio } za \text{ } zb \text{ } xc = (\text{za} -_h \text{zb}) :_h (\text{za} -_h \text{zc})$

This is ill-defined, but holds by our definition

lemma

assumes $zb \neq \infty_h$ **and** $zc \neq \infty_h$
shows $\text{ratio } \infty_h \text{ } zb \text{ } xc = 1_h$
 $\langle proof \rangle$

lemma

assumes $za \neq \infty_h$ **and** $zc \neq \infty_h$
shows $\text{ratio } za \text{ } \infty_h \text{ } xc = \infty_h$
 $\langle proof \rangle$

lemma

assumes $za \neq \infty_h$ **and** $zb \neq \infty_h$
shows $\text{ratio } za \text{ } zb \text{ } \infty_h = 0_h$
 $\langle proof \rangle$

lemma

assumes $z1 \neq z2$ **and** $z1 \neq \infty_h$
shows $\text{ratio } z1 \text{ } z2 \text{ } z1 = \infty_h$
 $\langle proof \rangle$

5.5.2 Cross-ratio

The cross-ratio is defined over 4 points (z, u, v, w) , usually as $\frac{(z-u)(v-w)}{(z-w)(v-u)}$. We define it using homogeneous coordinates. Cross ratio is ill-defined when $z = u \vee v = w$ and $z = w$ and $v = u$ i.e. when 3 points are equal. Since function must be total, in that case we define it arbitrarily to 1.

definition $\text{cross-ratio-cvec} :: \text{complex-vec} \Rightarrow \text{complex-vec} \Rightarrow \text{complex-vec} \Rightarrow \text{complex-vec} \Rightarrow \text{complex-vec}$ **where**
 $[simp]: \text{cross-ratio-cvec } z \text{ } u \text{ } v \text{ } w =$
 $\quad (\text{let } (z', z'') = z;$
 $\quad \quad (u', u'') = u;$
 $\quad \quad (v', v'') = v;$
 $\quad \quad (w', w'') = w;$
 $\quad \quad n1 = z'*u'' - u'*z'';$
 $\quad \quad n2 = v'*w'' - w'*v'';$
 $\quad \quad d1 = z'*w'' - w'*z'';$
 $\quad \quad d2 = v'*u'' - u'*v''$
 $\quad \text{in}$
 $\quad \quad \text{if } n1 * n2 \neq 0 \vee d1 * d2 \neq 0 \text{ then}$
 $\quad \quad \quad (n1 * n2, d1 * d2)$
 $\quad \quad \text{else}$
 $\quad \quad \quad (1, 1))$

lift-definition $\text{cross-ratio-hcoords} :: \text{complex-homo-coords} \Rightarrow \text{complex-homo-coords} \Rightarrow \text{complex-homo-coords} \Rightarrow \text{complex-homo-coords} \Rightarrow \text{complex-homo-coords}$ **is** cross-ratio-cvec
 $\langle proof \rangle$

lift-definition $\text{cross-ratio} :: \text{complex-homo} \Rightarrow \text{complex-homo} \Rightarrow \text{complex-homo} \Rightarrow \text{complex-homo} \Rightarrow \text{complex-homo}$ **is** $\text{cross-ratio-hcoords}$
 $\langle proof \rangle$

lemma $\text{cross-ratio-01inf-id} [simp]:$
shows $\text{cross-ratio } z \text{ } 0_h \text{ } 1_h \text{ } \infty_h = z$
 $\langle proof \rangle$

```

lemma cross-ratio-0:
  assumes  $u \neq v$  and  $u \neq w$ 
  shows cross-ratio  $u \ u \ v \ w = 0_h$ 
  (proof)

lemma cross-ratio-1:
  assumes  $u \neq v$  and  $v \neq w$ 
  shows cross-ratio  $v \ u \ v \ w = 1_h$ 
  (proof)

lemma cross-ratio-inf:
  assumes  $u \neq w$  and  $v \neq w$ 
  shows cross-ratio  $w \ u \ v \ w = \infty_h$ 
  (proof)

lemma cross-ratio-0inf:
  assumes  $y \neq 0$ 
  shows cross-ratio (of-complex  $x$ )  $0_h$  (of-complex  $y$ )  $\infty_h = (\text{of-complex} (x / y))$ 
  (proof)

lemma cross-ratio-commute-13:
  shows cross-ratio  $z \ u \ v \ w = \text{reciprocal} (\text{cross-ratio} v \ u \ z \ w)$ 
  (proof)

lemma cross-ratio-commute-24:
  shows cross-ratio  $z \ u \ v \ w = \text{reciprocal} (\text{cross-ratio} z \ w \ v \ u)$ 
  (proof)

lemma cross-ratio-not-inf:
  assumes  $z \neq w$  and  $u \neq v$ 
  shows cross-ratio  $z \ u \ v \ w \neq \infty_h$ 
  (proof)

lemma cross-ratio-not-zero:
  assumes  $z \neq u$  and  $v \neq w$ 
  shows cross-ratio  $z \ u \ v \ w \neq 0_h$ 
  (proof)

lemma cross-ratio-real:
  assumes is-real  $z$  and is-real  $u$  and is-real  $v$  and is-real  $w$ 
  assumes  $z \neq u \wedge v \neq w \vee z \neq w \wedge u \neq v$ 
  shows is-real (to-complex (cross-ratio (of-complex  $z$ ) (of-complex  $u$ ) (of-complex  $v$ ) (of-complex  $w$ )))
  (proof)

lemma cross-ratio:
  assumes  $(z \neq u \wedge v \neq w) \vee (z \neq w \wedge u \neq v)$  and
     $z \neq \infty_h$  and  $u \neq \infty_h$  and  $v \neq \infty_h$  and  $w \neq \infty_h$ 
  shows cross-ratio  $z \ u \ v \ w = ((z -_h u) *_h (v -_h w)) :_h ((z -_h w) *_h (v -_h u))$ 
  (proof)

end

```

6 Möbius transformations

Möbius transformations (also called homographic, linear fractional, or bilinear transformations) are the fundamental transformations of the extended complex plane. Here they are introduced algebraically. Each transformation is represented by a regular (non-singular, non-degenerate) 2×2 matrix that acts linearly on homogeneous coordinates. As proportional homogeneous coordinates represent same points of $\overline{\mathbb{C}}$, proportional matrices will represent the same Möbius transformation.

```

theory Moebius
imports Homogeneous-Coordinates

```

```
begin
```

6.1 Definition of Möbius transformations

```
typedef moebius-mat = {M::complex-mat. mat-det M ≠ 0}  
⟨proof⟩
```

```
setup-lifting type-definition-moebius-mat
```

```
definition moebius-cmat-eq :: complex-mat ⇒ complex-mat ⇒ bool where  
[simp]: moebius-cmat-eq A B ←→ (exists k::complex. k ≠ 0 ∧ B = k *sm A)
```

```
lift-definition moebius-mat-eq :: moebius-mat ⇒ moebius-mat ⇒ bool is moebius-cmat-eq  
⟨proof⟩
```

```
lemma moebius-mat-eq-refl [simp]:  
shows moebius-mat-eq x x  
⟨proof⟩
```

```
quotient-type moebius = moebius-mat / moebius-mat-eq  
⟨proof⟩
```

```
definition mk-moebius-cmat :: complex ⇒ complex ⇒ complex ⇒ complex ⇒ complex-mat where  
[simp]: mk-moebius-cmat a b c d =  
(let M = (a, b, c, d)  
in if mat-det M ≠ 0 then  
M  
else  
eye)
```

```
lift-definition mk-moebius-mat :: complex ⇒ complex ⇒ complex ⇒ complex ⇒ moebius-mat is mk-moebius-cmat  
⟨proof⟩
```

```
lift-definition mk-moebius :: complex ⇒ complex ⇒ complex ⇒ complex ⇒ moebius is mk-moebius-mat  
⟨proof⟩
```

```
lemma ex-mk-moebius:  
shows ∃ a b c d. M = mk-moebius a b c d ∧ mat-det (a, b, c, d) ≠ 0  
⟨proof⟩
```

6.2 Action on points

Möbius transformations are given as the action of Möbius group on the points of the extended complex plane (in homogeneous coordinates).

```
definition moebius-pt-cmat-cvec :: complex-mat ⇒ complex-vec ⇒ complex-vec where  
[simp]: moebius-pt-cmat-cvec M z = M *mv z
```

```
lift-definition moebius-pt-mmat-hcoords :: moebius-mat ⇒ complex-homo-coords ⇒ complex-homo-coords is moebius-pt-cmat-cvec  
⟨proof⟩
```

```
lift-definition moebius-pt :: moebius ⇒ complex-homo ⇒ complex-homo is moebius-pt-mmat-hcoords  
⟨proof⟩
```

```
lemma bij-moebius-pt [simp]:  
shows bij (moebius-pt M)  
⟨proof⟩
```

```
lemma moebius-pt-eq-I:  
assumes moebius-pt M z1 = moebius-pt M z2  
shows z1 = z2  
⟨proof⟩
```

```
lemma moebius-pt-neq-I [simp]:  
assumes z1 ≠ z2  
shows moebius-pt M z1 ≠ moebius-pt M z2
```

$\langle proof \rangle$

definition *is-moebius* :: (*complex-homo* \Rightarrow *complex-homo*) \Rightarrow *bool* **where**
is-moebius *f* \longleftrightarrow (\exists *M*. *f* = *moebius-pt M*)

In the classic literature Möbius transformations are often expressed in the form $\frac{az+b}{cz+d}$. The following lemma shows that when restricted to finite points, the action of Möbius transformations is bilinear.

lemma *moebius-pt-bilinear*:
assumes *mat-det* (*a*, *b*, *c*, *d*) $\neq 0$
shows *moebius-pt* (*mk-moebius a b c d*) *z* =
 (if *z* $\neq \infty_h$ then
 ((*of-complex a*) *_{*h*} *z* +_{*h*} (*of-complex b*)) :_{*h*}
 ((*of-complex c*) *_{*h*} *z* +_{*h*} (*of-complex d*)))
 else
 (*of-complex a*) :_{*h*}
 (*of-complex c*))

$\langle proof \rangle$

6.3 Möbius group

Möbius elements form a group under composition. This group is called the *projective general linear group* and denoted by $PGL(2, \mathbb{C})$ (the group $SGL(2, \mathbb{C})$ containing elements with the determinant 1 can also be considered).

Identity Möbius transformation is represented by the identity matrix.

definition *id-moebius-cmat* :: *complex-mat* **where**
 [*simp*]: *id-moebius-cmat* = *eye*

lift-definition *id-moebius-mmat* :: *moebius-mat* **is** *id-moebius-cmat*
 $\langle proof \rangle$

lift-definition *id-moebius* :: *moebius* **is** *id-moebius-mmat*
 $\langle proof \rangle$

lemma *moebius-pt-moebius-id* [*simp*]:
shows *moebius-pt id-moebius* = *id*
 $\langle proof \rangle$

lemma *mk-moeibus-id* [*simp*]:
shows *mk-moeibus a 0 0 a* = *id-moeibus*
 $\langle proof \rangle$

The inverse Möbius transformation is obtained by taking the inverse representative matrix.

definition *moebius-inv-cmat* :: *complex-mat* \Rightarrow *complex-mat* **where**
 [*simp*]: *moebius-inv-cmat M* = *mat-inv M*

lift-definition *moebius-inv-mmat* :: *moebius-mat* \Rightarrow *moebius-mat* **is** *moebius-inv-cmat*
 $\langle proof \rangle$

lift-definition *moebius-inv* :: *moebius* \Rightarrow *moebius* **is** *moebius-inv-mmat*
 $\langle proof \rangle$

lemma *moebius-inv*:
shows *moebius-pt (moebius-inv M)* = *inv (moebius-pt M)*
 $\langle proof \rangle$

lemma *is-moebius-inv* [*simp*]:
assumes *is-moebius m*
shows *is-moebius (inv m)*
 $\langle proof \rangle$

lemma *moebius-inv-mk-moebus* [*simp*]:
assumes *mat-det* (*a*, *b*, *c*, *d*) $\neq 0$
shows *moebius-inv (mk-moeibus a b c d)* =
 *mk-moeibus (d/(a*d-b*c)) (-b/(a*d-b*c)) (-c/(a*d-b*c)) (a/(a*d-b*c))*

$\langle proof \rangle$

Composition of Möbius elements is obtained by multiplying their representing matrices.

definition *moebius-comp-cmat* :: *complex-mat* \Rightarrow *complex-mat* \Rightarrow *complex-mat* **where**
[simp]: *moebius-comp-cmat* *M1 M2* = *M1 *_{mm} M2*

lift-definition *moebius-comp-mmat* :: *moebius-mat* \Rightarrow *moebius-mat* \Rightarrow *moebius-mat* **is** *moebius-comp-cmat*
 $\langle proof \rangle$

lift-definition *moebius-comp* :: *moebius* \Rightarrow *moebius* \Rightarrow *moebius* **is** *moebius-comp-mmat*
 $\langle proof \rangle$

lemma *moebius-comp*:
shows *moebius-pt* (*moebius-comp* *M1 M2*) = *moebius-pt* *M1* \circ *moebius-pt* *M2*
 $\langle proof \rangle$

lemma *moebius-pt-comp* [simp]:
shows *moebius-pt* (*moebius-comp* *M1 M2*) *z* = *moebius-pt* *M1* (*moebius-pt* *M2 z*)
 $\langle proof \rangle$

lemma *is-moebius-comp* [simp]:
assumes *is-moebius m1* **and** *is-moebius m2*
shows *is-moebius* (*m1* \circ *m2*)
 $\langle proof \rangle$

lemma *moebius-comp-mk-moebius* [simp]:
assumes *mat-det* (*a, b, c, d*) $\neq 0$ **and** *mat-det* (*a', b', c', d'*) $\neq 0$
shows *moebius-comp* (*mk-moebius a b c d*) (*mk-moebius a' b' c' d'*) =
 mk-moebius (*a * a' + b * c'*) (*a * b' + b * d'*) (*c * a' + d * c'*) (*c * b' + d * d'*)
 $\langle proof \rangle$

instantiation *moebius* :: *group-add*
begin
definition *plus-moebius* :: *moebius* \Rightarrow *moebius* \Rightarrow *moebius* **where**
[simp]: *plus-moebius* = *moebius-comp*

definition *uminus-moebius* :: *moebius* \Rightarrow *moebius* **where**
[simp]: *uminus-moebius* = *moebius-inv*

definition *zero-moebius* :: *moebius* **where**
[simp]: *zero-moebius* = *id-moebius*

definition *minus-moebius* :: *moebius* \Rightarrow *moebius* \Rightarrow *moebius* **where**
[simp]: *minus-moebius A B* = *A + (-B)*

instance $\langle proof \rangle$
end

Composition with inverse

lemma *moebius-comp-inv-left* [simp]:
shows *moebius-comp* (*moebius-inv* *M*) *M* = *id-moebius*
 $\langle proof \rangle$

lemma *moebius-comp-inv-right* [simp]:
shows *moebius-comp* *M* (*moebius-inv* *M*) = *id-moebius*
 $\langle proof \rangle$

lemma *moebius-pt-comp-inv-left* [simp]:
shows *moebius-pt* (*moebius-inv* *M*) (*moebius-pt* *M z*) = *z*
 $\langle proof \rangle$

lemma *moebius-pt-comp-inv-right* [simp]:
shows *moebius-pt* *M* (*moebius-pt* (*moebius-inv* *M*) *z*) = *z*
 $\langle proof \rangle$

lemma *moebius-pt-comp-inv-image-left* [simp]:

```

shows moebius-pt (moebius-inv M) ` moebius-pt M ` A = A
⟨proof⟩

```

```

lemma moebius-pt-comp-inv-image-right [simp]:
  shows moebius-pt M ` moebius-pt (moebius-inv M) ` A = A
  ⟨proof⟩

```

```

lemma moebius-pt-invert:
  assumes moebius-pt M z1 = z2
  shows moebius-pt (moebius-inv M) z2 = z1
  ⟨proof⟩

```

```

lemma moebius-pt-moebius-inv-in-set [simp]:
  assumes moebius-pt M z ∈ A
  shows z ∈ moebius-pt (moebius-inv M) ` A
  ⟨proof⟩

```

6.4 Special kinds of Möbius transformations

6.4.1 Reciprocal (1/z) as a Möbius transformation

```

definition moebius-reciprocal :: moebius where
  moebius-reciprocal = mk-moebius 0 1 1 0

```

```

lemma moebius-reciprocal [simp]:
  shows moebius-pt moebius-reciprocal = reciprocal
  ⟨proof⟩

```

```

lemma moebius-reciprocal-inv [simp]:
  shows moebius-inv moebius-reciprocal = moebius-reciprocal
  ⟨proof⟩

```

6.4.2 Euclidean similarities as a Möbius transform

Euclidean similarities include Euclidean isometries (translations and rotations) and dilatations.

```

definition moebius-similarity :: complex ⇒ complex ⇒ moebius where
  moebius-similarity a b = mk-moebius a b 0 1

```

```

lemma moebius-pt-moebius-similarity [simp]:
  assumes a ≠ 0
  shows moebius-pt (moebius-similarity a b) z = (of-complex a) *h z +h (of-complex b)
  ⟨proof⟩

```

Their action is a linear transformation of \mathbb{C} .

```

lemma moebius-pt-moebius-similarity':
  assumes a ≠ 0
  shows moebius-pt (moebius-similarity a b) = (λ z. (of-complex a) *h z +h (of-complex b))
  ⟨proof⟩

```

```

lemma is-moebius-similarity':
  assumes a ≠ 0h and a ≠ ∞h and b ≠ ∞h
  shows (λ z. a *h z +h b) = moebius-pt (moebius-similarity (to-complex a) (to-complex b))
  ⟨proof⟩

```

```

lemma is-moebius-similarity:
  assumes a ≠ 0h and a ≠ ∞h and b ≠ ∞h
  shows is-moebius (λ z. a *h z +h b)
  ⟨proof⟩

```

Euclidean similarities form a group.

```

lemma moebius-similarity-id [simp]:
  shows moebius-similarity 1 0 = id-moebius
  ⟨proof⟩

```

```

lemma moebius-similarity-inv [simp]:
  assumes a ≠ 0

```

```

shows moebius-inv (moebius-similarity a b) = moebius-similarity (1/a) (-b/a)
⟨proof⟩

lemma moebius-similarity-uminus [simp]:
assumes a ≠ 0
shows − moebius-similarity a b = moebius-similarity (1/a) (−b/a)
⟨proof⟩

lemma moebius-similarity-comp [simp]:
assumes a ≠ 0 and c ≠ 0
shows moebius-comp (moebius-similarity a b) (moebius-similarity c d) = moebius-similarity (a*c) (a*d+b)
⟨proof⟩

lemma moebius-similarity-plus [simp]:
assumes a ≠ 0 and c ≠ 0
shows moebius-similarity a b + moebius-similarity c d = moebius-similarity (a*c) (a*d+b)
⟨proof⟩

```

Euclidean similarities are the only Möbius group elements such that their action leaves the ∞_h fixed.

```

lemma moebius-similarity-inf [simp]:
assumes a ≠ 0
shows moebius-pt (moebius-similarity a b) ∞_h = ∞_h
⟨proof⟩

lemma moebius-similarity-only-inf-to-inf:
assumes a ≠ 0 moebius-pt (moebius-similarity a b) z = ∞_h
shows z = ∞_h
⟨proof⟩

lemma moebius-similarity-inf-iff [simp]:
assumes a ≠ 0
shows moebius-pt (moebius-similarity a b) z = ∞_h ↔ z = ∞_h
⟨proof⟩

lemma inf-fixed-only-moebius-similarity:
assumes moebius-pt M ∞_h = ∞_h
shows ∃ a b. a ≠ 0 ∧ M = moebius-similarity a b
⟨proof⟩

```

Euclidean similarities include translations, rotations, and dilatations.

6.4.3 Translation

```

definition moebius-translation where
moebius-translation v = moebius-similarity 1 v

lemma moebius-translation-comp [simp]:
shows moebius-comp (moebius-translation v1) (moebius-translation v2) = moebius-translation (v1 + v2)
⟨proof⟩

lemma moebius-translation-plus [simp]:
shows (moebius-translation v1) + (moebius-translation v2) = moebius-translation (v1 + v2)
⟨proof⟩

lemma moebius-translation-zero [simp]:
shows moebius-translation 0 = id-moebius
⟨proof⟩

lemma moebius-translation-inv [simp]:
shows moebius-inv (moebius-translation v1) = moebius-translation (−v1)
⟨proof⟩

lemma moebius-translation-uminus [simp]:
shows − (moebius-translation v1) = moebius-translation (−v1)
⟨proof⟩

```

lemma moebius-translation-inv-translation [simp]:
shows moebius-pt (moebius-translation v) (moebius-pt (moebius-translation (-v)) z) = z
⟨proof⟩

lemma moebius-inv-translation-translation [simp]:
shows moebius-pt (moebius-translation (-v)) (moebius-pt (moebius-translation v) z) = z
⟨proof⟩

lemma moebius-pt-moebius-translation [simp]:
shows moebius-pt (moebius-translation v) (of-complex z) = of-complex (z + v)
⟨proof⟩

lemma moebius-pt-moebius-translation-inf [simp]:
shows moebius-pt (moebius-translation v) ∞_h = ∞_h
⟨proof⟩

6.4.4 Rotation

definition moebius-rotation where
 $\text{moebius-rotation } \varphi = \text{moebius-similarity} (\text{cis } \varphi) 0$

lemma moebius-rotation-comp [simp]:
shows moebius-comp (moebius-rotation φ_1) (moebius-rotation φ_2) = moebius-rotation ($\varphi_1 + \varphi_2$)
⟨proof⟩

lemma moebius-rotation-plus [simp]:
shows (moebius-rotation φ_1) + (moebius-rotation φ_2) = moebius-rotation ($\varphi_1 + \varphi_2$)
⟨proof⟩

lemma moebius-rotation-zero [simp]:
shows moebius-rotation 0 = id-moebius
⟨proof⟩

lemma moebius-rotation-inv [simp]:
shows moebius-inv (moebius-rotation φ) = moebius-rotation (- φ)
⟨proof⟩

lemma moebius-rotation-uminus [simp]:
shows - (moebius-rotation φ) = moebius-rotation (- φ)
⟨proof⟩

lemma moebius-rotation-inv-rotation [simp]:
shows moebius-pt (moebius-rotation φ) (moebius-pt (moebius-rotation (- φ)) z) = z
⟨proof⟩

lemma moebius-inv-rotation-rotation [simp]:
shows moebius-pt (moebius-rotation (- φ)) (moebius-pt (moebius-rotation φ) z) = z
⟨proof⟩

lemma moebius-pt-moebius-rotation [simp]:
shows moebius-pt (moebius-rotation φ) (of-complex z) = of-complex (cis $\varphi * z$)
⟨proof⟩

lemma moebius-pt-moebius-rotation-inf [simp]:
shows moebius-pt (moebius-rotation v) ∞_h = ∞_h
⟨proof⟩

lemma moebius-pt-rotation-inf-iff [simp]:
shows moebius-pt (moebius-rotation v) $x = \infty_h \longleftrightarrow x = \infty_h$
⟨proof⟩

lemma moebius-pt-moebius-rotation-zero [simp]:
shows moebius-pt (moebius-rotation φ) $0_h = 0_h$
⟨proof⟩

lemma moebius-pt-moebius-rotation-zero-iff [simp]:

```
shows moebius-pt (moebius-rotation  $\varphi$ )  $x = 0_h \longleftrightarrow x = 0_h$ 
⟨proof⟩
```

```
lemma moebius-rotation-preserve-cmod [simp]:
assumes  $u \neq \infty_h$ 
shows cmod (to-complex (moebius-pt (moebius-rotation  $\varphi$ )  $u$ )) = cmod (to-complex  $u$ )
⟨proof⟩
```

6.4.5 Dilatation

```
definition moebius-dilatation where
moebius-dilatation  $a = \text{moebius-similarity} (\text{cor } a) 0$ 
```

```
lemma moebius-dilatation-comp [simp]:
assumes  $a1 > 0$  and  $a2 > 0$ 
shows moebius-comp (moebius-dilatation  $a1$ ) (moebius-dilatation  $a2$ ) = moebius-dilatation ( $a1 * a2$ )
⟨proof⟩
```

```
lemma moebius-dilatation-plus [simp]:
assumes  $a1 > 0$  and  $a2 > 0$ 
shows (moebius-dilatation  $a1$ ) + (moebius-dilatation  $a2$ ) = moebius-dilatation ( $a1 * a2$ )
⟨proof⟩
```

```
lemma moebius-dilatation-zero [simp]:
shows moebius-dilatation 1 = id-moebius
⟨proof⟩
```

```
lemma moebius-dilatation-inverse [simp]:
assumes  $a > 0$ 
shows moebius-inv (moebius-dilatation  $a$ ) = moebius-dilatation ( $1/a$ )
⟨proof⟩
```

```
lemma moebius-dilatation-uminus [simp]:
assumes  $a > 0$ 
shows  $-(\text{moebius-dilatation } a) = \text{moebius-dilatation} (1/a)$ 
⟨proof⟩
```

```
lemma moebius-pt-dilatation [simp]:
assumes  $a \neq 0$ 
shows moebius-pt (moebius-dilatation  $a$ ) (of-complex  $z$ ) = of-complex (cor  $a * z$ )
⟨proof⟩
```

6.4.6 Rotation-dilatation

```
definition moebius-rotation-dilatation where
moebius-rotation-dilatation  $a = \text{moebius-similarity} a 0$ 
```

```
lemma moebius-rotation-dilatation:
assumes  $a \neq 0$ 
shows moebius-rotation-dilatation  $a = \text{moebius-rotation} (\text{Arg } a) + \text{moebius-dilatation} (\text{cmod } a)$ 
⟨proof⟩
```

6.4.7 Conjugate Möbius

Conjugation is not a Möbius transformation, and conjugate Möbius transformations (obtained by conjugating each matrix element) do not represent conjugation function (although they are somewhat related).

```
lift-definition conjugate-moebius-mmat :: moebius-mat  $\Rightarrow$  moebius-mat is mat-cnj
```

```
⟨proof⟩
```

```
lift-definition conjugate-moebius :: moebius  $\Rightarrow$  moebius is conjugate-moebius-mmat
```

```
⟨proof⟩
```

```
lemma conjugate-moebius:
shows conjugate  $\circ$  moebius-pt  $M = \text{moebius-pt} (\text{conjugate-moebius } M) \circ \text{conjugate}$ 
⟨proof⟩
```

6.5 Decomposition of Möbius transformations

Every Euclidean similarity can be decomposed using translations, rotations, and dilatations.

lemma *similarity-decomposition*:

```
assumes a ≠ 0
shows moebius-similarity a b = (moebius-translation b) + (moebius-rotation (Arg a)) + (moebius-dilatation (cmod a))
⟨proof⟩
```

A very important fact is that every Möbius transformation can be composed of Euclidean similarities and a reciprocation.

lemma *moebius-decomposition*:

```
assumes c ≠ 0 and a*d - b*c ≠ 0
shows mk-moebius a b c d =
    moebius-translation (a/c) +
    moebius-rotation-dilatation ((b*c - a*d)/(c*c)) +
    moebius-reciprocal +
    moebius-translation (d/c)
⟨proof⟩
```

lemma *moebius-decomposition-similarity*:

```
assumes a ≠ 0
shows mk-moebius a b 0 d = moebius-similarity (a/d) (b/d)
⟨proof⟩
```

Decomposition is used in many proofs. Namely, to show that every Möbius transformation has some property, it suffices to show that reciprocation and all Euclidean similarities have that property, and that the property is preserved under compositions.

lemma *wlog-moebius-decomposition*:

```
assumes
  trans: ⋀ v. P (moebius-translation v) and
  rot: ⋀ α. P (moebius-rotation α) and
  dil: ⋀ k. P (moebius-dilatation k) and
  recip: P (moebius-reciprocal) and
  comp: ⋀ M1 M2. [P M1; P M2] ==> P (M1 + M2)
shows P M
⟨proof⟩
```

6.6 Cross ratio and Möbius existence

For any fixed three points z_1, z_2 and z_3 , *cross-ratio* $z z_1 z_2 z_3$ can be seen as a function of a single variable z .

lemma *is-moebius-cross-ratio*:

```
assumes z1 ≠ z2 and z2 ≠ z3 and z1 ≠ z3
shows is-moebius (λ z. cross-ratio z z1 z2 z3)
⟨proof⟩
```

Using properties of the cross-ratio, it is shown that there is a Möbius transformation mapping any three different points to $0_{hc}, 1_{hc}$ and ∞_{hc} , respectively.

lemma *ex-moebius-01inf*:

```
assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
shows ∃ M. ((moebius-pt M z1 = 0_h) ∧ (moebius-pt M z2 = 1_h) ∧ (moebius-pt M z3 = ∞_h))
⟨proof⟩
```

There is a Möbius transformation mapping any three different points to any three different points.

lemma *ex-moebius*:

```
assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
      w1 ≠ w2 and w1 ≠ w3 and w2 ≠ w3
shows ∃ M. ((moebius-pt M z1 = w1) ∧ (moebius-pt M z2 = w2) ∧ (moebius-pt M z3 = w3))
⟨proof⟩
```

lemma *ex-moebius-1*:

```
shows ∃ M. moebius-pt M z1 = w1
⟨proof⟩
```

The next lemma turns out to have very important applications in further proof development, as it enables so called „without-loss-of-generality (wlog)” reasoning [5]. Namely, if the property is preserved under Möbius

transformations, then instead of three arbitrary different points one can consider only the case of points 0_{hc} , 1_{hc} , and ∞_{hc} .

```
lemma wlog-moebius-01inf:
  fixes M::moebius
  assumes P 0h 1h ∞h and z1 ≠ z2 and z2 ≠ z3 and z1 ≠ z3
    ∧ M a b c. P a b c ⟹ P (moebius-pt M a) (moebius-pt M b) (moebius-pt M c)
  shows P z1 z2 z3
  ⟨proof⟩
```

6.7 Fixed points and Möbius transformation uniqueness

```
lemma three-fixed-points-01inf:
  assumes moebius-pt M 0h = 0h and moebius-pt M 1h = 1h and moebius-pt M ∞h = ∞h
  shows M = id-moebius
  ⟨proof⟩
```

```
lemma three-fixed-points:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
  assumes moebius-pt M z1 = z1 and moebius-pt M z2 = z2 and moebius-pt M z3 = z3
  shows M = id-moebius
  ⟨proof⟩
```

```
lemma unique-moebius-three-points:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
  assumes moebius-pt M1 z1 = w1 and moebius-pt M1 z2 = w2 and moebius-pt M1 z3 = w3
    moebius-pt M2 z1 = w1 and moebius-pt M2 z2 = w2 and moebius-pt M2 z3 = w3
  shows M1 = M2
  ⟨proof⟩
```

There is a unique Möbius transformation mapping three different points to other three different points.

```
lemma ex-unique-moebius-three-points:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
    w1 ≠ w2 and w1 ≠ w3 and w2 ≠ w3
  shows ∃! M. ((moebius-pt M z1 = w1) ∧ (moebius-pt M z2 = w2) ∧ (moebius-pt M z3 = w3))
  ⟨proof⟩
```

```
lemma ex-unique-moebius-three-points-fun:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
    w1 ≠ w2 and w1 ≠ w3 and w2 ≠ w3
  shows ∃! f. is-moebius f ∧ (f z1 = w1) ∧ (f z2 = w2) ∧ (f z3 = w3)
  ⟨proof⟩
```

Different Möbius transformations produce different actions.

```
lemma unique-moebius-pt:
  assumes moebius-pt M1 = moebius-pt M2
  shows M1 = M2
  ⟨proof⟩
```

```
lemma is-cross-ratio-01inf:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3 and is-moebius f
  assumes f z1 = 0h and f z2 = 1h and f z3 = ∞h
  shows f = (λ z. cross-ratio z z1 z2 z3)
  ⟨proof⟩
```

Möbius transformations preserve cross-ratio.

```
lemma moebius-preserve-cross-ratio [simp]:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
  shows cross-ratio (moebius-pt M z) (moebius-pt M z1) (moebius-pt M z2) (moebius-pt M z3) =
    cross-ratio z z1 z2 z3
  ⟨proof⟩
```

```
lemma conjugate-cross-ratio [simp]:
  assumes z1 ≠ z2 and z1 ≠ z3 and z2 ≠ z3
  shows cross-ratio (conjugate z) (conjugate z1) (conjugate z2) (conjugate z3) =
    conjugate (cross-ratio z z1 z2 z3)
```

$\langle proof \rangle$

lemma cross-ratio-reciprocal [simp]:

assumes $u \neq v$ **and** $v \neq w$ **and** $u \neq w$
shows cross-ratio (reciprocal z) (reciprocal u) (reciprocal v) (reciprocal w) =
cross-ratio $z u v w$

$\langle proof \rangle$

lemma cross-ratio-inversion [simp]:

assumes $u \neq v$ **and** $v \neq w$ **and** $u \neq w$
shows cross-ratio (inversion z) (inversion u) (inversion v) (inversion w) =
conjugate (cross-ratio $z u v w$)

$\langle proof \rangle$

lemma fixed-points-0inf':

assumes moebius-pt $M 0_h = 0_h$ **and** moebius-pt $M \infty_h = \infty_h$
shows $\exists k:\text{complex-homo. } (k \neq 0_h \wedge k \neq \infty_h) \wedge (\forall z. \text{moebius-pt } M z = k *_h z)$

$\langle proof \rangle$

lemma fixed-points-0inf:

assumes moebius-pt $M 0_h = 0_h$ **and** moebius-pt $M \infty_h = \infty_h$
shows $\exists k:\text{complex-homo. } (k \neq 0_h \wedge k \neq \infty_h) \wedge \text{moebius-pt } M = (\lambda z. k *_h z)$

$\langle proof \rangle$

lemma ex-cross-ratio:

assumes $u \neq v$ **and** $u \neq w$ **and** $v \neq w$
shows $\exists z. \text{cross-ratio } z u v w = c$

$\langle proof \rangle$

lemma unique-cross-ratio:

assumes $u \neq v$ **and** $v \neq w$ **and** $u \neq w$
assumes cross-ratio $z u v w = \text{cross-ratio } z' u v w$
shows $z = z'$

$\langle proof \rangle$

lemma ex1-cross-ratio:

assumes $u \neq v$ **and** $u \neq w$ **and** $v \neq w$
shows $\exists! z. \text{cross-ratio } z u v w = c$

$\langle proof \rangle$

6.8 Pole

definition is-pole :: moebius \Rightarrow complex-homo \Rightarrow bool **where**
 $\text{is-pole } M z \longleftrightarrow \text{moebius-pt } M z = \infty_h$

lemma ex1-pole:

shows $\exists! z. \text{is-pole } M z$

$\langle proof \rangle$

definition pole :: moebius \Rightarrow complex-homo **where**
 $\text{pole } M = (\text{THE } z. \text{is-pole } M z)$

lemma pole-mk-moebius:

assumes is-pole (mk-moebius $a b c d$) z **and** $c \neq 0$ **and** $a*d - b*c \neq 0$
shows $z = \text{of-complex } (-d/c)$

$\langle proof \rangle$

lemma pole-similarity:

assumes is-pole (moebius-similarity $a b$) z **and** $a \neq 0$
shows $z = \infty_h$

$\langle proof \rangle$

6.9 Homographies and antihomographies

Inversion is not a Möbius transformation (it is a canonical example of so called anti-Möbius transformations, or antihomographies). All antihomographies are compositions of homographies and conjugation. The fundamental theorem of projective geometry (that we shall not prove) states that all automorphisms (bijective functions that preserve the cross-ratio) of $\mathbb{C}P^1$ are either homographies or antihomographies.

```
definition is-homography :: (complex-homo  $\Rightarrow$  complex-homo)  $\Rightarrow$  bool where
  is-homography f  $\longleftrightarrow$  is-moebius f
```

```
definition is-antihomography :: (complex-homo  $\Rightarrow$  complex-homo)  $\Rightarrow$  bool where
  is-antihomography f  $\longleftrightarrow$  ( $\exists$  f'. is-moebius f'  $\wedge$  f = f'  $\circ$  conjugate)
```

Conjugation is not a Möbius transformation, but is antihomography.

```
lemma not-moebius-conjugate:
  shows  $\neg$  is-moebius conjugate
  ⟨proof⟩
```

```
lemma conjugation-is-antihomography[simp]:
  shows is-antihomography conjugate
  ⟨proof⟩
```

```
lemma inversion-is-antihomography [simp]:
  shows is-antihomography inversion
  ⟨proof⟩
```

Functions cannot simultaneously be homographies and antihomographies - the disjunction is exclusive.

```
lemma homography-antihomography-exclusive:
  assumes is-antihomography f
  shows  $\neg$  is-homography f
  ⟨proof⟩
```

6.10 Classification of Möbius transformations

Möbius transformations can be classified to parabolic, elliptic and loxodromic. We do not develop this part of the theory in depth.

```
lemma similarity-scale-1:
  assumes k  $\neq$  0
  shows similarity (k *sm I) M = similarity I M
  ⟨proof⟩
```

```
lemma similarity-scale-2:
  shows similarity I (k *sm M) = k *sm (similarity I M)
  ⟨proof⟩
```

```
lemma mat-trace-mult-sm [simp]:
  shows mat-trace (k *sm M) = k * mat-trace M
  ⟨proof⟩
```

```
definition moebius-mb-cmat :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  complex-mat where
  [simp]: moebius-mb-cmat I M = similarity I M
```

```
lift-definition moebius-mb-mmat :: moebius-mat  $\Rightarrow$  moebius-mat  $\Rightarrow$  moebius-mat is moebius-mb-cmat
  ⟨proof⟩
```

```
lift-definition moebius-mb :: moebius  $\Rightarrow$  moebius  $\Rightarrow$  moebius is moebius-mb-mmat
  ⟨proof⟩
```

```
definition similarity-invar-cmat :: complex-mat  $\Rightarrow$  complex where
  [simp]: similarity-invar-cmat M = (mat-trace M)2 / mat-det M - 4
```

```
lift-definition similarity-invar-mmat :: moebius-mat  $\Rightarrow$  complex is similarity-invar-cmat
  ⟨proof⟩
```

```
lift-definition similarity-invar :: moebius  $\Rightarrow$  complex is similarity-invar-mmat
```

```

⟨proof⟩

lemma similarity-invar-moeibus-mb:
  shows similarity-invar (moeibus-mb I M) = similarity-invar M
⟨proof⟩

definition similar :: moebius ⇒ moebius ⇒ bool where
  similar M1 M2 ↔ (exists I. moebius-mb I M1 = M2)

lemma similar-refl [simp]:
  shows similar M M
⟨proof⟩

lemma similar-sym:
  assumes similar M1 M2
  shows similar M2 M1
⟨proof⟩

lemma similar-trans:
  assumes similar M1 M2 and similar M2 M3
  shows similar M1 M3
⟨proof⟩

end

```

7 Circlines

```

theory Circlines
  imports More-Set Moebius Hermitean-Matrices Elementary-Complex-Geometry
begin

```

7.1 Definition of circlines

In our formalization we follow the approach described by Schwerdtfeger [13] and represent circlines by Hermitean, non-zero 2×2 matrices. In the original formulation, a matrix $\begin{pmatrix} A & B \\ C & D \end{pmatrix}$ corresponds to the equation $A \cdot z \cdot \bar{z} + B \cdot \bar{z} + C \cdot z + D = 0$, where $C = \bar{B}$ and A and D are real (as the matrix is Hermitean).

```

abbreviation hermitean-nonzero where
  hermitean-nonzero ≡ {H. hermitean H ∧ H ≠ mat-zero}

```

```

typedef circline-mat = hermitean-nonzero
⟨proof⟩

```

```

setup-lifting type-definition-circline-mat

```

```

definition circline-eq-cmat :: complex-mat ⇒ complex-mat ⇒ bool where
  [simp]: circline-eq-cmat A B ↔ (exists k::real. k ≠ 0 ∧ B = cor k *sm A)

```

```

lemma symp-circline-eq-cmat: symp circline-eq-cmat
⟨proof⟩

```

Hermitean non-zero matrices are equivalent only to such matrices

```

lemma circline-eq-cmat-hermitean-nonzero:
  assumes hermitean H ∧ H ≠ mat-zero circline-eq-cmat H H'
  shows hermitean H' ∧ H' ≠ mat-zero
⟨proof⟩

```

```

lift-definition circline-eq-clmat :: circline-mat ⇒ circline-mat ⇒ bool is circline-eq-cmat
⟨proof⟩

```

```

lemma circline-eq-clmat-refl [simp]: circline-eq-clmat H H
⟨proof⟩

```

quotient-type *circline* = *circline-mat* / *circline-eq-clmat*
(proof)

Circline with specified matrix

An auxiliary constructor *mk-circline* returns a circline (an equivalence class) for given four complex numbers A, B, C and D (provided that they form a Hermitean, non-zero matrix).

definition *mk-circline-cmat* :: *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *complex-mat* **where**
[simp]: mk-circline-cmat A B C D =

$$\begin{aligned} & (\text{let } M = (A, B, C, D) \\ & \quad \text{in if } M \in \text{hermitean-nonzero} \text{ then} \\ & \quad \quad M \\ & \quad \text{else} \\ & \quad \quad \text{eye}) \end{aligned}$$

lift-definition *mk-circline-clmat* :: *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *circline-mat* **is** *mk-circline-cmat*
(proof)

lift-definition *mk-circline* :: *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *circline* **is** *mk-circline-clmat*
(proof)

lemma *ex-mk-circline*:
shows $\exists A B C D. H = \text{mk-circline } A B C D \wedge \text{hermitean } (A, B, C, D) \wedge (A, B, C, D) \neq \text{mat-zero}$
(proof)

7.2 Circline type

definition *circline-type-cmat* :: *complex-mat* \Rightarrow *real* **where**
[simp]: circline-type-cmat H = sgn (Re (mat-det H))

lift-definition *circline-type-clmat* :: *circline-mat* \Rightarrow *real* **is** *circline-type-cmat*
(proof)

lift-definition *circline-type* :: *circline* \Rightarrow *real* **is** *circline-type-clmat*
(proof)

lemma *circline-type*: *circline-type* $H = -1 \vee \text{circline-type } H = 0 \vee \text{circline-type } H = 1$
(proof)

lemma *circline-type-mk-circline* *[simp]*:
assumes $(A, B, C, D) \in \text{hermitean-nonzero}$
shows *circline-type* (*mk-circline* $A B C D$) = *sgn* (*Re* ($A*D - B*C$))
(proof)

7.3 Points on the circline

Each circline determines a corresponding set of points. Again, a description given in homogeneous coordinates is a bit better than the original description defined only for ordinary complex numbers. The point with homogeneous coordinates (z_1, z_2) will belong to the set of circline points iff $A \cdot z_1 \cdot \bar{z}_1 + B \cdot \bar{z}_1 \cdot z_2 + C \cdot z_1 \cdot \bar{z}_2 + D \cdot z_2 \cdot \bar{z}_1 = 0$. Note that this is a quadratic form determined by a vector of homogeneous coordinates and the Hermitean matrix.

definition *on-circline-cmat-cvec* :: *complex-mat* \Rightarrow *complex-vec* \Rightarrow *bool* **where**
[simp]: on-circline-cmat-cvec H z \longleftrightarrow quad-form z H = 0

lift-definition *on-circline-clmat-hcoords* :: *circline-mat* \Rightarrow *complex-homo-coords* \Rightarrow *bool* **is** *on-circline-cmat-cvec*
(proof)

lift-definition *on-circline* :: *circline* \Rightarrow *complex-homo* \Rightarrow *bool* **is** *on-circline-clmat-hcoords*
(proof)

definition *circline-set* :: *circline* \Rightarrow *complex-homo* *set* **where**
circline-set H = {z. on-circline H z}

lemma *circline-set-I* *[simp]*:
assumes *on-circline* $H z$

shows $z \in \text{circline-set } H$
 $\langle \text{proof} \rangle$

abbreviation *circline-equation* **where**

circline-equation $A \ B \ C \ D \ z1 \ z2 \equiv A*z1*cnj \ z1 + B*z2*cnj \ z1 + C*cnj \ z2*z1 + D*z2*cnj \ z2 = 0$

lemma *on-circline-cmat-cvec-circline-equation*:

on-circline-cmat-cvec (A, B, C, D) $(z1, z2) \longleftrightarrow \text{circline-equation } A \ B \ C \ D \ z1 \ z2$
 $\langle \text{proof} \rangle$

lemma *circline-equation*:

assumes $H = \text{mk-circline } A \ B \ C \ D$ **and** $(A, B, C, D) \in \text{hermitean-nonzero}$
shows *of-complex* $z \in \text{circline-set } H \longleftrightarrow \text{circline-equation } A \ B \ C \ D \ z1 \ z2$
 $\langle \text{proof} \rangle$

Circlines trough 0 and inf.

The circline represents a line when $A = 0$ or a circle, otherwise.

definition *circline-A0-cmat* :: *complex-mat* \Rightarrow *bool* **where**

[simp]: *circline-A0-cmat* $H \longleftrightarrow (\text{let } (A, B, C, D) = H \text{ in } A = 0)$

lift-definition *circline-A0-clmat* :: *circline-mat* \Rightarrow *bool* **is** *circline-A0-cmat*
 $\langle \text{proof} \rangle$

lift-definition *circline-A0* :: *circline* \Rightarrow *bool* **is** *circline-A0-clmat*
 $\langle \text{proof} \rangle$

abbreviation *is-line* **where**

is-line $H \equiv \text{circline-A0 } H$

abbreviation *is-circle* **where**

is-circle $H \equiv \neg \text{circline-A0 } H$

definition *circline-D0-cmat* :: *complex-mat* \Rightarrow *bool* **where**

[simp]: *circline-D0-cmat* $H \longleftrightarrow (\text{let } (A, B, C, D) = H \text{ in } D = 0)$

lift-definition *circline-D0-clmat* :: *circline-mat* \Rightarrow *bool* **is** *circline-D0-cmat*
 $\langle \text{proof} \rangle$

lift-definition *circline-D0* :: *circline* \Rightarrow *bool* **is** *circline-D0-clmat*
 $\langle \text{proof} \rangle$

lemma *inf-on-circline*: *on-circline* $H \ \infty_h \longleftrightarrow \text{circline-A0 } H$

$\langle \text{proof} \rangle$

lemma

inf-in-circline-set: $\infty_h \in \text{circline-set } H \longleftrightarrow \text{is-line } H$
 $\langle \text{proof} \rangle$

lemma *zero-on-circline*: *on-circline* $H \ 0_h \longleftrightarrow \text{circline-D0 } H$

$\langle \text{proof} \rangle$

lemma

zero-in-circline-set: $0_h \in \text{circline-set } H \longleftrightarrow \text{circline-D0 } H$
 $\langle \text{proof} \rangle$

7.4 Connection with circles and lines in the classic complex plane

Every Euclidean circle and Euclidean line can be represented by a circline.

lemma *classic-circline*:

assumes $H = \text{mk-circline } A \ B \ C \ D$ **and** *hermitean* $(A, B, C, D) \wedge (A, B, C, D) \neq \text{mat-zero}$
shows *circline-set* $H - \{\infty_h\} = \text{of-complex} \ ' \text{circline}' (\text{Re } A) \ B \ (\text{Re } D)$
 $\langle \text{proof} \rangle$

The matrix of the circline representing circle determined with center and radius.

definition *mk-circle-cmat* :: *complex* \Rightarrow *real* \Rightarrow *complex-mat* **where**

[simp]: *mk-circle-cmat* $a \ r = (1, -a, -cnj \ a, a*cnj \ a - cor \ r*cor \ r)$

lift-definition *mk-circle-clmat* :: *complex* \Rightarrow *real* \Rightarrow *circline-mat* **is** *mk-circle-cmat*

(proof)

lift-definition *mk-circle* :: *complex* \Rightarrow *real* \Rightarrow *circline* **is** *mk-circle-clmat*
(proof)

lemma *is-circle-mk-circle*: *is-circle* (*mk-circle* *a r*)
(proof)

lemma *circline-set-mk-circle* [*simp*]:
 assumes *r* ≥ 0
 shows *circline-set* (*mk-circle* *a r*) = *of-complex* ‘ *circle* *a r*
(proof)

The matrix of the circline representing line determined with two (not equal) complex points.

definition *mk-line-clmat* :: *complex* \Rightarrow *complex* \Rightarrow *complex-mat* **where**
 [*simp*]: *mk-line-clmat* *z1 z2* =
 (*if* *z1* \neq *z2* *then*
 $let B = i * (z2 - z1) in (0, B, cnj B, -cnj-mix B z1)$
 else
 eye)

lift-definition *mk-line-clmat* :: *complex* \Rightarrow *complex* \Rightarrow *circline-mat* **is** *mk-line-clmat*
(proof)

lift-definition *mk-line* :: *complex* \Rightarrow *complex* \Rightarrow *circline* **is** *mk-line-clmat*
(proof)

lemma *circline-set-mk-line* [*simp*]:
 assumes *z1* \neq *z2*
 shows *circline-set* (*mk-line* *z1 z2*) – { ∞_h } = *of-complex* ‘ *line* *z1 z2*
(proof)

The set of points determined by a circline is always either an Euclidean circle or an Euclidean line.

Euclidean circle is determined by its center and radius.

type-synonym *euclidean-circle* = *complex* \times *real*

definition *euclidean-circle-clmat* :: *complex-mat* \Rightarrow *euclidean-circle* **where**
 [*simp*]: *euclidean-circle-clmat* *H* = (*let* (*A, B, C, D*) = *H* *in* $(-B/A, \sqrt{Re((B*C - A*D)/(A*A)))})$)

lift-definition *euclidean-circle-clmat* :: *circline-mat* \Rightarrow *euclidean-circle* **is** *euclidean-circle-clmat*
(proof)

lift-definition *euclidean-circle* :: *circline* \Rightarrow *euclidean-circle* **is** *euclidean-circle-clmat*
(proof)

lemma *classic-circle*:
 assumes *is-circle H and (a, r) = euclidean-circle H and circline-type H ≤ 0*
 shows *circline-set H = of-complex ‘ circle a r*
(proof)

Euclidean line is represented by two points.

type-synonym *euclidean-line* = *complex* \times *complex*

definition *euclidean-line-clmat* :: *complex-mat* \Rightarrow *euclidean-line* **where**
 [*simp*]: *euclidean-line-clmat* *H* =
 (*let* (*A, B, C, D*) = *H*;
 $z1 = -(D*B)/(2*B*C);$
 $z2 = z1 + i * sgn(\text{if } \text{Arg } B > 0 \text{ then } -B \text{ else } B)$
 in (*z1, z2*))

lift-definition *euclidean-line-clmat* :: *circline-mat* \Rightarrow *euclidean-line* **is** *euclidean-line-clmat*
(proof)

lift-definition *euclidean-line* :: *circline* \Rightarrow *complex* \times *complex* **is** *euclidean-line-clmat*
(proof)

```

lemma classic-line:
  assumes is-line H and circline-type H < 0 and (z1, z2) = euclidean-line H
  shows circline-set H - {∞h} = of-complex ` line z1 z2
  ⟨proof⟩

```

7.5 Some special circlines

7.5.1 Unit circle

```

definition unit-circle-cmat :: complex-mat where
  [simp]: unit-circle-cmat = (1, 0, 0, -1)
lift-definition unit-circle-clmat :: circline-mat is unit-circle-cmat
  ⟨proof⟩
lift-definition unit-circle :: circline is unit-circle-clmat
  ⟨proof⟩

```

```

lemma on-circline-cmat-cvec-unit:
  shows on-circline-cmat-cvec unit-circle-cmat (z1, z2) ←→
    z1 * cnj z1 = z2 * cnj z2
  ⟨proof⟩

```

```

lemma
  one-on-unit-circle [simp]: on-circline unit-circle 1h and
  ii-on-unit-circle [simp]: on-circline unit-circle iih and
  not-zero-on-unit-circle [simp]: ∉ on-circline unit-circle 0h
  ⟨proof⟩

```

```

lemma
  one-in-unit-circle-set [simp]: 1h ∈ circline-set unit-circle and
  ii-in-unit-circle-set [simp]: iih ∈ circline-set unit-circle and
  zero-in-unit-circle-set [simp]: 0h ∉ circline-set unit-circle
  ⟨proof⟩

```

```

lemma is-circle-unit-circle [simp]:
  shows is-circle unit-circle
  ⟨proof⟩

```

```

lemma not-inf-on-unit-circle' [simp]:
  shows ∉ on-circline unit-circle ∞h
  ⟨proof⟩

```

```

lemma not-inf-on-unit-circle'' [simp]:
  shows ∞h ∉ circline-set unit-circle
  ⟨proof⟩

```

```

lemma euclidean-circle-unit-circle [simp]:
  shows euclidean-circle unit-circle = (0, 1)
  ⟨proof⟩

```

```

lemma circline-type-unit-circle [simp]:
  shows circline-type unit-circle = -1
  ⟨proof⟩

```

```

lemma on-circline-unit-circle [simp]:
  shows on-circline unit-circle (of-complex z) ←→ cmod z = 1
  ⟨proof⟩

```

```

lemma circline-set-unit-circle [simp]:
  shows circline-set unit-circle = of-complex ` {z. cmod z = 1}
  ⟨proof⟩

```

```

lemma circline-set-unit-circle-I [simp]:
  assumes cmod z = 1
  shows of-complex z ∈ circline-set unit-circle
  ⟨proof⟩

```

```

lemma inversion-unit-circle [simp]:
  assumes on-circline unit-circle x
  shows inversion x = x
  (proof)

lemma inversion-id-iff-on-unit-circle:
  shows inversion a = a  $\longleftrightarrow$  on-circline unit-circle a
  (proof)

lemma on-unit-circle-conjugate [simp]:
  shows on-circline unit-circle (conjugate z)  $\longleftrightarrow$  on-circline unit-circle z
  (proof)

lemma conjugate-unit-circle-set [simp]:
  shows conjugate ` (circline-set unit-circle) = circline-set unit-circle
  (proof)

```

7.5.2 x-axis

```

definition x-axis-cmat :: complex-mat where
  [simp]: x-axis-cmat = (0, i, -i, 0)
lift-definition x-axis-clmat :: circline-mat is x-axis-cmat
  (proof)
lift-definition x-axis :: circline is x-axis-clmat
  (proof)

lemma special-points-on-x-axis' [simp]:
  shows on-circline x-axis 0h and on-circline x-axis 1h and on-circline x-axis ∞h
  (proof)

lemma special-points-on-x-axis'' [simp]:
  shows 0h ∈ circline-set x-axis and 1h ∈ circline-set x-axis and ∞h ∈ circline-set x-axis
  (proof)

lemma is-line-x-axis [simp]:
  shows is-line x-axis
  (proof)

lemma circline-type-x-axis [simp]:
  shows circline-type x-axis = -1
  (proof)

lemma on-circline-x-axis:
  shows on-circline x-axis z  $\longleftrightarrow$  ( $\exists$  c. is-real c  $\wedge$  z = of-complex c)  $\vee$  z = ∞h
  (proof)

lemma on-circline-x-axis-I [simp]:
  assumes is-real z
  shows on-circline x-axis (of-complex z)
  (proof)

lemma circline-set-x-axis:
  shows circline-set x-axis = of-complex ` {x. is-real x}  $\cup$  {∞h}
  (proof)

lemma circline-set-x-axis-I:
  assumes is-real z
  shows of-complex z ∈ circline-set x-axis
  (proof)

lemma circline-equation-x-axis:
  shows of-complex z ∈ circline-set x-axis  $\longleftrightarrow$  z = cnj z
  (proof)

```

Positive and negative part of x-axis

```
definition positive-x-axis where
```

```
positive-x-axis = {z. z ∈ circline-set x-axis ∧ z ≠ ∞_h ∧ Re (to-complex z) > 0}
```

definition negative-x-axis **where**

```
negative-x-axis = {z. z ∈ circline-set x-axis ∧ z ≠ ∞_h ∧ Re (to-complex z) < 0}
```

lemma circline-set-positive-x-axis-I [simp]:

assumes is-real z and Re z > 0

shows of-complex z ∈ positive-x-axis

⟨proof⟩

lemma circline-set-negative-x-axis-I [simp]:

assumes is-real z and Re z < 0

shows of-complex z ∈ negative-x-axis

⟨proof⟩

7.5.3 y-axis

definition y-axis-cmat :: complex-mat **where**

[simp]: y-axis-cmat = (0, 1, 1, 0)

lift-definition y-axis-clmat :: circline-mat **is** y-axis-cmat

⟨proof⟩

lift-definition y-axis :: circline **is** y-axis-clmat

⟨proof⟩

lemma special-points-on-y-axis' [simp]:

shows on-circline y-axis 0_h and on-circline y-axis ii_h and on-circline y-axis ∞_h

⟨proof⟩

lemma special-points-on-y-axis'' [simp]:

shows 0_h ∈ circline-set y-axis and ii_h ∈ circline-set y-axis and ∞_h ∈ circline-set y-axis

⟨proof⟩

lemma on-circline-y-axis:

shows on-circline y-axis z ←→ (exists c. is-img c ∧ z = of-complex c) ∨ z = ∞_h

⟨proof⟩

lemma on-circline-y-axis-I [simp]:

assumes is-img z

shows on-circline y-axis (of-complex z)

⟨proof⟩

lemma circline-set-y-axis:

shows circline-set y-axis = of-complex ` {x. is-img x} ∪ {∞_h}

⟨proof⟩

lemma circline-set-y-axis-I:

assumes is-img z

shows of-complex z ∈ circline-set y-axis

⟨proof⟩

Positive and negative part of y-axis

definition positive-y-axis **where**

```
positive-y-axis = {z. z ∈ circline-set y-axis ∧ z ≠ ∞_h ∧ Im (to-complex z) > 0}
```

definition negative-y-axis **where**

```
negative-y-axis = {z. z ∈ circline-set y-axis ∧ z ≠ ∞_h ∧ Im (to-complex z) < 0}
```

lemma circline-set-positive-y-axis-I [simp]:

assumes is-img z and Im z > 0

shows of-complex z ∈ positive-y-axis

⟨proof⟩

lemma circline-set-negative-y-axis-I [simp]:

assumes is-img z and Im z < 0

shows of-complex z ∈ negative-y-axis

⟨proof⟩

7.5.4 Point zero as a circline

```

definition circline-point-0-cmat :: complex-mat where
  [simp]: circline-point-0-cmat = (1, 0, 0, 0)
lift-definition circline-point-0-clmat :: circline-mat is circline-point-0-cmat
  ⟨proof⟩
lift-definition circline-point-0 :: circline is circline-point-0-clmat
  ⟨proof⟩

lemma circline-type-circline-point-0 [simp]:
  shows circline-type circline-point-0 = 0
  ⟨proof⟩

lemma zero-in-circline-point-0 [simp]:
  shows 0_h ∈ circline-set circline-point-0
  ⟨proof⟩

```

7.5.5 Imaginary unit circle

```

definition imag-unit-circle-cmat :: complex-mat where
  [simp]: imag-unit-circle-cmat = (1, 0, 0, 1)
lift-definition imag-unit-circle-clmat :: circline-mat is imag-unit-circle-cmat
  ⟨proof⟩
lift-definition imag-unit-circle :: circline is imag-unit-circle-clmat
  ⟨proof⟩

lemma circline-type-imag-unit-circle [simp]:
  shows circline-type imag-unit-circle = 1
  ⟨proof⟩

```

7.6 Intersection of circlines

```

definition circline-intersection :: circline ⇒ circline ⇒ complex-homo set where
  circline-intersection H1 H2 = {z. on-circline H1 z ∧ on-circline H2 z}

lemma circline-equation-cancel-z2:
  assumes circline-equation A B C D z1 z2 and z2 ≠ 0
  shows circline-equation A B C D (z1/z2) 1
  ⟨proof⟩

lemma circline-equation-quadratic-equation:
  assumes circline-equation A B (cnj B) D z 1 and
    Re z = x and Im z = y and Re B = bx and Im B = by
  shows A*x² + A*y² + 2*bx*x + 2*by*y + D = 0
  ⟨proof⟩

lemma circline-intersection-symetry:
  shows circline-intersection H1 H2 = circline-intersection H2 H1
  ⟨proof⟩

```

7.7 Möbius action on circlines

```

definition moebius-circline-cmat-cmat :: complex-mat ⇒ complex-mat ⇒ complex-mat where
  [simp]: moebius-circline-cmat-cmat M H = congruence (mat-inv M) H

lift-definition moebius-circline-mmat-clmat :: moebius-mat ⇒ circline-mat ⇒ circline-mat is moebius-circline-cmat-cmat
  ⟨proof⟩

lift-definition moebius-circline :: moebius ⇒ circline ⇒ circline is moebius-circline-mmat-clmat
  ⟨proof⟩

lemma moebius-preserve-circline-type [simp]:
  shows circline-type (moebius-circline M H) = circline-type H
  ⟨proof⟩

```

The central lemma in this section connects the action of Möbius transformations on points and on circlines.

```
lemma moebius-circline:
```

```

shows {z. on-circline (moebius-circline M H) z} =
  moebius-pt M ` {z. on-circline H z}
⟨proof⟩

```

```

lemma on-circline-moebius-circline-I [simp]:
assumes on-circline H z
shows on-circline (moebius-circline M H) (moebius-pt M z)
⟨proof⟩

```

```

lemma circline-set-moebius-circline [simp]:
shows circline-set (moebius-circline M H) = moebius-pt M ` circline-set H
⟨proof⟩

```

```

lemma circline-set-moebius-circline-I [simp]:
assumes z ∈ circline-set H
shows moebius-pt M z ∈ circline-set (moebius-circline M H)
⟨proof⟩

```

```

lemma circline-set-moebius-circline-E:
assumes moebius-pt M z ∈ circline-set (moebius-circline M H)
shows z ∈ circline-set H
⟨proof⟩

```

```

lemma circline-set-moebius-circline-iff [simp]:
shows moebius-pt M z ∈ circline-set (moebius-circline M H) ←→
  z ∈ circline-set H
⟨proof⟩

```

```

lemma inj-moebius-circline:
shows inj (moebius-circline M)
⟨proof⟩

```

```

lemma moebius-circline-eq-I:
assumes moebius-circline M H1 = moebius-circline M H2
shows H1 = H2
⟨proof⟩

```

```

lemma moebius-circline-neq-I [simp]:
assumes H1 ≠ H2
shows moebius-circline M H1 ≠ moebius-circline M H2
⟨proof⟩

```

7.7.1 Group properties of Möbius action on ciclines

Möbius actions on circlines have similar properties as Möbius actions on points.

```

lemma moebius-circline-id [simp]:
shows moebius-circline id-moebius H = H
⟨proof⟩

```

```

lemma moebius-circline-comp [simp]:
shows moebius-circline (moebius-comp M1 M2) H = moebius-circline M1 (moebius-circline M2 H)
⟨proof⟩

```

```

lemma moebius-circline-comp-inv-left [simp]:
shows moebius-circline (moebius-inv M) (moebius-circline M H) = H
⟨proof⟩

```

```

lemma moebius-circline-comp-inv-right [simp]:
shows moebius-circline M (moebius-circline (moebius-inv M) H) = H
⟨proof⟩

```

7.8 Action of Euclidean similarities on circlines

```

lemma moebius-similarity-lines-to-lines [simp]:
assumes a ≠ 0
shows ∞_h ∈ circline-set (moebius-circline (moebius-similarity a b) H) ←→

```

```

 $\infty_h \in \text{circline-set } H$ 
⟨proof⟩

lemma moebius-similarity-lines-to-lines':
assumes  $a \neq 0$ 
shows on-circline (moebius-circline (moebius-similarity  $a$   $b$ )  $H$ )  $\infty_h \longleftrightarrow$ 
 $\infty_h \in \text{circline-set } H$ 
⟨proof⟩

```

7.9 Conjugation, reciprocation and inversion of circlines

Conjugation of circlines

```

definition conjugate-circline-cmat :: complex-mat  $\Rightarrow$  complex-mat where
[simp]: conjugate-circline-cmat = mat-cnj
lift-definition conjugate-circline-clmat :: circline-mat  $\Rightarrow$  circline-mat is conjugate-circline-cmat
⟨proof⟩
lift-definition conjugate-circline :: circline  $\Rightarrow$  circline is conjugate-circline-clmat
⟨proof⟩

lemma conjugate-circline-set':
shows conjugate ‘ circline-set  $H \subseteq \text{circline-set} (\text{conjugate-circline } H)$ 
⟨proof⟩

lemma conjugate-conjugate-circline [simp]:
shows conjugate-circline (conjugate-circline  $H$ ) =  $H$ 
⟨proof⟩

lemma circline-set-conjugate-circline [simp]:
shows circline-set (conjugate-circline  $H$ ) = conjugate ‘ circline-set  $H$  (is ?lhs = ?rhs)
⟨proof⟩

lemma on-circline-conjugate-circline [simp]:
shows on-circline (conjugate-circline  $H$ )  $z \longleftrightarrow$  on-circline  $H$  (conjugate  $z$ )
⟨proof⟩

```

Inversion of circlines

```

definition circline-inversion-cmat :: complex-mat  $\Rightarrow$  complex-mat where
[simp]: circline-inversion-cmat  $H = (\text{let } (A, B, C, D) = H \text{ in } (D, B, C, A))$ 
lift-definition circline-inversion-clmat :: circline-mat  $\Rightarrow$  circline-mat is circline-inversion-cmat
⟨proof⟩
lift-definition circline-inversion :: circline  $\Rightarrow$  circline is circline-inversion-clmat
⟨proof⟩

lemma on-circline-circline-inversion [simp]:
shows on-circline (circline-inversion  $H$ )  $z \longleftrightarrow$  on-circline  $H$  (reciprocal (conjugate  $z$ ))
⟨proof⟩

lemma circline-set-circline-inversion [simp]:
shows circline-set (circline-inversion  $H$ ) = inversion ‘ circline-set  $H$ 
⟨proof⟩

```

Reciprocal of circlines

```

definition circline-reciprocal :: circline  $\Rightarrow$  circline where
circline-reciprocal = conjugate-circline  $\circ$  circline-inversion

lemma circline-set-circline-reciprocal:
shows circline-set (circline-reciprocal  $H$ ) = reciprocal ‘ circline-set  $H$ 
⟨proof⟩

```

Rotation of circlines

```

lemma rotation-pi-2-y-axis [simp]:
shows moebius-circline (moebius-rotation (pi/2)) y-axis = x-axis
⟨proof⟩

lemma rotation-minus-pi-2-y-axis [simp]:

```

```

shows moebius-circline (moebius-rotation (-pi/2)) y-axis = x-axis
⟨proof⟩

lemma rotation-minus-pi-2-x-axis [simp]:
  shows moebius-circline (moebius-rotation (-pi/2)) x-axis = y-axis
  ⟨proof⟩

lemma rotation-pi-2-x-axis [simp]:
  shows moebius-circline (moebius-rotation (pi/2)) x-axis = y-axis
  ⟨proof⟩

lemma rotation-minus-pi-2-positive-y-axis [simp]:
  shows (moebius-pt (moebius-rotation (-pi/2))) ` positive-y-axis = positive-x-axis
  ⟨proof⟩

```

7.10 Circline uniqueness

7.10.1 Zero type circline uniqueness

```

lemma unique-circline-type-zero-0':
  shows (circline-type circline-point-0 = 0 ∧ 0_h ∈ circline-set circline-point-0) ∧
    (∀ H. circline-type H = 0 ∧ 0_h ∈ circline-set H → H = circline-point-0)
  ⟨proof⟩

lemma unique-circline-type-zero-0:
  shows ∃! H. circline-type H = 0 ∧ 0_h ∈ circline-set H
  ⟨proof⟩

lemma unique-circline-type-zero:
  shows ∃! H. circline-type H = 0 ∧ z ∈ circline-set H
  ⟨proof⟩

```

7.10.2 Negative type circline uniqueness

```

lemma unique-circline-01inf':
  shows 0_h ∈ circline-set x-axis ∧ 1_h ∈ circline-set x-axis ∧ ∞_h ∈ circline-set x-axis ∧
    (∀ H. 0_h ∈ circline-set H ∧ 1_h ∈ circline-set H ∧ ∞_h ∈ circline-set H → H = x-axis)
  ⟨proof⟩

lemma unique-circline-set:
  assumes A ≠ B and A ≠ C and B ≠ C
  shows ∃! H. A ∈ circline-set H ∧ B ∈ circline-set H ∧ C ∈ circline-set H
  ⟨proof⟩

```

```

lemma zero-one-inf-x-axis [simp]:
  assumes 0_h ∈ circline-set H and 1_h ∈ circline-set H and ∞_h ∈ circline-set H
  shows H = x-axis
  ⟨proof⟩

```

7.11 Circline set cardinality

7.11.1 Diagonal circlines

```

definition is-diag-circline-cmat :: complex-mat ⇒ bool where
  [simp]: is-diag-circline-cmat H = (let (A, B, C, D) = H in B = 0 ∧ C = 0)
lift-definition is-diag-circline-clmat :: circline-mat ⇒ bool is is-diag-circline-cmat
  ⟨proof⟩
lift-definition circline-diag :: circline ⇒ bool is is-diag-circline-clmat
  ⟨proof⟩

```

```

lemma circline-diagonalize:
  shows ∃ M H'. moebius-circline M H = H' ∧ circline-diag H'
  ⟨proof⟩

```

```

lemma wlog-circline-diag:
  assumes ⋀ H. circline-diag H ⇒ P H
    ⋀ M H. P H ⇒ P (moebius-circline M H)

```

shows $P H$
 $\langle proof \rangle$

7.11.2 Zero type circline set cardinality

```
lemma circline-type-zero-card-eq1-0:
  assumes circline-type  $H = 0$  and  $0_h \in \text{circline-set } H$ 
  shows circline-set  $H = \{0_h\}$ 
⟨proof⟩
```

```
lemma circline-type-zero-card-eq1:
  assumes circline-type  $H = 0$ 
  shows  $\exists z. \text{circline-set } H = \{z\}$ 
⟨proof⟩
```

7.11.3 Negative type circline set cardinality

```
lemma quad-form-diagonal-iff:
  assumes  $k1 \neq 0$  and is-real  $k1$  and is-real  $k2$  and  $\text{Re } k1 * \text{Re } k2 < 0$ 
  shows quad-form  $(z1, 1) (k1, 0, 0, k2) = 0 \longleftrightarrow (\exists \varphi. z1 = \text{rcis}(\sqrt{\text{Re } (-k2 / k1)}) \varphi)$ 
⟨proof⟩
```

```
lemma circline-type-neg-card-gt3-diag:
  assumes circline-type  $H < 0$  and circline-diag  $H$ 
  shows  $\exists A B C. A \neq B \wedge A \neq C \wedge B \neq C \wedge \{A, B, C\} \subseteq \text{circline-set } H$ 
⟨proof⟩
```

```
lemma circline-type-neg-card-gt3:
  assumes circline-type  $H < 0$ 
  shows  $\exists A B C. A \neq B \wedge A \neq C \wedge B \neq C \wedge \{A, B, C\} \subseteq \text{circline-set } H$ 
⟨proof⟩
```

7.11.4 Positive type circline set cardinality

```
lemma circline-type-pos-card-eq0-diag:
  assumes circline-diag  $H$  and circline-type  $H > 0$ 
  shows circline-set  $H = \{\}$ 
⟨proof⟩
```

```
lemma circline-type-pos-card-eq0:
  assumes circline-type  $H > 0$ 
  shows circline-set  $H = \{\}$ 
⟨proof⟩
```

7.11.5 Cardinality determines type

```
lemma card-eq1-circline-type-zero:
  assumes  $\exists z. \text{circline-set } H = \{z\}$ 
  shows circline-type  $H = 0$ 
⟨proof⟩
```

7.11.6 Circline set is injective

```
lemma inj-circline-set:
  assumes  $\text{circline-set } H = \text{circline-set } H'$  and  $\text{circline-set } H \neq \{\}$ 
  shows  $H = H'$ 
⟨proof⟩
```

7.12 Circline points - cross ratio real

```
lemma four-points-on-circline-iff-cross-ratio-real:
  assumes distinct  $[z, u, v, w]$ 
  shows is-real (to-complex (cross-ratio  $z u v w$ ))  $\longleftrightarrow$ 
     $(\exists H. \{z, u, v, w\} \subseteq \text{circline-set } H)$ 
⟨proof⟩
```

7.13 Symmetric points wrt. circline

In the extended complex plane there are no substantial differences between circles and lines, so we will consider only one kind of relation and call two points *circline symmetric* if they are mapped to one another using either reflection or inversion over arbitrary line or circle. Points are symmetric iff the bilinear form of their representation vectors and matrix is zero.

```

definition circline-symmetric-cvec-cmat :: complex-vec  $\Rightarrow$  complex-vec  $\Rightarrow$  complex-mat  $\Rightarrow$  bool where
  [simp]: circline-symmetric-cvec-cmat  $z_1 z_2 H \longleftrightarrow$  bilinear-form  $z_1 z_2 H = 0$ 
lift-definition circline-symmetric-hcoords-clmat :: complex-homo-coords  $\Rightarrow$  complex-homo-coords  $\Rightarrow$  circline-mat  $\Rightarrow$  bool
  is circline-symmetric-cvec-cmat
   $\langle proof \rangle$ 
lift-definition circline-symmetric :: complex-homo  $\Rightarrow$  complex-homo  $\Rightarrow$  circline  $\Rightarrow$  bool is circline-symmetric-hcoords-clmat
   $\langle proof \rangle$ 

lemma symmetry-principle [simp]:
  assumes circline-symmetric  $z_1 z_2 H$ 
  shows circline-symmetric (moebius-pt  $M z_1$ ) (moebius-pt  $M z_2$ ) (moebius-circline  $M H$ )
   $\langle proof \rangle$ 

Symmetry wrt. unit-circle

lemma circline-symmetric-0inf-disc [simp]:
  shows circline-symmetric  $0_h \infty_h$  unit-circle
   $\langle proof \rangle$ 

lemma circline-symmetric-inv-homo-disc [simp]:
  shows circline-symmetric  $a$  (inversion  $a$ ) unit-circle
   $\langle proof \rangle$ 

lemma circline-symmetric-inv-homo-disc':
  assumes circline-symmetric  $a a'$  unit-circle
  shows  $a' =$  inversion  $a$ 
   $\langle proof \rangle$ 

lemma ex-moebius-circline-x-axis:
  assumes circline-type  $H < 0$ 
  shows  $\exists M$ . moebius-circline  $M H = x\text{-axis}$ 
   $\langle proof \rangle$ 

lemma wlog-circline-x-axis:
  assumes circline-type  $H < 0$ 
  assumes  $\bigwedge M H. P H \implies P$  (moebius-circline  $M H$ )
  assumes  $P$   $x\text{-axis}$ 
  shows  $P H$ 
   $\langle proof \rangle$ 

lemma circline-intersection-at-most-2-points:
  assumes  $H_1 \neq H_2$ 
  shows finite (circline-intersection  $H_1 H_2$ )  $\wedge$  card (circline-intersection  $H_1 H_2$ )  $\leq 2$ 
   $\langle proof \rangle$ 

end

```

8 Oriented circlines

```

theory Oriented-Circlines
imports Circlines
begin

```

8.1 Oriented circlines definition

In this section we describe how the orientation is introduced for the circlines. Similarly as the set of circline points, the set of disc points is introduced using the quadratic form induced by the circline matrix — the set of points of the circline disc is the set of points such that satisfy that $A \cdot z \cdot \bar{z} + B \cdot \bar{z} + C \cdot z + D < 0$, where (A, B, C, D) is a circline matrix representative Hermitean matrix. As the set of disc points must be invariant to

the choice of representative, it is clear that oriented circlines matrices are equivalent only if they are proportional by a positive real factor (recall that unoriented circline allowed arbitrary non-zero real factors).

```
definition ocircline-eq-cmat :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  bool where
  [simp]: ocircline-eq-cmat A B  $\longleftrightarrow$  ( $\exists$  k::real. k > 0  $\wedge$  B = cor k *sm A)
lift-definition ocircline-eq-clmat :: circline-mat  $\Rightarrow$  circline-mat  $\Rightarrow$  bool is ocircline-eq-cmat
  ⟨proof⟩
```

```
lemma ocircline-eq-cmat-id [simp]:
  shows ocircline-eq-cmat H H
  ⟨proof⟩
```

```
quotient-type ocircline = circline-mat / ocircline-eq-clmat
⟨proof⟩
```

8.2 Points on oriented circlines

Boundary of the circline.

```
lift-definition on-ocircline :: ocircline  $\Rightarrow$  complex-homo  $\Rightarrow$  bool is on-circline-clmat-hcoords
  ⟨proof⟩
```

```
definition ocircline-set :: ocircline  $\Rightarrow$  complex-homo set where
  ocircline-set H = {z. on-ocircline H z}
```

```
lemma ocircline-set-I [simp]:
  assumes on-ocircline H z
  shows z  $\in$  ocircline-set H
  ⟨proof⟩
```

8.3 Disc and disc complement - in and out points

Interior and the exterior of an oriented circline.

```
definition in-ocircline-cmat-cvec :: complex-mat  $\Rightarrow$  complex-vec  $\Rightarrow$  bool where
  [simp]: in-ocircline-cmat-cvec H z  $\longleftrightarrow$  Re (quad-form z H) < 0
lift-definition in-ocircline-clmat-hcoords :: circline-mat  $\Rightarrow$  complex-homo-coords  $\Rightarrow$  bool is in-ocircline-cmat-cvec
  ⟨proof⟩
lift-definition in-ocircline :: ocircline  $\Rightarrow$  complex-homo  $\Rightarrow$  bool is in-ocircline-clmat-hcoords
  ⟨proof⟩
```

```
definition disc :: ocircline  $\Rightarrow$  complex-homo set where
  disc H = {z. in-ocircline H z}
```

```
lemma disc-I [simp]:
  assumes in-ocircline H z
  shows z  $\in$  disc H
  ⟨proof⟩
```

```
definition out-ocircline-cmat-cvec :: complex-mat  $\Rightarrow$  complex-vec  $\Rightarrow$  bool where
  [simp]: out-ocircline-cmat-cvec H z  $\longleftrightarrow$  Re (quad-form z H) > 0
lift-definition out-ocircline-clmat-hcoords :: circline-mat  $\Rightarrow$  complex-homo-coords  $\Rightarrow$  bool is out-ocircline-cmat-cvec
  ⟨proof⟩
lift-definition out-ocircline :: ocircline  $\Rightarrow$  complex-homo  $\Rightarrow$  bool is out-ocircline-clmat-hcoords
  ⟨proof⟩
```

```
definition disc-compl :: ocircline  $\Rightarrow$  complex-homo set where
  disc-compl H = {z. out-ocircline H z}
```

These three sets are mutually disjoint and they fill up the entire plane.

```
lemma disc-compl-I [simp]:
  assumes out-ocircline H z
  shows z  $\in$  disc-compl H
  ⟨proof⟩
```

```
lemma in-on-out:
  shows in-ocircline H z  $\vee$  on-ocircline H z  $\vee$  out-ocircline H z
```

$\langle proof \rangle$

lemma *in-on-out-univ*:

shows *disc H* \cup *disc-compl H* \cup *ocircline-set H* = *UNIV*
 $\langle proof \rangle$

lemma *disc-inter-disc-compl [simp]*:

shows *disc H* \cap *disc-compl H* = {}
 $\langle proof \rangle$

lemma *disc-inter-ocircline-set [simp]*:

shows *disc H* \cap *ocircline-set H* = {}
 $\langle proof \rangle$

lemma *disc-compl-inter-ocircline-set [simp]*:

shows *disc-compl H* \cap *ocircline-set H* = {}
 $\langle proof \rangle$

8.4 Opposite orientation

Finding opposite circline is idempotent, and opposite circlines share the same set of points, but exchange disc and its complement.

definition *opposite-ocircline-cmat :: complex-mat \Rightarrow complex-mat* **where**

 [simp]: *opposite-ocircline-cmat H* = $(-1) *_{sm} H$

lift-definition *opposite-ocircline-clmat :: circline-mat \Rightarrow circline-mat* **is** *opposite-ocircline-cmat*

$\langle proof \rangle$

lift-definition *opposite-ocircline :: ocircline \Rightarrow ocircline* **is** *opposite-ocircline-clmat*

$\langle proof \rangle$

lemma *opposite-ocircline-involution [simp]*:

shows *opposite-ocircline (opposite-ocircline H)* = *H*
 $\langle proof \rangle$

lemma *on-circline-opposite-ocircline-cmat [simp]*:

assumes *hermitean H* \wedge *H* \neq *mat-zero* **and** *z* \neq *vec-zero*
 shows *on-circline-cmat-cvec (opposite-ocircline-cmat H) z* = *on-circline-cmat-cvec H z*
 $\langle proof \rangle$

lemma *on-circline-opposite-ocircline [simp]*:

shows *on-ocircline (opposite-ocircline H) z* \longleftrightarrow *on-ocircline H z*
 $\langle proof \rangle$

lemma *ocircline-set-opposite-ocircline [simp]*:

shows *ocircline-set (opposite-ocircline H)* = *ocircline-set H*
 $\langle proof \rangle$

lemma *disc-compl-opposite-ocircline [simp]*:

shows *disc-compl (opposite-ocircline H)* = *disc H*
 $\langle proof \rangle$

lemma *disc-opposite-ocircline [simp]*:

shows *disc (opposite-ocircline H)* = *disc-compl H*
 $\langle proof \rangle$

8.5 Positive orientation. Conversion between unoriented and oriented circlines

Given an oriented circline, one can trivially obtain its unoriented counterpart, and these two share the same set of points.

lift-definition *of-ocircline :: ocircline \Rightarrow circline* **is** *id::circline-mat \Rightarrow circline-mat*
 $\langle proof \rangle$

lemma *of-ocircline-opposite-ocircline [simp]*:

shows *of-ocircline (opposite-ocircline H)* = *of-ocircline H*
 $\langle proof \rangle$

```

lemma on-ocircline-of-circline [simp]:
  shows on-circline (of-ocircline H) z  $\longleftrightarrow$  on-ocircline H z
  ⟨proof⟩

lemma circline-set-of-ocircline [simp]:
  shows circline-set (of-ocircline H) = ocircline-set H
  ⟨proof⟩

lemma inj-of-ocircline:
  assumes of-ocircline H = of-ocircline H'
  shows H = H'  $\vee$  H = opposite-ocircline H'
  ⟨proof⟩

lemma inj-ocircline-set:
  assumes ocircline-set H = ocircline-set H' and ocircline-set H  $\neq \{\}$ 
  shows H = H'  $\vee$  H = opposite-ocircline H'
  ⟨proof⟩

Positive orientation.

Given a representative Hermitean matrix of a circline, it represents exactly one of the two possible oriented circlines. The choice of what should be called a positive orientation is arbitrary. We follow Schwerdtfeger [13], use the leading coefficient  $A$  as the first criterion, and say that circline matrices with  $A > 0$  are called positively oriented, and with  $A < 0$  negatively oriented. However, Schwerdtfeger did not discuss the possible case of  $A = 0$  (the case of lines), so we had to extend his definition to achieve a total characterization.

definition pos-oriented-cmat :: complex-mat  $\Rightarrow$  bool where
  [simp]: pos-oriented-cmat H  $\longleftrightarrow$ 
    (let (A, B, C, D) = H
     in (Re A > 0  $\vee$  (Re A = 0  $\wedge$  ((B  $\neq$  0  $\wedge$  Arg B > 0)  $\vee$  (B = 0  $\wedge$  Re D > 0)))))

lift-definition pos-oriented-clmat :: circline-mat  $\Rightarrow$  bool is pos-oriented-cmat
  ⟨proof⟩

lift-definition pos-oriented :: ocircline  $\Rightarrow$  bool is pos-oriented-clmat
  ⟨proof⟩

lemma pos-oriented:
  shows pos-oriented H  $\vee$  pos-oriented (opposite-ocircline H)
  ⟨proof⟩

lemma pos-oriented-opposite-ocircline-cmat [simp]:
  assumes hermitean H  $\wedge$  H  $\neq$  mat-zero
  shows pos-oriented-cmat (opposite-ocircline-cmat H)  $\longleftrightarrow$   $\neg$  pos-oriented-cmat H
  ⟨proof⟩

lemma pos-oriented-opposite-ocircline [simp]:
  shows pos-oriented (opposite-ocircline H)  $\longleftrightarrow$   $\neg$  pos-oriented H
  ⟨proof⟩

lemma pos-oriented-circle-inf:
  assumes  $\infty_h \notin$  ocircline-set H
  shows pos-oriented H  $\longleftrightarrow$   $\infty_h \notin$  disc H
  ⟨proof⟩

lemma pos-oriented-euclidean-circle:
  assumes is-circle (of-ocircline H)
    (a, r) = euclidean-circle (of-ocircline H)
    circline-type (of-ocircline H) < 0
  shows pos-oriented H  $\longleftrightarrow$  of-complex a  $\in$  disc H
  ⟨proof⟩

```

Introduce positive orientation

```

definition of-circline-cmat :: complex-mat  $\Rightarrow$  complex-mat where
  [simp]: of-circline-cmat H = (if pos-oriented-cmat H then H else opposite-ocircline-cmat H)

lift-definition of-circline-clmat :: circline-mat  $\Rightarrow$  circline-mat is of-circline-cmat
  ⟨proof⟩

```

lemma *of-circline-clmat-def'*:
shows *of-circline-clmat H = (if pos-oriented-clmat H then H else opposite-ocircline-clmat H)*
(proof)

lemma *pos-oriented-cmat-mult-positive'*:
assumes
hermitean H1 \wedge H1 \neq mat-zero and
hermitean H2 \wedge H2 \neq mat-zero and
 *$\exists k. k > 0 \wedge H2 = cor k *_{sm} H1$ and*
pos-oriented-cmat H1
shows *pos-oriented-cmat H2*
(proof)

lemma *pos-oriented-cmat-mult-positive*:
assumes
hermitean H1 \wedge H1 \neq mat-zero and
hermitean H2 \wedge H2 \neq mat-zero and
 *$\exists k. k > 0 \wedge H2 = cor k *_{sm} H1$*
shows
pos-oriented-cmat H1 \longleftrightarrow pos-oriented-cmat H2
(proof)

lemma *pos-oriented-cmat-mult-negative*:
assumes
hermitean H1 \wedge H1 \neq mat-zero and
hermitean H2 \wedge H2 \neq mat-zero and
 *$\exists k. k < 0 \wedge H2 = cor k *_{sm} H1$*
shows
pos-oriented-cmat H1 \longleftrightarrow \neg pos-oriented-cmat H2
(proof)

lift-definition *of-circline :: circline \Rightarrow ocircline* **is** *of-circline-clmat*
(proof)

lemma *pos-oriented-of-circline [simp]*:
shows *pos-oriented (of-circline H)*
(proof)

lemma *of-ocircline-of-circline [simp]*:
shows *of-ocircline (of-circline H) = H*
(proof)

lemma *of-circline-of-ocircline-pos-oriented [simp]*:
assumes *pos-oriented H*
shows *of-circline (of-ocircline H) = H*
(proof)

lemma *inj-of-circline*:
assumes *of-circline H = of-circline H'*
shows *H = H'*
(proof)

lemma *of-circline-of-ocircline*:
shows *of-circline (of-ocircline H') = H' \vee*
of-circline (of-ocircline H') = opposite-ocircline H'
(proof)

8.5.1 Set of points on oriented and unoriented circlines

lemma *ocircline-set-of-circline [simp]*:
shows *ocircline-set (of-circline H) = circline-set H*
(proof)

8.6 Some special oriented circlines and discs

lift-definition *mk-ocircline* :: *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *complex* \Rightarrow *ocircline* **is** *mk-circline-clmat*
<proof>

oriented unit circle and unit disc

lift-definition *ounit-circle* :: *ocircline* **is** *unit-circle-clmat*
<proof>

lemma *pos-oriented-ounit-circle* [simp]:
shows *pos-oriented ounit-circle*
<proof>

lemma *of-ocircline-ounit-circle* [simp]:
shows *of-ocircline ounit-circle = unit-circle*
<proof>

lemma *of-circline-unit-circle* [simp]:
shows *of-circline (unit-circle) = ounit-circle*
<proof>

lemma *ocircline-set-ounit-circle* [simp]:
shows *ocircline-set ounit-circle = circline-set unit-circle*
<proof>

definition *unit-disc* :: *complex-homo set where*
unit-disc = disc ounit-circle

definition *unit-disc-compl* :: *complex-homo set where*
unit-disc-compl = disc-compl ounit-circle

definition *unit-circle-set* :: *complex-homo set where*
unit-circle-set = circline-set unit-circle

lemma *zero-in-unit-disc* [simp]:
shows $0_h \in \text{unit-disc}$
<proof>

lemma *one-notin-unit-dic* [simp]:
shows $1_h \notin \text{unit-disc}$
<proof>

lemma *inf-notin-unit-disc* [simp]:
shows $\infty_h \notin \text{unit-disc}$
<proof>

lemma *unit-disc-iff-cmod-lt-1* [simp]:
shows *of-complex c ∈ unit-disc ↔ cmod c < 1*
<proof>

lemma *unit-disc-cmod-square-lt-1* [simp]:
assumes *z ∈ unit-disc*
shows *(cmod (to-complex z))^2 < 1*
<proof>

lemma *unit-disc-to-complex-inj*:
assumes *u ∈ unit-disc and v ∈ unit-disc*
assumes *to-complex u = to-complex v*
shows *u = v*
<proof>

lemma *inversion-unit-disc* [simp]:
shows *inversion ‘ unit-disc = unit-disc-compl*
<proof>

lemma *inversion-unit-disc-compl* [simp]:
shows *inversion ‘ unit-disc-compl = unit-disc*

$\langle proof \rangle$

lemma *inversion-noteq-unit-disc*:
 assumes $u \in \text{unit-disc}$ **and** $v \in \text{unit-disc}$
 shows *inversion* $u \neq v$
 $\langle proof \rangle$

lemma *in-ocircline-ounit-circle-conjugate* [*simp*]:
 assumes *in-ocircline ounit-circle* z
 shows *in-ocircline ounit-circle (conjugate z)*
 $\langle proof \rangle$

lemma *conjugate-unit-disc* [*simp*]:
 shows *conjugate* ‘ *unit-disc* = *unit-disc*
 $\langle proof \rangle$

lemma *conjugate-in-unit-disc* [*simp*]:
 assumes $z \in \text{unit-disc}$
 shows *conjugate* $z \in \text{unit-disc}$
 $\langle proof \rangle$

lemma *out-ocircline-ounit-circle-conjugate* [*simp*]:
 assumes *out-ocircline ounit-circle* z
 shows *out-ocircline ounit-circle (conjugate z)*
 $\langle proof \rangle$

lemma *conjugate-unit-disc-compl* [*simp*]:
 shows *conjugate* ‘ *unit-disc-compl* = *unit-disc-compl*
 $\langle proof \rangle$

lemma *conjugate-in-unit-disc-compl* [*simp*]:
 assumes $z \in \text{unit-disc-compl}$
 shows *conjugate* $z \in \text{unit-disc-compl}$
 $\langle proof \rangle$

8.6.1 Oriented x axis and lower half plane

lift-definition *o-x-axis* :: *ocircline* **is** *x-axis-clmat*
 $\langle proof \rangle$

lemma *o-x-axis-pos-oriented* [*simp*]:
 shows *pos-oriented o-x-axis*
 $\langle proof \rangle$

lemma *of-ocircline-o-x-axis* [*simp*]:
 shows *of-ocircline o-x-axis* = *x-axis*
 $\langle proof \rangle$

lemma *of-circline-x-axis* [*simp*]:
 shows *of-circline x-axis* = *o-x-axis*
 $\langle proof \rangle$

lemma *ocircline-set-circline-set-x-axis* [*simp*]:
 shows *ocircline-set o-x-axis* = *circline-set x-axis*
 $\langle proof \rangle$

lemma *ii-in-disc-o-x-axis* [*simp*]:
 shows $ii_h \notin \text{disc o-x-axis}$
 $\langle proof \rangle$

lemma *ii-notin-disc-o-x-axis* [*simp*]:
 shows $ii_h \in \text{disc-compl o-x-axis}$
 $\langle proof \rangle$

lemma *of-complex-in-o-x-axis-disc* [*simp*]:
 shows *of-complex* $z \in \text{disc o-x-axis} \longleftrightarrow \text{Im } z < 0$

$\langle proof \rangle$

lemma *inf-notin-disc-o-x-axis* [simp]:

shows $\infty_h \notin disc\ o\text{-}x\text{-axis}$

$\langle proof \rangle$

lemma *disc-o-x-axis*:

shows $disc\ o\text{-}x\text{-axis} = of\text{-}complex\ ' \{z. Im\ z < 0\}$

$\langle proof \rangle$

8.6.2 Oriented single point circline

lift-definition *o-circline-point-0* :: *ocircline* **is** *circline-point-0-clmat*

$\langle proof \rangle$

lemma *of-ocircline-o-circline-point-0* [simp]:

shows $of\text{-}ocircline\ o\text{-}circline\text{-}point\text{-}0 = circline\text{-}point\text{-}0$

$\langle proof \rangle$

8.7 Möbius action on oriented circlines and discs

Möbius action on an oriented circline is the same as on to an unoriented circline.

lift-definition *moebius-ocircline* :: *moebius* \Rightarrow *ocircline* \Rightarrow *ocircline* **is** *moebius-circline-mmat-clmat*

$\langle proof \rangle$

Möbius action on (unoriented) circlines could have been defined using the action on oriented circlines, but not the other way around.

lemma *moebius-circline-ocircline*:

shows $moebius\text{-}circline\ M\ H = of\text{-}ocircline\ (moebius\text{-}ocircline\ M\ (of\text{-}circline\ H))$

$\langle proof \rangle$

lemma *moebius-ocircline-circline*:

shows $moebius\text{-}ocircline\ M\ H = of\text{-}circline\ (moebius\text{-}circline\ M\ (of\text{-}ocircline\ H)) \vee$

$moebius\text{-}ocircline\ M\ H = opposite\text{-}ocircline\ (of\text{-}circline\ (moebius\text{-}circline\ M\ (of\text{-}ocircline\ H)))$

$\langle proof \rangle$

Möbius action on oriented circlines have many nice properties as it was the case with Möbius action on (unoriented) circlines. These transformations are injective and form group under composition.

lemma *inj-moebius-ocircline* [simp]:

shows $inj\ (moebius\text{-}ocircline\ M)$

$\langle proof \rangle$

lemma *moebius-ocircline-id-moebius* [simp]:

shows $moebius\text{-}ocircline\ id\text{-}moebius\ H = H$

$\langle proof \rangle$

lemma *moebius-ocircline-comp* [simp]:

shows $moebius\text{-}ocircline\ (moebius\text{-}comp\ M1\ M2)\ H = moebius\text{-}ocircline\ M1\ (moebius\text{-}ocircline\ M2\ H)$

$\langle proof \rangle$

lemma *moebius-ocircline-comp-inv-left* [simp]:

shows $moebius\text{-}ocircline\ (moebius\text{-}inv\ M)\ (moebius\text{-}ocircline\ M\ H) = H$

$\langle proof \rangle$

lemma *moebius-ocircline-comp-inv-right* [simp]:

shows $moebius\text{-}ocircline\ M\ (moebius\text{-}ocircline\ (moebius\text{-}inv\ M)\ H) = H$

$\langle proof \rangle$

lemma *moebius-ocircline-opposite-ocircline* [simp]:

shows $moebius\text{-}ocircline\ M\ (opposite\text{-}ocircline\ H) = opposite\text{-}ocircline\ (moebius\text{-}ocircline\ M\ H)$

$\langle proof \rangle$

Möbius action on oriented circlines preserve the set of points of the circline.

lemma *ocircline-set-moebius-ocircline* [simp]:

shows $ocircline\text{-}set\ (moebius\text{-}ocircline\ M\ H) = moebius\text{-}pt\ M\ ' ocircline\text{-}set\ H\ (\mathbf{is}\ ?lhs = ?rhs)$

(proof)

lemma *ocircline-set-fx-iff-ocircline-fx*:
 assumes *ocircline-set* $H' \neq \{\}$
 shows *ocircline-set* (*moebius-ocircline* $M H$) = *ocircline-set* $H' \longleftrightarrow$
 moebius-ocircline $M H = H' \vee \text{moebius-ocircline } M H = \text{opposite-ocircline } H'$
(proof)

lemma *disc-moebius-ocircline* [*simp*]:
 shows *disc* (*moebius-ocircline* $M H$) = *moebius-pt* $M`$ (*disc* H)
(proof)

lemma *disc-compl-moebius-ocircline* [*simp*]:
 shows *disc-compl* (*moebius-ocircline* $M H$) = *moebius-pt* $M`$ (*disc-compl* H)
(proof)

8.8 Orientation after Möbius transformations

All Euclidean similarities preserve circline orientation.

lemma *moebius-similarity-oriented-lines-to-oriented-lines*:
 assumes $a \neq 0$
 shows $\infty_h \in \text{ocircline-set } H \longleftrightarrow \infty_h \in \text{ocircline-set} (\text{moebius-ocircline} (\text{moebius-similarity } a b) H)$
(proof)

lemma *moebius-similarity-preserve-orientation'*:
 assumes $a \neq 0$ **and** $\infty_h \notin \text{ocircline-set } H$ **and** *pos-oriented* H
 shows *pos-oriented* (*moebius-ocircline* (*moebius-similarity* $a b$) H)
(proof)

lemma *moebius-similarity-preserve-orientation*:
 assumes $a \neq 0$ **and** $\infty_h \notin \text{ocircline-set } H$
 shows *pos-oriented* $H \longleftrightarrow \text{pos-oriented} (\text{moebius-ocircline} (\text{moebius-similarity } a b) H)$
(proof)

lemma *reciprocal-preserve-orientation*:
 assumes $\theta_h \in \text{disc-compl } H$
 shows *pos-oriented* (*moebius-ocircline* *moebius-reciprocal* H)
(proof)

lemma *reciprocal-not-preserve-orientation*:
 assumes $\theta_h \in \text{disc } H$
 shows $\neg \text{pos-oriented} (\text{moebius-ocircline} \text{ moebius-reciprocal } H)$
(proof)

Orientation of the image of a given oriented circline H under a given Möbius transformation M depends on whether the pole of M (the point that M maps to ∞_{hc}) lies in the disc or in the disc complement of H (if it is on the set of H , then it maps onto a line and we do not discuss the orientation).

lemma *pole-in-disc*:
 assumes $M = \text{mk-moebius } a b c d$ **and** $c \neq 0$ **and** $a*d - b*c \neq 0$
 assumes *is-pole* $M z z \in \text{disc } H$
 shows $\neg \text{pos-oriented} (\text{moebius-ocircline } M H)$
(proof)

lemma *pole-in-disc-compl*:
 assumes $M = \text{mk-moebius } a b c d$ **and** $c \neq 0$ **and** $a*d - b*c \neq 0$
 assumes *is-pole* $M z$ **and** $z \in \text{disc-compl } H$
 shows *pos-oriented* (*moebius-ocircline* $M H$)
(proof)

8.9 Oriented circlines uniqueness

lemma *ocircline-01inf*:
 assumes $\theta_h \in \text{ocircline-set } H \wedge 1_h \in \text{ocircline-set } H \wedge \infty_h \in \text{ocircline-set } H$
 shows $H = \text{o-x-axis} \vee H = \text{opposite-ocircline o-x-axis}$

```

⟨proof⟩

lemma unique-ocircline-01inf:
  shows  $\exists! H. 0_h \in \text{ocircline-set } H \wedge 1_h \in \text{ocircline-set } H \wedge \infty_h \in \text{ocircline-set } H \wedge iih \notin \text{disc } H$ 
⟨proof⟩

lemma unique-ocircline-set:
  assumes  $A \neq B \text{ and } A \neq C \text{ and } B \neq C$ 
  shows  $\exists! H. \text{pos-oriented } H \wedge (A \in \text{ocircline-set } H \wedge B \in \text{ocircline-set } H \wedge C \in \text{ocircline-set } H)$ 
⟨proof⟩

lemma ocircline-set-0h:
  assumes  $\text{ocircline-set } H = \{0_h\}$ 
  shows  $H = \text{o-circline-point-0} \vee H = \text{opposite-ocircline(o-circline-point-0)}$ 
⟨proof⟩

end
theory Circlines-Angle
  imports Oriented-Circlines Elementary-Complex-Geometry
begin

```

8.10 Angle between circlines

Angle between circlines can be defined in purely algebraic terms (following Schwerdtfeger [13]) and using this definitions many properties can be easily proved.

```

fun mat-det-12 :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  complex where
  mat-det-12 ( $A_1, B_1, C_1, D_1$ ) ( $A_2, B_2, C_2, D_2$ ) =  $A_1*D_2 + A_2*D_1 - B_1*C_2 - B_2*C_1$ 

```

```

lemma mat-det-12-mm-l [simp]:
  shows mat-det-12 ( $M *_{mm} A$ ) ( $M *_{mm} B$ ) = mat-det  $M * \text{mat-det-12 } A B$ 
⟨proof⟩

```

```

lemma mat-det-12-mm-r [simp]:
  shows mat-det-12 ( $A *_{mm} M$ ) ( $B *_{mm} M$ ) = mat-det  $M * \text{mat-det-12 } A B$ 
⟨proof⟩

```

```

lemma mat-det-12-sm-l [simp]:
  shows mat-det-12 ( $k *_{sm} A$ )  $B = k * \text{mat-det-12 } A B$ 
⟨proof⟩

```

```

lemma mat-det-12-sm-r [simp]:
  shows mat-det-12  $A (k *_{sm} B) = k * \text{mat-det-12 } A B$ 
⟨proof⟩

```

```

lemma mat-det-12-congruence [simp]:
  shows mat-det-12 ( $\text{congruence } M A$ ) ( $\text{congruence } M B$ ) =  $(\text{cor } ((\text{cmod } (\text{mat-det } M))^2)) * \text{mat-det-12 } A B$ 
⟨proof⟩

```

```

definition cos-angle-cmat :: complex-mat  $\Rightarrow$  complex-mat  $\Rightarrow$  real where
  [simp]: cos-angle-cmat  $H1 H2 = - \text{Re } (\text{mat-det-12 } H1 H2) / (2 * (\sqrt{(\text{Re } (\text{mat-det } H1 * \text{mat-det } H2)))}))$ 

```

```

lift-definition cos-angle-clmat :: circline-mat  $\Rightarrow$  circline-mat  $\Rightarrow$  real is cos-angle-cmat
⟨proof⟩

```

```

lemma cos-angle-den-scale [simp]:
  assumes  $k1 > 0 \text{ and } k2 > 0$ 
  shows  $\sqrt{(\text{Re } ((k1^2 * \text{mat-det } H1) * (k2^2 * \text{mat-det } H2)))} = k1 * k2 * \sqrt{\text{Re } (\text{mat-det } H1 * \text{mat-det } H2)}$ 
⟨proof⟩

```

```

lift-definition cos-angle :: ocircline  $\Rightarrow$  ocircline  $\Rightarrow$  real is cos-angle-clmat
⟨proof⟩

```

Möbius transformations are conformal, meaning that they preserve oriented angle between oriented circlines.

```

lemma cos-angle-opposite1 [simp]:
  shows cos-angle (opposite-ocircline H) H' = - cos-angle H H'
  ⟨proof⟩

```

```

lemma cos-angle-opposite2 [simp]:
  shows cos-angle H (opposite-ocircline H') = - cos-angle H H'
  ⟨proof⟩

```

8.10.1 Connection with the elementary angle definition between circles

We want to connect algebraic definition of an angle with a traditional one and to prove equivalency between these two definitions. For the traditional definition of an angle we follow the approach suggested by Needham [10].

```

lemma Re-sgn:
  assumes is-real A and A ≠ 0
  shows Re (sgn A) = sgn-bool (Re A > 0)
  ⟨proof⟩

```

```

lemma Re-mult-real3:
  assumes is-real z1 and is-real z2 and is-real z3
  shows Re (z1 * z2 * z3) = Re z1 * Re z2 * Re z3
  ⟨proof⟩

```

```

lemma sgn-sqrt [simp]:
  shows sgn (sqrt x) = sgn x
  ⟨proof⟩

```

```

lemma real-circle-sgn-r:
  assumes is-circle H and (a, r) = euclidean-circle H
  shows sgn r = - circline-type H
  ⟨proof⟩

```

The definition of an angle using algebraic terms is not intuitive, and we want to connect it to the more common definition given earlier that defines an angle between circlines as the angle between tangent vectors in the point of the intersection of the circlines.

```

lemma cos-angle-eq-cos-ang-circ:
  assumes
    is-circle (of-ocircline H1) and is-circle (of-ocircline H2) and
    circline-type (of-ocircline H1) < 0 and circline-type (of-ocircline H2) < 0
    (a1, r1) = euclidean-circle (of-ocircline H1) and (a2, r2) = euclidean-circle (of-ocircline H2) and
    of-complex E ∈ ocircline-set H1 ∩ ocircline-set H2
  shows cos-angle H1 H2 = cos (ang-circ E a1 a2 (pos-oriented H1) (pos-oriented H2))
  ⟨proof⟩

```

8.11 Perpendicularity

Two circlines are perpendicular if the intersect at right angle i.e., the angle with the cosine 0.

```

definition perpendicular where
  perpendicular H1 H2 ↔ cos-angle (of-circline H1) (of-circline H2) = 0

```

```

lemma perpendicular-sym:
  shows perpendicular H1 H2 ↔ perpendicular H2 H1
  ⟨proof⟩

```

8.12 Möbius transforms preserve angles and perpendicularity

Möbius transformations are *conformal* i.e., they preserve angles between circlines.

```

lemma moebius-preserve-circline-angle [simp]:
  shows cos-angle (moebius-ocircline M H1) (moebius-ocircline M H2) =
    cos-angle H1 H2
  ⟨proof⟩

```

```

lemma perpendicular-moebius [simp]:
  assumes perpendicular H1 H2

```

```

shows perpendicular (moebius-circline M H1) (moebius-circline M H2)
⟨proof⟩

```

```
end
```

9 Unit circle preserving Möbius transformations

In this section we shall examine Möbius transformations that map the unit circle onto itself. We shall say that they fix or preserve the unit circle (although, they do not need to fix each of its points).

```

theory Unit-Circle-Preserving-Moebius
imports Unitary11-Matrices Moebius Oriented-Circlines
begin

```

9.1 Möbius transformations that fix the unit circle

We define Möbius transformations that preserve unit circle as transformations represented by generalized unitary matrices with the $1 - 1$ signature (elements of the group $GU_{1,1}(2, \mathbb{C})$, defined earlier in the theory Unitary11Matrices).

```

lift-definition unit-circle-fix-mmat :: moebius-mat ⇒ bool is unitary11-gen
⟨proof⟩

```

```

lift-definition unit-circle-fix :: moebius ⇒ bool is unit-circle-fix-mmat
⟨proof⟩

```

Our algebraic characterisation (by matrices) is geometrically correct.

```

lemma unit-circle-fix-iff:
  shows unit-circle-fix M ↔
    moebius-circline M unit-circle = unit-circle (is ?rhs = ?lhs)
⟨proof⟩

```

```

lemma circline-set-fix-iff-circline-fix:
  assumes circline-set H' ≠ {}
  shows circline-set (moebius-circline M H) = circline-set H' ↔
    moebius-circline M H = H'
⟨proof⟩

```

```

lemma unit-circle-fix-iff-unit-circle-set:
  shows unit-circle-fix M ↔ moebius-pt M ` unit-circle-set = unit-circle-set
⟨proof⟩

```

Unit circle preserving Möbius transformations form a group.

```

lemma unit-circle-fix-id-moebius [simp]:
  shows unit-circle-fix id-moebius
⟨proof⟩

```

```

lemma unit-circle-fix-moebius-add [simp]:
  assumes unit-circle-fix M1 and unit-circle-fix M2
  shows unit-circle-fix (M1 + M2)
⟨proof⟩

```

```

lemma unit-circle-fix-moebius-comp [simp]:
  assumes unit-circle-fix M1 and unit-circle-fix M2
  shows unit-circle-fix (moebius-comp M1 M2)
⟨proof⟩

```

```

lemma unit-circle-fix-moebius-uminus [simp]:
  assumes unit-circle-fix M
  shows unit-circle-fix (-M)
⟨proof⟩

```

```

lemma unit-circle-fix-moebius-inv [simp]:
  assumes unit-circle-fix M
  shows unit-circle-fix (moebius-inv M)

```

$\langle proof \rangle$

Unit circle fixing transforms preserve inverse points.

```
lemma unit-circle-fix-moebius-pt-inversion [simp]:  
  assumes unit-circle-fix M  
  shows moebius-pt M (inversion z) = inversion (moebius-pt M z)  
 $\langle proof \rangle$ 
```

9.2 Möbius transformations that fix the imaginary unit circle

Only for completeness we show that Möbius transformations that preserve the imaginary unit circle are exactly those characterised by generalized unitary matrices (with the $(2, 0)$ signature).

```
lemma imag-unit-circle-fixed-iff-unitary-gen:  
  assumes mat-det (A, B, C, D) ≠ 0  
  shows moebius-circline (mk-moebius A B C D) imag-unit-circle = imag-unit-circle ↔  
    unitary-gen (A, B, C, D) (is ?lhs = ?rhs)  
 $\langle proof \rangle$ 
```

9.3 Möbius transformations that fix the oriented unit circle and the unit disc

Möbius transformations that fix the unit circle either map the unit disc onto itself or exchange it with its exterior. The transformations that fix the unit disc can be recognized from their matrices – they have the form as before, but additionally it must hold that $|a|^2 > |b|^2$.

```
definition unit-disc-fix-cmat :: complex-mat ⇒ bool where  
[simp]: unit-disc-fix-cmat M ↔  
  (let (A, B, C, D) = M  
   in unitary11-gen (A, B, C, D) ∧ (B = 0 ∨ Re ((A*D)/(B*C)) > 1))
```

```
lift-definition unit-disc-fix-mmat :: moebius-mat ⇒ bool is unit-disc-fix-cmat  
 $\langle proof \rangle$ 
```

```
lift-definition unit-disc-fix :: moebius ⇒ bool is unit-disc-fix-mmat  
 $\langle proof \rangle$ 
```

Transformations that fix the unit disc also fix the unit circle.

```
lemma unit-disc-fix-unit-circle-fix [simp]:  
  assumes unit-disc-fix M  
  shows unit-circle-fix M  
 $\langle proof \rangle$ 
```

Transformations that preserve the unit disc preserve the orientation of the unit circle.

```
lemma unit-disc-fix-iff-ounit-circle:  
  shows unit-disc-fix M ↔  
    moebius-ocircline M ounit-circle = ounit-circle (is ?rhs ↔ ?lhs)  
 $\langle proof \rangle$ 
```

Our algebraic characterisation (by matrices) is geometrically correct.

```
lemma unit-disc-fix-iff [simp]:  
  assumes unit-disc-fix M  
  shows moebius-pt M ` unit-disc = unit-disc  
 $\langle proof \rangle$ 
```

```
lemma unit-disc-fix-discI [simp]:  
  assumes unit-disc-fix M and u ∈ unit-disc  
  shows moebius-pt M u ∈ unit-disc  
 $\langle proof \rangle$ 
```

Unit disc preserving transformations form a group.

```
lemma unit-disc-fix-id-moebius [simp]:  
  shows unit-disc-fix id-moebius  
 $\langle proof \rangle$ 
```

```
lemma unit-disc-fix-moebius-add [simp]:
```

```

assumes unit-disc-fix M1 and unit-disc-fix M2
shows unit-disc-fix (M1 + M2)
⟨proof⟩

```

```

lemma unit-disc-fix-moebius-comp [simp]:
assumes unit-disc-fix M1 and unit-disc-fix M2
shows unit-disc-fix (moebius-comp M1 M2)
⟨proof⟩

```

```

lemma unit-disc-fix-moebius-uminus [simp]:
assumes unit-disc-fix M
shows unit-disc-fix (-M)
⟨proof⟩

```

```

lemma unit-disc-fix-moebius-inv [simp]:
assumes unit-disc-fix M
shows unit-disc-fix (moebius-inv M)
⟨proof⟩

```

9.4 Rotations are unit disc preserving transformations

```

lemma unit-disc-fix-rotation [simp]:
shows unit-disc-fix (moebius-rotation φ)
⟨proof⟩

```

```

lemma moebius-rotation-unit-circle-fix [simp]:
shows moebius-pt (moebius-rotation φ) u ∈ unit-circle-set  $\longleftrightarrow$  u ∈ unit-circle-set
⟨proof⟩

```

```

lemma ex-rotation-mapping-u-to-positive-x-axis:
assumes u ≠ 0h and u ≠ ∞h
shows ∃ φ. moebius-pt (moebius-rotation φ) u ∈ positive-x-axis
⟨proof⟩

```

```

lemma ex-rotation-mapping-u-to-positive-y-axis:
assumes u ≠ 0h and u ≠ ∞h
shows ∃ φ. moebius-pt (moebius-rotation φ) u ∈ positive-y-axis
⟨proof⟩

```

```

lemma wlog-rotation-to-positive-x-axis:
assumes in-disc: u ∈ unit-disc and not-zero: u ≠ 0h
assumes preserving:  $\bigwedge \varphi u. [\![u \in \text{unit-disc}; u \neq 0_h; P(\text{moebius-pt}(\text{moebius-rotation } \varphi) u)]\!] \implies P u$ 
assumes x-axis:  $\bigwedge x. [\![\text{is-real } x; 0 < \text{Re } x; \text{Re } x < 1]\!] \implies P(\text{of-complex } x)$ 
shows P u
⟨proof⟩

```

```

lemma wlog-rotation-to-positive-x-axis':
assumes not-zero: u ≠ 0h and not-inf: u ≠ ∞h
assumes preserving:  $\bigwedge \varphi u. [\![u \neq 0_h; u \neq \infty_h; P(\text{moebius-pt}(\text{moebius-rotation } \varphi) u)]\!] \implies P u$ 
assumes x-axis:  $\bigwedge x. [\![\text{is-real } x; 0 < \text{Re } x]\!] \implies P(\text{of-complex } x)$ 
shows P u
⟨proof⟩

```

```

lemma wlog-rotation-to-positive-y-axis:
assumes in-disc: u ∈ unit-disc and not-zero: u ≠ 0h
assumes preserving:  $\bigwedge \varphi u. [\![u \in \text{unit-disc}; u \neq 0_h; P(\text{moebius-pt}(\text{moebius-rotation } \varphi) u)]\!] \implies P u$ 
assumes y-axis:  $\bigwedge x. [\![\text{is-imag } x; 0 < \text{Im } x; \text{Im } x < 1]\!] \implies P(\text{of-complex } x)$ 
shows P u
⟨proof⟩

```

9.5 Blaschke factors are unit disc preserving transformations

For a given point a , Blaschke factor transformations are of the form $k \cdot \begin{pmatrix} 1 & -a \\ -\bar{a} & 1 \end{pmatrix}$. It is a disc preserving Möbius transformation that maps the point a to zero (by the symmetry principle, it must map the inverse point of a to infinity).

```

definition blaschke-cmat :: complex ⇒ complex-mat where
[simp]: blaschke-cmat a = (if cmod a ≠ 1 then (1, -a, -cnj a, 1) else eye)
lift-definition blaschke-mmat :: complex ⇒ moebius-mat is blaschke-cmat
⟨proof⟩
lift-definition blaschke :: complex ⇒ moebius is blaschke-mmat
⟨proof⟩

lemma blaschke-0-id [simp]: blaschke 0 = id-moebius
⟨proof⟩

lemma blaschke-a-to-zero [simp]:
assumes cmod a ≠ 1
shows moebius-pt (blaschke a) (of-complex a) = 0_h
⟨proof⟩

lemma blaschke-inv-a-inf [simp]:
assumes cmod a ≠ 1
shows moebius-pt (blaschke a) (inversion (of-complex a)) = ∞_h
⟨proof⟩

lemma blaschke-inf [simp]:
assumes cmod a < 1 and a ≠ 0
shows moebius-pt (blaschke a) ∞_h = of-complex (- 1 / cnj a)
⟨proof⟩

lemma blaschke-0-minus-a [simp]:
assumes cmod a ≠ 1
shows moebius-pt (blaschke a) 0_h = ~_h (of-complex a)
⟨proof⟩

lemma blaschke-unit-circle-fix [simp]:
assumes cmod a ≠ 1
shows unit-circle-fix (blaschke a)
⟨proof⟩

lemma blaschke-unit-disc-fix [simp]:
assumes cmod a < 1
shows unit-disc-fix (blaschke a)
⟨proof⟩

lemma blaschke-unit-circle-fix':
assumes cmod a ≠ 1
shows moebius-circline (blaschke a) unit-circle = unit-circle
⟨proof⟩

lemma blaschke-ounit-circle-fix':
assumes cmod a < 1
shows moebius-ocircline (blaschke a) ounit-circle = ounit-circle
⟨proof⟩

lemma moebius-pt-blaschke [simp]:
assumes cmod a ≠ 1 and z ≠ 1 / cnj a
shows moebius-pt (blaschke a) (of-complex z) = of-complex ((z - a) / (1 - cnj a * z))
⟨proof⟩

```

9.5.1 Blaschke factors for a real point a

If the point a is real, the Blaschke factor preserve x-axis and the upper and the lower halfplane.

```

lemma blaschke-real-preserve-x-axis [simp]:
assumes is-real a and cmod a < 1
shows moebius-pt (blaschke a) z ∈ circline-set x-axis ↔ z ∈ circline-set x-axis
⟨proof⟩

```

```

lemma blaschke-real-preserve-sgn-Im [simp]:
assumes is-real a and cmod a < 1 and z ≠ ∞_h and z ≠ inversion (of-complex a)
shows sgn (Im (to-complex (moebius-pt (blaschke a) z))) = sgn (Im (to-complex z))

```

$\langle proof \rangle$

```
lemma blaschke-real-preserve-sgn-arg [simp]:
  assumes is-real a and cmod a < 1 and znotin circline-set x-axis
  shows sgn (Arg (to-complex (moebius-pt (blaschke a) z))) = sgn (Arg (to-complex z))
⟨proof⟩
```

9.5.2 Inverse Blaschke transform

```
definition inv-blaschke-cmat :: complex ⇒ complex-mat where
  [simp]: inv-blaschke-cmat a = (if cmod a ≠ 1 then (1, a, cnj a, 1) else eye)
lift-definition inv-blaschke-mmat :: complex ⇒ moebius-mat is inv-blaschke-cmat
⟨proof⟩
lift-definition inv-blaschke :: complex ⇒ moebius is inv-blaschke-mmat
⟨proof⟩
```

```
lemma inv-blaschke-neg [simp]: inv-blaschke a = blaschke (-a)
⟨proof⟩
```

```
lemma inv-blaschke:
  assumes cmod a ≠ 1
  shows blaschke a + inv-blaschke a = 0
⟨proof⟩
```

```
lemma ex-unit-disc-fix-mapping-u-to-zero:
  assumes u ∈ unit-disc
  shows ∃ M. unit-disc-fix M ∧ moebius-pt M u = 0_h
⟨proof⟩
```

```
lemma wlog-zero:
  assumes in-disc: u ∈ unit-disc
  assumes preserving: ∀ a u. [u ∈ unit-disc; cmod a < 1; P (moebius-pt (blaschke a) u)] ⇒ P u
  assumes zero: P 0_h
  shows P u
⟨proof⟩
```

```
lemma wlog-real-zero:
  assumes in-disc: u ∈ unit-disc and real: is-real (to-complex u)
  assumes preserving: ∀ a u. [u ∈ unit-disc; is-real a; cmod a < 1; P (moebius-pt (blaschke a) u)] ⇒ P u
  assumes zero: P 0_h
  shows P u
⟨proof⟩
```

```
lemma unit-disc-fix-transitive:
  assumes in-disc: u ∈ unit-disc and u' ∈ unit-disc
  shows ∃ M. unit-disc-fix M ∧ moebius-pt M u = u'
⟨proof⟩
```

9.6 Decomposition of unit disc preserving Möbius transforms

Each transformation preserving unit disc can be decomposed to a rotation around the origin and a Blaschke factors that maps a point within the unit disc to zero.

```
lemma unit-disc-fix-decompose-blaschke-rotation:
  assumes unit-disc-fix M
  shows ∃ k φ. cmod k < 1 ∧ M = moebius-rotation φ + blaschke k
⟨proof⟩
```

```
lemma wlog-unit-disc-fix:
  assumes unit-disc-fix M
  assumes b: ∀ k. cmod k < 1 ⇒ P (blaschke k)
  assumes r: ∀ φ. P (moebius-rotation φ)
  assumes comp: ∀ M1 M2. [unit-disc-fix M1; P M1; unit-disc-fix M2; P M2] ⇒ P (M1 + M2)
  shows P M
⟨proof⟩
```

```
lemma ex-unit-disc-fix-to-zero-positive-x-axis:
```

```

assumes  $u \in \text{unit-disc}$  and  $v \in \text{unit-disc}$  and  $u \neq v$ 
shows  $\exists M. \text{unit-disc-fix } M \wedge$ 
       $\text{moebius-pt } M u = 0_h \wedge \text{moebius-pt } M v \in \text{positive-x-axis}$ 

```

$\langle \text{proof} \rangle$

```

lemma wlog-x-axis:
assumes in-disc:  $u \in \text{unit-disc}$   $v \in \text{unit-disc}$ 
assumes preserved:  $\bigwedge M u v. [\text{unit-disc-fix } M; u \in \text{unit-disc}; v \in \text{unit-disc}; P (\text{moebius-pt } M u) (\text{moebius-pt } M v)]$ 
 $\implies P u v$ 
assumes axis:  $\bigwedge x. [\text{is-real } x; 0 \leq \text{Re } x; \text{Re } x < 1] \implies P 0_h (\text{of-complex } x)$ 
shows  $P u v$ 

```

$\langle \text{proof} \rangle$

```

lemma wlog-positive-x-axis:
assumes in-disc:  $u \in \text{unit-disc}$   $v \in \text{unit-disc}$   $u \neq v$ 
assumes preserved:  $\bigwedge M u v. [\text{unit-disc-fix } M; u \in \text{unit-disc}; v \in \text{unit-disc}; u \neq v; P (\text{moebius-pt } M u) (\text{moebius-pt } M v)] \implies P u v$ 
assumes axis:  $\bigwedge x. [\text{is-real } x; 0 < \text{Re } x; \text{Re } x < 1] \implies P 0_h (\text{of-complex } x)$ 
shows  $P u v$ 

```

$\langle \text{proof} \rangle$

9.7 All functions that fix the unit disc

It can be proved that continuous functions that fix the unit disc are either actions of Möbius transformations that fix the unit disc (homographies), or are compositions of actions of Möbius transformations that fix the unit disc and the conjugation (antihomographies). We postulate this as a definition, but it this characterisation could also be formally shown (we do not need this for our further applications).

```

definition unit-disc-fix-f where
unit-disc-fix-f  $f \longleftrightarrow$ 
 $(\exists M. \text{unit-disc-fix } M \wedge (f = \text{moebius-pt } M \vee f = \text{moebius-pt } M \circ \text{conjugate}))$ 

```

Unit disc fixing functions really fix unit disc.

```

lemma unit-disc-fix-f-unit-disc:
assumes unit-disc-fix-f  $M$ 
shows  $M` \text{unit-disc} = \text{unit-disc}$ 

```

$\langle \text{proof} \rangle$

Actions of unit disc fixing Möbius transformations (unit disc fixing homographies) are unit disc fixing functions.

```

lemma unit-disc-fix-f-moebius-pt [simp]:
assumes unit-disc-fix  $M$ 
shows unit-disc-fix-f (moebius-pt  $M$ )

```

$\langle \text{proof} \rangle$

Compositions of unit disc fixing Möbius transformations and conjugation (unit disc fixing antihomographies) are unit disc fixing functions.

```

lemma unit-disc-fix-conjugate-moebius [simp]:
assumes unit-disc-fix  $M$ 
shows unit-disc-fix (conjugate-moebius  $M$ )

```

$\langle \text{proof} \rangle$

```

lemma unit-disc-fix-conjugate-comp-moebius [simp]:
assumes unit-disc-fix  $M$ 
shows unit-disc-fix-f (conjugate  $\circ$  moebius-pt  $M$ )

```

$\langle \text{proof} \rangle$

Uniti disc fixing functions form a group under function composition.

```

lemma unit-disc-fix-f-comp [simp]:
assumes unit-disc-fix-f  $f_1$  and unit-disc-fix-f  $f_2$ 
shows unit-disc-fix-f ( $f_1 \circ f_2$ )

```

$\langle \text{proof} \rangle$

```

lemma unit-disc-fix-f-inv:
assumes unit-disc-fix-f  $M$ 
shows unit-disc-fix-f (inv  $M$ )

```

$\langle \text{proof} \rangle$

9.7.1 Action of unit disc fixing functions on circlines

definition *unit-disc-fix-f-circline* **where**

```
unit-disc-fix-f-circline f H =
  (if ∃ M. unit-disc-fix M ∧ f = moebius-pt M then
    moebius-circline (THE M. unit-disc-fix M ∧ f = moebius-pt M) H
  else if ∃ M. unit-disc-fix M ∧ f = moebius-pt M ∘ conjugate then
    (moebius-circline (THE M. unit-disc-fix M ∧ f = moebius-pt M ∘ conjugate) ∘ conjugate-circline) H
  else
    H)
```

lemma *unique-moebius-pt-conjugate*:

```
assumes moebius-pt M1 ∘ conjugate = moebius-pt M2 ∘ conjugate
shows M1 = M2
⟨proof⟩
```

lemma *unit-disc-fix-f-circline-direct*:

```
assumes unit-disc-fix M and f = moebius-pt M
shows unit-disc-fix-f-circline f H = moebius-circline M H
⟨proof⟩
```

lemma *unit-disc-fix-f-circline-indirect*:

```
assumes unit-disc-fix M and f = moebius-pt M ∘ conjugate
shows unit-disc-fix-f-circline f H = ((moebius-circline M) ∘ conjugate-circline) H
⟨proof⟩
```

Disc automorphisms - it would be nice to show that there are no disc automorphisms other than unit disc fixing homographies and antihomographies, but this part of the theory is not yet developed.

definition *is-disc-aut* **where** *is-disc-aut* $f \longleftrightarrow \text{bij-betw } f \text{ unit-disc unit-disc}$

end

10 Riemann sphere

The extended complex plane $\mathbb{C}P^1$ can be identified with a Riemann (unit) sphere Σ by means of stereographic projection. The sphere is projected from its north pole N to the xOy plane (identified with \mathbb{C}). This projection establishes a bijective map sp between $\Sigma \setminus \{N\}$ and the finite complex plane \mathbb{C} . The infinite point is defined as the image of N .

```
theory Riemann-Sphere
imports Homogeneous-Coordinates Circlines HOL-Analysis.Product-Vector
begin
```

Coordinates in \mathbb{R}^3

type-synonym *R3* = *real* × *real* × *real*

Type of points of Σ

abbreviation *unit-sphere* **where**
unit-sphere $\equiv \{(x:\text{real}, y:\text{real}, z:\text{real}). x*x + y*y + z*z = 1\}$

typedef *riemann-sphere* = *unit-sphere*
⟨proof⟩

setup-lifting *type-definition-riemann-sphere*

lemma *sphere-bounds'*:
assumes $x*x + y*y + z*z = (1:\text{real})$
shows $-1 \leq x \wedge x \leq 1$
⟨proof⟩

lemma *sphere-bounds*:
assumes $x*x + y*y + z*z = (1:\text{real})$
shows $-1 \leq x \wedge x \leq 1 \quad -1 \leq y \wedge y \leq 1 \quad -1 \leq z \wedge z \leq 1$
⟨proof⟩

10.1 Parametrization of the unit sphere in polar coordinates

```

lemma sphere-params-on-sphere:
  fixes  $\alpha \beta :: \text{real}$ 
  assumes  $x = \cos \alpha * \cos \beta$  and  $y = \cos \alpha * \sin \beta$   $z = \sin \alpha$ 
  shows  $x*x + y*y + z*z = 1$ 
  (proof)

lemma sphere-params:
  fixes  $x y z :: \text{real}$ 
  assumes  $x*x + y*y + z*z = 1$ 
  shows  $x = \cos(\arcsin z) * \cos(\text{atan2 } y \ x)$   $\wedge$   $y = \cos(\arcsin z) * \sin(\text{atan2 } y \ x)$   $\wedge$   $z = \sin(\arcsin z)$ 
  (proof)

lemma ex-sphere-params:
  assumes  $x*x + y*y + z*z = 1$ 
  shows  $\exists \alpha \beta. x = \cos \alpha * \cos \beta \wedge y = \cos \alpha * \sin \beta \wedge z = \sin \alpha \wedge -\pi / 2 \leq \alpha \wedge \alpha \leq \pi / 2 \wedge -\pi \leq \beta \wedge \beta < \pi$ 
  (proof)

```

10.2 Stereographic and inverse stereographic projection

Stereographic projection

```

definition stereographic-r3-cvec ::  $R^3 \Rightarrow \text{complex-vec}$  where
[simp]: stereographic-r3-cvec  $M = (\text{let } (x, y, z) = M \text{ in}$ 
   $(\text{if } (x, y, z) \neq (0, 0, 1) \text{ then}$ 
     $(x + i * y, \text{cor}(1 - z))$ 
   $\text{else}$ 
     $(1, 0)$ 
  ))

```

```

lift-definition stereographic-r3-hcoords ::  $R^3 \Rightarrow \text{complex-homo-coords}$  is stereographic-r3-cvec
  (proof)

```

```

lift-definition stereographic :: riemann-sphere  $\Rightarrow \text{complex-homo}$  is stereographic-r3-hcoords
  (proof)

```

Inverse stereographic projection

```

definition inv-stereographic-cvec-r3 :: complex-vec  $\Rightarrow R^3$  where [simp]:
  inv-stereographic-cvec-r3  $z = (\text{let } (z1, z2) = z$ 
     $\text{in if } z2 = 0 \text{ then}$ 
       $(0, 0, 1)$ 
     $\text{else}$ 
       $\text{let } z = z1/z2;$ 
       $X = \text{Re}(2*z / (1 + z * \text{cnj } z));$ 
       $Y = \text{Im}(2*z / (1 + z * \text{cnj } z));$ 
       $Z = ((\text{cmod } z)^2 - 1) / (1 + (\text{cmod } z)^2)$ 
     $\text{in } (X, Y, Z))$ 

```

```

lemma Re-stereographic:
  shows  $\text{Re}(2 * z / (1 + z * \text{cnj } z)) = 2 * \text{Re } z / (1 + (\text{cmod } z)^2)$ 
  (proof)

```

```

lemma Im-stereographic:
  shows  $\text{Im}(2 * z / (1 + z * \text{cnj } z)) = 2 * \text{Im } z / (1 + (\text{cmod } z)^2)$ 
  (proof)

```

```

lemma inv-stereographic-on-sphere:
  assumes  $X = \text{Re}(2*z / (1 + z * \text{cnj } z))$  and  $Y = \text{Im}(2*z / (1 + z * \text{cnj } z))$  and  $Z = ((\text{cmod } z)^2 - 1) / (1 + (\text{cmod } z)^2)$ 
  shows  $X*X + Y*Y + Z*Z = 1$ 
  (proof)

```

```

lift-definition inv-stereographic-hcoords-r3 :: complex-homo-coords  $\Rightarrow R^3$  is inv-stereographic-cvec-r3
  (proof)

```

```
lift-definition inv-stereographic :: complex-homo  $\Rightarrow$  riemann-sphere is inv-stereographic-hcoords-r3
⟨proof⟩
```

North pole

```
definition North-R3 :: R3 where
  [simp]: North-R3 = (0, 0, 1)
lift-definition North :: riemann-sphere is North-R3
⟨proof⟩
```

```
lemma stereographic-North:
  shows stereographic  $x = \infty_h \longleftrightarrow x = \text{North}$ 
⟨proof⟩
```

Stereographic and inverse stereographic projection are mutually inverse.

```
lemma stereographic-inv-stereographic':
  assumes
     $z: z = z_1/z_2 \text{ and } z_2 \neq 0 \text{ and }$ 
     $X: X = \text{Re}(2*z / (1 + z*cnj z)) \text{ and } Y: Y = \text{Im}(2*z / (1 + z*cnj z)) \text{ and } Z: Z = ((cmod z)^2 - 1) / (1 + (cmod z)^2)$ 
  shows  $\exists k. k \neq 0 \wedge (X + i*Y, \text{complex-of-real}(1 - Z)) = k *_{sv} (z_1, z_2)$ 
⟨proof⟩
```

```
lemma stereographic-inv-stereographic [simp]:
  shows stereographic (inv-stereographic w) = w
⟨proof⟩
```

Stereographic projection is bijective function

```
lemma bij-stereographic:
  shows bij stereographic
⟨proof⟩
```

```
lemma inv-stereographic-stereographic [simp]:
  shows inv-stereographic (stereographic x) = x
⟨proof⟩
```

```
lemma inv-stereographic-is-inv:
  shows inv-stereographic = inv stereographic
⟨proof⟩
```

10.3 Circles on the sphere

Circlines in the plane correspond to circles on the Riemann sphere, and we formally establish this connection. Every circle in three-dimensional space can be obtained as the intersection of a sphere and a plane. We establish a one-to-one correspondence between circles on the Riemann sphere and planes in space. Note that the plane need not intersect the sphere, but we will still say that it defines a single imaginary circle. However, for one special circline (the one with the identity representative matrix), there does not exist a plane in \mathbb{R}^3 that would correspond to it — in order to have this, instead of considering planes in \mathbb{R}^3 , we must consider three dimensional projective space and consider the infinite (hyper)plane.

Planes in R^3 are given by equations $ax + by + cz = d$. Two four-tuples of coefficients (a, b, c, d) give the same plane iff they are proportional.

```
type-synonym R4 = real × real × real × real
```

```
fun mult-sv :: real  $\Rightarrow$  R4  $\Rightarrow$  R4 (infixl  $*_{sv4}$  100) where
   $k *_{sv4} (a, b, c, d) = (k*a, k*b, k*c, k*d)$ 
```

```
abbreviation plane-vectors where
  plane-vectors  $\equiv \{(a::\text{real}, b::\text{real}, c::\text{real}, d::\text{real}). a \neq 0 \vee b \neq 0 \vee c \neq 0 \vee d \neq 0\}$ 
```

```
typedef plane-vec = plane-vectors
⟨proof⟩
```

```

setup-lifting type-definition-plane-vec

definition plane-vec-eq-r4 :: R4  $\Rightarrow$  R4  $\Rightarrow$  bool where
  [simp]: plane-vec-eq-r4 v1 v2  $\longleftrightarrow$  ( $\exists$  k. k  $\neq$  0  $\wedge$  v2 = k *sv4 v1)

lift-definition plane-vec-eq :: plane-vec  $\Rightarrow$  plane-vec  $\Rightarrow$  bool is plane-vec-eq-r4
  ⟨proof⟩

lemma mult-sv-one [simp]:
  shows 1 *sv4 x = x
  ⟨proof⟩

lemma mult-sv-distb [simp]:
  shows x *sv4 (y *sv4 v) = (x*y) *sv4 v
  ⟨proof⟩

quotient-type plane = plane-vec / plane-vec-eq
  ⟨proof⟩

```

Plane coefficients give a linear equation and the point on the Riemann sphere lies on the circle determined by the plane iff its representation satisfies that linear equation.

```

definition on-sphere-circle-r4-r3 :: R4  $\Rightarrow$  R3  $\Rightarrow$  bool where
  [simp]: on-sphere-circle-r4-r3 α A  $\longleftrightarrow$ 
    (let (X, Y, Z) = A;
     (a, b, c, d) = α
     in a*X + b*Y + c*Z + d = 0)

```

```

lift-definition on-sphere-circle-vec :: plane-vec  $\Rightarrow$  R3  $\Rightarrow$  bool is on-sphere-circle-r4-r3
  ⟨proof⟩

```

```

lift-definition on-sphere-circle :: plane  $\Rightarrow$  riemann-sphere  $\Rightarrow$  bool is on-sphere-circle-vec
  ⟨proof⟩

```

```

definition sphere-circle-set where
  sphere-circle-set α = {A. on-sphere-circle α A}

```

10.4 Connections of circlines in the plane and circles on the Riemann sphere

We introduce stereographic and inverse stereographic projection between circles on the Riemann sphere and circlines in the extended complex plane.

```

definition inv-stereographic-circline-cmat-r4 :: complex-mat  $\Rightarrow$  R4 where
  [simp]: inv-stereographic-circline-cmat-r4 H =
    (let (A, B, C, D) = H
     in (Re (B+C), Re(i*(C-B)), Re(A-D), Re(D+A)))

```

```

lift-definition inv-stereographic-circline-clmat-pv :: circline-mat  $\Rightarrow$  plane-vec is inv-stereographic-circline-cmat-r4
  ⟨proof⟩

```

```

lift-definition inv-stereographic-circline :: circline  $\Rightarrow$  plane is inv-stereographic-circline-clmat-pv
  ⟨proof⟩

```

```

definition stereographic-circline-r4-cmat :: R4  $\Rightarrow$  complex-mat where
  [simp]: stereographic-circline-r4-cmat α =
    (let (a, b, c, d) = α
     in (cor ((c+d)/2), ((cor a + i * cor b)/2), ((cor a - i * cor b)/2), cor ((d-c)/2)))

```

```

lift-definition stereographic-circline-pv-clmat :: plane-vec  $\Rightarrow$  circline-mat is stereographic-circline-r4-cmat
  ⟨proof⟩

```

```

lift-definition stereographic-circline :: plane  $\Rightarrow$  circline is stereographic-circline-pv-clmat
  ⟨proof⟩

```

Stereographic and inverse stereographic projection of circlines are mutually inverse.

```

lemma stereographic-circline-inv-stereographic-circline:
  shows stereographic-circline o inv-stereographic-circline = id

```

$\langle proof \rangle$

Stereographic and inverse stereographic projection of circlines are mutually inverse.

lemma *inv-stereographic-circline-stereographic-circline*:

inv-stereographic-circline \circ *stereographic-circline* = *id*

$\langle proof \rangle$

lemma *stereographic-sphere-circle-set''*:

shows *on-sphere-circle* (*inv-stereographic-circline H*) $z \longleftrightarrow$
 on-circline H (*stereographic z*)

$\langle proof \rangle$

lemma *stereographic-sphere-circle-set' [simp]*:

shows *stereographic* ‘*sphere-circle-set* (*inv-stereographic-circline H*) =
 circline-set H

$\langle proof \rangle$

The projection of the set of points on a circle on the Riemann sphere is exactly the set of points on the circline obtained by the just introduced circle stereographic projection.

lemma *stereographic-sphere-circle-set*:

shows *stereographic* ‘*sphere-circle-set H* = *circline-set (stereographic-circline H)*

$\langle proof \rangle$

Stereographic projection of circlines is bijective.

lemma *bij-stereographic-circline*:

shows *bij stereographic-circline*

$\langle proof \rangle$

Inverse stereographic projection is bijective.

lemma *bij-inv-stereographic-circline*:

shows *bij inv-stereographic-circline*

$\langle proof \rangle$

end

10.5 Chordal Metric

Riemann sphere can be made a metric space. We are going to introduce distance on Riemann sphere and to prove that it is a metric space. The distance between two points on the sphere is defined as the length of the chord that connects them. This metric can be used in formalization of elliptic geometry.

theory *Chordal-Metric*

imports *Homogeneous-Coordinates Riemann-Sphere Oriented-Circlines HOL-Analysis.Inner-Product HOL-Analysis.Euclidean-Space*
begin

10.5.1 Inner product and norm

definition *inprod-cvec :: complex-vec \Rightarrow complex-vec \Rightarrow complex where*

[*simp*]: *inprod-cvec z w* =
 (*let* (*z1, z2*) = *z*;
 (*w1, w2*) = *w*
 *in vec-cnj (z1, z2) *vv (w1, w2)*)

syntax

-inprod-cvec :: complex-vec \Rightarrow complex-vec \Rightarrow complex ($\langle\langle \cdot, \cdot \rangle\rangle$)

syntax-consts

-inprod-cvec == inprod-cvec

translations

$\langle z, w \rangle == CONST inprod-cvec z w$

lemma *real-inprod-cvec [simp]*:

shows *is-real* $\langle z, z \rangle$

$\langle proof \rangle$

lemma *inprod-cvec-ge-zero [simp]*:

shows *Re* $\langle z, z \rangle \geq 0$

$\langle proof \rangle$

lemma *inprod-cvec-bilinear1* [*simp*]:

assumes $z' = k *_{sv} z$
shows $\langle z', w \rangle = cnj k * \langle z, w \rangle$
 $\langle proof \rangle$

lemma *inprod-cvec-bilinear2* [*simp*]:

assumes $z' = k *_{sv} z$
shows $\langle w, z' \rangle = k * \langle w, z \rangle$
 $\langle proof \rangle$

lemma *inprod-cvec-g-zero* [*simp*]:

assumes $z \neq vec\text{-zero}$
shows $Re \langle z, z \rangle > 0$
 $\langle proof \rangle$

definition *norm-cvec* :: *complex-vec* \Rightarrow *real* **where**

[*simp*]: $norm\text{-}cvec z = sqrt (Re \langle z, z \rangle)$

syntax

$-norm\text{-}cvec :: complex\text{-}vec \Rightarrow complex (\langle \langle - \rangle \rangle)$

syntax-consts

$-norm\text{-}cvec == norm\text{-}cvec$

translations

$\langle z \rangle == CONST norm\text{-}cvec z$

lemma *norm-cvec-square*:

shows $\langle z \rangle^2 = Re (\langle z, z \rangle)$
 $\langle proof \rangle$

lemma *norm-cvec-gt-0*:

assumes $z \neq vec\text{-zero}$
shows $\langle z \rangle > 0$
 $\langle proof \rangle$

lemma *norm-cvec-scale*:

assumes $z' = k *_{sv} z$
shows $\langle z' \rangle^2 = Re (cnj k * k) * \langle z \rangle^2$
 $\langle proof \rangle$

lift-definition *inprod-hcoords* :: *complex-homo-coords* \Rightarrow *complex-homo-coords* \Rightarrow *complex* **is** *inprod-cvec*

$\langle proof \rangle$

lift-definition *norm-hcoords* :: *complex-homo-coords* \Rightarrow *real* **is** *norm-cvec*

$\langle proof \rangle$

10.5.2 Distance in $\mathbb{C}P^1$ - defined by Fubini-Study metric.

Formula for the chordal distance between the two points can be given directly based on the homogenous coordinates of their stereographic projections in the plane. This is called the Fubini-Study metric.

definition *dist-fs-cvec* :: *complex-vec* \Rightarrow *complex-vec* \Rightarrow *real* **where** [*simp*]:

dist-fs-cvec $z1\ z2 =$
 $(let (z1x, z1y) = z1;$
 $\quad (z2x, z2y) = z2;$
 $\quad num = (z1x*z2y - z2x*z1y) * (cnj z1x*cnj z2y - cnj z2x*cnj z1y);$
 $\quad den = (z1x*cnj z1x + z1y*cnj z1y) * (z2x*cnj z2x + z2y*cnj z2y)$
 $\quad in 2*sqrt(Re num / Re den))$

lemma *dist-fs-cvec-iff*:

assumes $z \neq vec\text{-zero}$ **and** $w \neq vec\text{-zero}$
shows $dist\text{-}fs\text{-}cvec z w = 2*sqrt(1 - (cmod \langle z, w \rangle)^2 / (\langle z \rangle^2 * \langle w \rangle^2))$
 $\langle proof \rangle$

lift-definition *dist-fs-hcoords* :: *complex-homo-coords* \Rightarrow *complex-homo-coords* \Rightarrow *real* **is** *dist-fs-cvec*

$\langle proof \rangle$

lift-definition *dist-fs* :: *complex-homo* \Rightarrow *complex-homo* \Rightarrow *real* **is** *dist-fs-hcoords*
(proof)

lemma *dist-fs-finite*:

shows *dist-fs* (*of-complex* *z1*) (*of-complex* *z2*) = $2 * \text{cmod}(z1 - z2) / (\sqrt{1 + (\text{cmod } z1)^2} * \sqrt{1 + (\text{cmod } z2)^2})$
(proof)

lemma *dist-fs-infinite1*:

shows *dist-fs* (*of-complex* *z1*) $\infty_h = 2 / \sqrt{1 + (\text{cmod } z1)^2}$
(proof)

lemma *dist-fs-infinite2*:

shows *dist-fs* ∞_h (*of-complex* *z1*) = $2 / \sqrt{1 + (\text{cmod } z1)^2}$
(proof)

lemma *dist-fs-cvec-zero*:

assumes *z* \neq *vec-zero* **and** *w* \neq *vec-zero*
 shows *dist-fs-cvec* *z w* = 0 \longleftrightarrow $(\text{cmod } \langle z, w \rangle)^2 = (\langle z \rangle^2 * \langle w \rangle^2)$
(proof)

lemma *dist-fs-zero1* [*simp*]:

shows *dist-fs* *z z* = 0
(proof)

lemma *dist-fs-zero2* [*simp*]:

assumes *dist-fs* *z1 z2* = 0
 shows *z1* = *z2*
(proof)

lemma *dist-fs-sym*:

shows *dist-fs* *z1 z2* = *dist-fs* *z2 z1*
(proof)

10.5.3 Triangle inequality for Fubini-Study metric

lemma *dist-fs-triangle-finite*:

shows $\text{cmod}(a - b) / (\sqrt{1 + (\text{cmod } a)^2} * \sqrt{1 + (\text{cmod } b)^2}) \leq \text{cmod } (a - c) / (\sqrt{1 + (\text{cmod } a)^2} * \sqrt{1 + (\text{cmod } c)^2}) + \text{cmod } (c - b) / (\sqrt{1 + (\text{cmod } b)^2} * \sqrt{1 + (\text{cmod } c)^2})$
(proof)

lemma *dist-fs-triangle-infinite1*:

shows $1 / \sqrt{1 + (\text{cmod } b)^2} \leq 1 / \sqrt{1 + (\text{cmod } c)^2} + \text{cmod } (b - c) / (\sqrt{1 + (\text{cmod } b)^2} * \sqrt{1 + (\text{cmod } c)^2})$
(proof)

lemma *dist-fs-triangle-infinite2*:

shows $1 / \sqrt{1 + (\text{cmod } a)^2} \leq \text{cmod } (a - c) / (\sqrt{1 + (\text{cmod } a)^2} * \sqrt{1 + (\text{cmod } c)^2}) + 1 / \sqrt{1 + (\text{cmod } c)^2}$
(proof)

lemma *dist-fs-triangle-infinite3*:

shows $\text{cmod}(a - b) / (\sqrt{1 + (\text{cmod } a)^2} * \sqrt{1 + (\text{cmod } b)^2}) \leq 1 / \sqrt{1 + (\text{cmod } a)^2} + 1 / \sqrt{1 + (\text{cmod } b)^2}$
(proof)

lemma *dist-fs-triangle*:

shows *dist-fs* *A B* \leq *dist-fs* *A C* + *dist-fs* *C B*
(proof)

10.5.4 $\mathbb{C}P^1$ with Fubini-Study metric is a metric space

Using the (already available) fact that \mathbb{R}^3 is a metric space (under the distance function $\lambda x y. \text{norm}(x - y)$), it was not difficult to show that the type *complex-homo* equipped with *dist-fs* is a metric space, i.e., an instantiation of the *metric-space* locale.

instantiation *complex-homo* :: *metric-space*
begin

```

definition dist-complex-homo = dist-fs
definition (uniformity-complex-homo :: (complex-homo × complex-homo) filter) = (INF e∈{0<..}. principal {(x, y).
dist-class.dist x y < e})
definition open-complex-homo (U :: complex-homo set) = (forall x ∈ U. eventually (λ(x', y). x' = x → y ∈ U) uniformity)
instance
⟨proof⟩
end

```

10.5.5 Chordal distance on the Riemann sphere

Distance of the two points is given by the length of the chord. We show that it corresponds to the Fubini-Study metric in the plane.

definition dist-riemann-sphere-r3 :: R3 ⇒ R3 ⇒ real **where** [simp]:

```

dist-riemann-sphere-r3 M1 M2 =
(let (x1, y1, z1) = M1;
 (x2, y2, z2) = M2
 in norm (x1 - x2, y1 - y2, z1 - z2))

```

lemma dist-riemann-sphere-r3-inner:

```

assumes M1 ∈ unit-sphere and M2 ∈ unit-sphere
shows (dist-riemann-sphere-r3 M1 M2)2 = 2 - 2 * inner M1 M2
⟨proof⟩

```

lift-definition dist-riemann-sphere' :: riemann-sphere ⇒ riemann-sphere ⇒ real **is** dist-riemann-sphere-r3
⟨proof⟩

lemma dist-riemann-sphere-ge-0 [simp]:
shows dist-riemann-sphere' M1 M2 ≥ 0
⟨proof⟩

Using stereographic projection we prove the connection between chordal metric on the spehere and Fubini-Study metric in the plane.

lemma dist-stereographic-finite:

```

assumes stereographic M1 = of-complex m1 and stereographic M2 = of-complex m2
shows dist-riemann-sphere' M1 M2 = 2 * cmod (m1 - m2) / (sqrt (1 + (cmod m1)2) * sqrt (1 + (cmod m2)2))
⟨proof⟩

```

lemma dist-stereographic-infinite:

```

assumes stereographic M1 = ∞h and stereographic M2 = of-complex m2
shows dist-riemann-sphere' M1 M2 = 2 / sqrt (1 + (cmod m2)2)
⟨proof⟩

```

lemma dist-rieman-sphere-zero [simp]:

```

shows dist-riemann-sphere' M M = 0
⟨proof⟩

```

lemma dist-riemann-sphere-sym:

```

shows dist-riemann-sphere' M1 M2 = dist-riemann-sphere' M2 M1
⟨proof⟩

```

Central theorem that connects the two metrics.

lemma dist-stereographic:
shows dist-riemann-sphere' M1 M2 = dist-fs (stereographic M1) (stereographic M2)
⟨proof⟩

Other direction

lemma dist-stereographic':
shows dist-fs A B = dist-riemann-sphere' (inv-stereographic A) (inv-stereographic B)
⟨proof⟩

The *riemann-sphere* equipped with *dist-riemann-sphere'* is a metric space, i.e., an instantiation of the *metric-space* locale.

```

instantiation riemann-sphere :: metric-space
begin
  definition dist-riemann-sphere = dist-riemann-sphere'
  definition (uniformity-riemann-sphere :: (riemann-sphere × riemann-sphere) filter) = (INF e∈{0<..}. principal {(x, y). dist-class.dist x y < e})
  definition open-riemann-sphere (U :: riemann-sphere set) = (forall x ∈ U. eventually (λ(x', y). x' = x → y ∈ U))
  uniformity
instance
  ⟨proof⟩
end

```

The *riemann-sphere* metric space is perfect, i.e., it does not have isolated points.

```

instantiation riemann-sphere :: perfect-space
begin
  instance ⟨proof⟩
end

```

The *complex-homo* metric space is perfect, i.e., it does not have isolated points.

```

instantiation complex-homo :: perfect-space
begin
  instance ⟨proof⟩
end

```

lemma Lim-within:

```

shows (f —> l) (at a within S) —>
  (forall e > 0. ∃ d > 0. ∀ x ∈ S. 0 < dist-class.dist x a ∧ dist-class.dist x a < d —> dist-class.dist (f x) l < e)
  ⟨proof⟩

```

lemma continuous-on-iff:

```

shows continuous-on s f —>
  (forall x ∈ s. ∀ e > 0. ∃ d > 0. ∀ x' ∈ s. dist-class.dist x' x < d —> dist-class.dist (f x') (f x) < e)
  ⟨proof⟩

```

Using the chordal metric in the extended plane, and the Euclidean metric on the sphere in \mathbb{R}^3 , the stereographic and inverse stereographic projections are proved to be continuous.

```

lemma continuous-on UNIV stereographic
⟨proof⟩

```

```

lemma continuous-on UNIV inv-stereographic
⟨proof⟩

```

10.5.6 Chordal circles

Real circlines are sets of points that are equidistant from some given point in the chordal metric. There are exactly two such points (two chordal centers). On the Riemann sphere, these two points are obtained as intersections of the sphere and a line that goes trough center of the circle, and its orthogonal to its plane.

The circline for the given chordal center and radius.

```

definition chordal-circle-cvec-cmat :: complex-vec ⇒ real ⇒ complex-mat where
  [simp]: chordal-circle-cvec-cmat a r =
    (let (a1, a2) = a
     in ((4*a2*cnj a2 - (cor r)^2*(a1*cnj a1 + a2*cnj a2)), (-4*a1*cnj a2), (-4*cnj a1*a2), (4*a1*cnj a1
     - (cor r)^2*(a1*cnj a1 + a2*cnj a2))))

```

```

lemma chordal-circle-cmat-hermitean-nonzero [simp]:
  assumes a ≠ vec-zero
  shows chordal-circle-cvec-cmat a r ∈ hermitean-nonzero
  ⟨proof⟩

```

```

lift-definition chordal-circle-hcoords-clmat :: complex-homo-coords ⇒ real ⇒ circline-mat is chordal-circle-cvec-cmat
  ⟨proof⟩

```

```

lift-definition chordal-circle :: complex-homo ⇒ real ⇒ circline is chordal-circle-hcoords-clmat
  ⟨proof⟩

```

lemma *sqrt-1-plus-square*:
shows $\sqrt{1 + a^2} \neq 0$
(proof)

lemma
assumes $dist-fs z a = r$
shows $z \in \text{circline-set}(\text{chordal-circle } a \ r)$
(proof)

lemma
assumes $z \in \text{circline-set}(\text{chordal-circle } a \ r)$ **and** $r \geq 0$
shows $dist-fs z a = r$
(proof)

Two chordal centers and radii for the given circline

definition *chordal-circles-cmat* :: $\text{complex-mat} \Rightarrow (\text{complex} \times \text{real}) \times (\text{complex} \times \text{real})$ **where**
[simp]: *chordal-circles-cmat* $H =$
 $(\text{let } (A, B, C, D) = H;$
 $\quad dsc = \sqrt{\text{Re}((D-A)^2 + 4 * (B * \text{cnj } B))};$
 $\quad a1 = (A - D + \text{cor } dsc) / (2 * C);$
 $\quad r1 = \sqrt{(\frac{4}{4} - \text{Re}((-4 * a1/B) * A)) / (1 + \text{Re}(a1 * \text{cnj } a1))};$
 $\quad a2 = (A - D - \text{cor } dsc) / (2 * C);$
 $\quad r2 = \sqrt{(\frac{4}{4} - \text{Re}((-4 * a2/B) * A)) / (1 + \text{Re}(a2 * \text{cnj } a2))}$
 $\quad \text{in } ((a1, r1), (a2, r2)))$

lift-definition *chordal-circles-clmat* :: *circline-mat* $\Rightarrow (\text{complex} \times \text{real}) \times (\text{complex} \times \text{real})$ **is** *chordal-circles-cmat*
(proof)

lift-definition *chordal-circles* :: *ocircline* $\Rightarrow (\text{complex} \times \text{real}) \times (\text{complex} \times \text{real})$ **is** *chordal-circles-clmat*
(proof)

lemma *chordal-circle-radius-positive*:
assumes *hermitean* (A, B, C, D) **and** $\text{Re}(\text{mat-det}(A, B, C, D)) \leq 0$ **and** $B \neq 0$ **and**
 $dsc = \sqrt{\text{Re}((D-A)^2 + 4 * (B * \text{cnj } B))}$ **and**
 $a1 = (A - D + \text{cor } dsc) / (2 * C)$ **and** $a2 = (A - D - \text{cor } dsc) / (2 * C)$
shows $\text{Re}(A * a1/B) \geq -1 \wedge \text{Re}(A * a2/B) \geq -1$
(proof)

lemma *chordal-circle-det-positive*:
fixes $x y :: \text{real}$
assumes $x * y < 0$
shows $x / (x - y) > 0$
(proof)

lemma *cor-sqrt-squared*: $x \geq 0 \implies (\text{cor } (\sqrt{x}))^2 = \text{cor } x$
(proof)

lemma *chordal-circle1*:
assumes *is-real* A **and** *is-real* D **and** $\text{Re}(A * D) < 0$ **and** $r = \sqrt{\text{Re}((4 * A) / (A - D))}$
shows *mk-circline* $A \ 0 \ 0 \ D = \text{chordal-circle } \infty_h r$
(proof)

lemma *chordal-circle2*:
assumes *is-real* A **and** *is-real* D **and** $\text{Re}(A * D) < 0$ **and** $r = \sqrt{\text{Re}((4 * D) / (D - A))}$
shows *mk-circline* $A \ 0 \ 0 \ D = \text{chordal-circle } 0_h r$
(proof)

lemma *chordal-circle'*:
assumes $B \neq 0$ **and** $(A, B, C, D) \in \text{hermitean-nonzero}$ **and** $\text{Re}(\text{mat-det}(A, B, C, D)) \leq 0$ **and**
 $C * a^2 + (D - A) * a - B = 0$ **and** $r = \sqrt{(\frac{4}{4} - \text{Re}((-4 * a/B) * A)) / (1 + \text{Re}(a * \text{cnj } a))}$
shows *mk-circline* $A \ B \ C \ D = \text{chordal-circle } (\text{of-complex } a) \ r$
(proof)

end

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