

Gauss-Jordan algorithm and its applications

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Abstract

In this contribution, we present a formalization of the well-known Gauss-Jordan algorithm. It states that any matrix over a field can be transformed by means of elementary row operations to a matrix in reduced row echelon form. The formalization is based on the Rank Nullity Theorem entry of the AFP and on the HOL-Multivariate-Analysis session of Isabelle, where matrices are represented as functions over finite types. We have set up properly the code generator to make this representation executable. In order to improve the performance, a refinement to immutable arrays has been carried out. We have formalized some of the applications of the Gauss-Jordan algorithm. Thanks to this development, the following facts can be computed over matrices whose elements belong to a field:

- Ranks
- Determinants
- Inverses
- Bases and dimensions of the null space, left null space, column space and row space of a matrix
- Solutions of systems of linear equations (considering any case, including systems with one solution, multiple solutions and with no solution)

Code can be exported to both SML and Haskell. In addition, we have introduced some serializations (for instance, from *bit* in Isabelle to booleans in SML and Haskell, and from *rat* in Isabelle to the corresponding one in Haskell), that speed up the performance.

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1 Reduced row echelon form

```
theory Rref
imports
  Rank-Nullity-Theorem.Mod-Type
  Rank-Nullity-Theorem.Miscellaneous
begin
```

1.1 Defining the concept of Reduced Row Echelon Form

1.1.1 Previous definitions and properties

This function returns True if each position lesser than k in a column contains a zero.

```
definition is-zero-row-upt-k :: 'rows => nat => 'a::{zero} ^ 'columns::{'mod-type} ^ 'rows
=> bool
where is-zero-row-upt-k i k A = (∀ j::'columns. (to-nat j) < k ⟶ A $ i $ j = 0)
```

```
definition is-zero-row :: 'rows => 'a::{zero} ^ 'columns::{'mod-type} ^ 'rows => bool
where is-zero-row i A = is-zero-row-upt-k i (ncols A) A
```

```
lemma is-zero-row-upt-ncols:
fixes A::'a::{zero} ^ 'columns::{'mod-type} ^ 'rows
shows is-zero-row-upt-k i (ncols A) A = (∀ j::'columns. A $ i $ j = 0) unfolding
is-zero-row-def is-zero-row-upt-k-def ncols-def by auto
```

```
corollary is-zero-row-def':
fixes A::'a::{zero} ^ 'columns::{'mod-type} ^ 'rows
shows is-zero-row i A = (∀ j::'columns. A $ i $ j = 0) using is-zero-row-upt-ncols
unfolding is-zero-row-def ncols-def .
```

```
lemma is-zero-row-eq-row-zero: is-zero-row a A = (row a A = 0)
unfolding is-zero-row-def' row-def
unfolding vec-nth-inverse
unfolding vec-eq-iff zero-index ..
```

```
lemma not-is-zero-row-upt-suc:
assumes ¬ is-zero-row-upt-k i (Suc k) A
and ∀ i. A $ i $ (from-nat k) = 0
shows ¬ is-zero-row-upt-k i k A
using assms from-nat-to-nat-id
using is-zero-row-upt-k-def less-SucE
by metis
```

```
lemma is-zero-row-upt-k-suc:
```

assumes *is-zero-row-upt-k* *i* *k* *A*
and $A \$ i \$ (\text{from-nat } k) = 0$
shows *is-zero-row-upt-k* *i* (*Suc* *k*) *A*
using *assms* **unfolding** *is-zero-row-upt-k-def* **using** *less-SucE* *to-nat-from-nat*
by *metis*

lemma *is-zero-row-utp-0*:
shows *is-zero-row-upt-k* *m* 0 *A* **unfolding** *is-zero-row-upt-k-def* **by** *fast*

lemma *is-zero-row-utp-0'*:
shows $\forall m. \text{is-zero-row-upt-k } m \ 0 \ A$ **unfolding** *is-zero-row-upt-k-def* **by** *fast*

lemma *is-zero-row-upt-k-le*:
assumes *is-zero-row-upt-k* *i* (*Suc* *k*) *A*
shows *is-zero-row-upt-k* *i* *k* *A*
using *assms* **unfolding** *is-zero-row-upt-k-def* **by** *simp*

lemma *is-zero-row-imp-is-zero-row-upt*:
assumes *is-zero-row* *i* *A*
shows *is-zero-row-upt-k* *i* *k* *A*
using *assms* **unfolding** *is-zero-row-def* *is-zero-row-upt-k-def* *ncols-def* **by** *simp*

1.1.2 Definition of reduced row echelon form up to a column

This definition returns True if a matrix is in reduced row echelon form up to the column *k* (not included), otherwise False.

definition *reduced-row-echelon-form-upt-k* :: '*a*::{*zero, one*}^{*m*}::{*mod-type*}^{*n*}::{*finite, ord, plus, one*} => *nat* => *bool*

where *reduced-row-echelon-form-upt-k* *A* *k* =
(

 $(\forall i. \text{is-zero-row-upt-k } i \ k \ A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row-upt-k } j \ k \ A)) \wedge$
 $(\forall i. \neg (\text{is-zero-row-upt-k } i \ k \ A) \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1) \wedge$
 $(\forall i. i < i+1 \wedge \neg (\text{is-zero-row-upt-k } i \ k \ A) \wedge \neg (\text{is-zero-row-upt-k } (i+1) \ k \ A)$
 $\longrightarrow ((\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i+1) \$ n \neq 0))) \wedge$
 $(\forall i. \neg (\text{is-zero-row-upt-k } i \ k \ A) \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0))$
)

lemma *rref-upt-0*: *reduced-row-echelon-form-upt-k* *A* 0
unfolding *reduced-row-echelon-form-upt-k-def* *is-zero-row-upt-k-def* **by** *auto*

lemma *rref-upt-condition1*:
assumes *r*: *reduced-row-echelon-form-upt-k* *A* *k*
shows $(\forall i. \text{is-zero-row-upt-k } i \ k \ A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row-upt-k } j \ k \ A))$
using *r* **unfolding** *reduced-row-echelon-form-upt-k-def* **by** *simp*

lemma *rref-upt-condition2*:
assumes *r*: *reduced-row-echelon-form-upt-k* *A* *k*

shows $(\forall i. \neg (is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A) \longrightarrow A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1)$

using r **unfolding** *reduced-row-echelon-form-upt-k-def* **by** *simp*

lemma *rref-upt-condition3*:

assumes r : *reduced-row-echelon-form-upt-k A k*

shows $(\forall i. i < i+1 \wedge \neg (is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A) \wedge \neg (is\text{-zero}\text{-row}\text{-upt}\text{-}k\ (i+1)\ k\ A) \longrightarrow ((LEAST\ n. A\ \$\ i\ \$\ n \neq 0) < (LEAST\ n. A\ \$\ (i+1)\ \$\ n \neq 0)))$

using r **unfolding** *reduced-row-echelon-form-upt-k-def* **by** *simp*

lemma *rref-upt-condition4*:

assumes r : *reduced-row-echelon-form-upt-k A k*

shows $(\forall i. \neg (is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A) \longrightarrow (\forall j. i \neq j \longrightarrow A\ \$\ j\ \$\ (LEAST\ n. A\ \$\ i\ \$\ n \neq 0) = 0))$

using r **unfolding** *reduced-row-echelon-form-upt-k-def* **by** *simp*

Explicit lemmas for each condition

lemma *rref-upt-condition1-explicit*:

assumes *reduced-row-echelon-form-upt-k A k*

and *is-zero-row-upt-k i k A*

and $j > i$

shows *is-zero-row-upt-k j k A*

using *assms rref-upt-condition1* **by** *blast*

lemma *rref-upt-condition2-explicit*:

assumes *rref-A: reduced-row-echelon-form-upt-k A k*

and $\neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A$

shows $A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1$

using *rref-upt-condition2 assms* **by** *blast*

lemma *rref-upt-condition3-explicit*:

assumes *reduced-row-echelon-form-upt-k A k*

and $i < i + 1$

and $\neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A$

and $\neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ (i + 1)\ k\ A$

shows $(LEAST\ n. A\ \$\ i\ \$\ n \neq 0) < (LEAST\ n. A\ \$\ (i + 1)\ \$\ n \neq 0)$

using *assms rref-upt-condition3* **by** *blast*

lemma *rref-upt-condition4-explicit*:

assumes *reduced-row-echelon-form-upt-k A k*

and $\neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A$

and $i \neq j$

shows $A\ \$\ j\ \$\ (LEAST\ n. A\ \$\ i\ \$\ n \neq 0) = 0$

using *assms rref-upt-condition4* **by** *auto*

Intro lemma and general properties

lemma *reduced-row-echelon-form-upt-k-intro*:

assumes $(\forall i. is\text{-zero}\text{-row}\text{-upt}\text{-}k\ i\ k\ A \longrightarrow \neg (\exists j. j > i \wedge \neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ j\ k\ A))$

and $(\forall i. \neg (is-zero-row-upt-k\ i\ k\ A) \longrightarrow A\ \$\ i\ \$\ (LEAST\ k.\ A\ \$\ i\ \$\ k \neq 0) = 1)$
and $(\forall i. i < i+1 \wedge \neg (is-zero-row-upt-k\ i\ k\ A) \wedge \neg (is-zero-row-upt-k\ (i+1)\ k\ A) \longrightarrow ((LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0) < (LEAST\ n.\ A\ \$\ (i+1)\ \$\ n \neq 0)))$
and $(\forall i. \neg (is-zero-row-upt-k\ i\ k\ A) \longrightarrow (\forall j. i \neq j \longrightarrow A\ \$\ j\ \$\ (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0) = 0))$
shows *reduced-row-echelon-form-upt-k* $A\ k$
unfolding *reduced-row-echelon-form-upt-k-def* **using** *assms* **by** *fast*

lemma *rref-suc-imp-rref*:

fixes $A::'a::\{semiring-1\} \wedge n::\{mod-type\} \wedge m::\{mod-type\}$
assumes r : *reduced-row-echelon-form-upt-k* $A\ (Suc\ k)$
and k -le-card: $Suc\ k < ncols\ A$
shows *reduced-row-echelon-form-upt-k* $A\ k$
proof (rule *reduced-row-echelon-form-upt-k-intro*)
show $\forall i. \neg is-zero-row-upt-k\ i\ k\ A \longrightarrow A\ \$\ i\ \$\ (LEAST\ k.\ A\ \$\ i\ \$\ k \neq 0) = 1$
using *rref-upt-condition2*[*OF* r] *less-SucI* **unfolding** *is-zero-row-upt-k-def* **by** *blast*
show $\forall i. i < i + 1 \wedge \neg is-zero-row-upt-k\ i\ k\ A \wedge \neg is-zero-row-upt-k\ (i + 1)\ k\ A \longrightarrow (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0) < (LEAST\ n.\ A\ \$\ (i + 1)\ \$\ n \neq 0)$
using *rref-upt-condition3*[*OF* r] *less-SucI* **unfolding** *is-zero-row-upt-k-def* **by** *blast*
show $\forall i. \neg is-zero-row-upt-k\ i\ k\ A \longrightarrow (\forall j. i \neq j \longrightarrow A\ \$\ j\ \$\ (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0) = 0)$
using *rref-upt-condition4*[*OF* r] *less-SucI* **unfolding** *is-zero-row-upt-k-def* **by** *blast*
show $\forall i. is-zero-row-upt-k\ i\ k\ A \longrightarrow \neg (\exists j > i. \neg is-zero-row-upt-k\ j\ k\ A)$
proof (*clarify*, rule *ccontr*)
fix $i\ j$
assume $zero-i$: *is-zero-row-upt-k* $i\ k\ A$
and i -less- j : $i < j$
and $not-zero-j$: $\neg is-zero-row-upt-k\ j\ k\ A$
have $not-zero-j$ -suc: $\neg is-zero-row-upt-k\ j\ (Suc\ k)\ A$
using $not-zero-j$ **unfolding** *is-zero-row-upt-k-def* **by** *fastforce*
hence $not-zero-i$ -suc: $\neg is-zero-row-upt-k\ i\ (Suc\ k)\ A$
using *rref-upt-condition1*[*OF* r] i -less- j **by** *fast*
have $not-zero-i$ -plus-suc: $\neg is-zero-row-upt-k\ (i+1)\ (Suc\ k)\ A$
proof (*cases* $j=i+1$)
case *True* **thus** *?thesis* **using** $not-zero-j$ -suc **by** *simp*
next
case *False*
have $i+1 < j$ **by** (rule *Suc-less*[*OF* i -less- j *False*[*symmetric*]])
thus *?thesis* **using** *rref-upt-condition1*[*OF* r] $not-zero-j$ -suc **by** *blast*
qed
from *this* **obtain** n **where** a : $A\ \$\ (i+1)\ \$\ n \neq 0$ **and** n -less-suc: $to-nat\ n < Suc\ k$
unfolding *is-zero-row-upt-k-def* **by** *blast*
have $(LEAST\ n.\ A\ \$\ (i+1)\ \$\ n \neq 0) \leq n$ **by** (rule *Least-le*, *simp* *add*: a)
also **have** $\dots \leq from-nat\ k$ **by** (*metis* *Suc-lessD* *from-nat-mono'* *from-nat-to-nat-id*)

k-le-card less-Suc-eq-le n-less-suc ncols-def
finally have *least-le*: $(LEAST\ n.\ A\ \$\ (i + 1)\ \$\ n \neq 0) \leq from\ nat\ k$.
have *least-eq-k*: $(LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0) = from\ nat\ k$
proof (*rule Least-equality*)
show $A\ \$\ i\ \$\ from\ nat\ k \neq 0$ **using** *not-zero-i-suc zero-i unfolding*
is-zero-row-upt-k-def **by** (*metis from-nat-to-nat-id less-SucE*)
show $\bigwedge y.\ A\ \$\ i\ \$\ y \neq 0 \implies from\ nat\ k \leq y$ **by** (*metis is-zero-row-upt-k-def*
not-le-imp-less to-nat-le zero-i)
qed
have *i-less*: $i < i + 1$
proof (*rule Suc-le', rule ccontr*)
assume $\neg i + 1 \neq 0$ **hence** $i + 1 = 0$ **by** *simp*
hence $i = -1$ **using** *diff-0 diff-add-cancel diff-minus-eq-add* **by** *metis*
hence $j \leq i$ **using** *Greatest-is-minus-1* **by** *blast*
thus *False* **using** *i-less-j* **by** *fastforce*
qed
have $from\ nat\ k < (LEAST\ n.\ A\ \$\ (i + 1)\ \$\ n \neq 0)$
using *rref-upt-condition3[OF r] i-less not-zero-i-suc not-zero-i-plus-suc least-eq-k*
by *fastforce*
thus *False* **using** *least-le* **by** *simp*
qed
qed

lemma *reduced-row-echelon-if-all-zero*:
assumes *all-zero*: $\forall n.\ is\ zero\ row\ upt\ k\ n\ k\ A$
shows *reduced-row-echelon-form-upt-k A k*
using *assms unfolding reduced-row-echelon-form-upt-k-def is-zero-row-upt-k-def*
by *auto*

1.1.3 The definition of reduced row echelon form

Definition of reduced row echelon form, based on *reduced-row-echelon-form-upt-k-def*

definition *reduced-row-echelon-form* :: $'a::\{zero, one\}^n::\{mod\ type\}^m::\{finite, ord, plus, one\} \implies bool$
where *reduced-row-echelon-form A* = *reduced-row-echelon-form-upt-k A (ncols A)*

Equivalence between our definition of reduced row echelon form and the one presented in Steven Roman's book: Advanced Linear Algebra.

lemma *reduced-row-echelon-form-def'*:
reduced-row-echelon-form A =
 $($
 $(\forall i.\ is\ zero\ row\ i\ A \longrightarrow \neg (\exists j.\ j > i \wedge \neg is\ zero\ row\ j\ A)) \wedge$
 $(\forall i.\ \neg (is\ zero\ row\ i\ A) \longrightarrow A\ \$\ i\ \$\ (LEAST\ k.\ A\ \$\ i\ \$\ k \neq 0) = 1) \wedge$
 $(\forall i.\ i < i + 1 \wedge \neg (is\ zero\ row\ i\ A) \wedge \neg (is\ zero\ row\ (i + 1)\ A) \longrightarrow ((LEAST\ k.$
 $A\ \$\ i\ \$\ k \neq 0) < (LEAST\ k.\ A\ \$\ (i + 1)\ \$\ k \neq 0))) \wedge$
 $(\forall i.\ \neg (is\ zero\ row\ i\ A) \longrightarrow (\forall j.\ i \neq j \longrightarrow A\ \$\ j\ \$\ (LEAST\ k.\ A\ \$\ i\ \$\ k \neq 0)$
 $= 0))$
 $)$

) **unfolding** *reduced-row-echelon-form-def reduced-row-echelon-form-upt-k-def is-zero-row-def*
 ..

1.2 Properties of the reduced row echelon form of a matrix

lemma *rref-condition1*:

assumes *r*: *reduced-row-echelon-form A*
shows $(\forall i. \text{is-zero-row } i \ A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row } j \ A))$ **using** *r* **unfolding** *reduced-row-echelon-form-def'* **by** *simp*

lemma *rref-condition2*:

assumes *r*: *reduced-row-echelon-form A*
shows $(\forall i. \neg (\text{is-zero-row } i \ A) \longrightarrow A \ \$ \ i \ \$ \ (\text{LEAST } k. A \ \$ \ i \ \$ \ k \neq 0) = 1)$
using *r* **unfolding** *reduced-row-echelon-form-def'* **by** *simp*

lemma *rref-condition3*:

assumes *r*: *reduced-row-echelon-form A*
shows $(\forall i. i < i+1 \wedge \neg (\text{is-zero-row } i \ A) \wedge \neg (\text{is-zero-row } (i+1) \ A) \longrightarrow ((\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) < (\text{LEAST } n. A \ \$ \ (i+1) \ \$ \ n \neq 0)))$
using *r* **unfolding** *reduced-row-echelon-form-def'* **by** *simp*

lemma *rref-condition4*:

assumes *r*: *reduced-row-echelon-form A*
shows $(\forall i. \neg (\text{is-zero-row } i \ A) \longrightarrow (\forall j. i \neq j \longrightarrow A \ \$ \ j \ \$ \ (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) = 0))$
using *r* **unfolding** *reduced-row-echelon-form-def'* **by** *simp*

Explicit lemmas for each condition

lemma *rref-condition1-explicit*:

assumes *rref-A*: *reduced-row-echelon-form A*
and *is-zero-row i A*
shows $\forall j > i. \text{is-zero-row } j \ A$
using *rref-condition1* *assms* **by** *blast*

lemma *rref-condition2-explicit*:

assumes *rref-A*: *reduced-row-echelon-form A*
and $\neg \text{is-zero-row } i \ A$
shows $A \ \$ \ i \ \$ \ (\text{LEAST } k. A \ \$ \ i \ \$ \ k \neq 0) = 1$
using *rref-condition2* *assms* **by** *blast*

lemma *rref-condition3-explicit*:

assumes *rref-A*: *reduced-row-echelon-form A*
and *i-le: i < i + 1*
and $\neg \text{is-zero-row } i \ A$ **and** $\neg \text{is-zero-row } (i + 1) \ A$
shows $(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) < (\text{LEAST } n. A \ \$ \ (i + 1) \ \$ \ n \neq 0)$
using *rref-condition3* *assms* **by** *blast*

lemma *rref-condition4-explicit*:

assumes *rref-A*: *reduced-row-echelon-form A*

```

and  $\neg$  is-zero-row i A
and i  $\neq$  j
shows  $A \ \$ \ j \ \$ \ (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) = 0$ 
using rref-condition4 assms by blast

```

Other properties and equivalences

```

lemma rref-condition3-equiv1:
fixes A::'a::{one, zero} ^'cols::{mod-type} ^'rows::{mod-type}
assumes rref: reduced-row-echelon-form A
and i-less-j: i < j
and j-less-nrows: j < nrows A
and not-zero-i:  $\neg$  is-zero-row (from-nat i) A
and not-zero-j:  $\neg$  is-zero-row (from-nat j) A
shows  $(LEAST \ n. \ A \ \$ \ (from-nat \ i) \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ (from-nat \ j) \ \$ \ n \neq 0)$ 
using i-less-j not-zero-j j-less-nrows
proof (induct j)
case 0
show ?case using 0.prems(1) by simp
next
fix j
assume hyp:  $i < j \implies \neg \text{is-zero-row } (from-nat \ j) \ A \implies j < nrows \ A \implies (LEAST \ n. \ A \ \$ \ from-nat \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ from-nat \ j \ \$ \ n \neq 0)$ 
and i-less-suc-j: i < Suc j
and not-zero-suc-j:  $\neg$  is-zero-row (from-nat (Suc j)) A
and Suc-j-less-nrows: Suc j < nrows A
have j-less: (from-nat j::'rows) < from-nat (j+1) by (rule from-nat-mono, auto simp add: Suc-j-less-nrows[unfolded nrows-def])
hence not-zero-j:  $\neg$  is-zero-row (from-nat j) A using rref-condition1[OF rref] not-zero-suc-j unfolding Suc-eq-plus1 by blast
show  $(LEAST \ n. \ A \ \$ \ from-nat \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ from-nat \ (Suc \ j) \ \$ \ n \neq 0)$ 
proof (cases  $i=j$ )
case True
show ?thesis
proof (unfold True Suc-eq-plus1 from-nat-suc, rule rref-condition3-explicit)
show reduced-row-echelon-form A using rref .
show (from-nat j::'rows) < from-nat j + 1 using j-less unfolding from-nat-suc .
show  $\neg$  is-zero-row (from-nat j) A using not-zero-j .
show  $\neg$  is-zero-row (from-nat j + 1) A using not-zero-suc-j unfolding Suc-eq-plus1 from-nat-suc .
qed
next
case False
have  $(LEAST \ n. \ A \ \$ \ from-nat \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ from-nat \ j \ \$ \ n \neq 0)$ 
proof (rule hyp)
show  $i < j$  using False i-less-suc-j by simp
show  $\neg$  is-zero-row (from-nat j) A using not-zero-j .

```

show $j < \text{nrows } A$ **using** *Suc-j-less-nrows* **by** *simp*
qed
also have $\dots < (\text{LEAST } n. A \$ \text{from-nat } (j+1) \$ n \neq 0)$
proof (*unfold from-nat-suc, rule rref-condition3-explicit*)
show *reduced-row-echelon-form* A **using** *rref* .
show ($\text{from-nat } j :: \text{'rows}$) $< \text{from-nat } j + 1$ **using** *j-less unfolding from-nat-suc*
.

show $\neg \text{is-zero-row } (\text{from-nat } j) A$ **using** *not-zero-j* .
show $\neg \text{is-zero-row } (\text{from-nat } j + 1) A$ **using** *not-zero-suc-j unfolding*
Suc-eq-plus1 from-nat-suc .
qed
finally show $(\text{LEAST } n. A \$ \text{from-nat } i \$ n \neq 0) < (\text{LEAST } n. A \$ \text{from-nat}$
 $(\text{Suc } j) \$ n \neq 0)$ **unfolding** *Suc-eq-plus1* .
qed
qed

corollary *rref-condition3-equiv*:
fixes $A :: 'a :: \{\text{one, zero}\} \sim \text{cols} :: \{\text{mod-type}\} \sim \text{rows} :: \{\text{mod-type}\}$
assumes *rref: reduced-row-echelon-form* A
and *i-less-j: $i < j$*
and $i: \neg \text{is-zero-row } i A$
and $j: \neg \text{is-zero-row } j A$
shows $(\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ j \$ n \neq 0)$
proof (*rule rref-condition3-equiv1 [of A to-nat i to-nat j, unfolded from-nat-to-nat-id]*)
show *reduced-row-echelon-form* A **using** *rref* .
show $\text{to-nat } i < \text{to-nat } j$ **by** (*rule to-nat-mono [OF i-less-j]*)
show $\text{to-nat } j < \text{nrows } A$ **using** *to-nat-less-card unfolding nrows-def* .
show $\neg \text{is-zero-row } i A$ **using** i .
show $\neg \text{is-zero-row } j A$ **using** j .
qed

lemma *rref-implies-rref-upt*:
fixes $A :: 'a :: \{\text{one, zero}\} \sim \text{cols} :: \{\text{mod-type}\} \sim \text{rows} :: \{\text{mod-type}\}$
assumes *rref: reduced-row-echelon-form* A
shows *reduced-row-echelon-form-upt-k* $A k$
proof (*rule reduced-row-echelon-form-upt-k-intro*)
show $\forall i. \neg \text{is-zero-row-upt-k } i k A \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1$
using *rref-condition2 [OF rref] is-zero-row-imp-is-zero-row-upt* **by** *blast*
show $\forall i. i < i + 1 \wedge \neg \text{is-zero-row-upt-k } i k A \wedge \neg \text{is-zero-row-upt-k } (i + 1) k$
 $A \longrightarrow (\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i + 1) \$ n \neq 0)$
using *rref-condition3 [OF rref] is-zero-row-imp-is-zero-row-upt* **by** *blast*
show $\forall i. \neg \text{is-zero-row-upt-k } i k A \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i$
 $\$ n \neq 0) = 0)$
using *rref-condition4 [OF rref] is-zero-row-imp-is-zero-row-upt* **by** *blast*
show $\forall i. \text{is-zero-row-upt-k } i k A \longrightarrow \neg (\exists j > i. \neg \text{is-zero-row-upt-k } j k A)$
proof (*auto, rule ccontr*)
fix $i j$ **assume** *zero-i-k: is-zero-row-upt-k* $i k A$ **and** *i-less-j: $i < j$*
and *not-zero-j-k: $\neg \text{is-zero-row-upt-k}$* $j k A$

have *not-zero-j*: \neg *is-zero-row j A* **using** *is-zero-row-imp-is-zero-row-upt not-zero-j-k*
by *blast*
hence *not-zero-i*: \neg *is-zero-row i A* **using** *rref-condition1[OF rref] i-less-j* **by** *blast*
have *Least-less*: $(LEAST n. A \$ i \$ n \neq 0) < (LEAST n. A \$ j \$ n \neq 0)$ **by** *(rule rref-condition3-equiv[OF rref i-less-j not-zero-i not-zero-j])*
moreover have $(LEAST n. A \$ j \$ n \neq 0) < (LEAST n. A \$ i \$ n \neq 0)$
proof *(rule LeastI2-ex)*
show $\exists a. A \$ i \$ a \neq 0$ **using** *not-zero-i unfolding is-zero-row-def is-zero-row-upt-k-def*
by *fast*
fix *x* **assume** *Aix-not-0*: $A \$ i \$ x \neq 0$
have *k-less-x*: $k \leq to\text{-}nat\ x$ **using** *zero-i-k Aix-not-0 unfolding is-zero-row-upt-k-def*
by *force*
hence *k-less-ncols*: $k < ncols\ A$ **unfolding** *ncols-def* **using** *to-nat-less-card[of x]* **by** *simp*
obtain *s* **where** *Ajs-not-zero*: $A \$ j \$ s \neq 0$ **and** *s-less-k*: $to\text{-}nat\ s < k$ **using**
not-zero-j-k unfolding is-zero-row-upt-k-def **by** *blast*
have $(LEAST n. A \$ j \$ n \neq 0) \leq s$ **using** *Ajs-not-zero Least-le* **by** *fast*
also have $\dots = from\text{-}nat\ (to\text{-}nat\ s)$ **unfolding** *from-nat-to-nat-id ..*
also have $\dots < from\text{-}nat\ k$ **by** *(rule from-nat-mono[OF s-less-k k-less-ncols[unfolded ncols-def]])*
also have $\dots \leq x$ **using** *k-less-x leD not-le-imp-less to-nat-le* **by** *fast*
finally show $(LEAST n. A \$ j \$ n \neq 0) < x$.
qed
ultimately show *False* **by** *fastforce*
qed
qed

lemma *rref-first-position-zero-imp-column-0*:
fixes *A*:: $'a::\{one,zero\}^\wedge cols::\{mod\text{-}type\}^\wedge rows::\{mod\text{-}type\}$
assumes *rref*: *reduced-row-echelon-form A*
and *A-00*: $A \$ 0 \$ 0 = 0$
shows *column 0 A = 0*
proof *(unfold column-def, vector, clarify)*
fix *i*
have *is-zero-row-upt-k 0 1 A* **unfolding** *is-zero-row-upt-k-def* **using** *A-00* **by**
(metis One-nat-def less-Suc0 to-nat-eq-0)
hence *is-zero-row-upt-k i 1 A* **using** *rref-upt-condition1[OF rref-implies-rref-upt[OF rref]]*
using *least-mod-type less-le* **by** *metis*
thus $A \$ i \$ 0 = 0$ **unfolding** *is-zero-row-upt-k-def* **using** *to-nat-eq-0* **by** *blast*
qed

lemma *rref-first-element*:
fixes *A*:: $'a::\{one,zero\}^\wedge cols::\{mod\text{-}type\}^\wedge rows::\{mod\text{-}type\}$
assumes *rref*: *reduced-row-echelon-form A*
and *column-not-0*: *column 0 A \neq 0*
shows $A \$ 0 \$ 0 = 1$
proof *(rule ccontr)*

```

have A-00-not-0:  $A \ \$ \ 0 \ \$ \ 0 \neq 0$ 
  proof (rule ccontr, simp)
    assume A-00:  $A \ \$ \ 0 \ \$ \ 0 = 0$ 
    from this obtain i where Ai0:  $A \ \$ \ i \ \$ \ 0 \neq 0$  and i:  $i > 0$  using column-not-0
  unfolding column-def by (metis column-def rref rref-first-position-zero-imp-column-0)
    have is-zero-row-upt-k 0 1 A unfolding is-zero-row-upt-k-def using A-00 by
  (metis One-nat-def less-Suc0 to-nat-eq-0)
    moreover have  $\neg$  is-zero-row-upt-k i 1 A using Ai0 by (metis is-zero-row-upt-k-def
  to-nat-0 zero-less-one)
    ultimately have  $\neg$  reduced-row-echelon-form A by (metis A-00 column-not-0
  rref-first-position-zero-imp-column-0)
    thus False using rref by contradiction
  qed
assume A-00-not-1:  $A \ \$ \ 0 \ \$ \ 0 \neq 1$ 
have Least-eq-0: (LEAST n.  $A \ \$ \ 0 \ \$ \ n \neq 0$ ) = 0
  proof (rule Least-equality)
    show  $A \ \$ \ 0 \ \$ \ 0 \neq 0$  by (rule A-00-not-0)
    show  $\bigwedge y. A \ \$ \ 0 \ \$ \ y \neq 0 \implies 0 \leq y$  using least-mod-type .
  qed
moreover have  $\neg$  is-zero-row 0 A unfolding is-zero-row-def is-zero-row-upt-k-def
  ncols-def using A-00-not-0 by auto
ultimately have  $A \ \$ \ 0 \ \$ \ (\text{LEAST } n. A \ \$ \ 0 \ \$ \ n \neq 0) = 1$  using rref-condition2[OF
  rref] by fast
thus False unfolding Least-eq-0 using A-00-not-1 by contradiction
qed

```

end

2 Code set

```

theory Code-Set
imports
  HOL-Library.Code-Cardinality
begin

```

The following setup could help to get code generation for List.coset, but it neither works correctly it complains that code equations for remove are missed, even when List.coset should be rewritten to an enum:

```

declare minus-coset-filter [code del]
declare remove-code(2) [code del]
declare insert-code(2) [code del]
declare inter-coset-fold [code del]
declare compl-coset[code del]
declare Code-Cardinality.card'-code(2)[code del]

```

```

code-datatype set

```

The following code equation could be useful to avoid the problem of code generation for List.coset []:

lemma [code]: $List.coset (l::'a::enum\ list) = set (enum-class.enum) - set\ l$
by (metis Compl-eq-Diff-UNIV coset-def enum-UNIV)

Now the following examples work:

```

value UNIV::bool set
value List.coset ([]::bool list)
value UNIV::Enum.finite-2 set
value List.coset ([]::Enum.finite-2 list)
value List.coset ([]::Enum.finite-5 list)

```

end

3 Code generation for vectors and matrices

```

theory Code-Matrix
imports
  Rank-Nullity-Theorem.Miscellaneous
  Code-Set
begin

```

In this file the code generator is set up properly to allow the execution of matrices represented as functions over finite types.

lemmas *vec.vec-nth-inverse*[code *abstype*]

```

lemma [code abstract]:  $vec-nth\ 0 = (\%x. 0)$  by (metis zero-index)
lemma [code abstract]:  $vec-nth\ 1 = (\%x. 1)$  by (metis one-index)
lemma [code abstract]:  $vec-nth\ (a + b) = (\%i. a\$i + b\$i)$  by (metis vector-add-component)
lemma [code abstract]:  $vec-nth\ (a - b) = (\%i. a\$i - b\$i)$  by (metis vector-minus-component)
lemma [code abstract]:  $vec-nth\ (vec\ n) = (\lambda i. n)$  unfolding vec-def by fastforce
lemma [code abstract]:  $vec-nth\ (a * b) = (\%i. a\$i * b\$i)$  unfolding vector-mult-component
by auto
lemma [code abstract]:  $vec-nth\ (c * s\ x) = (\lambda i. c * (x\$i))$  unfolding vector-scalar-mult-def
by auto
lemma [code abstract]:  $vec-nth\ (a - b) = (\%i. a\$i - b\$i)$  by (metis vector-minus-component)

```

definition *mat-mult-row*

where $mat-mult-row\ m\ m'\ f = vec-lambda\ (\%c. sum\ (\%k. ((m\$f)\$k) * ((m'\$k)\$c)))$
(*UNIV* :: 'n::finite set)

```

lemma mat-mult-row-code [code abstract]:
   $vec-nth\ (mat-mult-row\ m\ m'\ f) = (\%c. sum\ (\%k. ((m\$f)\$k) * ((m'\$k)\$c)))$  (UNIV
  :: 'n::finite set)
by (simp add: mat-mult-row-def fun-eq-iff)

```

```

lemma mat-mult [code abstract]:  $vec-nth\ (m ** m') = mat-mult-row\ m\ m'$ 
unfolding matrix-matrix-mult-def mat-mult-row-def[abs-def]
using vec-lambda-beta by auto

```


lemma *matrix-vector-mult-code* [code abstract]:

$vec\text{-}nth (A *v x) = (\%i. (\sum j \in UNIV. A \$ i \$ j * x \$ j))$ **unfolding** *matrix-vector-mult-def* **by** *fastforce*

lemma *vector-matrix-mult-code* [code abstract]:

$vec\text{-}nth (x v* A) = (\%j. (\sum i \in UNIV. x \$ i * A \$ i \$ j))$ **unfolding** *vector-matrix-mult-def* **by** *fastforce*

definition *mat-row*

where *mat-row* $k i = vec\text{-}lambda (\%j. \text{if } i = j \text{ then } k \text{ else } 0)$

lemma *mat-row-code* [code abstract]:

$vec\text{-}nth (mat\text{-}row k i) = (\%j. \text{if } i = j \text{ then } k \text{ else } 0)$ **unfolding** *mat-row-def* **by** *auto*

lemma [code abstract]: $vec\text{-}nth (mat k) = mat\text{-}row k$

unfolding *mat-def* **unfolding** *mat-row-def*[*abs-def*] **by** *auto*

definition *transpose-row*

where *transpose-row* $A i = vec\text{-}lambda (\%j. A \$ j \$ i)$

lemma *transpose-row-code* [code abstract]:

$vec\text{-}nth (transpose\text{-}row A i) = (\%j. A \$ j \$ i)$ **by** (*metis* *transpose-row-def* *vec-lambda-beta*)

lemma *transpose-code*[code abstract]:

$vec\text{-}nth (transpose A) = transpose\text{-}row A$
by (*auto simp: transpose-def transpose-row-def*)

lemma [code abstract]: $vec\text{-}nth (row i A) = ((\$) (A \$ i))$ **unfolding** *row-def* **by** *fastforce*

lemma [code abstract]: $vec\text{-}nth (column j A) = (\%i. A \$ i \$ j)$ **unfolding** *column-def* **by** *fastforce*

definition *rowvector-row* $v i = vec\text{-}lambda (\%j. (v\$j))$

lemma *rowvector-row-code* [code abstract]:

$vec\text{-}nth (rowvector\text{-}row v i) = (\%j. (v\$j))$ **unfolding** *rowvector-row-def* **by** *auto*

lemma [code abstract]: $vec\text{-}nth (rowvector v) = rowvector\text{-}row v$

unfolding *rowvector-def* **unfolding** *rowvector-row-def*[*abs-def*] **by** *auto*

definition *columnvector-row* $v i = vec\text{-}lambda (\%j. (v\$i))$

lemma *columnvector-row-code* [code abstract]:

$vec\text{-}nth (columnvector\text{-}row v i) = (\%j. (v\$i))$ **unfolding** *columnvector-row-def* **by** *auto*

lemma [code abstract]: $vec\text{-}nth (columnvector v) = columnvector\text{-}row v$

unfolding *columnvector-def* **unfolding** *columnvector-row-def[abs-def]* **by** *auto*
end

4 Elementary Operations over matrices

theory *Elementary-Operations*
imports
Rank-Nullity-Theorem.Fundamental-Subspaces
Code-Matrix
begin

4.1 Some previous results:

lemma *mat-1-fun*: $\text{mat } 1 \ \$ \ a \ \$ \ b = (\lambda i \ j. \text{if } i=j \text{ then } 1 \text{ else } 0) \ a \ b$ **unfolding**
mat-def **by** *auto*

lemma *mat1-sum-eq*:

shows $(\sum_{k \in UNIV} \text{mat } (1::'a::\{\text{semiring-1}\}) \ \$ \ s \ \$ \ k * \text{mat } 1 \ \$ \ k \ \$ \ t) = \text{mat } 1 \ \$ \ s \ \$ \ t$

proof (*unfold mat-def, auto*)

let $?f = \lambda k. (\text{if } t = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = t \text{ then } 1::'a \text{ else } (0::'a))$

have *univ-eq*: $UNIV = (UNIV - \{t\}) \cup \{t\}$ **by** *fast*

have $\text{sum } ?f \ UNIV = \text{sum } ?f ((UNIV - \{t\}) \cup \{t\})$ **using** *univ-eq* **by** *simp*

also have $\dots = \text{sum } ?f (UNIV - \{t\}) + \text{sum } ?f \{t\}$ **by** (*rule sum.union-disjoint, auto*)

also have $\dots = 0 + \text{sum } ?f \{t\}$ **by** *auto*

also have $\dots = \text{sum } ?f \{t\}$ **by** *simp*

also have $\dots = 1$ **by** *simp*

finally show $\text{sum } ?f \ UNIV = 1$.

next

assume *s-not-t*: $s \neq t$

let $?g = \lambda k. (\text{if } s = k \text{ then } 1::'a \text{ else } 0) * (\text{if } k = t \text{ then } 1 \text{ else } 0)$

have $\text{sum } ?g \ UNIV = \text{sum } (\lambda k. 0::'a) (UNIV::'b \ \text{set})$ **by** (*rule sum.cong, auto simp add: s-not-t*)

also have $\dots = 0$ **by** *simp*

finally show $\text{sum } ?g \ UNIV = 0$.

qed

lemma *invertible-mat-n*:

fixes $n::'a::\{\text{field}\}$

assumes $n: n \neq 0$

shows *invertible* $((\text{mat } n)::'a^{\wedge n} \wedge n)$

proof (*unfold invertible-def, rule exI[of - mat (inverse n)], rule conjI*)

show $\text{mat } n ** \text{mat } (\text{inverse } n) = (\text{mat } 1::'a^{\wedge n} \wedge n)$

proof (*unfold matrix-matrix-mult-def mat-def, vector, auto*)

fix $ia::'n$

let $?f = (\lambda k. (\text{if } ia = k \text{ then } n \text{ else } 0) * (\text{if } k = ia \text{ then } \text{inverse } n \text{ else } 0))$

```

have UNIV-rw: (UNIV::n set) = insert ia (UNIV-{ia}) by auto
have ( $\sum_{k \in (UNIV::n set)}. (if\ ia = k\ then\ n\ else\ 0) * (if\ k = ia\ then\ inverse\ n\ else\ 0)$ ) =
  ( $\sum_{k \in insert\ ia\ (UNIV-\{ia\})}. (if\ ia = k\ then\ n\ else\ 0) * (if\ k = ia\ then\ inverse\ n\ else\ 0)$ ) using UNIV-rw by simp
also have ... = ?f ia + sum ?f (UNIV-{ia})
proof (rule sum.insert)
  show finite (UNIV - {ia}) using finite-UNIV by fastforce
  show ia  $\notin$  UNIV - {ia} by fast
qed
also have ... = 1 using right-inverse[OF n] by simp
finally show ( $\sum_{k \in (UNIV::n set)}. (if\ ia = k\ then\ n\ else\ 0) * (if\ k = ia\ then\ inverse\ n\ else\ 0)$ ) = (1::a) .
fix i::n
assume i-not-ia: i  $\neq$  ia
show ( $\sum_{k \in (UNIV::n set)}. (if\ i = k\ then\ n\ else\ 0) * (if\ k = ia\ then\ inverse\ n\ else\ 0)$ ) = 0 by (rule sum.neutral, simp add: i-not-ia)
qed
next
show mat (inverse n) ** mat n = ((mat 1)::ann)
proof (unfold matrix-matrix-mult-def mat-def, vector, auto)
  fix ia::n
  let ?f = ( $\lambda k. (if\ ia = k\ then\ inverse\ n\ else\ 0) * (if\ k = ia\ then\ n\ else\ 0)$ )
  have UNIV-rw: (UNIV::n set) = insert ia (UNIV-{ia}) by auto
  have ( $\sum_{k \in (UNIV::n set)}. (if\ ia = k\ then\ inverse\ n\ else\ 0) * (if\ k = ia\ then\ n\ else\ 0)$ ) =
    ( $\sum_{k \in insert\ ia\ (UNIV-\{ia\})}. (if\ ia = k\ then\ inverse\ n\ else\ 0) * (if\ k = ia\ then\ n\ else\ 0)$ ) using UNIV-rw by simp
  also have ... = ?f ia + sum ?f (UNIV-{ia})
  proof (rule sum.insert)
    show finite (UNIV - {ia}) using finite-UNIV by fastforce
    show ia  $\notin$  UNIV - {ia} by fast
  qed
  also have ... = 1 using left-inverse[OF n] by simp
  finally show ( $\sum_{k \in (UNIV::n set)}. (if\ ia = k\ then\ inverse\ n\ else\ 0) * (if\ k = ia\ then\ n\ else\ 0)$ ) = (1::a) .
  fix i::n
  assume i-not-ia: i  $\neq$  ia
  show ( $\sum_{k \in (UNIV::n set)}. (if\ i = k\ then\ inverse\ n\ else\ 0) * (if\ k = ia\ then\ n\ else\ 0)$ ) = 0 by (rule sum.neutral, simp add: i-not-ia)
  qed
qed

```

corollary *invertible-mat-1*:
shows invertible (mat (1::*a*::*{field}*)) **by** (metis invertible-mat-n zero-neq-one)

4.2 Definitions of elementary row and column operations

Definitions of elementary row operations

definition *interchange-rows* :: 'a ^n ^m => 'm => 'm => 'a ^n ^m
where *interchange-rows* A a b = (χ i j. if i=a then A \$ b \$ j else if i=b then A \$ a \$ j else A \$ i \$ j)

definition *mult-row* :: ('a::times) ^n ^m => 'm => 'a => 'a ^n ^m
where *mult-row* A a q = (χ i j. if i=a then q*(A \$ a \$ j) else A \$ i \$ j)

definition *row-add* :: ('a::{plus, times}) ^n ^m => 'm => 'm => 'a => 'a ^n ^m
where *row-add* A a b q = (χ i j. if i=a then (A \$ a \$ j) + q*(A \$ b \$ j) else A \$ i \$ j)

Definitions of elementary column operations

definition *interchange-columns* :: 'a ^n ^m => 'n => 'n => 'a ^n ^m
where *interchange-columns* A n m = (χ i j. if j=n then A \$ i \$ m else if j=m then A \$ i \$ n else A \$ i \$ j)

definition *mult-column* :: ('a::times) ^n ^m => 'n => 'a => 'a ^n ^m
where *mult-column* A n q = (χ i j. if j=n then (A \$ i \$ j)*q else A \$ i \$ j)

definition *column-add* :: ('a::{plus, times}) ^n ^m => 'n => 'n => 'a => 'a ^n ^m
where *column-add* A n m q = (χ i j. if j=n then ((A \$ i \$ n) + (A \$ i \$ m)*q) else A \$ i \$ j)

4.3 Properties about elementary row operations

4.3.1 Properties about interchanging rows

Properties about *interchange-rows*

lemma *interchange-same-rows*: *interchange-rows* A a a = A
unfolding *interchange-rows-def* **by** *vector*

lemma *interchange-rows-i[simp]*: *interchange-rows* A i j \$ i = A \$ j
unfolding *interchange-rows-def* **by** *vector*

lemma *interchange-rows-j[simp]*: *interchange-rows* A i j \$ j = A \$ i
unfolding *interchange-rows-def* **by** *vector*

lemma *interchange-rows-preserves*:
assumes $i \neq a$ **and** $j \neq a$
shows *interchange-rows* A i j \$ a = A \$ a
using *assms* **unfolding** *interchange-rows-def* **by** *vector*

lemma *interchange-rows-mat-1*:
shows *interchange-rows* (mat 1) a b ** A = *interchange-rows* A a b
proof (*unfold matrix-matrix-mult-def interchange-rows-def, vector, auto*)
fix ia
let ?f=(λk . mat (1::'a) \$ a \$ k * A \$ k \$ ia)
have *univ-rw*: UNIV = (UNIV - {a}) \cup {a} **by** *auto*

have $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{a\}) \cup \{a\})$ **using** *univ-rw* **by** *auto*
also have $... = sum\ ?f\ (UNIV - \{a\}) + sum\ ?f\ \{a\}$
proof (*rule sum.union-disjoint*)
 show *finite* $(UNIV - \{a\})$ **by** (*metis finite-code*)
 show *finite* $\{a\}$ **by** *simp*
 show $(UNIV - \{a\}) \cap \{a\} = \{\}$ **by** *simp*
qed
also have $... = sum\ ?f\ \{a\}$ **unfolding** *mat-def* **by** *auto*
also have $... = ?f\ a$ **by** *auto*
also have $... = A\ \$\ a\ \$\ ia$ **unfolding** *mat-def* **by** *auto*
finally show $(\sum_{k \in UNIV}. mat\ (1::'a)\ \$\ a\ \$\ k * A\ \$\ k\ \$\ ia) = A\ \$\ a\ \$\ ia .$
assume $i: a \neq b$
let $?g = \lambda k. mat\ (1::'a)\ \$\ b\ \$\ k * A\ \$\ k\ \$\ ia$
have *univ-rw'*: $UNIV = (UNIV - \{b\}) \cup \{b\}$ **by** *auto*
have $sum\ ?g\ UNIV = sum\ ?g\ ((UNIV - \{b\}) \cup \{b\})$ **using** *univ-rw'* **by** *auto*
also have $... = sum\ ?g\ (UNIV - \{b\}) + sum\ ?g\ \{b\}$ **by** (*rule sum.union-disjoint*,
auto)
also have $... = sum\ ?g\ \{b\}$ **unfolding** *mat-def* **by** *auto*
also have $... = ?g\ b$ **by** *simp*
finally show $(\sum_{k \in UNIV}. mat\ (1::'a)\ \$\ b\ \$\ k * A\ \$\ k\ \$\ ia) = A\ \$\ b\ \$\ ia$
unfolding *mat-def* **by** *simp*
next
fix $i\ j$
assume $ib: i \neq b$ **and** $ia: i \neq a$
let $?h = \lambda k. mat\ (1::'a)\ \$\ i\ \$\ k * A\ \$\ k\ \$\ j$
have *univ-rw''*: $UNIV = (UNIV - \{i\}) \cup \{i\}$ **by** *auto*
have $sum\ ?h\ UNIV = sum\ ?h\ ((UNIV - \{i\}) \cup \{i\})$ **using** *univ-rw''* **by** *auto*
also have $... = sum\ ?h\ (UNIV - \{i\}) + sum\ ?h\ \{i\}$ **by** (*rule sum.union-disjoint*,
auto)
also have $... = sum\ ?h\ \{i\}$ **unfolding** *mat-def* **by** *auto*
also have $... = ?h\ i$ **by** *simp*
finally show $(\sum_{k \in UNIV}. mat\ (1::'a)\ \$\ i\ \$\ k * A\ \$\ k\ \$\ j) = A\ \$\ i\ \$\ j$ **unfolding**
mat-def **by** *auto*
qed

lemma *invertible-interchange-rows: invertible (interchange-rows (mat 1) a b)*
proof (*unfold invertible-def, rule exI[of - interchange-rows (mat 1) a b], simp,*
unfold matrix-matrix-mult-def, vector, clarify,
unfold interchange-rows-def, vector, unfold mat-1-fun, auto+)
fix $s\ t::'b$
assume $s\text{-not-}t: s \neq t$
show $(\sum_{k::'b \in UNIV}. (if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = t\ then\ 1::'a\ else\ if\ k = t\ then\ 1::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$
by (*rule sum.neutral, simp add: s-not-t*)
assume $b\text{-not-}t: b \neq t$
show $(\sum_{k \in UNIV}. (if\ s = b\ then\ if\ t = k\ then\ 1::'a\ else\ (0::'a)\ else\ if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = t\ then\ 0::'a\ else\ if\ k = b\ then\ 1::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a)))$
 $=$

```

    (0::'a) by (rule sum.neutral, simp)
  assume a-not-t: a ≠ t
  show (∑ k∈UNIV. (if s = a then if b = k then 1::'a else (0::'a) else if s = b
then if a = k then 1::'a else (0::'a) else if s = k then 1::'a else (0::'a)) *
(if k = a then 0::'a else if k = b then 0::'a else if k = t then 1::'a else (0::'a)))
=
    (0::'a) by (rule sum.neutral, auto simp add: s-not-t)
next
  fix s t::'b
  assume a-noteq-t: a≠t and s-noteq-t: s ≠ t
  show (∑ k∈UNIV. (if s = a then if t = k then 1::'a else (0::'a) else if s = t
then if a = k then 1::'a else (0::'a) else if s = k then 1::'a else (0::'a)) *
(if k = a then 1::'a else if k = t then 0::'a else if k = t then 1::'a else (0::'a)))
=
    (0::'a) apply (rule sum.neutral) using s-noteq-t by fastforce
next
  fix s t::'b
  show (∑ k∈UNIV. (if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else if
k = t then 1::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=(λk. (if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else if k = t
then 1::'a else if k = t then 1::'a else (0::'a)))
    have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
    have sum ?f UNIV = sum ?f ((UNIV - {t}) ∪ {t}) using univ-eq by simp
    also have ... = sum ?f (UNIV - {t}) + sum ?f {t} by (rule sum.union-disjoint,
auto)
    also have ... = 0 + sum ?f {t} by auto
    also have ... = sum ?f {t} by simp
    also have ... = 1 by simp
    finally show ?thesis .
  qed
next
  fix s t::'b
  assume b-noteq-t: b ≠ t
  show (∑ k∈UNIV. (if b = k then 1::'a else (0::'a)) * (if k = t then 0::'a else if
k = b then 1::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=(λk. (if b = k then 1::'a else (0::'a)) * (if k = t then 0::'a else if k = b
then 1::'a else if k = t then 1::'a else (0::'a)))
    have univ-eq: UNIV = ((UNIV - {b}) ∪ {b}) by auto
    have sum ?f UNIV = sum ?f ((UNIV - {b}) ∪ {b}) using univ-eq by simp
    also have ... = sum ?f (UNIV - {b}) + sum ?f {b} by (rule sum.union-disjoint,
auto)
    also have ... = 0 + sum ?f {b} by auto
    also have ... = sum ?f {b} by simp
    also have ... = 1 using b-noteq-t by simp
    finally show ?thesis .
  qed
  assume a-noteq-t: a≠t

```

```

show  $(\sum_{k \in UNIV}. (if\ t = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 0::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$ 
proof -
  let  $?f = \lambda k. (if\ t = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 0::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))$ 
  have univ-eq:  $UNIV = ((UNIV - \{t\}) \cup \{t\})$  by auto
  have  $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{t\}) \cup \{t\})$  using univ-eq by simp
  also have  $\dots = sum\ ?f\ (UNIV - \{t\}) + sum\ ?f\ \{t\}$  by (rule sum.union-disjoint, auto)
  also have  $\dots = 0 + sum\ ?f\ \{t\}$  by auto
  also have  $\dots = sum\ ?f\ \{t\}$  by simp
  also have  $\dots = 1$  using b-noteq-t a-noteq-t by simp
  finally show ?thesis .
qed
next
fix  $s\ t::'b$ 
assume a-noteq-t: a ≠ t
show  $(\sum_{k \in UNIV}. (if\ a = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 1::'a\ else\ if\ k = t\ then\ 0::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$ 
proof -
  let  $?f = \lambda k. (if\ a = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 1::'a\ else\ if\ k = t\ then\ 0::'a\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))$ 
  have univ-eq:  $UNIV = ((UNIV - \{a\}) \cup \{a\})$  by auto
  have  $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{a\}) \cup \{a\})$  using univ-eq by simp
  also have  $\dots = sum\ ?f\ (UNIV - \{a\}) + sum\ ?f\ \{a\}$  by (rule sum.union-disjoint, auto)
  also have  $\dots = 0 + sum\ ?f\ \{a\}$  by auto
  also have  $\dots = sum\ ?f\ \{a\}$  by simp
  also have  $\dots = 1$  using a-noteq-t by simp
  finally show ?thesis .
qed
qed

```

4.3.2 Properties about multiplying a row by a constant

Properties about *mult-row*

lemma *mult-row-mat-1*: $mult\ row\ (mat\ 1)\ a\ q\ **\ A = mult\ row\ A\ a\ q$

proof (*unfold matrix-matrix-mult-def mult-row-def, vector, auto*)

```

fix  $ia$ 
let  $?f = \lambda k. q * mat\ (1::'a)\ \$\ a\ \$\ k * A\ \$\ k\ \$\ ia$ 
have univ-rw:  $UNIV = (UNIV - \{a\}) \cup \{a\}$  by auto
have  $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{a\}) \cup \{a\})$  using univ-rw by auto
also have  $\dots = sum\ ?f\ (UNIV - \{a\}) + sum\ ?f\ \{a\}$  by (rule sum.union-disjoint, auto)
also have  $\dots = sum\ ?f\ \{a\}$  unfolding mat-def by auto
also have  $\dots = ?f\ a$  by auto
also have  $\dots = q * A\ \$\ a\ \$\ ia$  unfolding mat-def by auto
finally show  $(\sum_{k \in UNIV}. q * mat\ (1::'a)\ \$\ a\ \$\ k * A\ \$\ k\ \$\ ia) = q * A\ \$\ a\ \$\ ia$  .

```

```

fix i
assume i: i ≠ a
let ?g=λk. mat (1::'a) $ i $ k * A $ k $ ia
have univ-rw'':UNIV = (UNIV- $\{i\}$ ) ∪  $\{i\}$  by auto
have sum ?g UNIV = sum ?g ((UNIV- $\{i\}$ ) ∪  $\{i\}$ ) using univ-rw'' by auto
also have ... = sum ?g (UNIV- $\{i\}$ ) + sum ?g  $\{i\}$  by (rule sum.union-disjoint,
auto)
also have ... = sum ?g  $\{i\}$  unfolding mat-def by auto
also have ... = ?g i by simp
finally show (∑ k∈UNIV. mat (1::'a) $ i $ k * A $ k $ ia) = A $ i $ ia
unfolding mat-def by simp
qed

```

lemma invertible-mult-row:

```

assumes qk: q * k = 1 and kq: k*q=1
shows invertible (mult-row (mat 1) a q)
proof (unfold invertible-def, rule exI[of - mult-row (mat 1) a k],rule conjI)
show mult-row (mat (1::'a)) a q ** mult-row (mat (1::'a)) a k = mat (1::'a)
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-row-def, vec-
tor, unfold mat-1-fun, auto)
show (∑ ka∈UNIV. q * (if a = ka then 1::'a else (0::'a)) * (if ka = a then k
* (1::'a) else if ka = a then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f=λka. q * (if a = ka then 1::'a else (0::'a)) * (if ka = a then k * (1::'a)
else if ka = a then 1::'a else (0::'a))
have univ-eq: UNIV = ((UNIV -  $\{a\}$ ) ∪  $\{a\}$ ) by auto
have sum ?f UNIV = sum ?f ((UNIV -  $\{a\}$ ) ∪  $\{a\}$ ) using univ-eq by simp
also have ... = sum ?f (UNIV -  $\{a\}$ ) + sum ?f  $\{a\}$  by (rule sum.union-disjoint,
auto)
also have ... = 0 + sum ?f  $\{a\}$  by auto
also have ... = sum ?f  $\{a\}$  by simp
also have ... = 1 using qk by simp
finally show ?thesis .

```

qed

next

fix s

assume s-noteq-a: s≠a

```

show (∑ ka∈UNIV. (if s = ka then 1::'a else (0::'a)) * (if ka = a then k *
(1::'a) else if ka = a then 1::'a else 0)) = 0
by (rule sum.neutral, simp add: s-noteq-a)

```

next

fix t

assume a-noteq-t: a≠t

```

show (∑ ka∈UNIV. (if t = ka then 1::'a else (0::'a)) * (if ka = a then k *
(0::'a) else if ka = t then 1::'a else (0::'a))) = (1::'a)

```

proof -

```

let ?f=λka. (if t = ka then 1::'a else (0::'a)) * (if ka = a then k * (0::'a) else
if ka = t then 1::'a else (0::'a))

```

```

have univ-eq: UNIV = ((UNIV -  $\{t\}$ ) ∪  $\{t\}$ ) by auto

```



```

    have sum ?f UNIV = sum ?f ((UNIV - {t}) ∪ {t}) using univ-eq by simp
    also have ... = sum ?f (UNIV - {t}) + sum ?f {t} by (rule sum.union-disjoint,
auto)
    also have ... = sum ?f {t} by simp
    also have ... = 1 using a-not-eq-t by auto
    finally show ?thesis .
  qed
  fix s
  assume s-not-t: s≠t
  show (∑ ka∈UNIV. (if s = a then q * (if a = ka then 1::'a else (0::'a)) else
if s = ka then 1::'a else (0::'a)) *
(if ka = a then k * (0::'a) else if ka = t then 1::'a else (0::'a))) = (0::'a)
    by (rule sum.neutral, simp add: s-not-t a-not-eq-t)
  qed
  show mult-row (mat (1::'a)) a k ** mult-row (mat (1::'a)) a q = mat (1::'a)
  proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-row-def, vec-
tor, unfold mat-1-fun, auto)
    show (∑ ka∈UNIV. k * (if a = ka then 1::'a else (0::'a)) * (if ka = a then q
* (1::'a) else if ka = a then 1::'a else (0::'a))) = (1::'a)
    proof -
      let ?f=λka. k * (if a = ka then 1::'a else (0::'a)) * (if ka = a then q * (1::'a)
else if ka = a then 1::'a else (0::'a))
      have univ-eq: UNIV = ((UNIV - {a}) ∪ {a}) by auto
      have sum ?f UNIV = sum ?f ((UNIV - {a}) ∪ {a}) using univ-eq by simp
      also have ... = sum ?f (UNIV - {a}) + sum ?f {a} by (rule sum.union-disjoint,
auto)
      also have ... = 0 + sum ?f {a} by auto
      also have ... = sum ?f {a} by simp
      also have ... = 1 using kq by simp
      finally show ?thesis .
    qed
  next
  fix s
  assume s-not-a: s≠a
  show (∑ k∈UNIV. (if s = k then 1::'a else (0::'a)) * (if k = a then q * (1::'a)
else if k = a then 1::'a else (0::'a))) = (0::'a)
    by (rule sum.neutral, simp add: s-not-a)
  next
  fix t
  assume a-not-t: a≠t
  show (∑ k∈UNIV. (if t = k then 1::'a else (0::'a)) * (if k = a then q * (0::'a)
else if k = t then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=λk. (if t = k then 1::'a else (0::'a)) * (if k = a then q * (0::'a) else if
k = t then 1::'a else (0::'a))
    have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
    have sum ?f UNIV = sum ?f ((UNIV - {t}) ∪ {t}) using univ-eq by simp
    also have ... = sum ?f (UNIV - {t}) + sum ?f {t} by (rule sum.union-disjoint,
auto)

```

```

also have ... = sum ?f {t} by simp
also have ... = 1 using a-not-t by simp
finally show ?thesis .
qed
fix s
assume s-not-t: s≠t
show (∑ ka∈UNIV. (if s = a then k * (if a = ka then 1::'a else (0::'a)) else
if s = ka then 1::'a else (0::'a)) *
(if ka = a then q * (0::'a) else if ka = t then 1::'a else (0::'a))) = (0::'a)
by (rule sum.neutral, simp add: s-not-t)
qed
qed

```

```

corollary invertible-mult-row':
assumes q-not-zero: q ≠ 0
shows invertible (mult-row (mat (1::'a::{field})) a q)
by (simp add: invertible-mult-row[of q inverse q] q-not-zero)

```

4.3.3 Properties about adding a row multiplied by a constant to another row

Properties about *row-add*

```

lemma row-add-mat-1: row-add (mat 1) a b q ** A = row-add A a b q
proof (unfold matrix-matrix-mult-def row-add-def, vector, auto)
fix j
let ?f = (λk. (mat (1::'a) $ a $ k + q * mat (1::'a) $ b $ k) * A $ k $ j)
show sum ?f UNIV = A $ a $ j + q * A $ b $ j
proof (cases a=b)
case False
have univ-rw: UNIV = {a} ∪ ({b} ∪ (UNIV - {a} - {b})) by auto
have sum-rw: sum ?f ({b} ∪ (UNIV - {a} - {b})) = sum ?f {b} + sum ?f
(UNIV - {a} - {b}) by (rule sum.union-disjoint, auto simp add: False)
have sum ?f UNIV = sum ?f ({a} ∪ ({b} ∪ (UNIV - {a} - {b}))) using
univ-rw by simp
also have ... = sum ?f {a} + sum ?f ({b} ∪ (UNIV - {a} - {b})) by (rule
sum.union-disjoint, auto simp add: False)
also have ... = sum ?f {a} + sum ?f {b} + sum ?f (UNIV - {a} - {b})
unfolding sum-rw add.assoc ..
also have ... = sum ?f {a} + sum ?f {b}
proof -
have sum ?f (UNIV - {a} - {b}) = sum (λk. 0) (UNIV - {a} - {b})
unfolding mat-def by (rule sum.cong, auto)
also have ... = 0 unfolding sum.neutral-const ..
finally show ?thesis by simp
qed
also have ... = A $ a $ j + q * A $ b $ j using False unfolding mat-def by
simp
finally show ?thesis .
next

```

```

case True
have univ-rw: UNIV = {b} ∪ (UNIV - {b}) by auto
have sum ?f UNIV = sum ?f ({b} ∪ (UNIV - {b})) using univ-rw by simp
also have ... = sum ?f {b} + sum ?f (UNIV - {b}) by (rule sum.union-disjoint,
auto)
also have ... = sum ?f {b}
proof -
  have sum ?f (UNIV - {b}) = sum (λk. 0) (UNIV - {b}) using True
unfolding mat-def by auto
  also have ... = 0 unfolding sum.neutral-const ..
  finally show ?thesis by simp
qed
also have ... = A $ a $ j + q * A $ b $ j
by (unfold True mat-def, simp, metis (opaque-lifting, no-types) vector-add-component
vector-sadd-rdistrib vector-smult-component vector-smult-lid)
  finally show ?thesis .
qed
fix i assume i: i ≠ a
let ?g = λk. mat (1::'a) $ i $ k * A $ k $ j
have univ-rw: UNIV = {i} ∪ (UNIV - {i}) by auto
have sum ?g UNIV = sum ?g ({i} ∪ (UNIV - {i})) using univ-rw by simp
also have ... = sum ?g {i} + sum ?g (UNIV - {i}) by (rule sum.union-disjoint,
auto)
also have ... = sum ?g {i}
proof -
  have sum ?g (UNIV - {i}) = sum (λk. 0) (UNIV - {i}) unfolding mat-def
by auto
  also have ... = 0 unfolding sum.neutral-const ..
  finally show ?thesis by simp
qed
also have ... = A $ i $ j unfolding mat-def by simp
finally show (∑ k ∈ UNIV. mat (1::'a) $ i $ k * A $ k $ j) = A $ i $ j .
qed

```

```

lemma invertible-row-add:
  assumes a-noteq-b: a ≠ b
  shows invertible (row-add (mat (1::'a)::{ring-1})) a b q)
proof (unfold invertible-def, rule exI[of - (row-add (mat 1) a b (-q))], rule conjI)
  show row-add (mat (1::'a)) a b q ** row-add (mat (1::'a)) a b (-q) = mat
(1::'a) using a-noteq-b
  proof (unfold matrix-matrix-mult-def, vector, clarify, unfold row-add-def, vector,
unfold mat-1-fun, auto)
    show (∑ k::'b ∈ UNIV. (if b = k then 1::'a else 0::'a) * (if k = a then 0::'a
+ - q * (1::'a) else if k = b then 1::'a else 0::'a)) = (1::'a)
  proof -
    let ?f = λk. (if b = k then 1::'a else 0::'a) * (if k = a then 0::'a) + - q *
(1::'a) else if k = b then 1::'a else 0::'a)
    have univ-eq: UNIV = ((UNIV - {b}) ∪ {b}) by auto
    have sum ?f UNIV = sum ?f ((UNIV - {b}) ∪ {b}) using univ-eq by simp

```

also have ... = $\text{sum } ?f (UNIV - \{b\}) + \text{sum } ?f \{b\}$ **by** (rule *sum.union-disjoint*, *auto*)
also have ... = $0 + \text{sum } ?f \{b\}$ **by** *auto*
also have ... = $\text{sum } ?f \{b\}$ **by** *simp*
also have ... = 1 **using** *a-not-eq-b* **by** *simp*
finally show *?thesis* .
qed
show $(\sum k::'b \in UNIV. ((\text{if } a = k \text{ then } 1::'a \text{ else } (0::'a)) + q * (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a))) * (\text{if } k = a \text{ then } (1::'a) + - q * (0::'a) \text{ else if } k = a \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$
proof -
let $?f = \lambda k. ((\text{if } a = k \text{ then } 1::'a \text{ else } (0::'a)) + q * (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a))) * (\text{if } k = a \text{ then } (1::'a) + - q * (0::'a) \text{ else if } k = a \text{ then } 1::'a \text{ else } (0::'a))$
have *univ-eq*: $UNIV = ((UNIV - \{a\}) \cup \{a\})$ **by** *auto*
have $\text{sum } ?f UNIV = \text{sum } ?f ((UNIV - \{a\}) \cup \{a\})$ **using** *univ-eq* **by** *simp*
also have ... = $\text{sum } ?f (UNIV - \{a\}) + \text{sum } ?f \{a\}$ **by** (rule *sum.union-disjoint*, *auto*)
also have ... = $0 + \text{sum } ?f \{a\}$ **by** *auto*
also have ... = $\text{sum } ?f \{a\}$ **by** *simp*
also have ... = 1 **using** *a-not-eq-b* **by** *simp*
finally show *?thesis* .
qed
next
fix s
assume *s-not-a*: $s \neq a$
show $(\sum k::'b \in UNIV. (\text{if } s = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = a \text{ then } (1::'a) + - q * (0::'a) \text{ else if } k = a \text{ then } 1::'a \text{ else } (0::'a))) = (0::'a)$
by (rule *sum.neutral*, *auto simp add: s-not-a*)
next
fix t
assume *b-not-t*: $b \neq t$ **and** *a-not-t*: $a \neq t$
show $(\sum k \in UNIV. (\text{if } t = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = a \text{ then } (0::'a) + - q * (0::'a) \text{ else if } k = t \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$
proof -
let $?f = \lambda k. (\text{if } t = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = a \text{ then } (0::'a) + - q * (0::'a) \text{ else if } k = t \text{ then } 1::'a \text{ else } (0::'a))$
have *univ-eq*: $UNIV = ((UNIV - \{t\}) \cup \{t\})$ **by** *auto*
have $\text{sum } ?f UNIV = \text{sum } ?f ((UNIV - \{t\}) \cup \{t\})$ **using** *univ-eq* **by** *simp*
also have ... = $\text{sum } ?f (UNIV - \{t\}) + \text{sum } ?f \{t\}$ **by** (rule *sum.union-disjoint*, *auto*)
also have ... = $0 + \text{sum } ?f \{t\}$ **by** *auto*
also have ... = $\text{sum } ?f \{t\}$ **by** *simp*
also have ... = 1 **using** *b-not-t a-not-t* **by** *simp*
finally show *?thesis* .
qed
next
fix $s t$
assume *b-not-t*: $b \neq t$ **and** *a-not-t*: $a \neq t$ **and** *s-not-t*: $s \neq t$

show $(\sum_{k \in UNIV}. (if\ s = a\ then\ (if\ a = k\ then\ 1::'a\ else\ (0::'a)) + q * (if\ b = k\ then\ 1::'a\ else\ (0::'a))\ else\ if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + -\ q * (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$ **by** *(rule sum.neutral, auto simp add: b-not-t a-not-t s-not-t)*

next

fix s

assume $s\text{-not-}b: s \neq b$

let $?f = \lambda k. (if\ s = a\ then\ (if\ a = k\ then\ 1::'a\ else\ (0::'a)) + q * (if\ b = k\ then\ 1::'a\ else\ (0::'a))\ else\ if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + -\ q * (1::'a)\ else\ if\ k = b\ then\ 1::'a\ else\ (0::'a))$

show $sum\ ?f\ UNIV = (0::'a)$

proof *(cases s=a)*

case $False$

show $?thesis$ **by** *(rule sum.neutral, auto simp add: False s-not-b a-noteq-b)*

next

case $True$ — This case is different from the other cases

have $univ\text{-}eq: UNIV = ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$ **by** *auto*

have $sum\text{-}a: sum\ ?f\ \{a\} = -q$ **unfolding** $True$ **using** $s\text{-not-}b$ **using** $a\text{-noteq-}b$

by *auto*

have $sum\text{-}b: sum\ ?f\ \{b\} = q$ **unfolding** $True$ **using** $s\text{-not-}b$ **using** $a\text{-noteq-}b$

by *auto*

have $sum\text{-}rest: sum\ ?f\ (UNIV - \{a\} - \{b\}) = 0$ **by** *(rule sum.neutral, auto simp add: True s-not-b a-noteq-b)*

have $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$ **using** $univ\text{-}eq$ **by** *simp*

also $have\ \dots = sum\ ?f\ (UNIV - \{a\} - \{b\}) + sum\ ?f\ (\{b\} \cup \{a\})$ **by** *(rule sum.union-disjoint, auto)*

also $have\ \dots = sum\ ?f\ (UNIV - \{a\} - \{b\}) + sum\ ?f\ \{b\} + sum\ ?f\ \{a\}$

by *(auto simp add: sum.union-disjoint a-noteq-b)*

also $have\ \dots = 0$ **unfolding** $sum\text{-}a\ sum\text{-}b\ sum\text{-}rest$ **by** *simp*

finally **show** $?thesis$.

qed

qed

next

show $row\text{-}add\ (mat\ (1::'a))\ a\ b\ (-\ q) **\ row\text{-}add\ (mat\ (1::'a))\ a\ b\ q = mat\ (1::'a)$ **using** $a\text{-noteq-}b$

proof *(unfold matrix-matrix-mult-def, vector, clarify, unfold row-add-def, vector, unfold mat-1-fun, auto)*

show $(\sum_{k \in UNIV}. (if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + q * (1::'a)\ else\ if\ k = b\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$

proof —

let $?f = \lambda k. (if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + q * (1::'a)\ else\ if\ k = b\ then\ 1::'a\ else\ (0::'a))$

have $univ\text{-}eq: UNIV = ((UNIV - \{b\}) \cup \{b\})$ **by** *auto*

have $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV - \{b\}) \cup \{b\})$ **using** $univ\text{-}eq$ **by** *simp*

also $have\ \dots = sum\ ?f\ (UNIV - \{b\}) + sum\ ?f\ \{b\}$ **by** *(rule sum.union-disjoint, auto)*

also $have\ \dots = 0 + sum\ ?f\ \{b\}$ **by** *auto*

also $have\ \dots = sum\ ?f\ \{b\}$ **by** *simp*

also have ... = 1 **using** *a-not-eq-b* **by** *simp*
finally show *?thesis* .
qed
next
show $(\sum_{k \in UNIV}. ((if\ a = k\ then\ 1\ else\ 0) - q * (if\ b = k\ then\ 1\ else\ 0)) * (if\ k = a\ then\ 1 + q * 0\ else\ if\ k = a\ then\ 1\ else\ 0)) = 1$
proof -
let $?f = \lambda k. ((if\ a = k\ then\ 1::'a\ else\ (0::'a)) + - (q * (if\ b = k\ then\ 1::'a\ else\ (0::'a)))) * (if\ k = a\ then\ (1::'a) + q * (0::'a)\ else\ if\ k = a\ then\ 1::'a\ else\ (0::'a))$
have *univ-eq*: $UNIV = ((UNIV - \{a\}) \cup \{a\})$ **by** *auto*
have *sum ?f UNIV = sum ?f ((UNIV - {a}) \cup {a})* **using** *univ-eq* **by** *simp*
also have ... = *sum ?f (UNIV - {a}) + sum ?f {a}* **by** (*rule sum.union-disjoint, auto*)
also have ... = 0 + *sum ?f {a}* **by** *auto*
also have ... = *sum ?f {a}* **by** *simp*
also have ... = 1 **using** *a-not-eq-b* **by** *simp*
finally show *?thesis* **by** *simp*
qed
next
fix *s*
assume *s-not-a: s ≠ a*
show $(\sum_{k \in UNIV}. (if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (1::'a) + q * (0::'a)\ else\ if\ k = a\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$
by (*rule sum.neutral, auto simp add: s-not-a*)
next
fix *t*
assume *b-not-t: b ≠ t* **and** *a-not-t: a ≠ t*
show $(\sum_{k \in UNIV}. (if\ t = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + q * (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$
proof -
let $?f = \lambda k. (if\ t = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + q * (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))$
have *univ-eq*: $UNIV = ((UNIV - \{t\}) \cup \{t\})$ **by** *auto*
have *sum ?f UNIV = sum ?f ((UNIV - {t}) \cup {t})* **using** *univ-eq* **by** *simp*
also have ... = *sum ?f (UNIV - {t}) + sum ?f {t}* **by** (*rule sum.union-disjoint, auto*)
also have ... = 0 + *sum ?f {t}* **by** *auto*
also have ... = *sum ?f {t}* **by** *simp*
also have ... = 1 **using** *b-not-t a-not-t* **by** *simp*
finally show *?thesis* .
qed
next
fix *s t*
assume *b-not-t: b ≠ t* **and** *a-not-t: a ≠ t* **and** *s-not-t: s ≠ t*
show $(\sum_{k \in UNIV}. (if\ s = a\ then\ (if\ a = k\ then\ 1::'a\ else\ (0::'a)) + - q * (if\ b = k\ then\ 1::'a\ else\ (0::'a))\ else\ if\ s = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ (0::'a) + q * (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$
by (*rule sum.neutral, auto simp add: b-not-t a-not-t s-not-t*)

```

next
  fix s
  assume s-not-b: s≠b
  let ?f=λk.(if s = a then (if a = k then 1::'a else (0::'a)) + - q * (if b = k
then 1::'a else (0::'a)) else if s = k then 1::'a else (0::'a))
    * (if k = a then (0::'a) + q * (1::'a) else if k = b then 1::'a else (0::'a))
  show sum ?f UNIV = 0
  proof (cases s=a)
    case False
      show ?thesis by (rule sum.neutral, auto simp add: False s-not-b a-noteq-b)
    next
      case True — This case is different from the other cases
      have univ-eq: UNIV = ((UNIV - {a} - {b}) ∪ ({b} ∪ {a})) by auto
      have sum-a: sum ?f {a} = q unfolding True using s-not-b using a-noteq-b
by auto
      have sum-b: sum ?f {b} = -q unfolding True using s-not-b using a-noteq-b
by auto
      have sum-rest: sum ?f (UNIV - {a} - {b}) = 0 by (rule sum.neutral, auto
simp add: True s-not-b a-noteq-b)
      have sum ?f UNIV = sum ?f ((UNIV - {a} - {b}) ∪ ({b} ∪ {a})) using
univ-eq by simp
      also have ... = sum ?f (UNIV - {a} - {b}) + sum ?f ({b} ∪ {a}) by (rule
sum.union-disjoint, auto)
      also have ... = sum ?f (UNIV - {a} - {b}) + sum ?f {b} + sum ?f {a}
by (auto simp add: sum.union-disjoint a-noteq-b)
      also have ... = 0 unfolding sum-a sum-b sum-rest by simp
      finally show ?thesis .
    qed
  qed
qed

```

4.4 Properties about elementary column operations

4.4.1 Properties about interchanging columns

Properties about *interchange-columns*

lemma *interchange-columns-mat-1*: $A ** interchange-columns (mat 1) a b = interchange-columns A a b$

proof (*unfold matrix-matrix-mult-def, unfold interchange-columns-def, vector, auto*)

```

fix i
show (∑ k∈UNIV. A $ i $ k * mat (1::'a) $ k $ a) = A $ i $ a
proof -
  let ?f=(λk. A $ i $ k * mat (1::'a) $ k $ a)
  have univ-rw: UNIV = (UNIV - {a}) ∪ {a} by auto
  have sum ?f UNIV = sum ?f ((UNIV - {a}) ∪ {a}) using univ-rw by auto
  also have ... = sum ?f (UNIV - {a}) + sum ?f {a} by (rule sum.union-disjoint,
auto)
  also have ... = sum ?f {a} unfolding mat-def by auto

```

finally show *?thesis unfolding mat-def by simp*
qed
assume *a-not-b: a ≠ b*
show $(\sum_{k \in UNIV}. A \$ i \$ k * mat (1::'a) \$ k \$ b) = A \$ i \$ b$
proof –
 let *?f=(λk. A \\$ i \\$ k * mat (1::'a) \\$ k \\$ b)*
 have *univ-rw:UNIV = (UNIV-{\b}) ∪ {\b} by auto*
 have *sum ?f UNIV = sum ?f ((UNIV-{\b}) ∪ {\b}) using univ-rw by auto*
 also have *... = sum ?f (UNIV-{\b}) + sum ?f {\b} by (rule sum.union-disjoint,*
auto)
 also have *... = sum ?f {\b} unfolding mat-def by auto*
 finally show *?thesis unfolding mat-def by simp*
qed
next
fix *i j*
assume *j-not-b: j ≠ b and j-not-a: j ≠ a*
show $(\sum_{k \in UNIV}. A \$ i \$ k * mat (1::'a) \$ k \$ j) = A \$ i \$ j$
proof –
 let *?f=(λk. A \\$ i \\$ k * mat (1::'a) \\$ k \\$ j)*
 have *univ-rw:UNIV = (UNIV-{\j}) ∪ {\j} by auto*
 have *sum ?f UNIV = sum ?f ((UNIV-{\j}) ∪ {\j}) using univ-rw by auto*
 also have *... = sum ?f (UNIV-{\j}) + sum ?f {\j} by (rule sum.union-disjoint,*
auto)
 also have *... = sum ?f {\j} unfolding mat-def using j-not-b j-not-a by auto*
 finally show *?thesis unfolding mat-def by simp*
qed
qed

lemma *invertible-interchange-columns: invertible (interchange-columns (mat 1) a b)*
proof (*unfold invertible-def, rule exI[of - interchange-columns (mat 1) a b], simp,*
unfold matrix-matrix-mult-def, vector, clarify,
unfold interchange-columns-def, vector, unfold mat-1-fun, auto+)
show $(\sum_{k \in UNIV}. (if k = b then 1::'a else if k = b then 1::'a else if b = k then 1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))) = (1::'a)$
proof –
 let *?f=(λk. (if k = b then 1::'a else if k = b then 1::'a else if b = k then 1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a)))*
 have *univ-rw:UNIV = (UNIV-{\b}) ∪ {\b} by auto*
 have *sum ?f UNIV = sum ?f ((UNIV-{\b}) ∪ {\b}) using univ-rw by auto*
 also have *... = sum ?f (UNIV-{\b}) + sum ?f {\b} by (rule sum.union-disjoint,*
auto)
 also have *... = sum ?f {\b} by auto*
 finally show *?thesis by simp*
qed
assume *a-not-b: a ≠ b*
show $(\sum_{k \in UNIV}. (if k = a then 0::'a else if k = b then 1::'a else if a = k then 1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))) = (1::'a)$
proof –

let $?f=\lambda k. (if\ k = a\ then\ 0::'a\ else\ if\ k = b\ then\ 1::'a\ else\ if\ a = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = b\ then\ 1::'a\ else\ (0::'a))$
have $univ-rw:UNIV = (UNIV-\{b\}) \cup \{b\}$ **by** *auto*
have $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV-\{b\}) \cup \{b\})$ **using** *univ-rw* **by** *auto*
also have $\dots = sum\ ?f\ (UNIV-\{b\}) + sum\ ?f\ \{b\}$ **by** (*rule sum.union-disjoint, auto*)
also have $\dots = sum\ ?f\ \{b\}$ **using** *a-not-b* **by** *simp*
finally show $?thesis$ **using** *a-not-b* **by** *auto*
qed
next
fix t
assume $b\text{-not-}t: b \neq t$
show $(\sum_{k \in UNIV}. (if\ k = b\ then\ 1::'a\ else\ if\ k = b\ then\ 1::'a\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$
apply (*rule sum.neutral*) **using** *b-not-t* **by** *auto*
assume $b\text{-not-}a: b \neq a$
show $(\sum_{k \in UNIV}. (if\ k = a\ then\ 1::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ t = a\ then\ if\ k = b\ then\ 1::'a\ else\ (0::'a)\ else\ if\ t = b\ then\ if\ k = a\ then\ 1::'a\ else\ (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$ **apply** (*rule sum.neutral*) **using** *b-not-t* **by** *auto*
next
fix t
assume $a\text{-not-}b: a \neq b$ **and** $a\text{-not-}t: a \neq t$
show $(\sum_{k \in UNIV}. (if\ k = a\ then\ 0::'a\ else\ if\ k = b\ then\ 1::'a\ else\ if\ a = k\ then\ 1::'a\ else\ (0::'a)) * (if\ t = b\ then\ if\ k = a\ then\ 1::'a\ else\ (0::'a)\ else\ if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (0::'a)$ **by** (*rule sum.neutral, auto simp add: a-not-b a-not-t*)
next
assume $b\text{-not-}a: b \neq a$
show $(\sum_{k \in UNIV}. (if\ k = a\ then\ 1::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$
proof –
let $?f=\lambda k. (if\ k = a\ then\ 1::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = a\ then\ 1::'a\ else\ (0::'a))$
have $univ-rw:UNIV = (UNIV-\{a\}) \cup \{a\}$ **by** *auto*
have $sum\ ?f\ UNIV = sum\ ?f\ ((UNIV-\{a\}) \cup \{a\})$ **using** *univ-rw* **by** *auto*
also have $\dots = sum\ ?f\ (UNIV-\{a\}) + sum\ ?f\ \{a\}$ **by** (*rule sum.union-disjoint, auto*)
also have $\dots = sum\ ?f\ \{a\}$ **using** *b-not-a* **by** *simp*
finally show $?thesis$ **using** *b-not-a* **by** *auto*
qed
next
fix t
assume $t\text{-not-}a: t \neq a$ **and** $t\text{-not-}b: t \neq b$
show $(\sum_{k \in UNIV}. (if\ k = a\ then\ 0::'a\ else\ if\ k = b\ then\ 0::'a\ else\ if\ t = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = t\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$
proof –

```

    let ?f= $\lambda k$ . (if  $k = a$  then  $0::'a$  else if  $k = b$  then  $0::'a$  else if  $t = k$  then  $1::'a$ 
else  $(0::'a)$ ) * (if  $k = t$  then  $1::'a$  else  $(0::'a)$ )
    have univ-rw:UNIV = (UNIV- $\{t\}$ )  $\cup$   $\{t\}$  by auto
    have sum ?f UNIV = sum ?f ((UNIV- $\{t\}$ )  $\cup$   $\{t\}$ ) using univ-rw by auto
    also have ... = sum ?f (UNIV- $\{t\}$ ) + sum ?f  $\{t\}$  by (rule sum.union-disjoint,
auto)
    also have ... = sum ?f  $\{t\}$  using t-not-a t-not-b by simp
    also have ... = 1 using t-not-a t-not-b by simp
    finally show ?thesis .
qed
next
fix s t
assume s-not-a:  $s \neq a$  and s-not-b:  $s \neq b$  and s-not-t:  $s \neq t$ 
show ( $\sum_{k \in \text{UNIV}}$ . (if  $k = a$  then  $0::'a$  else if  $k = b$  then  $0::'a$  else if  $s = k$  then
 $1::'a$  else  $(0::'a)$ ) *
(if  $t = a$  then if  $k = b$  then  $1::'a$  else  $(0::'a)$  else if  $t = b$  then if  $k = a$  then
 $1::'a$  else  $(0::'a)$  else if  $k = t$  then  $1::'a$  else  $(0::'a)$ )) =
(0::'a)
by (rule sum.neutral, auto simp add: s-not-a s-not-b s-not-t)
qed

```

4.4.2 Properties about multiplying a column by a constant

Properties about *mult-column*

lemma *mult-column-mat-1*: $A ** \text{mult-column} (\text{mat } 1) a q = \text{mult-column } A a q$

proof (*unfold matrix-matrix-mult-def, unfold mult-column-def, vector, auto*)

```

fix i
show ( $\sum_{k \in \text{UNIV}}$ .  $A \$ i \$ k * (\text{mat } (1::'a) \$ k \$ a * q)$ ) =  $A \$ i \$ a * q$ 
proof -
  let ?f= $\lambda k$ .  $A \$ i \$ k * (\text{mat } (1::'a) \$ k \$ a * q)$ 
  have univ-rw:UNIV = (UNIV- $\{a\}$ )  $\cup$   $\{a\}$  by auto
  have sum ?f UNIV = sum ?f ((UNIV- $\{a\}$ )  $\cup$   $\{a\}$ ) using univ-rw by auto
  also have ... = sum ?f (UNIV- $\{a\}$ ) + sum ?f  $\{a\}$  by (rule sum.union-disjoint,
auto)
  also have ... = sum ?f  $\{a\}$  unfolding mat-def by auto
  also have ... =  $A \$ i \$ a * q$  unfolding mat-def by auto
  finally show ?thesis .
qed
fix j
show ( $\sum_{k \in \text{UNIV}}$ .  $A \$ i \$ k * \text{mat } (1::'a) \$ k \$ j$ ) =  $A \$ i \$ j$ 
proof -
  let ?f= $\lambda k$ .  $A \$ i \$ k * \text{mat } (1::'a) \$ k \$ j$ 
  have univ-rw:UNIV = (UNIV- $\{j\}$ )  $\cup$   $\{j\}$  by auto
  have sum ?f UNIV = sum ?f ((UNIV- $\{j\}$ )  $\cup$   $\{j\}$ ) using univ-rw by auto
  also have ... = sum ?f (UNIV- $\{j\}$ ) + sum ?f  $\{j\}$  by (rule sum.union-disjoint,
auto)
  also have ... = sum ?f  $\{j\}$  unfolding mat-def by auto
  also have ... =  $A \$ i \$ j$  unfolding mat-def by auto
  finally show ?thesis .

```

qed
qed

lemma *invertible-mult-column*:

assumes $qk: q * k = 1$ **and** $kq: k * q = 1$
shows *invertible* (*mult-column* (*mat* 1) *a* *q*)
proof (*unfold invertible-def*, *rule exI[of - mult-column (mat 1) a k]*, *rule conjI*)
show *mult-column* (*mat* 1) *a* ****** *mult-column* (*mat* 1) *a* *k* = *mat* 1
proof (*unfold matrix-matrix-mult-def*, *vector*, *clarify*, *unfold mult-column-def*,
vector, *unfold mat-1-fun*, *auto*)
fix *t*
show ($\sum ka \in UNIV. (if\ ka = a\ then\ (if\ t = ka\ then\ 1::'a\ else\ (0::'a)) * q\ else$
 $if\ t = ka\ then\ 1::'a\ else\ (0::'a)) *$
 $(if\ t = a\ then\ (if\ ka = t\ then\ 1::'a\ else\ (0::'a)) * k\ else\ if\ ka = t\ then\ 1::'a$
 $else\ (0::'a))) =$
 $(1::'a)$
proof -
let $?f = \lambda ka. (if\ ka = a\ then\ (if\ t = ka\ then\ 1::'a\ else\ (0::'a)) * q\ else\ if\ t =$
 $ka\ then\ 1::'a\ else\ (0::'a)) *$
 $(if\ t = a\ then\ (if\ ka = t\ then\ 1::'a\ else\ (0::'a)) * k\ else\ if\ ka = t\ then\ 1::'a$
 $else\ (0::'a))$
have *univ-rw:UNIV* = (*UNIV* - {*t*}) \cup {*t*} **by** *auto*
have *sum ?f UNIV* = *sum ?f ((UNIV - {t}) \cup {t})* **using** *univ-rw* **by** *auto*
also have ... = *sum ?f (UNIV - {t})* + *sum ?f {t}* **by** (*rule sum.union-disjoint*,
auto)
also have ... = *sum ?f {t}* **by** *auto*
also have ... = 1 **using** *qk* **by** *auto*
finally show *?thesis* .
qed
fix *s*
assume *s-not-t: s \neq t*
show ($\sum ka \in UNIV. (if\ ka = a\ then\ (if\ s = ka\ then\ 1::'a\ else\ (0::'a)) * q\ else$
 $if\ s = ka\ then\ 1::'a\ else\ (0::'a)) *$
 $(if\ t = a\ then\ (if\ ka = t\ then\ 1::'a\ else\ (0::'a)) * k\ else\ if\ ka = t\ then\ 1::'a$
 $else\ (0::'a))) =$
 $(0::'a)$
apply (*rule sum.neutral*) **using** *s-not-t* **by** *auto*
qed
show *mult-column* (*mat* (1::'a)) *a* *k* ****** *mult-column* (*mat* (1::'a)) *a* *q* = *mat*
(1::'a)
proof (*unfold matrix-matrix-mult-def*, *vector*, *clarify*, *unfold mult-column-def*,
vector, *unfold mat-1-fun*, *auto*)
fix *t*
show ($\sum ka \in UNIV. (if\ ka = a\ then\ (if\ t = ka\ then\ 1::'a\ else\ (0::'a)) * k\ else$
 $if\ t = ka\ then\ 1::'a\ else\ (0::'a)) *$
 $(if\ t = a\ then\ (if\ ka = t\ then\ 1::'a\ else\ (0::'a)) * q\ else\ if\ ka = t\ then\ 1::'a$
 $else\ (0::'a))) = (1::'a)$
proof -
let $?f = \lambda ka. (if\ ka = a\ then\ (if\ t = ka\ then\ 1::'a\ else\ (0::'a)) * k\ else\ if\ t =$

```

ka then 1::'a else (0::'a)) *
  (if t = a then (if ka = t then 1::'a else (0::'a)) * q else if ka = t then 1::'a
else (0::'a))
  have univ-rw: UNIV = (UNIV - {t}) ∪ {t} by auto
  have sum ?f UNIV = sum ?f ((UNIV - {t}) ∪ {t}) using univ-rw by auto
  also have ... = sum ?f (UNIV - {t}) + sum ?f {t} by (rule sum.union-disjoint,
auto)
  also have ... = sum ?f {t} by auto
  also have ... = 1 using kq by auto
  finally show ?thesis .
qed
fix s assume s-not-t: s ≠ t
show (∑ ka ∈ UNIV. (if ka = a then (if s = ka then 1::'a else (0::'a)) * k else
if s = ka then 1::'a else (0::'a)) *
  (if t = a then (if ka = t then 1::'a else (0::'a)) * q else if ka = t then 1::'a
else (0::'a))) = 0
  apply (rule sum.neutral) using s-not-t by auto
qed
qed

```

corollary *invertible-mult-column'*:

```

assumes q-not-zero: q ≠ 0
shows invertible (mult-column (mat (1::'a::{field})) a q)
by (simp add: invertible-mult-column[of q inverse q] q-not-zero)

```

4.4.3 Properties about adding a column multiplied by a constant to another column

Properties about *column-add*

lemma *column-add-mat-1*: $A ** \text{column-add} (\text{mat } 1) a b q = \text{column-add } A a b q$

proof (*unfold matrix-matrix-mult-def,*
unfold column-add-def, vector, auto)

fix i

let $?f = \lambda k. A \$ i \$ k * (\text{mat } (1::'a) \$ k \$ a + \text{mat } (1::'a) \$ k \$ b * q)$

show $\text{sum } ?f UNIV = A \$ i \$ a + A \$ i \$ b * q$

proof (*cases a=b*)

case *True*

have *univ-rw*: $UNIV = (UNIV - \{a\}) \cup \{a\}$ **by** *auto*

have $\text{sum } ?f UNIV = \text{sum } ?f ((UNIV - \{a\}) \cup \{a\})$ **using** *univ-rw* **by** *auto*

also have $\dots = \text{sum } ?f (UNIV - \{a\}) + \text{sum } ?f \{a\}$ **by** (*rule sum.union-disjoint,*
auto)

also have $\dots = \text{sum } ?f \{a\}$ **unfolding** *mat-def True* **by** *auto*

also have $\dots = ?f a$ **by** *auto*

also have $\dots = A \$ i \$ a + A \$ i \$ b * q$ **using** *True* **unfolding** *mat-1-fun*

using *distrib-left[of A \\$ i \\$ b 1 q]* **by** *auto*

finally show *?thesis* .

next

case *False*

have *univ-rw*: $UNIV = \{a\} \cup (\{b\} \cup (UNIV - \{a\} - \{b\}))$ **by** *auto*

have $sum\text{-}rw: sum\ ?f (\{b\} \cup (UNIV - \{a\} - \{b\})) = sum\ ?f \{b\} + sum\ ?f (UNIV - \{a\} - \{b\})$ **by** (rule $sum.union\text{-}disjoint$, auto simp add: $False$)
have $sum\ ?f UNIV = sum\ ?f (\{a\} \cup (\{b\} \cup (UNIV - \{a\} - \{b\})))$ **using** $univ\text{-}rw$ **by** simp
also have $... = sum\ ?f \{a\} + sum\ ?f (\{b\} \cup (UNIV - \{a\} - \{b\}))$ **by** (rule $sum.union\text{-}disjoint$, auto simp add: $False$)
also have $... = sum\ ?f \{a\} + sum\ ?f \{b\} + sum\ ?f (UNIV - \{a\} - \{b\})$
unfolding $sum\text{-}rw\ add.assoc[symmetric]$..
also have $... = sum\ ?f \{a\} + sum\ ?f \{b\}$ **unfolding** $mat\text{-}def$ **by** auto
also have $... = A\ \$\ i\ \$\ a + A\ \$\ i\ \$\ b * q$ **using** $False$ **unfolding** $mat\text{-}def$ **by** simp
finally show $?thesis$.
qed
fix j
assume $j\text{-noteq}\text{-}a: j \neq a$
show $(\sum_{k \in UNIV}. A\ \$\ i\ \$\ k * mat\ (1::'a)\ \$\ k\ \$\ j) = A\ \$\ i\ \$\ j$
proof -
let $?f = \lambda k. A\ \$\ i\ \$\ k * mat\ (1::'a)\ \$\ k\ \$\ j$
have $univ\text{-}rw: UNIV = (UNIV - \{j\}) \cup \{j\}$ **by** auto
have $sum\ ?f UNIV = sum\ ?f ((UNIV - \{j\}) \cup \{j\})$ **using** $univ\text{-}rw$ **by** auto
also have $... = sum\ ?f (UNIV - \{j\}) + sum\ ?f \{j\}$ **by** (rule $sum.union\text{-}disjoint$, auto)
also have $... = sum\ ?f \{j\}$ **unfolding** $mat\text{-}def$ **by** auto
also have $... = A\ \$\ i\ \$\ j$ **unfolding** $mat\text{-}def$ **by** simp
finally show $?thesis$.
qed
qed

lemma $invertible\text{-}column\text{-}add:$

assumes $a\text{-noteq}\text{-}b: a \neq b$
shows $invertible\ (column\text{-}add\ (mat\ (1::'a)::\{ring\text{-}1\}))\ a\ b\ q$
proof (unfold $invertible\text{-}def$, rule $exI[of\ -\ (column\text{-}add\ (mat\ 1)\ a\ b\ (-q))]$, rule $conjI$)
show $column\text{-}add\ (mat\ (1::'a))\ a\ b\ q ** column\text{-}add\ (mat\ (1::'a))\ a\ b\ (-q) = mat\ (1::'a)$ **using** $a\text{-noteq}\text{-}b$
proof (unfold $matrix\text{-}matrix\text{-}mult\text{-}def$, $vector$, $clarify$, $unfold\ column\text{-}add\text{-}def$, $vector$, $unfold\ mat\text{-}1\text{-}fun$, auto)
show $(\sum_{k \in UNIV}. (if\ k = a\ then\ (0::'a) + (1::'a) * q\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = b\ then\ 1::'a\ else\ (0::'a))) = (1::'a)$
proof -
let $?f = \lambda k. (if\ k = a\ then\ (0::'a) + (1::'a) * q\ else\ if\ b = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = b\ then\ 1::'a\ else\ (0::'a))$
have $univ\text{-}rw: UNIV = (UNIV - \{b\}) \cup \{b\}$ **by** auto
have $sum\ ?f UNIV = sum\ ?f ((UNIV - \{b\}) \cup \{b\})$ **using** $univ\text{-}rw$ **by** auto
also have $... = sum\ ?f (UNIV - \{b\}) + sum\ ?f \{b\}$ **by** (rule $sum.union\text{-}disjoint$, auto)
also have $... = sum\ ?f \{b\}$ **by** auto
also have $... = 1$ **using** $a\text{-noteq}\text{-}b$ **by** simp

```

    finally show ?thesis .
  qed
  show ( $\sum_{k \in UNIV}. (if\ k = a\ then\ 1 + 0 * q\ else\ if\ a = k\ then\ 1\ else\ 0) * ((if\ k = a\ then\ 1\ else\ 0) - (if\ k = b\ then\ 1\ else\ 0) * q)) = 1$ )
  proof -
    let ?f =  $\lambda k. (if\ k = a\ then\ (1::'a) + (0::'a) * q\ else\ if\ a = k\ then\ 1::'a\ else\ (0::'a)) * ((if\ k = a\ then\ 1::'a\ else\ (0::'a)) + -((if\ k = b\ then\ 1::'a\ else\ (0::'a)) * q))$ 
    have univ-rw:  $UNIV = (UNIV - \{a\}) \cup \{a\}$  by auto
    have sum ?f  $UNIV = sum\ ?f\ ((UNIV - \{a\}) \cup \{a\})$  using univ-rw by auto
    also have ... =  $sum\ ?f\ (UNIV - \{a\}) + sum\ ?f\ \{a\}$  by (rule sum.union-disjoint, auto)
    also have ... =  $sum\ ?f\ \{a\}$  by auto
    also have ... = 1 using a-not-eq-b by simp
    finally show ?thesis by simp
  qed
  fix i j
  assume i-not-b:  $i \neq b$  and i-not-a:  $i \neq a$  and i-not-j:  $i \neq j$ 
  show ( $\sum_{k \in UNIV}. (if\ k = a\ then\ (0::'a) + (0::'a) * q\ else\ if\ i = k\ then\ 1::'a\ else\ (0::'a)) * ((if\ j = a\ then\ (if\ k = a\ then\ 1::'a\ else\ (0::'a)) + (if\ k = b\ then\ 1::'a\ else\ (0::'a)) * -q\ else\ if\ k = j\ then\ 1::'a\ else\ (0::'a)) = (0::'a)$ )
    by (rule sum.neutral, auto simp add: i-not-b i-not-a i-not-j)
  next
  fix j
  assume a-not-j:  $a \neq j$ 
  show ( $\sum_{k \in UNIV}. (if\ k = a\ then\ (1::'a) + (0::'a) * q\ else\ if\ a = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = j\ then\ 1::'a\ else\ (0::'a)) = (0::'a)$ )
    apply (rule sum.neutral) using a-not-j a-not-eq-b by auto
  next
  fix j
  assume j-not-b:  $j \neq b$  and j-not-a:  $j \neq a$ 
  show ( $\sum_{k \in UNIV}. (if\ k = a\ then\ (0::'a) + (0::'a) * q\ else\ if\ j = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = j\ then\ 1::'a\ else\ (0::'a)) = (1::'a)$ )
    proof -
      let ?f =  $\lambda k. (if\ k = a\ then\ (0::'a) + (0::'a) * q\ else\ if\ j = k\ then\ 1::'a\ else\ (0::'a)) * (if\ k = j\ then\ 1::'a\ else\ (0::'a))$ 
      have univ-rw:  $UNIV = (UNIV - \{j\}) \cup \{j\}$  by auto
      have sum ?f  $UNIV = sum\ ?f\ ((UNIV - \{j\}) \cup \{j\})$  using univ-rw by auto
      also have ... =  $sum\ ?f\ (UNIV - \{j\}) + sum\ ?f\ \{j\}$  by (rule sum.union-disjoint, auto)
      also have ... =  $sum\ ?f\ \{j\}$  using j-not-b j-not-a by auto
      also have ... = 1 using j-not-b j-not-a by auto
      finally show ?thesis .
    qed
  next
  fix j
  assume b-not-j:  $b \neq j$ 
  show ( $\sum_{k \in UNIV}. (if\ k = a\ then\ 0 + 1 * q\ else\ if\ b = k\ then\ 1\ else\ 0) *$ 

```

$(\text{if } j = a \text{ then } (\text{if } k = a \text{ then } 1 \text{ else } 0) + (\text{if } k = b \text{ then } 1 \text{ else } 0) * - q \text{ else if } k = j \text{ then } 1 \text{ else } 0)) = 0$
proof (cases $j=a$)
case *False*
show *?thesis* **by** (rule *sum.neutral*, auto *simp add: False b-not-j*)
next
case *True* — This case is different from the other cases
let $?f=\lambda k. (\text{if } k = a \text{ then } 0 + 1 * q \text{ else if } b = k \text{ then } 1 \text{ else } 0) *$
 $(\text{if } j = a \text{ then } (\text{if } k = a \text{ then } 1 \text{ else } 0) + (\text{if } k = b \text{ then } 1 \text{ else } 0) * - q \text{ else if } k = j \text{ then } 1 \text{ else } 0)$
have *univ-eq: UNIV = ((UNIV - {a} - {b}) \cup ({b} \cup {a}))* **by** *auto*
have *sum-a: sum ?f {a} = q* **unfolding** *True* **using** *b-not-j* **using** *a-noteq-b*
by *auto*
have *sum-b: sum ?f {b} = -q* **unfolding** *True* **using** *b-not-j* **using** *a-noteq-b*
by *auto*
have *sum-rest: sum ?f (UNIV - {a} - {b}) = 0* **by** (rule *sum.neutral*, auto *simp add: True b-not-j a-noteq-b*)
have *sum ?f UNIV = sum ?f ((UNIV - {a} - {b}) \cup ({b} \cup {a}))* **using** *univ-eq* **by** *simp*
also have $\dots = \text{sum ?f (UNIV - {a} - {b})} + \text{sum ?f ({b} \cup {a})$ **by** (rule *sum.union-disjoint*, auto)
also have $\dots = \text{sum ?f (UNIV - {a} - {b})} + \text{sum ?f {b}} + \text{sum ?f {a}}$
by (auto *simp add: sum.union-disjoint a-noteq-b*)
also have $\dots = 0$ **unfolding** *sum-a sum-b sum-rest* **by** *simp*
finally show *?thesis* .
qed
qed
next
show *column-add (mat (1::'a)) a b (- q) ** column-add (mat (1::'a)) a b q = mat (1::'a)* **using** *a-noteq-b*
proof (unfold *matrix-matrix-mult-def*, *vector*, *clarify*, *unfold column-add-def*, *vector*, *unfold mat-1-fun*, auto)
show $(\sum k \in \text{UNIV}. (\text{if } k = a \text{ then } (0::'a) + (1::'a) * - q \text{ else if } b = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$
proof -
let $?f=\lambda k. (\text{if } k = a \text{ then } (0::'a) + (1::'a) * - q \text{ else if } b = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a))$
have *univ-rw: UNIV = (UNIV - {b}) \cup {b}* **by** *auto*
have *sum ?f UNIV = sum ?f ((UNIV - {b}) \cup {b})* **using** *univ-rw* **by** *auto*
also have $\dots = \text{sum ?f (UNIV - {b})} + \text{sum ?f {b}}$ **by** (rule *sum.union-disjoint*, auto)
also have $\dots = \text{sum ?f {b}}$ **by** *auto*
also have $\dots = 1$ **using** *a-noteq-b* **by** *auto*
finally show *?thesis* .
qed
next
show $(\sum k \in \text{UNIV}. (\text{if } k = a \text{ then } (1::'a) + (0::'a) * - q \text{ else if } a = k \text{ then } 1::'a \text{ else } (0::'a)) * ((\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a)) * q)) =$

```

(1::'a)
proof -
  let ?f=λk. (if k = a then (1::'a) + (0::'a) * - q else if a = k then 1::'a else
(0::'a)) * ((if k = a then 1::'a else (0::'a)) + (if k = b then 1::'a else (0::'a)) * q)
  have univ-rw:UNIV = (UNIV- $\{a\}$ ) ∪  $\{a\}$  by auto
  have sum ?f UNIV = sum ?f ((UNIV- $\{a\}$ ) ∪  $\{a\}$ ) using univ-rw by auto
  also have ... = sum ?f (UNIV- $\{a\}$ ) + sum ?f  $\{a\}$  by (rule sum.union-disjoint,
auto)
  also have ... = sum ?f  $\{a\}$  by auto
  also have ... = 1 using a-noteq-b by auto
  finally show ?thesis .
qed
next
fix j
  assume a-not-j: a ≠ j show (∑ k∈UNIV. (if k = a then (1::'a) + (0::'a) * -
q else if a = k then 1::'a else (0::'a)) * (if k = j then 1::'a else (0::'a))) = (0::'a)
  apply (rule sum.neutral) using a-not-j by auto
next
fix j
  assume j-not-b: j ≠ b and j-not-a: j ≠ a
  show (∑ k∈UNIV. (if k = a then (0::'a) + (0::'a) * - q else if j = k then
1::'a else (0::'a)) * (if k = j then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=λk.(if k = a then (0::'a) + (0::'a) * - q else if j = k then 1::'a else
(0::'a)) * (if k = j then 1::'a else (0::'a))
    have univ-rw:UNIV = (UNIV- $\{j\}$ ) ∪  $\{j\}$  by auto
    have sum ?f UNIV = sum ?f ((UNIV- $\{j\}$ ) ∪  $\{j\}$ ) using univ-rw by auto
    also have ... = sum ?f (UNIV- $\{j\}$ ) + sum ?f  $\{j\}$  by (rule sum.union-disjoint,
auto)
    also have ... = sum ?f  $\{j\}$  by auto
    also have ... = 1 using a-noteq-b j-not-b j-not-a by auto
    finally show ?thesis .
  qed
next
fix i j
  assume i-not-b: i ≠ b and i-not-a: i ≠ a and i-not-j: i ≠ j
  show (∑ k∈UNIV. (if k = a then (0::'a) + (0::'a) * - q else if i = k then
1::'a else (0::'a)) *
    (if j = a then (if k = a then 1::'a else (0::'a)) + (if k = b then 1::'a else
(0::'a)) * q else if k = j then 1::'a else (0::'a))) = (0::'a)
  by (rule sum.neutral, auto simp add: i-not-b i-not-a i-not-j)
next
fix j
  assume b-not-j: b ≠ j
  show (∑ k∈UNIV. (if k = a then (0::'a) + (1::'a) * - q else if b = k then
1::'a else (0::'a)) *
    (if j = a then (if k = a then 1::'a else (0::'a)) + (if k = b then 1::'a else
(0::'a)) * q else if k = j then 1::'a else (0::'a))) = 0
  proof (cases j=a)

```



```

    case False
    show ?thesis by (rule sum.neutral, auto simp add: False b-not-j)
next
    case True — This case is different from the other cases
    let ?f=λk. (if k = a then (0::'a) + (1::'a) * - q else if b = k then 1::'a else
(0::'a)) *
        (if j = a then (if k = a then 1::'a else (0::'a)) + (if k = b then 1::'a else
(0::'a)) * q else if k = j then 1::'a else (0::'a))
        have univ-eq: UNIV = ((UNIV - {a} - {b}) ∪ ({b} ∪ {a})) by auto
        have sum-a: sum ?f {a} = -q unfolding True using b-not-j using a-noteq-b
by auto
        have sum-b: sum ?f {b} = q unfolding True using b-not-j using a-noteq-b
by auto
        have sum-rest: sum ?f (UNIV - {a} - {b}) = 0 by (rule sum.neutral, auto
simp add: True b-not-j a-noteq-b)
        have sum ?f UNIV = sum ?f ((UNIV - {a} - {b}) ∪ ({b} ∪ {a})) using
univ-eq by simp
        also have ... = sum ?f (UNIV - {a} - {b}) + sum ?f ({b} ∪ {a}) by (rule
sum.union-disjoint, auto)
        also have ... = sum ?f (UNIV - {a} - {b}) + sum ?f {b} + sum ?f {a}
by (auto simp add: sum.union-disjoint a-noteq-b)
        also have ... = 0 unfolding sum-a sum-b sum-rest by simp
        finally show ?thesis .
    qed
  qed
qed

```

4.5 Relationships amongst the definitions

Relationships between *interchange-rows* and *interchange-columns*

lemma *interchange-rows-transpose*:

shows *interchange-rows* (*transpose* A) a b = *transpose* (*interchange-columns* A a b)

unfolding *interchange-rows-def interchange-columns-def transpose-def* by *vector*

lemma *interchange-rows-transpose'*:

shows *interchange-rows* A a b = *transpose* (*interchange-columns* (*transpose* A) a b)

unfolding *interchange-rows-def interchange-columns-def transpose-def* by *vector*

lemma *interchange-columns-transpose*:

shows *interchange-columns* (*transpose* A) a b = *transpose* (*interchange-rows* A a b)

unfolding *interchange-rows-def interchange-columns-def transpose-def* by *vector*

lemma *interchange-columns-transpose'*:

shows *interchange-columns* A a b = *transpose* (*interchange-rows* (*transpose* A) a b)

unfolding *interchange-rows-def interchange-columns-def transpose-def* by *vector*

4.6 Code Equations

Code equations for *interchange-rows* $?A ?a ?b = (\chi i j. \text{if } i = ?a \text{ then } ?A \$?b \$ j \text{ else if } i = ?b \text{ then } ?A \$?a \$ j \text{ else } ?A \$ i \$ j)$, *interchange-columns* $?A ?n ?m = (\chi i j. \text{if } j = ?n \text{ then } ?A \$ i \$?m \text{ else if } j = ?m \text{ then } ?A \$ i \$?n \text{ else } ?A \$ i \$ j)$, *row-add* $?A ?a ?b ?q = (\chi i j. \text{if } i = ?a \text{ then } ?A \$?a \$ j + ?q * ?A \$?b \$ j \text{ else } ?A \$ i \$ j)$, *column-add* $?A ?n ?m ?q = (\chi i j. \text{if } j = ?n \text{ then } ?A \$ i \$?n + ?A \$ i \$?m * ?q \text{ else } ?A \$ i \$ j)$, *mult-row* $?A ?a ?q = (\chi i j. \text{if } i = ?a \text{ then } ?q * ?A \$?a \$ j \text{ else } ?A \$ i \$ j)$ and *mult-column* $?A ?n ?q = (\chi i j. \text{if } j = ?n \text{ then } ?A \$ i \$ j * ?q \text{ else } ?A \$ i \$ j)$:

definition *interchange-rows-row*

where *interchange-rows-row* $A a b i = \text{vec-lambda } (\%j. \text{if } i = a \text{ then } A \$ b \$ j \text{ else if } i = b \text{ then } A \$ a \$ j \text{ else } A \$ i \$ j)$

lemma *interchange-rows-code* [code abstract]:

$\text{vec-nth } (\text{interchange-rows-row } A a b i) = (\%j. \text{if } i = a \text{ then } A \$ b \$ j \text{ else if } i = b \text{ then } A \$ a \$ j \text{ else } A \$ i \$ j)$

unfolding *interchange-rows-row-def* **by** *auto*

lemma *interchange-rows-code-nth* [code abstract]: $\text{vec-nth } (\text{interchange-rows } A a b) = \text{interchange-rows-row } A a b$

unfolding *interchange-rows-def* **unfolding** *interchange-rows-row-def*[abs-def]

by *auto*

definition *interchange-columns-row*

where *interchange-columns-row* $A n m i = \text{vec-lambda } (\%j. \text{if } j = n \text{ then } A \$ i \$ m \text{ else if } j = m \text{ then } A \$ i \$ n \text{ else } A \$ i \$ j)$

lemma *interchange-columns-code* [code abstract]:

$\text{vec-nth } (\text{interchange-columns-row } A n m i) = (\%j. \text{if } j = n \text{ then } A \$ i \$ m \text{ else if } j = m \text{ then } A \$ i \$ n \text{ else } A \$ i \$ j)$

unfolding *interchange-columns-row-def* **by** *auto*

lemma *interchange-columns-code-nth* [code abstract]: $\text{vec-nth } (\text{interchange-columns } A a b) = \text{interchange-columns-row } A a b$

unfolding *interchange-columns-def* **unfolding** *interchange-columns-row-def*[abs-def]

by *auto*

definition *row-add-row*

where *row-add-row* $A a b q i = \text{vec-lambda } (\%j. \text{if } i = a \text{ then } A \$ a \$ j + q * A \$ b \$ j \text{ else } A \$ i \$ j)$

lemma *row-add-code* [code abstract]:

$\text{vec-nth } (\text{row-add-row } A a b q i) = (\%j. \text{if } i = a \text{ then } A \$ a \$ j + q * A \$ b \$ j \text{ else } A \$ i \$ j)$

unfolding *row-add-row-def* **by** *auto*

lemma *row-add-code-nth* [code abstract]: $\text{vec-nth } (\text{row-add } A a b q) = \text{row-add-row}$

$A \ a \ b \ q$
unfolding *row-add-def* **unfolding** *row-add-row-def*[*abs-def*]
by *auto*

definition *column-add-row*

where *column-add-row* $A \ n \ m \ q \ i = \text{vec-lambda } (\%j. \text{if } j = n \text{ then } A \ \$ \ i \ \$ \ n + A \ \$ \ i \ \$ \ m * q \text{ else } A \ \$ \ i \ \$ \ j)$

lemma *column-add-code* [*code abstract*]:

$\text{vec-nth } (\text{column-add-row } A \ n \ m \ q \ i) = (\%j. \text{if } j = n \text{ then } A \ \$ \ i \ \$ \ n + A \ \$ \ i \ \$ \ m * q \text{ else } A \ \$ \ i \ \$ \ j)$

unfolding *column-add-row-def* **by** *auto*

lemma *column-add-code-nth* [*code abstract*]: $\text{vec-nth } (\text{column-add } A \ a \ b \ q) = \text{column-add-row } A \ a \ b \ q$

unfolding *column-add-def* **unfolding** *column-add-row-def*[*abs-def*]
by *auto*

definition *mult-row-row*

where *mult-row-row* $A \ a \ q \ i = \text{vec-lambda } (\%j. \text{if } i = a \text{ then } q * A \ \$ \ a \ \$ \ j \text{ else } A \ \$ \ i \ \$ \ j)$

lemma *mult-row-code* [*code abstract*]:

$\text{vec-nth } (\text{mult-row-row } A \ a \ q \ i) = (\%j. \text{if } i = a \text{ then } q * A \ \$ \ a \ \$ \ j \text{ else } A \ \$ \ i \ \$ \ j)$

unfolding *mult-row-row-def* **by** *auto*

lemma *mult-row-code-nth* [*code abstract*]: $\text{vec-nth } (\text{mult-row } A \ a \ q) = \text{mult-row-row } A \ a \ q$

unfolding *mult-row-def* **unfolding** *mult-row-row-def*[*abs-def*]
by *auto*

definition *mult-column-row*

where *mult-column-row* $A \ n \ q \ i = \text{vec-lambda } (\%j. \text{if } j = n \text{ then } A \ \$ \ i \ \$ \ j * q \text{ else } A \ \$ \ i \ \$ \ j)$

lemma *mult-column-code* [*code abstract*]:

$\text{vec-nth } (\text{mult-column-row } A \ n \ q \ i) = (\%j. \text{if } j = n \text{ then } A \ \$ \ i \ \$ \ j * q \text{ else } A \ \$ \ i \ \$ \ j)$

unfolding *mult-column-row-def* **by** *auto*

lemma *mult-column-code-nth* [*code abstract*]: $\text{vec-nth } (\text{mult-column } A \ a \ q) = \text{mult-column-row } A \ a \ q$

unfolding *mult-column-def* **unfolding** *mult-column-row-def*[*abs-def*]
by *auto*

end

5 Rank of a matrix

```
theory Rank
imports
  Rank-Nullity-Theorem.Dim-Formula
begin
```

5.1 Row rank, column rank and rank

Definitions of row rank, column rank and rank

```
definition row-rank :: 'a::{field} ^n ^m=>nat
  where row-rank A = vec.dim (row-space A)
```

```
definition col-rank :: 'a::{field} ^n ^m=>nat
  where col-rank A = vec.dim (col-space A)
```

```
lemma rank-def: rank A = row-rank A
  by (auto simp: row-rank-def row-rank-def-gen row-space-def)
```

5.2 Properties

```
lemma rrk-is-preserved:
fixes A::'a::{field} ^cols ^rows::{finite, wellorder}
  and P::'a::{field} ^rows::{finite, wellorder} ^rows::{finite, wellorder}
assumes inv-P: invertible P
shows row-rank A = row-rank (P**A)
by (metis row-space-is-preserved row-rank-def inv-P)
```

```
lemma crk-is-preserved:
fixes A::'a::{field} ^cols::{finite, wellorder} ^rows
  and P::'a::{field} ^rows ^rows
assumes inv-P: invertible P
shows col-rank A = col-rank (P**A)
  using rank-nullity-theorem-matrices unfolding ncols-def
  by (metis col-rank-def inv-P add-left-cancel null-space-is-preserved)
```

```
end
```

6 Gauss Jordan algorithm over abstract matrices

```
theory Gauss-Jordan
imports
  Rref
  Elementary-Operations
  Rank
begin
```

6.1 The Gauss-Jordan Algorithm

Now, a computable version of the Gauss-Jordan algorithm is presented. The output will be a matrix in reduced row echelon form. We present an algorithm in which the reduction is applied by columns

Using this definition, zeros are made in the column j of a matrix A placing the pivot entry (a nonzero element) in the position (i,j) . For that, a suitable row interchange is made to achieve a non-zero entry in position (i,j) . Then, this pivot entry is multiplied by its inverse to make the pivot entry equals to 1. After that, are other entries of the j -th column are eliminated by subtracting suitable multiples of the i -th row from the other rows.

definition *Gauss-Jordan-in-ij* :: 'a::{semiring-1, inverse, one, uminus} ^m ^n::{finite, ord} => 'n=>'m=>'a ^m ^n::{finite, ord}
where *Gauss-Jordan-in-ij* A i j = (let $n = (LEAST\ n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n)$;
 $interchange-A = (interchange-rows\ A\ i\ n)$;
 $A' = mult-row\ interchange-A\ i\ (1/interchange-A\ \$\ i\ \$\ j)$ in
 $vec-lambda(\% s.\ if\ s=i\ then\ A'\ \$\ s\ else\ (row-add\ A'\ s\ i\ (- (interchange-A\ \$\ s\ \$\ j)))\ \$\ s)$)

lemma *Gauss-Jordan-in-ij-unfold*:

assumes $\exists n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n$

obtains $n :: 'n::\{finite, wellorder\}$ **and** *interchange-A* **and** A'

where

$(LEAST\ n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n) = n$

and $A\ \$\ n\ \$\ j \neq 0$

and $i \leq n$

and $interchange-A = interchange-rows\ A\ i\ n$

and $A' = mult-row\ interchange-A\ i\ (1 / interchange-A\ \$\ i\ \$\ j)$

and *Gauss-Jordan-in-ij* A i j = $vec-lambda\ (\lambda s.\ if\ s = i\ then\ A'\ \$\ s\ else\ (row-add\ A'\ s\ i\ (- (interchange-A\ \$\ s\ \$\ j)))\ \$\ s)$

proof –

from *assms* **obtain** m **where** $Anj: A\ \$\ m\ \$\ j \neq 0 \wedge i \leq m ..$

moreover **define** n **where** $n = (LEAST\ n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n)$

then **have** $P1: (LEAST\ n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n) = n$ **by** *simp*

ultimately **have** $P2: A\ \$\ n\ \$\ j \neq 0$ **and** $P3: i \leq n$

using *LeastI* [of $\lambda n.\ A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n\ m$] **by** *simp-all*

define *interchange-A* **where** $interchange-A = interchange-rows\ A\ i\ n$

then **have** $P4: interchange-A = interchange-rows\ A\ i\ n$ **by** *simp*

define A' **where** $A' = mult-row\ interchange-A\ i\ (1 / interchange-A\ \$\ i\ \$\ j)$

then **have** $P5: A' = mult-row\ interchange-A\ i\ (1 / interchange-A\ \$\ i\ \$\ j)$ **by** *simp*

have $P6: Gauss-Jordan-in-ij\ A\ i\ j = vec-lambda\ (\lambda s.\ if\ s = i\ then\ A'\ \$\ s\ else\ (row-add\ A'\ s\ i\ (- (interchange-A\ \$\ s\ \$\ j)))\ \$\ s)$

by (*simp only: Gauss-Jordan-in-ij-def* $P1\ P4$ [*symmetric*] $P5$ [*symmetric*])

Let-def)

from $P1\ P2\ P3\ P4\ P5\ P6$ **that** **show** *thesis* **by** *blast*

qed

The following definition makes the step of Gauss-Jordan in a column. This function receives two input parameters: the column k where the step of Gauss-Jordan must be applied and a pair (which consists of the row where the pivot should be placed in the column k and the original matrix).

definition *Gauss-Jordan-column-k* :: $(\text{nat} \times ('a::\{\text{zero}, \text{inverse}, \text{uminus}, \text{semiring-1}\} \wedge m::\{\text{mod-type}\} \wedge n::\{\text{mod-type}\}))$
 $\Rightarrow \text{nat} \Rightarrow (\text{nat} \times ('a \wedge m::\{\text{mod-type}\} \wedge n::\{\text{mod-type}\}))$
where *Gauss-Jordan-column-k* $A' k = (\text{let } i = \text{fst } A'; A = (\text{snd } A'); \text{from-nat-}i = (\text{from-nat } i::'n); \text{from-nat-}k = (\text{from-nat } k::'m) \text{ in}$
 if $(\forall m \geq (\text{from-nat-}i). A \$ m \$ (\text{from-nat-}k) = 0) \vee (i = \text{nrows } A)$ *then* (i, A)
 else $(i+1, (\text{Gauss-Jordan-in-}ij \ A \ (\text{from-nat-}i) \ (\text{from-nat-}k)))$

The following definition applies the Gauss-Jordan step from the first column up to the k one (included).

definition *Gauss-Jordan-upt-k* :: $'a::\{\text{inverse}, \text{uminus}, \text{semiring-1}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
 $\Rightarrow \text{nat}$
 $\Rightarrow 'a \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
where *Gauss-Jordan-upt-k* $A k = \text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A) [0..<\text{Suc } k])$

Gauss-Jordan is to apply the *Gauss-Jordan-column-k* in all columns.

definition *Gauss-Jordan* :: $'a::\{\text{inverse}, \text{uminus}, \text{semiring-1}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
 $\Rightarrow 'a \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
where *Gauss-Jordan* $A = \text{Gauss-Jordan-upt-k } A ((\text{ncols } A) - 1)$

6.2 Properties about rref and the greatest nonzero row.

lemma *greatest-plus-one-eq-0*:

fixes $A::'a::\{\text{field}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A)) = \text{nrows } A$
shows $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 = 0$

proof –

have $\text{to-nat } (\text{GREATEST } R. \neg \text{is-zero-row-upt-k } R \ k \ A) + 1 = \text{card } (\text{UNIV}::'\text{rows set})$

using *assms unfolding nrows-def by fastforce*

thus $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + (1::'\text{rows}) = (0::'\text{rows})$

using *to-nat-plus-one-less-card by fastforce*

qed

lemma *from-nat-to-nat-greatest*:

fixes $A::'a::\{\text{zero}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$

shows $\text{from-nat } (\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A))) = (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$

unfolding *Suc-eq-plus1*

unfolding *to-nat-1* [**where** $?'a = '\text{rows}$, *symmetric*]

unfolding *add-to-nat-def ..*

lemma *greatest-less-zero-row*:
fixes $A::'a::\{one, zero\}^{\wedge}n::\{mod\text{-}type\}^{\wedge}m::\{finite, one, plus, linorder\}$
assumes r : *reduced-row-echelon-form-upt-k* A k
and $zero\text{-}i$: *is-zero-row-upt-k* i k A
and $not\text{-}all\text{-}zero$: $\neg (\forall a. \textit{is-zero-row-upt-k } a \ k \ A)$
shows $(GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A) < i$
proof (*rule ccontr*)
assume $not\text{-}less\text{-}i$: $\neg (GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A) < i$
have $i\text{-}less\text{-}greatest$: $i < (GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A)$
by (*metis (mono-tags, lifting) GreatestI neqE not-all-zero not-less-i zero-i*)
have $is\text{-}zero\text{-}row\text{-}upt\text{-}k$ $(GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A)$ k A
using r $zero\text{-}i$ $i\text{-}less\text{-}greatest$ **unfolding** *reduced-row-echelon-form-upt-k-def* **by**
blast
thus *False* **using** *GreatestI-ex not-all-zero* **by** *fast*
qed

lemma *rref-suc-if-zero-below-greatest*:
fixes $A::'a::\{one, zero\}^{\wedge}n::\{mod\text{-}type\}^{\wedge}m::\{finite, one, plus, linorder\}$
assumes r : *reduced-row-echelon-form-upt-k* A k
and $not\text{-}all\text{-}zero$: $\neg (\forall a. \textit{is-zero-row-upt-k } a \ k \ A)$
and $all\text{-}zero\text{-}below\text{-}greatest$: $\forall a. a > (GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A)$
 $\longrightarrow \textit{is-zero-row-upt-k } a$ $(Suc \ k)$ A
shows *reduced-row-echelon-form-upt-k* A $(Suc \ k)$
proof (*rule reduced-row-echelon-form-upt-k-intro, auto*)
fix $i \ j$ **assume** $zero\text{-}i\text{-}suc$: *is-zero-row-upt-k* i $(Suc \ k)$ A **and** $i\text{-}le\text{-}j$: $i < j$
have $zero\text{-}i$: *is-zero-row-upt-k* i k A **using** $zero\text{-}i\text{-}suc$ **unfolding** *is-zero-row-upt-k-def*
by *simp*
have $i > (GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A)$ **by** (*rule greatest-less-zero-row[OF r zero-i not-all-zero]*)
hence $j > (GREATEST \ m. \neg \textit{is-zero-row-upt-k } m \ k \ A)$ **using** $i\text{-}le\text{-}j$ **by** *simp*
thus *is-zero-row-upt-k* j $(Suc \ k)$ A **using** $all\text{-}zero\text{-}below\text{-}greatest$ **by** *fast*
next
fix i **assume** $not\text{-}zero\text{-}i$: $\neg \textit{is-zero-row-upt-k } i$ $(Suc \ k)$ A
show $A \ \$ \ i \ \$ (LEAST \ k. A \ \$ \ i \ \$ \ k \neq 0) = 1$
using *greatest-less-zero-row[OF r - not-all-zero]* $not\text{-}zero\text{-}i$ r $all\text{-}zero\text{-}below\text{-}greatest$
unfolding *reduced-row-echelon-form-upt-k-def*
by *fast*
next
fix i
assume i : $i < i + 1$ **and** $not\text{-}zero\text{-}i$: $\neg \textit{is-zero-row-upt-k } i$ $(Suc \ k)$ A **and**
 $not\text{-}zero\text{-}suc\text{-}i$: $\neg \textit{is-zero-row-upt-k } (i + 1)$ $(Suc \ k)$ A
have $not\text{-}zero\text{-}i\text{-}k$: $\neg \textit{is-zero-row-upt-k } i$ k A
using $all\text{-}zero\text{-}below\text{-}greatest$ $greatest\text{-}less\text{-}zero\text{-}row$ [*OF r - not-all-zero*] $not\text{-}zero\text{-}i$
by *blast*
have $not\text{-}zero\text{-}suc\text{-}i$: $\neg \textit{is-zero-row-upt-k } (i+1)$ k A
using $all\text{-}zero\text{-}below\text{-}greatest$ $greatest\text{-}less\text{-}zero\text{-}row$ [*OF r - not-all-zero*] $not\text{-}zero\text{-}suc\text{-}i$
by *blast*
have aux : $(\forall i \ j. i + 1 = j \wedge i < j \wedge \neg \textit{is-zero-row-upt-k } i \ k \ A \wedge \neg \textit{is-zero-row-upt-k } j \ k \ A \longrightarrow (LEAST \ n. A \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. A \ \$ \ j \ \$ \ n \neq 0))$

using *r unfolding reduced-row-echelon-form-upt-k-def* **by** *fast*
show $(LEAST\ n.\ A\ \$\ i\ \$\ n\ \neq\ 0) < (LEAST\ n.\ A\ \$\ (i + 1)\ \$\ n\ \neq\ 0)$ **using**
aux not-zero-i-k not-zero-suc-i i **by** *simp*
next
fix *i j* **assume** $\neg\ is_zero_row_upt_k\ i\ (Suc\ k)\ A$ **and** $i \neq j$
thus $A\ \$\ j\ \$\ (LEAST\ n.\ A\ \$\ i\ \$\ n\ \neq\ 0) = 0$
using *all-zero-below-greatest greatest-less-zero-row not-all-zero r rref-upt-condition4*
by *blast*
qed

lemma *rref-suc-if-all-rows-not-zero*:
fixes $A::'a::\{one,\ zero\}^{\wedge}n::\{mod_type\}^{\wedge}m::\{finite,\ one,\ plus,\ linorder\}$
assumes *r: reduced-row-echelon-form-upt-k A k*
and *all-not-zero: $\forall n.\ \neg\ is_zero_row_upt_k\ n\ k\ A$*
shows *reduced-row-echelon-form-upt-k A (Suc k)*
proof (*rule rref-suc-if-zero-below-greatest*)
show *reduced-row-echelon-form-upt-k A k* **using** *r* .
show $\neg\ (\forall a.\ is_zero_row_upt_k\ a\ k\ A)$ **using** *all-not-zero* **by** *auto*
show $\forall a > GREATEST\ m.\ \neg\ is_zero_row_upt_k\ m\ k\ A.\ is_zero_row_upt_k\ a\ (Suc\ k)\ A$
using *all-not-zero not-greater-Greatest* **by** *blast*
qed

lemma *greatest-ge-nonzero-row*:
fixes $A::'a::\{zero\}^{\wedge}n::\{mod_type\}^{\wedge}m::\{finite,\ linorder\}$
assumes $\neg\ is_zero_row_upt_k\ i\ k\ A$
shows $i \leq (GREATEST\ m.\ \neg\ is_zero_row_upt_k\ m\ k\ A)$ **using** *Greatest-ge[of*
($\lambda m.\ \neg\ is_zero_row_upt_k\ m\ k\ A$), OF assms] .

lemma *greatest-ge-nonzero-row'*:
fixes $A::'a::\{zero,\ one\}^{\wedge}n::\{mod_type\}^{\wedge}m::\{finite,\ linorder,\ one,\ plus\}$
assumes *r: reduced-row-echelon-form-upt-k A k*
and $i: i \leq (GREATEST\ m.\ \neg\ is_zero_row_upt_k\ m\ k\ A)$
and *not-all-zero: $\neg\ (\forall a.\ is_zero_row_upt_k\ a\ k\ A)$*
shows $\neg\ is_zero_row_upt_k\ i\ k\ A$
using *greatest-less-zero-row[OF r] i not-all-zero* **by** *fastforce*

corollary *row-greater-greatest-is-zero*:
fixes $A::'a::\{zero\}^{\wedge}n::\{mod_type\}^{\wedge}m::\{finite,\ linorder\}$
assumes $(GREATEST\ m.\ \neg\ is_zero_row_upt_k\ m\ k\ A) < i$
shows *is-zero-row-upt-k i k A* **using** *greatest-ge-nonzero-row assms* **by** *fastforce*

6.3 The proof of its correctness

Properties of *Gauss-Jordan-in-ij*

lemma *Gauss-Jordan-in-ij-1*:
fixes $A::'a::\{field\}^{\wedge}m^{\wedge}n::\{finite,\ ord,\ wellorder\}$
assumes *ex: $\exists n.\ A\ \$\ n\ \$\ j\ \neq\ 0 \wedge i \leq n$*

shows (*Gauss-Jordan-in-ij* $A\ i\ j$) $\$ i\ \$ j = 1$
proof (*unfold Gauss-Jordan-in-ij-def Let-def mult-row-def interchange-rows-def, vector*)
obtain n **where** $Anj: A\ \$ n\ \$ j \neq 0 \wedge i \leq n$ **using** *ex* **by** *blast*
show $A\ \$ (LEAST\ n.\ A\ \$ n\ \$ j \neq 0 \wedge i \leq n)\ \$ j \neq 0$ **using** *LeastI*[*of* $\lambda n.\ A\ \$ n\ \$ j \neq 0 \wedge i \leq n$, *OF* Anj] **by** *simp*
qed

lemma *Gauss-Jordan-in-ij-0*:
fixes $A::'a::\{field\}^m^n::\{finite, ord, wellorder\}$
assumes $ex: \exists n.\ A\ \$ n\ \$ j \neq 0 \wedge i \leq n$ **and** $a: a \neq i$
shows (*Gauss-Jordan-in-ij* $A\ i\ j$) $\$ a\ \$ j = 0$
using *ex* **apply** (*rule Gauss-Jordan-in-ij-unfold*) **using** a **by** (*simp add: mult-row-def interchange-rows-def row-add-def*)

corollary *Gauss-Jordan-in-ij-0'*:
fixes $A::'a::\{field\}^m^n::\{finite, ord, wellorder\}$
assumes $ex: \exists n.\ A\ \$ n\ \$ j \neq 0 \wedge i \leq n$
shows $\forall a.\ a \neq i \longrightarrow (Gauss-Jordan-in-ij\ A\ i\ j)\ \$ a\ \$ j = 0$ **using** *assms Gauss-Jordan-in-ij-0* **by** *blast*

lemma *Gauss-Jordan-in-ij-preserves-previous-elements*:
fixes $A::'a::\{field\}^columns::\{mod-type\}^rows::\{mod-type\}$
assumes $r: reduced-row-echelon-form-upt-k\ A\ k$
and *not-zero-a: $\neg is-zero-row-upt-k\ a\ k\ A$*
and *exists-m: $\exists m.\ A\ \$ m\ \$ (from-nat\ k) \neq 0 \wedge (GREATEST\ m.\ \neg is-zero-row-upt-k\ m\ k\ A) + 1 \leq m$*
and *Greatest-plus-1: $(GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A) + 1 \neq 0$*
and *j-le-k: $to-nat\ j < k$*
shows *Gauss-Jordan-in-ij* $A\ ((GREATEST\ m.\ \neg is-zero-row-upt-k\ m\ k\ A) + 1)$ (*from-nat* k) $\$ i\ \$ j = A\ \$ i\ \$ j$
proof (*unfold Gauss-Jordan-in-ij-def Let-def interchange-rows-def mult-row-def row-add-def, auto*)
define *last-nonzero-row* **where** $last-nonzero-row = (GREATEST\ m.\ \neg is-zero-row-upt-k\ m\ k\ A)$
have $last-nonzero-row < (last-nonzero-row + 1)$ **by** (*rule Suc-le'*[*of* $last-nonzero-row$], *auto simp add: last-nonzero-row-def Greatest-plus-1*)
hence $zero-row: is-zero-row-upt-k\ (last-nonzero-row + 1)\ k\ A$
using *not-le greatest-ge-nonzero-row last-nonzero-row-def* **by** *fastforce*
hence $A-greatest-0: A\ \$ (last-nonzero-row + 1)\ \$ j = 0$ **unfolding** *is-zero-row-upt-k-def last-nonzero-row-def* **using** *j-le-k* **by** *auto*
then show $A\ \$ (last-nonzero-row + 1)\ \$ j / A\ \$ (last-nonzero-row + 1)\ \$ from-nat\ k = A\ \$ (last-nonzero-row + 1)\ \$ j$
by *simp*
show $zero: A\ \$ (LEAST\ n.\ A\ \$ n\ \$ from-nat\ k \neq 0 \wedge (GREATEST\ m.\ \neg is-zero-row-upt-k\ m\ k\ A) + 1 \leq n)\ \$ j = 0$
proof –
define $least-n$ **where** $least-n = (LEAST\ n.\ A\ \$ n\ \$ from-nat\ k \neq 0 \wedge (GREATEST\ m.\ \neg is-zero-row-upt-k\ m\ k\ A) + 1 \leq n)$

have $\exists n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n$ **by** *(metis exists-m)*
from this obtain n **where** $n1: A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0$ **and** $n2: (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n$ **by** *blast*
have $(\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq \text{least-}n$
by *(metis (lifting, full-types) LeastI-ex least-n-def n1 n2)*
hence *is-zero-row-upt-}k \ \text{least-}n \ k \ A* **using** *last-nonzero-row-def less-le rref-upt-condition1 [OF r]* **zero-row** **by** *metis*
thus $A \ \$ \ \text{least-}n \ \$ \ j = 0$ **unfolding** *is-zero-row-upt-}k \ \text{-def}* **using** *j-le-k* **by** *simp*
qed
show $A \ \$ \ ((\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1) \ \$ \ j -$
 $A \ \$ \ ((\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1) \ \$ \ \text{from-nat } k *$
 $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n) \ \$ \ j /$
 $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n) \ \$ \ \text{from-nat } k =$
 $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n) \ \$ \ j$
unfolding *last-nonzero-row-def[symmetric]* **unfolding** *A-greatest-0* **unfolding**
last-nonzero-row-def **unfolding** *zero* **by** *fastforce*
show $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n) \ \$ \ j /$
 $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1 \leq n) \ \$ \ \text{from-nat } k =$
 $A \ \$ \ ((\text{GREATEST } m. \neg \text{is-zero-row-upt-}k \ m \ k \ A) + 1) \ \$ \ j$ **unfolding** *zero*
using *A-greatest-0* **unfolding** *last-nonzero-row-def* **by** *simp*
qed

lemma *Gauss-Jordan-in-ij-preserves-previous-elements'*:

fixes $A::'a::\{\text{field}\} \ \sim \ \text{columns}::\{\text{mod-type}\} \ \sim \ \text{rows}::\{\text{mod-type}\}$

assumes *all-zero*: $\forall n. \text{is-zero-row-upt-}k \ n \ k \ A$

and *j-le-k*: $\text{to-nat } j < k$

and *A-nk-not-zero*: $A \ \$ \ n \ \$ \ (\text{from-nat } k) \neq 0$

shows *Gauss-Jordan-in-ij* $A \ 0 \ (\text{from-nat } k) \ \$ \ i \ \$ \ j = A \ \$ \ i \ \$ \ j$

proof (*unfold Gauss-Jordan-in-ij-def Let-def mult-row-def interchange-rows-def row-add-def, auto*)

have *A-0-j*: $A \ \$ \ 0 \ \$ \ j = 0$ **using** *all-zero is-zero-row-upt-}k \ \text{-def } j \ \text{-le-}k* **by** *blast*

then show $A \ \$ \ 0 \ \$ \ j / A \ \$ \ 0 \ \$ \ \text{from-nat } k = A \ \$ \ 0 \ \$ \ j$ **by** *simp*

show *A-least-j*: $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ j = 0$ **using**
all-zero is-zero-row-upt-}k \ \text{-def } j \ \text{-le-}k **by** *blast*

show $A \ \$ \ 0 \ \$ \ j -$

$A \ \$ \ 0 \ \$ \ \text{from-nat } k * A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ j /$

$A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ \text{from-nat } k =$

$A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ j$ **unfolding** *A-0-j A-least-j*

by *fastforce*

show $A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ j / A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge 0 \leq n) \ \$ \ \text{from-nat } k = A \ \$ \ 0 \ \$ \ j$

unfolding *A-least-j A-0-j* by *simp*
 qed

lemma *is-zero-after-Gauss*:

fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
assumes *zero-a*: *is-zero-row-upt-k a k A*
and *not-zero-m*: \neg *is-zero-row-upt-k m k A*
and *r*: *reduced-row-echelon-form-upt-k A k*
and *greatest-less-ma*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \text{ k } A) + 1 \leq ma$
and *A-ma-k-not-zero*: $A \ \$ \ ma \ \$ \ \text{from-nat } k \neq 0$
shows *is-zero-row-upt-k a k (Gauss-Jordan-in-ij A ((GREATEST m. \neg is-zero-row-upt-k m k A) + 1) (from-nat k))*
proof (*subst is-zero-row-upt-k-def, clarify*)
fix $j::'n$ **assume** *j-less-k*: *to-nat j < k*
have *not-zero-g*: $(\text{GREATEST } m. \neg \text{is-zero-row-upt-k } m \text{ k } A) + 1 \neq 0$
proof (*rule ccontr, simp*)
assume $(\text{GREATEST } m. \neg \text{is-zero-row-upt-k } m \text{ k } A) + 1 = 0$
hence $(\text{GREATEST } m. \neg \text{is-zero-row-upt-k } m \text{ k } A) = -1$ **using** *a-eq-minus-1*
by *blast*
hence $a \leq (\text{GREATEST } m. \neg \text{is-zero-row-upt-k } m \text{ k } A)$ **using** *Greatest-is-minus-1*
by *auto*
hence $\neg \text{is-zero-row-upt-k } a \text{ k } A$ **using** *greatest-less-zero-row[OF r] not-zero-m*
by *fastforce*
thus *False* **using** *zero-a* **by** *contradiction*
 qed
have *Gauss-Jordan-in-ij A ((GREATEST m. \neg is-zero-row-upt-k m k A) + 1)*
(from-nat k) \$ a \$ j = A \$ a \$ j
by (*rule Gauss-Jordan-in-ij-preserves-previous-elements[OF r not-zero-m - not-zero-g j-less-k], auto intro!: A-ma-k-not-zero greatest-less-ma*)
also have $\dots = 0$
using *zero-a j-less-k* **unfolding** *is-zero-row-upt-k-def* **by** *blast*
finally show *Gauss-Jordan-in-ij A ((GREATEST m. \neg is-zero-row-upt-k m k A) + 1) (from-nat k) \$ a \$ j = 0* .
 qed

lemma *all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0*:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines *ia*: $ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-k } m \text{ k } A \text{ then } 0 \text{ else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \text{ k } A) + 1)$
defines $B:B \equiv (\text{snd } (\text{Gauss-Jordan-column-k } (ia, A) \text{ k}))$
assumes *all-zero*: $\forall n. \text{is-zero-row-upt-k } n \text{ k } A$
and *not-zero-i*: $\neg \text{is-zero-row-upt-k } i \text{ (Suc } k) B$
and *Amk-zero*: $A \ \$ \ m \ \$ \ \text{from-nat } k \neq 0$
shows $i=0$
proof (*rule ccontr*)
assume *i-not-0*: $i \neq 0$
have *ia2*: $ia = 0$ **using** *ia all-zero* **by** *simp*
have *B-eq-Gauss*: $B = \text{Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k)$

```

unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
using all-zero Amk-zero least-mod-type unfolding from-nat-0 nrows-def by
auto
also have ...$ i $ (from-nat k) = 0 proof (rule Gauss-Jordan-in-ij-0)
show  $\exists n. A \ $ n \ $ \text{from-nat } k \neq 0 \wedge 0 \leq n$  using Amk-zero least-mod-type by
blast
show  $i \neq 0$  using i-not-0 .
qed
finally have B $ i $ from-nat k = 0 .
hence is-zero-row-upt-k i (Suc k) B
unfolding B-eq-Gauss
using Gauss-Jordan-in-ij-preserves-previous-elements'[OF all-zero - Amk-zero]
by (metis all-zero is-zero-row-upt-k-def less-SucE to-nat-from-nat)
thus False using not-zero-i by contradiction
qed

```

Here we start to prove that the output of *Gauss Jordan A* is a matrix in reduced row echelon form.

```

lemma condition-1-part-1:
fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type} and k::nat
assumes zero-column-k:  $\forall m \geq \text{from-nat } 0. A \ $ m \ $ \text{from-nat } k = 0$ 
and all-zero:  $\forall m. \text{is-zero-row-upt-k } m \ k \ A$ 
shows is-zero-row-upt-k j (Suc k) A
unfolding is-zero-row-upt-k-def apply clarify
proof -
fix ja::'columns assume ja-less-suc-k: to-nat ja < Suc k
show A $ j $ ja = 0
proof (cases to-nat ja < k)
case True thus ?thesis using all-zero unfolding is-zero-row-upt-k-def by blast
next
case False hence ja-eq-k: k = to-nat ja using ja-less-suc-k by simp
show ?thesis using zero-column-k unfolding ja-eq-k from-nat-to-nat-id from-nat-0
using least-mod-type by blast
qed
qed

```

```

lemma condition-1-part-2:
fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type} and k::nat
assumes j-not-zero:  $j \neq 0$ 
and all-zero:  $\forall m. \text{is-zero-row-upt-k } m \ k \ A$ 
and Amk-not-zero:  $A \ $ m \ $ \text{from-nat } k \neq 0$ 
shows is-zero-row-upt-k j (Suc k) (Gauss-Jordan-in-ij A (from-nat 0) (from-nat k))
proof (unfold is-zero-row-upt-k-def, clarify)
fix ja::'columns
assume ja-less-suc-k: to-nat ja < Suc k
show Gauss-Jordan-in-ij A (from-nat 0) (from-nat k) $ j $ ja = 0
proof (cases to-nat ja < k)
case True

```

have *Gauss-Jordan-in-ij* A (*from-nat* 0) (*from-nat* k) $\$ j \$ ja = A \$ j \$ ja$
unfolding *from-nat-0* **using** *Gauss-Jordan-in-ij-preserves-previous-elements*[*OF*
all-zero True Amk-not-zero] .
also have $\dots = 0$ **using** *all-zero True* **unfolding** *is-zero-row-upt-k-def* **by** *blast*
finally show *?thesis* .
next
case *False* **hence** *k-eq-ja*: $k = \text{to-nat } ja$
using *ja-less-suc-k* **by** *simp*
show *Gauss-Jordan-in-ij* A (*from-nat* 0) (*from-nat* k) $\$ j \$ ja = 0$
unfolding *k-eq-ja from-nat-to-nat-id*
proof (*rule Gauss-Jordan-in-ij-0*)
show $\exists n. A \$ n \$ ja \neq 0 \wedge \text{from-nat } 0 \leq n$
using *least-mod-type Amk-not-zero*
unfolding *k-eq-ja from-nat-to-nat-id from-nat-0* **by** *blast*
show $j \neq \text{from-nat } 0$ **using** *j-not-zero* **unfolding** *from-nat-0* .
qed
qed
qed

lemma *condition-1-part-3*:

fixes $A::'a::\{\text{field}\}^{\wedge}\{\text{columns}::\{\text{mod-type}\}^{\wedge}\{\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-}k \ m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (\text{GREATEST}$
 $n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
defines $B:B \equiv (\text{snd } (\text{Gauss-Jordan-column-}k \ (ia,A) \ k))$
assumes *rref*: *reduced-row-echelon-form-upt-k* $A \ k$
and *i-less-j*: $i < j$
and *not-zero-m*: $\neg \text{is-zero-row-upt-}k \ m \ k \ A$
and *zero-below-greatest*: $\forall m \geq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1.$
 $A \$ m \$ \text{from-nat } k = 0$
and *zero-i-suc-k*: *is-zero-row-upt-k* $i \ (\text{Suc } k) \ B$
shows *is-zero-row-upt-k* $j \ (\text{Suc } k) \ A$
proof (*unfold is-zero-row-upt-k-def, auto*)
fix $ja::'\text{columns}$
assume *ja-less-suc-k*: $\text{to-nat } ja < \text{Suc } k$
have $ia2: ia = \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **unfolding**
 ia **using** *not-zero-m* **by** *presburger*
have $B\text{-eq-}A: B = A$
unfolding B *Gauss-Jordan-column-k-def* *Let-def fst-conv snd-conv* $ia2$
apply *simp*
unfolding *from-nat-to-nat-greatest* **using** *zero-below-greatest* **by** *blast*
have $\text{zero-ik}A: \text{is-zero-row-upt-}k \ i \ k \ A$ **using** *zero-i-suc-k* **unfolding** $B\text{-eq-}A$
is-zero-row-upt-k-def **by** *fastforce*
hence $\text{zero-jk}A: \text{is-zero-row-upt-}k \ j \ k \ A$ **using** *rref-upt-condition1*[*OF rref*] *i-less-j*
by *blast*
show $A \$ j \$ ja = 0$
proof (*cases to-nat ja < k*)
case *True*
thus *?thesis* **using** $\text{zero-jk}A$ **unfolding** *is-zero-row-upt-k-def* **by** *blast*
next

case *False*
hence $k\text{-eq-ja}:k = \text{to-nat } ja$ **using** *ja-less-suc-k* **by** *auto*
have $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \leq j$
proof (*rule le-Suc, rule GreatestI2*)
show $\neg \text{is-zero-row-upt-k } m \ k \ A$ **using** *not-zero-m* .
fix x **assume** *not-zero-xkA*: $\neg \text{is-zero-row-upt-k } x \ k \ A$ **show** $x < j$
using *rref-upt-condition1*[*OF rref*] *not-zero-xkA zero-jkA neq-iff* **by** *blast*
qed
thus *?thesis* **using** *zero-below-greatest unfolding k-eq-ja from-nat-to-nat-id*
is-zero-row-upt-k-def **by** *blast*
qed
qed

lemma *condition-1-part-4*:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-k } m \ k \ A \text{ then } 0 \text{ else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1)$
defines $B:B \equiv (\text{snd } (\text{Gauss-Jordan-column-k } (ia, A) \ k))$
assumes *rref*: *reduced-row-echelon-form-upt-k A k*
and *zero-i-suc-k*: *is-zero-row-upt-k i (Suc k) B*
and *i-less-j*: $i < j$
and *not-zero-m*: $\neg \text{is-zero-row-upt-k } m \ k \ A$
and *greatest-eq-card*: $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A)) = \text{nrows } A$
shows *is-zero-row-upt-k j (Suc k) A*
proof –
have $ia2: ia = \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$ **unfolding**
ia **using** *not-zero-m* **by** *presburger*
have *B-eq-A*: $B = A$
unfolding *B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2*
unfolding *from-nat-to-nat-greatest* **using** *greatest-eq-card nrows-def* **by** *force*
have *rref-Suc*: *reduced-row-echelon-form-upt-k A (Suc k)*
proof (*rule rref-suc-if-zero-below-greatest*[*OF rref*])
show $\forall a > \text{GREATEST } m. \neg \text{is-zero-row-upt-k } m \ k \ A. \text{is-zero-row-upt-k } a \ (\text{Suc } k) \ A$
using *greatest-eq-card not-less-eq to-nat-less-card to-nat-mono nrows-def* **by**
metis
show $\neg (\forall a. \text{is-zero-row-upt-k } a \ k \ A)$ **using** *not-zero-m* **by** *fast*
qed
show *?thesis* **using** *zero-i-suc-k unfolding B-eq-A* **using** *rref-upt-condition1*[*OF*
rref-Suc] *i-less-j* **by** *fast*
qed

lemma *condition-1-part-5*:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-k } m \ k \ A \text{ then } 0 \text{ else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1)$
defines $B:B \equiv (\text{snd } (\text{Gauss-Jordan-column-k } (ia, A) \ k))$

assumes *rref*: *reduced-row-echelon-form-upt-k A k*
and *zero-i-suc-k*: *is-zero-row-upt-k i (Suc k) B*
and *i-less-j*: $i < j$
and *not-zero-m*: $\neg \text{is-zero-row-upt-k } m \ k \ A$
and *greatest-not-card*: $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A))$
 $\neq \text{nrows } A$
and *greatest-less-ma*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \leq ma$
and *A-ma-k-not-zero*: $A \ \$ \ ma \ \$ \ \text{from-nat } k \neq 0$
shows *is-zero-row-upt-k j (Suc k) (Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k))*
proof (*subst (1) is-zero-row-upt-k-def, clarify*)
fix *ja::'columns* **assume** *ja-less-suc-k*: $\text{to-nat } ja < \text{Suc } k$
have *ia2*: $ia = \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$ **unfolding**
ia **using** *not-zero-m* **by** *presburger*
have *B-eq-Gauss-ij*: $B = \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k)$
unfolding *B Gauss-Jordan-column-k-def*
unfolding *ia2 Let-def fst-conv snd-conv*
using *greatest-not-card greatest-less-ma A-ma-k-not-zero*
by (*auto simp add: from-nat-to-nat-greatest nrows-def*)
have *zero-ikA*: *is-zero-row-upt-k i k A*
proof (*unfold is-zero-row-upt-k-def, clarify*)
fix *a::'columns*
assume *a-less-k*: $\text{to-nat } a < k$
have $A \ \$ \ i \ \$ \ a = \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k) \ \$ \ i \ \$ \ a$
proof (*rule Gauss-Jordan-in-ij-preserves-previous-elements[symmetric]*)
show *reduced-row-echelon-form-upt-k A k* **using** *rref* .
show $\neg \text{is-zero-row-upt-k } m \ k \ A$ **using** *not-zero-m* .
show $\exists n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \leq n$ **using** *A-ma-k-not-zero greatest-less-ma* **by** *blast*
show $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \neq 0$ **using** *suc-not-zero greatest-not-card* **unfolding** *nrows-def* **by** *simp*
show $\text{to-nat } a < k$ **using** *a-less-k* .
qed
also **have** $\dots = 0$ **unfolding** *B-eq-Gauss-ij[symmetric]* **using** *zero-i-suc-k a-less-k* **unfolding** *is-zero-row-upt-k-def* **by** *simp*
finally **show** $A \ \$ \ i \ \$ \ a = 0$.
qed
hence *zero-jkA*: *is-zero-row-upt-k j k A* **using** *rref-upt-condition1[OF rref]* *i-less-j*
by *blast*
show $\text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k) \ \$ \ j \ \$ \ ja = 0$
proof (*cases to-nat ja < k*)
case *True*
have $\text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k) \ \$ \ j \ \$ \ ja = A \ \$ \ j \ \$ \ ja$
proof (*rule Gauss-Jordan-in-ij-preserves-previous-elements*)
show *reduced-row-echelon-form-upt-k A k* **using** *rref* .

show \neg *is-zero-row-upt-k* *m* *k* *A* **using** *not-zero-m* .
show $\exists n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \leq n$ **using** *A-ma-k-not-zero* *greatest-less-ma* **by** *blast*
show $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \neq 0$ **using** *suc-not-zero* *greatest-not-card* **unfolding** *nrows-def* **by** *simp*
show *to-nat ja* $< k$ **using** *True* .
qed
also have $\dots = 0$ **using** *zero-jkA* *True* **unfolding** *is-zero-row-upt-k-def* **by** *fast*
finally show *?thesis* .
next
case *False* **hence** *k-eq-ja*: $k = \text{to-nat } ja$ **using** *ja-less-suc-k* **by** *simp*
show *?thesis*
proof (*unfold k-eq-ja from-nat-to-nat-id*, *rule Gauss-Jordan-in-ij-0*)
show $\exists n. A \ \$ \ n \ \$ \ ja \neq 0 \wedge (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ (\text{to-nat } ja) \ A) + 1 \leq n$
using *A-ma-k-not-zero* *greatest-less-ma* *k-eq-ja* *to-nat-from-nat* **by** *auto*
show $j \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ (\text{to-nat } ja) \ A) + 1$
proof (*unfold k-eq-ja[symmetric]*, *rule ccontr*)
assume $\neg j \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$
hence *j-eq*: $j = (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$ **by** *fast*
hence $i < (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$ **using** *i-less-j*
by force
hence *i-le-greatest*: $i \leq (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A)$ **using** *le-Suc* *not-less* **by** *auto*
hence $\neg \text{is-zero-row-upt-k } i \ k \ A$ **using** *greatest-ge-nonzero-row* [OF *rref*]
not-zero-m **by** *fast*
thus *False* **using** *zero-ikA* **by** *contradiction*
qed
qed
qed
qed

lemma *condition-1*:

fixes *A*::*'a*::*{field}* \wedge *columns*::*{mod-type}* \wedge *rows*::*{mod-type}* **and** *k*::*nat*
defines *ia*: $ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-k } m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1)$
defines *B*: $B \equiv (\text{snd } (\text{Gauss-Jordan-column-k } (ia, A) \ k))$
assumes *rref*: *reduced-row-echelon-form-upt-k* *A* *k*
and *zero-i-suc-k*: *is-zero-row-upt-k* *i* (*Suc* *k*) *B* **and** *i-less-j*: $i < j$
shows *is-zero-row-upt-k* *j* (*Suc* *k*) *B*
proof (*unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv*, *auto*,
unfold from-nat-to-nat-greatest)
assume *zero-k*: $\forall m \geq \text{from-nat } 0. A \ \$ \ m \ \$ \ \text{from-nat } k = 0$ **and** *all-zero*: $\forall m. \text{is-zero-row-upt-k } m \ k \ A$
show *is-zero-row-upt-k* *j* (*Suc* *k*) *A*
using *condition-1-part-1* [OF *zero-k* *all-zero*] .
next
fix *m*

assume *all-zero*: $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$ **and** *Amk-not-zero*: $A\ \$\ m\ \$$
from-nat $k \neq 0$
have *j-not-0*: $j \neq 0$ **using** *i-less-j least-mod-type not-le* **by** *blast*
show *is-zero-row-upt-k* $j\ (Suc\ k)\ (Gauss-Jordan-in-ij\ A\ (from-nat\ 0)\ (from-nat\ k))$
using *condition-1-part-2*[*OF j-not-0 all-zero Amk-not-zero*].
next
fix m **assume** *not-zero-mkA*: $\neg \text{is-zero-row-upt-}k\ m\ k\ A$
and *zero-below-greatest*: $\forall m \geq (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1.$
 $A\ \$\ m\ \$\ from-nat\ k = 0$
show *is-zero-row-upt-k* $j\ (Suc\ k)\ A$ **using** *condition-1-part-3*[*OF rref i-less-j*
not-zero-mkA zero-below-greatest] *zero-i-suc-k*
unfolding $B\ ia$.
next
fix m **assume** *not-zero-m*: $\neg \text{is-zero-row-upt-}k\ m\ k\ A$
and *greatest-eq-card*: $Suc\ (to-nat\ (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A))$
 $=\ nrows\ A$
show *is-zero-row-upt-k* $j\ (Suc\ k)\ A$
using *condition-1-part-4*[*OF rref - i-less-j not-zero-m greatest-eq-card*] *zero-i-suc-k*
unfolding $B\ ia\ nrows-def$.
next
fix $m\ ma$
assume *not-zero-m*: $\neg \text{is-zero-row-upt-}k\ m\ k\ A$
and *greatest-not-card*: $Suc\ (to-nat\ (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A))$
 $\neq\ nrows\ A$
and *greatest-less-ma*: $(GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 \leq ma$
and *A-ma-k-not-zero*: $A\ \$\ ma\ \$\ from-nat\ k \neq 0$
show *is-zero-row-upt-k* $j\ (Suc\ k)\ (Gauss-Jordan-in-ij\ A\ ((GREATEST\ n. \neg$
 $\text{is-zero-row-upt-}k\ n\ k\ A) + 1)\ (from-nat\ k))$
using *condition-1-part-5*[*OF rref - i-less-j not-zero-m greatest-not-card great-*
est-less-ma A-ma-k-not-zero]
using *zero-i-suc-k*
unfolding $B\ ia$.
qed

lemma *condition-2-part-1*:
fixes $A::'a::\{field\}^{\wedge}columns::\{mod-type\}^{\wedge}rows::\{mod-type\}$ **and** $k::nat$
defines $ia:ia \equiv (if\ \forall m. \text{is-zero-row-upt-}k\ m\ k\ A\ then\ 0\ else\ to-nat\ (GREATEST$
 $n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)$
defines $B:B \equiv (snd\ (Gauss-Jordan-column-k\ (ia,A)\ k))$
assumes *not-zero-i-suc-k*: $\neg \text{is-zero-row-upt-}k\ i\ (Suc\ k)\ B$
and *all-zero*: $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$
and *all-zero-k*: $\forall m. A\ \$\ m\ \$\ from-nat\ k = 0$
shows $A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1$
proof –
have *ia2*: $ia = 0$ **using** *ia all-zero* **by** *simp*
have *B-eq-A*: $B=A$ **unfolding** $B\ Gauss-Jordan-column-k-def\ Let-def\ fst-conv$

snd-conv ia2 **using** *all-zero-k* **by** *fastforce*
show *?thesis* **using** *all-zero-k condition-1-part-1*[*OF - all-zero*] *not-zero-i-suc-k*
unfolding *B-eq-A* **by** *presburger*
qed

lemma *condition-2-part-2*:

fixes *A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}* **and** *k::nat*
defines *ia:ia≡(if ∀ m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST*
n. ¬ is-zero-row-upt-k n k A) + 1)
defines *B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))*
assumes *not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) B*
and *all-zero: ∀ m. is-zero-row-upt-k m k A*
and *Amk-not-zero: A \$ m \$ from-nat k ≠ 0*
shows *Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ (LEAST ka. Gauss-Jordan-in-ij*
A 0 (from-nat k) \$ i \$ ka ≠ 0) = 1
proof –
have *ia2: ia = 0* **unfolding** *ia* **using** *all-zero* **by** *simp*
have *B-eq: B = Gauss-Jordan-in-ij A 0 (from-nat k)* **unfolding** *B Gauss-Jordan-column-k-def*
unfolding *ia2 Let-def fst-conv snd-conv*
using *Amk-not-zero least-mod-type* **unfolding** *from-nat-0 nrows-def* **by** *auto*
have *i-eq-0: i=0* **using** *Amk-not-zero B-eq all-zero condition-1-part-2 from-nat-0*
not-zero-i-suc-k **by** *metis*
have *Least-eq: (LEAST ka. Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ ka ≠ 0)*
= from-nat k
proof (*rule Least-equality*)
have *Gauss-Jordan-in-ij A 0 (from-nat k) \$ 0 \$ from-nat k = 1* **using**
Gauss-Jordan-in-ij-1 Amk-not-zero least-mod-type **by** *blast*
thus *Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ from-nat k ≠ 0* **unfolding**
i-eq-0 **by** *simp*
fix *y* **assume** *not-zero-gauss: Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ y ≠ 0*
show *from-nat k ≤ y*
proof (*rule ccontr*)
assume *¬ from-nat k ≤ y* **hence** *y: y < from-nat k* **by** *force*
have *Gauss-Jordan-in-ij A 0 (from-nat k) \$ 0 \$ y = A \$ 0 \$ y*
by (*rule Gauss-Jordan-in-ij-preserves-previous-elements'*[*OF all-zero to-nat-le*[*OF*
y] *Amk-not-zero*])
also have *... = 0* **using** *all-zero to-nat-le*[*OF y*] **unfolding** *is-zero-row-upt-k-def*
by *blast*
finally show *False* **using** *not-zero-gauss* **unfolding** *i-eq-0* **by** *contradiction*
qed
qed
show *?thesis* **unfolding** *Least-eq* **unfolding** *i-eq-0* **by** (*rule Gauss-Jordan-in-ij-1,*
auto intro!: Amk-not-zero least-mod-type)
qed

lemma *condition-2-part-3*:

fixes $A::'a::\{\text{field}\}^{\wedge}'\text{columns}::\{\text{mod-type}\}^{\wedge}'\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$

defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-}k\ m\ k\ A \text{ then } 0 \text{ else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)$

defines $B:B\equiv(\text{snd } (\text{Gauss-Jordan-column-}k\ (ia,A)\ k))$

assumes $rref: \text{reduced-row-echelon-form-upt-}k\ A\ k$

and $\text{not-zero-i-suc-}k: \neg \text{is-zero-row-upt-}k\ i\ (\text{Suc } k)\ B$

and $\text{not-zero-m}: \neg \text{is-zero-row-upt-}k\ m\ k\ A$

and $\text{zero-below-greatest}: \forall m \geq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1.$

$A\ \$\ m\ \$\ \text{from-nat } k = 0$

shows $A\ \$\ i\ \$\ (\text{LEAST } k. A\ \$\ i\ \$\ k \neq 0) = 1$

proof –

have $ia2: ia = \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$ **unfolding** ia **using** not-zero-m **by** presburger

have $B\text{-eq-}A: B = A$

unfolding B $\text{Gauss-Jordan-column-}k\text{-def}$ Let-def fst-conv snd-conv $ia2$

apply simp

unfolding $\text{from-nat-to-nat-greatest}$ **using** $\text{zero-below-greatest}$ **by** blast

show $?thesis$

proof ($\text{cases } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 < \text{CARD}('rows)$)

case True

have $\neg \text{is-zero-row-upt-}k\ i\ k\ A$

proof –

have $i < (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$

proof ($\text{rule } \text{ccontr}$)

assume $\neg i < (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$

hence $i: (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 \leq i$ **by** simp

hence $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) < i$ **using** le-Suc' True

by simp

hence $\text{zero-}i: \text{is-zero-row-upt-}k\ i\ k\ A$ **using** $\text{not-greater-Greatest}$ **by** blast

hence $\text{is-zero-row-upt-}k\ i\ (\text{Suc } k)\ A$

proof ($\text{unfold } \text{is-zero-row-upt-}k\text{-def, clarify}$)

fix $j::'columns$

assume $\text{to-nat } j < \text{Suc } k$

thus $A\ \$\ i\ \$\ j = 0$

using $\text{zero-}i$ **unfolding** $\text{is-zero-row-upt-}k\text{-def}$ **using** $\text{zero-below-greatest } i$

by ($\text{metis } \text{from-nat-to-nat-id } \text{le-neq-implies-less } \text{not-le } \text{not-less-eq-eq}$)

qed

thus False **using** $\text{not-zero-i-suc-}k$ **unfolding** $B\text{-eq-}A$ **by** contradiction

qed

hence $i \leq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A)$ **using** $\text{not-le } \text{le-Suc}$ **by** metis

thus $?thesis$ **using** $\text{greatest-ge-nonzero-row}[OF\ rref]$ not-zero-m **by** fast

qed

thus $?thesis$ **using** $\text{rref-upt-condition2}[OF\ rref]$ **by** blast

next

case False

have $\text{greatest-plus-one-eq-}0: (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 = 0$

```

    using to-nat-plus-one-less-card False by blast
  have  $\neg$  is-zero-row-upt-k i k A
  proof (rule not-is-zero-row-upt-suc)
  show  $\neg$  is-zero-row-upt-k i (Suc k) A using not-zero-i-suc-k unfolding B-eq-A
.
  show  $\forall i. A \ \$ \ i \ \$ \ \text{from-nat } k = 0$ 
    using zero-below-greatest
    unfolding greatest-plus-one-eq-0 using least-mod-type by blast
  qed
  thus ?thesis using rref-upt-condition2[OF rref] by blast
  qed
  qed

```

```

lemma condition-2-part-4:
  fixes A::'a::{field} ^~'columns::{mod-type} ^~'rows::{mod-type} and k::nat
  assumes rref: reduced-row-echelon-form-upt-k A k
  and not-zero-m:  $\neg$  is-zero-row-upt-k m k A
  and greatest-eq-card: Suc (to-nat (GREATEST n.  $\neg$  is-zero-row-upt-k n k A)) =
  n rows A
  shows A $ i $ (LEAST k. A $ i $ k  $\neq$  0) = 1
  proof -
  have  $\neg$  is-zero-row-upt-k i k A
  proof (rule ccontr, simp)
  assume zero-i: is-zero-row-upt-k i k A
  hence zero-minus-1: is-zero-row-upt-k (-1) k A
  using rref-upt-condition1[OF rref]
  using Greatest-is-minus-1 neq-le-trans by metis
  have (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) + 1 = 0 using great-
  est-plus-one-eq-0[OF greatest-eq-card] .
  hence greatest-eq-minus-1: (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) = -1
  using a-eq-minus-1 by fast
  have  $\neg$  is-zero-row-upt-k (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) k A
  by (rule greatest-ge-nonzero-row'[OF rref - ], auto intro!: not-zero-m)
  thus False using zero-minus-1 unfolding greatest-eq-minus-1 by contradiction
  qed
  thus ?thesis using rref-upt-condition2[OF rref] by blast
  qed

```

```

lemma condition-2-part-5:
  fixes A::'a::{field} ^~'columns::{mod-type} ^~'rows::{mod-type} and k::nat
  defines ia:ia $\equiv$ (if  $\forall m. \text{is-zero-row-upt-k } m \ k \ A$  then 0 else to-nat (GREATEST
  n.  $\neg$  is-zero-row-upt-k n k A) + 1)
  defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-upt-k A k
  and not-zero-i-suc-k:  $\neg$  is-zero-row-upt-k i (Suc k) B
  and not-zero-m:  $\neg$  is-zero-row-upt-k m k A
  and greatest-noteq-card: Suc (to-nat (GREATEST n.  $\neg$  is-zero-row-upt-k n k A))
   $\neq$  n rows A

```

and *greatest-less-ma*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1 \leq ma$
and *A-ma-k-not-zero*: $A \ \$ \ ma \ \$ \ \text{from-nat } k \neq 0$
shows *Gauss-Jordan-in-ij A* $((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
 $(\text{from-nat } k) \ \$ \ i \ \$$
 $(\text{LEAST } ka. \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A)$
 $+ 1) (\text{from-nat } k) \ \$ \ i \ \$ \ ka \neq 0) = 1$
proof –
have *ia2: ia=to-nat* $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **unfolding**
ia **using** *not-zero-m* **by** *presburger*
have *B-eq-Gauss*: $B = \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k$
 $n \ k \ A) + 1) (\text{from-nat } k)$
unfolding *B Gauss-Jordan-column-k-def* *Let-def fst-conv snd-conv ia2*
apply *simp*
unfolding *from-nat-to-nat-greatest* **using** *greatest-noteq-card A-ma-k-not-zero*
greatest-less-ma **by** *blast*
have *greatest-plus-one-not-zero*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$
 $\neq 0$
using *suc-not-zero greatest-noteq-card* **unfolding** *nrows-def* **by** *auto*
show *?thesis*
proof (*cases is-zero-row-upt-k i k A*)
case *True*
hence *not-zero-iB*: $\text{is-zero-row-upt-}k \ i \ k \ B$ **unfolding** *is-zero-row-upt-k-def*
unfolding *B-eq-Gauss*
using *Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m -*
greatest-plus-one-not-zero]
using *A-ma-k-not-zero greatest-less-ma* **by** *fastforce*
hence *Gauss-Jordan-i-not-0*: $\text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k$
 $n \ k \ A) + 1) (\text{from-nat } k) \ \$ \ i \ \$ \ (\text{from-nat } k) \neq 0$
using *not-zero-i-suc-k* **unfolding** *B-eq-Gauss* **unfolding** *is-zero-row-upt-k-def*
using *from-nat-to-nat-id less-Suc-eq* **by** (*metis (lifting, no-types)*)
have $i = ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
proof (*rule ccontr*)
assume *i-not-greatest*: $i \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$
have *Gauss-Jordan-in-ij A* $((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
 $(\text{from-nat } k) \ \$ \ i \ \$ \ (\text{from-nat } k) = 0$
proof (*rule Gauss-Jordan-in-ij-0*)
show $\exists n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n$
 $k \ A) + 1 \leq n$ **using** *A-ma-k-not-zero greatest-less-ma* **by** *blast*
show $i \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **using** *i-not-greatest*
.

qed
thus *False* **using** *Gauss-Jordan-i-not-0* **by** *contradiction*
qed
hence *Gauss-Jordan-i-1*: $\text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k$
 $n \ k \ A) + 1) (\text{from-nat } k) \ \$ \ i \ \$ \ (\text{from-nat } k) = 1$
using *Gauss-Jordan-in-ij-1* **using** *A-ma-k-not-zero greatest-less-ma* **by** *blast*
have *Least-eq-k*: $(\text{LEAST } ka. \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k$
 $n \ k \ A) + 1) (\text{from-nat } k) \ \$ \ i \ \$ \ ka \neq 0) = \text{from-nat } k$
proof (*rule Least-equality*)

show *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$$ *from-nat* $k \neq 0$ **using** *Gauss-Jordan-i-not-0* .

show $\bigwedge y$. *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$$ $y \neq 0 \implies$ *from-nat* $k \leq y$

using *B-eq-Gauss is-zero-row-upt-k-def not-less not-zero-iB to-nat-le* **by** *fast qed*

show *?thesis* **using** *Gauss-Jordan-i-1 unfolding Least-eq-k* .

next

case *False*

obtain j **where** *Aij-not-0*: A $\$ i$ $\$ j \neq 0$ **and** *j-le-k*: *to-nat* $j < k$ **using** *False*

unfolding *is-zero-row-upt-k-def* **by** *auto*

have *least-le-k*: *to-nat* (*LEAST* ka . A $\$ i$ $\$ ka \neq 0$) $< k$

by (*metis* (*lifting, mono-tags*) *Aij-not-0 j-le-k less-trans linorder-cases not-less-Least to-nat-mono*)

have *least-le-j*: (*LEAST* ka . *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$ ka \neq 0$) $\leq j$

using *Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m - greatest-plus-one-not-zero j-le-k]* **using** *A-ma-k-not-zero greatest-less-ma*

using *Aij-not-0 False not-le-imp-less not-less-Least* **by** (*metis* (*mono-tags*))

have *Least-eq*: (*LEAST* ka . *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$ ka \neq 0$) = (*LEAST* ka . A $\$ i$ $\$ ka \neq 0$)

proof (*rule Least-equality*)

show *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$$ (*LEAST* ka . A $\$ i$ $\$ ka \neq 0$) $\neq 0$

using *Gauss-Jordan-in-ij-preserves-previous-elements[OF rref False - greatest-plus-one-not-zero]* *least-le-k False rref-upt-condition2[OF rref]*

using *A-ma-k-not-zero B-eq-Gauss greatest-less-ma zero-neq-one* **by** *fastforce*

fix y **assume** *Gauss-Jordan-y:Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$ y \neq 0$

show (*LEAST* ka . A $\$ i$ $\$ ka \neq 0$) $\leq y$

proof (*cases to-nat y < k*)

case *False*

thus *?thesis*

using *least-le-k less-trans not-le-imp-less to-nat-from-nat to-nat-le* **by** *metis*

next

case *True*

have A $\$ i$ $\$ y \neq 0$ **using** *Gauss-Jordan-y* **using** *Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m - greatest-plus-one-not-zero True]*

using *A-ma-k-not-zero greatest-less-ma* **by** *fastforce*

thus *?thesis* **using** *Least-le* **by** *fastforce*

qed

qed

have A $\$ i$ $\$$ (*LEAST* ka . *Gauss-Jordan-in-ij* A ((*GREATEST* n . \neg *is-zero-row-upt-k* n k A) + 1) (*from-nat* k) $\$ i$ $\$ ka \neq 0$) = 1

using *False* **using** *rref-upt-condition2[OF rref]* **unfolding** *Least-eq* **by** *blast*

thus *?thesis* **unfolding** *Least-eq* **using** *Gauss-Jordan-in-ij-preserves-previous-elements[OF rref False - greatest-plus-one-not-zero]*

using *least-le-k A-ma-k-not-zero greatest-less-ma* by *fastforce*
qed
qed

lemma *condition-2*:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-}k\ m\ k\ A\ \text{then } 0\ \text{else } \text{to-nat } (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)$
defines $B:B\equiv(\text{snd } (Gauss\text{-}Jordan\text{-}column\text{-}k\ (ia,A)\ k))$
assumes $rref: \text{reduced-row-echelon-form-upt-}k\ A\ k$
and $\text{not-zero-i-suc-}k: \neg \text{is-zero-row-upt-}k\ i\ (Suc\ k)\ B$
shows $B\ \$\ i\ \$\ (LEAST\ k. B\ \$\ i\ \$\ k \neq 0) = 1$
proof (*unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv, auto, unfold from-nat-to-nat-greatest from-nat-0*)
assume $\text{all-zero}: \forall m. \text{is-zero-row-upt-}k\ m\ k\ A$ **and** $\text{all-zero-k}: \forall m \geq 0. A\ \$\ m\ \$\ \text{from-nat}\ k = 0$
show $A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1$
using *condition-2-part-1 [OF - all-zero] not-zero-i-suc-k all-zero-k least-mod-type*
unfolding $B\ ia$ by *blast*
next
fix m **assume** $\text{all-zero}: \forall m. \text{is-zero-row-upt-}k\ m\ k\ A$
and $\text{Amk-not-zero}: A\ \$\ m\ \$\ \text{from-nat}\ k \neq 0$
show $Gauss\text{-}Jordan\text{-}in\text{-}ij\ A\ 0\ (\text{from-nat}\ k)\ \$\ i\ \$\ (LEAST\ ka. Gauss\text{-}Jordan\text{-}in\text{-}ij\ A\ 0\ (\text{from-nat}\ k)\ \$\ i\ \$\ ka \neq 0) = 1$
using *condition-2-part-2 [OF - all-zero Amk-not-zero] not-zero-i-suc-k* **unfolding** $B\ ia$.
next
fix m
assume $\text{not-zero-m}: \neg \text{is-zero-row-upt-}k\ m\ k\ A$
and $\text{zero-below-greatest}: \forall m \geq (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1. A\ \$\ m\ \$\ \text{from-nat}\ k = 0$
show $A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1$ **using** *condition-2-part-3 [OF rref - not-zero-m zero-below-greatest] not-zero-i-suc-k* **unfolding** $B\ ia$.
next
fix m
assume $\text{not-zero-m}: \neg \text{is-zero-row-upt-}k\ m\ k\ A$
and $\text{greatest-eq-card}: Suc\ (\text{to-nat } (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A)) = \text{nrows } A$
show $A\ \$\ i\ \$\ (LEAST\ k. A\ \$\ i\ \$\ k \neq 0) = 1$ **using** *condition-2-part-4 [OF rref not-zero-m greatest-eq-card]* .
next
fix $m\ ma$
assume $\text{not-zero-m}: \neg \text{is-zero-row-upt-}k\ m\ k\ A$
and $\text{greatest-noteq-card}: Suc\ (\text{to-nat } (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A)) \neq \text{nrows } A$
and $\text{greatest-less-ma}: (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 \leq ma$
and $\text{A-ma-k-not-zero}: A\ \$\ ma\ \$\ \text{from-nat}\ k \neq 0$
show $Gauss\text{-}Jordan\text{-}in\text{-}ij\ A\ ((GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)$

(from-nat k) \$ i
 \$ (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ ka \neq 0) = 1
 using condition-2-part-5[OF rref - not-zero-m greatest-noteq-card greatest-less-ma A-ma-k-not-zero] not-zero-i-suc-k **unfolding** B ia .
qed

lemma condition-3-part-1:
fixes A::'a::{field} \wedge columns::{mod-type} \wedge rows::{mod-type} **and** k::nat
defines ia:ia \equiv (if \forall m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST n. \neg is-zero-row-upt-k n k A) + 1)
defines B:B \equiv (snd (Gauss-Jordan-column-k (ia,A) k))
assumes not-zero-i-suc-k: \neg is-zero-row-upt-k i (Suc k) B
and all-zero: \forall m. is-zero-row-upt-k m k A
and all-zero-k: \forall m. A \$ m \$ from-nat k = 0
shows (LEAST n. A \$ i \$ n \neq 0) < (LEAST n. A \$ (i + 1) \$ n \neq 0)
proof –
have ia2: ia = 0 **using** ia all-zero **by** simp
have B-eq-A: B=A **unfolding** B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2 **using** all-zero-k **by** fastforce
have is-zero-row-upt-k i (Suc k) B **using** all-zero all-zero-k **unfolding** B-eq-A is-zero-row-upt-k-def **by** (metis less-SucE to-nat-from-nat)
thus ?thesis **using** not-zero-i-suc-k **by** contradiction
qed

lemma condition-3-part-2:
fixes A::'a::{field} \wedge columns::{mod-type} \wedge rows::{mod-type} **and** k::nat
defines ia:ia \equiv (if \forall m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST n. \neg is-zero-row-upt-k n k A) + 1)
defines B:B \equiv (snd (Gauss-Jordan-column-k (ia,A) k))
assumes i-le: i < i + 1
and not-zero-i-suc-k: \neg is-zero-row-upt-k i (Suc k) B
and not-zero-suc-i-suc-k: \neg is-zero-row-upt-k (i + 1) (Suc k) B
and all-zero: \forall m. is-zero-row-upt-k m k A
and Amk-notzero: A \$ m \$ from-nat k \neq 0
shows (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ n \neq 0) < (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) \$ (i + 1) \$ n \neq 0)
proof –
have ia2: ia = 0 **using** ia all-zero **by** simp
have B-eq-Gauss: B = Gauss-Jordan-in-ij A 0 (from-nat k)
unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
using all-zero Amk-notzero least-mod-type **unfolding** from-nat-0 **by** auto
have i=0 **using** all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0[OF all-zero - Amk-notzero] not-zero-i-suc-k **unfolding** B ia .
moreover **have** i+1=0 **using** all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0[OF all-zero - Amk-notzero] not-zero-suc-i-suc-k **unfolding** B ia .

ultimately show *?thesis* using *i-le* by *auto*
 qed

lemma *condition-3-part-3*:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-}k\ m\ k\ A \text{ then } 0 \text{ else } \text{to-nat } (GREATEST$
 $n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)$

defines $B:B\equiv(\text{snd } (Gauss-Jordan-column-k\ (ia,A)\ k))$

assumes $rref$: *reduced-row-echelon-form-upt-k* $A\ k$

and $i-le$: $i < i + 1$

and $not-zero-i-suc-k$: $\neg \text{is-zero-row-upt-}k\ i\ (Suc\ k)\ B$

and $not-zero-suc-i-suc-k$: $\neg \text{is-zero-row-upt-}k\ (i + 1)\ (Suc\ k)\ B$

and $not-zero-m$: $\neg \text{is-zero-row-upt-}k\ m\ k\ A$

and $zero-below-greatest$: $\forall m \geq (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1.$
 $A\ \$\ m\ \$\ \text{from-nat}\ k = 0$

shows $(LEAST\ n. A\ \$\ i\ \$\ n \neq 0) < (LEAST\ n. A\ \$\ (i + 1)\ \$\ n \neq 0)$

proof –

have $ia2$: $ia = \text{to-nat } (GREATEST\ n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$ **unfolding**
 ia **using** $not-zero-m$ **by** *presburger*

have $B-eq-A$: $B = A$

unfolding B *Gauss-Jordan-column-k-def* *Let-def* *fst-conv* *snd-conv* $ia2$

apply *simp*

unfolding *from-nat-to-nat-greatest* **using** $zero-below-greatest$ **by** *blast*

have $rref-suc$: *reduced-row-echelon-form-upt-k* $A\ (Suc\ k)$

proof (*rule* $rref-suc-if-zero-below-greatest$)

show *reduced-row-echelon-form-upt-k* $A\ k$ **using** $rref$.

show $\neg (\forall a. \text{is-zero-row-upt-}k\ a\ k\ A)$ **using** $not-zero-m$ **by** *fast*

show $\forall a > GREATEST\ m. \neg \text{is-zero-row-upt-}k\ m\ k\ A. \text{is-zero-row-upt-}k\ a\ (Suc$
 $k)\ A$

proof (*clarify*)

fix $a::'rows$ **assume** $greatest-less-a$: $(GREATEST\ m. \neg \text{is-zero-row-upt-}k\ m$
 $k\ A) < a$

show $\text{is-zero-row-upt-}k\ a\ (Suc\ k)\ A$

proof (*rule* $\text{is-zero-row-upt-}k\ \text{suc}$)

show $\text{is-zero-row-upt-}k\ a\ k\ A$ **using** $greatest-less-a$ *row-greater-greatest-is-zero*

by *fast*

show $A\ \$\ a\ \$\ \text{from-nat}\ k = 0$ **using** $le-Suc$ [*OF* $greatest-less-a$] $zero-below-greatest$

by *fast*

qed

qed

qed

show *?thesis* **using** $rref-upt-condition3$ [*OF* $rref-suc$] *i-le* $not-zero-i-suc-k$ $not-zero-suc-i-suc-k$
unfolding $B-eq-A$ **by** *blast*

qed

lemma condition-3-part-4:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-k } m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1)$
defines $B:B\equiv(\text{snd } (\text{Gauss-Jordan-column-k } (ia,A) \ k))$
assumes $rref$: *reduced-row-echelon-form-upt-k* $A \ k$ **and** $i\text{-le}$: $i < i + 1$
and not-zero-i-suc-k : $\neg \text{is-zero-row-upt-k } i \ (\text{Suc } k) \ B$
and $\text{not-zero-suc-i-suc-k}$: $\neg \text{is-zero-row-upt-k } (i + 1) \ (\text{Suc } k) \ B$
and not-zero-m : $\neg \text{is-zero-row-upt-k } m \ k \ A$
and greatest-eq-card : $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A)) = \text{nrows } A$
shows $(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) < (\text{LEAST } n. A \ \$ \ (i + 1) \ \$ \ n \neq 0)$
proof –
have $ia2$: $ia = \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1$ **unfolding**
 ia **using** not-zero-m **by** *presburger*
have $B\text{-eq-A}$: $B = A$
unfolding B *Gauss-Jordan-column-k-def* *Let-def* *fst-conv* *snd-conv* $ia2$
unfolding *from-nat-to-nat-greatest* **using** greatest-eq-card **by** *simp*
have $\text{greatest-eq-minus-1}$: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) = -1$
using *a-eq-minus-1* *greatest-eq-card* *to-nat-plus-one-less-card* **unfolding** *nrows-def*
by *fastforce*
have $rref\text{-suc}$: *reduced-row-echelon-form-upt-k* $A \ (\text{Suc } k)$
proof (*rule* $rref\text{-suc-if-all-rows-not-zero}$)
show *reduced-row-echelon-form-upt-k* $A \ k$ **using** $rref$.
show $\forall n. \neg \text{is-zero-row-upt-k } n \ k \ A$ **using** *Greatest-is-minus-1* *greatest-eq-minus-1*
greatest-ge-nonzero-row'[*OF* $rref$ -] not-zero-m **by** *metis*
qed
show *?thesis* **using** $rref\text{-upt-condition3}$ [*OF* $rref\text{-suc}$] $i\text{-le}$ not-zero-i-suc-k $\text{not-zero-suc-i-suc-k}$
unfolding $B\text{-eq-A}$ **by** *blast*
qed

lemma condition-3-part-5:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-k } m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1)$
defines $B:B\equiv(\text{snd } (\text{Gauss-Jordan-column-k } (ia,A) \ k))$
assumes $rref$: *reduced-row-echelon-form-upt-k* $A \ k$
and $i\text{-le}$: $i < i + 1$
and not-zero-i-suc-k : $\neg \text{is-zero-row-upt-k } i \ (\text{Suc } k) \ B$
and $\text{not-zero-suc-i-suc-k}$: $\neg \text{is-zero-row-upt-k } (i + 1) \ (\text{Suc } k) \ B$
and not-zero-m : $\neg \text{is-zero-row-upt-k } m \ k \ A$
and greatest-not-card : $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A)) \neq \text{nrows } A$
and greatest-less-ma : $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1 \leq ma$
and $A\text{-ma-k-not-zero}$: $A \ \$ \ ma \ \$ \ \text{from-nat } k \neq 0$
shows $(\text{LEAST } n. \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k) \ \$ \ i \ \$ \ n \neq 0)$
 $< (\text{LEAST } n. \text{Gauss-Jordan-in-ij } A \ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) \ (\text{from-nat } k) \ \$ \ (i + 1) \ \$ \ n \neq 0)$

proof –

have $ia2: ia=to-nat (GREATEST n. \neg is-zero-row-upt-k n k A) + 1$ **unfolding** ia **using** $not-zero-m$ **by** $presburger$

have $B-eq-Gauss: B = Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)**

unfolding B $Gauss-Jordan-column-k-def$

unfolding $ia2$ $Let-def$ $fst-conv$ $snd-conv$

using $greatest-not-card$ $greatest-less-ma$ $A-ma-k-not-zero$

by $(auto simp add: from-nat-to-nat-greatest)$

have $suc-greatest-not-zero: (GREATEST n. \neg is-zero-row-upt-k n k A) + 1 \neq 0$

using $Suc-eq-plus1$ $suc-not-zero$ $greatest-not-card$ **unfolding** $nrows-def$ **by** $auto$

show $?thesis$

proof $(cases is-zero-row-upt-k (i + 1) k A)$

case $True$

have $zero-i-plus-one-k-B: is-zero-row-upt-k (i+1) k B$

by $(unfold B-eq-Gauss, rule is-zero-after-Gauss[OF True not-zero-m rref greatest-less-ma A-ma-k-not-zero])$

hence $Gauss-Jordan-i-not-0: Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)** $\$ (i+1)$ $\$ (from-nat k) \neq 0$

using $not-zero-suc-i-suc-k$ **unfolding** $B-eq-Gauss$ **using** $is-zero-row-upt-k-suc$

by $blast$

have $i-plus-one-eq: i + 1 = ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$

proof $(rule ccontr)$

assume $i-not-greatest: i + 1 \neq (GREATEST n. \neg is-zero-row-upt-k n k A) + 1$

have $Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)** $\$ (i + 1)$ $\$ (from-nat k) = 0$

proof $(rule Gauss-Jordan-in-ij-0)$

show $\exists n. A \$ n \$ from-nat k \neq 0 \wedge (GREATEST n. \neg is-zero-row-upt-k n k A) + 1 \leq n$ **using** $greatest-less-ma$ $A-ma-k-not-zero$ **by** $blast$

show $i + 1 \neq (GREATEST n. \neg is-zero-row-upt-k n k A) + 1$ **using** $i-not-greatest$.

qed

thus $False$ **using** $Gauss-Jordan-i-not-0$ **by** $contradiction$

qed

hence $i-eq-greatest: i=(GREATEST n. \neg is-zero-row-upt-k n k A)$ **using** $add-right-cancel$ **by** $simp$

have $Least-eq-k: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)** $\$ (i+1)$ $\$ ka \neq 0) = from-nat k$

proof $(rule Least-equality)$

show $Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)** $\$ (i+1)$ $\$ from-nat k \neq 0$ **by** $(metis Gauss-Jordan-i-not-0)$

fix y **assume** $Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt-k n k A) + 1)$ **(from-nat k)** $\$ (i+1)$ $\$ y \neq 0$

thus $from-nat k \leq y$ **using** $zero-i-plus-one-k-B$ **unfolding** $i-eq-greatest$ $B-eq-Gauss$ **by** $(metis is-zero-row-upt-k-def not-less to-nat-le)$

qed

have $not-zero-i-A: \neg is-zero-row-upt-k i k A$ **using** $greatest-less-zero-row[OF rref]$ $not-zero-m$ **unfolding** $i-eq-greatest$ **by** $fast$

from this obtain j where $A_{ij} \neq 0$: $A \ \$ \ i \ \$ \ j \neq 0$ and $j \leq k$
unfolding $is_zero_row_upt_k_def$ by $blast$
have $least_le_k$: $to_nat \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) < k$
by ($metis$ ($lifting$, $mono_tags$) $A_{ij} \neq 0 \ j \leq k \ less_trans \ linorder_cases \ not_less_Least \ to_nat_mono$)
have $Least_eq$: $(LEAST \ n. \ Gauss_Jordan_in_ij \ A \ ((GREATEST \ n. \ \neg \ is_zero_row_upt_k \ n \ k \ A) + 1) \ (from_nat \ k) \ \$ \ i \ \$ \ n \neq 0) =$
 $(LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0)$
proof ($rule \ Least_equality$)
show $Gauss_Jordan_in_ij \ A \ ((GREATEST \ n. \ \neg \ is_zero_row_upt_k \ n \ k \ A) + 1) \ (from_nat \ k) \ \$ \ i \ \$ \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) \neq 0$
using $Gauss_Jordan_in_ij_preserves_previous_elements$ [$OF \ rref \ not_zero_i_A \ - \ suc_greatest_not_zero \ least_le_k$] $greatest_less_ma \ A_ma_k_not_zero$
using $rref_upt_condition2$ [$OF \ rref$] $not_zero_i_A$ by $fastforce$
fix y assume $Gauss_Jordan_y$: $Gauss_Jordan_in_ij \ A \ ((GREATEST \ n. \ \neg \ is_zero_row_upt_k \ n \ k \ A) + 1) \ (from_nat \ k) \ \$ \ i \ \$ \ y \neq 0$
show $(LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) \leq y$
proof ($cases \ to_nat \ y < k$)
case $False$ thus ?thesis by ($metis \ not_le \ least_le_k \ less_trans \ to_nat_mono$)
next
case $True$
have $A \ \$ \ i \ \$ \ y \neq 0$ using $Gauss_Jordan_y$ using $Gauss_Jordan_in_ij_preserves_previous_elements$ [$OF \ rref \ not_zero_m \ - \ suc_greatest_not_zero \ True$]
using $A_ma_k_not_zero \ greatest_less_ma$ by $fastforce$
thus ?thesis using $Least_le$ by $fastforce$
qed
qed
also have $\dots < from_nat \ k$ by ($metis \ is_zero_row_upt_k_def \ is_zero_row_upt_k_suc \ le_less_linear \ le_less_trans \ least_le_k \ not_zero_suc_i_suc_k \ to_nat_mono' \ zero_i_plus_one_k_B$)

finally show ?thesis unfolding $Least_eq_k$.
next
case $False$
have $not_zero_i_A$: $\neg \ is_zero_row_upt_k \ i \ k \ A$ using $rref_upt_condition1$ [$OF \ rref$]
 $False \ i_le$ by $blast$
from this obtain j where $A_{ij} \neq 0$: $A \ \$ \ i \ \$ \ j \neq 0$ and $j \leq k$
unfolding $is_zero_row_upt_k_def$ by $blast$
have $least_le_k$: $to_nat \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) < k$
by ($metis$ ($lifting$, $mono_tags$) $A_{ij} \neq 0 \ j \leq k \ less_trans \ linorder_cases \ not_less_Least \ to_nat_mono$)
have $Least_i_eq$: $(LEAST \ n. \ Gauss_Jordan_in_ij \ A \ ((GREATEST \ n. \ \neg \ is_zero_row_upt_k \ n \ k \ A) + 1) \ (from_nat \ k) \ \$ \ i \ \$ \ n \neq 0)$
 $= (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0)$
proof ($rule \ Least_equality$)
show $Gauss_Jordan_in_ij \ A \ ((GREATEST \ n. \ \neg \ is_zero_row_upt_k \ n \ k \ A) + 1) \ (from_nat \ k) \ \$ \ i \ \$ \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) \neq 0$
using $Gauss_Jordan_in_ij_preserves_previous_elements$ [$OF \ rref \ not_zero_i_A \ - \ suc_greatest_not_zero \ least_le_k$] $greatest_less_ma \ A_ma_k_not_zero$
using $rref_upt_condition2$ [$OF \ rref$] $not_zero_i_A$ by $fastforce$

```

    fix y assume Gauss-Jordan-y:Gauss-Jordan-in-ij A ((GREATEST n. ¬
is-zero-row-upt-k n k A) + 1) (from-nat k) $ i $ y ≠ 0
    show (LEAST ka. A $ i $ ka ≠ 0) ≤ y
    proof (cases to-nat y < k)
      case False thus ?thesis by (metis not-le not-less-iff-gr-or-eq le-less-trans
least-le-k to-nat-mono)
    next
      case True
        have A $ i $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref not-zero-m - suc-greatest-not-zero True]
          using A-ma-k-not-zero greatest-less-ma by fastforce
        thus ?thesis using Least-le by fastforce
      qed
    qed
    from False obtain s where Ais-not-0: A $ (i+1) $ s ≠ 0 and s-le-k: to-nat
s < k unfolding is-zero-row-upt-k-def by blast
    have least-le-k: to-nat (LEAST ka. A $ (i+1) $ ka ≠ 0) < k
      by (metis (lifting, mono-tags) Ais-not-0 s-le-k neq-iff less-trans not-less-Least
to-nat-mono)
    have Least-i-plus-one-eq: (LEAST n. Gauss-Jordan-in-ij A ((GREATEST n. ¬
is-zero-row-upt-k n k A) + 1) (from-nat k) $ (i+1) $ n ≠ 0)
      = (LEAST n. A $ (i+1) $ n ≠ 0)
    proof (rule Least-equality)
      show Gauss-Jordan-in-ij A ((GREATEST n. ¬ is-zero-row-upt-k n k A) +
1) (from-nat k) $ (i+1) $ (LEAST ka. A $ (i+1) $ ka ≠ 0) ≠ 0
        using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-i-A
- suc-greatest-not-zero least-le-k] greatest-less-ma A-ma-k-not-zero
          using rref-upt-condition2[OF rref] False by fastforce
      fix y assume Gauss-Jordan-y:Gauss-Jordan-in-ij A ((GREATEST n. ¬
is-zero-row-upt-k n k A) + 1) (from-nat k) $ (i+1) $ y ≠ 0
      show (LEAST ka. A $ (i+1) $ ka ≠ 0) ≤ y
        proof (cases to-nat y < k)
          case False thus ?thesis by (metis (mono-tags) le-less-linear least-le-k
less-trans to-nat-mono)
        next
          case True
            have A $ (i+1) $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref not-zero-m - suc-greatest-not-zero True]
              using A-ma-k-not-zero greatest-less-ma by fastforce
            thus ?thesis using Least-le by fastforce
          qed
        qed
      show ?thesis unfolding Least-i-plus-one-eq Least-i-eq using rref-upt-condition3[OF
rref] i-le False not-zero-i-A by blast
    qed
  qed

```

lemma condition-3:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ and $k::\text{nat}$

defines $ia:ia \equiv (if \ \forall m. \ is\text{-zero-row-upt-}k \ m \ k \ A \ \text{then } 0 \ \text{else } to\text{-nat} \ (GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A) + 1)$
defines $B:B \equiv (snd \ (Gauss\text{-Jordan-column-}k \ (ia,A) \ k))$
assumes $rref: \ reduced\text{-row-echelon-form-upt-}k \ A \ k$
and $i\text{-le}: \ i < i + 1$
and $not\text{-zero-i-suc-}k: \ \neg \ is\text{-zero-row-upt-}k \ i \ (Suc \ k) \ B$
and $not\text{-zero-suc-i-suc-}k: \ \neg \ is\text{-zero-row-upt-}k \ (i + 1) \ (Suc \ k) \ B$
shows $(LEAST \ n. \ B \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. \ B \ \$ \ (i + 1) \ \$ \ n \neq 0)$
proof $(unfold \ B \ Gauss\text{-Jordan-column-}k\text{-def} \ ia \ Let\text{-def} \ fst\text{-conv} \ snd\text{-conv}, \ auto,$
 $unfold \ from\text{-nat-to-nat-greatest} \ from\text{-nat-}0)$
assume $all\text{-zero}: \ \forall m. \ is\text{-zero-row-upt-}k \ m \ k \ A$
and $all\text{-zero-}k: \ \forall m \geq 0. \ A \ \$ \ m \ \$ \ from\text{-nat} \ k = 0$
show $(LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ (i + 1) \ \$ \ n \neq 0)$
using $condition\text{-3-part-}1[OF \ all\text{-zero}] \ \mathbf{using} \ all\text{-zero-}k \ least\text{-mod-type} \ not\text{-zero-i-suc-}k$
unfolding $B \ ia \ \mathbf{by} \ fast$
next
fix m **assume** $all\text{-zero}: \ \forall m. \ is\text{-zero-row-upt-}k \ m \ k \ A$
and $Amk\text{-notzero}: \ A \ \$ \ m \ \$ \ from\text{-nat} \ k \neq 0$
show $(LEAST \ n. \ Gauss\text{-Jordan-in-ij} \ A \ 0 \ (from\text{-nat} \ k) \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. \ Gauss\text{-Jordan-in-ij} \ A \ 0 \ (from\text{-nat} \ k) \ \$ \ (i + 1) \ \$ \ n \neq 0)$
using $condition\text{-3-part-}2[OF \ i\text{-le} \ - \ all\text{-zero} \ Amk\text{-notzero}] \ \mathbf{using} \ not\text{-zero-i-suc-}k$
 $not\text{-zero-suc-i-suc-}k \ \mathbf{unfolding} \ B \ ia \ .$
next
fix m
assume $not\text{-zero-}m: \ \neg \ is\text{-zero-row-upt-}k \ m \ k \ A$
and $zero\text{-below-greatest}: \ \forall m \geq (GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A) + 1.$
 $A \ \$ \ m \ \$ \ from\text{-nat} \ k = 0$
show $(LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ (i + 1) \ \$ \ n \neq 0)$
using $condition\text{-3-part-}3[OF \ rref \ i\text{-le} \ - \ not\text{-zero-}m \ zero\text{-below-greatest}] \ \mathbf{using}$
 $not\text{-zero-i-suc-}k \ not\text{-zero-suc-i-suc-}k \ \mathbf{unfolding} \ B \ ia \ .$
next
fix m
assume $not\text{-zero-}m: \ \neg \ is\text{-zero-row-upt-}k \ m \ k \ A$
and $greatest\text{-eq-card}: \ Suc \ (to\text{-nat} \ (GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A))$
 $= \ nrows \ A$
show $(LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) < (LEAST \ n. \ A \ \$ \ (i + 1) \ \$ \ n \neq 0)$
using $condition\text{-3-part-}4[OF \ rref \ i\text{-le} \ - \ not\text{-zero-}m \ greatest\text{-eq-card}] \ \mathbf{using}$
 $not\text{-zero-i-suc-}k \ not\text{-zero-suc-i-suc-}k \ \mathbf{unfolding} \ B \ ia \ .$
next
fix $m \ ma$
assume $not\text{-zero-}m: \ \neg \ is\text{-zero-row-upt-}k \ m \ k \ A$
and $greatest\text{-not-card}: \ Suc \ (to\text{-nat} \ (GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A))$
 $\neq \ nrows \ A$
and $greatest\text{-less-}ma: \ (GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A) + 1 \leq ma$
and $A\text{-ma-}k\text{-not-zero}: \ A \ \$ \ ma \ \$ \ from\text{-nat} \ k \neq 0$
show $(LEAST \ n. \ Gauss\text{-Jordan-in-ij} \ A \ ((GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A) + 1) \ (from\text{-nat} \ k) \ \$ \ i \ \$ \ n \neq 0)$
 $< (LEAST \ n. \ Gauss\text{-Jordan-in-ij} \ A \ ((GREATEST \ n. \ \neg \ is\text{-zero-row-upt-}k \ n \ k \ A) + 1) \ (from\text{-nat} \ k) \ \$ \ (i + 1) \ \$ \ n \neq 0)$

using *condition-3-part-5*[*OF rref i-le - - not-zero-m greatest-not-card great-est-less-ma A-ma-k-not-zero*]

using *not-zero-i-suc-k not-zero-suc-i-suc-k* **unfolding** *B ia* .
qed

lemma *condition-4-part-1*:

fixes *A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}* **and** *k::nat*
defines *ia:ia*≡(*if* $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$ *then* 0 *else* *to-nat* (*GREATEST*
n. \neg is-zero-row-upt-}k\ n\ k\ A) + 1)

defines *B:B*≡(*snd* (*Gauss-Jordan-column-k* (*ia,A*) *k*))
assumes *not-zero-i-suc-k: \neg is-zero-row-upt-}k\ i\ (Suc\ k)\ B*
and *all-zero: $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$*
and *all-zero-k: $\forall m. A\ \$\ m\ \$\ \text{from-nat}\ k = 0$*
shows *A\ \\$\ j\ \\$\ (LEAST\ n. A\ \\$\ i\ \\$\ n \neq 0) = 0*

proof –

have *ia2: ia = 0* **using** *ia all-zero* **by** *simp*

have *B-eq-A: B=A* **unfolding** *B Gauss-Jordan-column-k-def Let-def fst-conv*
snd-conv ia2 **using** *all-zero-k* **by** *fastforce*

show *?thesis* **using** *B-eq-A all-zero all-zero-k is-zero-row-upt-k-suc not-zero-i-suc-k*
by *blast*

qed

lemma *condition-4-part-2*:

fixes *A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}* **and** *k::nat*
defines *ia:ia*≡(*if* $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$ *then* 0 *else* *to-nat* (*GREATEST*
n. \neg is-zero-row-upt-}k\ n\ k\ A) + 1)

defines *B:B*≡(*snd* (*Gauss-Jordan-column-k* (*ia,A*) *k*))
assumes *not-zero-i-suc-k: \neg is-zero-row-upt-}k\ i\ (Suc\ k)\ B*
and *i-not-j: i \neq j*

and *all-zero: $\forall m. \text{is-zero-row-upt-}k\ m\ k\ A$*
and *Amk-not-zero: A\ \\$\ m\ \\$\ \text{from-nat}\ k \neq 0*

shows *Gauss-Jordan-in-ij A 0 (from-nat k) \\$ j \\$ (LEAST n. Gauss-Jordan-in-ij*
A 0 (from-nat k) \\$ i \\$ n \neq 0) = 0

proof –

have *i-eq-0: i=0* **using** *all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0*[*OF*
all-zero - Amk-not-zero] *not-zero-i-suc-k* **unfolding** *B ia* .

have *least-eq-k: (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) \\$ i \\$ n \neq 0)*
= from-nat k

proof (*rule Least-equality*)

show *Gauss-Jordan-in-ij A 0 (from-nat k) \\$ i \\$ from-nat k \neq 0* **unfolding** *i-eq-0*

using *Amk-not-zero Gauss-Jordan-in-ij-1 least-mod-type zero-neq-one* **by** *fastforce*
fix *y* **assume** *Gauss-Jordan-y-not-0: Gauss-Jordan-in-ij A 0 (from-nat k) \\$ i*
\\$ y \neq 0

show *from-nat k \leq y*

proof (*rule ccontr*)

assume \neg *from-nat k \leq y*

hence *y < (from-nat k)* **by** *simp*

hence *to-nat-y-less-k*: *to-nat y < k* **using** *to-nat-le* **by** *auto*
have *Gauss-Jordan-in-ij A 0 (from-nat k) \$ i \$ y = 0*
using *Gauss-Jordan-in-ij-preserves-previous-elements'[OF all-zero to-nat-y-less-k Amk-not-zero]* *all-zero to-nat-y-less-k*
unfolding *is-zero-row-upt-k-def* **by** *fastforce*
thus *False* **using** *Gauss-Jordan-y-not-0* **by** *contradiction*
qed
qed
show *?thesis* **unfolding** *least-eq-k* **apply** (*rule Gauss-Jordan-in-ij-0*) **using** *i-eq-0 i-not-j Amk-not-zero least-mod-type* **by** *blast+*
qed

lemma *condition-4-part-3*:

fixes *A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}* **and** *k::nat*
defines *ia:ia≡(if ∀ m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST n. ¬ is-zero-row-upt-k n k A) + 1)*
defines *B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))*
assumes *rref: reduced-row-echelon-form-upt-k A k*
and *not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) B*
and *i-not-j: i ≠ j*
and *not-zero-m: ¬ is-zero-row-upt-k m k A*
and *zero-below-greatest: ∀ m ≥ (GREATEST n. ¬ is-zero-row-upt-k n k A) + 1. A \$ m \$ from-nat k = 0*
shows *A \$ j \$ (LEAST n. A \$ i \$ n ≠ 0) = 0*
proof –
have *ia2: ia=to-nat (GREATEST n. ¬ is-zero-row-upt-k n k A) + 1* **unfolding** *ia* **using** *not-zero-m* **by** *presburger*
have *B-eq-A: B=A*
unfolding *B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2*
apply *simp*
unfolding *from-nat-to-nat-greatest* **using** *zero-below-greatest* **by** *blast*
have *rref-suc: reduced-row-echelon-form-upt-k A (Suc k)*
proof (*rule rref-suc-if-zero-below-greatest[OF rref], auto intro!: not-zero-m*)
fix *a*
assume *greatest-less-a: (GREATEST m. ¬ is-zero-row-upt-k m k A) < a*
show *is-zero-row-upt-k a (Suc k) A*
proof (*rule is-zero-row-upt-k-suc*)
show *is-zero-row-upt-k a k A* **using** *row-greater-greatest-is-zero[OF greatest-less-a]*.
show *A \$ a \$ from-nat k = 0* **using** *zero-below-greatest le-Suc[OF greatest-less-a]* **by** *blast*
qed
qed
show *?thesis* **using** *rref-upt-condition4[OF rref-suc]* *not-zero-i-suc-k i-not-j* **unfolding** *B-eq-A* **by** *blast*
qed

lemma *condition-4-part-4*:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-}k \ m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
defines $B:B\equiv(\text{snd } (Gauss-Jordan-column-k \ (ia,A) \ k))$
assumes $rref$: *reduced-row-echelon-form-upt-}k \ A \ k*
and $\text{not-zero-i-suc-}k$: $\neg \text{is-zero-row-upt-}k \ i \ (Suc \ k) \ B$
and $i\text{-not-}j$: $i \neq j$
and $\text{not-zero-}m$: $\neg \text{is-zero-row-upt-}k \ m \ k \ A$
and greatest-eq-card : $Suc \ (\text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A)) = \text{nrows } A$
shows $A \ \$ \ j \ \$ \ (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) = 0$
proof –
have $ia2$: $ia=\text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **unfolding**
 ia **using** $\text{not-zero-}m$ **by** *presburger*
have $B\text{-eq-}A$: $B=A$
unfolding B *Gauss-Jordan-column-k-def* *Let-def* *fst-conv* *snd-conv* $ia2$
unfolding *from-nat-to-nat-greatest* **using** greatest-eq-card **by** *simp*
have $\text{greatest-eq-minus-}1$: $(GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) = -1$
using *a-eq-minus-1* *greatest-eq-card* *to-nat-plus-one-less-card* **unfolding** *nrows-def*
by *fastforce*
have $rref\text{-suc}$: *reduced-row-echelon-form-upt-}k \ A \ (Suc \ k)*
proof (*rule* $rref\text{-suc-if-all-rows-not-zero}$)
show *reduced-row-echelon-form-upt-}k \ A \ k* **using** $rref$.
show $\forall n. \neg \text{is-zero-row-upt-}k \ n \ k \ A$ **using** *Greatest-is-minus-1* *greatest-eq-minus-1*
greatest-ge-nonzero-row'[*OF* $rref$ -] $\text{not-zero-}m$ **by** *metis*
qed
show *?thesis* **using** $rref\text{-upt-condition}4$ [*OF* $rref\text{-suc}$] **using** $\text{not-zero-i-suc-}k$ $i\text{-not-}j$
unfolding $B\text{-eq-}A$ $i\text{-not-}j$ **by** *blast*
qed

lemma *condition-4-part-5*:

fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
defines $ia:ia\equiv(\text{if } \forall m. \text{is-zero-row-upt-}k \ m \ k \ A \ \text{then } 0 \ \text{else } \text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
defines $B:B\equiv(\text{snd } (Gauss-Jordan-column-k \ (ia,A) \ k))$
assumes $rref$: *reduced-row-echelon-form-upt-}k \ A \ k*
and $\text{not-zero-i-suc-}k$: $\neg \text{is-zero-row-upt-}k \ i \ (Suc \ k) \ B$
and $i\text{-not-}j$: $i \neq j$
and $\text{not-zero-}m$: $\neg \text{is-zero-row-upt-}k \ m \ k \ A$
and greatest-not-card : $Suc \ (\text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A)) \neq \text{nrows } A$
and $\text{greatest-less-}ma$: $(GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1 \leq ma$
and $A\text{-}ma\text{-}k\text{-not-zero}$: $A \ \$ \ ma \ \$ \ \text{from-nat } k \neq 0$
shows *Gauss-Jordan-in-ij* $A \ ((GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
 $(\text{from-nat } k) \ \$ \ j \ \$$
 $(LEAST \ n. \text{Gauss-Jordan-in-ij } A \ ((GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)) \ (\text{from-nat } k) \ \$ \ i \ \$ \ n \neq 0) = 0$
proof –
have $ia2$: $ia=\text{to-nat } (GREATEST \ n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **unfolding**

ia **using** *not-zero-m* **by** *presburger*
have *B-eq-Gauss*: $B = \text{Gauss-Jordan-in-ij } A ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$ (*from-nat k*)
unfolding *B Gauss-Jordan-column-k-def*
unfolding *ia2 Let-def fst-conv snd-conv*
using *greatest-not-card greatest-less-ma A-ma-k-not-zero*
by (*auto simp add: from-nat-to-nat-greatest*)
have *suc-greatest-not-zero*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1 \neq 0$
using *Suc-eq-plus1 suc-not-zero greatest-not-card* **unfolding** *nrows-def* **by** *auto*
show *?thesis*
proof (*cases is-zero-row-upt-k i k A*)
case *True*
have *zero-i-k-B*: *is-zero-row-upt-k i k B* **unfolding** *B-eq-Gauss* **by** (*rule is-zero-after-Gauss[OF True not-zero-m rref greatest-less-ma A-ma-k-not-zero]*)
hence *Gauss-Jordan-i-not-0*: *Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ (i) \$$ (*from-nat k*) $\neq 0$
using *not-zero-i-suc-k* **unfolding** *B-eq-Gauss* **using** *is-zero-row-upt-k-suc* **by**
blast
have *i-eq-greatest*: $i = ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
proof (*rule ccontr*)
assume *i-not-greatest*: $i \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$
have *Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ i \$$ (*from-nat k*) $= 0$
proof (*rule Gauss-Jordan-in-ij-0*)
show $\exists n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1 \leq n$ **using** *greatest-less-ma A-ma-k-not-zero* **by** *blast*
show $i \neq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1$ **using** *i-not-greatest*
.

qed
thus *False* **using** *Gauss-Jordan-i-not-0* **by** *contradiction*
qed
have *Gauss-Jordan-i-1*: *Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ i \$$ (*from-nat k*) $= 1$
unfolding *i-eq-greatest* **using** *Gauss-Jordan-in-ij-1 greatest-less-ma A-ma-k-not-zero*
by *blast*
have *Least-eq-k*: (*LEAST ka. Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ i \$$ $ka \neq 0$) $= \text{from-nat } k$
proof (*rule Least-equality*)
show *Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ i \$$ *from-nat k* $\neq 0$ **using** *Gauss-Jordan-i-not-0* .
fix *y* **assume** *Gauss-Jordan-in-ij A ((GREATEST n. \neg is-zero-row-upt- k n k A) + 1)* (*from-nat k*) $\$ i \$$ $y \neq 0$
thus *from-nat k* $\leq y$ **using** *zero-i-k-B* **unfolding** *i-eq-greatest B-eq-Gauss*
by (*metis is-zero-row-upt-k-def not-less to-nat-le*)
qed
show *?thesis* **using** *A-ma-k-not-zero Gauss-Jordan-in-ij-0' Least-eq-k greatest-less-ma i-eq-greatest i-not-j* **by** *force*
next
case *False*

obtain n **where** $Ain\text{-}not\text{-}0: A \ \$ \ i \ \$ \ n \neq 0$ **and** $j\text{-}le\text{-}k: to\text{-}nat \ n < k$ **using**
False unfolding is-zero-row-upt-k-def by auto
have $least\text{-}le\text{-}k: to\text{-}nat \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) < k$
by (*metis (lifting, mono-tags) Ain-not-0 neq-iff j-le-k less-trans not-less-Least to-nat-mono*)
have $Least\text{-}eq: (LEAST \ ka. \ Gauss\text{-}Jordan\text{-}in\text{-}ij \ A \ ((GREATEST \ n. \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ n \ k \ A) + 1) \ (from\text{-}nat \ k) \ \$ \ i \ \$ \ ka \neq 0) = (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0)$
proof (*rule Least-equality*)
show $Gauss\text{-}Jordan\text{-}in\text{-}ij \ A \ ((GREATEST \ n. \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ n \ k \ A) + 1) \ (from\text{-}nat \ k) \ \$ \ i \ \$ \ (LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) \neq 0$
using $Gauss\text{-}Jordan\text{-}in\text{-}ij\text{-}preserves\text{-}previous\text{-}elements[OF \ rref \ False \ - \ suc\text{-}greatest\text{-}not\text{-}zero \ least\text{-}le\text{-}k]$ **using** $greatest\text{-}less\text{-}ma \ A\text{-}ma\text{-}k\text{-}not\text{-}zero$
using $rref\text{-}upt\text{-}condition2[OF \ rref] \ False$ **by** *fastforce*
fix y **assume** $Gauss\text{-}Jordan\text{-}y: Gauss\text{-}Jordan\text{-}in\text{-}ij \ A \ ((GREATEST \ n. \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ n \ k \ A) + 1) \ (from\text{-}nat \ k) \ \$ \ i \ \$ \ y \neq 0$
show $(LEAST \ ka. \ A \ \$ \ i \ \$ \ ka \neq 0) \leq y$
proof (*cases to-nat y < k*)
case *False* **show** $?thesis$ **by** (*metis (mono-tags) False least-le-k less-trans not-le-imp-less to-nat-from-nat to-nat-le*)
next
case *True*
have $A \ \$ \ i \ \$ \ y \neq 0$
using $Gauss\text{-}Jordan\text{-}y$ **using** $Gauss\text{-}Jordan\text{-}in\text{-}ij\text{-}preserves\text{-}previous\text{-}elements[OF \ rref \ not\text{-}zero\text{-}m \ - \ suc\text{-}greatest\text{-}not\text{-}zero \ True]$
using $A\text{-}ma\text{-}k\text{-}not\text{-}zero \ greatest\text{-}less\text{-}ma$ **by** *fastforce*
thus $?thesis$ **by** (*rule Least-le*)
qed
qed
have $Gauss\text{-}Jordan\text{-}eq\text{-}A: Gauss\text{-}Jordan\text{-}in\text{-}ij \ A \ ((GREATEST \ n. \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ n \ k \ A) + 1) \ (from\text{-}nat \ k) \ \$ \ j \ \$ \ (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0) = A \ \$ \ j \ \$ \ (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0)$
using $Gauss\text{-}Jordan\text{-}in\text{-}ij\text{-}preserves\text{-}previous\text{-}elements[OF \ rref \ not\text{-}zero\text{-}m \ - \ suc\text{-}greatest\text{-}not\text{-}zero \ least\text{-}le\text{-}k]$
using $A\text{-}ma\text{-}k\text{-}not\text{-}zero \ greatest\text{-}less\text{-}ma$ **by** *fastforce*
show $?thesis$ **unfolding** $Least\text{-}eq$ **using** $rref\text{-}upt\text{-}condition4[OF \ rref]$
using $False \ Gauss\text{-}Jordan\text{-}eq\text{-}A \ i\text{-}not\text{-}j$ **by** *presburger*
qed
qed

lemma *condition-4*:

fixes $A::'a::\{field\} \ \sim^1 \ columns::\{mod\text{-}type\} \ \sim^1 \ rows::\{mod\text{-}type\}$ **and** $k::nat$
defines $ia:ia \equiv (if \ \forall \ m. \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ m \ k \ A \ then \ 0 \ else \ to\text{-}nat \ (GREATEST \ n. \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ n \ k \ A) + 1)$
defines $B:B \equiv (snd \ (Gauss\text{-}Jordan\text{-}column\text{-}k \ (ia, A) \ k))$
assumes $rref: reduced\text{-}row\text{-}echelon\text{-}form\text{-}upt\text{-}k \ A \ k$
and $not\text{-}zero\text{-}i\text{-}suc\text{-}k: \ \neg \ is\text{-}zero\text{-}row\text{-}upt\text{-}k \ i \ (Suc \ k) \ B$
and $i\text{-}not\text{-}j: i \neq j$

shows $B \$ j \$ (LEAST\ n.\ B \$ i \$ n \neq 0) = 0$
proof (*unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv, auto, unfold from-nat-to-nat-greatest from-nat-0*)
assume *all-zero*: $\forall m.\ is-zero-row-upt-k\ m\ k\ A$
and *all-zero-k*: $\forall m \geq 0.\ A \$ m \$ from-nat\ k = 0$
show $A \$ j \$ (LEAST\ n.\ A \$ i \$ n \neq 0) = 0$ **using** *condition-4-part-1[OF - all-zero]* **using** *all-zero-k not-zero-i-suc-k least-mod-type* **unfolding** *B ia* **by** *blast*
next
fix *m*
assume *all-zero*: $\forall m.\ is-zero-row-upt-k\ m\ k\ A$
and *Amk-not-zero*: $A \$ m \$ from-nat\ k \neq 0$
show $Gauss-Jordan-in-ij\ A\ 0\ (from-nat\ k) \$ j \$ (LEAST\ n.\ Gauss-Jordan-in-ij\ A\ 0\ (from-nat\ k) \$ i \$ n \neq 0) = 0$
using *condition-4-part-2[OF - i-not-j all-zero Amk-not-zero]* **using** *not-zero-i-suc-k*
unfolding *B ia* .
next
fix *m* **assume** *not-zero-m*: $\neg is-zero-row-upt-k\ m\ k\ A$
and *zero-below-greatest*: $\forall m \geq (GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A) + 1.\ A \$ m \$ from-nat\ k = 0$
show $A \$ j \$ (LEAST\ n.\ A \$ i \$ n \neq 0) = 0$
using *condition-4-part-3[OF rref - i-not-j not-zero-m zero-below-greatest]* **using** *not-zero-i-suc-k* **unfolding** *B ia* .
next
fix *m*
assume *not-zero-m*: $\neg is-zero-row-upt-k\ m\ k\ A$
and *greatest-eq-card*: $Suc\ (to-nat\ (GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A)) = nrows\ A$
show $A \$ j \$ (LEAST\ n.\ A \$ i \$ n \neq 0) = 0$
using *condition-4-part-4[OF rref - i-not-j not-zero-m greatest-eq-card]* **using** *not-zero-i-suc-k* **unfolding** *B ia* .
next
fix *m ma*
assume *not-zero-m*: $\neg is-zero-row-upt-k\ m\ k\ A$
and *greatest-not-card*: $Suc\ (to-nat\ (GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A)) \neq nrows\ A$
and *greatest-less-ma*: $(GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A) + 1 \leq ma$
and *A-ma-k-not-zero*: $A \$ ma \$ from-nat\ k \neq 0$
show $Gauss-Jordan-in-ij\ A\ ((GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A) + 1)\ (from-nat\ k) \$ j \$$
 $(LEAST\ n.\ Gauss-Jordan-in-ij\ A\ ((GREATEST\ n.\ \neg is-zero-row-upt-k\ n\ k\ A) + 1)\ (from-nat\ k) \$ i \$ n \neq 0) = 0$
using *condition-4-part-5[OF rref - i-not-j not-zero-m greatest-not-card greatest-less-ma A-ma-k-not-zero]* **using** *not-zero-i-suc-k* **unfolding** *B ia* .
qed

lemma *reduced-row-echelon-form-upt-k-Gauss-Jordan-column-k*:

fixes $A::'a::\{field\}^{\sim}columns::\{mod-type\}^{\sim}rows::\{mod-type\}$ **and** $k::nat$
defines $ia:ia \equiv (if\ \forall m.\ is-zero-row-upt-k\ m\ k\ A\ then\ 0\ else\ to-nat\ (GREATEST$

$n. \neg \text{is-zero-row-upt-}k \ n \ k \ A) + 1)$
defines $B: B \equiv (\text{snd} \ (\text{Gauss-Jordan-column-}k \ (ia, A) \ k))$
assumes $rref: \text{reduced-row-echelon-form-upt-}k \ A \ k$
shows $\text{reduced-row-echelon-form-upt-}k \ B \ (\text{Suc } k)$
proof $(\text{rule } \text{reduced-row-echelon-form-upt-}k \ \text{intro}, \text{ auto})$
show $\bigwedge i \ j. \text{is-zero-row-upt-}k \ i \ (\text{Suc } k) \ B \implies i < j \implies \text{is-zero-row-upt-}k \ j \ (\text{Suc } k) \ B$ **using** $\text{condition-1} \ \text{assms}$ **by** blast
show $\bigwedge i. \neg \text{is-zero-row-upt-}k \ i \ (\text{Suc } k) \ B \implies B \ \$ \ i \ \$ \ (\text{LEAST } k. B \ \$ \ i \ \$ \ k \neq 0) = 1$ **using** $\text{condition-2} \ \text{assms}$ **by** blast
show $\bigwedge i. i < i + 1 \implies \neg \text{is-zero-row-upt-}k \ i \ (\text{Suc } k) \ B \implies \neg \text{is-zero-row-upt-}k \ (i + 1) \ (\text{Suc } k) \ B \implies (\text{LEAST } n. B \ \$ \ i \ \$ \ n \neq 0) < (\text{LEAST } n. B \ \$ \ (i + 1) \ \$ \ n \neq 0)$ **using** $\text{condition-3} \ \text{assms}$ **by** blast
show $\bigwedge i \ j. \neg \text{is-zero-row-upt-}k \ i \ (\text{Suc } k) \ B \implies i \neq j \implies B \ \$ \ j \ \$ \ (\text{LEAST } n. B \ \$ \ i \ \$ \ n \neq 0) = 0$ **using** $\text{condition-4} \ \text{assms}$ **by** blast
qed

lemma $\text{foldl-Gauss-condition-1}$:

fixes $A::'a::\{\text{field}\} \ \sim \ \text{columns}::\{\text{mod-type}\} \ \sim \ \text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $\forall m. \text{is-zero-row-upt-}k \ m \ k \ A$
and $\forall m \geq 0. A \ \$ \ m \ \$ \ \text{from-nat } k = 0$
shows $\text{is-zero-row-upt-}k \ m \ (\text{Suc } k) \ A$
by $(\text{rule } \text{is-zero-row-upt-}k \ \text{suc}, \text{ auto } \text{simp } \text{add: } \text{assms } \text{least-mod-type})$

lemma $\text{foldl-Gauss-condition-2}$:

fixes $A::'a::\{\text{field}\} \ \sim \ \text{columns}::\{\text{mod-type}\} \ \sim \ \text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $k: k < \text{ncols } A$
and $\text{all-zero}: \forall m. \text{is-zero-row-upt-}k \ m \ k \ A$
and $\text{Amk-not-zero}: A \ \$ \ m \ \$ \ \text{from-nat } k \neq 0$
shows $\exists m. \neg \text{is-zero-row-upt-}k \ m \ (\text{Suc } k) \ (\text{Gauss-Jordan-in-ij } A \ 0 \ (\text{from-nat } k))$
proof –
have $\text{to-nat-from-nat-}k \ \text{suc}: \text{to-nat} \ (\text{from-nat } k::' \ \text{columns}) < (\text{Suc } k)$ **using** $\text{to-nat-from-nat-id}[OF \ k[\text{unfolded } \text{ncols-def}]]$ **by** simp
have $A0k\text{-eq-1}: (\text{Gauss-Jordan-in-ij } A \ 0 \ (\text{from-nat } k)) \ \$ \ 0 \ \$ \ (\text{from-nat } k) = 1$
by $(\text{rule } \text{Gauss-Jordan-in-ij-1}, \text{ auto } \text{intro!}: \text{Amk-not-zero } \text{least-mod-type})$
have $\neg \text{is-zero-row-upt-}k \ 0 \ (\text{Suc } k) \ (\text{Gauss-Jordan-in-ij } A \ 0 \ (\text{from-nat } k))$
unfolding $\text{is-zero-row-upt-}k \ \text{def}$
using $A0k\text{-eq-1} \ \text{to-nat-from-nat-}k \ \text{suc}$ **by** force
thus $?thesis$ **by** blast
qed

lemma $\text{foldl-Gauss-condition-3}$:

fixes $A::'a::\{\text{field}\} \ \sim \ \text{columns}::\{\text{mod-type}\} \ \sim \ \text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $k: k < \text{ncols } A$
and $\text{all-zero}: \forall m. \text{is-zero-row-upt-}k \ m \ k \ A$
and $\text{Amk-not-zero}: A \ \$ \ m \ \$ \ \text{from-nat } k \neq 0$
and $\neg \text{is-zero-row-upt-}k \ ma \ (\text{Suc } k) \ (\text{Gauss-Jordan-in-ij } A \ 0 \ (\text{from-nat } k))$

shows $\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \text{ (Suc } k) \text{ (Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k))) = 0$
proof (*unfold to-nat-eq-0, rule Greatest-equality*)
have $\text{to-nat-from-nat-k-suc: to-nat } (\text{from-nat } k::'\text{columns}) < \text{Suc } (k)$ **using**
 $\text{to-nat-from-nat-id}[OF \ k[\text{unfolded ncols-def}]]$ **by simp**
have $A0k\text{-eq-1: (Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k)) \ \$ \ 0 \ \$ \ (\text{from-nat } k) = 1$
by (*rule Gauss-Jordan-in-ij-1, auto intro!: Amk-not-zero least-mod-type*)
show $\neg \text{is-zero-row-upt-k } 0 \text{ (Suc } k) \text{ (Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k))$
unfolding $\text{is-zero-row-upt-k-def}$
using $A0k\text{-eq-1 to-nat-from-nat-k-suc}$ **by force**
fix y
assume $\text{not-zero-y: } \neg \text{is-zero-row-upt-k } y \text{ (Suc } k) \text{ (Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k))$
have $y\text{-eq-0: } y=0$
proof (*rule ccontr*)
assume $y\text{-not-0: } y \neq 0$
have $\text{is-zero-row-upt-k } y \text{ (Suc } k) \text{ (Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k))$ **un-**
folding $\text{is-zero-row-upt-k-def}$
proof (*clarify*)
fix $j::'\text{columns}$ **assume** $j: \text{to-nat } j < \text{Suc } k$
show $\text{Gauss-Jordan-in-ij } A \ 0 \text{ (from-nat } k) \ \$ \ y \ \$ \ j = 0$
proof (*cases to-nat j = k*)
case True **show** $?thesis$ **unfolding** $\text{to-nat-from-nat}[OF \ \text{True}]$
by (*rule Gauss-Jordan-in-ij-0[OF - y-not-0], unfold to-nat-from-nat[OF*
 $\text{True, symmetric}], \text{auto intro!: } y\text{-not-0 least-mod-type Amk-not-zero}$)
next
case False **hence** $j\text{-less-k: to-nat } j < k$ **by** (*metis j less-SucE*)
show $?thesis$ **using** $\text{Gauss-Jordan-in-ij-preserves-previous-elements}'[OF$
 $\text{all-zero } j\text{-less-k Amk-not-zero}]$
using $\text{all-zero } j\text{-less-k}$ **unfolding** $\text{is-zero-row-upt-k-def}$ **by presburger**
qed
qed
thus False **using** not-zero-y **by contradiction**
qed
thus $y \leq 0$ **using** least-mod-type **by simp**
qed

lemma *foldl-Gauss-condition-5:*

fixes $A::'\text{a}::\{\text{field}\} \ \sim \ '\text{columns}::\{\text{mod-type}\} \ \sim \ '\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $\text{rref-A: reduced-row-echelon-form-upt-k } A \ k$
and $\text{not-zero-a: } \neg \text{is-zero-row-upt-k } a \ k \ A$
and $\text{all-zero-below-greatest: } \forall m \geq (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) +$
 $1. \ A \ \$ \ m \ \$ \ \text{from-nat } k = 0$
shows $(\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n \ k \ A) = (\text{GREATEST } n. \neg \text{is-zero-row-upt-k}$
 $n \text{ (Suc } k) \ A)$
proof –
have $\bigwedge n. (\text{is-zero-row-upt-k } n \text{ (Suc } k) \ A) = (\text{is-zero-row-upt-k } n \ k \ A)$
proof

```

fix n assume is-zero-row-upt-k n (Suc k) A
thus is-zero-row-upt-k n k A using is-zero-row-upt-k-le by fast
next
fix n assume zero-n-k: is-zero-row-upt-k n k A
have n > (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) by (rule greatest-less-zero-row[OF
rref-A zero-n-k], auto intro!: not-zero-a)
hence n-ge-gratest: n  $\geq$  (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) + 1 using
le-Suc by blast
hence A-nk-zero: A $ n $ (from-nat k) = 0 using all-zero-below-greatest by
fast
show is-zero-row-upt-k n (Suc k) A by (rule is-zero-row-upt-k-suc[OF zero-n-k
A-nk-zero])
qed
thus (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) = (GREATEST n.  $\neg$  is-zero-row-upt-k
n (Suc k) A) by simp
qed

```

lemma foldl-Gauss-condition-6:

```

fixes A::'a::{field}  $\wedge$  columns::{mod-type}  $\wedge$  rows::{mod-type} and k::nat
assumes not-zero-m:  $\neg$  is-zero-row-upt-k m k A
and eq-card: Suc (to-nat (GREATEST n.  $\neg$  is-zero-row-upt-k n k A)) = nrows
A
shows nrows A = Suc (to-nat (GREATEST n.  $\neg$  is-zero-row-upt-k n (Suc k) A))
proof -
have (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) + 1 = 0 using greatest-plus-one-eq-0[OF
eq-card] .
hence greatest-k-eq-minus-1: (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) = -1
using a-eq-minus-1 by blast
have (GREATEST n.  $\neg$  is-zero-row-upt-k n (Suc k) A) = -1
proof (rule Greatest-equality)
show  $\neg$  is-zero-row-upt-k (- 1) (Suc k) A
using GreatestI-ex greatest-k-eq-minus-1 is-zero-row-upt-k-le not-zero-m by
force
show  $\bigwedge y. \neg$  is-zero-row-upt-k y (Suc k) A  $\implies$  y  $\leq$  -1 using Greatest-is-minus-1
by fast
qed
thus nrows A = Suc (to-nat (GREATEST n.  $\neg$  is-zero-row-upt-k n (Suc k) A))
using eq-card greatest-k-eq-minus-1 by fastforce
qed

```

lemma foldl-Gauss-condition-8:

```

fixes A::'a::{field}  $\wedge$  columns::{mod-type}  $\wedge$  rows::{mod-type} and k::nat
assumes k: k < ncols A
and not-zero-m:  $\neg$  is-zero-row-upt-k m k A
and A-ma-k: A $ ma $ from-nat k  $\neq$  0
and ma: (GREATEST n.  $\neg$  is-zero-row-upt-k n k A) + 1  $\leq$  ma

```

shows $\exists m. \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ (\text{Gauss-Jordan-in-ij } A\ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)\ (\text{from-nat } k))$
proof –
define *Greatest-plus-one* **where** *Greatest-plus-one* = $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$
have *to-nat-from-nat-k-suc*: $\text{to-nat } (\text{from-nat } k::'\text{columns}) < (\text{Suc } k)$ **using**
to-nat-from-nat-id[*OF* *k*[*unfolded ncols-def*]] **by** *simp*
have *Gauss-eq-1*: $(\text{Gauss-Jordan-in-ij } A\ \text{Greatest-plus-one}\ (\text{from-nat } k))\ \$\ \text{Greatest-plus-one}\ \$\ (\text{from-nat } k) = 1$
by (*unfold Greatest-plus-one-def*, *rule Gauss-Jordan-in-ij-1*, *auto intro!*: *A-ma-k ma*)
show $\exists m. \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ (\text{Gauss-Jordan-in-ij } A\ (\text{Greatest-plus-one})\ (\text{from-nat } k))$
by (*rule exI*[*of - Greatest-plus-one*], *unfold is-zero-row-upt-k-def*, *auto*, *rule exI*[*of - from-nat k*], *simp add: Gauss-eq-1 to-nat-from-nat-k-suc*)
qed

lemma *foldl-Gauss-condition-9*:

fixes $A::'a::\{\text{field}\}^{\wedge'}\text{columns}::\{\text{mod-type}\}^{\wedge'}\text{rows}::\{\text{mod-type}\}$ **and** $k::\text{nat}$
assumes $k: k < \text{ncols } A$
and *rref-A*: *reduced-row-echelon-form-upt-k A k*
assumes *not-zero-m*: $\neg \text{is-zero-row-upt-}k\ m\ k\ A$
and *suc-greatest-not-card*: $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A)) \neq \text{nrows } A$
and *greatest-less-ma*: $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 \leq \text{ma}$
and *A-ma-k*: $A\ \$\ \text{ma}\ \$\ \text{from-nat } k \neq 0$
shows $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A)) = \text{to-nat}(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ (\text{Gauss-Jordan-in-ij } A\ ((\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1)\ (\text{from-nat } k)))$
proof –
define *Greatest-plus-one* **where** *Greatest-plus-one* = $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1$
have *to-nat-from-nat-k-suc*: $\text{to-nat } (\text{from-nat } k::'\text{columns}) < (\text{Suc } k)$ **using**
to-nat-from-nat-id[*OF* *k*[*unfolded ncols-def*]] **by** *simp*
have *greatest-plus-one-not-zero*: $\text{Greatest-plus-one} \neq 0$
proof –
have $\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) < \text{nrows } A$ **using**
to-nat-less-card unfolding nrows-def by blast
hence $\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ k\ A) + 1 < \text{nrows } A$ **using**
suc-greatest-not-card by linarith
show *?thesis unfolding Greatest-plus-one-def by (rule suc-not-zero*[*OF suc-greatest-not-card*[*unfolded Suc-eq-plus1 nrows-def*]])
qed
have *greatest-eq*: $\text{Greatest-plus-one} = (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ (\text{Gauss-Jordan-in-ij } A\ \text{Greatest-plus-one}\ (\text{from-nat } k)))$
proof (*rule Greatest-equality*[*symmetric*])
have $(\text{Gauss-Jordan-in-ij } A\ \text{Greatest-plus-one}\ (\text{from-nat } k))\ \$\ (\text{Greatest-plus-one})\ \$\ (\text{from-nat } k) = 1$
by (*unfold Greatest-plus-one-def*, *rule Gauss-Jordan-in-ij-1*, *auto intro!*: *great-*

est-less-ma A-ma-k
thus \neg *is-zero-row-upt-k Greatest-plus-one (Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k))*
using *to-nat-from-nat-k-suc*
unfolding *is-zero-row-upt-k-def* **by** *fastforce*
fix *y*
assume *not-zero-y: \neg is-zero-row-upt-k y (Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k))*
show $y \leq$ *Greatest-plus-one*
proof (*cases y < Greatest-plus-one*)
case *True thus ?thesis by simp*
next
case *False hence y-ge-greatest: $y \geq$ Greatest-plus-one by simp*
have $y =$ *Greatest-plus-one*
proof (*rule ccontr*)
assume *y-not-greatest: $y \neq$ Greatest-plus-one*
have (*GREATEST n. \neg is-zero-row-upt-k n k A*) $<$ *y* **using** *greatest-plus-one-not-zero*
using *Suc-le' less-le-trans y-ge-greatest* **unfolding** *Greatest-plus-one-def*
by *auto*
hence *zero-row-y-upt-k: is-zero-row-upt-k y k A* **using** *not-greater-Greatest[of $\lambda n. \neg$ is-zero-row-upt-k n k A y]* **unfolding** *Greatest-plus-one-def* **by** *fast*
have *is-zero-row-upt-k y (Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k))* **unfolding** *is-zero-row-upt-k-def*
proof (*clarify*)
fix *j::'columns* **assume** *j: to-nat j < Suc k*
show *Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) \$ y \$ j = 0*
proof (*cases j=from-nat k*)
case *True*
show *?thesis*
proof (*unfold True, rule Gauss-Jordan-in-ij-0[OF - y-not-greatest], rule exI[of - ma], rule conjI*)
show A $\$$ *ma* $\$$ *from-nat k* \neq 0 **using** *A-ma-k* .
show *Greatest-plus-one \leq ma* **using** *greatest-less-ma* **unfolding** *Greatest-plus-one-def* .
qed
next
case *False hence j-le-suc-k: to-nat j < Suc k* **using** *j* **by** *simp*
have *Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) \$ y \$ j = A \$ y \$ j* **unfolding** *Greatest-plus-one-def*
proof (*rule Gauss-Jordan-in-ij-preserves-previous-elements*)
show *reduced-row-echelon-form-upt-k A k* **using** *rref-A* .
show \neg *is-zero-row-upt-k m k A* **using** *not-zero-m* .
show $\exists n. A$ $\$$ *n* $\$$ *from-nat k* \neq $0 \wedge$ (*GREATEST n. \neg is-zero-row-upt-k n k A*) $+ 1 \leq n$ **using** *A-ma-k* *greatest-less-ma* **by** *blast*
show (*GREATEST n. \neg is-zero-row-upt-k n k A*) $+ 1 \neq 0$ **using** *greatest-plus-one-not-zero* **unfolding** *Greatest-plus-one-def* .
show *to-nat j < k* **using** *False from-nat-to-nat-id j-le-suc-k less-antisym*
by *fastforce*

```

      qed
      also have ... = 0 using zero-row-y-upt-k unfolding is-zero-row-upt-k-def
        using False le-imp-less-or-eq from-nat-to-nat-id j-le-suc-k less-Suc-eq-le
    by fastforce
      finally show Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) $ y $
j = 0 .
      qed
      qed
      thus False using not-zero-y by contradiction
      qed
      thus y ≤ Greatest-plus-one using y-ge-greatest by blast
      qed
      qed
      show Suc (to-nat (GREATEST n. ¬ is-zero-row-upt-k n k A)) =
        to-nat (GREATEST n. ¬ is-zero-row-upt-k n (Suc k) (Gauss-Jordan-in-ij A
          ((GREATEST n. ¬ is-zero-row-upt-k n k A) + 1) (from-nat k)))
        unfolding greatest-eq[unfolded Greatest-plus-one-def, symmetric]
        unfolding add-to-nat-def
        unfolding to-nat-1
        using to-nat-from-nat-id to-nat-plus-one-less-card
        using greatest-plus-one-not-zero[unfolded Greatest-plus-one-def]
        by force
      qed

```

The following lemma is one of most important ones in the verification of the Gauss-Jordan algorithm. The aim is to prove two statements about *Gauss-Jordan-upt-k* $?A$ $?k = \text{snd} (\text{foldl Gauss-Jordan-column-k } (0, ?A) [0..<\text{Suc } ?k])$ (one about the result is on *rref* and another about the index). The reason of doing that way is because both statements need them mutually to be proved. As the proof is made using induction, two base cases and two induction steps appear.

```

lemma rref-and-index-Gauss-Jordan-upt-k:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  assumes k < ncols A
  shows rref-Gauss-Jordan-upt-k: reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k
A k) (Suc k)
  and snd-Gauss-Jordan-upt-k:
    foldl Gauss-Jordan-column-k (0, A) [0..<Suc k] =
      (if ∀ m. is-zero-row-upt-k m (Suc k) (snd (foldl Gauss-Jordan-column-k (0, A)
[0..<Suc k])) then 0
      else to-nat (GREATEST n. ¬ is-zero-row-upt-k n (Suc k) (snd (foldl Gauss-Jordan-column-k
(0, A) [0..<Suc k]))) + 1,
      snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
    using assms
proof (induct k)
  — Two base cases, one for each show
  — The first one
  show reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k A 0) (Suc 0)

```

unfolding *Gauss-Jordan-upt-k-def* **apply** *auto*
using *reduced-row-echelon-form-upt-k-Gauss-Jordan-column-k*[*OF rref-upt-0*, of
A] **using** *is-zero-row-utp-0*'[of *A*] **by** *simp*
— The second base case
have *rw-upt*: $[0..<Suc\ 0] = [0]$ **by** *simp*
show *foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ 0] =$
(if $\forall m. is-zero-row-upt-k\ m\ (Suc\ 0)\ (snd\ (foldl\ Gauss-Jordan-column-k\ (0, A)$
 $[0..<Suc\ 0]))$ then 0
else *to-nat* (*GREATEST* $n. \neg is-zero-row-upt-k\ n\ (Suc\ 0)\ (snd\ (foldl\ Gauss-Jordan-column-k$
 $(0, A)\ [0..<Suc\ 0]))$) + 1 ,
snd (*foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ 0]))$)
unfolding *rw-upt*
unfolding *foldl.simps*
unfolding *Gauss-Jordan-column-k-def* *Let-def from-nat-0 fst-conv snd-conv*
unfolding *is-zero-row-upt-k-def*
apply (*auto simp add: least-mod-type to-nat-eq-0*)
apply (*metis Gauss-Jordan-in-ij-1 least-mod-type zero-neg-one*)
by (*metis (lifting, mono-tags) Gauss-Jordan-in-ij-0 GreatestI-ex least-mod-type*)
next
— Now we begin with the proof of the induction step of the first show. We will
make use the induction hypothesis of the second show
fix k
assume ($k < ncols\ A \implies reduced-row-echelon-form-upt-k\ (Gauss-Jordan-upt-k$
 $A\ k)\ (Suc\ k)$)
and ($k < ncols\ A \implies$
foldl Gauss-Jordan-column-k ($0, A$) $[0..<Suc\ k] =$
(if $\forall m. is-zero-row-upt-k\ m\ (Suc\ k)\ (snd\ (foldl\ Gauss-Jordan-column-k\ (0, A)$
 $[0..<Suc\ k]))$ then 0
else *to-nat* (*GREATEST* $n. \neg is-zero-row-upt-k\ n\ (Suc\ k)\ (snd\ (foldl\ Gauss-Jordan-column-k$
 $(0, A)\ [0..<Suc\ k]))$) + 1 ,
snd (*foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ k]))$)
and $k: Suc\ k < ncols\ A$
hence *hyp-rref*: *reduced-row-echelon-form-upt-k* (*Gauss-Jordan-upt-k* $A\ k$) (Suc
 k)
and *hyp-foldl*: *foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ k] =$
(if $\forall m. is-zero-row-upt-k\ m\ (Suc\ k)\ (snd\ (foldl\ Gauss-Jordan-column-k\ (0, A)$
 $[0..<Suc\ k]))$ then 0
else *to-nat* (*GREATEST* $n. \neg is-zero-row-upt-k\ n\ (Suc\ k)\ (snd\ (foldl\ Gauss-Jordan-column-k$
 $(0, A)\ [0..<Suc\ k]))$) + 1 ,
snd (*foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ k]))$)
by *simp+*
have *rw*: $[0..<Suc\ (Suc\ k)] = [0..<(Suc\ k)] @ [(Suc\ k)]$ **by** *auto*
have *rw2*: (*foldl Gauss-Jordan-column-k* ($0, A$) $[0..<Suc\ k] =$
*(if $\forall m. is-zero-row-upt-k\ m\ (Suc\ k)\ (Gauss-Jordan-upt-k\ A\ k)$ then 0 else *to-nat**
 $(GREATEST\ n. \neg is-zero-row-upt-k\ n\ (Suc\ k)\ (Gauss-Jordan-upt-k\ A\ k))$ + 1 ,
Gauss-Jordan-upt-k $A\ k$) **unfolding** *Gauss-Jordan-upt-k-def* **using** *hyp-foldl*
by *fast*
show *reduced-row-echelon-form-upt-k* (*Gauss-Jordan-upt-k* $A\ (Suc\ k)$) ($Suc\ (Suc$
 $k)$)

unfolding *Gauss-Jordan-upt-k-def* **unfolding** *rw* **unfolding** *foldl-append* **unfolding** *foldl.simps* **unfolding** *rw2*
by (*rule reduced-row-echelon-form-upt-k-Gauss-Jordan-column-k[OF hyp-rref]*)
— Making use of the same hypotheses of above proof, we begin with the proof of the induction step of the second show.
have *fst-foldl*: *fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) =*
fst (if $\forall m. \text{is-zero-row-upt-k } m \text{ (Suc k) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))}$ then 0
else to-nat (GREATEST n. $\neg \text{is-zero-row-upt-k } n \text{ (Suc k) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))}$) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k])) **using** *hyp-foldl* **by** *simp*
show *foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)] =*
(if $\forall m. \text{is-zero-row-upt-k } m \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) then 0
else to-nat (GREATEST n. $\neg \text{is-zero-row-upt-k } n \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]))
proof (*rule prod-eqI*)
show *snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]) =*
snd (if $\forall m. \text{is-zero-row-upt-k } m \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) then 0
else to-nat (GREATEST n. $\neg \text{is-zero-row-upt-k } n \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]))
unfolding *Gauss-Jordan-upt-k-def* **by** *force*
define *A'* **where** *A' = snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k])*
have *ncols-eq*: *ncols A = ncols A'* **unfolding** *A'-def* *ncols-def* **..**
have *rref-A'*: *reduced-row-echelon-form-upt-k A' (Suc k)* **using** *hyp-rref* **unfolding** *A'-def* *Gauss-Jordan-upt-k-def* .
show *fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]) =*
fst (if $\forall m. \text{is-zero-row-upt-k } m \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) then 0
else to-nat (GREATEST n. $\neg \text{is-zero-row-upt-k } n \text{ (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])}$) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]))
apply (*simp only: rw*)
apply (*simp only: foldl-append*)
apply (*simp only: foldl.simps*)
apply (*simp only: Gauss-Jordan-column-k-def* *Let-def* *fst-foldl*)
apply (*simp only: A'-def[symmetric]*)
apply *auto*
apply (*simp-all only: from-nat-0 from-nat-to-nat-greatest*)
proof –
fix *m* **assume** $\forall m. \text{is-zero-row-upt-k } m \text{ (Suc k) } A'$ **and** $\forall m \geq 0. A' \$ m \$$
from-nat (Suc k) = 0
thus *is-zero-row-upt-k m (Suc (Suc k)) A'* **using** *foldl-Gauss-condition-1* **by**
blast
next
fix *m*

```

assume  $\forall m. \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$ 
and  $A' \$ m \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
thus  $\exists m. \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } (\text{Suc } k))\ (\text{Gauss-Jordan-in-ij } A' 0$ 
(from-nat (Suc k)))
using foldl-Gauss-condition-2  $k\ \text{ncols-eq}$  by simp
next
fix  $m\ ma$ 
assume  $\forall m. \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$ 
and  $A' \$ m \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
and  $\neg \text{is-zero-row-upt-}k\ ma\ (\text{Suc } (\text{Suc } k))\ (\text{Gauss-Jordan-in-ij } A' 0\ (\text{from-nat}$ 
(Suc k)))
thus  $\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } (\text{Suc } k))\ (\text{Gauss-Jordan-in-ij}$ 
 $A' 0\ (\text{from-nat } (\text{Suc } k)))) = 0$ 
using foldl-Gauss-condition-3  $k\ \text{ncols-eq}$  by simp
next
fix  $m$  assume  $\neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$ 
thus  $\exists m. \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } (\text{Suc } k))\ A'$  and  $\exists m. \neg \text{is-zero-row-upt-}k$ 
 $m\ (\text{Suc } (\text{Suc } k))\ A'$  using is-zero-row-upt-k-le by blast+
next
fix  $m$ 
assume  $\text{not-zero-}m: \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$ 
and  $\text{zero-below-greatest}: \forall m \geq (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc}$ 
 $k)\ A') + 1. A' \$ m \$ \text{from-nat } (\text{Suc } k) = 0$ 
show  $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A') = (\text{GREATEST } n.$ 
 $\neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } (\text{Suc } k))\ A')$ 
by (rule foldl-Gauss-condition-5[OF rref-A' not-zero-m zero-below-greatest])
next
fix  $m$  assume  $\neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$  and  $\text{Suc } (\text{to-nat } (\text{GREATEST}$ 
 $n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A')) = \text{nrows } A'$ 
thus  $\text{nrows } A' = \text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } (\text{Suc}$ 
 $k))\ A'))$ 
using foldl-Gauss-condition-6 by blast
next
fix  $m\ ma$ 
assume  $\neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$ 
and  $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A') + 1 \leq ma$ 
and  $A' \$ ma \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
thus  $\exists m. \neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } (\text{Suc } k))\ (\text{Gauss-Jordan-in-ij } A' ((\text{GREATEST}$ 
 $n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A') + 1)\ (\text{from-nat } (\text{Suc } k)))$ 
using foldl-Gauss-condition-8 using  $k\ \text{ncols-eq}$  by simp
next
fix  $m\ ma\ mb$ 
assume  $\neg \text{is-zero-row-upt-}k\ m\ (\text{Suc } k)\ A'$  and
 $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A')) \neq \text{nrows } A'$ 
and  $(\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A') + 1 \leq ma$ 
and  $A' \$ ma \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
and  $\neg \text{is-zero-row-upt-}k\ mb\ (\text{Suc } (\text{Suc } k))\ (\text{Gauss-Jordan-in-ij } A' ((\text{GREATEST}$ 
 $n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A') + 1)\ (\text{from-nat } (\text{Suc } k)))$ 
thus  $\text{Suc } (\text{to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-}k\ n\ (\text{Suc } k)\ A')) =$ 

```

$to\text{-}nat\ (GREATEST\ n.\ \neg\ is\text{-}zero\text{-}row\text{-}upt\text{-}k\ n\ (Suc\ (Suc\ k))\ (Gauss\text{-}Jordan\text{-}in\text{-}ij\ A'\ ((GREATEST\ n.\ \neg\ is\text{-}zero\text{-}row\text{-}upt\text{-}k\ n\ (Suc\ k)\ A') + 1)\ (from\text{-}nat\ (Suc\ k))))$
using $foldl\text{-}Gauss\text{-}condition\text{-}9[OF\ k[unfolded\ ncols\text{-}eq]\ rref\text{-}A]$ **unfolding**
 $nrows\text{-}def$ **by** $blast$
qed
qed
qed

corollary $rref\text{-}Gauss\text{-}Jordan$:

fixes $A::'a::\{field\}\ ^\wedge columns::\{mod\text{-}type\}\ ^\wedge rows::\{mod\text{-}type\}$
shows $reduced\text{-}row\text{-}echelon\text{-}form\ (Gauss\text{-}Jordan\ A)$
proof $-$
have $CARD('columns) - 1 < CARD('columns)$ **by** $fastforce$
thus $reduced\text{-}row\text{-}echelon\text{-}form\ (Gauss\text{-}Jordan\ A)$
unfolding $reduced\text{-}row\text{-}echelon\text{-}form\text{-}def$ **unfolding** $Gauss\text{-}Jordan\text{-}def$
using $rref\text{-}Gauss\text{-}Jordan\text{-}upt\text{-}k$ **unfolding** $ncols\text{-}def$
by $(metis\ (mono\text{-}tags)\ diff\text{-}Suc\text{-}1\ lessE)$
qed

lemma $independent\text{-}not\text{-}zero\text{-}rows\text{-}rref$:

fixes $A::'a::\{field\}\ ^\wedge m::\{mod\text{-}type\}\ ^\wedge n::\{finite,\ one,\ plus,\ ord\}$
assumes $rref\text{-}A$: $reduced\text{-}row\text{-}echelon\text{-}form\ A$
shows $vec.independent\ \{row\ i\ A\ |\ i.\ row\ i\ A\ \neq\ 0\}$
proof
define R **where** $R = \{row\ i\ A\ |\ i.\ row\ i\ A\ \neq\ 0\}$
assume dep : $vec.dependent\ R$
from $this$ **obtain** a **where** $a\text{-}in\text{-}R$: $a \in R$ **and** $a\text{-}in\text{-}span$: $a \in vec.span\ (R - \{a\})$
unfolding $vec.dependent\text{-}def$ **by** $fast$
from $a\text{-}in\text{-}R$ **obtain** i **where** $a\text{-}eq\text{-}row\text{-}i\text{-}A$: $a = row\ i\ A$ **unfolding** $R\text{-}def$ **by** $blast$
hence $a\text{-}eq\text{-}Ai$: $a = A\ \$\ i$ **unfolding** $row\text{-}def$ **unfolding** $vec\text{-}nth\text{-}inverse$.
have $row\text{-}i\text{-}A\text{-}not\text{-}zero$: $\neg\ is\text{-}zero\text{-}row\ i\ A$ **using** $a\text{-}in\text{-}R$
unfolding $R\text{-}def$ $is\text{-}zero\text{-}row\text{-}def$ $is\text{-}zero\text{-}row\text{-}upt\text{-}ncols$ $row\text{-}def$ $vec\text{-}nth\text{-}inverse$
unfolding $vec\text{-}lambda\text{-}unique$ $zero\text{-}vec\text{-}def$ $mem\text{-}Collect\text{-}eq$ **using** $a\text{-}eq\text{-}Ai$ **by** $force$
define $least\text{-}n$ **where** $least\text{-}n = (LEAST\ n.\ A\ \$\ i\ \$\ n\ \neq\ 0)$
have $span\text{-}rw$: $vec.span\ (R - \{a\}) = range\ (\lambda u.\ \sum\ v \in R - \{a\}.\ u\ v\ *s\ v)$
proof $(rule\ vec.span\text{-}finite)$
show $finite\ (R - \{a\})$ **using** $finite\text{-}rows[of\ A]$ **unfolding** $rows\text{-}def\ R\text{-}def$ **by**
 $simp$
qed
from $this$ **obtain** f **where** f : $(\sum\ v \in (R - \{a\}).\ f\ v\ *s\ v) = a$ **using** $a\text{-}in\text{-}span$
by $(metis\ (no\text{-}types,\ lifting)\ imageE)$
have $1 = a\ \$\ least\text{-}n$ **using** $rref\text{-}condition2[OF\ rref\text{-}A]$ $row\text{-}i\text{-}A\text{-}not\text{-}zero$ **un-**
folding $least\text{-}n\text{-}def\ a\text{-}eq\text{-}Ai$ **by** $presburger$
also **have** $\dots = (\sum\ v \in (R - \{a\}).\ f\ v\ *s\ v)\ \$\ least\text{-}n$ **using** f **by** $auto$
also **have** $\dots = (\sum\ v \in (R - \{a\}).\ (f\ v\ *s\ v)\ \$\ least\text{-}n)$ **unfolding** $sum\text{-}component$
 \dots
also **have** $\dots = (\sum\ v \in (R - \{a\}).\ (f\ v)\ * (v\ \$\ least\text{-}n))$ **unfolding** $vector\text{-}smult\text{-}component$

```

..
also have ... = ( $\sum v \in (R - \{a\}). 0$ )
proof (rule sum.cong)
  fix x assume x:  $x \in R - \{a\}$ 
  from this obtain j where x-eq-row-j-A:  $x = \text{row } j \text{ } A$  unfolding R-def by auto
  hence i-not-j:  $i \neq j$  using a-eq-row-i-A x by auto
  have x-least-is-zero:  $x \text{ } \$ \text{ least-}n = 0$  using rref-condition4 [OF rref-A] i-not-j
row-i-A-not-zero
  unfolding x-eq-row-j-A least-n-def row-def vec-nth-inverse by blast
  show  $f \ x * x \text{ } \$ \text{ least-}n = 0$  unfolding x-least-is-zero by auto
  qed rule
  also have ... = 0 unfolding sum.neutral-const ..
  finally show False by simp
qed

```

Here we start to prove that the transformation from the original matrix to its reduced row echelon form has been carried out by means of elementary operations.

The following function eliminates all entries of the *j*-th column using the non-zero element situated in the position (*i,j*). It is introduced to make easier the proof that each Gauss-Jordan step consists in applying suitable elementary operations.

```

primrec row-add-iterate :: 'a::{semiring-1, uminus}nm::{mod-type} => nat
=> 'm => 'n => 'anm::{mod-type}
  where row-add-iterate A 0 i j = (if  $i=0$  then A else row-add A 0 i ( $-A \text{ } \$ \text{ } 0 \text{ } \$ \text{ } j$ ))
  | row-add-iterate A (Suc n) i j = (if ( $\text{Suc } n = \text{to-nat } i$ ) then row-add-iterate A n
i j
  else row-add-iterate (row-add A (from-nat (Suc n)) i ( $- A \text{ } \$ \text{ } (\text{from-nat } (\text{Suc } n)) \text{ } \$ \text{ } j$ )) n i j)

```

lemma *invertible-row-add-iterate*:

```

fixes A::'a::{ring-1}nm::{mod-type}
assumes n:  $n < \text{nrows } A$ 
shows  $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A \ n \ i \ j = P ** A$ 
using n
proof (induct n arbitrary: A)
  fix A::'a::{ring-1}nm::{mod-type}
  show  $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A \ 0 \ i \ j = P ** A$ 
  proof (cases i=0)
    case True show ?thesis
      unfolding row-add-iterate.simps by (metis True invertible-def matrix-mul-lid)
    next
      case False
      show ?thesis by (metis False invertible-row-add row-add-iterate.simps(1) row-add-mat-1)
  qed
fix n and A::'a::{ring-1}nm::{mod-type}

```

define A' **where** $A' = \text{row-add } A \text{ (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j)$
assume $\text{hyp: } \bigwedge A::'a::\{\text{ring-1}\}^{\wedge n} \wedge m::\{\text{mod-type}\}. n < \text{nrows } A \implies \exists P. \text{invertible } P \wedge \text{row-add-iterate } A \text{ } n \text{ } i \text{ } j = P ** A$ **and** $\text{Suc-n: } \text{Suc } n < \text{nrows } A$
hence $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A' \text{ } n \text{ } i \text{ } j = P ** A'$ **unfolding** nrows-def
by auto
from this obtain P **where** $\text{inv-P: invertible } P$ **and** $P: \text{row-add-iterate } A' \text{ } n \text{ } i \text{ } j = P ** A'$ **by** auto
show $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A \text{ (Suc } n) \text{ } i \text{ } j = P ** A$
unfolding $\text{row-add-iterate.simps}$
proof ($\text{cases } \text{Suc } n = \text{to-nat } i$)
case True
show $\exists P. \text{invertible } P \wedge$
 $(\text{if } \text{Suc } n = \text{to-nat } i \text{ then } \text{row-add-iterate } A \text{ } n \text{ } i \text{ } j$
 $\text{else } \text{row-add-iterate (row-add } A \text{ (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j)) } n \text{ } i \text{ } j) =$
 $P ** A$
unfolding if-P[OF True] **using** hyp Suc-n **by** simp
next
case False
show $\exists P. \text{invertible } P \wedge$
 $(\text{if } \text{Suc } n = \text{to-nat } i \text{ then } \text{row-add-iterate } A \text{ } n \text{ } i \text{ } j$
 $\text{else } \text{row-add-iterate (row-add } A \text{ (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j)) } n \text{ } i \text{ } j) =$
 $P ** A$
unfolding $\text{if-not-P[OF False]}$
unfolding $P[\text{unfolded } A'\text{-def}]$
proof ($\text{rule } \text{exI[of - } P ** (\text{row-add (mat 1) (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j))]$, $\text{rule } \text{conjI}$)
show $\text{invertible } (P ** \text{row-add (mat 1) (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j))$
by ($\text{metis False Suc-n inv-P invertible-mult invertible-row-add to-nat-from-nat-id nrows-def}$)
show $P ** \text{row-add } A \text{ (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j) =$
 $P ** \text{row-add (mat 1) (from-nat (Suc } n)) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j)$
 $** A$
using $\text{matrix-mul-assoc row-add-mat-1[of from-nat (Suc } n) \text{ } i \text{ (- } A \text{ \$ from-nat (Suc } n) \text{ } \$ j)]$
by metis
qed
qed
qed

lemma $\text{row-add-iterate-preserves-greater-than-n:}$

fixes $A::'a::\{\text{ring-1}\}^{\wedge n} \wedge m::\{\text{mod-type}\}$

assumes $n: n < \text{nrows } A$

and $a: \text{to-nat } a > n$

shows $(\text{row-add-iterate } A \text{ } n \text{ } i \text{ } j) \text{ } \$ a \text{ } \$ b = A \text{ } \$ a \text{ } \$ b$

using assms


```

proof (induct n arbitrary: A)
  case 0
  show ?case unfolding row-add-iterate.simps
  proof (auto)
    assume i ≠ 0
    hence a ≠ 0 by (metis 0.premis(2) less-numeral-extra(3) to-nat-0)
    thus row-add A 0 i (- A $ 0 $ j) $ a $ b = A $ a $ b unfolding row-add-def
  by auto
  qed
next
  fix n and A::'a::{ring-1}^~n^~m::{mod-type}
  assume hyp: (∧A::'a::{ring-1}^~n^~m::{mod-type}. n < nrows A ⇒ n < to-nat
a ⇒ row-add-iterate A n i j $ a $ b = A $ a $ b)
  and suc-n-less-card: Suc n < nrows A and suc-n-kess-a: Suc n < to-nat a
  hence row-add-iterate-A: row-add-iterate A n i j $ a $ b = A $ a $ b by auto
  show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b
  proof (cases Suc n = to-nat i)
    case True
    show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b unfolding row-add-iterate.simps
if-P[OF True] using row-add-iterate-A .
    next
    case False
    define A' where A' = row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc
n) $ j)
    have row-add-iterate-A': row-add-iterate A' n i j $ a $ b = A' $ a $ b using
hyp suc-n-less-card suc-n-kess-a unfolding nrows-def by auto
    have from-nat-not-a: from-nat (Suc n) ≠ a by (metis less-not-refl suc-n-kess-a
suc-n-less-card to-nat-from-nat-id nrows-def)
    show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b unfolding row-add-iterate.simps
if-not-P[OF False] row-add-iterate-A'[unfolded A'-def]
    unfolding row-add-def using from-nat-not-a by simp
  qed
qed

```

lemma row-add-iterate-preserves-pivot-row:

```

fixes A::'a::{ring-1}^~n^~m::{mod-type}
assumes n: n < nrows A
and a: to-nat i ≤ n
shows (row-add-iterate A n i j) $ i $ b = A $ i $ b
using assms
proof (induct n arbitrary: A)
  case 0
  show ?case by (metis 0.premis(2) le-0-eq least-mod-type row-add-iterate.simps(1)
to-nat-eq to-nat-mono')
  next
  fix n and A::'a::{ring-1}^~n^~m::{mod-type}
  assume hyp: (∧A::'a::{ring-1}^~n^~m::{mod-type}. n < nrows A ⇒ to-nat i ≤
n ⇒ row-add-iterate A n i j $ i $ b = A $ i $ b)

```

and *Suc-n-less-card*: $Suc\ n < nrows\ A$ **and** *i-less-suc*: $to\ nat\ i \leq Suc\ n$
show *row-add-iterate* $A\ (Suc\ n)\ i\ j\ \$\ i\ \$\ b = A\ \$\ i\ \$\ b$
proof (*cases* $Suc\ n = to\ nat\ i$)
 case *True*
 show *?thesis unfolding* *row-add-iterate.simps if-P[OF True]* **apply** (*rule*
row-add-iterate-preserves-greater-than-n) **using** *Suc-n-less-card True lessI* **by** *linarith+*
 next
 case *False*
 define A' **where** $A' = row\ add\ A\ (from\ nat\ (Suc\ n))\ i\ (-\ A\ \$\ from\ nat\ (Suc\ n)\ \$\ j)$
 have *row-add-iterate-A'*: *row-add-iterate* $A'\ n\ i\ j\ \$\ i\ \$\ b = A'\ \$\ i\ \$\ b$ **using**
hyp Suc-n-less-card i-less-suc False unfolding nrows-def **by** *auto*
 have *from-nat-noteq-i*: $from\ nat\ (Suc\ n) \neq i$ **using** *False Suc-n-less-card*
from-nat-not-eq unfolding nrows-def **by** *blast*
 show *?thesis unfolding* *row-add-iterate.simps if-not-P[OF False]* *row-add-iterate-A'[unfolded*
A'-def]
 unfolding *row-add-def* **using** *from-nat-noteq-i* **by** *simp*
 qed
qed

lemma *row-add-iterate-eq-row-add*:
 fixes $A::'a::\{ring-1\}^{\wedge n}\ ^{\wedge m}::\{mod-type\}$
 assumes *a-not-i*: $a \neq i$
 and $n: n < nrows\ A$
 and *to-nat a* $\leq n$
 shows $(row\ add\ iterate\ A\ n\ i\ j)\ \$\ a\ \$\ b = (row\ add\ A\ a\ i\ (-\ A\ \$\ a\ \$\ j))\ \$\ a\ \$\ b$
 using *assms*
proof (*induct* n *arbitrary*: A)
 case 0
 show *?case unfolding* *row-add-iterate.simps* **using** *0.premis(3) a-not-i to-nat-eq-0*
least-mod-type **by** *force*
 next
 fix n **and** $A::'a::\{ring-1\}^{\wedge n}\ ^{\wedge m}::\{mod-type\}$
 assume *hyp*: $(\bigwedge A::'a::\{ring-1\}^{\wedge n}\ ^{\wedge m}::\{mod-type\}. a \neq i \implies n < nrows\ A \implies$
to-nat a $\leq n$
 $\implies row\ add\ iterate\ A\ n\ i\ j\ \$\ a\ \$\ b = row\ add\ A\ a\ i\ (-\ A\ \$\ a\ \$\ j)\ \$\ a\ \$\ b)$
 and *a-not-i*: $a \neq i$
 and *suc-n-less-card*: $Suc\ n < nrows\ A$
 and *a-le-suc-n*: $to\ nat\ a \leq Suc\ n$
 show *row-add-iterate* $A\ (Suc\ n)\ i\ j\ \$\ a\ \$\ b = row\ add\ A\ a\ i\ (-\ A\ \$\ a\ \$\ j)\ \$\ a\ \$\ b$
 proof (*cases* $Suc\ n = to\ nat\ i$)
 case *True*
 show *row-add-iterate* $A\ (Suc\ n)\ i\ j\ \$\ a\ \$\ b = row\ add\ A\ a\ i\ (-\ A\ \$\ a\ \$\ j)\ \$\ a\ \$\ b$
 unfolding *row-add-iterate.simps if-P[OF True]*
 apply (*rule* *hyp[OF a-not-i]*, *auto simp add: Suc-lessD suc-n-less-card*) **by**
(metis True a-le-suc-n a-not-i le-SucE to-nat-eq)
 next

```

case False note Suc-n-not-i=False
show ?thesis unfolding row-add-iterate.simps if-not-P[OF False]
proof (cases to-nat a = Suc n) case True
  show row-add-iterate (row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j)) n i j $ a $ b = row-add A a i (- A $ a $ j) $ a $ b
  by (metis Suc-le-lessD True order-reft less-imp-le row-add-iterate-preserves-greater-than-n suc-n-less-card to-nat-from-nat nrows-def)
next
  case False
  define A' where A' = row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j)
  have rw: row-add-iterate A' n i j $ a $ b = row-add A' a i (- A' $ a $ j) $ a $ b
  proof (rule hyp)
    show a ≠ i using a-not-i .
    show n < nrows A' using suc-n-less-card unfolding nrows-def by auto
    show to-nat a ≤ n using False a-le-suc-n by simp
  qed
  have rw1: row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j) $ a $ b = A $ a $ b
  unfolding row-add-def using False suc-n-less-card unfolding nrows-def
by (auto simp add: to-nat-from-nat-id)
  have rw2: row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j) $ a $ j = A $ a $ j
  unfolding row-add-def using False suc-n-less-card unfolding nrows-def
by (auto simp add: to-nat-from-nat-id)
  have rw3: row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j) $ i $ b = A $ i $ b
  unfolding row-add-def using Suc-n-not-i suc-n-less-card unfolding nrows-def
by (auto simp add: to-nat-from-nat-id)
  show row-add-iterate A' n i j $ a $ b = row-add A a i (- A $ a $ j) $ a $ b
  unfolding rw row-add-def apply simp
  unfolding A'-def rw1 rw2 rw3 ..
qed
qed
qed

```

lemma *row-add-iterate-eq-Gauss-Jordan-in-ij:*

```

fixes A::'a::{field} ^n ^m::{mod-type} and i::'m and j::'n
defines A': A'== mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1 / (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n))) $ i $ j
shows row-add-iterate A' (nrows A - 1) i j = Gauss-Jordan-in-ij A i j
proof (unfold Gauss-Jordan-in-ij-def Let-def, vector, auto)
  fix ia
  have interchange-rw: A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j = interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j
  using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)]
by auto

```

```

show row-add-iterate A' (nrows A - Suc 0) i j $ i $ ia =
  mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1 / A
$ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j) $ i $ ia
  unfolding interchange-rw unfolding A'
  proof (rule row-add-iterate-preserves-pivot-row, unfold nrows-def)
  show CARD('m) - Suc 0 < CARD('m) by simp
  have to-nat i < CARD('m) using bij-to-nat[where ?'a='m] unfolding bij-betw-def
by auto
  thus to-nat i ≤ CARD('m) - Suc 0 by auto
  qed
next
  fix ia iaa
  have interchange-rw: A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j = inter-
change-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j
  using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)]
by auto
  assume ia-not-i: ia ≠ i
  have rw: (- interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j)
= - mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1
/ interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j) $ ia $ j
  unfolding interchange-rows-def mult-row-def using ia-not-i by auto
  show row-add-iterate A' (nrows A - Suc 0) i j $ ia $ iaa =
    row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i
≤ n)) i (1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j)) ia i
    (- interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j) $
    ia $
    iaa
  unfolding interchange-rw A' rw
  proof (rule row-add-iterate-eq-row-add[of ia i (nrows A - Suc 0) - j iaa], unfold
nrows-def)
  show ia ≠ i using ia-not-i .
  show CARD('m) - Suc 0 < CARD('m) by simp
  have to-nat ia < CARD('m) using bij-to-nat[where ?'a='m] unfolding
bij-betw-def by auto
  thus to-nat ia ≤ CARD('m) - Suc 0 by simp
  qed
qed

```

lemma invertible-Gauss-Jordan-column-k:

```

fixes A::'a::{field} ^n::{mod-type} ^m::{mod-type} and k::nat
shows ∃ P. invertible P ∧ (snd (Gauss-Jordan-column-k (i,A) k)) = P**A
unfolding Gauss-Jordan-column-k-def Let-def
proof (auto)
  show ∃ P. invertible P ∧ A = P ** A and ∃ P. invertible P ∧ A = P ** A
using invertible-mat-1 matrix-mul-lid[of A] by auto
next
  fix m

```

```

assume  $i: i \neq \text{nrows } A$ 
  and  $i\text{-le-}m: \text{from-nat } i \leq m$  and  $\text{Amk-not-zero}: A \ \$ \ m \ \$ \ \text{from-nat } k \neq 0$ 
  define  $A\text{-interchange}$  where  $A\text{-interchange} = \text{interchange-rows } A \ (\text{from-nat } i)$ 
  ( $\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{from-nat } i) \leq n$ )
  define  $A\text{-mult}$  where  $A\text{-mult} = \text{mult-row } A\text{-interchange} \ (\text{from-nat } i) \ (1 /$ 
  ( $A\text{-interchange} \ \$ \ (\text{from-nat } i) \ \$ \ \text{from-nat } k))$ 
  obtain  $P$  where  $\text{inv-}P: \text{invertible } P$  and  $PA: A\text{-interchange} = P**A$ 
  unfolding  $A\text{-interchange-def}$ 
  using  $\text{interchange-rows-mat-1}$  [ $\text{of from-nat } i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k \neq$ 
   $0 \wedge \text{from-nat } i \leq n) \ A$ ]
  using  $\text{invertible-interchange-rows}$  [ $\text{of from-nat } i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ \text{from-nat } k$ 
   $\neq 0 \wedge \text{from-nat } i \leq n)$ ]
  by  $\text{fastforce}$ 
  define  $Q :: 'a \wedge m :: \{\text{mod-type}\} \wedge m :: \{\text{mod-type}\}$ 
  where  $Q = \text{mult-row} \ (\text{mat } 1) \ (\text{from-nat } i) \ (1 / (A\text{-interchange} \ \$ \ (\text{from-nat } i)$ 
   $\ \$ \ \text{from-nat } k))$ 
  have  $Q\text{-}A\text{-interchange}: A\text{-mult} = Q**A\text{-interchange}$  unfolding  $A\text{-mult-def } A\text{-interchange-def}$ 
   $Q\text{-def}$  unfolding  $\text{mult-row-mat-1} \ ..$ 
  have  $\text{inv-}Q: \text{invertible } Q$ 
  proof ( $\text{unfold } Q\text{-def}$ ,  $\text{rule invertible-mult-row'}$ ,  $\text{unfold } A\text{-interchange-def}$ ,  $\text{rule}$ 
   $\text{LeastI2-ex}$ )
  show  $\exists a. A \ \$ \ a \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{from-nat } i) \leq a$  using  $i\text{-le-}m \ \text{Amk-not-zero}$ 
by  $\text{blast}$ 
  show  $\bigwedge x. A \ \$ \ x \ \$ \ \text{from-nat } k \neq 0 \wedge (\text{from-nat } i) \leq x \implies 1 / \text{interchange-rows}$ 
   $A \ (\text{from-nat } i) \ x \ \$ \ (\text{from-nat } i) \ \$ \ \text{from-nat } k \neq 0$ 
  using  $\text{interchange-rows-}i \ \text{mult-zero-left} \ \text{nonzero-divide-eq-eq} \ \text{zero-neq-one}$  by
   $\text{fastforce}$ 
  qed
  obtain  $Pa$  where  $\text{inv-}Pa: \text{invertible } Pa$  and  $Pa: \text{row-add-iterate} \ (Q ** (P **$ 
   $A)) \ (\text{nrows } A - 1) \ (\text{from-nat } i) \ (\text{from-nat } k) = Pa ** (Q ** (P ** A))$ 
  using  $\text{invertible-row-add-iterate}$  by ( $\text{metis} \ (\text{full-types}) \ \text{diff-less nrows-def} \ \text{zero-less-card-finite}$ 
   $\text{zero-less-one}$ )
  show  $\exists P. \text{invertible } P \wedge \text{Gauss-Jordan-in-}ij \ A \ (\text{from-nat } i) \ (\text{from-nat } k) = P **$ 
   $A$ 
  proof ( $\text{rule exI}$  [ $\text{of } - \ Pa**Q**P$ ],  $\text{rule conjI}$ )
  show  $\text{invertible} \ (Pa ** Q ** P)$  using  $\text{inv-}P \ \text{inv-}Pa \ \text{inv-}Q \ \text{invertible-mult}$  by
   $\text{auto}$ 
  have  $\text{Gauss-Jordan-in-}ij \ A \ (\text{from-nat } i) \ (\text{from-nat } k) = \text{row-add-iterate} \ A\text{-mult}$ 
   $(\text{nrows } A - 1) \ (\text{from-nat } i) \ (\text{from-nat } k)$ 
  unfolding  $\text{row-add-iterate-eq-Gauss-Jordan-in-}ij[\text{symmetric}] \ A\text{-mult-def } A\text{-interchange-def}$ 
  ..
  also have  $\dots = Pa ** (Q ** (P ** A))$  using  $Pa$  unfolding  $PA[\text{symmetric}]$ 
   $Q\text{-}A\text{-interchange}[\text{symmetric}]$  .
  also have  $\dots = Pa ** Q ** P ** A$  unfolding  $\text{matrix-mul-assoc} \ ..$ 
  finally show  $\text{Gauss-Jordan-in-}ij \ A \ (\text{from-nat } i) \ (\text{from-nat } k) = Pa ** Q ** P$ 
   $** A$  .
  qed
qed

```

lemma *invertible-Gauss-Jordan-up-to-k*:
fixes $A::'a::\{\text{field}\}^{\sim n}::\{\text{mod-type}\}^{\sim m}::\{\text{mod-type}\}$
shows $\exists P. \text{invertible } P \wedge (\text{Gauss-Jordan-upt-k } A \ k) = P**A$
proof (*induct k*)
case 0
have $rw: [0..<Suc \ 0] = [0]$ **by** *fastforce*
show ?*case*
unfolding *Gauss-Jordan-upt-k-def* rw *foldl.simps*
using *invertible-Gauss-Jordan-column-k* .
case (*Suc k*)
have $rw2: [0..<Suc \ (Suc \ k)] = [0..< \ Suc \ k] @ [(Suc \ k)]$ **by** *simp*
obtain P' **where** *inv-P'*: *invertible P'* **and** *Gk-eq-P'A*: *Gauss-Jordan-upt-k A k*
 $= P' ** A$ **using** *Suc.hyps* **by** *force*
have $g: \text{Gauss-Jordan-upt-k } A \ k = \text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A)$
 $[0..<Suc \ k])$ **unfolding** *Gauss-Jordan-upt-k-def* **by** *auto*
show ?*case* **unfolding** *Gauss-Jordan-upt-k-def* **unfolding** $rw2$ *foldl-append foldl.simps*
apply (*subst prod.collapse[symmetric, of (foldl Gauss-Jordan-column-k (0, A)*
 $[0..<Suc \ k], \text{unfolded } g[\text{symmetric}])]$)
using *invertible-Gauss-Jordan-column-k*
using *Suc.hyps* **using** *invertible-mult matrix-mul-assoc* **by** *metis*
qed

lemma *inj-index-independent-rows*:
fixes $A::'a::\{\text{field}\}^{\sim m}::\{\text{mod-type}\}^{\sim n}::\{\text{finite, one, plus, ord}\}$
assumes *rref-A*: *reduced-row-echelon-form A*
and $x: \text{row } x \ A \in \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$
and $eq: A \ \$ \ x = A \ \$ \ y$
shows $x = y$
proof (*rule ccontr*)
assume *x-not-y*: $x \neq y$
have *not-zero-x*: $\neg \text{is-zero-row } x \ A$
using x **unfolding** *is-zero-row-def* **unfolding** *is-zero-row-upt-k-def* **unfolding**
row-def vec-eq-iff
ncols-def
by *auto*
hence *not-zero-y*: $\neg \text{is-zero-row } y \ A$ **using** eq **unfolding** *is-zero-row-def'* **by**
simp
have $Ax: A \ \$ \ x \ \$ \ (\text{LEAST } k. A \ \$ \ x \ \$ \ k \neq 0) = 1$ **using** *not-zero-x rref-condition2[OF*
rref-A] **by** *simp*
have $Ay: A \ \$ \ x \ \$ \ (\text{LEAST } k. A \ \$ \ y \ \$ \ k \neq 0) = 0$ **using** *not-zero-y x-not-y*
rref-condition4[OF rref-A] **by** *fast*
show *False* **using** $Ax \ Ay$ **unfolding** eq **by** *simp*
qed

The final results:

lemma *invertible-Gauss-Jordan*:
fixes $A::'a::\{\text{field}\}^{\sim n}::\{\text{mod-type}\}^{\sim m}::\{\text{mod-type}\}$

shows $\exists P. \text{invertible } P \wedge (\text{Gauss-Jordan } A) = P**A$ **unfolding** *Gauss-Jordan-def*
using *invertible-Gauss-Jordan-up-to-k* .

lemma *Gauss-Jordan*:

fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$
shows $\exists P. \text{invertible } P \wedge (\text{Gauss-Jordan } A) = P**A \wedge \text{reduced-row-echelon-form}$
(Gauss-Jordan A)
by (*simp add: invertible-Gauss-Jordan rref-Gauss-Jordan*)

Some properties about the rank of a matrix, obtained thanks to the Gauss-Jordan algorithm and the reduced row echelon form.

lemma *rref-rank*:

fixes $A::'a::\{\text{field}\}^{\wedge m}::\{\text{mod-type}\}^{\wedge n}::\{\text{finite,one,plus,ord}\}$
assumes *rref-A: reduced-row-echelon-form A*
shows $\text{rank } A = \text{card } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$
unfolding *rank-def row-rank-def*
proof (*rule vec.dim-unique[of {row i A | i. row i A ≠ 0}]*)
show $\{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\} \subseteq \text{row-space } A$
proof (*auto, unfold row-space-def rows-def*)
fix i **assume** $\text{row } i \ A \neq 0$ **show** $\text{row } i \ A \in \text{vec.span } \{\text{row } i \ A \mid i. i \in \text{UNIV}\}$
by (*rule vec.span-base, auto*)
qed
show $\text{row-space } A \subseteq \text{vec.span } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$
proof (*unfold row-space-def rows-def, cases $\exists i. \text{row } i \ A = 0$*)
case *True*
have *set-rw: {row i A | i. i ∈ UNIV} = insert 0 {row i A | i. row i A ≠ 0}*
using *True* **by** *auto*
have $\text{vec.span } \{\text{row } i \ A \mid i. i \in \text{UNIV}\} = \text{vec.span } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$
unfolding *set-rw* **using** *vec.span-insert-0* .
thus $\text{vec.span } \{\text{row } i \ A \mid i. i \in \text{UNIV}\} \subseteq \text{vec.span } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$
by *simp*
next
case *False* **show** $\text{vec.span } \{\text{row } i \ A \mid i. i \in \text{UNIV}\} \subseteq \text{vec.span } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$ **using** *False* **by** *simp*
qed
show $\text{vec.independent } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\}$ **by** (*rule independent-not-zero-rows-rref[OF rref-A]*)
show $\text{card } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\} = \text{card } \{\text{row } i \ A \mid i. \text{row } i \ A \neq 0\} ..$
qed

lemma *column-leading-coefficient-component-eq*:

fixes $A::'a::\{\text{field}\}^{\wedge m}::\{\text{mod-type}\}^{\wedge n}::\{\text{finite,one,plus,ord}\}$
assumes *rref-A: reduced-row-echelon-form A*
and $v: v \in \{\text{column } (\text{LEAST } n. A \$ i \$ n \neq 0) \ A \mid i. \text{row } i \ A \neq 0\}$
and $vx: v \$ x \neq 0$
and $vy: v \$ y \neq 0$
shows $x = y$
proof –
obtain b **where** $b: b = \text{column } (\text{LEAST } n. A \$ b \$ n \neq 0) \ A$ **and** *row-b: row b*

$A \neq 0$ using v by *blast*
have $vb\text{-not-zero}: v \ \$ \ b \neq 0$ **unfolding** b *column-def* **by** (*auto*, *metis is-zero-row-eq-row-zero row-b rref-A rref-condition2 zero-neq-one*)
have $b\text{-eq-}x: b = x$
proof (*rule ccontr*)
assume $b\text{-not-}x: b \neq x$
have $A \ \$ \ x \ \$ \ (LEAST \ n. A \ \$ \ b \ \$ \ n \neq 0) = 0$
by (*rule rref-condition4-explicit[OF rref-A - b-not-x]*, *simp add: is-zero-row-eq-row-zero row-b*)
thus *False* using vx **unfolding** b *column-def* **by** *auto*
qed
moreover **have** $b\text{-eq-}y: b = y$
proof (*rule ccontr*)
assume $b\text{-not-}y: b \neq y$
have $A \ \$ \ y \ \$ \ (LEAST \ n. A \ \$ \ b \ \$ \ n \neq 0) = 0$
by (*rule rref-condition4-explicit[OF rref-A - b-not-y]*, *simp add: is-zero-row-eq-row-zero row-b*)
thus *False* using vy **unfolding** b *column-def* **by** *auto*
qed
ultimately **show** *?thesis* **by** *simp*
qed

lemma *column-leading-coefficient-component-1*:
fixes $A::'a::\{field\} \ ^m::\{mod-type\} \ ^n::\{finite,one,plus,ord\}$
assumes $rref\text{-}A$: *reduced-row-echelon-form A*
and $v: v \in \{column \ (LEAST \ n. A \ \$ \ i \ \$ \ n \neq 0) \ A \ | \ i. \ row \ i \ A \neq 0\}$
and $vx: v \ \$ \ x \neq 0$
shows $v \ \$ \ x = 1$
proof –
obtain b **where** $b: b = column \ (LEAST \ n. A \ \$ \ b \ \$ \ n \neq 0) \ A$ **and** $row\text{-}b$: $row \ b \ A \neq 0$ using v by *blast*
have $vb\text{-not-zero}: v \ \$ \ b \neq 0$ **unfolding** b *column-def* **by** (*auto*, *metis is-zero-row-eq-row-zero row-b rref-A rref-condition2 zero-neq-one*)
have $b\text{-eq-}x: b = x$
by (*metis b column-def is-zero-row-eq-row-zero row-b rref-A rref-condition4 transpose-row-code transpose-row-def vx*)
show *?thesis*
using *rref-condition2-explicit[OF rref-A, of b] row-b*
unfolding b *column-def is-zero-row-def'*
by (*metis (mono-tags) \lrcorner is-zero-row b A $\implies A \ \$ \ b \ \$ \ (LEAST \ k. A \ \$ \ b \ \$ \ k \neq 0) = 1$*)
 $b\text{-eq-}x$ *is-zero-row-eq-row-zero vec-lambda-beta*)
qed

lemma *column-leading-coefficient-component-0*:
fixes $A::'a::\{field\} \ ^m::\{mod-type\} \ ^n::\{finite,one,plus,ord\}$
assumes $rref\text{-}A$: *reduced-row-echelon-form A*

and $v: v \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}$
and $vx: v\ \$\ x \neq 0$
and $x\text{-not-}y: x \neq y$
shows $v\ \$\ y = 0$ **using** *column-leading-coefficient-component-eq*[*OF rref-A v vx*]
x-not-y **by** *auto*

lemma *rref-col-rank*:

fixes $A::'a::\{\text{field}\}^{\wedge}m::\{\text{mod-type}\}^{\wedge}n::\{\text{mod-type}\}$
assumes *rref-A*: *reduced-row-echelon-form A*
shows $\text{col-rank } A = \text{card } \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}$
proof (*unfold col-rank-def*, *rule vec.dim-unique*[*of* $\{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}$])
show $\{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\} \subseteq \text{col-space } A$
by (*auto simp add: col-space-def*, *rule vec.span-base*, *unfold columns-def*, *auto*)
show *vec.independent* $\{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}$
proof (*rule vec.independent-if-scalars-zero*, *auto*)
fix $f\ i$
let $?x = \text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A$
have $\text{sum0}: (\sum x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\} - \{?x\}.\ f\ x * (x\ \$\ i)) = 0$
proof (*rule sum.neutral*, *rule ballI*)
fix x **assume** $x: x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\} - \{?x\}$
obtain j **where** $x\text{-eq}: x = \text{column } (LEAST\ n.\ A\ \$\ j\ \$\ n \neq 0)\ A$ **and** $\text{row-j-not-0}: \text{row } j\ A \neq 0$
and $j\text{-not-}i: j \neq i$ **using** x **by** *auto*
have $x\ \$\ i = 0$ **unfolding** $x\text{-eq}$ *column-def*
by (*auto*, *metis is-zero-row-eq-row-zero j-not-i row-j-not-0 rref-A rref-condition4-explicit*)
thus $f\ x * x\ \$\ i = 0$ **by** *simp*
qed
assume $\text{eq-0}: (\sum x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}.\ f\ x * s\ x) = 0$
and $i: \text{row } i\ A \neq 0$
have $x_{i-1}: (?x\ \$\ i) = 1$ **unfolding** *column-def* **by** (*auto*, *metis i is-zero-row-eq-row-zero rref-A rref-condition2-explicit*)
have $0 = (\sum x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}.\ f\ x * s\ x)\ \$\ i$
using eq-0 **by** *auto*
also have $\dots = (\sum x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\}.\ f\ x * (x\ \$\ i))$
unfolding *sum-component vector-smult-component ..*
also have $\dots = f\ ?x * (?x\ \$\ i)$
 $+ (\sum x \in \{\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A \mid i.\ \text{row } i\ A \neq 0\} - \{?x\}.\ f\ x * (x\ \$\ i))$
by (*rule sum.remove*, *auto*, *rule exI*[*of* $-i$], *simp add: i*)
also have $\dots = f\ ?x * (?x\ \$\ i)$ **unfolding** sum0 **by** *simp*
also have $\dots = f\ (\text{column } (LEAST\ n.\ A\ \$\ i\ \$\ n \neq 0)\ A)$ **unfolding** x_{i-1} **by** *simp*

finally show $f(\text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A) = 0$ **by** *simp*
qed
show $\text{col-space } A \subseteq \text{vec.span} \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$
unfolding *col-space-def*
proof (*rule vec.span-mono[of (columns A)*
 $\text{vec.span} \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$, *unfolded*
 vec.span-span], *auto*)
fix x **assume** $x: x \in \text{columns } A$
have $f: \text{finite} \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$ **by** *simp*
let $?f = \lambda v. x \ \$ \ (THE \ i. v \ \$ \ i \neq 0)$
show $x \in \text{vec.span} \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$
unfolding *vec.span-finite[OF f] image-iff bex-UNIV*
proof (*rule exI[of - ?f]*, *subst (1) vec-eq-iff*, *clarify*)
fix i
show $x \ \$ \ i = (\sum v \in \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}. x \ \$ \ (THE \ i. v \ \$ \ i \neq 0) * s \ v) \ \$ \ i$
proof (*cases* $\exists v. v \in \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \} \wedge v \ \$ \ i \neq 0$)
case *False*
have $xi-0: x \ \$ \ i = 0$
proof (*rule ccontr*)
assume $xi\text{-not-0}: x \ \$ \ i \neq 0$
hence $\text{row-}iA\text{-not-zero}: \text{row } i \ A \neq 0$ **using** x **unfolding** *columns-def column-def row-def* **by** (*vector,metis vec-lambda-unique*)
let $?v = \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A$
have $?v \in \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$ **using** $\text{row-}iA\text{-not-zero}$ **by** *auto*
moreover **have** $?v \ \$ \ i = 1$ **unfolding** *column-def* **by** (*auto,metis is-zero-row-eq-row-zero row-}iA\text{-not-zero rref-}A \text{ rref-condition2}*)
ultimately show *False* **using** *False* **by** *auto*
qed
show *?thesis*
unfolding $xi-0$
proof (*unfold sum-component vector-smult-component, rule sum.neutral[symmetric], rule ballI*)
fix xa **assume** $xa: xa \in \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$
have $xa \ \$ \ i = 0$ **using** *False xa* **by** *auto*
thus $x \ \$ \ (THE \ i. xa \ \$ \ i \neq 0) * xa \ \$ \ i = 0$ **by** *simp*
qed
next
case *True*
obtain v **where** $v: v \in \{ \text{column}(\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0) A \mid i. \text{row } i \ A \neq 0 \}$ **and** $vi: v \ \$ \ i \neq 0$
using *True* **by** *blast*
obtain b **where** $b: b = \text{column}(\text{LEAST } n. A \ \$ \ b \ \$ \ n \neq 0) A$ **and** $\text{row-}b: \text{row } b \ A \neq 0$ **using** v **by** *blast*
have $vb: v \ \$ \ b \neq 0$ **unfolding** b *column-def* **by** (*auto,metis is-zero-row-eq-row-zero*)

```

row-b rref-A rref-condition2 zero-neq-one)
  have b-eq-i: b = i by (rule column-leading-coefficient-component-eq[OF rref-A
v vb vi])
  have the-vi: (THE a. v $ a ≠ 0) = i
  proof (rule the-equality, rule vi)
  fix a assume va: v $ a ≠ 0 show a=i by (rule column-leading-coefficient-component-eq[OF
rref-A v va vi])
  qed
  have vi-1: v $ i = 1 by (rule column-leading-coefficient-component-1[OF
rref-A v vi])
  have sum0: (∑ v∈{column (LEAST n. A $ i $ n ≠ 0) A |i. row i A ≠ 0} -
{v}. x $ (THE a. v $ a ≠ 0) * (v $ i)) = 0
  proof (rule sum.neutral, rule ballI)
  fix xa assume xa: xa ∈ {column (LEAST n. A $ i $ n ≠ 0) A |i. row i A
≠ 0} - {v}
  obtain y where y: xa = column (LEAST n. A $ y $ n ≠ 0) A and row-b:
row y A ≠ 0 using xa by blast
  have xa-in-V: xa ∈ {column (LEAST n. A $ i $ n ≠ 0) A |i. row i A ≠
0} using xa by simp
  have xa $ i = 0
  proof (rule column-leading-coefficient-component-0[OF rref-A xa-in-V])
  show xa $ y ≠ 0 unfolding y column-def
  by (auto, metis (lifting, full-types) LeastI2-ex is-zero-row-def' is-zero-row-eq-row-zero
row-b)
  have y ≠ b by (metis (mono-tags) Diff-iff b mem-Collect-eq singleton-conv2
xa y)
  thus y ≠ i unfolding b-eq-i[symmetric] .
  qed
  thus x $ (THE a. xa $ a ≠ 0) * xa $ i = 0 by simp
  qed
  have (∑ v∈{column (LEAST n. A $ i $ n ≠ 0) A |i. row i A ≠ 0}. x $
(THE a. v $ a ≠ 0) * v) $ i =
(∑ v∈{column (LEAST n. A $ i $ n ≠ 0) A |i. row i A ≠ 0}. x $ (THE
a. v $ a ≠ 0) * (v $ i))
  unfolding sum-component vector-smult-component ..
  also have ... = x $ (THE a. v $ a ≠ 0) * (v $ i)
+ (∑ v∈{column (LEAST n. A $ i $ n ≠ 0) A |i. row i A ≠ 0} - {v}. x
$ (THE a. v $ a ≠ 0) * (v $ i))
  by (simp add: sum.remove[OF - v])
  also have ... = x $ (THE a. v $ a ≠ 0) * (v $ i) unfolding sum0 by simp
  also have ... = x $ (THE a. v $ a ≠ 0) unfolding vi-1 by simp
  also have ... = x $ i unfolding the-vi ..
  finally show ?thesis by simp
  qed
  qed
  qed
  qed (simp)

```

```

lemma rref-row-rank:
  fixes A::'a::{field} ^'m::{mod-type} ^'n::{finite,one,plus,ord}
  assumes rref-A: reduced-row-echelon-form A
  shows row-rank A = card {column (LEAST n. A $ i $ n ≠ 0) A | i. row i A ≠ 0}
  proof -
  let ?f=λx. column ((LEAST n. x $ n ≠ 0)) A
  show ?thesis
  unfolding rref-rank[OF rref-A, unfolded rank-def]
  proof (rule bij-betw-same-card[of ?f], unfold bij-betw-def, auto)
    show inj-on (λx. column (LEAST n. x $ n ≠ 0) A) {row i A | i. row i A ≠ 0}
    unfolding inj-on-def
    proof (auto)
      fix i ia
      assume i: row i A ≠ 0 and ia: row ia A ≠ 0
      and c-eq: column (LEAST n. row i A $ n ≠ 0) A = column (LEAST n.
row ia A $ n ≠ 0) A
      show row i A = row ia A
      using c-eq unfolding column-def unfolding row-def vec-nth-inverse
      proof -
        have transpose-row A (LEAST R. A $ ia $ R ≠ 0) = transpose-row A
(LEAST R. A $ i $ R ≠ 0)
        by (metis c-eq column-def row-def transpose-row-def vec-nth-inverse)
        hence f1: ∧x1. A $ x1 $ (LEAST R. A $ ia $ R ≠ 0) = A $ x1 $ (LEAST
R. A $ i $ R ≠ 0)
        by (metis (no-types) transpose-row-def vec-lambda-beta)
        have f2: is-zero-row ia A = False
        using ia is-zero-row-eq-row-zero by auto
        have f3: ¬ is-zero-row i A
        using i is-zero-row-eq-row-zero by auto
        have A $ ia $ (LEAST R. A $ i $ R ≠ 0) = 1
        using f1 f2 rref-A rref-condition2 by fastforce
        thus A $ i = A $ ia
        using f3 rref-A rref-condition4-explicit by fastforce
      qed
    qed
  next
  fix i
  assume i: row i A ≠ 0
  show ∃ ia. column (LEAST n. row i A $ n ≠ 0) A = column (LEAST n. A $
ia $ n ≠ 0) A ∧ row ia A ≠ 0
  by (rule exI[of - i], simp add: row-def vec-lambda-eta)
    (metis i is-zero-row-def' is-zero-row-eq-row-zero zero-index)
  next
  fix i
  assume i: row i A ≠ 0
  show column (LEAST n. A $ i $ n ≠ 0) A ∈ (λx. column (LEAST n. x $ n
≠ 0) A) ' {row i A | i. row i A ≠ 0}
  unfolding column-def row-def image-def

```

by (auto, metis i row-def vec-lambda-eta)
qed
qed

lemma row-rank-eq-col-rank-rref:
fixes $A::'a::\{field\}^{\wedge}m::\{mod-type\}^{\wedge}n::\{mod-type\}$
assumes r : reduced-row-echelon-form A
shows row-rank $A = col-rank A$
unfolding rref-row-rank[$OF r$] rref-col-rank[$OF r$] ..

lemma row-rank-eq-col-rank:
fixes $A::'a::\{field\}^{\wedge}n::\{mod-type\}^{\wedge}m::\{mod-type\}$
shows row-rank $A = col-rank A$
proof –
obtain P **where** $inv-P$: invertible P **and** $G-PA$: (Gauss-Jordan A) = $P**A$
and $rref-G$: reduced-row-echelon-form (Gauss-Jordan A)
using invertible-Gauss-Jordan rref-Gauss-Jordan **by** blast
have row-rank $A = row-rank$ (Gauss-Jordan A)
by (metis row-space-is-preserved invertible-Gauss-Jordan row-rank-def)
moreover have col-rank $A = col-rank$ (Gauss-Jordan A)
by (metis invertible-Gauss-Jordan crk-is-preserved)
moreover have col-rank (Gauss-Jordan A) = row-rank (Gauss-Jordan A)
using row-rank-eq-col-rank-rref[$OF rref-G$] **by** simp
ultimately show ?thesis **by** simp
qed

theorem rank-col-rank:
fixes $A::'a::\{field\}^{\wedge}n::\{mod-type\}^{\wedge}m::\{mod-type\}$
shows rank $A = col-rank A$ **unfolding** rank-def row-rank-eq-col-rank ..

theorem rank-eq-dim-image:
fixes $A::'a::\{field\}^{\wedge}n::\{mod-type\}^{\wedge}m::\{mod-type\}$
shows rank $A = vec.dim$ (range ($\lambda x. A * v x$))
unfolding rank-col-rank col-rank-def col-space-eq' ..

theorem rank-eq-dim-col-space:
fixes $A::'a::\{field\}^{\wedge}n::\{mod-type\}^{\wedge}m::\{mod-type\}$
shows rank $A = vec.dim$ (col-space A) **using** rank-col-rank **unfolding** col-rank-def
.

lemma rank-transpose:
fixes $A::'a::\{field\}^{\wedge}n::\{mod-type\}^{\wedge}m::\{mod-type\}$
shows rank (transpose A) = rank A
by (metis rank-def rank-eq-dim-col-space row-rank-def row-space-eq-col-space-transpose)

lemma rank-le-nrows:

fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
shows $\text{rank } A \leq \text{nrows } A$
unfolding *rank-eq-dim-col-space nrows-def*
by (*metis top-greatest vec.dim-subset vec-dim-card*)

lemma *rank-le-ncols*:
fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
shows $\text{rank } A \leq \text{ncols } A$
unfolding *rank-def row-rank-def ncols-def*
by (*metis top-greatest vec.dim-subset vec-dim-card*)

lemma *rank-Gauss-Jordan*:
fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
shows $\text{rank } A = \text{rank } (\text{Gauss-Jordan } A)$
by (*metis Gauss-Jordan-def invertible-Gauss-Jordan-up-to-k row-rank-eq-col-rank rank-def crk-is-preserved*)

Other interesting properties:

lemma *A-0-imp-Gauss-Jordan-0*:
fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
assumes $A=0$
shows $\text{Gauss-Jordan } A = 0$
proof –
obtain P **where** $PA: \text{Gauss-Jordan } A = P ** A$ **using** *invertible-Gauss-Jordan*
by *blast*
also have $\dots = 0$ **unfolding** *assms* **by** (*metis eq-add-iff matrix-add-ldistrib*)
finally show $\text{Gauss-Jordan } A = 0$.
qed

lemma *rank-0*: $\text{rank } 0 = 0$
unfolding *rank-def row-rank-def row-space-def rows-def row-def*
by (*simp add: vec.dim-span vec.dim-zero-eq' vec-nth-inverse*)

lemma *rank-greater-zero*:
assumes $A \neq 0$
shows $\text{rank } A > 0$
proof (*rule ccontr, simp*)
assume $\text{rank } A = 0$
hence $\text{row-space } A = \{\}$ \vee $\text{row-space } A = \{0\}$ **unfolding** *rank-def row-rank-def*
using *vec.dim-zero-eq* **by** *blast*
hence $\text{row-space } A = \{0\}$ **unfolding** *row-space-def* **using** *vec.span-zero* **by** *auto*
hence $\text{rows } A = \{\}$ \vee $\text{rows } A = \{0\}$ **unfolding** *row-space-def* **using** *vec.span-0-imp-set-empty-or-0*
by *auto*
hence $\text{rows } A = \{0\}$ **unfolding** *rows-def row-def* **by** *force*
hence $A = 0$ **unfolding** *rows-def row-def vec-nth-inverse*
by (*auto, metis (mono-tags) mem-Collect-eq singleton-iff vec-lambda-unique zero-index*)
thus *False* **using** *assms* **by** *contradiction*

qed

lemma *Gauss-Jordan-not-0*:

fixes $A::'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$

assumes $A \neq 0$

shows *Gauss-Jordan* $A \neq 0$

by (*metis* *assms* *less-not-refl3* *rank-0* *rank-Gauss-Jordan* *rank-greater-zero*)

lemma *rank-eq-suc-to-nat-greatest*:

assumes *A-not-0*: $A \neq 0$

shows $\text{rank } A = \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A)) + 1$

proof –

have *rref*: *reduced-row-echelon-form-upt-k* (Gauss-Jordan A) (ncols (Gauss-Jordan A))

using *rref-Gauss-Jordan* **unfolding** *reduced-row-echelon-form-def*

by *auto*

have *not-all-zero*: $\neg (\forall a. \text{is-zero-row-upt-k } a \text{ (ncols (Gauss-Jordan } A)) \text{ (Gauss-Jordan } A))$

unfolding *is-zero-row-def*[*symmetric*] **using** *Gauss-Jordan-not-0*[*OF* *A-not-0*] **unfolding** *is-zero-row-def'* **by** (*metis* *vec-eq-iff* *zero-index*)

have $\text{rank } A = \text{card } \{\text{row } i \text{ (Gauss-Jordan } A) \mid i. \text{row } i \text{ (Gauss-Jordan } A) \neq 0\}$

unfolding *rank-Gauss-Jordan*[*of* A] **unfolding** *rref-rank*[*OF* *rref-Gauss-Jordan*] ..

also have ... = $\text{card } \{i. i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))\}$

proof (*rule* *bij-betw-same-card*[*symmetric*, *of* $\lambda i. \text{row } i \text{ (Gauss-Jordan } A)$], *unfold* *bij-betw-def*, *rule* *conjI*)

show *inj-on* ($\lambda i. \text{row } i \text{ (Gauss-Jordan } A)$) $\{i. i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))\}$

proof (*unfold* *inj-on-def*, *auto*, *rule* *ccontr*)

fix $x \ y$

assume $x: x \leq (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))$ **and** $y: y \leq (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))$

and *xy-eq-row*: $\text{row } x \text{ (Gauss-Jordan } A) = \text{row } y \text{ (Gauss-Jordan } A)$ **and** *x-not-y*: $x \neq y$

show *False*

proof (*cases* $x < y$)

case *True*

have $(\text{LEAST } n. (\text{Gauss-Jordan } A) \$ x \$ n \neq 0) < (\text{LEAST } n. (\text{Gauss-Jordan } A) \$ y \$ n \neq 0)$

proof (*rule* *rref-condition3-equiv*[*OF* *rref-Gauss-Jordan* *True*])

show $\neg \text{is-zero-row } x \text{ (Gauss-Jordan } A)$

by (*unfold* *is-zero-row-def*,

rule *greatest-ge-nonzero-row'*[*OF* *rref* x [*unfolded* *is-zero-row-def*] *not-all-zero*])

show $\neg \text{is-zero-row } y \text{ (Gauss-Jordan } A)$ **by** (*unfold* *is-zero-row-def*, *rule* *greatest-ge-nonzero-row'*[*OF* *rref* y [*unfolded* *is-zero-row-def*] *not-all-zero*])

qed

thus *?thesis* **by** (*metis* *less-irrefl* *row-def* *vec-nth-inverse* *xy-eq-row*)

next

case *False*

hence $x\text{-ge-}y: x > y$ **using** $x\text{-not-}y$ **by** *simp*
have $(\text{LEAST } n. (\text{Gauss-Jordan } A) \$ y \$ n \neq 0) < (\text{LEAST } n. (\text{Gauss-Jordan } A) \$ x \$ n \neq 0)$
proof (*rule rref-condition3-equiv* [*OF rref-Gauss-Jordan x-ge-y*])
show $\neg \text{is-zero-row } x (\text{Gauss-Jordan } A)$
by (*unfold is-zero-row-def*, *rule greatest-ge-nonzero-row'* [*OF rref x[unfolded is-zero-row-def] not-all-zero*])
show $\neg \text{is-zero-row } y (\text{Gauss-Jordan } A)$ **by** (*unfold is-zero-row-def*, *rule greatest-ge-nonzero-row'* [*OF rref y[unfolded is-zero-row-def] not-all-zero*])
qed
thus *?thesis* **by** (*metis less-irrefl row-def vec-nth-inverse xy-eq-row*)
qed
qed
show $(\lambda i. \text{row } i (\text{Gauss-Jordan } A)) \text{ ' } \{i. i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))\} = \{\text{row } i (\text{Gauss-Jordan } A) \mid i. \text{row } i (\text{Gauss-Jordan } A) \neq 0\}$
proof (*unfold image-def*, *auto*)
fix xa
assume $xa: xa \leq (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))$
show $\exists i. \text{row } xa (\text{Gauss-Jordan } A) = \text{row } i (\text{Gauss-Jordan } A) \wedge \text{row } i (\text{Gauss-Jordan } A) \neq 0$
proof (*rule exI* [*of - xa*], *simp*)
have $\neg \text{is-zero-row } xa (\text{Gauss-Jordan } A)$
by (*unfold is-zero-row-def*, *rule greatest-ge-nonzero-row'* [*OF rref xa[unfolded is-zero-row-def] not-all-zero*])
thus $\text{row } xa (\text{Gauss-Jordan } A) \neq 0$ **unfolding** *row-def is-zero-row-def'*
by (*metis vec-nth-inverse zero-index*)
qed
next
fix i
assume $\text{row } i (\text{Gauss-Jordan } A) \neq 0$
hence $\neg \text{is-zero-row } i (\text{Gauss-Jordan } A)$ **unfolding** *row-def is-zero-row-def'* **by** (*metis vec-eq-iff vec-nth-inverse zero-index*)
hence $i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))$ **using** *Greatest-ge*
by *fast*
thus $\exists x \leq \text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A). \text{row } i (\text{Gauss-Jordan } A) = \text{row } x (\text{Gauss-Jordan } A)$
by *blast*
qed
qed
also have $\dots = \text{card } \{i. i \leq \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))\}$
proof (*rule bij-betw-same-card* [*of $\lambda i. \text{to-nat } i$*], *unfold bij-betw-def*, *rule conjI*)
show *inj-on* *to-nat* $\{i. i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))\}$
using *bij-to-nat* **by** (*metis bij-betw-imp-inj-on subset-inj-on top-greatest*)
show *to-nat* $\{i. i \leq (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))\} = \{i. i \leq \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))\}$
proof (*unfold image-def*, *auto simp add: to-nat-mono'*)
fix x
assume $x: x \leq \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a (\text{Gauss-Jordan } A))$

hence $\text{from-nat } x \leq (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))$
by $(\text{metis (full-types) leD not-le-imp-less to-nat-le})$
moreover have $x < \text{CARD}('c)$ **using** $x \text{ bij-to-nat}[\text{where } ?'a='b]$ **unfolding**
 bij-betw-def **by** $(\text{metis less-le-trans not-le to-nat-less-card})$
ultimately show $\exists xa \leq \text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A).$ x
 $= \text{to-nat } xa$ **using** $\text{to-nat-from-nat-id}$ **by** fastforce
qed
qed
also have $\dots = \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A)) + 1$
unfolding $\text{card-Collect-le-nat}$ **by** simp
finally show $?thesis$.
qed

lemma $\text{rank-less-row-i-imp-i-is-zero}$:
assumes $\text{rank-less-i: to-nat } i \geq \text{rank } A$
shows $\text{Gauss-Jordan } A \ \$ \ i = 0$
proof $(\text{cases } A=0)$
case True **thus** $?thesis$ **by** $(\text{metis } A=0\text{-imp-Gauss-Jordan-0 zero-index})$
next
case False
have $\text{to-nat } i \geq \text{to-nat } (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A)) + 1$
using rank-less-i **unfolding** $\text{rank-eq-suc-to-nat-greatest[OF False]}$.
hence $i > (\text{GREATEST } a. \neg \text{is-zero-row } a \text{ (Gauss-Jordan } A))$
by $(\text{metis One-nat-def add.commute add-strict-increasing}$
 $\text{add-strict-increasing2 le0 lessI neq-iff not-le to-nat-mono})$
hence $\text{is-zero-row } i \text{ (Gauss-Jordan } A)$ **using** $\text{not-greater-Greatest}$ **by** auto
thus $?thesis$ **unfolding** $\text{is-zero-row-def' vec-eq-iff}$ **by** auto
qed

lemma $\text{rank-Gauss-Jordan-eq}$:
fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
shows $\text{rank } A = (\text{let } A'=(\text{Gauss-Jordan } A) \text{ in } \text{card } \{\text{row } i \ A' \mid i. \text{row } i \ A' \neq 0\})$
by $(\text{metis (mono-tags) rank-Gauss-Jordan rref-Gauss-Jordan rref-rank})$

6.4 Lemmas for code generation and rank computation

lemma $[\text{code abstract}]$:
shows $\text{vec-nth } (\text{Gauss-Jordan-in-ij } A \ i \ j) = (\text{let } n = (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge$
 $i \leq n);$
 $\text{interchange-A} = (\text{interchange-rows } A \ i \ n);$
 $A' = \text{mult-row interchange-A } i \ (1/\text{interchange-A}\$i\$j) \text{ in}$
 $(\% \ s. \ \text{if } s=i \ \text{then } A' \ \$ \ s \ \text{else } (\text{row-add } A' \ s \ i \ (-(\text{interchange-A}\$s\$j)))) \ \$ \ s)$
unfolding $\text{Gauss-Jordan-in-ij-def Let-def}$ **by** fastforce

lemma $\text{rank-Gauss-Jordan-code}[\text{code}]$:
fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}m::\{\text{mod-type}\}$
shows $\text{rank } A = (\text{if } A = 0 \ \text{then } 0 \ \text{else } (\text{let } A'=(\text{Gauss-Jordan } A) \ \text{in } \text{to-nat}$
 $(\text{GREATEST } a. \text{row } a \ A' \neq 0) + 1))$

```

proof (cases A = 0)
  case True show ?thesis unfolding if-P[OF True] unfolding True rank-0 ..
  next
  case False
  show ?thesis unfolding if-not-P[OF False]
  unfolding rank-eq-suc-to-nat-greatest[OF False] Let-def is-zero-row-eq-row-zero
..
qed

```

```

lemma dim-null-space[code-unfold]:
  fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
  shows vec.dim (null-space A) = (vec.dimension TYPE('a) TYPE('cols)) - rank
(A)
  apply (rule add-implies-diff)
  using rank-nullity-theorem-matrices
  unfolding rank-eq-dim-col-space[of A]
  unfolding dimension-vector ncols-def ..

```

```

lemma rank-eq-dim-col-space'[code-unfold]:
  fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
  shows vec.dim (col-space A) = rank A unfolding rank-eq-dim-col-space ..

```

```

lemma dim-left-null-space[code-unfold]:
  fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
  shows vec.dim (left-null-space A) = (vec.dimension TYPE('a) TYPE('rows)) -
rank (A)
  unfolding left-null-space-eq-null-space-transpose
  unfolding dim-null-space unfolding rank-transpose ..

```

```

lemmas rank-col-rank[symmetric, code-unfold]
lemmas rank-def[symmetric, code-unfold]
lemmas row-rank-def[symmetric, code-unfold]
lemmas col-rank-def[symmetric, code-unfold]
lemmas DIM-cart[code-unfold]
lemmas DIM-real[code-unfold]

```

end

7 Linear Maps

theory Linear-Maps

imports

Gauss-Jordan

begin

```

lemma ((λ(x, y). (x::real , - y::real)) has-derivative (λh. (fst h, - snd h))) (at x)
  apply (rule has-derivative-eq-rhs)
  apply (rule has-derivative-split)

```

apply (*rule has-derivative-Pair*)
by (*auto intro!: derivative-eq-intros*)

7.1 Properties about ranks and linear maps

lemma *rank-matrix-dim-range*:
assumes *lf: linear ((*s)) ((*s)) f*
shows $\text{rank} (\text{matrix } f :: 'a :: \{\text{field}\} \wedge \text{cols} :: \{\text{mod-type}\} \wedge \text{rows} :: \{\text{mod-type}\}) = \text{vec.dim} (\text{range } f)$
unfolding *rank-col-rank[of matrix f] col-rank-def*
unfolding *col-space-eq' using matrix-works[OF lf] bymetis*

The following two lemmas are the demonstration of theorem 2.11 that appears the book "Advanced Linear Algebra" by Steven Roman.

lemma *linear-injective-rank-eq-ncols*:
assumes *lf: linear ((*s)) ((*s)) f*
shows $\text{inj } f \iff \text{rank} (\text{matrix } f :: 'a :: \{\text{field}\} \wedge \text{cols} :: \{\text{mod-type}\} \wedge \text{rows} :: \{\text{mod-type}\}) = \text{ncols} (\text{matrix } f)$
proof (*rule*)
interpret *lf: Vector-Spaces.linear ((*s)) ((*s)) f using lf by simp*
assume *inj: inj f*
hence $\{x. f x = 0\} = \{0\}$ **using** *lf.linear-injective-ker-0 by blast*
hence $\text{vec.dim } \{x. f x = 0\} = 0$ **using** *vec.dim-zero-eq' by blast*
thus $\text{rank} (\text{matrix } f) = \text{ncols} (\text{matrix } f)$ **using** *vec.rank-nullity-theorem unfolding ncols-def*
using *rank-matrix-dim-range[OF lf]*
by (*metis add.left-neutral lf.linear-axioms vec.dim-UNIV vec.dimension-def vec-dim-card*)
next
assume *eq: rank (matrix f :: 'a :: {field} \wedge cols :: {mod-type} \wedge rows :: {mod-type}) = ncols (matrix f)*
have $\text{vec.dim } \{x. f x = 0\} = 0$
unfolding *ncols-def*
using *rank-matrix-dim-range[OF lf] eq*
by (*metis cancel-comm-monoid-add-class.diff-cancel dim-null-space lf ncols-def null-space-eq-ker vec.dim-UNIV vec.dimension-def vec-dim-card*)
hence $\{x. f x = 0\} = \{0\}$ **using** *vec.dim-zero-eq*
using *lf.vec.linear-0 by auto*
thus *inj f using vec.linear-injective-ker-0[of matrix f]*
unfolding *matrix-vector-mul(1)[OF lf] by simp*
qed

lemma *linear-surjective-rank-eq-ncols*:
assumes *lf: linear ((*s)) ((*s)) f*
shows $\text{surj } f \iff \text{rank} (\text{matrix } f :: 'a :: \{\text{field}\} \wedge \text{cols} :: \{\text{mod-type}\} \wedge \text{rows} :: \{\text{mod-type}\}) = \text{nrows} (\text{matrix } f)$
proof (*rule*)
assume *surj: surj f*
have $\text{nrows} (\text{matrix } f) = \text{CARD } ('rows)$ **unfolding** *nrows-def ..*

also have $\dots = \text{vec.dim } (\text{range } f)$ **by** $(\text{metis surj vec-dim-card})$
also have $\dots = \text{rank } (\text{matrix } f)$ **unfolding** $\text{rank-matrix-dim-range}[OF \text{ lf}] \dots$
finally show $\text{rank } (\text{matrix } f) = \text{nrows } (\text{matrix } f)$..
next
assume $\text{rank } (\text{matrix } f) = \text{nrows } (\text{matrix } f)$
hence $\text{vec.dim } (\text{range } f) = \text{CARD } ('rows)$ **unfolding** $\text{rank-matrix-dim-range}[OF \text{ lf}] \text{ nrows-def}$.
thus $\text{surj } f$
using $\text{vec.basis-exists independent-is-basis is-basis-def lf}$
 $\text{vec.subspace-UNIV vec.subspace-image}$
by $(\text{metis col-space-eq' col-space-eq-range vec.span-subspace})$
qed

lemma $\text{linear-bij-rank-eq-ncols}$:
fixes $f::('a::\{\text{field}\}^n::\{\text{mod-type}\})\Rightarrow('a::\{\text{field}\}^n::\{\text{mod-type}\})$
assumes $\text{lf}: \text{linear } ((*s)) ((*s)) f$
shows $\text{bij } f \longleftrightarrow \text{rank } (\text{matrix } f) = \text{ncols } (\text{matrix } f)$
unfolding bij-def
using $\text{lf linear-injective-rank-eq-ncols vec.linear-inj-imp-surj}$ **by** auto

7.2 Invertible linear maps

locale $\text{invertible-lf} = \text{Vector-Spaces.linear} +$
assumes $\text{invertible}: (\exists g. g \circ f = \text{id} \wedge f \circ g = \text{id})$
begin

lemma $\text{invertible-lf}: (\exists g. \text{linear } ((*b)) ((*a)) g \wedge (g \circ f = \text{id}) \wedge (f \circ g = \text{id}))$
proof –
have $\text{inj-on } f \text{ UNIV}$
using invertible **by** $(\text{auto simp: o-def id-def inj-on-def fun-eq-iff})$ metis
from $\text{linear-exists-left-inverse-on}[OF \text{ linear-axioms vs1.subspace-UNIV this}]$ **ob-**
tain g **where**
 $g: \text{linear } ((*b)) ((*a)) g \circ f = \text{id}$
by $(\text{auto simp: fun-eq-iff id-def module-hom-iff-linear})$
then have $f \circ g = \text{id}$
using invertible
by $(\text{auto simp: inj-on-def fun-eq-iff})$ metis
with g **show** $?thesis$ **by** auto
qed

end

lemma $(\text{in } \text{Vector-Spaces.linear}) \text{invertible-lf-intro}[intro]$:
assumes $(g \circ f = \text{id})$ **and** $(f \circ g = \text{id})$
shows $\text{invertible-lf } ((*a)) ((*b)) f$
using assms
by $\text{unfold-locales auto}$

lemma $\text{invertible-imp-bijective}$:

assumes *invertible-lf scaleB scaleC f*
shows *bij f*
using *assms unfolding invertible-lf-def invertible-lf-axioms-def*
by (*metis bij-betw-comp-iff bij-betw-imp-surj inj-on-imageI2 inj-on-imp-bij-betw inv-id surj-id surj-imp-inj-inv*)

lemma *invertible-matrix-imp-invertible-lf*:

fixes *A::'a::{\field}^n^n*
assumes *invertible-A: invertible A*
shows *invertible-lf ((*s)) ((*s)) ($\lambda x. A *v x$)*

proof –

obtain *B* **where** *AB: A**B=mat 1* **and** *BA: B**A=mat 1* **using** *invertible-A*
unfolding *invertible-def* **by** *blast*

show *?thesis*

proof (*rule vec.invertible-lf-intro [of ($\lambda x. B *v x$)]*)

show *id1: (*v) B \circ (*v) A = id* **by** (*metis (opaque-lifting, no-types) AB BA isomorphism-expand matrix-vector-mul-assoc matrix-vector-mul-lid*)

show *(*v) A \circ (*v) B = id* **by** (*metis (opaque-lifting, no-types) AB BA isomorphism-expand matrix-vector-mul-assoc matrix-vector-mul-lid*)

qed

qed

lemma *invertible-lf-imp-invertible-matrix*:

fixes *f::'a::{\field}^n \Rightarrow 'a^n*
assumes *invertible-f: invertible-lf ((*s)) ((*s)) f*
shows *invertible (matrix f)*

proof –

interpret *i: invertible-lf ((*s)) ((*s)) f* **using** *invertible-f* .

obtain *g* **where** *linear-g: linear ((*s)) ((*s)) g* **and** *gf: (g \circ f = id)* **and** *fg: (f \circ g = id)*

by (*metis invertible-f invertible-lf.invertible-lf*)

show *?thesis*

proof (*unfold invertible-def, rule exI[of - matrix g], rule conjI*)

show *matrix f ** matrix g = mat 1*

unfolding *matrix-eq matrix-vector-mul-assoc[symmetric]*

by (*metis i.linear-axioms matrix-vector-mul-lid pointfree-idE fg linear-g matrix-vector-mul*)

show *matrix g ** matrix f = mat 1*

by (*metis <matrix f ** matrix g = mat 1> matrix-left-right-inverse*)

qed

qed

lemma *invertible-matrix-iff-invertible-lf*:

fixes *A::'a::{\field}^n^n*
shows *invertible A \longleftrightarrow invertible-lf ((*s)) ((*s)) ($\lambda x. A *v x$)*

by (*metis invertible-lf-imp-invertible-matrix invertible-matrix-imp-invertible-lf matrix-of-matrix-vector-mul*)

lemma *invertible-matrix-iff-invertible-lf'*:

fixes $f :: 'a :: \{\text{field}\}^{\wedge n} \Rightarrow 'a^{\wedge n}$
assumes $\text{linear-}f$: $\text{linear } ((*s)) ((*s)) f$
shows $\text{invertible } (\text{matrix } f) \longleftrightarrow \text{invertible-}lf ((*s)) ((*s)) f$
by ($\text{metis } (\text{lifting}) \text{ assms invertible-matrix-iff-invertible-}lf \text{ matrix-vector-mul}$)

lemma $\text{invertible-matrix-mult-right-rank}$:

fixes $A :: 'a :: \{\text{field}\}^{\wedge n} :: \{\text{mod-type}\}^{\wedge m} :: \{\text{mod-type}\}$
and $Q :: 'a :: \{\text{field}\}^{\wedge n} :: \{\text{mod-type}\}^{\wedge n} :: \{\text{mod-type}\}$
assumes $\text{invertible-}Q$: $\text{invertible } Q$
shows $\text{rank } (A**Q) = \text{rank } A$

proof –

define TQ **where** $TQ\ x = Q *v\ x$ **for** x
define TA **where** $TA\ x = A *v\ x$ **for** x
define TAQ **where** $TAQ\ x = (A**Q) *v\ x$ **for** x
have $\text{invertible-}lf ((*s)) ((*s))\ TQ$ **using** $\text{invertible-matrix-imp-invertible-}lf [OF\ \text{invertible-}Q]$ **unfolding** $TQ\text{-def}$.
hence $\text{bij-}TQ$: $\text{bij } TQ$ **using** $\text{invertible-imp-bijective}$ **by** auto
have $\text{range } TAQ = \text{range } (TA \circ TQ)$ **unfolding** $TQ\text{-def } TA\text{-def } TAQ\text{-def } o\text{-def } \text{matrix-vector-mul-}assoc$..
also have $\dots = TA$ ‘ $\text{range } TQ$ ’ **unfolding** fun.set-map ..
also have $\dots = TA$ ‘ $(UNIV)$ ’ **using** $\text{bij-is-surj} [OF\ \text{bij-}TQ]$ **by** simp
finally have $\text{range } TAQ = \text{range } TA$.
thus $?thesis$ **unfolding** rank-eq-dim-image **using** $TAQ\text{-def } [abs\text{-def}]\ TA\text{-def } [abs\text{-def}]$ **by** auto
qed

lemma $\text{subspace-image-invertible-mat}$:

fixes $P :: 'a :: \{\text{field}\}^{\wedge m} \wedge^m$
assumes $\text{inv-}P$: $\text{invertible } P$
and $\text{sub-}W$: $\text{vec.subspace } W$
shows $\text{vec.subspace } ((\lambda x. P *v\ x) ' W)$
using assms **by** ($\text{intro } \text{vec.subspace-image}$)

lemma $\text{dim-image-invertible-mat}$:

fixes $P :: 'a :: \{\text{field}\}^{\wedge m} \wedge^m$
assumes $\text{inv-}P$: $\text{invertible } P$
and $\text{sub-}W$: $\text{vec.subspace } W$
shows $\text{vec.dim } ((\lambda x. P *v\ x) ' W) = \text{vec.dim } W$

proof –

obtain B **where** $B\text{-in-}W$: $B \subseteq W$ **and** $\text{ind-}B$: $\text{vec.independent } B$
and $W\text{-in-span-}B$: $W \subseteq \text{vec.span } B$ **and** $\text{card-}B\text{-eq-dim-}W$: $\text{card } B = \text{vec.dim } W$
using vec.basis-exists **by** blast
define L **where** $L = (\lambda x. P *v\ x)$
define C **where** $C = L ' B$
have $\text{finite-}B$: $\text{finite } B$ **using** $\text{vec.indep-card-eq-dim-span} [OF\ \text{ind-}B]$ **by** simp
interpret L : $\text{Vector-Spaces.linear } (*s) (*s)\ L$ **using** $\text{matrix-vector-mul-linear-gen}$
unfolding $L\text{-def}$.

have *finite-C*: *finite C* **using** *vec.indep-card-eq-dim-span*[*OF ind-B*] **unfolding**
C-def **by** *simp*
have *inv-TP*: *invertible-lf ((*) ((*)) (λx. P *v x))* **using** *invertible-matrix-imp-invertible-lf*[*OF inv-P*] .
have *inj-on-LW*: *inj-on L W* **using** *invertible-imp-bijective*[*OF inv-TP*] **unfolding**
bij-def L-def **unfolding** *inj-on-def*
by *blast*
hence *inj-on-LB*: *inj-on L B* **unfolding** *inj-on-def* **using** *B-in-W* **by** *auto*
have *ind-D*: *vec.independent C*
proof (*rule vec.independent-if-scalars-zero*[*OF finite-C*])
fix *f x*
assume *sum*: $(\sum x \in C. f x *s x) = 0$ **and** *x*: $x \in C$
obtain *y* **where** *Ly-eq-x*: $L y = x$ **and** *y*: $y \in B$ **using** *x* **unfolding** *C-def*
L-def **by** *auto*
have $(\sum x \in C. f x *s x) = \text{sum } ((\lambda x. f x *s x) \circ L) B$ **unfolding** *C-def* **by**
(*rule sum.reindex*[*OF inj-on-LB*])
also **have** $\dots = \text{sum } (\lambda x. f (L x) *s L x) B$ **unfolding** *o-def* .
also **have** $\dots = \text{sum } (\lambda x. ((f \circ L) x) *s L x) B$ **using** *o-def* **by** *auto*
also **have** $\dots = L (\text{sum } (\lambda x. ((f \circ L) x) *s x) B)$
by (*simp add: L.sum L.scale*)
finally **have** *rw*: $(\sum x \in C. f x *s x) = L (\sum x \in B. (f \circ L) x *s x)$.
have $(\sum x \in B. (f \circ L) x *s x) \in W$
by (*rule vec.subspace-sum*[*OF sub-W*])
(*simp add: B-in-W rev-subsetD sub-W vec.subspace-scale*)
hence $(\sum x \in B. (f \circ L) x *s x) = 0$
using *sum rw*
using *vec.linear-inj-on-iff-eq-0*[*OF L.linear-axioms sub-W*] **using** *inj-on-LW*
by (*auto simp: L-def*)
hence $(f \circ L) y = 0$
using *vec.scalars-zero-if-independent*[*OF finite-B ind-B, of (f \circ L)*]
using *y* **by** *auto*
thus $f x = 0$ **unfolding** *o-def Ly-eq-x* .
qed
have $L' W \subseteq \text{vec.span } C$
proof (*unfold vec.span-finite*[*OF finite-C*], *clarify*)
fix *xa* **assume** *xa-in-W*: $xa \in W$
obtain *g* **where** *sum-g*: $\text{sum } (\lambda x. g x *s x) B = xa$
using *vec.span-finite*[*OF finite-B*] *W-in-span-B xa-in-W* **by** *force*
show $L xa \in \text{range } (\lambda u. (\sum v \in C. u v *s v))$
proof (*rule image-eqI*[**where** $x = \lambda x. g (THE y. y \in B \wedge x = L y)$])
have $L xa = L (\text{sum } (\lambda x. g x *s x) B)$ **using** *sum-g* **by** *simp*
also **have** $\dots = \text{sum } (\lambda x. g x *s L x) B$ **by** (*simp add: L.sum L.scale*)
also **have** $\dots = \text{sum } (\lambda x. g (THE y. y \in B \wedge x = L y) *s x) (L' B)$
proof (*unfold sum.reindex*[*OF inj-on-LB*], *unfold o-def*, *rule sum.cong*)
fix *x* **assume** *x-in-B*: $x \in B$
have *x-eq-the*: $x = (THE y. y \in B \wedge L x = L y)$
proof (*rule the-equality*[*symmetric*])
show $x \in B \wedge L x = L x$ **using** *x-in-B* **by** *auto*
show $\bigwedge y. y \in B \wedge L x = L y \implies y = x$ **using** *inj-on-LB x-in-B* **unfolding**

inj-on-def **by** *fast*
qed
show $g x *s L x = g (THE y. y \in B \wedge L x = L y) *s L x$ **using** *x-eq-the*
by *simp*
qed rule
finally show $L xa = (\sum v \in C. g (THE y. y \in B \wedge v = L y) *s v)$ **unfolding**
C-def **by** *simp*
qed rule
qed
have $card C = card B$ **using** *card-image[OF inj-on-LB]* **unfolding** *C-def* .
thus *?thesis*
by (*metis B-in-W C-def L.span-image W-in-span-B* $\langle L \equiv (*v) P \rangle$ *card-B-eq-dim-W*
ind-D sub-W
vec.indep-card-eq-dim-span vec.span-subspace)
qed

lemma *invertible-matrix-mult-left-rank*:
fixes $A::'a::\{field\}^{\wedge n}::\{mod-type\}^{\wedge m}::\{mod-type\}$
and $P::'a::\{field\}^{\wedge m}::\{mod-type\}^{\wedge m}::\{mod-type\}$
assumes *invertible-P: invertible P*
shows $rank (P**A) = rank A$
proof –
define *TP* **where** $TP = (\lambda x. P *v x)$
define *TA* **where** $TA = (\lambda x. A *v x)$
define *TPA* **where** $TPA = (\lambda x. (P**A) *v x)$
have *sub: vec.subspace (range ((*v) A))*
by (*metis vec.subspace-UNIV vec.subspace-image*)
have $vec.dim (range TPA) = vec.dim (range (TP \circ TA))$
unfolding *TP-def TA-def TPA-def o-def matrix-vector-mul-assoc ..*
also have $... = vec.dim (range TA)$ **using** *dim-image-invertible-mat[OF invertible-P sub]*
unfolding *TP-def TA-def o-def fun.set-map[symmetric]* .
finally show *?thesis* **unfolding** *rank-eq-dim-image TPA-def TA-def* .
qed

corollary *invertible-matrices-mult-rank*:
fixes $A::'a::\{field\}^{\wedge n}::\{mod-type\}^{\wedge m}::\{mod-type\}$
and $P::'a^{\wedge m}::\{mod-type\}^{\wedge m}::\{mod-type\}$ **and** $Q::'a^{\wedge n}::\{mod-type\}^{\wedge n}::\{mod-type\}$
assumes *invertible-P: invertible P*
and *invertible-Q: invertible Q*
shows $rank (P**A**Q) = rank A$
using *invertible-matrix-mult-right-rank[OF invertible-Q]* **using** *invertible-matrix-mult-left-rank[OF invertible-P]* **by** *metis*

lemma *invertible-matrix-mult-left-rank'*:
fixes $A::'a::\{field\}^{\wedge n}::\{mod-type\}^{\wedge m}::\{mod-type\}$ **and** $P::'a^{\wedge m}::\{mod-type\}^{\wedge m}::\{mod-type\}$
assumes *invertible-P: invertible P* **and** *B-eq-PA: B=P**A*

shows $\text{rank } B = \text{rank } A$
proof –
have $\text{rank } B = \text{rank } (P**A)$ **using** $B\text{-eq-PA}$ **by** *auto*
also have $\dots = \text{rank } A$ **using** $\text{invertible-matrix-mult-left-rank}[OF \text{invertible-}P]$
by *auto*
finally show *?thesis* .
qed

lemma $\text{invertible-matrix-mult-right-rank}'$:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$
and $Q::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$
assumes $\text{invertible-Q}: \text{invertible } Q$ **and** $B\text{-eq-PA}: B=A**Q$
shows $\text{rank } B = \text{rank } A$ **by** (*metis B-eq-PA invertible-Q invertible-matrix-mult-right-rank*)

lemma $\text{invertible-matrices-rank}'$:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$
and $P::'a^{\wedge m}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$ **and** $Q::'a^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
assumes $\text{invertible-P}: \text{invertible } P$ **and** $\text{invertible-Q}: \text{invertible } Q$ **and** $B\text{-eq-PA}: B = P**A**Q$
shows $\text{rank } B = \text{rank } A$ **by** (*metis B-eq-PA invertible-P invertible-Q invertible-matrices-mult-rank*)

7.3 Definition and properties of the set of a vector

Some definitions:

In the file *Generalizations.thy* there exists the following definition: $\text{cart-basis} = \{\text{axis } i \ 1 \mid i. i \in \text{UNIV}\}$.

cart-basis returns a set which is a basis and it works properly in my development. But in this file, I need to know the order of the elements of the basis, because is very important for the coordenates of a vector and the matrices of change of bases. So, I have defined a new $\text{cart-basis}'$, which will be a matrix. The columns of this matrix are the elements of the basis.

definition $\text{set-of-vector} :: 'a^{\wedge n} \Rightarrow 'a \text{ set}$
where $\text{set-of-vector } A = \{A \ \$ \ i \mid i. i \in \text{UNIV}\}$

definition $\text{cart-basis}' :: 'a::\{\text{field}\}^{\wedge n} \wedge n$
where $\text{cart-basis}' = (\chi \ i. \text{axis } i \ 1)$

lemma $\text{cart-basis-eq-set-of-vector-cart-basis}'$:
 $\text{cart-basis} = \text{set-of-vector } (\text{cart-basis}')$
unfolding cart-basis-def $\text{cart-basis}'\text{-def}$ set-of-vector-def **by** *auto*

lemma $\text{basis-image-linear}$:
fixes $f::'b::\{\text{field}\}^{\wedge n} \Rightarrow 'b^{\wedge n}$
assumes $\text{invertible-}f: \text{invertible-}f \ ((*) \ ((*) \ f)$
and $\text{basis-X}: \text{is-basis } (\text{set-of-vector } X)$
shows $\text{is-basis } (f' (\text{set-of-vector } X))$

proof (rule *iffD1*[*OF independent-is-basis*], rule *conjI*)
have $\text{card } (f \text{ ' set-of-vector } X) = \text{card } (\text{set-of-vector } X)$
by (rule *card-image*[*of f set-of-vector X*], *metis invertible-imp-bijective*[*OF invertible-lf*] *bij-def inj-eq inj-on-def*)
also have $\dots = \text{card } (UNIV::'n \text{ set})$ **using** *basis-X unfolding independent-is-basis*[*symmetric*]
by *auto*
finally show $\text{card } (f \text{ ' set-of-vector } X) = \text{card } (UNIV::'n \text{ set})$.
interpret *Vector-Spaces.linear* (**s*) (**s*) *f* **using** *invertible-lf unfolding invertible-lf-def* **by** *simp*
show *vec.independent* (*f ' set-of-vector X*)
proof (rule *independent-injective-image*)
show *vec.independent* (*set-of-vector X*) **using** *basis-X unfolding is-basis-def*
by *simp*
show *inj-on f* (*vec.span* (*set-of-vector X*))
by (*metis bij-def injD inj-onI invertible-imp-bijective invertible-lf*)
qed
qed

Properties about *cart-basis'* = (χi . *axis i 1*)

lemma *set-of-vector-cart-basis'*:

shows (*set-of-vector cart-basis'*) = $\{\text{axis } i \ 1 \ :: \ 'a::\{\text{field}\}^n \mid i. i \in (UNIV \ :: \ 'n \ \text{set})\}$
unfolding *set-of-vector-def cart-basis'-def* **by** *auto*

lemma *cart-basis'-i*: *cart-basis' \$ i* = *axis i 1* **unfolding** *cart-basis'-def* **by** *simp*

lemma *finite-set-of-vector*[*intro, simp*]: *finite* (*set-of-vector X*)

unfolding *set-of-vector-def* **using** *finite-Atleast-Atmost-nat*[*of \$i. X \$ i*] .

lemma *is-basis-cart-basis'*: *is-basis* (*set-of-vector cart-basis'*)

unfolding *cart-basis-eq-set-of-vector-cart-basis'*[*symmetric*]

by (*metis Miscellaneous.is-basis-def independent-cart-basis span-cart-basis*)

lemma *basis-expansion-cart-basis':sum* ($\lambda i. x\$i \ *s \ \text{cart-basis}' \ \$ \ i$) *UNIV* = *x*

unfolding *cart-basis'-def* **using** *basis-expansion* **by** *auto*

lemma *basis-expansion-unique*:

$\text{sum } (\lambda i. f \ i \ *s \ \text{axis } (i::'n::\text{finite}) \ 1) \ UNIV = (x::('a::\text{comm-ring-1})^n) \longleftrightarrow (\forall i. f \ i = x\$i)$

proof (*auto simp add: basis-expansion*)

fix *i::'n*

have *univ-rw*: $UNIV = (UNIV - \{i\}) \cup \{i\}$ **by** *fastforce*

have $(\sum_{x \in UNIV} f \ x \ * \ \text{axis } x \ 1 \ \$ \ i) = \text{sum } (\lambda x. f \ x \ * \ \text{axis } x \ 1 \ \$ \ i) \ (UNIV - \{i\} \cup \{i\})$ **using** *univ-rw* **by** *simp*

also have $\dots = \text{sum } (\lambda x. f \ x \ * \ \text{axis } x \ 1 \ \$ \ i) \ (UNIV - \{i\}) + \text{sum } (\lambda x. f \ x \ * \ \text{axis } x \ 1 \ \$ \ i) \ \{i\}$ **by** (rule *sum.union-disjoint*, *auto*)

also have $\dots = f \ i$ **unfolding** *axis-def* **by** *auto*

finally show $f \ i = (\sum_{x \in UNIV} f \ x \ * \ \text{axis } x \ 1 \ \$ \ i) \ ..$

qed

lemma *basis-expansion-cart-basis'-unique*: $\text{sum } (\lambda i. f (\text{cart-basis}' \$ i) *s \text{ cart-basis}' \$ i) \text{ UNIV} = x \longleftrightarrow (\forall i. f (\text{cart-basis}' \$ i) = x\$i)$
using *basis-expansion-unique* **unfolding** *cart-basis'-def*
by (*simp add: vec-eq-iff if-distrib cong del: if-weak-cong*)

lemma *basis-expansion-cart-basis'-unique'*: $\text{sum } (\lambda i. f i *s \text{ cart-basis}' \$ i) \text{ UNIV} = x \longleftrightarrow (\forall i. f i = x\$i)$
using *basis-expansion-unique* **unfolding** *cart-basis'-def*
by (*simp add: vec-eq-iff if-distrib cong del: if-weak-cong*)

Properties of *is-basis* $?S \equiv \text{vec.independent } ?S \wedge \text{vec.span } ?S = \text{UNIV}$.

lemma *sum-basis-eq*:
fixes $X::'a::\{\text{field}\}^{\wedge n} \wedge n$
assumes *is-basis:is-basis* (*set-of-vector X*)
shows $\text{sum } (\lambda x. f x *s x) (\text{set-of-vector } X) = \text{sum } (\lambda i. f (X\$i) *s (X\$i)) \text{ UNIV}$
proof –
have *card-set-of-vector:card*(*set-of-vector X*) = *CARD*('n)
using *independent-is-basis*[*of set-of-vector X*] **using** *is-basis* **by** *auto*
have *fact-1: set-of-vector X = range* (($\$$) *X*) **unfolding** *set-of-vector-def* **by** *auto*
have *inj: inj* (($\$$) *X*)
proof (*rule eq-card-imp-inj-on*)
show *finite* (*UNIV::'n set*) **using** *finite-class.finite-UNIV* .
show *card* (*range* (($\$$) *X*)) = *card* (*UNIV::'n set*)
using *card-set-of-vector* **using** *fact-1* **unfolding** *set-of-vector-def* **by** *simp*
qed
show *?thesis* **using** *sum.reindex*[*OF inj, of* ($\lambda x. f x *s x$), *unfolded o-def*] **un-**
folding *fact-1* .
qed

corollary *sum-basis-eq2*:
fixes $X::'a::\{\text{field}\}^{\wedge n} \wedge n$
assumes *is-basis:is-basis* (*set-of-vector X*)
shows $\text{sum } (\lambda x. f x *s x) (\text{set-of-vector } X) = \text{sum } (\lambda i. (f \circ (\$) X) i *s (X\$i)) \text{ UNIV}$
using *sum-basis-eq*[*OF is-basis*] **by** *simp*

lemma *inj-op-nth*:
fixes $X::'a::\{\text{field}\}^{\wedge n} \wedge n$
assumes *is-basis: is-basis* (*set-of-vector X*)
shows *inj* (($\$$) *X*)
proof –
have *fact-1: set-of-vector X = range* (($\$$) *X*) **unfolding** *set-of-vector-def* **by**
auto
have *card-set-of-vector:card*(*set-of-vector X*) = *CARD*('n) **using** *independent-is-basis*[*of*
set-of-vector X] **using** *is-basis* **by** *auto*
show *inj* (($\$$) *X*)
proof (*rule eq-card-imp-inj-on*)

show *finite* (*UNIV::'n set*) **using** *finite-class.finite-UNIV* .
show *card* (*range* (($\$$) *X*)) = *card* (*UNIV::'n set*) **using** *card-set-of-vector*
using *fact-1 unfolding set-of-vector-def* **by** *simp*
qed
qed

lemma *basis-UNIV*:

fixes *X::'a::{field}* $\hat{\sim}^n \hat{\sim}^n$
assumes *is-basis*: *is-basis* (*set-of-vector X*)
shows $UNIV = \{x. \exists g. (\sum_{i \in UNIV}. g \ i \ *s \ X \$ i) = x\}$
proof –
have $UNIV = \{x. \exists g. (\sum_{i \in (set-of-vector \ X)}. g \ i \ *s \ i) = x\}$
using *vec.span-finite[OF basis-finite[OF is-basis]]*
using *is-basis unfolding is-basis-def*
by (*auto simp: set-eq-iff*)
intro!: *vec.sum-representation-eq exI* [**where** *x=vec.representation* (*set-of-vector X*) *x* **for** *x*]
also **have** $\dots \subseteq \{x. \exists g. (\sum_{i \in UNIV}. g \ i \ *s \ X \$ i) = x\}$
proof (*clarify*)
fix *f*
show $\exists g. (\sum_{i \in UNIV}. g \ i \ *s \ X \$ i) = (\sum_{i \in set-of-vector \ X}. f \ i \ *s \ i)$
proof (*rule exI[of - ($\lambda i. (f \circ (\$) \ X) \ i$)]*, *unfold o-def*)
have *fact-1*: *set-of-vector X* = *range* (($\$$) *X*) **unfolding** *set-of-vector-def* **by**
auto
have *card-set-of-vector:card*(*set-of-vector X*) = *CARD*('n) **using** *independent-is-basis[of set-of-vector X]* **using** *is-basis* **by** *auto*
have *inj*: *inj* (($\$$) *X*) **using** *inj-op-nth[OF is-basis]* .
show $(\sum_{i \in UNIV}. f \ (X \$ i) \ *s \ X \$ i) = (\sum_{i \in set-of-vector \ X}. f \ i \ *s \ i)$
using *sum.reindex[symmetric, OF inj, of $\lambda i. f \ i \ *s \ i$]* **unfolding** *fact-1* **by**
simp
qed
qed
finally **show** *?thesis* **by** *auto*
qed

lemma *scalars-zero-if-basis*:

fixes *X::'a::{field}* $\hat{\sim}^n \hat{\sim}^n$
assumes *is-basis*: *is-basis* (*set-of-vector X*) **and** *sum*: $(\sum_{i \in (UNIV::'n set)}. f \ i \ *s \ X \$ i) = 0$
shows $\forall i \in (UNIV::'n set). f \ i = 0$
proof –
have *ind-X*: *vec.independent* (*set-of-vector X*) **using** *is-basis unfolding is-basis-def*
by *simp*
have *finite-X:finite* (*set-of-vector X*) **using** *basis-finite[OF is-basis]* .
have *1*: $(\forall g. (\sum_{v \in (set-of-vector \ X)}. g \ v \ *s \ v) = 0 \longrightarrow (\forall v \in (set-of-vector \ X). g \ v = 0))$
using *ind-X unfolding vec.independent-explicit* **using** *finite-X* **by** *auto*
define *g* **where** $g \ v = f \ (THE \ i. X \$ i = v)$ **for** *v*
have $(\sum_{v \in (set-of-vector \ X)}. g \ v \ *s \ v) = 0$

```

proof -
  have  $(\sum v \in (\text{set-of-vector } X). g v * s v) = (\sum i \in (\text{UNIV}::'n \text{ set}). f i * s X\$i)$ 
  proof -
    have inj: inj  $((\$) X)$  using inj-op-nth[OF is-basis] .
    have rw: set-of-vector  $X = \text{range } ((\$) X)$  unfolding set-of-vector-def by
auto
    {
      fix a
      have  $f a = g (X \$ a)$ 
      unfolding g-def using inj-op-nth[OF is-basis]
      by (metis (lifting, mono-tags) injD the-equality)
    }
    thus ?thesis using sum.reindex[OF inj, of  $\lambda v. g v * s v$ ] unfolding rw o-def
by auto
  qed
  thus ?thesis unfolding sum .
qed
hence 2:  $\forall v \in (\text{set-of-vector } X). g v = 0$  using 1 by auto
show ?thesis
proof (clarify)
  fix a
  have  $g (X\$a) = 0$  using 2 unfolding set-of-vector-def by auto
  thus  $f a = 0$  unfolding g-def using inj-op-nth[OF is-basis]
  by (metis (lifting, mono-tags) injD the-equality)
qed
qed

lemma basis-combination-unique:
  fixes  $X::'a::\{\text{field}\}^{\wedge n}$ 
  assumes basis-X: is-basis (set-of-vector  $X$ ) and sum-eq:  $(\sum i \in \text{UNIV}. g i * s X\$i) = (\sum i \in \text{UNIV}. f i * s X\$i)$ 
  shows  $f=g$ 
proof (rule ccontr)
  assume  $f \neq g$ 
  from this obtain x where fx-gx:  $f x \neq g x$  by fast
  have  $0 = (\sum i \in \text{UNIV}. g i * s X\$i) - (\sum i \in \text{UNIV}. f i * s X\$i)$  using sum-eq by
simp
  also have  $\dots = (\sum i \in \text{UNIV}. g i * s X\$i - f i * s X\$i)$  unfolding sum-subtractf[symmetric]
  ..
  also have  $\dots = (\sum i \in \text{UNIV}. (g i - f i) * s X\$i)$  by (rule sum.cong, auto simp
add: scaleR-diff-left)
  also have  $\dots = (\sum i \in \text{UNIV}. (g - f) i * s X\$i)$  by simp
  finally have sum-eq-1:  $0 = (\sum i \in \text{UNIV}. (g - f) i * s X\$i)$  by simp
  have  $\forall i \in \text{UNIV}. (g - f) i = 0$  by (rule scalars-zero-if-basis[OF basis-X sum-eq-1[symmetric]])
  hence  $(g - f) x = 0$  by simp
  hence  $f x = g x$  by simp
  thus False using fx-gx by contradiction
qed

```

7.4 Coordinates of a vector

Definition and properties of the coordinates of a vector (in terms of a particular ordered basis).

definition $coord :: 'a::\{field\}^n \Rightarrow 'a::\{field\}^n \Rightarrow 'a::\{field\}^n$
where $coord\ X\ v = (\chi\ i.\ (THE\ f.\ v = sum\ (\lambda x.\ f\ x\ *s\ X\ \$x)\ UNIV)\ i)$

$coord\ X\ v$ are the coordinates of vector v with respect to the basis X

lemma *bij-coord*:

fixes $X::'a::\{field\}^n$
assumes *basis-X*: *is-basis* (*set-of-vector* X)
shows *bij* ($coord\ X$)

proof (*unfold* *bij-def*, *auto*)

show *inj*: *inj* ($coord\ X$)

proof (*unfold* *inj-on-def*, *auto*)

fix $x\ y$ **assume** *coord-eq*: $coord\ X\ x = coord\ X\ y$

obtain f **where** $f: (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x) = x$ **using** *basis-UNIV*[*OF* *basis-X*] **by** *blast*

obtain g **where** $g: (\sum x \in UNIV.\ g\ x\ *s\ X\ \$x) = y$ **using** *basis-UNIV*[*OF* *basis-X*] **by** *blast*

have *the-f*: $(THE\ f.\ x = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x)) = f$

proof (*rule* *the-equality*)

show $x = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x)$ **using** f **by** *simp*

show $\bigwedge fa.\ x = (\sum x \in UNIV.\ fa\ x\ *s\ X\ \$x) \implies fa = f$ **using** *basis-combination-unique*[*OF* *basis-X*] f **by** *simp*

qed

have *the-g*: $(THE\ g.\ y = (\sum x \in UNIV.\ g\ x\ *s\ X\ \$x)) = g$

proof (*rule* *the-equality*)

show $y = (\sum x \in UNIV.\ g\ x\ *s\ X\ \$x)$ **using** g **by** *simp*

show $\bigwedge ga.\ y = (\sum x \in UNIV.\ ga\ x\ *s\ X\ \$x) \implies ga = g$ **using** *basis-combination-unique*[*OF* *basis-X*] g **by** *simp*

qed

have $(THE\ f.\ x = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x)) = (THE\ g.\ y = (\sum x \in UNIV.\ g\ x\ *s\ X\ \$x))$

using *coord-eq* **unfolding** *coord-def*

using *vec-lambda-inject*[*of* $(THE\ f.\ x = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x))$ $(THE\ f.\ y = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x))$]

by *auto*

hence $f = g$ **unfolding** *the-f* *the-g* .

thus $x=y$ **using** $f\ g$ **by** *simp*

qed

next

fix $x::('a,\ 'n)\ vec$

show $x \in range\ (coord\ X)$

proof (*unfold* *image-def*, *auto*, *rule* *exI*[*of* - *sum* $(\lambda i.\ x\ \$i\ *s\ X\ \$i)\ UNIV$], *unfold* *coord-def*)

define f **where** $f\ i = x\ \$i$ **for** i

have *the-f*: $(THE\ f.\ (\sum i \in UNIV.\ x\ \$i\ *s\ X\ \$i) = (\sum x \in UNIV.\ f\ x\ *s\ X\ \$x)) = f$

proof (*rule the-equality*)
show $(\sum_{i \in UNIV}. x \$ i *s X \$ i) = (\sum_{x \in UNIV}. f x *s X \$ x)$ **unfolding**
f-def ..
fix g **assume** *sum-eq*: $(\sum_{i \in UNIV}. x \$ i *s X \$ i) = (\sum_{x \in UNIV}. g x *s X \$ x)$
show $g = f$ **using** *basis-combination-unique*[*OF basis-X*] **using** *sum-eq*
unfolding *f-def* **by** *simp*
qed
show $x = \text{vec-lambda } (THE f. (\sum_{i \in UNIV}. x \$ i *s X \$ i) = (\sum_{x \in UNIV}. f x *s X \$ x))$ **unfolding** *the-f* **unfolding** *f-def* **using** *vec-lambda-eta*[*of x*] **by** *simp*
qed
qed

lemma *linear-coord*:

fixes $X::'a::\{field\}^{\wedge}n^{\wedge}n$
assumes *basis-X*: *is-basis* (*set-of-vector X*)
shows *linear* ((**s*)) ((**s*)) (*coord X*)
proof *unfold-locales*
fix $x y::('a, 'n) \text{vec}$
show *coord X* ($x + y$) = *coord X* x + *coord X* y
proof –
obtain f **where** $f: (\sum_{a \in (UNIV::'n \text{ set})}. f a *s X \$ a) = x + y$ **using**
basis-UNIV[*OF basis-X*] **by** *blast*
obtain g **where** $g: (\sum_{x \in UNIV}. g x *s X \$ x) = x$ **using** *basis-UNIV*[*OF*
basis-X] **by** *blast*
obtain h **where** $h: (\sum_{x \in UNIV}. h x *s X \$ x) = y$ **using** *basis-UNIV*[*OF*
basis-X] **by** *blast*
define t **where** $t i = g i + h i$ **for** i
have *the-f*: $(THE f. x + y = (\sum_{x \in UNIV}. f x *s X \$ x)) = f$
proof (*rule the-equality*)
show $x + y = (\sum_{x \in UNIV}. f x *s X \$ x)$ **using** f **by** *simp*
show $\bigwedge fa. x + y = (\sum_{x \in UNIV}. fa x *s X \$ x) \implies fa = f$ **using** *ba-*
sis-combination-unique[*OF basis-X*] f **by** *simp*
qed
have *the-g*: $(THE g. x = (\sum_{x \in UNIV}. g x *s X \$ x)) = g$
proof (*rule the-equality*)
show $x = (\sum_{x \in UNIV}. g x *s X \$ x)$ **using** g **by** *simp*
show $\bigwedge ga. x = (\sum_{x \in UNIV}. ga x *s X \$ x) \implies ga = g$ **using** *ba-*
sis-combination-unique[*OF basis-X*] g **by** *simp*
qed
have *the-h*: $(THE h. y = (\sum_{x \in UNIV}. h x *s X \$ x)) = h$
proof (*rule the-equality*)
show $y = (\sum_{x \in UNIV}. h x *s X \$ x)$ **using** h ..
show $\bigwedge ha. y = (\sum_{x \in UNIV}. ha x *s X \$ x) \implies ha = h$ **using** *ba-*
sis-combination-unique[*OF basis-X*] h **by** *simp*
qed
have $(\sum_{a \in (UNIV::'n \text{ set})}. f a *s X \$ a) = (\sum_{x \in UNIV}. g x *s X \$ x) +$
 $(\sum_{x \in UNIV}. h x *s X \$ x)$ **using** $f g h$ **by** *simp*
also have $\dots = (\sum_{x \in UNIV}. g x *s X \$ x + h x *s X \$ x)$ **unfolding**

sum.distrib[symmetric] ..
also have ... = $(\sum x \in UNIV. (g x + h x) *s X \$ x)$ **by** (rule *sum.cong*, *auto simp add: scaleR-left-distrib*)
also have ... = $(\sum x \in UNIV. t x *s X \$ x)$ **unfolding** *t-def ..*
finally have $(\sum a \in UNIV. f a *s X \$ a) = (\sum x \in UNIV. t x *s X \$ x)$.
hence $f=t$ **using** *basis-combination-unique[OF basis-X]* **by** *auto*
thus *?thesis*
by (*unfold coord-def the-f the-g the-h, vector, auto, unfold f g h t-def, simp*)
qed
next
fix $c::'a$ **and** $x::'a^n$
show $coord X (c *s x) = c *s coord X x$
proof –
obtain f **where** $f: (\sum x \in UNIV. f x *s X \$ x) = c *s x$ **using** *basis-UNIV[OF basis-X]* **by** *blast*
obtain g **where** $g: (\sum x \in UNIV. g x *s X \$ x) = x$ **using** *basis-UNIV[OF basis-X]* **by** *blast*
define t **where** $t i = c * g i$ **for** i
have *the-f*: $(THE f. c *s x = (\sum x \in UNIV. f x *s X \$ x)) = f$
proof (*rule the-equality*)
show $c *s x = (\sum x \in UNIV. f x *s X \$ x)$ **using** f ..
show $\bigwedge a. c *s x = (\sum x \in UNIV. f a x *s X \$ x) \implies f a = f$ **using** *basis-combination-unique[OF basis-X]* f **by** *simp*
qed
have *the-g*: $(THE g. x = (\sum x \in UNIV. g x *s X \$ x)) = g$ **proof** (*rule the-equality*)
show $x = (\sum x \in UNIV. g x *s X \$ x)$ **using** g ..
show $\bigwedge a. x = (\sum x \in UNIV. g a x *s X \$ x) \implies g a = g$ **using** *basis-combination-unique[OF basis-X]* g **by** *simp*
qed
have $(\sum x \in UNIV. f x *s X \$ x) = c *s (\sum x \in UNIV. g x *s X \$ x)$ **using** f
by *simp*
also have ... = $(\sum x \in UNIV. c *s (g x *s X \$ x))$ **by** (*rule vec.scale-sum-right*)
also have ... = $(\sum x \in UNIV. t x *s X \$ x)$ **unfolding** *t-def* **by** *simp*
finally have $(\sum x \in UNIV. f x *s X \$ x) = (\sum x \in UNIV. t x *s X \$ x)$.
hence $f=t$ **using** *basis-combination-unique[OF basis-X]* **by** *auto*
thus *?thesis*
by (*unfold coord-def the-f the-g, vector, auto, unfold t-def, auto*)
qed
qed

lemma *coord-eq*:

assumes *basis-X:is-basis (set-of-vector X)*

and *coord-eq: coord X v = coord X w*

shows $v = w$

proof –

have $\forall i. (THE f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) i = (THE f. \forall i. w \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) i$ **using** *coord-eq*

unfolding *coord-eq coord-def vec-eq-iff* **by** *simp*
hence *the-eq*: $(THE f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) = (THE f. \forall i. w \$ i = (\sum x \in UNIV. f x * X \$ x \$ i))$ **by** *auto*
obtain *f* **where** $f: (\sum x \in UNIV. f x * s X \$ x) = v$ **using** *basis-UNIV[OF basis-X]* **by** *blast*
obtain *g* **where** $g: (\sum x \in UNIV. g x * s X \$ x) = w$ **using** *basis-UNIV[OF basis-X]* **by** *blast*
have *the-f*: $(THE f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) = f$
proof (*rule the-equality*)
show $\forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)$ **using** *f* **by** *auto*
fix *fa* **assume** $\forall i. v \$ i = (\sum x \in UNIV. fa x * X \$ x \$ i)$
hence $\forall i. v \$ i = (\sum x \in UNIV. fa x * s X \$ x) \$ i$ **unfolding** *sum-component*
by *simp*
hence *fa*: $v = (\sum x \in UNIV. fa x * s X \$ x)$ **unfolding** *vec-eq-iff* .
show $fa = f$ **using** *basis-combination-unique[OF basis-X]* *f fa* **by** *simp*
qed
have *the-g*: $(THE g. \forall i. w \$ i = (\sum x \in UNIV. g x * X \$ x \$ i)) = g$
proof (*rule the-equality*)
show $\forall i. w \$ i = (\sum x \in UNIV. g x * X \$ x \$ i)$ **using** *g* **by** *auto*
fix *fa* **assume** $\forall i. w \$ i = (\sum x \in UNIV. fa x * X \$ x \$ i)$
hence $\forall i. w \$ i = (\sum x \in UNIV. fa x * s X \$ x) \$ i$ **unfolding** *sum-component*
by *simp*
hence *fa*: $w = (\sum x \in UNIV. fa x * s X \$ x)$ **unfolding** *vec-eq-iff* .
show $fa = g$ **using** *basis-combination-unique[OF basis-X]* *g fa* **by** *simp*
qed
have $f = g$ **using** *the-eq* **unfolding** *the-f the-g* .
thus $v = w$ **using** *f g* **by** *blast*
qed

7.5 Matrix of change of basis and coordinate matrix of a linear map

Definitions of matrix of change of basis and matrix of a linear transformation with respect to two bases:

definition *matrix-change-of-basis* :: $'a::\{field\}^{\wedge n} \wedge n \Rightarrow 'a^{\wedge n} \wedge n \Rightarrow 'a^{\wedge n} \wedge n$
where *matrix-change-of-basis* $X Y = (\chi i j. (coord Y (X \$ j))) \$ i$

There exists in the library the definition $matrix ?f = (\chi i j. ?f (axis j 1) \$ i)$, which is the coordinate matrix of a linear map with respect to the standard bases. Now we generalise that concept to the coordinate matrix of a linear map with respect to any two bases.

definition *matrix'* :: $'a::\{field\}^{\wedge n} \wedge n \Rightarrow 'a^{\wedge m} \wedge m \Rightarrow ('a^{\wedge n} \Rightarrow 'a^{\wedge m}) \Rightarrow 'a^{\wedge n} \wedge m$
where *matrix'* $X Y f = (\chi i j. (coord Y (f(X \$ j)))) \$ i$

Properties of *matrix'* $?X ?Y ?f = (\chi i j. coord ?Y (?f (?X \$ j))) \$ i$

lemma *matrix'-eq-matrix*:

defines *cart-basis-Rn*: $cart-basis-Rn == (cart-basis')::'a::\{field\}^{\wedge n} \wedge n$
and *cart-basis-Rm*: $cart-basis-Rm == (cart-basis')::'a^{\wedge m} \wedge m$

shows $matrix' (cart-basis-Rn) (cart-basis-Rm) f = matrix f$
proof (*unfold matrix-def matrix'-def coord-def, vector, auto*)
fix $i j$
have $basis-Rn:is-basis (set-of-vector cart-basis-Rn)$ **using** $is-basis-cart-basis'$ **unfolding** $cart-basis-Rn$.
have $basis-Rm:is-basis (set-of-vector cart-basis-Rm)$ **using** $is-basis-cart-basis'$ **unfolding** $cart-basis-Rm$.
obtain g **where** $sum-g: (\sum x \in UNIV. g x * s (cart-basis-Rm \$ x)) = f (cart-basis-Rn \$ j)$ **using** $basis-UNIV[OF basis-Rm]$ **by** $blast$
have $the-g: (THE g. \forall a. f (cart-basis-Rn \$ j) \$ a = (\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)) = g$
proof (*rule the-equality, clarify*)
fix a
have $f (cart-basis-Rn \$ j) \$ a = (\sum i \in UNIV. g i * s (cart-basis-Rm \$ i)) \$ a$
using $sum-g$ **by** $simp$
also have $... = (\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)$ **unfolding** $sum-component$ **by** $simp$
finally show $f (cart-basis-Rn \$ j) \$ a = (\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)$.
fix ga **assume** $\forall a. f (cart-basis-Rn \$ j) \$ a = (\sum x \in UNIV. ga x * cart-basis-Rm \$ x \$ a)$
hence $sum-ga: f (cart-basis-Rn \$ j) = (\sum i \in UNIV. ga i * s cart-basis-Rm \$ i)$
by (*vector, auto*)
show $ga = g$
proof (*rule basis-combination-unique*)
show $is-basis (set-of-vector (cart-basis-Rm))$ **using** $basis-Rm$.
show $(\sum i \in UNIV. g i * s cart-basis-Rm \$ i) = (\sum i \in UNIV. ga i * s cart-basis-Rm \$ i)$ **using** $sum-g sum-ga$ **by** $simp$
qed
qed
show $(THE fa. \forall i. f (cart-basis-Rn \$ j) \$ i = (\sum x \in UNIV. fa x * cart-basis-Rm \$ x \$ i)) i = f (axis j 1) \$ i$
unfolding $the-g$ **using** $sum-g$ **unfolding** $cart-basis-Rm cart-basis-Rn cart-basis'-def$
using $basis-expansion-unique[of g f (axis j 1)]$
unfolding $scalar-mult-eq-scaleR$ **by** $auto$
qed

lemma $matrix'$:

assumes $basis-X: is-basis (set-of-vector X)$ **and** $basis-Y: is-basis (set-of-vector Y)$
shows $f (X \$ i) = sum (\lambda j. (matrix' X Y f) \$ j \$ i * s (Y \$ j)) UNIV$
proof (*unfold matrix'-def coord-def matrix-mult-sum column-def, vector, auto*)
fix j
obtain g **where** $g: (\sum x \in UNIV. g x * s Y \$ x) = f (X \$ i)$ **using** $basis-UNIV[OF basis-Y]$ **by** $blast$
have $the-g: (THE fa. \forall ia. f (X \$ i) \$ ia = (\sum x \in UNIV. fa x * Y \$ x \$ ia)) = g$
proof (*rule the-equality, clarify*)
fix a

have $f (X \ \$ \ i) \ \$ \ a = (\sum_{x \in UNIV}. g \ x \ *s \ Y \ \$ \ x) \ \$ \ a$ **using** g **by** *simp*
also have $\dots = (\sum_{x \in UNIV}. g \ x \ * \ Y \ \$ \ x \ \$ \ a)$ **unfolding** *sum-component* **by**
auto
finally show $f (X \ \$ \ i) \ \$ \ a = (\sum_{x \in UNIV}. g \ x \ * \ Y \ \$ \ x \ \$ \ a)$.
fix fa
assume $\forall ia. f (X \ \$ \ i) \ \$ \ ia = (\sum_{x \in UNIV}. fa \ x \ * \ Y \ \$ \ x \ \$ \ ia)$
hence $\forall ia. f (X \ \$ \ i) \ \$ \ ia = (\sum_{x \in UNIV}. fa \ x \ *s \ Y \ \$ \ x) \ \$ \ ia$ **unfolding**
sum-component **by** *simp*
hence $fa:f (X \ \$ \ i) = (\sum_{x \in UNIV}. fa \ x \ *s \ Y \ \$ \ x)$ **unfolding** *vec-eq-iff* .
show $fa = g$ **by** (*rule basis-combination-unique[OF basis-Y]*, *simp add: fa g*)
qed
show $f (X \ \$ \ i) \ \$ \ j = (\sum_{x \in UNIV}. (THE \ fa. \ \forall j. \ f (X \ \$ \ i) \ \$ \ j = (\sum_{x \in UNIV}. fa \ x \ * \ Y \ \$ \ x \ \$ \ j)) \ x \ * \ Y \ \$ \ x \ \$ \ j)$
unfolding *the-g* **unfolding** g [*symmetric*] *sum-component* **by** *simp*
qed

corollary *matrix'2*:

assumes *basis-X: is-basis (set-of-vector X)* **and** *basis-Y: is-basis (set-of-vector Y)*

and *eq-f: $\forall i. f (X \ \$ \ i) = \text{sum } (\lambda j. A \ \$ \ j \ \$ \ i \ *s \ (Y \ \$ \ j)) \ UNIV$*

shows *matrix' X Y f = A*

proof –

have *eq-f': $\forall i. f (X \ \$ \ i) = \text{sum } (\lambda j. (\text{matrix}' \ X \ Y \ f) \ \$ \ j \ \$ \ i \ *s \ (Y \ \$ \ j)) \ UNIV$*

using *matrix'[OF basis-X basis-Y]* **by** *auto*

show *?thesis*

proof (*vector, auto*)

fix $i \ j$

define a **where** $a \ x = (\text{matrix}' \ X \ Y \ f) \ \$ \ x \ \$ \ i$ **for** x

define b **where** $b \ x = A \ \$ \ x \ \$ \ i$ **for** x

have *fxi-1: $f (X \ \$ \ i) = \text{sum } (\lambda j. a \ j \ *s \ (Y \ \$ \ j)) \ UNIV$* **using** *eq-f'* **unfolding**
a-def **by** *simp*

have *fxi-2: $f (X \ \$ \ i) = \text{sum } (\lambda j. b \ j \ *s \ (Y \ \$ \ j)) \ UNIV$* **using** *eq-f* **unfolding**
b-def **by** *simp*

have $a=b$ **using** *basis-combination-unique[OF basis-Y]* *fxi-1* *fxi-2* **by** *auto*

thus $(\text{matrix}' \ X \ Y \ f) \ \$ \ j \ \$ \ i = A \ \$ \ j \ \$ \ i$ **unfolding** *a-def* *b-def* **by** *metis*

qed

qed

This is the theorem 2.14 in the book "Advanced Linear Algebra" by Steven Roman.

lemma *coord-matrix'*:

fixes $X::'a::\{\text{field}\}^{\wedge}n^{\wedge}n$ **and** $Y::'a^{\wedge}m^{\wedge}m$

assumes *basis-X: is-basis (set-of-vector X)* **and** *basis-Y: is-basis (set-of-vector Y)*

and *linear-f: linear ((*) ((*)) f)*

shows *coord Y (f v) = (matrix' X Y f) *v (coord X v)*

proof (*unfold matrix-mult-sum matrix'-def column-def coord-def, vector, auto*)

fix i

interpret *Vector-Spaces.linear* $(*)s$ $(*)s$ f **by** *fact*
obtain g **where** $g: (\sum x \in UNIV. g\ x\ *s\ Y\ \$\ x) = f\ v$ **using** *basis-UNIV*[*OF basis-Y*] **by** *auto*
obtain s **where** $s: (\sum x \in UNIV. s\ x\ *s\ X\ \$\ x) = v$ **using** *basis-UNIV*[*OF basis-X*] **by** *auto*
have *the-g*: $(THE\ fa.\ \forall a. f\ v\ \$\ a = (\sum x \in UNIV. fa\ x\ * Y\ \$\ x\ \$\ a)) = g$
proof *(rule the-equality)*
have $\forall a. f\ v\ \$\ a = (\sum x \in UNIV. g\ x\ *s\ Y\ \$\ x)\ \$\ a$ **using** g **by** *simp*
thus $\forall a. f\ v\ \$\ a = (\sum x \in UNIV. g\ x\ * Y\ \$\ x\ \$\ a)$ **unfolding** *sum-component*
by *simp*
fix fa **assume** $\forall a. f\ v\ \$\ a = (\sum x \in UNIV. fa\ x\ * Y\ \$\ x\ \$\ a)$
hence $fa: f\ v = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x)$ **by** *(vector, auto)*
show $fa=g$ **by** *(rule basis-combination-unique*[*OF basis-Y*], *simp add: fa g*)
qed
have *the-s*: $(THE\ f.\ \forall i. v\ \$\ i = (\sum x \in UNIV. f\ x\ * X\ \$\ x\ \$\ i))=s$
proof *(rule the-equality)*
have $\forall i. v\ \$\ i = (\sum x \in UNIV. s\ x\ *s\ X\ \$\ x)\ \$\ i$ **using** s **by** *simp*
thus $\forall i. v\ \$\ i = (\sum x \in UNIV. s\ x\ * X\ \$\ x\ \$\ i)$ **unfolding** *sum-component* **by**
simp
fix fa **assume** $\forall i. v\ \$\ i = (\sum x \in UNIV. fa\ x\ * X\ \$\ x\ \$\ i)$
hence $fa: v = (\sum x \in UNIV. fa\ x\ *s\ X\ \$\ x)$ **by** *(vector, auto)*
show $fa=s$ **by** *(rule basis-combination-unique*[*OF basis-X*], *simp add: fa s*)
qed
define t **where** $t\ x = (\sum i \in UNIV. (s\ i\ * (THE\ fa.\ f\ (X\ \$\ i) = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x)\ x))\ x)$ **for** x
have $(\sum x \in UNIV. g\ x\ *s\ Y\ \$\ x) = f\ v$ **using** g **by** *simp*
also **have** $\dots = f\ (\sum x \in UNIV. s\ x\ *s\ X\ \$\ x)$ **using** s **by** *simp*
also **have** $\dots = (\sum x \in UNIV. s\ x\ *s\ f\ (X\ \$\ x))$ **by** *(simp add: sum scale)*
also **have** $\dots = (\sum i \in UNIV. s\ i\ *s\ sum\ (\lambda j. (matrix'\ X\ Y\ f)\ \$\ j\ \$\ i\ *s\ (Y\ \$\ j))\ UNIV)$ **using** *matrix'*[*OF basis-X basis-Y*] **by** *auto*
also **have** $\dots = (\sum i \in UNIV. \sum x \in UNIV. s\ i\ *s\ (matrix'\ X\ Y\ f)\ \$\ x\ \$\ i\ *s\ Y\ \$\ x)$ **unfolding** *vec.scale-sum-right* **..**
also **have** $\dots = (\sum i \in UNIV. \sum x \in UNIV. (s\ i\ * (THE\ fa.\ f\ (X\ \$\ i) = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x)\ x))\ *s\ Y\ \$\ x)$ **unfolding** *matrix'-def* **unfolding** *coord-def* **by** *auto*
also **have** $\dots = (\sum x \in UNIV. (\sum i \in UNIV. (s\ i\ * (THE\ fa.\ f\ (X\ \$\ i) = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x)\ x))\ *s\ Y\ \$\ x))\ *s\ Y\ \$\ x)$
by *(rule sum.swap)*
also **have** $\dots = (\sum x \in UNIV. (\sum i \in UNIV. (s\ i\ * (THE\ fa.\ f\ (X\ \$\ i) = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x)\ x))\ *s\ Y\ \$\ x))\ *s\ Y\ \$\ x$ **unfolding** *vec.scale-sum-left* **..**
also **have** $\dots = (\sum x \in UNIV. t\ x\ *s\ Y\ \$\ x)$ **unfolding** *t-def* **..**
finally **have** $(\sum x \in UNIV. g\ x\ *s\ Y\ \$\ x) = (\sum x \in UNIV. t\ x\ *s\ Y\ \$\ x)$ **.**
hence $g=t$ **using** *basis-combination-unique*[*OF basis-Y*] **by** *simp*
thus $(THE\ fa.\ \forall i. f\ v\ \$\ i = (\sum x \in UNIV. fa\ x\ * Y\ \$\ x\ \$\ i))\ i =$
 $(\sum x \in UNIV. (THE\ f.\ \forall i. v\ \$\ i = (\sum x \in UNIV. f\ x\ * X\ \$\ x\ \$\ i))\ x\ * (THE\ fa.\ \forall i. f\ (X\ \$\ x)\ \$\ i = (\sum x \in UNIV. fa\ x\ * Y\ \$\ x\ \$\ i))\ i)$
proof *(unfold the-g the-s t-def, auto)*
have $(\sum x \in UNIV. s\ x\ * (THE\ fa.\ \forall i. f\ (X\ \$\ x)\ \$\ i) = (\sum x \in UNIV. fa\ x\ * Y\ \$\ x\ \$\ i))\ i =$
 $(\sum x \in UNIV. s\ x\ * (THE\ fa.\ \forall i. f\ (X\ \$\ x)\ \$\ i) = (\sum x \in UNIV. fa\ x\ *s\ Y\ \$\ x\ \$\ i))\ i =$

$x) \$ i) i)$ **unfolding** *sum-component by simp*
also have ... = $(\sum_{x \in UNIV}. s\ x * (THE\ fa.\ f\ (X\ \$\ x) = (\sum_{x \in UNIV}. fa\ x * s\ Y\ \$\ x))\ i)$ **by** (*rule sum.cong, auto simp add: vec-eq-iff*)
finally show $(\sum_{ia \in UNIV}. s\ ia * (THE\ fa.\ f\ (X\ \$\ ia) = (\sum_{x \in UNIV}. fa\ x * s\ Y\ \$\ x))\ i) = (\sum_{x \in UNIV}. s\ x * (THE\ fa.\ \forall i.\ f\ (X\ \$\ x)\ \$\ i = (\sum_{x \in UNIV}. fa\ x * Y\ \$\ x\ \$\ i))\ i)$
by *auto*
qed
qed

This is the second part of the theorem 2.15 in the book "Advanced Linear Algebra" by Steven Roman.

lemma *matrix'-compose*:

fixes $X::'a::\{field\}^{\wedge n}\wedge^m$ **and** $Y::'a^{\wedge m}\wedge^m$ **and** $Z::'a^{\wedge p}\wedge^p$
assumes *basis-X: is-basis (set-of-vector X)* **and** *basis-Y: is-basis (set-of-vector Y)* **and** *basis-Z: is-basis (set-of-vector Z)*
and *linear-f: linear ((*s)) ((*s)) f* **and** *linear-g: linear ((*s)) ((*s)) g*
shows $matrix'\ X\ Z\ (g \circ f) = (matrix'\ Y\ Z\ g) ** (matrix'\ X\ Y\ f)$
proof (*unfold matrix-eq, clarify*)
fix $a::('a, 'n)\ vec$
obtain v **where** $v: a = coord\ X\ v$ **using** *bij-coord[OF basis-X]*
by (*meson bij-pointE*)
have *linear-gf: linear ((*s)) ((*s)) (g \circ f)*
using *Vector-Spaces.linear-compose[OF linear-f linear-g]* .
have $matrix'\ X\ Z\ (g \circ f) *v\ a = matrix'\ X\ Z\ (g \circ f) *v\ (coord\ X\ v)$ **unfolding**
 v ..
also have ... = $coord\ Z\ ((g \circ f)\ v)$ **unfolding** *coord-matrix'[OF basis-X basis-Z linear-gf, symmetric]* ..
also have ... = $coord\ Z\ (g\ (f\ v))$ **unfolding** *o-def* ..
also have ... = $(matrix'\ Y\ Z\ g) *v\ (coord\ Y\ (f\ v))$ **unfolding** *coord-matrix'[OF basis-Y basis-Z linear-g]* ..
also have ... = $(matrix'\ Y\ Z\ g) *v\ ((matrix'\ X\ Y\ f) *v\ (coord\ X\ v))$ **unfolding**
coord-matrix'[OF basis-X basis-Y linear-f] ..
also have ... = $((matrix'\ Y\ Z\ g) ** (matrix'\ X\ Y\ f)) *v\ (coord\ X\ v)$ **unfolding**
matrix-vector-mul-assoc ..
finally show $matrix'\ X\ Z\ (g \circ f) *v\ a = matrix'\ Y\ Z\ g ** matrix'\ X\ Y\ f *v\ a$
unfolding v .
qed

lemma *exists-linear-eq-matrix'*:

fixes $A::'a::\{field\}^{\wedge m}\wedge^n$ **and** $X::'a^{\wedge m}\wedge^m$ **and** $Y::'a^{\wedge n}\wedge^n$
assumes *basis-X: is-basis (set-of-vector X)* **and** *basis-Y: is-basis (set-of-vector Y)*
shows $\exists f.\ matrix'\ X\ Y\ f = A \wedge linear\ ((*s))\ ((*s))\ f$
proof –
define f **where** $f\ v = sum\ (\lambda j.\ A\ \$\ j\ \$\ (THE\ k.\ v = X\ \$\ k) *s\ Y\ \$\ j)$ *UNIV*
for v
have *indep: vec.independent (set-of-vector X)*

```

    using basis-X unfolding is-basis-def by auto
  define g where g = vec.construct (set-of-vector X) f
  have linear-g: linear ((*) ((*)) g and f-eq-g: ( $\forall x \in (\text{set-of-vector } X). g\ x = f\ x$ )
  using vec.linear-construct[OF indep] vec.construct-basis[OF indep]
  unfolding g-def module-hom-iff-linear
  by auto
  show ?thesis
  proof (rule exI[of - g], rule conjI)
    show matrix' X Y g = A
    proof (rule matrix'2)
      show is-basis (set-of-vector X) using basis-X .
      show is-basis (set-of-vector Y) using basis-Y .
      show  $\forall i. g\ (X\ \$\ i) = (\sum_{j \in UNIV}. A\ \$\ j\ \$\ i\ *s\ Y\ \$\ j)$ 
      proof (clarify)
        fix i
        have the-k-eq-i: (THE k. X $ i = X $ k) = i
        proof (rule the-equality)
          show X $ i = X $ i ..
          fix k assume Xi-Xk: X $ i = X $ k show k = i using Xi-Xk basis-X
        end
      end
    end
  end
  inj-eq inj-op-nth by metis
  qed
  have Xi-in-X: X $ i  $\in$  (set-of-vector X) unfolding set-of-vector-def by auto
  have g (X $ i) = f (X $ i) using f-eq-g Xi-in-X by simp
  also have ... = ( $\sum_{j \in UNIV}. A\ \$\ j\ \$\ (THE\ k.\ X\ \$\ i = X\ \$\ k) *s\ Y\ \$\ j$ )
  unfolding f-def ..
  also have ... = ( $\sum_{j \in UNIV}. A\ \$\ j\ \$\ i *s\ Y\ \$\ j$ ) unfolding the-k-eq-i ..
  finally show g (X $ i) = ( $\sum_{j \in UNIV}. A\ \$\ j\ \$\ i *s\ Y\ \$\ j$ ) .
  qed
  qed
  show linear ((*) ((*)) g using linear-g .
  qed
  qed

```

lemma *matrix'-surj*:

```

  assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y)
  shows surj (matrix' X Y)
  proof (unfold surj-def, clarify)
    fix A
    show  $\exists f. A = \text{matrix}'\ X\ Y\ f$ 
    using exists-linear-eq-matrix'[OF basis-X basis-Y, of A] unfolding matrix'-def
  by auto
  qed

```

Properties of *matrix-change-of-basis* $?X\ ?Y = (\chi\ i\ j.\ \text{coord}\ ?Y\ (?X\ \$\ j)\ \$\ i)$.

This is the first part of the theorem 2.12 in the book "Advanced Linear

Algebra" by Steven Roman.

lemma *matrix-change-of-basis-works:*

fixes $X::'a::\{\text{field}\}^{\wedge n}$ **and** $Y::'a^{\wedge n}$

assumes *basis-X: is-basis (set-of-vector X)*

and *basis-Y: is-basis (set-of-vector Y)*

shows $(\text{matrix-change-of-basis } X \ Y) * v (\text{coord } X \ v) = (\text{coord } Y \ v)$

proof (*unfold matrix-mult-sum matrix-change-of-basis-def column-def coord-def, vector, auto*)

fix i

obtain f **where** $f: (\sum x \in UNIV. f \ x * s \ Y \ \$ \ x) = v$ **using** *basis-UNIV[OF basis-Y]* **by** *blast*

obtain g **where** $g: (\sum x \in UNIV. g \ x * s \ X \ \$ \ x) = v$ **using** *basis-UNIV[OF basis-X]* **by** *blast*

define t **where** $t \ x = (\text{THE } f. X \ \$ \ x = (\sum a \in UNIV. f \ a * s \ Y \ \$ \ a))$ **for** x

define w **where** $w \ i = (\sum x \in UNIV. g \ x * t \ x \ i)$ **for** i

have *the-f: (THE f. $\forall i. v \ \$ \ i = (\sum x \in UNIV. f \ x * Y \ \$ \ x \ \$ \ i)) = f$*

proof (*rule the-equality*)

show $\forall i. v \ \$ \ i = (\sum x \in UNIV. f \ x * Y \ \$ \ x \ \$ \ i)$ **using** f **by** *auto*

fix fa **assume** $\forall i. v \ \$ \ i = (\sum x \in UNIV. fa \ x * Y \ \$ \ x \ \$ \ i)$

hence $\forall i. v \ \$ \ i = (\sum x \in UNIV. fa \ x * s \ Y \ \$ \ x) \ \$ \ i$ **unfolding** *sum-component*

by *simp*

hence $fa: v = (\sum x \in UNIV. fa \ x * s \ Y \ \$ \ x)$ **unfolding** *vec-eq-iff* .

show $fa = f$

using *basis-combination-unique[OF basis-Y]* $fa \ f$ **by** *simp*

qed

have *the-g: (THE f. $\forall i. v \ \$ \ i = (\sum x \in UNIV. f \ x * X \ \$ \ x \ \$ \ i)) = g$*

proof (*rule the-equality*)

show $\forall i. v \ \$ \ i = (\sum x \in UNIV. g \ x * X \ \$ \ x \ \$ \ i)$ **using** g **by** *auto*

fix fa **assume** $\forall i. v \ \$ \ i = (\sum x \in UNIV. fa \ x * X \ \$ \ x \ \$ \ i)$

hence $\forall i. v \ \$ \ i = (\sum x \in UNIV. fa \ x * s \ X \ \$ \ x) \ \$ \ i$ **unfolding** *sum-component*

by *simp*

hence $fa: v = (\sum x \in UNIV. fa \ x * s \ X \ \$ \ x)$ **unfolding** *vec-eq-iff* .

show $fa = g$

using *basis-combination-unique[OF basis-X]* $fa \ g$ **by** *simp*

qed

have $(\sum x \in UNIV. f \ x * s \ Y \ \$ \ x) = (\sum x \in UNIV. g \ x * s \ X \ \$ \ x)$ **unfolding** $f \ g \ ..$

also have $... = (\sum x \in UNIV. g \ x * s \ (\text{sum } (\lambda i. (t \ x \ i) * s \ Y \ \$ \ i) \ UNIV))$

unfolding *t-def*

proof (*rule sum.cong*)

fix x

obtain h **where** $h: (\sum a \in UNIV. h \ a * s \ Y \ \$ \ a) = X \ \$ \ x$ **using** *basis-UNIV[OF basis-Y]* **by** *blast*

have *the-h: (THE f. $X \ \$ \ x = (\sum a \in UNIV. f \ a * s \ Y \ \$ \ a)$) = h*

proof (*rule the-equality*)

show $X \ \$ \ x = (\sum a \in UNIV. h \ a * s \ Y \ \$ \ a)$ **using** h **by** *simp*

fix f **assume** $f: X \ \$ \ x = (\sum a \in UNIV. f \ a * s \ Y \ \$ \ a)$

show $f = h$ **using** *basis-combination-unique[OF basis-Y]* $f \ h$ **by** *simp*

qed

show $g \ x * s \ X \ \$ \ x = g \ x * s \ (\sum i \in UNIV. (\text{THE } f. X \ \$ \ x = (\sum a \in UNIV. f \ a$

$*s Y \$ a)) i *s Y \$ i$ **unfolding** *the-h h ..*
qed *rule*
also have $\dots = (\sum x \in UNIV. (sum (\lambda i. g x *s ((t x i) *s Y \$ i)) UNIV))$
unfolding *vec.scale-sum-right ..*
also have $\dots = (\sum i \in UNIV. \sum x \in UNIV. g x *s (t x i *s Y \$ i))$ **by** (*rule sum.swap*)
also have $\dots = (\sum i \in UNIV. (\sum x \in UNIV. g x * t x i) *s Y \$ i)$ **unfolding** *vec.scale-sum-left* **by** *auto*
finally have $(\sum x \in UNIV. f x *s Y \$ x) = (\sum i \in UNIV. (\sum x \in UNIV. g x * t x i) *s Y \$ i)$.
hence $f=w$ **using** *basis-combination-unique[OF basis-Y]* **unfolding** *w-def* **by** *auto*
thus $(\sum x \in UNIV. (THE f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) x * (THE f. \forall i. X \$ x \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)) i) =$
 $(THE f. \forall i. v \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)) i$ **unfolding** *the-f the-g*
unfolding *w-def t-def* **unfolding** *vec-eq-iff* **by** *auto*
qed

lemma *matrix-change-of-basis-mat-1:*

fixes $X :: 'a :: \{field\}^{\wedge n} \wedge n$
assumes *basis-X: is-basis (set-of-vector X)*
shows *matrix-change-of-basis X X = mat 1*
proof (*unfold matrix-change-of-basis-def coord-def mat-def, vector, auto*)
fix $j :: 'n$
define $f :: 'n \Rightarrow 'a$ **where** $f i = (if i=j then 1 else 0)$ **for** i
have $UNIV-rw: UNIV = insert j (UNIV - \{j\})$ **by** *auto*
have $(\sum x \in UNIV. f x *s X \$ x) = (\sum x \in (insert j (UNIV - \{j\})). f x *s X \$ x)$
using $UNIV-rw$ **by** *simp*
also have $\dots = (\lambda x. f x *s X \$ x) j + (\sum x \in (UNIV - \{j\}). f x *s X \$ x)$ **by** (*rule sum.insert, simp+*)
also have $\dots = X \$ j + (\sum x \in (UNIV - \{j\}). f x *s X \$ x)$ **unfolding** *f-def* **by** *simp*
also have $\dots = X \$ j + 0$ **unfolding** *add-left-cancel f-def* **by** (*rule sum.neutral, simp*)
finally have $f: (\sum x \in UNIV. f x *s X \$ x) = X \$ j$ **by** *simp*
have *the-f: (THE f. \forall i. X \\$ j \\$ i = (\sum x \in UNIV. f x * X \\$ x \\$ i)) = f*
proof (*rule the-equality*)
show $\forall i. X \$ j \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)$ **using** *f* **unfolding** *vec-eq-iff* **unfolding** *sum-component* **by** *simp*
fix fa **assume** $\forall i. X \$ j \$ i = (\sum x \in UNIV. fa x * X \$ x \$ i)$
hence $\forall i. X \$ j \$ i = (\sum x \in UNIV. fa x *s X \$ x) \$ i$ **unfolding** *sum-component* **by** *simp*
hence $fa: X \$ j = (\sum x \in UNIV. fa x *s X \$ x)$ **unfolding** *vec-eq-iff* .
show $fa = f$ **using** *basis-combination-unique[OF basis-X]* $fa f$ **by** *simp*
qed
show $(THE f. \forall i. X \$ j \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) j = 1$ **unfolding** *the-f-f-def* **by** *simp*

fix i **assume** $i\text{-not-}j: i \neq j$
show $(THE\ f.\ \forall i.\ X\ \$\ j\ \$\ i = (\sum_{x \in UNIV}. f\ x * X\ \$\ x\ \$\ i))\ i = 0$ **unfolding**
the-f-def **using** $i\text{-not-}j$ **by** *simp*
qed

Relationships between $matrix'\ ?X\ ?Y\ ?f = (\chi\ i\ j.\ coord\ ?Y\ (?f\ (?X\ \$\ j))\ \$\ i)$ and $matrix\text{-change-of-basis}\ ?X\ ?Y = (\chi\ i\ j.\ coord\ ?Y\ (?X\ \$\ j)\ \$\ i)$. This is the theorem 2.16 in the book "Advanced Linear Algebra" by Steven Roman.

lemma *matrix'-matrix-change-of-basis:*

fixes $B::'a::\{field\}^{\wedge}n^{\wedge}n$ **and** $B'::'a^{\wedge}n^{\wedge}n$ **and** $C::'a^{\wedge}m^{\wedge}m$ **and** $C'::'a^{\wedge}m^{\wedge}m$
assumes $basis\text{-}B: is\text{-basis}\ (set\text{-of-vector}\ B)$ **and** $basis\text{-}B': is\text{-basis}\ (set\text{-of-vector}\ B')$

and $basis\text{-}C: is\text{-basis}\ (set\text{-of-vector}\ C)$ **and** $basis\text{-}C': is\text{-basis}\ (set\text{-of-vector}\ C')$

and $linear\text{-}f: linear\ ((*)\ ((*))\ f$

shows $matrix'\ B'\ C'\ f = matrix\text{-change-of-basis}\ C\ C' ** matrix'\ B\ C\ f ** matrix\text{-change-of-basis}\ B'\ B$

proof (*unfold matrix-eq, clarify*)

fix x

obtain v **where** $v: x = coord\ B'\ v$ **using** $bij\text{-coord}[OF\ basis\text{-}B]$ **by** (*meson bij-pointE*)

have $matrix\text{-change-of-basis}\ C\ C' ** matrix'\ B\ C\ f ** matrix\text{-change-of-basis}\ B'\ B * v\ (coord\ B'\ v)$

$= matrix\text{-change-of-basis}\ C\ C' ** matrix'\ B\ C\ f * v\ (matrix\text{-change-of-basis}\ B'\ B * v\ (coord\ B'\ v))$ **unfolding** *matrix-vector-mul-assoc* ..

also have $... = matrix\text{-change-of-basis}\ C\ C' ** matrix'\ B\ C\ f * v\ (coord\ B\ v)$

unfolding *matrix-change-of-basis-works[OF basis-B' basis-B]* ..

also have $... = matrix\text{-change-of-basis}\ C\ C' * v\ (matrix'\ B\ C\ f * v\ (coord\ B\ v))$

unfolding *matrix-vector-mul-assoc* ..

also have $... = matrix\text{-change-of-basis}\ C\ C' * v\ (coord\ C\ (f\ v))$ **unfolding** *coord-matrix'[OF basis-B basis-C linear-f]* ..

also have $... = coord\ C'\ (f\ v)$ **unfolding** *matrix-change-of-basis-works[OF basis-C basis-C']* ..

also have $... = matrix'\ B'\ C'\ f * v\ coord\ B'\ v$ **unfolding** *coord-matrix'[OF basis-B' basis-C' linear-f]* ..

finally show $matrix'\ B'\ C'\ f * v\ x = matrix\text{-change-of-basis}\ C\ C' ** matrix'\ B\ C\ f ** matrix\text{-change-of-basis}\ B'\ B * v\ x$ **unfolding** v ..

qed

lemma *matrix'-id-eq-matrix-change-of-basis:*

fixes $X::'a::\{field\}^{\wedge}n^{\wedge}n$ **and** $Y::'a^{\wedge}n^{\wedge}n$

assumes $basis\text{-}X: is\text{-basis}\ (set\text{-of-vector}\ X)$ **and** $basis\text{-}Y: is\text{-basis}\ (set\text{-of-vector}\ Y)$

shows $matrix'\ X\ Y\ (id) = matrix\text{-change-of-basis}\ X\ Y$

unfolding *matrix'-def matrix-change-of-basis-def* **unfolding** *id-def* ..

Relationships among $invertible\text{-lf}\ ?s1.0\ ?s2.0\ ?f \equiv linear\ ?s1.0\ ?s2.0\ ?f \wedge invertible\text{-lf-axioms}\ ?f$, $matrix\text{-change-of-basis}\ ?X\ ?Y = (\chi\ i\ j.\ coord\ ?Y\ (?X\ \$\ j)\ \$\ i)$, $matrix'\ ?X\ ?Y\ ?f = (\chi\ i\ j.\ coord\ ?Y\ (?f\ (?X\ \$\ j))\ \$\ i)$ and $invertible\ ?A = (\exists A'. ?A ** A' = mat\ 1 \wedge A' ** ?A = mat\ 1)$.

This is the second part of the theorem 2.12 in the book "Advanced Linear Algebra" by Steven Roman.

lemma *matrix-inv-matrix-change-of-basis*:
fixes $X::'a::\{\text{field}\}^{\wedge n} \wedge^{\wedge n}$ **and** $Y::'a^{\wedge n} \wedge^{\wedge n}$
assumes *basis-X*: *is-basis* (*set-of-vector* X) **and** *basis-Y*: *is-basis* (*set-of-vector* Y)
shows *matrix-change-of-basis* $Y X = \text{matrix-inv}$ (*matrix-change-of-basis* $X Y$)
proof (*rule* *matrix-inv-unique*[*symmetric*])
have *linear-id*: *linear* ((*s)) ((*s)) *id* **by** (*metis* *vec.linear-id*)
have (*matrix-change-of-basis* $Y X$) ** (*matrix-change-of-basis* $X Y$) = (*matrix'* $Y X \text{id}$) ** (*matrix'* $X Y \text{id}$)
unfolding *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-X* *basis-Y*]
unfolding *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-Y* *basis-X*] ..
also have ... = *matrix'* $X X (\text{id} \circ \text{id})$ **using** *matrix'-compose*[*OF* *basis-X* *basis-Y* *basis-X* *linear-id* *linear-id*] ..
also have ... = *matrix-change-of-basis* $X X$ **using** *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-X* *basis-X*] **unfolding** *o-def* *id-def* .
also have ... = *mat* 1 **using** *matrix-change-of-basis-mat-1*[*OF* *basis-X*] .
finally show *matrix-change-of-basis* $Y X$ ** *matrix-change-of-basis* $X Y = \text{mat}$ 1 .
have (*matrix-change-of-basis* $X Y$) ** (*matrix-change-of-basis* $Y X$) = (*matrix'* $X Y \text{id}$) ** (*matrix'* $Y X \text{id}$)
unfolding *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-X* *basis-Y*]
unfolding *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-Y* *basis-X*] ..
also have ... = *matrix'* $Y Y (\text{id} \circ \text{id})$ **using** *matrix'-compose*[*OF* *basis-Y* *basis-X* *basis-Y* *linear-id* *linear-id*] ..
also have ... = *matrix-change-of-basis* $Y Y$ **using** *matrix'-id-eq-matrix-change-of-basis*[*OF* *basis-Y* *basis-Y*] **unfolding** *o-def* *id-def* .
also have ... = *mat* 1 **using** *matrix-change-of-basis-mat-1*[*OF* *basis-Y*] .
finally show *matrix-change-of-basis* $X Y$ ** *matrix-change-of-basis* $Y X = \text{mat}$ 1 .
qed

The following four lemmas are the proof of the theorem 2.13 in the book "Advanced Linear Algebra" by Steven Roman.

corollary *invertible-matrix-change-of-basis*:
fixes $X::'a::\{\text{field}\}^{\wedge n} \wedge^{\wedge n}$ **and** $Y::'a^{\wedge n} \wedge^{\wedge n}$
assumes *basis-X*: *is-basis* (*set-of-vector* X) **and** *basis-Y*: *is-basis* (*set-of-vector* Y)
shows *invertible* (*matrix-change-of-basis* $X Y$)
by (*metis* *basis-X* *basis-Y* *invertible-left-inverse* *vec.linear-id* *matrix'-id-eq-matrix-change-of-basis* *matrix'-matrix-change-of-basis* *matrix-change-of-basis-mat-1*)

lemma *invertible-lf-imp-invertible-matrix'*:
fixes $f::'a::\{\text{field}\}^{\wedge b} \Rightarrow 'a^{\wedge b}$
assumes *invertible-lf* ((*s)) ((*s)) f **and** *basis-X*: *is-basis* (*set-of-vector* X) **and** *basis-Y*: *is-basis* (*set-of-vector* Y)
shows *invertible* (*matrix'* $X Y f$)

by (metis (lifting) assms(1) basis-X basis-Y invertible-lf-def invertible-lf-imp-invertible-matrix
invertible-matrix-change-of-basis invertible-mult is-basis-cart-basis' matrix'-eq-matrix
matrix'-matrix-change-of-basis)

lemma invertible-matrix'-imp-invertible-lf:

fixes f:: 'a::{field} ^'b ⇒ 'a ^'b

assumes invertible (matrix' X Y f) and basis-X: is-basis (set-of-vector X)

and linear-f: linear ((*s)) ((*s)) f and basis-Y: is-basis (set-of-vector Y)

shows invertible-lf ((*s)) ((*s)) f

unfolding invertible-matrix-iff-invertible-lf'[OF linear-f, symmetric]

by (metis assms(1) basis-X basis-Y id-o invertible-matrix-change-of-basis

invertible-mult is-basis-cart-basis' linear-f vec.linear-id

matrix'-compose matrix'-eq-matrix matrix'-id-eq-matrix-change-of-basis ma-
trix'-matrix-change-of-basis)

lemma invertible-matrix-is-change-of-basis:

assumes invertible-P: invertible P and basis-X: is-basis (set-of-vector X)

shows ∃! Y. matrix-change-of-basis Y X = P ∧ is-basis (set-of-vector Y)

proof (auto)

show ∃ Y. matrix-change-of-basis Y X = P ∧ is-basis (set-of-vector Y)

proof –

fix i j

obtain f where P: P = matrix' X X f and linear-f: linear ((*s)) ((*s)) f

using exists-linear-eq-matrix'[OF basis-X basis-X, of P] by blast

show ?thesis

proof (rule exI[of - χ j. f (X \$j)], rule conjI)

show matrix-change-of-basis (χ j. f (X \$ j)) X = P unfolding ma-
trix-change-of-basis-def P matrix'-def by vector

have invertible-f: invertible-lf ((*s)) ((*s)) f using invertible-matrix'-imp-invertible-lf[OF
- basis-X linear-f basis-X] using invertible-P unfolding P by simp

have rw: set-of-vector (χ j. f (X \$ j)) = f'(set-of-vector X) unfolding
set-of-vector-def by auto

show is-basis (set-of-vector (χ j. f (X \$ j))) unfolding rw using ba-
sis-image-linear[OF invertible-f basis-X] .

qed

qed

fix Y Z

assume basis-Y: is-basis (set-of-vector Y) and eq: matrix-change-of-basis Z X =
matrix-change-of-basis Y X and basis-Z: is-basis (set-of-vector Z)

have ZY-coord: ∀ i. coord X (Z \$i) = coord X (Y \$i) using eq unfolding ma-
trix-change-of-basis-def unfolding vec-eq-iff by vector

show Y=Z by (vector, metis ZY-coord coord-eq[OF basis-X])

qed

7.6 Equivalent Matrices

Next definition follows the one presented in Modern Algebra by Seth Warner.

definition equivalent-matrices A B = (∃ P Q. invertible P ∧ invertible Q ∧ B =
(matrix-inv P)**A**Q)

lemma *exists-basis*: $\exists X::'a::\{\text{field}\}^{\wedge n} \wedge n$. *is-basis* (*set-of-vector* X)
using *is-basis-cart-basis'* **by** *auto*

lemma *equivalent-implies-exist-matrix'*:

assumes *equivalent*: *equivalent-matrices* $A B$

shows $\exists X Y X' Y' f::'a::\{\text{field}\}^{\wedge n} \Rightarrow 'a^{\wedge m}$.

linear $((*)s) ((*)s) f \wedge \text{matrix}' X Y f = A \wedge \text{matrix}' X' Y' f = B \wedge \text{is-basis}$
(set-of-vector X)

$\wedge \text{is-basis}$ (*set-of-vector* Y) $\wedge \text{is-basis}$ (*set-of-vector* X') $\wedge \text{is-basis}$ (*set-of-vector* Y')

proof –

obtain $X::'a^{\wedge n} \wedge n$ **where** X : *is-basis* (*set-of-vector* X) **using** *exists-basis* **by**
blast

obtain $Y::'a^{\wedge m} \wedge m$ **where** Y : *is-basis* (*set-of-vector* Y) **using** *exists-basis* **by**
blast

obtain $P Q$ **where** $B=PAQ$: $B=(\text{matrix-inv } P)**A**Q$ **and** $\text{inv-}P$: *invertible* P
and $\text{inv-}Q$: *invertible* Q

using *equivalent unfolding equivalent-matrices-def* **by** *auto*

obtain f **where** $f-A$: $\text{matrix}' X Y f = A$ **and** linear-f : *linear* $((*)s) ((*)s) f$

using *exists-linear-eq-matrix'[OF X Y]* **by** *auto*

obtain $X'::'a^{\wedge n} \wedge n$ **where** X' : *is-basis* (*set-of-vector* X') **and** Q : *matrix-change-of-basis*
 $X' X = Q$

using *invertible-matrix-is-change-of-basis[OF inv-Q X]* **by** *fast*

obtain $Y'::'a^{\wedge m} \wedge m$ **where** Y' : *is-basis* (*set-of-vector* Y') **and** P : *matrix-change-of-basis*
 $Y' Y = P$

using *invertible-matrix-is-change-of-basis[OF inv-P Y]* **by** *fast*

have $\text{matrix-inv-}P$: *matrix-change-of-basis* $Y Y' = \text{matrix-inv } P$

using *matrix-inv-matrix-change-of-basis[OF Y' Y] P* **by** *simp*

have $\text{matrix}' X' Y' f = \text{matrix-change-of-basis } Y Y' ** \text{matrix}' X Y f **$
matrix-change-of-basis $X' X$

using *matrix'-matrix-change-of-basis[OF X X' Y Y' linear-f]* .

also have $\dots = (\text{matrix-inv } P) ** A ** Q$ **unfolding** *matrix-inv-P f-A Q ..*

also have $\dots = B$ **using** *B-PAQ ..*

finally show *?thesis* **using** *f-A X X' Y Y' linear-f* **by** *fast*

qed

lemma *exist-matrix'-implies-equivalent*:

assumes A : $\text{matrix}' X Y f = A$

and B : $\text{matrix}' X' Y' f = B$

and X : *is-basis* (*set-of-vector* X)

and Y : *is-basis* (*set-of-vector* Y)

and X' : *is-basis* (*set-of-vector* X')

and Y' : *is-basis* (*set-of-vector* Y')

and linear-f : *linear* $((*)s) ((*)s) f$

shows *equivalent-matrices* $A B$

proof (*unfold equivalent-matrices-def*, *rule exI[of - matrix-change-of-basis Y' Y]*,
rule exI[of - matrix-change-of-basis X' X], *auto*)

```

have inv: matrix-change-of-basis Y Y' = matrix-inv (matrix-change-of-basis Y'
Y) using matrix-inv-matrix-change-of-basis[OF Y' Y] .
show invertible (matrix-change-of-basis Y' Y) using invertible-matrix-change-of-basis[OF
Y' Y] .
show invertible (matrix-change-of-basis X' X) using invertible-matrix-change-of-basis[OF
X' X] .
have B = matrix' X' Y' f using B ..
also have ... = matrix-change-of-basis Y Y' ** matrix' X Y f ** matrix-change-of-basis
X' X using matrix'-matrix-change-of-basis[OF X X' Y Y' linear-f] .
finally show B = matrix-inv (matrix-change-of-basis Y' Y) ** A ** matrix-change-of-basis
X' X unfolding inv unfolding A .
qed

```

This is the proof of the theorem 2.18 in the book "Advanced Linear Algebra" by Steven Roman.

corollary *equivalent-iff-exist-matrix'*:

```

shows equivalent-matrices A B  $\longleftrightarrow$  ( $\exists X Y X' Y' f :: 'a :: \{\text{field}\}^{\wedge n} \Rightarrow 'a^{\wedge m}$ .
linear ((*s)) ((*s)) f  $\wedge$  matrix' X Y f = A  $\wedge$  matrix' X' Y' f = B
 $\wedge$  is-basis (set-of-vector X)  $\wedge$  is-basis (set-of-vector Y)
 $\wedge$  is-basis (set-of-vector X')  $\wedge$  is-basis (set-of-vector Y'))
by (rule, auto simp add: exist-matrix'-implies-equivalent equivalent-implies-exist-matrix')

```

7.7 Similar matrices

definition *similar-matrices* :: $'a :: \{\text{semiring-1}\}^{\wedge n} \Rightarrow 'a :: \{\text{semiring-1}\}^{\wedge n} \Rightarrow$
bool

```

where similar-matrices A B = ( $\exists P$ . invertible P  $\wedge$  B=(matrix-inv P)**A**P)

```

lemma *similar-implies-exist-matrix'*:

```

fixes A B :: 'a :: \{\text{field}\}^{\wedge n} \Rightarrow 'a :: \{\text{field}\}^{\wedge n}
assumes similar: similar-matrices A B
shows  $\exists X Y f$ . linear ((*s)) ((*s)) f  $\wedge$  matrix' X X f = A  $\wedge$  matrix' Y Y f =
B
 $\wedge$  is-basis (set-of-vector X)  $\wedge$  is-basis (set-of-vector Y)

```

proof –

```

obtain P where inv-P: invertible P and B-PAP: B=(matrix-inv P)**A**P us-
ing similar unfolding similar-matrices-def by blast

```

```

obtain X :: 'a^{\wedge n} where X: is-basis (set-of-vector X) using exists-basis by
blast

```

```

obtain f where linear-f: linear ((*s)) ((*s)) f and A: matrix' X X f = A using
exists-linear-eq-matrix'[OF X X] by blast

```

```

obtain Y :: 'a^{\wedge n} where Y: is-basis (set-of-vector Y) and P: P = matrix-change-of-basis
Y X

```

```

using invertible-matrix-is-change-of-basis[OF inv-P X] by fast

```

```

have P': matrix-inv P = matrix-change-of-basis X Y by (metis (lifting) P X Y
matrix-inv-matrix-change-of-basis)

```

```

have B = (matrix-inv P)**A**P using B-PAP .

```

```

also have ... = matrix-change-of-basis X Y ** matrix' X X f ** P unfolding
P' A ..

```

also have ... = *matrix-change-of-basis* $X Y$ ** *matrix'* $X X f$ ** *matrix-change-of-basis* $Y X$ **unfolding** P ..
also have ... = *matrix'* $Y Y f$ **using** *matrix'-matrix-change-of-basis*[$OF X Y X Y$ *linear-f*] **by** *simp*
finally show *?thesis* **using** $X Y A$ *linear-f* **by** *fast*
qed

lemma *exist-matrix'-implies-similar*:

fixes $A B :: 'a :: \{field\}^{\wedge n} \wedge n$
assumes *linear-f*: *linear* $((*)$) $((*)$) f **and** A : *matrix'* $X X f = A$ **and** B :
matrix' $Y Y f = B$
and X : *is-basis* (*set-of-vector* X) **and** Y : *is-basis* (*set-of-vector* Y)
shows *similar-matrices* $A B$
proof (*unfold similar-matrices-def*, *rule exI*[*of - matrix-change-of-basis* $Y X$], *rule conjI*)
have $B = \text{matrix}' Y Y f$ **using** B ..
also have ... = *matrix-change-of-basis* $X Y$ ** *matrix'* $X X f$ ** *matrix-change-of-basis* $Y X$ **using** *matrix'-matrix-change-of-basis*[$OF X Y X Y$ *linear-f*] **by** *simp*
also have ... = *matrix-inv* (*matrix-change-of-basis* $Y X$) ** A ** *matrix-change-of-basis* $Y X$ **unfolding** A *matrix-inv-matrix-change-of-basis*[$OF Y X$] ..
finally show $B = \text{matrix-inv}$ (*matrix-change-of-basis* $Y X$) ** A ** *matrix-change-of-basis* $Y X$.
show *invertible* (*matrix-change-of-basis* $Y X$) **using** *invertible-matrix-change-of-basis*[$OF Y X$] .
qed

This is the proof of the theorem 2.19 in the book "Advanced Linear Algebra" by Steven Roman.

corollary *similar-iff-exist-matrix'*:

fixes $A B :: 'a :: \{field\}^{\wedge n} \wedge n$
shows *similar-matrices* $A B \iff (\exists X Y f. \text{linear } ((*)$) $((*)$) $f \wedge \text{matrix}' X X f = A$
 $\wedge \text{matrix}' Y Y f = B \wedge \text{is-basis}$ (*set-of-vector* X) $\wedge \text{is-basis}$ (*set-of-vector* Y)
by (*rule*, *auto simp add: exist-matrix'-implies-similar similar-implies-exist-matrix'*)

end

8 Obtaining explicitly the invertible matrix which transforms a matrix to its reduced row echelon form

theory *Gauss-Jordan-PA*

imports

Gauss-Jordan

Rank-Nullity-Theorem.Miscellaneous

Linear-Maps

begin

8.1 Definitions

The following algorithm is similar to *Gauss-Jordan*, but in this case we will also return the P matrix which makes *Gauss-Jordan* $A = P ** A$. If A is invertible, this matrix P will be the inverse of it.

definition *Gauss-Jordan-in-ij-PA* :: (('a::{semiring-1, inverse, one, uminus} ^rows::{finite, ord} ^rows::{finite, ord}) × ('a ^cols ^rows::{finite, ord})) => 'rows=>'cols
=> (('a ^rows::{finite, ord} ^rows::{finite, ord}) × ('a ^cols ^rows::{finite, ord}))

where *Gauss-Jordan-in-ij-PA* A' i j = (let P=fst A'; A=snd A';
n = (LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n);
interchange-A = (interchange-rows A i n);
interchange-P = (interchange-rows P i n);
P' = mult-row interchange-P i (1 / interchange-A \$ i \$ j)
in
(vec-lambda(% s. if s=i then P' \$ s else (row-add
P' s i (-(interchange-A \$ s \$ j))) \$ s), *Gauss-Jordan-in-ij* A i j))

definition *Gauss-Jordan-column-k-PA*

where *Gauss-Jordan-column-k-PA* A' k =

(let P = fst A';
i = fst (snd A');
A = snd (snd A');
from-nat-i=from-nat i;
from-nat-k=from-nat k
in
if (∀ m ≥ from-nat-i. A \$ m \$ from-nat-k = 0) ∨ i = nrow A then (P, i, A)
else (let Gauss = *Gauss-Jordan-in-ij-PA* (P, A) (from-nat-i) (from-nat-k)
in (fst Gauss, i + 1, snd Gauss)))

definition *Gauss-Jordan-upt-k-PA* A k = (let foldl=(foldl *Gauss-Jordan-column-k-PA*
(mat 1, 0, A) [0..<Suc k]) in (fst foldl, snd (snd foldl)))

definition *Gauss-Jordan-PA* A = *Gauss-Jordan-upt-k-PA* A (ncols A - 1)

8.2 Proofs

8.2.1 Properties about *Gauss-Jordan-in-ij-PA*

The following lemmas are very important in order to improve the efficiency of the code

We define the following function to obtain an efficient code for *Gauss-Jordan-in-ij-PA* A i j.

definition *Gauss-Jordan-wrapper* i j A B = vec-lambda(%s. if s=i then A \$ s else
(row-add A s i (-(B \$ s \$ j))) \$ s)

lemma *Gauss-Jordan-wrapper-code*[code abstract]:

vec-nth (*Gauss-Jordan-wrapper* i j A B) = (%s. if s=i then A \$ s else (row-add
A s i (-(B \$ s \$ j))) \$ s)

unfolding *Gauss-Jordan-wrapper-def* by *force*

lemma *Gauss-Jordan-in-ij-PA-def'*[code]:

Gauss-Jordan-in-ij-PA $A' i j = (\text{let } P = \text{fst } A'; A = \text{snd } A';$
 $n = (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n);$
 $\text{interchange-}A = (\text{interchange-rows } A i n);$
 $A' = \text{mult-row } \text{interchange-}A i (1 / \text{interchange-}A \$ i \$ j);$
 $\text{interchange-}P = (\text{interchange-rows } P i n);$
 $P' = \text{mult-row } \text{interchange-}P i (1 / \text{interchange-}A \$ i \$ j)$
in
 $(\text{Gauss-Jordan-wrapper } i j P' \text{interchange-}A,$
 $\text{Gauss-Jordan-wrapper } i j A' \text{interchange-}A))$

unfolding *Gauss-Jordan-in-ij-PA-def Gauss-Jordan-in-ij-def Let-def Gauss-Jordan-wrapper-def*
 by *auto*

The second component is equal to *Gauss-Jordan-in-ij*

lemma *snd-Gauss-Jordan-in-ij-PA-eq*[code-unfold]: *snd* (*Gauss-Jordan-in-ij-PA* (P, A)
 $i j$) = *Gauss-Jordan-in-ij* $A i j$

unfolding *Gauss-Jordan-in-ij-PA-def Let-def snd-conv ..*

lemma *fst-Gauss-Jordan-in-ij-PA*:

fixes $A::'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$

assumes $PB-A: P ** B = A$

shows $\text{fst } (\text{Gauss-Jordan-in-ij-PA } (P, A) i j) ** B = \text{snd } (\text{Gauss-Jordan-in-ij-PA } (P, A) i j)$

proof (*unfold Gauss-Jordan-in-ij-PA-def' Gauss-Jordan-wrapper-def Let-def fst-conv*
snd-conv, subst (1 2 3 4 5 6 7 8 9 10) interchange-rows-mat-1[symmetric], subst
vec-eq-iff, auto)

show $((\chi s. \text{if } s = i \text{ then mult-row } (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n$
 $\$ j \neq 0 \wedge i \leq n) ** P) i (1 / (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j$
 $\neq 0 \wedge i \leq n) ** A) \$ i \$ j) \$ s$

$\text{else row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n$
 $\$ j \neq 0 \wedge i \leq n) ** P) i (1 / (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j$
 $\neq 0 \wedge i \leq n) ** A) \$ i \$ j)) s i$

$(- (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) **$
 $A) \$ s \$ j) \$ s) ** B) \$ i =$

$\text{mult-row } (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq$
 $n) ** A) i (1 / (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n)$
 $** A) \$ i \$ j) \$ i$

proof (*unfold matrix-matrix-mult-def, vector, auto*)

fix ia

have $\text{mult-row } (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n)$
 $** P) i (1 / (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) **$
 $A) \$ i \$ j)$

$** B = \text{mult-row } (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n)$
 $** A) i (1 / (\text{interchange-rows } (\text{mat } 1) i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) **$
 $A) \$ i \$ j)$

by (*subst (5) PB-A[symmetric], subst (1 2) mult-row-mat-1[symmetric], unfold ma-*
trix-mul-assoc, rule refl)

thus $(\sum_{k \in UNIV}. \text{mult-row } (\chi \text{ ia ja. } \sum_{k \in UNIV}. \text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) \$ \text{ ia } \$ k * P \$ k \$ \text{ ja}) \text{ i } (1 / (\sum_{k \in UNIV}. \text{mat } 1 \$ (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) \$ k * A \$ k \$ j)) \$ i \$ k * B \$ k \$ \text{ ia}) =$
 $\text{mult-row } (\chi \text{ ia ja. } \sum_{k \in UNIV}. \text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) \$ \text{ ia } \$ k * A \$ k \$ \text{ ja}) \text{ i } (1 / (\sum_{k \in UNIV}. \text{mat } 1 \$ (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) \$ k * A \$ k \$ j)) \$ i \$ \text{ ia}$
unfolding *matrix-matrix-mult-def*
unfolding *vec-lambda-beta* **unfolding** *interchange-rows-i* **using** *sum.cong*
by (*metis* (*lifting*, *no-types*) *vec-lambda-beta*)
qed
next
fix *ia* **assume** *ia-not-i: ia* $\neq i$
have $((\chi \text{ s. if } s = i \text{ then mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** P) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j) \$ s \text{ else row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** P) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j)) s \text{ i } (- (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ s \$ j) \$ s) ** B) \$ \text{ ia} =$
 $((\chi \text{ s. row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** P) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j)) s \text{ i } (- (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ s \$ j) \$ s) ** B) \$ \text{ ia}$
unfolding *row-matrix-matrix-mult[symmetric]*
using *ia-not-i* **by** *auto*
also have $\dots = \text{row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** P) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j)) \text{ ia } \text{ i } (- (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ \text{ ia } \$ j) \$ \text{ ia } v * B$
by (*subst* (3) *row-matrix-matrix-mult[symmetric]*, *simp*)
also have $\dots = \text{row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j)) \text{ ia } \text{ i } (- (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ \text{ ia } \$ j) \$ \text{ ia}$
apply (*subst* (7) *PB-A[symmetric]*)
apply (*subst* (1 2) *mult-row-mat-1[symmetric]*)
apply (*subst* (1 2) *row-add-mat-1[symmetric]*)
unfolding *matrix-mul-assoc*
unfolding *row-matrix-matrix-mult ..*
finally show $((\chi \text{ s. if } s = i \text{ then mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** P) \text{ i } (1 / (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j \neq 0 \wedge i \leq n) ** A) \$ i \$ j) \$ s \text{ else row-add } (\text{mult-row } (\text{interchange-rows } (\text{mat } 1) \text{ i } (\text{LEAST } n. \text{ A } \$ n \$ j$

$\neq 0 \wedge i \leq n$ ****** P) i (1 / (interchange-rows (mat 1) i (LEAST n . A \$ n \$ $j \neq 0$ \wedge $i \leq n$) ****** A) \$ i \$ j)) s i
 (– (interchange-rows (mat 1) i (LEAST n . A \$ n \$ $j \neq 0$ \wedge $i \leq n$) ****** A) \$ s \$ j) \$ s) ****** B) \$ ia =
 row-add (mult-row (interchange-rows (mat 1) i (LEAST n . A \$ n \$ $j \neq 0$ \wedge $i \leq n$) ****** A) i (1 / (interchange-rows (mat 1) i (LEAST n . A \$ n \$ $j \neq 0$ \wedge $i \leq n$) ****** A) \$ i \$ j)) ia i
 (– (interchange-rows (mat 1) i (LEAST n . A \$ n \$ $j \neq 0$ \wedge $i \leq n$) ****** A) \$ ia \$ j) \$ ia .
qed

8.2.2 Properties about Gauss-Jordan-column-k-PA

lemma *fst-Gauss-Jordan-column-k*:

assumes $i \leq nrows$ A

shows *fst* (Gauss-Jordan-column-k (i , A) k) $\leq nrows$ A

using *assms* **unfolding** *Gauss-Jordan-column-k-def* **Let-def** **by** *auto*

lemma *fst-Gauss-Jordan-column-k-PA*:

fixes $A::'a::\{field\} \wedge cols::\{mod-type\} \wedge rows::\{mod-type\}$

assumes $PB-A: P ** B = A$

shows *fst* (Gauss-Jordan-column-k-PA (P, i, A) k) ****** $B = snd$ (snd (Gauss-Jordan-column-k-PA (P, i, A) k))

unfolding *Gauss-Jordan-column-k-PA-def* **unfolding** *Let-def*

unfolding *fst-conv* *snd-conv* **by** (*auto* *intro: assms* *fst-Gauss-Jordan-in-ij-PA*)

lemma *snd-snd-Gauss-Jordan-column-k-PA-eq*:

shows *snd* (snd (Gauss-Jordan-column-k-PA (P, i, A) k)) = *snd* (Gauss-Jordan-column-k (i, A) k)

unfolding *Gauss-Jordan-column-k-PA-def* *Gauss-Jordan-column-k-def* **unfolding**

Let-def *snd-conv* *fst-conv* **unfolding** *snd-Gauss-Jordan-in-ij-PA-eq* **by** *auto*

lemma *fst-snd-Gauss-Jordan-column-k-PA-eq*:

shows *fst* (snd (Gauss-Jordan-column-k-PA (P, i, A) k)) = *fst* (Gauss-Jordan-column-k (i, A) k)

unfolding *Gauss-Jordan-column-k-PA-def* *Gauss-Jordan-column-k-def* **unfolding**

Let-def *snd-conv* *fst-conv* **by** *auto*

8.2.3 Properties about Gauss-Jordan-upt-k-PA

lemma *fst-Gauss-Jordan-upt-k-PA*:

fixes $A::'a::\{field\} \wedge cols::\{mod-type\} \wedge rows::\{mod-type\}$

shows *fst* (Gauss-Jordan-upt-k-PA A k) ****** $A = snd$ (Gauss-Jordan-upt-k-PA A k)

proof (*induct* k)

show *fst* (Gauss-Jordan-upt-k-PA A 0) ****** $A = snd$ (Gauss-Jordan-upt-k-PA A 0)

unfolding *Gauss-Jordan-upt-k-PA-def* *Let-def* *fst-conv* *snd-conv*

apply *auto* **unfolding** *snd-snd-Gauss-Jordan-column-k-PA-eq* **by** (*metis* *fst-Gauss-Jordan-column-k-PA* *matrix-mul-lid* *snd-snd-Gauss-Jordan-column-k-PA-eq*)

next

```

case (Suc k)
have suc-rw: [0..Suc (Suc k)] = [0..Suc k] @ [Suc k] by simp
show ?case
unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv snd-conv
unfolding suc-rw unfolding foldl-append unfolding List.foldl.simps using Suc.hyps[unfolded
Gauss-Jordan-upt-k-PA-def Let-def fst-conv snd-conv]
by (metis fst-Gauss-Jordan-column-k-PA prod.collapse)
qed

```

```

lemma snd-foldl-Gauss-Jordan-column-k-eq:
snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..k]) = foldl Gauss-Jordan-column-k
(0, A) [0..k]

```

```

proof (induct k)

```

```

case 0

```

```

show ?case by simp

```

```

case (Suc k)

```

```

have suc-rw: [0..Suc k] = [0..k] @ [k] by simp

```

```

show ?case

```

```

unfolding suc-rw foldl-append unfolding List.foldl.simps by (metis Suc.hyps fst-snd-Gauss-Jordan-column-k-
snd-snd-Gauss-Jordan-column-k-PA-eq surjective-pairing)

```

```

qed

```

```

lemma snd-Gauss-Jordan-upt-k-PA:

```

```

shows snd (Gauss-Jordan-upt-k-PA A k) = (Gauss-Jordan-upt-k A k)

```

```

unfolding Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-def Let-def

```

```

using snd-foldl-Gauss-Jordan-column-k-eq[of A Suc k] by simp

```

8.2.4 Properties about Gauss-Jordan-PA

```

lemma fst-Gauss-Jordan-PA:

```

```

fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}

```

```

shows fst (Gauss-Jordan-PA A) ** A = snd (Gauss-Jordan-PA A)

```

```

unfolding Gauss-Jordan-PA-def using fst-Gauss-Jordan-upt-k-PA by simp

```

```

lemma Gauss-Jordan-PA-eq:

```

```

shows snd (Gauss-Jordan-PA A) = (Gauss-Jordan A)

```

```

by (metis Gauss-Jordan-PA-def Gauss-Jordan-def snd-Gauss-Jordan-upt-k-PA)

```

8.2.5 Proving that the transformation has been carried out by means of elementary operations

This function is very similar to *row-add-iterate* one. It allows us to prove that *fst* (*Gauss-Jordan-PA* A) is an invertible matrix. Concretely, it has been defined to demonstrate that *fst* (*Gauss-Jordan-PA* A) has been obtained by means of elementary operations applied to the identity matrix

```

fun row-add-iterate-PA :: (('a::{semiring-1, uminus} ^m::{mod-type} ^m::{mod-type})
× ('a ^n ^m::{mod-type})) => nat => 'm => 'n =>
  (('a ^m::{mod-type} ^m::{mod-type}) × ('a ^n ^m::{mod-type}))

```

where $\text{row-add-iterate-PA } (P,A) \ 0 \ i \ j = (\text{if } i=0 \ \text{then } (P,A) \ \text{else } (\text{row-add } P \ 0 \ i \ (-A \ \$ \ 0 \ \$ \ j), \ \text{row-add } A \ 0 \ i \ (-A \ \$ \ 0 \ \$ \ j)))$
 $\quad | \ \text{row-add-iterate-PA } (P,A) \ (Suc \ n) \ i \ j = (\text{if } (Suc \ n = \text{to-nat } i) \ \text{then } \text{row-add-iterate-PA } (P,A) \ n \ i \ j$
 $\quad \quad \text{else } \text{row-add-iterate-PA } ((\text{row-add } P \ (\text{from-nat } (Suc \ n)) \ i \ (-A \ \$ \ (\text{from-nat } (Suc \ n)) \ \$ \ j)), \ (\text{row-add } A \ (\text{from-nat } (Suc \ n)) \ i \ (-A \ \$ \ (\text{from-nat } (Suc \ n)) \ \$ \ j))) \ n \ i \ j)$

lemma $\text{fst-row-add-iterate-PA-preserves-greater-than-n}$:

assumes $n: n < \text{nrows } A$

and $a: \text{to-nat } a > n$

shows $\text{fst } (\text{row-add-iterate-PA } (P,A) \ n \ i \ j) \ \$ \ a \ \$ \ b = P \ \$ \ a \ \$ \ b$

using assms

proof ($\text{induct } n \ \text{arbitrary: } A \ P$)

case 0

show $?case \ \text{unfolding } \text{row-add-iterate.simps}$

proof (auto)

assume $i \neq 0$

hence $a \neq 0$ **by** ($\text{metis } 0.\text{prems}(2) \ \text{less-numeral-extra}(3) \ \text{to-nat-0}$)

thus $\text{row-add } P \ 0 \ i \ (-A \ \$ \ 0 \ \$ \ j) \ \$ \ a \ \$ \ b = P \ \$ \ a \ \$ \ b$ **unfolding** row-add-def

by auto

qed

next

case $(Suc \ n)$

have $\text{row-add-iterate-A: } \text{fst } (\text{row-add-iterate-PA } (P,A) \ n \ i \ j) \ \$ \ a \ \$ \ b = P \ \$ \ a \ \$ \ b$
 b **using** $\text{Suc.hyps } \text{Suc.prems}$ **by** auto

show $?case$

proof ($\text{cases } \text{Suc } n = \text{to-nat } i$)

case True

show $\text{fst } (\text{row-add-iterate-PA } (P, A) \ (Suc \ n) \ i \ j) \ \$ \ a \ \$ \ b = P \ \$ \ a \ \$ \ b$ **unfolding**
 $\text{row-add-iterate-PA.simps if-P[OF True]}$ **using** row-add-iterate-A .

next

case False

define A' **where** $A' = \text{row-add } A \ (\text{from-nat } (Suc \ n)) \ i \ (-A \ \$ \ \text{from-nat } (Suc \ n) \ \$ \ j)$

define P' **where** $P' = \text{row-add } P \ (\text{from-nat } (Suc \ n)) \ i \ (-A \ \$ \ \text{from-nat } (Suc \ n) \ \$ \ j)$

have $\text{row-add-iterate-A': } \text{fst } (\text{row-add-iterate-PA } (P',A') \ n \ i \ j) \ \$ \ a \ \$ \ b = P' \ \$ \ a \ \$ \ b$
 $a \ \$ \ b$ **using** $\text{Suc.hyps } \text{Suc.prems}$ **unfolding** nrows-def **by** auto

have $\text{from-nat-not-a: } \text{from-nat } (Suc \ n) \ \neq a$ **by** ($\text{metis } \text{less-not-refl } \text{Suc.prems } \text{to-nat-from-nat-id } \text{nrows-def}$)

show $\text{fst } (\text{row-add-iterate-PA } (P, A) \ (Suc \ n) \ i \ j) \ \$ \ a \ \$ \ b = P \ \$ \ a \ \$ \ b$ **un-**
folding $\text{row-add-iterate-PA.simps if-not-P[OF False]}$ $\text{row-add-iterate-A'}$ [$\text{unfolded } A'\text{-def } P'\text{-def}$]

unfolding row-add-def **using** from-nat-not-a **by** simp

qed

qed

```

lemma snd-row-add-iterate-PA-eq-row-add-iterate:
shows snd (row-add-iterate-PA (P,A) n i j) = row-add-iterate A n i j
proof (induct n arbitrary: P A)
case 0
show ?case unfolding row-add-iterate-PA.simps row-add-iterate.simps by simp
next
case (Suc n)
show ?case unfolding row-add-iterate-PA.simps row-add-iterate.simps by (simp
add: Suc.hyyps)
qed

lemma row-add-iterate-PA-preserves-pivot-row:
  assumes n: n < nrows A
  and a: to-nat i ≤ n
  shows fst (row-add-iterate-PA (P,A) n i j) $ i $ b = P $ i $ b
using assms
proof (induct n arbitrary: P A)
case 0
show ?case by (metis 0.prem(2) fst-conv le-0-eq row-add-iterate-PA.simps(1)
to-nat-eq-0)
next
case (Suc n)
show ?case
proof (cases Suc n = to-nat i)
case True show ?thesis unfolding row-add-iterate-PA.simps if-P[OF True]
  proof (rule fst-row-add-iterate-PA-preserves-greater-than-n)
    show n < nrows A by (metis Suc.prem(1) Suc-lessD)
    show n < to-nat i by (metis True lessI)
  qed
next
case False
define P' where P' = row-add P (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j)
define A' where A' = row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n) $ j)
have from-nat-not-eq-i: from-nat (Suc n) ≠ i using False Suc.prem(1) from-nat-not-eq
unfolding nrows-def by blast
have hyp: fst (row-add-iterate-PA (P', A') n i j) $ i $ b = P' $ i $ b
proof (rule Suc.hyyps)
show n < nrows A' using Suc.prem(1) unfolding nrows-def by simp
show to-nat i ≤ n using Suc.prem(2) False by simp
qed
show ?thesis unfolding row-add-iterate-PA.simps unfolding if-not-P[OF False]
unfolding hyp[unfolded A'-def P'-def]
unfolding row-add-def using from-nat-not-eq-i by auto
qed
qed

```

```

lemma fst-row-add-iterate-PA-eq-row-add:
  fixes A::'a::{ring-1} ^'n ^'m::{mod-type}
  assumes a-not-i: a ≠ i
  and n: n < nrows A
  and to-nat a ≤ n
  shows fst (row-add-iterate-PA (P,A) n i j) $ a $ b = (row-add P a i (- A $ a
$ j)) $ a $ b
  using assms
  proof (induct n arbitrary: A P)
  case 0 show ?case by (metis 0.premis(3) a-not-i fst-conv le-0-eq row-add-iterate-PA.simps(1)
to-nat-eq-0)
  next
  case (Suc n)
  show ?case
  proof (cases Suc n = to-nat i)
  case True
  show ?thesis
  unfolding row-add-iterate-PA.simps if-P[OF True]
  proof (rule Suc.hyps[OF a-not-i])
  show n < nrows A by (metis Suc.premis(2) Suc-lessD)
  show to-nat a ≤ n by (metis Suc.premis(3) True a-not-i le-SucE to-nat-eq)
  qed
  next
  case False note Suc-n-not-i=False
  show ?thesis
  proof (cases to-nat a = Suc n)
  case True
  show fst (row-add-iterate-PA (P, A) (Suc n) i j) $ a $ b = row-add P a i (- A $
a $ j) $ a $ b
  unfolding row-add-iterate-PA.simps if-not-P[OF False]
  by (metis Suc-le-lessD True order-refl less-imp-le fst-row-add-iterate-PA-preserves-greater-than-n
Suc.premis(2) to-nat-from-nat nrows-def)
  next
  case False
  define A' where A' = row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n)
$ j)
  define P' where P' = row-add P (from-nat (Suc n)) i (- A $ from-nat (Suc n)
$ j)
  have rw: fst (row-add-iterate-PA (P',A') n i j) $ a $ b = row-add P' a i (-
A' $ a $ j) $ a $ b
  proof (rule Suc.hyps)
  show a ≠ i using Suc.premis(1) by simp
  show n < nrows A' using Suc.premis(2) unfolding nrows-def by auto
  show to-nat a ≤ n using False Suc.premis(3) by simp
  qed

  have rw1: P' $ a $ b = P $ a $ b
  unfolding P'-def row-add-def using False Suc.premis unfolding nrows-def

```

```

by (auto simp add: to-nat-from-nat-id)
  have rw2: A' $ a $ j = A $ a $ j
    unfolding A'-def row-add-def using False Suc.premss unfolding nrows-def
by (auto simp add: to-nat-from-nat-id)
  have rw3: P' $ i $ b = P $ i $ b
    unfolding P'-def row-add-def using False Suc.premss Suc-n-not-i unfolding
nrows-def by (auto simp add: to-nat-from-nat-id)
show fst (row-add-iterate-PA (P, A) (Suc n) i j) $ a $ b = row-add P a i (- A $
a $ j) $ a $ b
unfolding row-add-iterate-PA.simps if-not-P[OF Suc-n-not-i] unfolding rw[unfolded
P'-def A'-def]
  unfolding A'-def[symmetric] P'-def[symmetric] unfolding row-add-def apply
auto
unfolding rw1 rw2 rw3 ..
  qed
  qed
qed

```

```

lemma fst-row-add-iterate-PA-eq-fst-Gauss-Jordan-in-ij-PA:
fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
and i::'rows and j::'cols
and P::'a::{field} ^rows::{mod-type} ^rows::{mod-type}
defines A': A'== mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i
≤ n)) i (1 / (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) $ i $ j)
defines P': P'== mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0 ∧ i
≤ n)) i (1 / (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) $ i $ j)
shows fst (row-add-iterate-PA (P',A') (nrows A - 1) i j) = fst (Gauss-Jordan-in-ij-PA
(P,A) i j)
proof (unfold Gauss-Jordan-in-ij-PA-def Let-def, vector, auto)
fix ia
have interchange-rw: interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $
i $ j = A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j
using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)] by
auto
show fst (row-add-iterate-PA (P', A') (nrows A - Suc 0) i j) $ i $ ia =
  mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1
/ A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j) $ i $ ia
unfolding A' P' interchange-rw
proof (rule row-add-iterate-PA-preserves-pivot-row, unfold nrows-def)
show CARD('rows) - Suc 0 < CARD('rows) by auto
show to-nat i ≤ CARD('rows) - Suc 0 by (metis Suc-pred leD not-less-eq-eq
to-nat-less-card zero-less-card-finite)
qed
next
  fix ia iaa
  have interchange-rw: A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j = inter-

```

```

change-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j
  using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)]
by auto
  assume ia-not-i: ia ≠ i
  have rw: (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j)
    = – mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1
/ interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j) $ ia $ j
  unfolding interchange-rows-def mult-row-def using ia-not-i by auto
show fst (row-add-iterate-PA (P', A') (nrows A – Suc 0) i j) $ ia $ iaa
  = row-add (mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤
n)) i (1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j)) ia i
  (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j) $ ia $
iaa unfolding interchange-rw unfolding A' P' unfolding rw
proof (rule fst-row-add-iterate-PA-eq-row-add, unfold nrows-def)
  show ia ≠ i using ia-not-i .
  show CARD('rows) – Suc 0 < CARD('rows) using zero-less-card-finite by auto
  show to-nat ia ≤ CARD('rows) – Suc 0 by (metis Suc-pred leD not-less-eq-eq
to-nat-less-card zero-less-card-finite)
qed
qed

```

```

lemma invertible-fst-row-add-iterate-PA:
  fixes A::'a::{ring-1}^n^m::{mod-type}
  assumes n: n < nrows A
  and inv-P: invertible P
  shows invertible (fst (row-add-iterate-PA (P,A) n i j))
  using n inv-P
  proof (induct n arbitrary: A P)
  case 0
  show ?case
    proof (unfold row-add-iterate-PA.simps, auto simp add: 0.prem)
    assume i-not-0: i ≠ 0
    have row-add P 0 i (– A $ 0 $ j) = row-add (mat 1) 0 i (– A $ 0 $ j) **
P unfolding row-add-mat-1 ..
    show invertible (row-add P 0 i (– A $ 0 $ j))
      by (subst row-add-mat-1[symmetric], rule invertible-mult, auto simp add:
invertible-row-add[of 0 i (– A $ 0 $ j)] i-not-0 0.prem)
    qed
  next
  case (Suc n)
  show ?case
    proof (cases Suc n = to-nat i)
    case True
    show ?thesis unfolding row-add-iterate-PA.simps if-P[OF True] using
Suc.hyps Suc.prem by simp
    next
    case False
    show ?thesis

```


proof (*unfold row-add-iterate-PA.simps if-not-P[OF False]*, *rule Suc.hyps*,
unfold nrows-def)
show $n < \text{CARD}(m)$ **using** *Suc.prem1* **unfolding** *nrows-def* **by**
simp
show *invertible (row-add P (from-nat (Suc n)) i (- A \$ from-nat (Suc
n) \$ j))*
proof (*subst row-add-mat-1[symmetric]*, *rule invertible-mult*, *rule
invertible-row-add*)
show *from-nat (Suc n) ≠ i* **using** *False Suc.prem1 from-nat-not-eq*
unfolding *nrows-def* **by** *blast*
show *invertible P* **using** *Suc.prem2* .
qed
qed
qed

lemma *invertible-fst-Gauss-Jordan-in-ij-PA*:
fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^m::\{\text{mod-type}\}$
assumes *inv-P: invertible P*
and *not-all-zero: $\neg (\forall m \geq i. A \$ m \$ j = 0)$*
shows *invertible (fst (Gauss-Jordan-in-ij-PA (P,A) i j))*
proof (*unfold fst-row-add-iterate-PA-eq-fst-Gauss-Jordan-in-ij-PA[symmetric]*, *rule
invertible-fst-row-add-iterate-PA*, *simp add: nrows-def*,
subst interchange-rows-mat-1[symmetric], *subst mult-row-mat-1[symmetric]*, *rule
invertible-mult*)
show *invertible (mult-row (mat 1) i (1 / interchange-rows A i (LEAST n. A \$ n
\$ j ≠ 0 ∧ i ≤ n) \$ i \$ j))*
proof (*rule invertible-mult-row[^]*)
have *interchange-rows A i (LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n) \$ i \$ j = A \$
(LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n) \$ j* **by** *simp*
also have $\dots \neq 0$ **by** (*metis (lifting, mono-tags) LeastI-ex not-all-zero*)
finally show $1 / \text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \ \neq \ 0 \ \wedge \ i \ \leq \ n)$
 $\$ \ i \ \$ \ j \ \neq \ 0$
unfolding *inverse-eq-divide[symmetric]* **using** *nonzero-imp-inverse-nonzero*
by *blast*
qed
show *invertible (interchange-rows (mat 1) i (LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n)
** P)*
by (*rule invertible-mult*, *rule invertible-interchange-rows*, *rule inv-P*)
qed

lemma *invertible-fst-Gauss-Jordan-column-k-PA*:
fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^m::\{\text{mod-type}\}$
assumes *inv-P: invertible P*
shows *invertible (fst (Gauss-Jordan-column-k-PA (P,i,A) k))*
proof (*unfold Gauss-Jordan-column-k-PA-def Let-def snd-conv fst-conv*, *auto simp
add: inv-P*)

```

fix m
assume i-less-m: from-nat  $i \leq m$  and Amk-not-0:  $A \ \$ \ m \ \$ \$  from-nat  $k \neq 0$ 
show invertible (fst (Gauss-Jordan-in-ij-PA (P, A) (from-nat i) (from-nat k)))
by (rule invertible-fst-Gauss-Jordan-in-ij-PA[OF inv-P], auto intro!: i-less-m Amk-not-0)
qed

```

```

lemma invertible-fst-Gauss-Jordan-upt-k-PA:
fixes  $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$ 
shows invertible (fst (Gauss-Jordan-upt-k-PA A k))
proof (induct k)
case 0
show ?case unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv by (simp add:
invertible-fst-Gauss-Jordan-column-k-PA invertible-mat-1)
next
case (Suc k)
have list-rw:  $[0..<Suc (Suc k)] = [0..<Suc k] @ [Suc k]$  by simp
define f where  $f = \text{foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) } [0..<Suc k]$ 
have f-rw:  $f = (\text{fst } f, \text{fst (snd } f), \text{snd (snd } f))$  by simp
show ?case unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv
unfolding list-rw unfolding foldl-append unfolding List.foldl.simps using in-
vertible-fst-Gauss-Jordan-column-k-PA
by (metis (mono-tags) Gauss-Jordan-upt-k-PA-def Suc.hyps fst-conv prod.collapse)
qed

```

```

lemma invertible-fst-Gauss-Jordan-PA:
fixes  $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge m}::\{\text{mod-type}\}$ 
shows invertible (fst (Gauss-Jordan-PA A))
by (unfold Gauss-Jordan-PA-def, rule invertible-fst-Gauss-Jordan-upt-k-PA)

```

```

definition P-Gauss-Jordan A = fst (Gauss-Jordan-PA A)

```

```

end

```

9 Computing determinants of matrices using the Gauss Jordan algorithm

```

theory Determinants2
imports
  Gauss-Jordan-PA
begin

```

9.1 Some previous properties

9.1.1 Relationships between determinants and elementary row operations

```

lemma det-interchange-rows:
shows det (interchange-rows A i j) = of-int (if i = j then 1 else -1) * det A
proof –

```

have $(\text{interchange-rows } A \ i \ j) = (\chi \ a. \ A \ \$ \ (\text{Transposition.transpose } i \ j) \ a)$
unfolding $\text{interchange-rows-def } \text{Transposition.transpose-def}$ **by** vector
hence $\det(\text{interchange-rows } A \ i \ j) = \det(\chi \ a. \ A \ \$ \ (\text{Transposition.transpose } i \ j) \ a)$
by simp
also have $\dots = \text{of-int } (\text{sign } (\text{Transposition.transpose } i \ j)) * \det A$ **by** $(\text{rule } \text{det-permute-rows}[\text{of } \text{Transposition.transpose } i \ j \ A], \text{ simp add: permutes-swap-id})$
finally show $?thesis$ **unfolding** sign-swap-id .
qed

corollary $\text{det-interchange-different-rows}$:
assumes $i\text{-not-}j: i \neq j$
shows $\det(\text{interchange-rows } A \ i \ j) = - \det A$ **unfolding** $\text{det-interchange-rows}$
using $i\text{-not-}j$ **by** simp

corollary $\text{det-interchange-same-rows}$:
assumes $i\text{-eq-}j: i = j$
shows $\det(\text{interchange-rows } A \ i \ j) = \det A$ **unfolding** $\text{det-interchange-rows}$ **using**
 $i\text{-eq-}j$ **by** simp

lemma det-mult-row :
shows $\det(\text{mult-row } A \ a \ k) = k * \det A$
proof –
have $A\text{-rw}: (\chi \ i. \ \text{if } i = a \ \text{then } A \ \$ \ a \ \text{else } A \ \$ \ i) = A$ **by** vector
have $(\text{mult-row } A \ a \ k) = (\chi \ i. \ \text{if } i = a \ \text{then } k * s \ A \ \$ \ a \ \text{else } A \ \$ \ i)$ **unfolding**
 mult-row-def **by** vector
hence $\det(\text{mult-row } A \ a \ k) = \det(\chi \ i. \ \text{if } i = a \ \text{then } k * s \ A \ \$ \ a \ \text{else } A \ \$ \ i)$ **by** simp
also have $\dots = k * \det(\chi \ i. \ \text{if } i = a \ \text{then } A \ \$ \ a \ \text{else } A \ \$ \ i)$ **unfolding** det-row-mul
 \dots
also have $\dots = k * \det A$ **unfolding** $A\text{-rw}$..
finally show $?thesis$.
qed

lemma det-row-add' :
assumes $i\text{-not-}j: i \neq j$
shows $\det(\text{row-add } A \ i \ j \ q) = \det A$
proof –
have $(\text{row-add } A \ i \ j \ q) = (\chi \ k. \ \text{if } k = i \ \text{then } \text{row } i \ A + q * s \ \text{row } j \ A \ \text{else } \text{row } k \ A)$
unfolding $\text{row-add-def } \text{row-def}$ **by** vector
hence $\det(\text{row-add } A \ i \ j \ q) = \det(\chi \ k. \ \text{if } k = i \ \text{then } \text{row } i \ A + q * s \ \text{row } j \ A \ \text{else } \text{row } k \ A)$ **by** simp
also have $\dots = \det A$ **unfolding** $\text{det-row-operation}[\text{OF } i\text{-not-}j]$..
finally show $?thesis$.
qed

9.1.2 Relationships between determinants and elementary column operations

lemma $\text{det-interchange-columns}$:

shows $\det(\text{interchange-columns } A \ i \ j) = \text{of-int } (\text{if } i = j \text{ then } 1 \text{ else } -1) * \det A$
proof –
have $(\text{interchange-columns } A \ i \ j) = (\chi \ a \ b. \ A \ \$ \ a \ \$ \ (\text{Transposition.transpose } i \ j) \ b)$
unfolding *interchange-columns-def Transposition.transpose-def* **by** *vector*
hence $\det(\text{interchange-columns } A \ i \ j) = \det(\chi \ a \ b. \ A \ \$ \ a \ \$ \ (\text{Transposition.transpose } i \ j) \ b)$ **by** *simp*
also have $\dots = \text{of-int } (\text{sign } (\text{Transposition.transpose } i \ j)) * \det A$ **by** *(rule det-permute-columns[of Transposition.transpose i j A], simp add: permutes-swap-id)*
finally show *?thesis unfolding sign-swap-id* .
qed

corollary *det-interchange-different-columns:*
assumes *i-not-j: i ≠ j*
shows $\det(\text{interchange-columns } A \ i \ j) = - \det A$ **unfolding** *det-interchange-columns*
using *i-not-j* **by** *simp*

corollary *det-interchange-same-columns:*
assumes *i-eq-j: i = j*
shows $\det(\text{interchange-columns } A \ i \ j) = \det A$ **unfolding** *det-interchange-columns*
using *i-eq-j* **by** *simp*

lemma *det-mult-columns:*
shows $\det(\text{mult-column } A \ a \ k) = k * \det A$
proof –
have $\text{mult-column } A \ a \ k = \text{transpose } (\text{mult-row } (\text{transpose } A) \ a \ k)$ **unfolding**
transpose-def mult-row-def mult-column-def **by** *vector*
hence $\det(\text{mult-column } A \ a \ k) = \det(\text{transpose } (\text{mult-row } (\text{transpose } A) \ a \ k))$ **by**
simp
also have $\dots = \det(\text{mult-row } (\text{transpose } A) \ a \ k)$ **unfolding** *det-transpose ..*
also have $\dots = k * \det(\text{transpose } A)$ **unfolding** *det-mult-row ..*
also have $\dots = k * \det A$ **unfolding** *det-transpose ..*
finally show *?thesis* .
qed

lemma *det-column-add:*
assumes *i-not-j: i ≠ j*
shows $\det(\text{column-add } A \ i \ j \ q) = \det A$
proof –
have $(\text{column-add } A \ i \ j \ q) = (\text{transpose } (\text{row-add } (\text{transpose } A) \ i \ j \ q))$ **unfolding**
transpose-def column-add-def row-add-def **by** *vector*
hence $\det(\text{column-add } A \ i \ j \ q) = \det(\text{transpose } (\text{row-add } (\text{transpose } A) \ i \ j \ q))$
by *simp*
also have $\dots = \det(\text{row-add } (\text{transpose } A) \ i \ j \ q)$ **unfolding** *det-transpose ..*
also have $\dots = \det A$ **unfolding** *det-row-add'[OF i-not-j] det-transpose ..*
finally show *?thesis* .
qed

9.2 Proving that the determinant can be computed by means of the Gauss Jordan algorithm

9.2.1 Previous properties

lemma *det-row-add-iterate-upt-n*:
fixes $A::'a::\{\text{comm-ring-1}\}^{\wedge'n::\{\text{mod-type}\}}^{\wedge'n::\{\text{mod-type}\}}$
assumes $n: n < \text{nrows } A$
shows $\text{det } (\text{row-add-iterate } A \ n \ i \ j) = \text{det } A$
using n
proof (*induct n arbitrary: A*)
case 0
show ?case **unfolding** *row-add-iterate.simps* **using** *det-row-add'[of 0 i A]* **by** *auto*
next
case (*Suc n*)
show ?case **unfolding** *row-add-iterate.simps*
proof (*auto*)
show $\text{det } (\text{row-add-iterate } A \ n \ i \ j) = \text{det } A$ **using** *Suc.hyps Suc.prem*s **by** *simp*
assume *Suc-n-not-i: Suc n \neq to-nat i*
have $\text{det } (\text{row-add-iterate } (\text{row-add } A \ (\text{from-nat } (\text{Suc } n)) \ i \ (- \ A \ \$ \ \text{from-nat } (\text{Suc } n) \ \$ \ j)) \ n \ i \ j)$
 $= \text{det } (\text{row-add } A \ (\text{from-nat } (\text{Suc } n)) \ i \ (- \ A \ \$ \ \text{from-nat } (\text{Suc } n) \ \$ \ j))$
proof (*rule Suc.hyps, unfold nrows-def*)
show $n < \text{CARD}('n)$ **using** *Suc.prem*s **unfolding** *nrows-def* **by** *auto*
qed
also have $\dots = \text{det } A$
proof (*rule det-row-add', rule ccontr, simp*)
assume $\text{from-nat } (\text{Suc } n) = i$
hence $\text{to-nat } (\text{from-nat } (\text{Suc } n)::'n) = \text{to-nat } i$ **by** *simp*
hence $(\text{Suc } n) = \text{to-nat } i$ **unfolding** *to-nat-from-nat-id[OF Suc.prem*s[*unfolded nrows-def*]] .
thus *False* **using** *Suc-n-not-i* **by** *contradiction*
qed
finally show $\text{det } (\text{row-add-iterate } (\text{row-add } A \ (\text{from-nat } (\text{Suc } n)) \ i \ (- \ A \ \$ \ \text{from-nat } (\text{Suc } n) \ \$ \ j)) \ n \ i \ j) = \text{det } A$.
qed
qed

corollary *det-row-add-iterate*:

fixes $A::'a::\{\text{comm-ring-1}\}^{\wedge'n::\{\text{mod-type}\}}^{\wedge'n::\{\text{mod-type}\}}$
shows $\text{det } (\text{row-add-iterate } A \ (\text{nrows } A - 1) \ i \ j) = \text{det } A$
by (*metis det-row-add-iterate-upt-n diff-less neq0-conv nrows-not-0 zero-less-one*)

lemma *det-Gauss-Jordan-in-ij*:

fixes $A::'a::\{\text{field}\}^{\wedge'n::\{\text{mod-type}\}}^{\wedge'n::\{\text{mod-type}\}}$ **and** $i \ j::'n$
defines $A': A' = \text{mult-row } (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ i \ (1 / (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ \$ \ i \ \$ \ j)$

shows $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = \det A'$
proof –
have $\text{nrows-eq}: \text{nrows } A' = \text{nrows } A$ **unfolding** nrows-def **by** simp
have $\text{row-add-iterate } A' (\text{nrows } A - 1) \ i \ j = \text{Gauss-Jordan-in-ij } A \ i \ j$ **using**
 $\text{row-add-iterate-eq-Gauss-Jordan-in-ij}$ **unfolding** A' .
hence $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = \det (\text{row-add-iterate } A' (\text{nrows } A - 1) \ i \ j)$
by simp
also have $\dots = \det A'$ **by** $(\text{rule } \text{det-row-add-iterate}[\text{of } A', \text{unfolded } \text{nrows-eq}])$
finally show $?thesis$.
qed

lemma $\text{det-Gauss-Jordan-in-ij-1}$:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$ **and** $i \ j::'n$
defines $A': A'== \text{mult-row } (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ i \ (1 / (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ \$ \ i \ \$ \ j)$
assumes $i: (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n) = i$
shows $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = 1 / (A \ \$ \ i \ \$ \ j) * \det A$
proof –
have $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = \det A'$ **using** $\text{det-Gauss-Jordan-in-ij}$ **unfolding** A' **by** auto
also have $\dots = 1 / (A \ \$ \ i \ \$ \ j) * \det A$ **unfolding** A' det-mult-row **unfolding** i $\text{det-interchange-rows}$
by auto
finally show $?thesis$.
qed

lemma $\text{det-Gauss-Jordan-in-ij-2}$:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$ **and** $i \ j::'n$
defines $A': A'== \text{mult-row } (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ i \ (1 / (\text{interchange-rows } A \ i \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n)) \ \$ \ i \ \$ \ j)$
assumes $i: (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n) \neq i$
shows $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = - 1 / (A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n) \ \$ \ j) * \det A$
proof –
have $\det (\text{Gauss-Jordan-in-ij } A \ i \ j) = \det A'$ **using** $\text{det-Gauss-Jordan-in-ij}$ **unfolding** A' **by** auto
also have $\dots = - 1 / (A \ \$ \ (\text{LEAST } n. A \ \$ \ n \ \$ \ j \neq 0 \wedge i \leq n) \ \$ \ j) * \det A$ **unfolding**
 A' det-mult-row **unfolding** $\text{det-interchange-rows}$ **using** i **by** auto
finally show $?thesis$.
qed

9.2.2 Definitions

The following definitions allow the computation of the determinant of a matrix using the Gauss-Jordan algorithm. In the first component the determinant of each transformation is accumulated and the second component contains the matrix transformed into a reduced row echelon form matrix

definition *Gauss-Jordan-in-ij-det-P* :: 'a::{semiring-1, inverse, one, uminus} ^m ^n::{finite, ord}=> 'n=>'m=>('a × ('a ^m ^n::{finite, ord}))

where *Gauss-Jordan-in-ij-det-P* A i j = (let n = (LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n) in (if i = n then 1/(A \$ i \$ j) else - 1/(A \$ n \$ j), *Gauss-Jordan-in-ij* A i j))

definition *Gauss-Jordan-column-k-det-P* **where** *Gauss-Jordan-column-k-det-P* A' k =

(let det-P = fst A'; i = fst (snd A'); A = snd (snd A'); from-nat-i = from-nat i; from-nat-k = from-nat k
in if (∀ m ≥ from-nat-i. A \$ m \$ from-nat-k = 0) ∨ i = nrow A then (det-P, i, A)

else let gauss = *Gauss-Jordan-in-ij-det-P* A (from-nat-i) (from-nat-k) in (fst gauss * det-P, i + 1, snd gauss))

definition *Gauss-Jordan-upt-k-det-P*

where *Gauss-Jordan-upt-k-det-P* A k = (let foldl = foldl *Gauss-Jordan-column-k-det-P* (1, 0, A) [0..<Suc k] in (fst foldl, snd (snd foldl)))

definition *Gauss-Jordan-det-P*

where *Gauss-Jordan-det-P* A = *Gauss-Jordan-upt-k-det-P* A (ncols A - 1)

9.2.3 Proofs

This is an equivalent definition created to achieve a more efficient computation.

lemma *Gauss-Jordan-in-ij-det-P-code*[code]:

shows *Gauss-Jordan-in-ij-det-P* A i j =

(let n = (LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n);

interchange-A = interchange-rows A i n;

A' = mult-row interchange-A i (1 / interchange-A \$ i \$ j) in (if i = n then 1/(A \$ i \$ j) else - 1/(A \$ n \$ j), *Gauss-Jordan-wrapper* i j A' interchange-A))

unfolding *Gauss-Jordan-in-ij-det-P-def* *Gauss-Jordan-in-ij-def* *Gauss-Jordan-wrapper-def*
Let-def **by** auto

lemma *det-Gauss-Jordan-in-ij-det-P*:

fixes A::'a::{field} ^n::{mod-type} ^n::{mod-type} **and** i j::'n

shows (fst (*Gauss-Jordan-in-ij-det-P* A i j)) * det A = det (snd (*Gauss-Jordan-in-ij-det-P* A i j))

unfolding *Gauss-Jordan-in-ij-det-P-def* *Let-def* *fst-conv* *snd-conv*

using *det-Gauss-Jordan-in-ij-1*[of A j i]

using *det-Gauss-Jordan-in-ij-2*[of A j i] **by** auto

lemma *det-Gauss-Jordan-column-k-det-P*:

fixes A::'a::{field} ^n::{mod-type} ^n::{mod-type}

assumes det: det-P * det B = det A

shows (fst (*Gauss-Jordan-column-k-det-P* (det-P, i, A) k)) * det B = det (snd (snd (*Gauss-Jordan-column-k-det-P* (det-P, i, A) k)))

```

proof (unfold Gauss-Jordan-column-k-det-P-def Let-def, auto simp add: assms)
fix m
assume i-not-nrows: i ≠ nrows A
and i-less-m: from-nat i ≤ m
and Amk-not-0: A $ m $ from-nat k ≠ 0
show fst (Gauss-Jordan-in-ij-det-P A (from-nat i) (from-nat k)) * det-P * det B
=
  det (snd (Gauss-Jordan-in-ij-det-P A (from-nat i) (from-nat k))) unfolding
  mult.assoc det
  unfolding det-Gauss-Jordan-in-ij-det-P ..
qed

```

```

lemma det-Gauss-Jordan-upt-k-det-P:
fixes A::'a::{field} ^n::{mod-type} ^n::{mod-type}
shows (fst (Gauss-Jordan-upt-k-det-P A k)) * det A = det (snd (Gauss-Jordan-upt-k-det-P
  A k))
proof (induct k)
case 0
show ?case
unfolding Gauss-Jordan-upt-k-det-P-def Let-def unfolding fst-conv snd-conv by
  (simp add: det-Gauss-Jordan-column-k-det-P)
next
case (Suc k)
have suc-rw: [0..<Suc (Suc k)] = [0..<Suc k] @ [Suc k] by simp
have fold-expand: (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k])
  = (fst (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k]), fst (snd (foldl
  Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k])),
  snd (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k]))) by simp
show ?case unfolding Gauss-Jordan-upt-k-det-P-def Let-def
unfolding suc-rw foldl-append List.foldl.simps fst-conv snd-conv
by(subst (1 2) fold-expand, rule det-Gauss-Jordan-column-k-det-P, rule Suc.hyps[unfolded
  Gauss-Jordan-upt-k-det-P-def Let-def fst-conv snd-conv])
qed

```

```

lemma det-Gauss-Jordan-det-P:
fixes A::'a::{field} ^n::{mod-type} ^n::{mod-type}
shows (fst (Gauss-Jordan-det-P A)) * det A = det (snd (Gauss-Jordan-det-P A))
using det-Gauss-Jordan-upt-k-det-P unfolding Gauss-Jordan-det-P-def by simp

```

definition upper-triangular-upt-k **where** upper-triangular-upt-k A k = (∀ i j. j < i
 ∧ to-nat j < k → A \$ i \$ j = 0)

definition upper-triangular **where** upper-triangular A = (∀ i j. j < i → A \$ i \$ j
 = 0)

```

lemma upper-triangular-upt-imp-upper-triangular:
assumes upper-triangular-upt-k A (nrows A)

```



```

shows upper-triangular A
using assms unfolding upper-triangular-upt-k-def upper-triangular-def nrow-def
using to-nat-less-card[where ?'a='b] by blast

lemma rref-imp-upper-triangular-upt:
fixes A::'a::{one, zero} ^'n::{mod-type} ^'n::{mod-type}
assumes reduced-row-echelon-form A
shows upper-triangular-upt-k A k
proof (induct k)
case 0
show ?case unfolding upper-triangular-upt-k-def by simp
next
case (Suc k)
show ?case unfolding upper-triangular-upt-k-def proof (clarify)
fix i j::'n
assume j-less-i: j < i and j-less-suc-k: to-nat j < Suc k
show A $ i $ j = 0
  proof (cases to-nat j < k)
    case True
      thus ?thesis using Suc.hyps unfolding upper-triangular-upt-k-def using j-less-i
      True by auto
    next
      case False
        hence j-eq-k: to-nat j = k using j-less-suc-k by simp
        have rref-suc: reduced-row-echelon-form-upt-k A (Suc k) by (metis assms rref-implies-rref-upt)

show ?thesis
  proof (cases A $ i $ from-nat k = 0)
    case True
      have from-nat k = j by (metis from-nat-to-nat-id j-eq-k)
      thus ?thesis using True by simp
    next
      case False
        have zero-i-k: is-zero-row-upt-k i k A unfolding is-zero-row-upt-k-def
          by (metis (opaque-lifting, mono-tags) Suc.hyps leD le-less-linear less-imp-le
j-eq-k j-less-i le-trans to-nat-mono' upper-triangular-upt-k-def)
        have not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) A unfolding is-zero-row-upt-k-def
using False by (metis j-eq-k lessI to-nat-from-nat)
        have Least-eq: (LEAST n. A $ i $ n ≠ 0) = from-nat k
          proof (rule Least-equality)
            show A $ i $ from-nat k ≠ 0 using False by simp
            show  $\bigwedge y. A \$ i \$ y \neq 0 \implies \text{from-nat } k \leq y$  by (metis (full-types)
is-zero-row-upt-k-def not-le-imp-less to-nat-le zero-i-k)
          qed
        have i-not-k: i ≠ from-nat k by (metis less-irrefl from-nat-to-nat-id j-eq-k
j-less-i)
        show ?thesis using rref-upt-condition4-explicit[OF rref-suc not-zero-i-suc-k
i-not-k] unfolding Least-eq
          using rref-upt-condition1-explicit[OF rref-suc]

```

```

    using Suc.hyps unfolding upper-triangular-upt-k-def
    by (metis (mono-tags) leD not-le-imp-less is-zero-row-upt-k-def is-zero-row-upt-k-suc
        j-eq-k j-less-i not-zero-i-suc-k to-nat-from-nat to-nat-mono')
  qed
  qed
  qed
  qed

```

```

lemma rref-imp-upper-triangular:
assumes reduced-row-echelon-form A
shows upper-triangular A
by (metis assms rref-imp-upper-triangular-upt upper-triangular-upt-imp-upper-triangular)

```

```

lemma det-Gauss-Jordan[code-unfold]:
fixes A::'a::{field} ^n::{mod-type} ^n::{mod-type}
shows det (Gauss-Jordan A) = prod (λi. (Gauss-Jordan A)$i$i) (UNIV:: 'n set)
using det-upperdiagonal rref-imp-upper-triangular[OF rref-Gauss-Jordan[of A]] un-
folding upper-triangular-def by blast

```

```

lemma snd-Gauss-Jordan-in-ij-det-P-is-snd-Gauss-Jordan-in-ij-PA:
shows snd (Gauss-Jordan-in-ij-det-P A i j) = snd (Gauss-Jordan-in-ij-PA (P,A)
    i j)
unfolding Gauss-Jordan-in-ij-det-P-def Gauss-Jordan-in-ij-PA-def
unfolding Gauss-Jordan-in-ij-def Let-def snd-conv fst-conv ..

```

```

lemma snd-Gauss-Jordan-column-k-det-P-is-snd-Gauss-Jordan-column-k-PA:
shows snd (Gauss-Jordan-column-k-det-P (n,i,A) k) = snd (Gauss-Jordan-column-k-PA
    (P,i,A) k)
unfolding Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-PA-def Let-def
    snd-conv unfolding fst-conv
using snd-Gauss-Jordan-in-ij-det-P-is-snd-Gauss-Jordan-in-ij-PA by auto

```

```

lemma det-fst-row-add-iterate-PA:
fixes A::'a::{comm-ring-1} ^n::{mod-type} ^n::{mod-type}
assumes n: n < nrows A
shows det (fst (row-add-iterate-PA (P,A) n i j)) = det P
using n
proof (induct n arbitrary: P A)
case 0
show ?case unfolding row-add-iterate-PA.simps using det-row-add'[of 0 i P] by
    simp
next
case (Suc n)
have n: n < nrows A using Suc.premis by simp
show ?case

```

```

proof (cases Suc n = to-nat i)
case True show ?thesis unfolding row-add-iterate-PA.simps if-P[OF True] using
Suc.hyps[OF n] .
next
case False
define P' where P' = row-add P (from-nat (Suc n)) i (- A $ from-nat (Suc n)
$ j)
define A' where A' = row-add A (from-nat (Suc n)) i (- A $ from-nat (Suc n)
$ j)
have n2: n < nrows A' using n unfolding nrows-def .
have det (fst (row-add-iterate-PA (P, A) (Suc n) i j)) = det (fst (row-add-iterate-PA
(P', A') n i j)) unfolding row-add-iterate-PA.simps if-not-P[OF False] P'-def
A'-def ..
also have ... = det P' using Suc.hyps[OF n2] .
also have ... = det P unfolding P'-def
proof (rule det-row-add', rule ccontr, simp)
  assume from-nat (Suc n) = i
  hence to-nat (from-nat (Suc n)::'n) = to-nat i by simp
  hence (Suc n) = to-nat i unfolding to-nat-from-nat-id[OF Suc.premis[unfolded
nrows-def]] .
  thus False using False by contradiction
qed
finally show ?thesis .
qed
qed

```

```

lemma det-fst-Gauss-Jordan-in-ij-PA-eq-fst-Gauss-Jordan-in-ij-det-P:
fixes A::'a::{field} ^'n::{mod-type} ^'n::{mod-type}
shows fst (Gauss-Jordan-in-ij-det-P A i j) * det P = det (fst (Gauss-Jordan-in-ij-PA
(P,A) i j))
proof -
define P' where P' = mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0
∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j)
define A' where A' = mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0
∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j)
have det (fst (Gauss-Jordan-in-ij-PA (P,A) i j)) = det (fst (row-add-iterate-PA
(P',A') (nrows A - 1) i j))
unfolding fst-row-add-iterate-PA-eq-fst-Gauss-Jordan-in-ij-PA[symmetric] A'-def
P'-def ..
also have ... = det P' by (rule det-fst-row-add-iterate-PA, simp add: nrows-def)
also have ... = (if i = (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) then 1 / A $ i $ j else
- 1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j) * det P
proof (cases i = (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n))
case True show ?thesis
unfolding if-P[OF True] P'-def unfolding True[symmetric] unfolding inter-
change-same-rows unfolding det-mult-row ..
next

```

case *False*
show *?thesis unfolding if-not-P[OF False] P'-def unfolding det-mult-row unfolding det-interchange-different-rows[OF False] by simp*
qed
also have $\dots = \text{fst} (\text{Gauss-Jordan-in-ij-det-P } A \ i \ j) * \text{det } P$
unfolding *Gauss-Jordan-in-ij-det-P-def by simp*
finally show *?thesis ..*
qed

lemma *det-fst-Gauss-Jordan-column-k-PA-eq-fst-Gauss-Jordan-column-k-det-P:*
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
shows $\text{fst} (\text{Gauss-Jordan-column-k-det-P } (\text{det } P, i, A) \ k) = \text{det} (\text{fst} (\text{Gauss-Jordan-column-k-PA } (P, i, A) \ k))$
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-PA-def Let-def snd-conv fst-conv*
using *det-fst-Gauss-Jordan-in-ij-PA-eq-fst-Gauss-Jordan-in-ij-det-P by auto*

lemma *fst-snd-Gauss-Jordan-column-k-det-P-eq-fst-snd-Gauss-Jordan-column-k-PA:*
shows $\text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-det-P } (n, i, A) \ k)) = \text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-PA } (P, i, A) \ k))$
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-PA-def Let-def snd-conv fst-conv*
by *auto*

The way of proving the following lemma is very similar to the demonstration of $?k < \text{ncols } ?A \implies \text{reduced-row-echelon-form-upt-k } (\text{Gauss-Jordan-upt-k } ?A \ ?k) (\text{Suc } ?k)$

$?k < \text{ncols } ?A \implies \text{foldl Gauss-Jordan-column-k } (0, ?A) [0..<\text{Suc } ?k] =$
(if $\forall m. \text{is-zero-row-upt-k } m (\text{Suc } ?k) (\text{snd} (\text{foldl Gauss-Jordan-column-k } (0, ?A) [0..<\text{Suc } ?k]))$ then 0 else $\text{mod-type-class.to-nat } (\text{GREATEST } n. \neg \text{is-zero-row-upt-k } n (\text{Suc } ?k) (\text{snd} (\text{foldl Gauss-Jordan-column-k } (0, ?A) [0..<\text{Suc } ?k]))) + 1, \text{snd} (\text{foldl Gauss-Jordan-column-k } (0, ?A) [0..<\text{Suc } ?k]))$.

lemma *foldl-Gauss-Jordan-column-k-det-P:*
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
shows $\text{det-fst-Gauss-Jordan-upt-k-PA-eq-fst-Gauss-Jordan-upt-k-det-P: } \text{fst} (\text{Gauss-Jordan-upt-k-det-P } A \ k) = \text{det} (\text{fst} (\text{Gauss-Jordan-upt-k-PA } A \ k))$
and $\text{snd-Gauss-Jordan-upt-k-det-P-is-snd-Gauss-Jordan-upt-k-PA: } \text{snd} (\text{Gauss-Jordan-upt-k-det-P } A \ k) = \text{snd} (\text{Gauss-Jordan-upt-k-PA } A \ k)$
and $\text{fst-snd-foldl-Gauss-det-P-PA: } \text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P } (1, 0, A) [0..<\text{Suc } k])) = \text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-PA } (\text{mat } 1, 0, A) [0..<\text{Suc } k]))$
proof *(induct k)*
case 0
show $\text{fst} (\text{Gauss-Jordan-upt-k-det-P } A \ 0) = \text{det} (\text{fst} (\text{Gauss-Jordan-upt-k-PA } A \ 0))$

```

unfolding Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-PA-def Let-def
by (simp, metis det-fst-Gauss-Jordan-column-k-PA-eq-fst-Gauss-Jordan-column-k-det-P
det-I)
show snd (Gauss-Jordan-upt-k-det-P A 0) = snd (Gauss-Jordan-upt-k-PA A 0)
unfolding Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-PA-def Let-def snd-conv
apply auto using snd-Gauss-Jordan-column-k-det-P-is-snd-Gauss-Jordan-column-k-PA
by metis
show fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc 0])) = fst
(snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc 0]))
using [[unfold-abs-def = false]]
unfolding Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-PA-def ap-
ply auto
using fst-snd-Gauss-Jordan-column-k-det-P-eq-fst-snd-Gauss-Jordan-column-k-PA
by metis
next
fix k
assume hyp1: fst (Gauss-Jordan-upt-k-det-P A k) = det (fst (Gauss-Jordan-upt-k-PA
A k))
and hyp2: snd (Gauss-Jordan-upt-k-det-P A k) = snd (Gauss-Jordan-upt-k-PA A
k)
and hyp3: fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k])) =
fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc k]))
have list-rw: [0..<Suc (Suc k)] = [0..<Suc k] @ [Suc k] by simp
have det-mat-nn: det (mat 1::'an::{mod-type}n::{mod-type}) = 1 using det-I
by simp
define f where f = foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k]
define g where g = foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc k]
have f-rw: f = (fst f, fst (snd f), snd(snd f)) by simp
have g-rw: g = (fst g, fst (snd g), snd(snd g)) by simp
have fst-snd: fst (snd f) = fst (snd g) unfolding f-def g-def using hyp3 unfolding
Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-PA-def Let-def fst-conv snd-conv
.
have snd-snd: snd (snd f) = snd (snd g) unfolding f-def g-def using hyp2 un-
folding Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-PA-def Let-def fst-conv
snd-conv .
have fst-det: fst f = det (fst g) unfolding f-def g-def using hyp1 unfolding
Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-PA-def Let-def fst-conv by simp
show fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc k])) = fst
(snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc k]))  $\implies$ 
fst (Gauss-Jordan-upt-k-det-P A (Suc k)) = det (fst (Gauss-Jordan-upt-k-PA
A (Suc k)))
unfolding Gauss-Jordan-upt-k-det-P-def
unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv
unfolding list-rw foldl-append unfolding List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
apply (subst f-rw)
apply (subst g-rw)
unfolding fst-snd snd-snd fst-det
by (rule det-fst-Gauss-Jordan-column-k-PA-eq-fst-Gauss-Jordan-column-k-det-P)

```

```

show snd (Gauss-Jordan-upt-k-det-P A (Suc k)) = snd (Gauss-Jordan-upt-k-PA
A (Suc k))
unfolding Gauss-Jordan-upt-k-det-P-def
unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv
unfolding list-rw foldl-append unfolding List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
apply (subst f-rw)
apply (subst g-rw)
unfolding fst-snd snd-snd fst-det
by (metis fst-snd prod.collapse snd-Gauss-Jordan-column-k-det-P-is-snd-Gauss-Jordan-column-k-PA
snd-eqD snd-snd)
show fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc (Suc k)]))
= fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc (Suc k)]))
unfolding Gauss-Jordan-upt-k-det-P-def
unfolding Gauss-Jordan-upt-k-PA-def Let-def fst-conv
unfolding list-rw foldl-append unfolding List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
apply (subst f-rw)
apply (subst g-rw)
unfolding fst-snd snd-snd fst-det by (rule fst-snd-Gauss-Jordan-column-k-det-P-eq-fst-snd-Gauss-Jordan-column-k-PA)
qed

```

```

lemma snd-Gauss-Jordan-det-P-is-Gauss-Jordan:
fixes A::'a::{field}^'n::{mod-type}^'n::{mod-type}
shows snd (Gauss-Jordan-det-P A) = (Gauss-Jordan A)
unfolding Gauss-Jordan-det-P-def Gauss-Jordan-def unfolding snd-Gauss-Jordan-upt-k-det-P-is-snd-Gauss-Jordan-upt-k-PA ..

```

```

lemma det-snd-Gauss-Jordan-det-P[code-unfold]:
fixes A::'a::{field}^'n::{mod-type}^'n::{mod-type}
shows det (snd (Gauss-Jordan-det-P A)) = prod ( $\lambda i. (\textit{snd} (\textit{Gauss-Jordan-det-P} A))\$i\$i$ ) (UNIV:: 'n set)
unfolding snd-Gauss-Jordan-det-P-is-Gauss-Jordan det-Gauss-Jordan ..

```

```

lemma det-fst-Gauss-Jordan-PA-eq-fst-Gauss-Jordan-det-P:
fixes A::'a::{field}^'n::{mod-type}^'n::{mod-type}
shows fst (Gauss-Jordan-det-P A) = det (fst (Gauss-Jordan-PA A))
by (unfold Gauss-Jordan-det-P-def Gauss-Jordan-PA-def, rule det-fst-Gauss-Jordan-upt-k-PA-eq-fst-Gauss-Jordan-det-P)

```

```

lemma fst-Gauss-Jordan-det-P-not-0:
fixes A::'a::{field}^'n::{mod-type}^'n::{mod-type}
shows fst (Gauss-Jordan-det-P A)  $\neq 0$ 
unfolding det-fst-Gauss-Jordan-PA-eq-fst-Gauss-Jordan-det-P

```

by (metis (mono-tags) det-I det-mul invertible-fst-Gauss-Jordan-PA matrix-inv-right mult-zero-left zero-neq-one)

lemma *det-code-equation*[code-unfold]:
fixes $A::'a::\{field\}^{\wedge n}::\{mod-type\}^{\wedge n}::\{mod-type\}$
shows $det\ A = (let\ A' = Gauss-Jordan-det-P\ A\ in\ prod\ (\lambda i.\ (snd\ (A'))\ \$i\ \$i)\ (UNIV::'n\ set)/(fst\ (A')))$
unfolding *Let-def* **using** *det-Gauss-Jordan-det-P*[of A]
unfolding *det-snd-Gauss-Jordan-det-P*
by (*simp add: fst-Gauss-Jordan-det-P-not-0 nonzero-eq-divide-eq ac-simps*)

end

10 Inverse of a matrix using the Gauss Jordan algorithm

theory *Inverse*
imports
Gauss-Jordan-PA
begin

10.1 Several properties

Properties about Gauss Jordan algorithm, reduced row echelon form, rank, identity matrix and invertibility

lemma *rref-id-implies-invertible*:
fixes $A::'a::\{field\}^{\wedge n}::\{mod-type\}^{\wedge n}::\{mod-type\}$
assumes *Gauss-mat-1*: *Gauss-Jordan* $A = mat\ 1$
shows *invertible* A
proof –
obtain P **where** P : *invertible* P **and** PA : *Gauss-Jordan* $A = P ** A$ **using** *invertible-Gauss-Jordan*[of A] **by** *blast*
have $A = mat\ 1 ** A$ **unfolding** *matrix-mul-lid* ..
also have $\dots = (matrix-inv\ P ** P) ** A$ **using** P *invertible-def* *matrix-inv-unique* **by** *metis*
also have $\dots = (matrix-inv\ P) ** (P ** A)$ **by** (*metis* PA *assms* *calculation* *matrix-eq* *matrix-vector-mul-assoc* *matrix-vector-mul-lid*)
also have $\dots = (matrix-inv\ P) ** mat\ 1$ **unfolding** PA [*symmetric*] *Gauss-mat-1*
..
also have $\dots = (matrix-inv\ P)$ **unfolding** *matrix-mul-rid* ..
finally have $A = (matrix-inv\ P)$.
thus *?thesis* **using** P **unfolding** *invertible-def* **using** *matrix-inv-unique* **by** *blast*
qed

In the following case, *nrows* is equivalent to *ncols* due to we are working with a square matrix

lemma *full-rank-implies-invertible*:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
assumes $\text{rank-}n$: $\text{rank } A = \text{nrows } A$
shows *invertible* A
proof (*unfold invertible-left-inverse*[of A] *matrix-left-invertible-ker*, *clarify*)
fix x
assume Ax : $A * v x = 0$
have $\text{rank-eq-card-}n$: $\text{rank } A = \text{CARD}('n)$ **using** $\text{rank-}n$ **unfolding** nrows-def .
have $\text{vec.dim (null-space } A)=0$ **unfolding** dim-null-space **unfolding** $\text{rank-eq-card-}n$
dimension-vector **by** *simp*
hence $\text{null-space } A = \{0\}$ **using** vec.dim-zero-eq **using** Ax null-space-def **by** *auto*
thus $x = 0$ **unfolding** null-space-def **using** Ax **by** *blast*
qed

lemma *invertible-implies-full-rank*:
fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
assumes $\text{inv-}A$: *invertible* A
shows $\text{rank } A = \text{nrows } A$
proof –
have $(\forall x. A * v x = 0 \longrightarrow x = 0)$ **using** $\text{inv-}A$ **unfolding** $\text{invertible-left-inverse}$ [*unfolded*
matrix-left-invertible-ker] .
hence $\text{null-space-eq-}0$: $(\text{null-space } A) = \{0\}$ **unfolding** null-space-def **using**
matrix-vector-mult-0-right **by** *fast*
have dim-null-space : $\text{vec.dim (null-space } A) = 0$ **unfolding** vec.dim-def
by (*metis* (*no-types*) $\text{null-space-eq-}0$ vec.dim-def vec.dim-zero-eq)
show *?thesis* **using** $\text{rank-nullity-theorem-matrices}$ [of A] **unfolding** dim-null-space
 $\text{rank-eq-dim-col-space}$ nrows-def
unfolding col-space-eq **unfolding** ncols-def **by** *simp*
qed

definition $\text{id-upt-}k$:: $'a::\{\text{zero, one}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\} \Rightarrow \text{nat} \Rightarrow$
 bool
where $\text{id-upt-}k$ A $k = (\forall i j. \text{to-nat } i < k \wedge \text{to-nat } j < k \longrightarrow ((i = j \longrightarrow A \$ i \$$
 $j = 1) \wedge (i \neq j \longrightarrow A \$ i \$ j = 0)))$

lemma *id-upt-nrows-mat-1*:
assumes $\text{id-upt-}k$ A ($\text{nrows } A$)
shows $A = \text{mat } 1$
unfolding mat-def **apply** *vector* **using** assms **unfolding** $\text{id-upt-}k\text{-def}$ nrows-def
using to-nat-less-card [**where** $?'a='b$]
by *presburger*

10.2 Computing the inverse of a matrix using the Gauss Jordan algorithm

This lemma is essential to demonstrate that the Gauss Jordan form of an invertible matrix is the identity. The proof is made by induction and it is ex-

plained in http://www.unirioja.es/cu/jodivaso/Isabelle/Gauss-Jordan-2013-2-Generalized/Demonstration_invertible.pdf

```

lemma id-upt-k-Gauss-Jordan:
fixes A::'a::{\field} ^'n::{\mod-type} ^'n::{\mod-type}
assumes inv-A: invertible A
shows id-upt-k (Gauss-Jordan A) k
proof (induct k)
case 0
show ?case unfolding id-upt-k-def by fast
next
case (Suc k)
note id-k=Suc.hyps
have rref-k: reduced-row-echelon-form-upt-k (Gauss-Jordan A) k using rref-implies-rref-upt[OF rref-Gauss-Jordan] .
have rref-suc-k: reduced-row-echelon-form-upt-k (Gauss-Jordan A) (Suc k) using rref-implies-rref-upt[OF rref-Gauss-Jordan] .
have inv-gj: invertible (Gauss-Jordan A) by (metis inv-A invertible-Gauss-Jordan invertible-mult)
show id-upt-k (Gauss-Jordan A) (Suc k)
proof (unfold id-upt-k-def, auto)
fix j::'n
assume j-less-suc: to-nat j < Suc k
— First of all we prove a property which will be useful later
have greatest-prop: j ≠ 0 ⇒ to-nat j = k ⇒ (GREATEST m. ¬ is-zero-row-upt-k m k (Gauss-Jordan A)) = j - 1
proof (rule Greatest-equality)
assume j-not-zero: j ≠ 0 and j-eq-k: to-nat j = k
have j-minus-1: to-nat (j - 1) < k by (metis (full-types) Suc-le' diff-add-cancel j-eq-k j-not-zero to-nat-mono)
show ¬ is-zero-row-upt-k (j - 1) k (Gauss-Jordan A)
unfolding is-zero-row-upt-k-def
proof (auto, rule exI[of - j - 1], rule conjI)
show to-nat (j - 1) < k using j-minus-1 .
show Gauss-Jordan A $ (j - 1) $ (j - 1) ≠ 0 using id-k unfolding id-upt-k-def using j-minus-1 by simp
qed
fix a::'n
assume not-zero-a: ¬ is-zero-row-upt-k a k (Gauss-Jordan A)
show a ≤ j - 1
proof (rule ccontr)
assume ¬ a ≤ j - 1
hence a-greater-i-minus-1: a > j - 1 by simp
have is-zero-row-upt-k a k (Gauss-Jordan A)
unfolding is-zero-row-upt-k-def
proof (clarify)
fix b::'n assume a: to-nat b < k
have Least-eq: (LEAST n. Gauss-Jordan A $ b $ n ≠ 0) = b
proof (rule Least-equality)
show Gauss-Jordan A $ b $ b ≠ 0 by (metis a id-k id-upt-k-def

```

zero-neq-one)

show $\bigwedge y. \text{Gauss-Jordan } A \ \$ \ b \ \$ \ y \neq 0 \implies b \leq y$
by (*metis* (*opaque-lifting*, *no-types*) *a not-less-iff-gr-or-eq id-k id-upt-k-def less-trans not-less to-nat-mono*)
qed
moreover have $\neg \text{is-zero-row-upt-k } b \ k$ (*Gauss-Jordan A*)
unfolding *is-zero-row-upt-k-def* **apply** *auto* **apply** (*rule exI[of - b]*) **using** *a id-k* **unfolding** *id-upt-k-def* **by** *simp*
moreover have $a \neq b$
proof –
have $b < \text{from-nat } k$ **by** (*metis a from-nat-to-nat-id j-eq-k not-less-iff-gr-or-eq to-nat-le*)
also have $\dots = j$ **using** *j-eq-k to-nat-from-nat* **by** *auto*
also have $\dots \leq a$ **using** *a-greater-i-minus-1* **by** (*metis diff-add-cancel le-Suc*)
finally show *?thesis* **by** *simp*
qed
ultimately show $\text{Gauss-Jordan } A \ \$ \ a \ \$ \ b = 0$ **using** *rref-upt-condition4[OF rref-k]* **by** *auto*
qed
thus *False* **using** *not-zero-a* **by** *contradiction*
qed
qed

show *Gauss-jj-1: Gauss-Jordan A \\$ j \\$ j = 1*
proof (*cases j=0*)
— In case that *j* be zero, the result is trivial
case *True* **show** *?thesis*
proof (*unfold True, rule rref-first-element*)
show *reduced-row-echelon-form (Gauss-Jordan A)* **by** (*rule rref-Gauss-Jordan*)
show *column 0 (Gauss-Jordan A) $\neq 0$* **by** (*metis det-zero-column inv-gj invertible-det-nz*)
qed
next
case *False* **note** $j\text{-not-zero} = \text{False}$
show *?thesis*
proof (*cases to-nat j < k*)
case *True* **thus** *?thesis* **using** *id-k* **unfolding** *id-upt-k-def* **by** *presburger* —
Easy due to the inductive hypothesis
next
case *False*
hence *j-eq-k: to-nat j = k* **using** *j-less-suc* **by** *auto*
have *j-minus-1: to-nat (j - 1) < k* **by** (*metis (full-types) Suc-le' diff-add-cancel j-eq-k j-not-zero to-nat-mono*)
have (*GREATEST m. $\neg \text{is-zero-row-upt-k } m \ k$ (Gauss-Jordan A)*) = $j - 1$ **by** (*rule greatest-prop[OF j-not-zero j-eq-k]*)
hence *zero-j-k: is-zero-row-upt-k j k (Gauss-Jordan A)*
by (*metis not-le greatest-ge-nonzero-row j-eq-k j-minus-1 to-nat-mono'*)
show *?thesis*

```

proof (rule ccontr, cases Gauss-Jordan A $ j $ j = 0)
case False
note gauss-jj-not-0 = False
assume gauss-jj-not-1: Gauss-Jordan A $ j $ j ≠ 1
have (LEAST n. Gauss-Jordan A $ j $ n ≠ 0) = j
  proof (rule Least-equality)
    show Gauss-Jordan A $ j $ j ≠ 0 using gauss-jj-not-0 .
    show  $\bigwedge y. \text{Gauss-Jordan } A \ \$ \ j \ \$ \ y \neq 0 \implies j \leq y$  by (metis
le-less-linear is-zero-row-upt-k-def j-eq-k to-nat-mono zero-j-k)
  qed
hence Gauss-Jordan A $ j $ (LEAST n. Gauss-Jordan A $ j $ n ≠
0) ≠ 1 using gauss-jj-not-1 by auto — Contradiction with the second condition
of rref
thus False by (metis gauss-jj-not-0 is-zero-row-upt-k-def j-eq-k lessI
rref-suc-k rref-upt-condition2)
next
case True
note gauss-jj-0 = True
have zero-j-suc-k: is-zero-row-upt-k j (Suc k) (Gauss-Jordan A)
  by (rule is-zero-row-upt-k-suc[OF zero-j-k], metis gauss-jj-0 j-eq-k
to-nat-from-nat)
have  $\neg (\exists B. B ** (\text{Gauss-Jordan } A) = \text{mat } 1)$  — This will be a
contradiction
proof (unfold matrix-left-invertible-independent-columns, simp,
rule exI[of -  $\lambda i. (\text{if } i < j \text{ then column } j \ (\text{Gauss-Jordan } A) \ \$ \ i$ 
else if  $i=j$  then  $-1$  else  $0$ )], rule conjI)
  show  $(\sum_{i \in \text{UNIV}. (\text{if } i < j \text{ then column } j \ (\text{Gauss-Jordan } A) \ \$ \ i$ 
else if  $i=j$  then  $-1$  else  $0$ ) * s column  $i$  (Gauss-Jordan A)) = 0
  proof (unfold vec-eq-iff sum-component, auto)
    — We write the column  $j$  in a linear combination of the
previous ones, which is a contradiction (the matrix wouldn't be invertible)
  let ?f= $\lambda i. (\text{if } i < j \text{ then column } j \ (\text{Gauss-Jordan } A) \ \$ \ i$  else
if  $i=j$  then  $-1$  else  $0$ )
  fix i
let ?g= $(\lambda x. ?f \ x * \text{column } x \ (\text{Gauss-Jordan } A) \ \$ \ i)$ 
show sum ?g UNIV = 0
  proof (cases  $i < j$ )
    case True note  $i \text{ less } j = \text{True}$ 
have sum-rw: sum ?g (UNIV - {i}) = ?g j + sum ?g
((UNIV - {i}) - {j})
  proof (rule sum.remove)
    show finite (UNIV - {i}) using finite-code by simp
    show  $j \in \text{UNIV} - \{i\}$  using True by blast
  qed
have sum-g0: sum ?g (UNIV - {i} - {j}) = 0
  proof (rule sum.neutral, auto)
  fix a
assume a-not-j:  $a \neq j$  and a-not-i:  $a \neq i$  and a-less-j:
 $a < j$  and column-a-not-zero: column a (Gauss-Jordan A) $ i ≠ 0

```

```

      have Gauss-Jordan A $ i $ a = 0 using id-k unfolding
id-upt-k-def using a-less-j j-eq-k using i-less-j a-not-i to-nat-mono by blast
      thus column j (Gauss-Jordan A) $ a = 0 using
column-a-not-zero unfolding column-def by simp — Contradiction
      qed
      have sum ?g UNIV = ?g i + sum ?g (UNIV - {i}) by
(rule sum.remove, simp-all)
      also have ... = ?g i + ?g j + sum ?g (UNIV - {i} -
{j}) unfolding sum-rw by auto
      also have ... = ?g i + ?g j unfolding sum-g0 by simp
      also have ... = 0 using True unfolding column-def
      by (simp, metis id-k id-upt-k-def j-eq-k to-nat-mono)
      finally show ?thesis .
      next
      case False
      have zero-i-suc-k: is-zero-row-upt-k i (Suc k) (Gauss-Jordan
A)
      by (metis False zero-j-suc-k linorder-cases rref-suc-k
rref-upt-condition1)
      show ?thesis
      proof (rule sum.neutral, auto)
      show column j (Gauss-Jordan A) $ i = 0
      using zero-i-suc-k unfolding column-def
is-zero-row-upt-k-def
      by (metis j-eq-k lessI vec-lambda-beta)
      next
      fix a
      assume a-not-j: a ≠ j and a-less-j: a < j and
column-a-i: column a (Gauss-Jordan A) $ i ≠ 0
      have Gauss-Jordan A $ i $ a = 0 using zero-i-suc-k
unfolding is-zero-row-upt-k-def
      by (metis (full-types) a-less-j j-eq-k less-SucI
to-nat-mono)
      thus column j (Gauss-Jordan A) $ a = 0 using
column-a-i unfolding column-def by simp
      qed
      qed
      next
      show ∃ i. (if i < j then column j (Gauss-Jordan A) $ i else if i =
j then -1 else 0) ≠ 0
      by (metis False j-eq-k neg-equal-0-iff-equal to-nat-mono zero-neg-one)
      qed
      thus False using inv-gj unfolding invertible-def by simp
      qed
      qed
      qed
      fix i::'n
      assume i-less-suc: to-nat i < Suc k and i-not-j: i ≠ j

```

show *Gauss-Jordan* $A \ \$ \ i \ \$ \ j = 0$ — This result is proved making use of the 4th condition of *rref*

proof (*cases to-nat* $i < k \wedge \text{to-nat } j < k$)

case *True* **thus** *?thesis* **using** *id-k i-not-j unfolding id-upt-k-def*

by *blast* — Easy due to the inductive hypothesis

next

case *False* **note** *i-or-j-ge-k = False*

show *?thesis*

proof (*cases to-nat* $i < k$)

case *True*

hence *j-eq-k: to-nat* $j = k$ **using** *i-or-j-ge-k j-less-suc* **by** *simp*

have *j-noteq-0: j ≠ 0* **by** (*metis True j-eq-k less-nat-zero-code to-nat-0*)

have *j-minus-1: to-nat* $(j - 1) < k$ **by** (*metis (full-types) Suc-le' diff-add-cancel j-eq-k j-noteq-0 to-nat-mono*)

have (*GREATEST* $m. \neg \text{is-zero-row-upt-k } m \ k$ (*Gauss-Jordan A*)) = $j - 1$ **by** (*rule greatest-prop[OF j-noteq-0 j-eq-k]*)

hence *zero-j-k: is-zero-row-upt-k* $j \ k$ (*Gauss-Jordan A*)

by (*metis (lifting, mono-tags) less-linear less-asym j-eq-k j-minus-1 not-greater-Greatest to-nat-mono*)

have *Least-eq-j: (LEAST* $n. \text{Gauss-Jordan } A \ \$ \ j \ \$ \ n \neq 0$) = j

proof (*rule Least-equality*)

show *Gauss-Jordan* $A \ \$ \ j \ \$ \ j \neq 0$ **using** *Gauss-jj-1* **by** *simp*

show $\bigwedge y. \text{Gauss-Jordan } A \ \$ \ j \ \$ \ y \neq 0 \implies j \leq y$

by (*metis True le-cases from-nat-to-nat-id i-or-j-ge-k is-zero-row-upt-k-def j-less-suc less-Suc-eq-le less-le to-nat-le zero-j-k*)

qed

moreover **have** $\neg \text{is-zero-row-upt-k } j \ (Suc \ k)$ (*Gauss-Jordan A*) **unfolding** *is-zero-row-upt-k-def* **by** (*metis Gauss-jj-1 j-less-suc zero-neq-one*)

ultimately show *?thesis* **using** *rref-upt-condition4[OF rref-suc-k] i-not-j* **by** *fastforce*

next

case *False*

hence *i-eq-k: to-nat* $i = k$ **by** (*metis <to-nat i < Suc k> less-SucE*)

hence *j-less-k: to-nat* $j < k$ **by** (*metis i-not-j j-less-suc less-SucE to-nat-from-nat*)

have (*LEAST* $n. \text{Gauss-Jordan } A \ \$ \ j \ \$ \ n \neq 0$) = j

proof (*rule Least-equality*)

show *Gauss-Jordan* $A \ \$ \ j \ \$ \ j \neq 0$ **by** (*metis Gauss-jj-1 zero-neq-one*)

show $\bigwedge y. \text{Gauss-Jordan } A \ \$ \ j \ \$ \ y \neq 0 \implies j \leq y$

by (*metis le-cases id-k id-upt-k-def j-less-k less-trans not-less to-nat-mono*)

qed

moreover **have** $\neg \text{is-zero-row-upt-k } j \ k$ (*Gauss-Jordan A*) **by** (*metis (full-types) Gauss-jj-1 is-zero-row-upt-k-def j-less-k zero-neq-one*)

ultimately show *?thesis* using *rref-upt-condition4*[*OF*
rref-k] *i-not-j* by *fastforce*
 qed
 qed
 qed
 qed

lemma *invertible-implies-rref-id*:
 fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
 assumes *inv-A*: *invertible A*
 shows *Gauss-Jordan A = mat 1*
 using *id-upt-k-Gauss-Jordan*[*OF inv-A, of nrows (Gauss-Jordan A)*]
 using *id-upt-nrows-mat-1*
 by *fast*

lemma *matrix-inv-Gauss*:
 fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
 assumes *inv-A*: *invertible A* and *Gauss-eq*: *Gauss-Jordan A = P ** A*
 shows *matrix-inv A = P*
proof (*unfold matrix-inv-def, rule some1-equality*)
 show $\exists!A'. A ** A' = \text{mat } 1 \wedge A' ** A = \text{mat } 1$ by (*metis inv-A invertible-def*
matrix-inv-unique matrix-left-right-inverse)
 show $A ** P = \text{mat } 1 \wedge P ** A = \text{mat } 1$ by (*metis Gauss-eq inv-A invertible-implies-rref-id matrix-left-right-inverse*)
 qed

lemma *matrix-inv-Gauss-Jordan-PA*:
 fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
 assumes *inv-A*: *invertible A*
 shows *matrix-inv A = fst (Gauss-Jordan-PA A)*
 by (*metis Gauss-Jordan-PA-eq fst-Gauss-Jordan-PA inv-A matrix-inv-Gauss*)

lemma *invertible-eq-full-rank*[*code-unfold*]:
 fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
 shows *invertible A = (rank A = nrows A)*
 by (*metis full-rank-implies-invertible invertible-implies-full-rank*)

definition *inverse-matrix A = (if invertible A then Some (matrix-inv A) else None)*

lemma *the-inverse-matrix*:
 fixes $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$
 assumes *invertible A*
 shows *the (inverse-matrix A) = P-Gauss-Jordan A*
 by (*metis P-Gauss-Jordan-def assms inverse-matrix-def matrix-inv-Gauss-Jordan-PA option.sel*)

```

lemma inverse-matrix:
fixes  $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$ 
shows inverse-matrix  $A = (\text{if invertible } A \text{ then Some } (P\text{-Gauss-Jordan } A) \text{ else None})$ 
  by (metis inverse-matrix-def option.sel the-inverse-matrix)

lemma inverse-matrix-code[code-unfold]:
fixes  $A::'a::\{\text{field}\}^{\wedge n}::\{\text{mod-type}\}^{\wedge n}::\{\text{mod-type}\}$ 
shows inverse-matrix  $A = (\text{let } GJ = \text{Gauss-Jordan-PA } A;$ 
   $\text{rank-}A = (\text{if } A = 0 \text{ then } 0 \text{ else to-nat } (GREATEST a.$ 
   $\text{row } a \text{ (snd } GJ) \neq 0) + 1) \text{ in}$ 
   $\text{if nrows } A = \text{rank-}A \text{ then Some } (fst(GJ)) \text{ else None})$ 

unfolding inverse-matrix
unfolding invertible-eq-full-rank
unfolding rank-Gauss-Jordan-code
unfolding P-Gauss-Jordan-def
unfolding Let-def Gauss-Jordan-PA-eq by presburger

end

```

11 Bases of the four fundamental subspaces

```

theory Bases-Of-Fundamental-Subspaces
imports
  Gauss-Jordan-PA
begin

```

11.1 Computation of the bases of the fundamental subspaces

```

definition basis-null-space  $A = \{\text{row } i \text{ (} P\text{-Gauss-Jordan (transpose } A)) \mid i. \text{to-nat } i \geq \text{rank } A\}$ 
definition basis-row-space  $A = \{\text{row } i \text{ (} \text{Gauss-Jordan } A) \mid i. \text{row } i \text{ (} \text{Gauss-Jordan } A) \neq 0\}$ 
definition basis-col-space  $A = \{\text{row } i \text{ (} \text{Gauss-Jordan (transpose } A)) \mid i. \text{row } i \text{ (} \text{Gauss-Jordan (transpose } A)) \neq 0\}$ 
definition basis-left-null-space  $A = \{\text{row } i \text{ (} P\text{-Gauss-Jordan } A) \mid i. \text{to-nat } i \geq \text{rank } A\}$ 

```

11.2 Relationships amongst the bases

```

lemma basis-null-space-eq-basis-left-null-space-transpose:
   $\text{basis-null-space } A = \text{basis-left-null-space (transpose } A)$ 
unfolding basis-null-space-def
unfolding basis-left-null-space-def
unfolding rank-transpose[of A, symmetric] ..

```

```

lemma basis-null-space-transpose-eq-basis-left-null-space:
shows  $\text{basis-null-space (transpose } A) = \text{basis-left-null-space } A$ 

```

by (metis transpose-transpose basis-null-space-eq-basis-left-null-space-transpose)

lemma *basis-col-space-eq-basis-row-space-transpose*:
basis-col-space $A =$ basis-row-space (transpose A)
unfolding *basis-col-space-def basis-row-space-def* ..

11.3 Code equations

Code equations to make more efficient the computations.

lemma *basis-null-space-code*[code]: *basis-null-space* $A =$ (let $GJ =$ Gauss-Jordan-PA (transpose A);

$rank-A =$ (if $A = 0$ then 0 else
to-nat (GREATEST a. row a (snd GJ) $\neq 0$) + 1)
in {row i (fst GJ) | i . to-nat $i \geq$
 $rank-A$ })

unfolding *basis-null-space-def Let-def P-Gauss-Jordan-def*
unfolding *Gauss-Jordan-PA-eq*
unfolding *rank-transpose*[symmetric, of A]
unfolding *rank-Gauss-Jordan-code*[of transpose A]
unfolding *Let-def*
unfolding *transpose-zero* ..

lemma *basis-row-space-code*[code]: *basis-row-space* $A =$ (let $A' =$ Gauss-Jordan A
in {row i A' | i . row i $A' \neq 0$ })

unfolding *basis-row-space-def Let-def* ..

lemma *basis-col-space-code*[code]: *basis-col-space* $A =$ (let $A' =$ Gauss-Jordan (transpose
 A) in {row i A' | i . row i $A' \neq 0$ })

unfolding *basis-col-space-def Let-def* ..

lemma *basis-left-null-space-code*[code]: *basis-left-null-space* $A =$ (let $GJ =$ Gauss-Jordan-PA
 A ;

$rank-A =$ (if $A = 0$ then 0 else
to-nat (GREATEST a. row a (snd GJ) $\neq 0$) + 1)
in {row i (fst GJ) | i . to-nat $i \geq$
 $rank-A$ })

unfolding *basis-left-null-space-def Let-def P-Gauss-Jordan-def*
unfolding *Gauss-Jordan-PA-eq*
unfolding *rank-Gauss-Jordan-code*[of A]
unfolding *Let-def*
unfolding *transpose-zero* ..

11.4 Demonstrations that they are bases

We prove that we have obtained a basis for each subspace

lemma *independent-basis-left-null-space*:
fixes $A::'a::\{field\} \wedge cols::\{mod-type\} \wedge rows::\{mod-type\}$
shows *vec.independent* (basis-left-null-space A)

proof (*unfold basis-left-null-space-def, rule vec.independent-mono*)
show *vec.independent* (*rows* (*P-Gauss-Jordan A*))
by (*metis P-Gauss-Jordan-def det-dependent-rows invertible-det-nz invertible-fst-Gauss-Jordan-PA*)
show $\{\text{row } i \text{ (P-Gauss-Jordan A)} \mid i. \text{rank } A \leq \text{to-nat } i\} \subseteq (\text{rows } (P\text{-Gauss-Jordan } A))$ **unfolding** *rows-def* **by** *fast*
qed

lemma *card-basis-left-null-space-eq-dim*:
fixes $A::'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
shows $\text{card} (\text{basis-left-null-space } A) = \text{vec.dim} (\text{left-null-space } A)$
proof –
let $?f = \lambda n. \text{row} (\text{from-nat } (n + (\text{rank } A))) (P\text{-Gauss-Jordan } A)$
have $\text{card} (\text{basis-left-null-space } A) = \text{card} \{\text{row } i \text{ (P-Gauss-Jordan A)} \mid i. \text{to-nat } i \geq \text{rank } A\}$ **unfolding** *basis-left-null-space-def* ..
also have $\dots = \text{card} \{.. < (\text{vec.dimension } \text{TYPE}('a) \text{TYPE}('rows)) - \text{rank } A\}$
proof (*rule bij-betw-same-card[symmetric, of ?f], unfold bij-betw-def, rule conjI*)
show *inj-on* $?f \{.. < (\text{vec.dimension } \text{TYPE}('a) \text{TYPE}('rows)) - \text{rank } A\}$ **unfolding** *inj-on-def*
proof (*auto, rule ccontr, unfold dimension-vector*)
fix $x \ y$
assume $x: x < \text{CARD}('rows) - \text{rank } A$
and $y: y < \text{CARD}('rows) - \text{rank } A$
and $\text{eq}: \text{row} (\text{from-nat } (x + \text{rank } A)) (P\text{-Gauss-Jordan } A) = \text{row} (\text{from-nat } (y + \text{rank } A)) (P\text{-Gauss-Jordan } A)$
and $x\text{-not-}y: x \neq y$
have $\text{det} (P\text{-Gauss-Jordan } A) = 0$
proof (*rule det-identical-rows[OF - eq]*)
have $(x + \text{rank } A) \neq (y + \text{rank } A)$ **using** $x\text{-not-}y \ x \ y$ **by** *simp*
thus $(\text{from-nat } (x + \text{rank } A))::'rows \neq (\text{from-nat } (y + \text{rank } A))$ **by** (*metis (mono-tags) from-nat-eq-imp-eq less-diff-conv x y*)
qed
moreover have *invertible* (*P-Gauss-Jordan A*) **by** (*metis P-Gauss-Jordan-def invertible-fst-Gauss-Jordan-PA*)
ultimately show *False* **unfolding** *invertible-det-nz* **by** *contradiction*
qed
show $?f \text{ ‘ } \{.. < (\text{vec.dimension } \text{TYPE}('a) \text{TYPE}('rows)) - \text{rank } A\} = \{\text{row } i \text{ (P-Gauss-Jordan A)} \mid i. \text{rank } A \leq \text{to-nat } i\}$
proof (*unfold image-def dimension-vector, auto, metis le-add2 less-diff-conv to-nat-from-nat-id*)
fix $i::'rows$
assume *rank-le-i*: $\text{rank } A \leq \text{to-nat } i$
show $\exists x \in \{.. < \text{CARD}('rows) - \text{rank } A\}. \text{row } i \text{ (P-Gauss-Jordan A)} = \text{row} (\text{from-nat } (x + \text{rank } A)) (P\text{-Gauss-Jordan } A)$
proof (*rule bezI[of - (to-nat i - rank A)]*)
have $i = (\text{from-nat } (\text{to-nat } i - \text{rank } A + \text{rank } A))$ **by** (*metis rank-le-i from-nat-to-nat-id le-add-diff-inverse2*)
thus $\text{row } i \text{ (P-Gauss-Jordan A)} = \text{row} (\text{from-nat } (\text{to-nat } i - \text{rank } A + \text{rank } A)) (P\text{-Gauss-Jordan } A)$ **by** *presburger*
show $\text{to-nat } i - \text{rank } A \in \{.. < \text{CARD}('rows) - \text{rank } A\}$ **using** *rank-le-i*

by (*metis diff-less-mono lessThan-def mem-Collect-eq to-nat-less-card*)
qed
qed
qed
also have ... = (*vec.dimension TYPE('a) TYPE('rows)*) – *rank A unfolding card-lessThan ..*
also have ... = *vec.dim (null-space (transpose A)) unfolding dim-null-space rank-transpose ..*
also have ... = *vec.dim (left-null-space A) unfolding left-null-space-eq-null-space-transpose ..*
finally show ?*thesis* .
qed

lemma *basis-left-null-space-in-left-null-space*:
fixes *A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}*
shows *basis-left-null-space A ⊆ left-null-space A*
proof (*unfold basis-left-null-space-def left-null-space-def, auto*)
fix *i::'rows*
assume *rank-le-i: rank A ≤ to-nat i*
have *row i (P-Gauss-Jordan A) v* A = ((P-Gauss-Jordan A) \$ i) v* A unfolding row-def vec-nth-inverse ..*
also have ... = (*(P-Gauss-Jordan A) ** A*) \$ *i unfolding row-matrix-matrix-mult by simp*
also have ... = (*Gauss-Jordan A*) \$ *i unfolding P-Gauss-Jordan-def Gauss-Jordan-PA-eq[symmetric]*
using *fst-Gauss-Jordan-PA by metis*
also have ... = 0 **by** (*rule rank-less-row-i-imp-i-is-zero[OF rank-le-i]*)
finally show *row i (P-Gauss-Jordan A) v* A = 0* .
qed

lemma *left-null-space-subset-span-basis*:
fixes *A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}*
shows *left-null-space A ⊆ vec.span (basis-left-null-space A)*
proof (*rule vec.card-ge-dim-independent*)
show *basis-left-null-space A ⊆ left-null-space A by (rule basis-left-null-space-in-left-null-space)*
show *vec.independent (basis-left-null-space A) by (rule independent-basis-left-null-space)*
show *vec.dim (left-null-space A) ≤ card (basis-left-null-space A)*
proof –
have $\{x. x v* A = 0\} = \{x. (transpose A) * v x = 0\}$ **by** (*metis transpose-vector*)
thus ?*thesis using card-basis-left-null-space-eq-dim by (metis order-refl)*
qed
qed

corollary *basis-left-null-space*:
fixes *A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}*
shows *vec.independent (basis-left-null-space A) ∧ left-null-space A = vec.span (basis-left-null-space A)*
by (*metis basis-left-null-space-in-left-null-space independent-basis-left-null-space*)

left-null-space-subset-span-basis vec.span-subspace subspace-left-null-space)

corollary *basis-null-space:*
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{vec.independent}(\text{basis-null-space } A) \wedge$
 $\text{null-space } A = \text{vec.span}(\text{basis-null-space } A)$
unfolding *basis-null-space-eq-basis-left-null-space-transpose*
unfolding *null-space-eq-left-null-space-transpose*
by (rule *basis-left-null-space*)

lemma *basis-row-space-subset-row-space:*
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{basis-row-space } A \subseteq \text{row-space } A$
proof –
have $\text{basis-row-space } A = \{\text{row } i(\text{Gauss-Jordan } A) \mid i.\text{row } i(\text{Gauss-Jordan } A) \neq 0\}$ **unfolding** *basis-row-space-def ..*
also have $\dots \subseteq \text{row-space}(\text{Gauss-Jordan } A)$
proof (*unfold row-space-def, clarify*)
fix i **assume** $\text{row } i(\text{Gauss-Jordan } A) \neq 0$
show $\text{row } i(\text{Gauss-Jordan } A) \in \text{vec.span}(\text{rows}(\text{Gauss-Jordan } A))$
using *rows-def vec.span-base* **by** *auto*
qed
also have $\dots = \text{row-space } A$ **unfolding** *Gauss-Jordan-PA-eq[symmetric]*
unfolding *fst-Gauss-Jordan-PA[symmetric]*
by (rule *row-space-is-preserved[OF invertible-fst-Gauss-Jordan-PA]*)
finally show *?thesis .*
qed

lemma *row-space-subset-span-basis-row-space:*
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{row-space } A \subseteq \text{vec.span}(\text{basis-row-space } A)$
proof (rule *vec.card-ge-dim-independent*)
show $\text{basis-row-space } A \subseteq \text{row-space } A$ **by** (rule *basis-row-space-subset-row-space*)
show $\text{vec.independent}(\text{basis-row-space } A)$ **unfolding** *basis-row-space-def* **by** (rule *independent-not-zero-rows-rref[OF rref-Gauss-Jordan]*)
show $\text{vec.dim}(\text{row-space } A) \leq \text{card}(\text{basis-row-space } A)$
unfolding *basis-row-space-def*
using *rref-rank[OF rref-Gauss-Jordan, of A]* **unfolding** *row-rank-def[symmetric]*
rank-def[symmetric] *rank-Gauss-Jordan[symmetric]* **by** *fastforce*
qed

lemma *basis-row-space:*
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{vec.independent}(\text{basis-row-space } A)$

```

  ∧ vec.span (basis-row-space A) = row-space A
proof (rule conjI)
  show vec.independent (basis-row-space A) unfolding basis-row-space-def using
independent-not-zero-rows-rref[OF rref-Gauss-Jordan] .
  show vec.span (basis-row-space A) = row-space A
    proof (rule vec.span-subspace)
    show basis-row-space A ⊆ row-space A by (rule basis-row-space-subset-row-space)
    show row-space A ⊆ vec.span (basis-row-space A) by (rule row-space-subset-span-basis-row-space)
    show vec.subspace (row-space A) by (rule subspace-row-space)
  qed
qed

```

```

corollary basis-col-space:
fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
shows vec.independent (basis-col-space A)
  ∧ vec.span (basis-col-space A) = col-space A
unfolding col-space-eq-row-space-transpose basis-col-space-eq-basis-row-space-transpose
by (rule basis-row-space)

end

```

12 Solving systems of equations using the Gauss Jordan algorithm

```

theory System-Of-Equations
imports
  Gauss-Jordan-PA
  Bases-Of-Fundamental-Subspaces
begin

```

12.1 Definitions

Given a system of equations $A * v x = b$, the following function returns the pair $(P ** A, P * v b)$, where P is the matrix which states *Gauss-Jordan* $A = P ** A$. That matrix is computed by means of *Gauss-Jordan-PA*.

```

definition solve-system :: ('a::{field} ^cols::{mod-type} ^rows::{mod-type}) ⇒ ('a ^rows::{mod-type})
  ⇒ (('a ^cols::{mod-type} ^rows::{mod-type}) × ('a ^rows::{mod-type}))
  where solve-system A b = (let A' = Gauss-Jordan-PA A in (snd A', (fst A') * v
  b))

```

```

definition is-solution where is-solution x A b = (A * v x = b)

```

12.2 Relationship between *is-solution-def* and *solve-system-def*

```

lemma is-solution-imp-solve-system:
  fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
  assumes xAb:is-solution x A b

```

shows *is-solution* x (*fst* (*solve-system* A b)) (*snd* (*solve-system* A b))
proof –
have (*fst* (*Gauss-Jordan-PA* A) * v (A * v x)) = *fst* (*Gauss-Jordan-PA* A) * v b
using xAb **unfolding** *is-solution-def* **by** *fast*
hence (*snd* (*Gauss-Jordan-PA* A) * v x) = *fst* (*Gauss-Jordan-PA* A) * v b
unfolding *matrix-vector-mul-assoc*
unfolding *fst-Gauss-Jordan-PA[of A]* .
thus *is-solution* x (*fst* (*solve-system* A b)) (*snd* (*solve-system* A b))
unfolding *is-solution-def solve-system-def Let-def* **by** *simp*
qed

lemma *solve-system-imp-is-solution*:

fixes $A::'a::\{field\} \sim cols::\{mod-type\} \sim rows::\{mod-type\}$
assumes xAb : *is-solution* x (*fst* (*solve-system* A b)) (*snd* (*solve-system* A b))
shows *is-solution* x A b

proof –

have *fst* (*solve-system* A b) * v x = *snd* (*solve-system* A b)
using xAb **unfolding** *is-solution-def* .
hence *snd* (*Gauss-Jordan-PA* A) * v x = *fst* (*Gauss-Jordan-PA* A) * v b
unfolding *solve-system-def Let-def fst-conv snd-conv* .
hence (*fst* (*Gauss-Jordan-PA* A) ** A) * v x = *fst* (*Gauss-Jordan-PA* A) * v b
unfolding *fst-Gauss-Jordan-PA* .
hence *fst* (*Gauss-Jordan-PA* A) * v (A * v x) = *fst* (*Gauss-Jordan-PA* A) * v b
unfolding *matrix-vector-mul-assoc* .
hence *matrix-inv* (*fst* (*Gauss-Jordan-PA* A)) * v (*fst* (*Gauss-Jordan-PA* A) * v (A * v x))
= *matrix-inv* (*fst* (*Gauss-Jordan-PA* A)) * v (*fst* (*Gauss-Jordan-PA* A) * v b) **by**
simp
hence (A * v x) = b
unfolding *matrix-vector-mul-assoc[of matrix-inv (fst (Gauss-Jordan-PA A))]*
unfolding *matrix-inv-left[OF invertible-fst-Gauss-Jordan-PA]*
unfolding *matrix-vector-mul-lid* .
thus *?thesis* **unfolding** *is-solution-def* .

qed

lemma *is-solution-solve-system*:

fixes $A::'a::\{field\} \sim cols::\{mod-type\} \sim rows::\{mod-type\}$
shows *is-solution* x A b = *is-solution* x (*fst* (*solve-system* A b)) (*snd* (*solve-system* A b))
using *solve-system-imp-is-solution is-solution-imp-solve-system* **by** *blast*

12.3 Consistent and inconsistent systems of equations

definition *consistent* :: $'a::\{field\} \sim cols::\{mod-type\} \sim rows::\{mod-type\} \Rightarrow 'a::\{field\} \sim rows::\{mod-type\} \Rightarrow bool$

where *consistent* A b = $(\exists x. is-solution\ x\ A\ b)$

definition *inconsistent* **where** *inconsistent* A b = $(\neg (consistent\ A\ b))$

lemma inconsistent: $\text{inconsistent } A \ b = (\neg (\exists x. \text{is-solution } x \ A \ b))$

unfolding *inconsistent-def consistent-def* **by** *simp*

The following function will be use to solve consistent systems which are already in the reduced row echelon form.

definition *solve-consistent-rref* :: $'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\} \Rightarrow 'a::\{\text{field}\} \wedge \text{rows}::\{\text{mod-type}\} \Rightarrow 'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\}$

where *solve-consistent-rref* $A \ b = (\chi \ j. \text{if } (\exists i. A \ \$ \ i \ \$ \ j = 1 \wedge j = (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0)) \text{ then } b \ \$ \ (\text{THE } i. A \ \$ \ i \ \$ \ j = 1) \text{ else } 0)$

lemma *solve-consistent-rref-code*[*code abstract*]:

shows *vec-nth* (*solve-consistent-rref* $A \ b$) = $(\% \ j. \text{if } (\exists i. A \ \$ \ i \ \$ \ j = 1 \wedge j = (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0)) \text{ then } b \ \$ \ (\text{THE } i. A \ \$ \ i \ \$ \ j = 1) \text{ else } 0)$

unfolding *solve-consistent-rref-def* **by** *auto*

lemma *rank-ge-imp-is-solution:*

fixes $A::'a::\{\text{field}\} \wedge \text{cols}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$

assumes *con:* $\text{rank } A \geq (\text{if } (\exists a. (P\text{-Gauss-Jordan } A \ *v \ b) \ \$ \ a \neq 0)$

then (*to-nat* (*GREATEST* $a. (P\text{-Gauss-Jordan } A \ *v \ b) \ \$ \ a \neq 0$) + 1) *else* 0)

shows *is-solution* (*solve-consistent-rref* (*Gauss-Jordan* A) (*P-Gauss-Jordan* $A \ *v \ b$)) $A \ b$

proof –

have *is-solution* (*solve-consistent-rref* (*Gauss-Jordan* A) (*P-Gauss-Jordan* $A \ *v \ b$)) (*Gauss-Jordan* A) (*P-Gauss-Jordan* $A \ *v \ b$)

proof (*unfold is-solution-def solve-consistent-rref-def, subst matrix-vector-mult-def, vector, auto*)

fix a

let $?f = \lambda j. \text{Gauss-Jordan } A \ \$ \ a \ \$ \ j \ *$

$(\text{if } \exists i. \text{Gauss-Jordan } A \ \$ \ i \ \$ \ j = 1 \wedge j = (\text{LEAST } n. \text{Gauss-Jordan } A \ \$ \ i \ \$ \ n \neq 0)$

then (*P-Gauss-Jordan* $A \ *v \ b$) $\$ \ (\text{THE } i. \text{Gauss-Jordan } A \ \$ \ i \ \$ \ j = 1) \text{ else } 0)$

show $\text{sum } ?f \ \text{UNIV} = (\text{P-Gauss-Jordan } A \ *v \ b) \ \$ \ a$

proof (*cases* $A=0$)

case *True*

hence *rank-A-eq-0:* $\text{rank } A = 0$ **using** *rank-0* **by** *simp*

have (*P-Gauss-Jordan* $A \ *v \ b$) = 0

proof (*rule ccontr*)

assume *not-zero:* *P-Gauss-Jordan* $A \ *v \ b \neq 0$

hence *ex-a:* $\exists a. (P\text{-Gauss-Jordan } A \ *v \ b) \ \$ \ a \neq 0$ **by** (*metis vec-eq-iff zero-index*)

show *False* **using** *con* **unfolding** *if-P[OF ex-a]* **unfolding** *rank-A-eq-0* **by** *auto*

qed

thus *?thesis* **unfolding** *A-0-imp-Gauss-Jordan-0[OF True]* **by** *force*

```

next
  case False note A-not-zero=False
  define not-zero-positions-row-a where not-zero-positions-row-a = {j. Gauss-Jordan
A $ a $ j ≠ 0}
  define zero-positions-row-a where zero-positions-row-a = {j. Gauss-Jordan
A $ a $ j = 0}
  have UNIV-rw: UNIV = not-zero-positions-row-a ∪ zero-positions-row-a
  unfolding zero-positions-row-a-def not-zero-positions-row-a-def by auto
  have disj: not-zero-positions-row-a ∩ zero-positions-row-a = {}
  unfolding zero-positions-row-a-def not-zero-positions-row-a-def by fastforce
  have sum-zero: (sum ?f zero-positions-row-a) = 0
  by (unfold zero-positions-row-a-def, rule sum.neutral, fastforce)
  have sum ?f (UNIV::'cols set)=sum ?f (not-zero-positions-row-a ∪ zero-positions-row-a)

  unfolding UNIV-rw ..
  also have ... = sum ?f (not-zero-positions-row-a) + (sum ?f zero-positions-row-a)

  by (rule sum.union-disjoint[OF - - disj], simp+)
  also have ... = sum ?f (not-zero-positions-row-a) unfolding sum-zero by
simp
  also have ... = (P-Gauss-Jordan A *v b) $ a
  proof (cases not-zero-positions-row-a = {})
  case True note zero-row-a=True
  show ?thesis
  proof (cases ∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0)
  case False hence (P-Gauss-Jordan A *v b) $ a = 0 by simp
  thus ?thesis unfolding True by auto
  next
  case True
  have rank-not-0: rank A ≠ 0 by (metis A-not-zero less-not-refl3 rank-Gauss-Jordan
rank-greater-zero)
  have greatest-less-a: (GREATEST a. ¬ is-zero-row a (Gauss-Jordan A))
< a
  proof (unfold is-zero-row-def, rule greatest-less-zero-row)
  show reduced-row-echelon-form-upt-k (Gauss-Jordan A) (ncols (Gauss-Jordan
A))
  using rref-Gauss-Jordan unfolding reduced-row-echelon-form-def .
  show is-zero-row-upt-k a (ncols (Gauss-Jordan A)) (Gauss-Jordan A)
  by (metis (mono-tags) Collect-empty-eq is-zero-row-upt-ncols not-zero-positions-row-a-def
zero-row-a)
  show ¬ (∀ a. is-zero-row-upt-k a (ncols (Gauss-Jordan A)) (Gauss-Jordan
A))
  by (metis False Gauss-Jordan-not-0 is-zero-row-upt-ncols vec-eq-iff
zero-index)
  qed
  hence to-nat (GREATEST a. ¬ is-zero-row a (Gauss-Jordan A)) < to-nat
a using to-nat-mono by fast
  hence rank-le-to-nat-a: rank A ≤ to-nat a unfolding rank-eq-suc-to-nat-greatest[OF
A-not-zero] by simp

```

have $to_nat (GREATEST a. (P-Gauss-Jordan A *v b) \$ a \neq 0) < to_nat$
 a
using con **unfolding** $consistent-def$ **unfolding** $if-P[OF True]$ **using**
 $rank-le-to-nat-a$ **by** $simp$
hence $(GREATEST a. (P-Gauss-Jordan A *v b) \$ a \neq 0) < a$ **by** $(metis$
 $not-le\ to_nat\ mono')$
hence $(P-Gauss-Jordan A *v b) \$ a = 0$ **using** $not-greater-Greatest$ **by**
 $blast$
thus $?thesis$ **unfolding** $zero-row-a$ **by** $simp$
qed
next
case $False$ **note** $not-empty=False$
have $not-zero-positions-row-a-rw: not-zero-positions-row-a = \{LEAST$
 $j. (Gauss-Jordan A) \$ a \$ j \neq 0\} \cup (not-zero-positions-row-a - \{LEAST j.$
 $(Gauss-Jordan A) \$ a \$ j \neq 0\})$
unfolding $not-zero-positions-row-a-def$
by $(metis (mono-tags) Collect-cong False LeastI-ex bot-set-def empty-iff in-$
 $sert-Diff-single insert-absorb insert-is-Un mem-Collect-eq not-zero-positions-row-a-def)$

have $sum-zero': sum ?f (not-zero-positions-row-a - \{LEAST j. (Gauss-Jordan$
 $A) \$ a \$ j \neq 0\}) = 0$
by $(rule sum.neutral, auto, metis is-zero-row-def' rref-Gauss-Jordan$
 $rref-condition4-explicit zero-neq-one)$
have $sum ?f (not-zero-positions-row-a) = sum ?f \{LEAST j. (Gauss-Jordan$
 $A) \$ a \$ j \neq 0\} + sum ?f (not-zero-positions-row-a - \{LEAST j. (Gauss-Jordan$
 $A) \$ a \$ j \neq 0\})$
by $(subst not-zero-positions-row-a-rw, rule sum.union-disjoint[OF - - -],$
 $simp+)$
also have $\dots = ?f (LEAST j. (Gauss-Jordan A) \$ a \$ j \neq 0)$ **using** $sum-zero'$
by $force$
also have $\dots = (P-Gauss-Jordan A *v b) \$ a$
proof $(cases \exists i. (Gauss-Jordan A) \$ i \$ (LEAST j. (Gauss-Jordan A)$
 $\$ a \$ j \neq 0) = 1 \wedge (LEAST j. (Gauss-Jordan A) \$ a \$ j \neq 0) = (LEAST n.$
 $(Gauss-Jordan A) \$ i \$ n \neq 0))$
case $True$
have $A-least-eq-1: (Gauss-Jordan A) \$ a \$ (LEAST j. (Gauss-Jordan A)$
 $\$ a \$ j \neq 0) = 1$
by $(metis (mono-tags) empty-Collect-eq is-zero-row-def' not-empty$
 $not-zero-positions-row-a-def rref-Gauss-Jordan rref-condition2-explicit)$
moreover have $(THE i. (Gauss-Jordan A) \$ i \$ (LEAST j. (Gauss-Jordan$
 $A) \$ a \$ j \neq 0) = 1) = a$
proof $(rule the-equality)$
show $(Gauss-Jordan A) \$ a \$ (LEAST j. (Gauss-Jordan A) \$ a \$ j \neq$
 $0) = 1$ **using** $A-least-eq-1$.
show $\bigwedge i. (Gauss-Jordan A) \$ i \$ (LEAST j. (Gauss-Jordan A) \$ a \$ j$
 $\neq 0) = 1 \implies i = a$
by $(metis calculation is-zero-row-def' rref-Gauss-Jordan rref-condition4-explicit$
 $zero-neq-one)$
qed


```

ultimately show ?thesis unfolding if-P[OF True] by simp
next
case False
  have is-zero-row a (Gauss-Jordan A) using False rref-Gauss-Jordan
rref-condition2 by blast
  hence (P-Gauss-Jordan A *v b) $ a = 0
  by (metis (mono-tags) IntI disj empty-iff insert-compr insert-is-Un
is-zero-row-def' mem-Collect-eq not-zero-positions-row-a-rw zero-positions-row-a-def)
  thus ?thesis unfolding if-not-P[OF False] by fastforce
qed
finally show ?thesis .
qed
finally show sum ?f UNIV = (P-Gauss-Jordan A *v b) $ a .
qed
qed
thus ?thesis apply (subst is-solution-solve-system)
unfolding solve-system-def Let-def snd-conv fst-conv unfolding Gauss-Jordan-PA-eq
P-Gauss-Jordan-def .
qed

```

corollary *rank-ge-imp-consistent:*

```

fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
assumes rank A ≥ (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0) then (to-nat
(GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0) + 1) else 0)
shows consistent A b
using rank-ge-imp-is-solution assms unfolding consistent-def by auto

```

lemma *inconsistent-imp-rank-less:*

```

fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
assumes inc: inconsistent A b
shows rank A < (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0) then (to-nat
(GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0) + 1) else 0)
proof (rule ccontr)
  assume ¬ rank A < (if ∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0 then to-nat
(GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0) + 1 else 0)
  hence (if ∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0 then to-nat (GREATEST a.
(P-Gauss-Jordan A *v b) $ a ≠ 0) + 1 else 0) ≤ rank A by simp
  hence consistent A b using rank-ge-imp-consistent by auto
  thus False using inc unfolding inconsistent-def by contradiction
qed

```

lemma *rank-less-imp-inconsistent:*

```

fixes A::'a::{field} ^cols::{mod-type} ^rows::{mod-type}
assumes inc: rank A < (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0) then (to-nat
(GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0) + 1) else 0)
shows inconsistent A b
proof (rule ccontr)

```

```

define i where i = (GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0)
define j where j = (GREATEST a. ¬ is-zero-row a (Gauss-Jordan A))
assume ¬ inconsistent A b
hence ex-solution: ∃ x. is-solution x A b unfolding inconsistent-def consistent-def
by auto
from this obtain x where is-solution x A b by auto
hence is-solution-solve: is-solution x (Gauss-Jordan A) (P-Gauss-Jordan A *v
b)
  using is-solution-solve-system
  by (metis Gauss-Jordan-PA-eq P-Gauss-Jordan-def fst-conv snd-conv solve-system-def)
  show False
  proof (cases A=0)
    case True
      hence rank-eq-0: rank A = 0 using rank-0 by simp
      hence exists-not-0: (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0)
        using inc unfolding inconsistent
        using to-nat-plus-1-set[of (GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠
0))]
        by presburger
      show False
      using True <is-solution x A b> exists-not-0 is-solution-def by force
    next
      case False
      have j-less-i: j < i
      proof –
        have rank-less-greatest-i: rank A < to-nat i + 1
          using inc unfolding i-def inconsistent by presburger
        moreover have rank-eq-greatest-A: rank A = to-nat j + 1 unfolding j-def
by (rule rank-eq-suc-to-nat-greatest[OF False])
        ultimately have to-nat j + 1 < to-nat i + 1 by simp
        hence to-nat j < to-nat i by auto
        thus j < i by (metis (full-types) not-le to-nat-mono')
      qed
      have is-zero-i: is-zero-row i (Gauss-Jordan A) by (metis (full-types) j-def j-less-i
not-greater-Greatest)
      have (Gauss-Jordan A *v x) $ i = 0
      proof (unfold matrix-vector-mult-def, auto, rule sum.neutral, clarify)
        fix a::'cols
        show Gauss-Jordan A $ i $ a * x $ a = 0 using is-zero-i unfolding
is-zero-row-def' by simp
      qed
      moreover have (Gauss-Jordan A *v x) $ i ≠ 0
      proof –
        have Gauss-Jordan A *v x = P-Gauss-Jordan A *v b using is-solution-def
is-solution-solve by blast
        also have ... $ i ≠ 0
          unfolding i-def
        proof (rule GreatestI-ex)
          show ∃ x. (P-Gauss-Jordan A *v b) $ x ≠ 0 using inc unfolding i-def

```

```

inconsistent by presburger
  qed
  finally show ?thesis .
  qed
  ultimately show False by contradiction
  qed
qed

```

corollary *consistent-imp-rank-ge:*

```

fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes consistent A b
shows rank A ≥ (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0) then (to-nat
(GREATEST a. (P-Gauss-Jordan A *v b) $ a ≠ 0) + 1) else 0)
using rank-less-imp-inconsistent by (metis assms inconsistent-def not-less)

```

lemma *inconsistent-eq-rank-less:*

```

fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows inconsistent A b = (rank A < (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠
0)
then (to-nat (GREATEST a. (P-Gauss-Jordan
A *v b) $ a ≠ 0) + 1) else 0))
using inconsistent-imp-rank-less rank-less-imp-inconsistent by blast

```

lemma *consistent-eq-rank-ge:*

```

fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows consistent A b = (rank A ≥ (if (∃ a. (P-Gauss-Jordan A *v b) $ a ≠ 0)
then (to-nat (GREATEST a. (P-Gauss-Jordan
A *v b) $ a ≠ 0) + 1) else 0))
using consistent-imp-rank-ge rank-ge-imp-consistent by blast

```

corollary *consistent-imp-is-solution:*

```

fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes consistent A b
shows is-solution (solve-consistent-rref (Gauss-Jordan A) (P-Gauss-Jordan A *v
b)) A b
by (rule rank-ge-imp-is-solution[OF assms[unfolded consistent-eq-rank-ge]])

```

corollary *consistent-imp-is-solution':*

```

fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes consistent A b
shows is-solution (solve-consistent-rref (fst (solve-system A b)) (snd (solve-system
A b))) A b
using consistent-imp-is-solution[OF assms] unfolding solve-system-def Let-def
snd-conv fst-conv
unfolding Gauss-Jordan-PA-eq P-Gauss-Jordan-def .

```

Code equations optimized using Lets

lemma *inconsistent-eq-rank-less-code*[code]:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows *inconsistent* $A\ b = (\text{let } GJ\text{-}P = \text{Gauss-Jordan-PA } A;$
 $P\text{-mult-}b = (\text{fst}(GJ\text{-}P) *v\ b);$
 $\text{rank-}A = (\text{if } A = 0 \text{ then } 0 \text{ else to-nat } (GREATEST\ a.$
 $\text{row } a\ (\text{snd } GJ\text{-}P) \neq 0) + 1) \text{ in } (\text{rank-}A < (\text{if } (\exists a. P\text{-mult-}b\ \$\ a \neq 0)$
 $\text{then } (\text{to-nat } (GREATEST\ a. P\text{-mult-}b\ \$\ a \neq$
 $0) + 1) \text{ else } 0)))$
unfolding *inconsistent-eq-rank-less* *Let-def rank-Gauss-Jordan-code*
unfolding *Gauss-Jordan-PA-eq P-Gauss-Jordan-def* ..

lemma *consistent-eq-rank-ge-code*[code]:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows *consistent* $A\ b = (\text{let } GJ\text{-}P = \text{Gauss-Jordan-PA } A;$
 $P\text{-mult-}b = (\text{fst}(GJ\text{-}P) *v\ b);$
 $\text{rank-}A = (\text{if } A = 0 \text{ then } 0 \text{ else to-nat } (GREATEST\ a. \text{row}$
 $a\ (\text{snd } GJ\text{-}P) \neq 0) + 1) \text{ in } (\text{rank-}A \geq (\text{if } (\exists a. P\text{-mult-}b\ \$\ a \neq 0)$
 $\text{then } (\text{to-nat } (GREATEST\ a. P\text{-mult-}b\ \$\ a \neq$
 $0) + 1) \text{ else } 0)))$
unfolding *consistent-eq-rank-ge* *Let-def rank-Gauss-Jordan-code*
unfolding *Gauss-Jordan-PA-eq P-Gauss-Jordan-def* ..

12.4 Solution set of a system of equations. Dependent and independent systems.

definition *solution-set* **where** *solution-set* $A\ b = \{x. \text{is-solution } x\ A\ b\}$

lemma *null-space-eq-solution-set*:
shows *null-space* $A = \text{solution-set } A\ 0$ **unfolding** *null-space-def solution-set-def*
is-solution-def ..

corollary *dim-solution-set-homogeneous-eq-dim-null-space*[code-unfold]:
shows *vec.dim* (*solution-set* $A\ 0$) = *vec.dim* (*null-space* A) **using** *null-space-eq-solution-set*[of
 A] **by** *simp*

lemma *zero-is-solution-homogeneous-system*:
shows $0 \in (\text{solution-set } A\ 0)$
unfolding *solution-set-def is-solution-def*
using *matrix-vector-mult-0-right* **by** *fast*

lemma *homogeneous-solution-set-subspace*:
fixes $A::'a::\{\text{field}\}^{\wedge}n^{\wedge}\text{rows}$
shows *vec.subspace* (*solution-set* $A\ 0$)
using *subspace-null-space*[of A] **unfolding** *null-space-eq-solution-set* .

lemma *solution-set-rel*:
fixes $A::'a::\{\text{field}\}^{\wedge}n^{\wedge}\text{rows}$

```

assumes  $p$ : is-solution  $p$   $A$   $b$ 
shows solution-set  $A$   $b = \{p\} + (\textit{solution-set } A\ 0)$ 
proof (unfold set-plus-def, auto)
fix  $ba$ 
assume  $ba$ :  $ba \in \textit{solution-set } A\ 0$ 
have  $A *v (p + ba) = (A *v p) + (A *v ba)$  unfolding matrix-vector-right-distrib
..
also have  $\dots = b$  using  $p$   $ba$  unfolding solution-set-def is-solution-def by simp
finally show  $p + ba \in \textit{solution-set } A\ b$  unfolding solution-set-def is-solution-def
by simp
next
fix  $x$ 
assume  $x$ :  $x \in \textit{solution-set } A\ b$ 
show  $\exists b \in \textit{solution-set } A\ 0. x = p + b$ 
proof (rule bexI[of - x-p], simp)
have  $A *v (x - p) = (A *v x) - (A *v p)$  by (metis (no-types) add-diff-cancel
diff-add-cancel matrix-vector-right-distrib)
also have  $\dots = 0$  using  $x$   $p$  unfolding solution-set-def is-solution-def by simp
finally show  $x - p \in \textit{solution-set } A\ 0$  unfolding solution-set-def is-solution-def
by simp
qed
qed

```

```

lemma independent-and-consistent-imp-uniqueness-solution:
fixes  $A$ :: $\textit{field}^n::\textit{mod-type}^{\textit{rows}}::\textit{mod-type}$ 
assumes  $\textit{dim-0}$ : vec.dim (solution-set A 0) = 0
and  $\textit{con}$ : consistent A b
shows  $\exists!x. \textit{is-solution } x\ A\ b$ 
proof -
obtain  $p$  where  $p$ : is-solution  $p$   $A$   $b$  using  $\textit{con}$  unfolding consistent-def by blast
have solution-set-0: solution-set A 0 = {0}
using vec.dim-zero-eq[OF dim-0] zero-is-solution-homogeneous-system by blast
show  $\exists!x. \textit{is-solution } x\ A\ b$ 
proof (rule ex-ex1I)
show  $\exists x. \textit{is-solution } x\ A\ b$  using  $p$  by auto
fix  $x\ y$  assume  $x$ : is-solution  $x$   $A$   $b$  and  $y$ : is-solution  $y$   $A$   $b$ 
have solution-set A b = {p} + (solution-set A 0) unfolding solution-set-rel[OF
p] ..
also have  $\dots = \{p\}$  unfolding solution-set-0 set-plus-def by force
finally show  $x = y$  using  $x\ y$  unfolding solution-set-def by (metis (full-types)
mem-Collect-eq singleton-iff)
qed
qed

```

```

lemma card-1-exists:  $\textit{card } s = 1 \iff (\exists!x. x \in s)$ 
unfolding One-nat-def
apply rule apply(drule card-eq-SucD) defer apply(erule ex1E)

```

proof –

fix x **assume** $as: x \in s \forall y. y \in s \longrightarrow y = x$
have $*: s = \text{insert } x \ \{\}$ **apply** – **apply**($rule, rule$) **unfolding** *singleton-iff*
apply($rule \ as(2)[rule-format]$) **using** $as(1)$ **by** *auto*
show $\text{card } s = \text{Suc } 0$ **unfolding** $*$ **using** $\text{card.insert-remove}$ **by** *auto*
qed *auto*

corollary *independent-and-consistent-imp-card-1:*

fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^r::\{\text{mod-type}\}$
assumes $\text{dim-0}: \text{vec.dim } (\text{solution-set } A \ 0) = 0$
and $\text{con}: \text{consistent } A \ b$
shows $\text{card } (\text{solution-set } A \ b) = 1$
using *independent-and-consistent-imp-uniqueness-solution*[$OF \ \text{assms}$] **unfolding**
solution-set-def
using *card-1-exists* **by** *auto*

lemma *uniqueness-solution-imp-independent:*

fixes $A::'a::\{\text{field}\}^n^r$
assumes $\text{ex1-sol}: \exists!x. \text{is-solution } x \ A \ b$
shows $\text{vec.dim } (\text{solution-set } A \ 0) = 0$
proof –
obtain x **where** $x: \text{is-solution } x \ A \ b$ **using** ex1-sol **by** *blast*
have $\text{solution-set-homogeneous-zero}: \text{solution-set } A \ 0 = \{0\}$
 proof ($rule \ \text{ccontr}$)
 assume $\text{not-zero-set}: \text{solution-set } A \ 0 \neq \{0\}$
 have $\text{homogeneous-not-empty}: \text{solution-set } A \ 0 \neq \{\}$ **by** ($\text{metis } \text{empty-iff}$
 $\text{zero-is-solution-homogeneous-system}$)
 obtain y **where** $y: y \in \text{solution-set } A \ 0$ **and** $y\text{-not-0}: y \neq 0$ **using** not-zero-set
 $\text{homogeneous-not-empty}$ **by** *blast*
 have $\{x\} = \text{solution-set } A \ b$ **unfolding** solution-set-def **using** $x \ \text{ex1-sol}$ **by**
 blast
 also have $\dots = \{x\} + \text{solution-set } A \ 0$ **unfolding** $\text{solution-set-rel}[OF \ x]$ **..**
 finally show False
 by ($\text{metis } (\text{opaque-lifting}, \text{mono-tags}) \ \text{add-left-cancel monoid-add-class.add.right-neutral}$
 $\text{empty-iff insert-iff set-plus-intro } y \ y\text{-not-0}$)
 qed
thus $?thesis$ **using** vec.dim-zero-eq' **by** *blast*
qed

corollary *uniqueness-solution-eq-independent-and-consistent:*

fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^r::\{\text{mod-type}\}$
shows $(\exists!x. \text{is-solution } x \ A \ b) = (\text{consistent } A \ b \wedge \text{vec.dim } (\text{solution-set } A \ 0) = 0)$
using *independent-and-consistent-imp-uniqueness-solution* *uniqueness-solution-imp-independent*
consistent-def
by *metis*

lemma *consistent-homogeneous*:

shows *consistent A 0 unfolding consistent-def is-solution-def using matrix-vector-mult-0-right*
by *fast*

lemma *dim-solution-set-0*:

fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $(\text{vec.dim}(\text{solution-set } A \ 0) = 0) = (\text{solution-set } A \ 0 = \{0\})$
using *homogeneous-solution-set-subspace vec.dim-zero-subspace-eq* **by** *auto*

We have to impose the restriction *semiring-char-0* in the following lemma, because it may not hold over a general field (for instance, in Z2 there is a finite number of elements, so the solution set can't be infinite).

lemma *dim-solution-set-not-zero-imp-infinite-solutions-homogeneous*:

fixes $A::'a::\{\text{field}, \text{semiring-char-0}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
assumes *dim-not-zero: vec.dim (solution-set A 0) > 0*
shows *infinite (solution-set A 0)*

proof –

have *solution-set A 0 ≠ {0}* **using** *vec.dim-zero-subspace-eq[of solution-set A 0]*
dim-not-zero

by $(\text{metis less-numeral-extra}(3) \text{vec.dim-zero-eq})$

from this obtain x **where** $x: x \in \text{solution-set } A \ 0$ **and** $x\text{-not-0}: x \neq 0$ **using**
vec.subspace-0[OF homogeneous-solution-set-subspace, of A] **by** *auto*

define f **where** $f = (\lambda n::\text{nat}. (\text{of-nat } n) * s \ x)$

show *?thesis*

proof $(\text{unfold infinite-iff-countable-subset}, \text{rule exI}[of \ f], \text{rule conjI})$

show *inj f unfolding inj-on-def unfolding f-def using x-not-0*

by $(\text{auto simp: vec-eq-iff})$

show $\text{range } f \subseteq \text{solution-set } A \ 0$ **using** *homogeneous-solution-set-subspace*

using x **unfolding** *vec.subspace-def image-def f-def* **by** *fast*

qed

qed

lemma *infinite-solutions-homogeneous-imp-dim-solution-set-not-zero*:

fixes $A::'a::\{\text{field}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$

assumes $i: \text{infinite}(\text{solution-set } A \ 0)$

shows $\text{vec.dim}(\text{solution-set } A \ 0) > 0$

by $(\text{metis dim-solution-set-0 finite.simps gr0I } i)$

corollary *infinite-solution-set-homogeneous-eq*:

fixes $A::'a::\{\text{field}, \text{semiring-char-0}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$

shows $\text{infinite}(\text{solution-set } A \ 0) = (\text{vec.dim}(\text{solution-set } A \ 0) > 0)$

using *infinite-solutions-homogeneous-imp-dim-solution-set-not-zero*

using *dim-solution-set-not-zero-imp-infinite-solutions-homogeneous* **by** *metis*

corollary *infinite-solution-set-homogeneous-eq'*:

fixes $A::'a::\{\text{field}, \text{semiring-char-0}\}^{\wedge}n::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$

shows $(\exists_{\infty} x. \text{is-solution } x \ A \ 0) = (\text{vec.dim}(\text{solution-set } A \ 0) > 0)$

unfolding *infinite-solution-set-homogeneous-eq*[*symmetric*] *INFM-iff-infinite* **unfolding** *solution-set-def* ..

lemma *infinite-solution-set-imp-consistent*:

infinite (solution-set A b) \implies consistent A b

by (*auto dest!*: *infinite-imp-nonempty simp: solution-set-def consistent-def*)

lemma *dim-solution-set-not-zero-imp-infinite-solutions-no-homogeneous*:

fixes *A::'a::{field, semiring-char-0} ^'n::{mod-type} ^'rows::{mod-type}*

assumes *dim-not-0: vec.dim (solution-set A 0) > 0*

and *con: consistent A b*

shows *infinite (solution-set A b)*

proof –

have *solution-set A 0 \neq {0}* **using** *vec.dim-zero-subspace-eq*[*of solution-set A 0*] *dim-not-0*

by (*metis less-numeral-extra*(3) *vec.dim-zero-eq*[^])

from this obtain *x* **where** *x: x \in solution-set A 0* **and** *x-not-0: x \neq 0* **using** *vec.subspace-0*[*OF homogeneous-solution-set-subspace, of A*] **by** *auto*

obtain *y* **where** *y: is-solution y A b* **using** *con* **unfolding** *consistent-def* **by** *blast*

define *f* **where** *f = ($\lambda n::nat. y + (of-nat n) *s x$)*

show *?thesis*

proof (*unfold infinite-iff-countable-subset, rule exI*[*of - f*], *rule conjI*)

show *inj f* **unfolding** *inj-on-def* **unfolding** *f-def* **using** *x-not-0*

by (*auto simp: vec-eq-iff*)

show *range f \subseteq solution-set A b*

unfolding *solution-set-rel*[*OF y*]

using *homogeneous-solution-set-subspace* **using** *x* **unfolding** *vec.subspace-def*

image-def f-def **by** *fast*

qed

qed

lemma *infinite-solutions-no-homogeneous-imp-dim-solution-set-not-zero-imp*:

fixes *A::'a::{field} ^'n::{mod-type} ^'rows::{mod-type}*

assumes *i: infinite (solution-set A b)*

shows *vec.dim (solution-set A 0) > 0*

using *i independent-and-consistent-imp-card-1 infinite-solution-set-imp-consistent*

by *fastforce*

corollary *infinite-solution-set-no-homogeneous-eq*:

fixes *A::'a::{field, semiring-char-0} ^'n::{mod-type} ^'rows::{mod-type}*

shows *infinite (solution-set A b) = (consistent A b \wedge vec.dim (solution-set A 0) > 0)*

using *dim-solution-set-not-zero-imp-infinite-solutions-no-homogeneous*

using *infinite-solutions-no-homogeneous-imp-dim-solution-set-not-zero-imp*

using *infinite-solution-set-imp-consistent* **by** *blast*

corollary *infinite-solution-set-no-homogeneous-eq'*:

fixes *A::'a::{field, semiring-char-0} ^'n::{mod-type} ^'rows::{mod-type}*

shows $(\exists_{\infty} x. \text{is-solution } x \text{ A } b) = (\text{consistent } A \text{ } b \wedge \text{vec.dim (solution-set } A \text{ } 0) >$

0)

unfolding *infinite-solution-set-no-homogeneous-eq[symmetric] INFM-iff-infinite unfolding solution-set-def ..*

definition *independent-and-consistent* $A\ b = (\text{consistent } A\ b \wedge \text{vec.dim (solution-set } A\ 0) = 0)$

definition *dependent-and-consistent* $A\ b = (\text{consistent } A\ b \wedge \text{vec.dim (solution-set } A\ 0) > 0)$

12.5 Solving systems of linear equations

The following function will solve any system of linear equations. Given a matrix A and a vector b , Firstly it makes use of the function *solve-system* to transform the original matrix A and the vector b into another ones in reduced row echelon form. Then, that system will have the same solution than the original one but it is easier to be solved. So we make use of the function *solve-consistent-rref* to obtain one solution of the system.

We will prove that any solution of the system can be rewritten as a linear combination of elements of a basis of the null space plus a particular solution of the system. So the function *solve* will return an option type, depending on the consistency of the system:

- If the system is consistent (so there exists at least one solution), the function will return the *Some* of a pair. In the first component of that pair will be one solution of the system and the second one will be a basis of the null space of the matrix. Hence:
 1. If the system is consistent and independent (so there exists one and only one solution), the pair will consist of the solution and the empty set (this empty set is the basis of the null space).
 2. If the system is consistent and dependent (so there exists more than one solution, maybe an infinite number), the pair will consist of one particular solution and a basis of the null space (which will not be the empty set).
- If the system is inconsistent (so there exists no solution), the function will return *None*.

definition *solve* $A\ b = (\text{if consistent } A\ b \text{ then}$

Some (solve-consistent-rref (fst (solve-system A b)) (snd (solve-system A b)), basis-null-space A)
else None)

lemma *solve-code[code]:*

shows *solve* $A\ b = (\text{let } GJ\text{-}P = \text{Gauss-Jordan-PA } A;$
 $P\text{-times-}b = \text{fst}(GJ\text{-}P) * v\ b;$

```

rank-A = (if A = 0 then 0 else to-nat (GREATEST a. row a
(snd GJ-P) ≠ 0) + 1);
consistent-Ab = (rank-A ≥ (if (∃ a. (P-times-b) $ a ≠ 0) then
(to-nat (GREATEST a. (P-times-b) $ a ≠ 0) + 1) else 0));
GJ-transpose = Gauss-Jordan-PA (transpose A);
basis = {row i (fst GJ-transpose) | i. to-nat i ≥ rank-A}
in (if consistent-Ab then Some (solve-consistent-rref (snd GJ-P)
P-times-b,basis) else None)
unfolding Let-def solve-def
unfolding consistent-eq-rank-ge-code[unfolded Let-def,symmetric]
unfolding basis-null-space-def Let-def
unfolding P-Gauss-Jordan-def
unfolding rank-Gauss-Jordan-code Let-def Gauss-Jordan-PA-eq
unfolding solve-system-def Let-def fst-conv snd-conv
unfolding Gauss-Jordan-PA-eq ..

```

```

lemma consistent-imp-is-solution-solve:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes con: consistent A b
shows is-solution (fst (the (solve A b))) A b
unfolding solve-def unfolding if-P[OF con] fst-conv using consistent-imp-is-solution'[OF
con]
by simp

```

```

corollary consistent-eq-solution-solve:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows consistent A b = is-solution (fst (the (solve A b))) A b
by (metis consistent-def consistent-imp-is-solution-solve)

```

```

lemma inconsistent-imp-solve-eq-none:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes con: inconsistent A b
shows solve A b = None unfolding solve-def unfolding if-not-P[OF con[unfolded
inconsistent-def]] ..

```

```

corollary inconsistent-eq-solve-eq-none:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows inconsistent A b = (solve A b = None)
unfolding solve-def unfolding inconsistent-def by force

```

We demonstrate that all solutions of a system of linear equations can be expressed as a linear combination of the basis of the null space plus a particular solution obtained. The basis and the particular solution are obtained by means of the function `solve A b`

```

lemma solution-set-rel-solve:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
assumes con: consistent A b
shows solution-set A b = {fst (the (solve A b))} + vec.span (snd (the (solve A
b)))

```

```

proof –
  have s: is-solution (fst (the (solve A b))) A b using consistent-imp-is-solution-solve[OF
con] by simp
  have solution-set A b = {fst (the (solve A b))} + solution-set A 0 using solu-
tion-set-rel[OF s] .
  also have ... = {fst (the (solve A b))} + vec.span (snd (the (solve A b)))
    unfolding set-plus-def solve-def unfolding if-P[OF con] snd-conv fst-conv
  proof (safe, simp-all)
    fix b assume b ∈ solution-set A 0
    thus b ∈ vec.span (basis-null-space A) unfolding null-space-eq-solution-set[symmetric]
using basis-null-space[of A] by fast
  next
    fix b
    assume b: b ∈ vec.span (basis-null-space A)
    thus b ∈ solution-set A 0 unfolding null-space-eq-solution-set[symmetric]
using basis-null-space by blast
  qed
  finally show solution-set A b = {fst (the (solve A b))} + vec.span (snd (the
(solve A b))) .
qed

lemma is-solution-eq-in-span-solve:
  fixes A::'a::{field} ^'cols::{mod-type} ^'rows::{mod-type}
  assumes con: consistent A b
  shows (is-solution x A b) = (x ∈ {fst (the (solve A b))} + vec.span (snd (the
(solve A b))))
  using solution-set-rel-solve[OF con] unfolding solution-set-def by auto

end

```

13 Code Generation for Z2

```

theory Code-Z2
imports HOL-Library.Z2
begin

```

Implementation for the field of integer numbers module 2. Experimentally we have checked that the implementation by means of booleans is the fastest one.

```

code-datatype 0::bit (1::bit)
code-printing
  type-constructor bit → (SML) Bool.bool
  | constant 0::bit → (SML) false
  | constant 1::bit → (SML) true

code-printing
  type-constructor bit → (Haskell) Bool
  | constant 0::bit → (Haskell) False

```

```
| constant 1::bit  $\rightarrow$  (Haskell) True
| class-instance bit :: HOL.equal  $\Rightarrow$  (Haskell) –
```

end

14 Examples of computations over abstract matrices

```
theory Examples-Gauss-Jordan-Abstract
imports
  Determinants2
  Inverse
  System-Of-Equations
  Code-Z2
  HOL-Library.Code-Target-Numeral
begin
```

14.1 Transforming a list of lists to an abstract matrix

Definitions to transform a matrix to a list of list and vice versa

```
definition vec-to-list :: 'an::{finite, enum}  $\Rightarrow$  'a list
  where vec-to-list A = map (($) A) (enum-class.enum::n list)
```

```
definition matrix-to-list-of-list :: 'an::{finite, enum}m::{finite, enum}  $\Rightarrow$  'a
list list
  where matrix-to-list-of-list A = map (vec-to-list) (map (($) A) (enum-class.enum::m
list))
```

This definition should be equivalent to *vector-def* (in suitable types)

```
definition list-to-vec :: 'a list  $\Rightarrow$  'an::{finite, enum, mod-type}
  where list-to-vec xs = vec-lambda (% i. xs ! (to-nat i))
```

```
lemma [code abstract]: vec-nth (list-to-vec xs) = (%i. xs ! (to-nat i))
  unfolding list-to-vec-def by fastforce
```

```
definition list-of-list-to-matrix :: 'a list list  $\Rightarrow$  'an::{finite, enum, mod-type}m::{finite,
enum, mod-type}
  where list-of-list-to-matrix xs = vec-lambda (%i. list-to-vec (xs ! (to-nat i)))
```

lemma [*code abstract*]: *vec-nth* (*list-of-list-to-matrix xs*) = (%i. *list-to-vec* (*xs* ! (*to-nat i*)))

unfolding *list-of-list-to-matrix-def* **by** *auto*

14.2 Examples

The following three lemmas are presented in both this file and in the *Examples-Gauss-Jordan-IArrays* one. They allow a more convenient printing of rational and real numbers after evaluation. They have already been added to the repository version of Isabelle, so after Isabelle2014 they should be removed from here.

lemma [*code-post*]:
int-of-integer (*- 1*) = *- 1*
by *simp*

lemma [*code-abbrev*]:
of-rat (*- 1*) :: *real* = *- 1*
by *simp*

lemma [*code-post*]:
of-rat (*- (1 / numeral k)*) :: *real* = *- 1 / numeral k*
of-rat (*- (numeral k / numeral l)*) :: *real* = *- numeral k / numeral l*
by (*simp-all add: of-rat-divide of-rat-minus*)

14.2.1 Ranks and dimensions

Examples on computing ranks, dimensions of row space, null space and col space and the Gauss Jordan algorithm

```

value matrix-to-list-of-list (Gauss-Jordan (list-of-list-to-matrix ([[1,0,0,0,0],[0,1,0,0,0],[0,0,0,0,0],[0,0,0,0,0],[0,0,0,0,0]]::rat52)))
value matrix-to-list-of-list (Gauss-Jordan (list-of-list-to-matrix ([[1,-2,1,-3,0],[3,-6,2,-7,0]]::rat52)))
value matrix-to-list-of-list (Gauss-Jordan (list-of-list-to-matrix ([[1,0,0,1,1],[1,0,1,1,1]]::bit52)))
value (reduced-row-echelon-form-upt-k (list-of-list-to-matrix ([[1,0,8],[0,1,9],[0,0,0]]::real33)))
3
value matrix-to-list-of-list (Gauss-Jordan (list-of-list-to-matrix [[Complex 1 1, Complex 1 (- 1), Complex 0 0],[Complex 2 (- 1), Complex 1 3, Complex 7 3]]::complex32))
value DIM(real5)
value vec.dimension (TYPE(bit)) (TYPE(5))
value vec.dimension (TYPE(real)) (TYPE(2))

value DIM(real54)
value row-rank (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54)
value vec.dim (row-space (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54))
value col-rank (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54)
value vec.dim (col-space (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54))
value rank (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54)
value vec.dim (null-space (list-of-list-to-matrix [[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::real54))

```

value rank (list-of-list-to-matrix [[Complex 1 1,Complex 1 (- 1), Complex 0 0],[Complex 2 (- 1),Complex 1 3, Complex 7 3]]::complex³²)

14.2.2 Inverse of a matrix

Examples on computing the inverse of matrices

value let A=(list-of-list-to-matrix [[1,1,2,4,5,9,8],[3,0,8,4,5,0,8],[3,2,0,4,5,9,8],[3,2,8,0,5,9,8],[3,2,8,4,0,9,8],[3,2,8,4,5,0,8],[3,2,8,4,5,9,0]]::real⁷⁷)

in matrix-to-list-of-list (P-Gauss-Jordan A)

value let A=(list-of-list-to-matrix [[1,1,2,4,5,9,8],[3,0,8,4,5,0,8],[3,2,0,4,5,9,8],[3,2,8,0,5,9,8],[3,2,8,4,0,9,8],[3,2,8,4,5,0,8],[3,2,8,4,5,9,0]]::real⁷⁷) in

matrix-to-list-of-list (A ** (P-Gauss-Jordan A))

value let A=(list-of-list-to-matrix [[1,1,2,4,5,9,8],[3,0,8,4,5,0,8],[3,2,0,4,5,9,8],[3,2,8,0,5,9,8],[3,2,8,4,0,9,8],[3,2,8,4,5,0,8],[3,2,8,4,5,9,0]]::real⁷⁷)

in (inverse-matrix A)

value let A=(list-of-list-to-matrix [[1,1,2,4,5,9,8],[3,0,8,4,5,0,8],[3,2,0,4,5,9,8],[3,2,8,0,5,9,8],[3,2,8,4,0,9,8],[3,2,8,4,5,0,8],[3,2,8,4,5,9,0]]::real⁷⁷)

in matrix-to-list-of-list (the (inverse-matrix A))

value let A=(list-of-list-to-matrix [[1,1,1,1,1,1,1],[2,2,2,2,2,2,2],[3,2,0,4,5,9,8],[3,2,8,0,5,9,8],[3,2,8,4,0,9,8],[3,2,8,4,5,0,8],[3,2,8,4,5,9,0]]::real⁷⁷)

in (inverse-matrix A)

value let A=(list-of-list-to-matrix [[Complex 1 1,Complex 1 (- 1), Complex 0 0],[Complex 1 1,Complex 1 (- 1), Complex 8 0],[Complex 2 (- 1),Complex 1 3, Complex 7 3]]::complex³³)

in matrix-to-list-of-list (the (inverse-matrix A))

14.2.3 Determinant of a matrix

Examples on computing determinants of matrices

value (let A = list-of-list-to-matrix[[1,2,7,8,9],[3,4,12,10,7],[-5,4,8,7,4],[0,1,2,4,8],[9,8,7,13,11]]::real⁵⁵ in det A)

value det (list-of-list-to-matrix ([[1,0,0],[0,1,0],[0,0,1]])::real³³)

value det (list-of-list-to-matrix ([[1,8,9,1,47],[7,2,2,5,9],[3,2,7,7,4],[9,8,7,5,1],[1,2,6,4,5]])::rat⁵⁵)

14.2.4 Bases of the fundamental subspaces

Examples on computing basis for null space, row space, column space and left null space

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real⁴⁶)

in vec-to-list' (basis-null-space A)

value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real⁴⁴)

in vec-to-list' (basis-null-space A)

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real⁴⁶)

in vec-to-list' (basis-row-space A)
value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)

in vec-to-list' (basis-row-space A)

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real^4^4)

in vec-to-list' (basis-col-space A)

value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)

in vec-to-list' (basis-col-space A)

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real^4^4)

in vec-to-list' (basis-left-null-space A)

value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)

in vec-to-list' (basis-left-null-space A)

14.2.5 Consistency and inconsistency

Examples on checking the consistency/inconsistency of a system of equations

value independent-and-consistent (list-of-list-to-matrix ([[1,0,0],[0,1,0],[0,0,1],[0,0,0],[0,0,0]])::real^3^5)
(list-to-vec([2,3,4,0,0])::real^5)

value consistent (list-of-list-to-matrix ([[1,0,0],[0,1,0],[0,0,1],[0,0,0],[0,0,0]])::real^3^5)
(list-to-vec([2,3,4,0,0])::real^5)

value inconsistent (list-of-list-to-matrix ([[1,0,0],[0,1,0],[3,0,1],[0,7,0],[0,0,9]])::real^3^5)
(list-to-vec([2,0,4,0,0])::real^5)

value dependent-and-consistent (list-of-list-to-matrix ([[1,0,0],[0,1,0]])::real^3^2)
(list-to-vec([3,4])::real^2)

value independent-and-consistent (mat 1::real^3^3) (list-to-vec([3,4,5])::real^3)

14.2.6 Solving systems of linear equations

Examples on solving linear systems.

definition print-result-solve

where print-result-solve A = (if A = None then None else Some (vec-to-list (fst (the A)), vec-to-list' (snd (the A))))

value let A = (list-of-list-to-matrix [[4,5,8],[9,8,7],[4,6,1]]::real^3^3);
b=(list-to-vec [4,5,8]::real^3)
in (print-result-solve (solve A b))

value let A = (list-of-list-to-matrix [[0,0,0],[0,0,0],[0,0,1]]::real^3^3);
b=(list-to-vec [4,5,0]::real^3)
in (print-result-solve (solve A b))

```

value let A = (list-of-list-to-matrix [[3,2,5,2,7],[6,4,7,4,5],[3,2,-1,2,-11],[6,4,1,4,-13]]::real54);
      b=(list-to-vec [0,0,0,0]::real4)
      in (print-result-solve (solve A b))

value let A = (list-of-list-to-matrix [[1,2,1],[-2,-3,-1],[2,4,2]]::real33);
      b=(list-to-vec [-2,1,-4]::real3)
      in (print-result-solve (solve A b))

value let A = (list-of-list-to-matrix [[1,1,-4,10],[3,-2,-2,6]]::real42);
      b=(list-to-vec [24,15]::real2)
      in (print-result-solve (solve A b))

end

```

15 IArrays Addenda

```

theory IArray-Addenda
  imports
    HOL-Library.IArray
  begin

```

15.1 Some previous instances

```

instantiation iarray :: (plus) plus
begin
definition plus-iarray :: 'a iarray  $\Rightarrow$  'a iarray  $\Rightarrow$  'a iarray
  where plus-iarray A B = IArray.of-fun ( $\lambda n. A !! n + B !! n$ ) (IArray.length A)
instance proof qed
end

```

```

instantiation iarray :: (minus) minus
begin
definition minus-iarray :: 'a iarray  $\Rightarrow$  'a iarray  $\Rightarrow$  'a iarray
  where minus-iarray A B = IArray.of-fun ( $\lambda n. A !! n - B !! n$ ) (IArray.length A)
instance proof qed
end

```

15.2 Some previous definitions and properties for IArrays

15.3 Code generation

```

end

```

16 Matrices as nested IArrays

```

theory Matrix-To-IArray
imports
  Rank-Nullity-Theorem.Mod-Type

```


Elementary-Operations
IArray-Addenda

begin

16.1 Isomorphism between matrices implemented by vecs and matrices implemented by iarrays

16.1.1 Isomorphism between vec and iarray

definition *vec-to-iarray* :: 'aⁿ::{mod-type} ⇒ 'a iarray
where *vec-to-iarray* A = IArray.of-fun (λi. A \$ (from-nat i)) (CARD('n))

definition *iarray-to-vec* :: 'a iarray ⇒ 'aⁿ::{mod-type}
where *iarray-to-vec* A = (χ i. A !! (to-nat i))

lemma *vec-to-iarray-nth*:
fixes A::'aⁿ::{finite, mod-type}
assumes i: i < CARD('n)
shows (vec-to-iarray A) !! i = A \$ (from-nat i)
unfolding *vec-to-iarray-def* **using** *of-fun-nth[OF i]* .

lemma *vec-to-iarray-nth'*:
fixes A::'aⁿ::{mod-type}
shows (vec-to-iarray A) !! (to-nat i) = A \$ i
proof –
have *to-nat-less-card*: to-nat i < CARD('n) **using** *bij-to-nat[where ?'a='n]* **un-**
folding *bij-betw-def* **by** *fastforce*
show *?thesis* **unfolding** *vec-to-iarray-def* **unfolding** *of-fun-nth[OF to-nat-less-card]*
from-nat-to-nat-id ..
qed

lemma *iarray-to-vec-nth*:
shows (iarray-to-vec A) \$ i = A !! (to-nat i)
unfolding *iarray-to-vec-def* **by** *simp*

lemma *vec-to-iarray-morph*:
fixes A::'aⁿ::{mod-type}
shows (A = B) = (vec-to-iarray A = vec-to-iarray B)
by (*metis vec-eq-iff vec-to-iarray-nth'*)

lemma *inj-vec-to-iarray*:
shows *inj vec-to-iarray*
using *vec-to-iarray-morph* **unfolding** *inj-on-def* **by** *blast*

lemma *iarray-to-vec-vec-to-iarray*:
fixes A::'aⁿ::{mod-type}
shows *iarray-to-vec (vec-to-iarray A) = A*

proof (*unfold vec-to-iarray-def iarray-to-vec-def, vector, auto*)
fix $i::'n$
have $to\text{-}nat\ i < CARD('n)$ **using** $bij\text{-}to\text{-}nat$ [**where** $?'a='n$] **unfolding** $bij\text{-}betw\text{-}def$
by *auto*
thus $map\ (\lambda i. A\ \$\ from\text{-}nat\ i)\ [0..<CARD('n)]\ !\ to\text{-}nat\ i = A\ \$\ i$ **by** *simp*
qed

lemma $vec\text{-}to\text{-}iarray\text{-}iarray\text{-}to\text{-}vec$:
assumes $length\text{-}eq: IArray.length\ A = CARD('n::\{mod\text{-}type\})$
shows $vec\text{-}to\text{-}iarray\ (iarray\text{-}to\text{-}vec\ A::'a^{\wedge}n::\{mod\text{-}type\}) = A$
proof (*unfold vec-to-iarray-def iarray-to-vec-def, vector, auto*)
obtain xs **where** $xs: A = IArray\ xs$ **by** (*metis iarray.exhaust*)
show $IArray\ (map\ (\lambda i. IArray.list\text{-}of\ A\ !\ to\text{-}nat\ (from\text{-}nat\ i::'n))\ [0..<CARD('n)])$
 $= A$
proof (*unfold xs iarray.inject list-eq-iff-nth-eq, auto*)
show $CARD('n) = length\ xs$ **using** $length\text{-}eq$ **unfolding** xs **by** *simp*
fix i **assume** $i: i < CARD('n)$
show $xs\ !\ to\text{-}nat\ (from\text{-}nat\ i::'n) = xs\ !\ i$ **unfolding** $to\text{-}nat\text{-}from\text{-}nat\text{-}id$ [*OF* i]
..
qed
qed

lemma $length\text{-}vec\text{-}to\text{-}iarray$:
fixes $xa::'a^{\wedge}n::\{mod\text{-}type\}$
shows $IArray.length\ (vec\text{-}to\text{-}iarray\ xa) = CARD('n)$
unfolding $vec\text{-}to\text{-}iarray\text{-}def$ **by** *simp*

16.1.2 Isomorphism between matrix and nested iarrays

definition $matrix\text{-}to\text{-}iarray :: 'a^{\wedge}n::\{mod\text{-}type\}^{\wedge}m::\{mod\text{-}type\} \Rightarrow 'a\ iarray\ iarray$
 ray
where $matrix\text{-}to\text{-}iarray\ A = IArray\ (map\ (vec\text{-}to\text{-}iarray\ \circ\ ((\$)\ A)\ \circ\ (from\text{-}nat::nat=>'m))$
 $[0..<CARD('m)])$

definition $iarray\text{-}to\text{-}matrix :: 'a\ iarray\ iarray \Rightarrow 'a^{\wedge}n::\{mod\text{-}type\}^{\wedge}m::\{mod\text{-}type\}$
where $iarray\text{-}to\text{-}matrix\ A = (\chi\ i\ j. A\ !!\ (to\text{-}nat\ i)\ !!\ (to\text{-}nat\ j))$

lemma $matrix\text{-}to\text{-}iarray\text{-}morph$:
fixes $A::'a^{\wedge}n::\{mod\text{-}type\}^{\wedge}m::\{mod\text{-}type\}$
shows $(A = B) = (matrix\text{-}to\text{-}iarray\ A = matrix\text{-}to\text{-}iarray\ B)$
unfolding $matrix\text{-}to\text{-}iarray\text{-}def$ **apply** *simp*
unfolding $forall\text{-}from\text{-}nat\text{-}rw$ [*of* $\lambda x. vec\text{-}to\text{-}iarray\ (A\ \$\ x) = vec\text{-}to\text{-}iarray\ (B\ \$\ x)$]
by (*metis from-nat-to-nat-id vec-eq-iff vec-to-iarray-morph*)

lemma $matrix\text{-}to\text{-}iarray\text{-}eq\text{-of}\text{-}fun$:
fixes $A::'a^{\wedge}columns::\{mod\text{-}type\}^{\wedge}rows::\{mod\text{-}type\}$
assumes $vec\text{-}eq\text{-}f: \forall i. vec\text{-}to\text{-}iarray\ (A\ \$\ i) = f\ (to\text{-}nat\ i)$
and $n\text{-}eq\text{-}length: n = IArray.length\ (matrix\text{-}to\text{-}iarray\ A)$

shows *matrix-to-iarray* $A = IArray.of\text{-}fun\ f\ n$
proof (*unfold IArray.of-fun-def matrix-to-iarray-def iarray.inject list-eq-iff-nth-eq,*
auto)
show *: $CARD('rows) = n$ **using** *n-eq-length unfolding matrix-to-iarray-def*
by *auto*
fix *i* **assume** *i*: $i < CARD('rows)$
hence *i-less-n*: $i < n$ **using** * *i* **by** *simp*
show *vec-to-iarray* ($A\ \$\ from\text{-}nat\ i$) = $map\ f\ [0..<n]$! *i*
using *vec-eq-f using i-less-n*
by (*simp, unfold to-nat-from-nat-id[OF i], simp*)
qed

lemma *map-vec-to-iarray-rw[simp]*:
fixes $A::'a\ ^\wedge\ columns::\{mod\text{-}type\}^\wedge\ rows::\{mod\text{-}type\}$
shows $map\ (\lambda x. vec\text{-}to\text{-}iarray\ (A\ \$\ from\text{-}nat\ x))\ [0..<CARD('rows)]\ !\ to\text{-}nat\ i =$
 $vec\text{-}to\text{-}iarray\ (A\ \$\ i)$
proof –
have *i-less-card*: $to\text{-}nat\ i < CARD('rows)$ **using** *bij-to-nat[where ?'a='rows]*
unfolding *bij-betw-def* **by** *fastforce*
hence $map\ (\lambda x. vec\text{-}to\text{-}iarray\ (A\ \$\ from\text{-}nat\ x))\ [0..<CARD('rows)]\ !\ to\text{-}nat\ i =$
 $vec\text{-}to\text{-}iarray\ (A\ \$\ from\text{-}nat\ (to\text{-}nat\ i))$ **by** *simp*
also **have** ... = $vec\text{-}to\text{-}iarray\ (A\ \$\ i)$ **unfolding** *from-nat-to-nat-id ..*
finally **show** *?thesis* .
qed

lemma *matrix-to-iarray-nth*:
 $matrix\text{-}to\text{-}iarray\ A\ !!\ to\text{-}nat\ i\ !!\ to\text{-}nat\ j = A\ \$\ i\ \$\ j$
unfolding *matrix-to-iarray-def o-def* **using** *vec-to-iarray-nth'* **by** *auto*

lemma *vec-matrix*: $vec\text{-}to\text{-}iarray\ (A\ \$\ i) = (matrix\text{-}to\text{-}iarray\ A)\ !!\ (to\text{-}nat\ i)$
unfolding *matrix-to-iarray-def o-def* **by** *fastforce*

lemma *iarray-to-matrix-matrix-to-iarray*:
fixes $A::'a\ ^\wedge\ columns::\{mod\text{-}type\}^\wedge\ rows::\{mod\text{-}type\}$
shows $iarray\text{-}to\text{-}matrix\ (matrix\text{-}to\text{-}iarray\ A) = A$ **unfolding** *matrix-to-iarray-def*
iarray-to-matrix-def o-def
by (*vector, auto, metis IArray.sub-def vec-to-iarray-nth'*)

16.2 Definition of operations over matrices implemented by iarrays

definition *mult-iarray* :: $'a::\{times\}$ *iarray* => $'a => 'a\ iarray$
where $mult\text{-}iarray\ A\ q = IArray.of\text{-}fun\ (\lambda n. q * A!!n)\ (IArray.length\ A)$

definition *row-iarray* :: $nat => 'a\ iarray\ iarray => 'a\ iarray$
where $row\text{-}iarray\ k\ A = A\ !!\ k$

definition *column-iarray* :: $nat => 'a\ iarray\ iarray => 'a\ iarray$

where *column-iarray* $k A = IArray.of\text{-}fun (\lambda m. A !! m !! k) (IArray.length A)$

definition *nrows-iarray* $:: 'a\ iarray\ iarray \Rightarrow nat$
where *nrows-iarray* $A = IArray.length A$

definition *ncols-iarray* $:: 'a\ iarray\ iarray \Rightarrow nat$
where *ncols-iarray* $A = IArray.length (A!!0)$

definition *rows-iarray* $A = \{row\text{-}iarray\ i\ A \mid i. i \in \{..<nrows\text{-}iarray\ A\}\}$

definition *columns-iarray* $A = \{column\text{-}iarray\ i\ A \mid i. i \in \{..<ncols\text{-}iarray\ A\}\}$

definition *tabulate2* $:: nat \Rightarrow nat \Rightarrow (nat \Rightarrow nat \Rightarrow 'a) \Rightarrow 'a\ iarray\ iarray$
where *tabulate2* $m\ n\ f = IArray.of\text{-}fun (\lambda i. IArray.of\text{-}fun (f\ i)\ n)\ m$

definition *transpose-iarray* $:: 'a\ iarray\ iarray \Rightarrow 'a\ iarray\ iarray$
where *transpose-iarray* $A = tabulate2 (ncols\text{-}iarray\ A) (nrows\text{-}iarray\ A) (\lambda a\ b. A!!b!!a)$

definition *matrix-matrix-mult-iarray* $:: 'a::\{times, comm\text{-}monoid\text{-}add\}\ iarray\ iarray \Rightarrow 'a\ iarray\ iarray \Rightarrow 'a\ iarray\ iarray$ (**infixl** $\langle **i \rangle 70$)
where $A **i B = tabulate2 (nrows\text{-}iarray\ A) (ncols\text{-}iarray\ B) (\lambda i\ j. sum (\lambda k. ((A!!i)!!k) * ((B!!k)!!j))) \{0..<ncols\text{-}iarray\ A\}$

definition *matrix-vector-mult-iarray* $:: 'a::\{semiring\text{-}1\}\ iarray\ iarray \Rightarrow 'a\ iarray \Rightarrow 'a\ iarray$ (**infixl** $\langle *iv \rangle 70$)
where $A *iv x = IArray.of\text{-}fun (\lambda i. sum (\lambda j. ((A!!i)!!j) * (x!!j))) \{0..<IArray.length\ x\} (nrows\text{-}iarray\ A)$

definition *vector-matrix-mult-iarray* $:: 'a::\{semiring\text{-}1\}\ iarray \Rightarrow 'a\ iarray\ iarray \Rightarrow 'a\ iarray$ (**infixl** $\langle v*i \rangle 70$)
where $x v*i A = IArray.of\text{-}fun (\lambda j. sum (\lambda i. (x!!i) * ((A!!i)!!j))) \{0..<IArray.length\ x\} (ncols\text{-}iarray\ A)$

definition *mat-iarray* $:: 'a::\{zero\} \Rightarrow nat \Rightarrow 'a\ iarray\ iarray$
where *mat-iarray* $k\ n = tabulate2\ n\ n (\lambda\ i\ j. if\ i = j\ then\ k\ else\ 0)$

definition *is-zero-iarray* $:: 'a::\{zero\}\ iarray \Rightarrow bool$
where *is-zero-iarray* $A = IArray.all (\lambda i. A !! i = 0) (IArray[0..<IArray.length\ A])$

16.2.1 Properties of previous definitions

lemma *is-zero-iarray-eq-iff*:

fixes $A::'a::\{zero\} \wedge n::\{mod\text{-}type\}$

shows $(A = 0) = (is\text{-}zero\text{-}iarray (vec\text{-}to\text{-}iarray\ A))$

proof (*auto*)

show *is-zero-iarray* $(vec\text{-}to\text{-}iarray\ 0)$ **by** (*simp add: vec-to-iarray-def is-zero-iarray-def Option.is-none-def find-None-iff*)

show *is-zero-iarray* $(vec\text{-}to\text{-}iarray\ A) \Longrightarrow A = 0$

proof (*simp add: vec-to-iarray-def is-zero-iarray-def Option.is-none-def find-None-iff vec-eq-iff*, *clarify*)

fix $i::'n$
assume $\forall i \in \{0..<CARD('n)\}$. $A \ \$ \ mod\text{-type}\text{-class}\text{-from}\text{-nat} \ i = 0$
hence $eq\text{-zero}: \forall x < CARD('n). A \ \$ \ from\text{-nat} \ x = 0$ **by** *force*
have $to\text{-nat} \ i < CARD('n)$ **using** *bij-to-nat*[**where** $?'a='n$] **unfolding** *bij-betw-def*
by *fastforce*
hence $A \ \$ \ (from\text{-nat} \ (to\text{-nat} \ i)) = 0$ **using** *eq-zero* **by** *blast*
thus $A \ \$ \ i = 0$ **unfolding** *from-nat-to-nat-id* .
qed
qed

lemma *mult-iarray-works*:

assumes $a < IArray.length \ A$ **shows** $mult\text{-iarray} \ A \ q \ !! \ a = q * A!!a$
unfolding *mult-iarray-def*
unfolding *IArray.of-fun-def* **unfolding** *sub-def*
using *assms* **by** *simp*

lemma *length-eq-card-rows*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $IArray.length \ (matrix\text{-to-iarray} \ A) = CARD('rows)$
unfolding *matrix-to-iarray-def* **by** *auto*

lemma *nrows-eq-card-rows*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $nrows\text{-iarray} \ (matrix\text{-to-iarray} \ A) = CARD('rows)$
unfolding *nrows-iarray-def* *length-eq-card-rows* ..

lemma *length-eq-card-columns*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $IArray.length \ (matrix\text{-to-iarray} \ A \ !! \ 0) = CARD('columns)$
unfolding *matrix-to-iarray-def* *o-def* *vec-to-iarray-def* **by** *simp*

lemma *ncols-eq-card-columns*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $ncols\text{-iarray} \ (matrix\text{-to-iarray} \ A) = CARD('columns)$
unfolding *ncols-iarray-def* *length-eq-card-columns* ..

lemma *matrix-to-iarray-nrows*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $nrows \ A = nrows\text{-iarray} \ (matrix\text{-to-iarray} \ A)$
unfolding *nrows-def* *nrows-eq-card-rows* ..

lemma *matrix-to-iarray-ncols*:

fixes $A::'a \ ^\wedge \ columns::\{mod\text{-type}\} \ ^\wedge \ rows::\{mod\text{-type}\}$
shows $ncols \ A = ncols\text{-iarray} \ (matrix\text{-to-iarray} \ A)$
unfolding *ncols-def* *ncols-eq-card-columns* ..

lemma *vec-to-iarray-row*[*code-unfold*]: $vec\text{-to-iarray} \ (row \ i \ A) = row\text{-iarray} \ (to\text{-nat}$

i) (*matrix-to-iarray A*)
unfolding *row-def row-iarray-def vec-to-iarray-def*
by (*auto, metis IArray.sub-def IArray.of-fun-def vec-matrix vec-to-iarray-def*)

lemma *vec-to-iarray-row'*: *vec-to-iarray (row i A) = (matrix-to-iarray A) !! (to-nat i)*
unfolding *row-def vec-to-iarray-def*
by (*auto, metis IArray.sub-def IArray.of-fun-def vec-matrix vec-to-iarray-def*)

lemma *vec-to-iarray-column*[*code-unfold*]: *vec-to-iarray (column i A) = column-iarray (to-nat i) (matrix-to-iarray A)*
unfolding *column-def vec-to-iarray-def column-iarray-def length-eq-card-rows*
by (*auto, metis IArray.sub-def from-nat-not-eq vec-matrix vec-to-iarray-nth'*)

lemma *vec-to-iarray-column'*:
assumes *k: k < ncols A*
shows (*vec-to-iarray (column (from-nat k) A) = (column-iarray k (matrix-to-iarray A))*)
unfolding *vec-to-iarray-column* **unfolding** *to-nat-from-nat-id[OF k[unfolded ncols-def]]*
..

lemma *column-iarray-nth*:
assumes *i: i < nrows-iarray A*
shows *column-iarray j A !! i = A !! i !! j*
proof –
have *column-iarray j A !! i = map (λm. A !! m !! j) [0..<IArray.length A] ! i*
unfolding *column-iarray-def* **by** *auto*
also have *... = (λm. A !! m !! j) ([0..<IArray.length A] ! i)* **using** *i nth-map*
unfolding *nrows-iarray-def* **by** *auto*
also have *... = (λm. A !! m !! j) (i)* **using** *nth-upt[of 0 i IArray.length A] i*
unfolding *nrows-iarray-def* **by** *simp*
finally show *?thesis .*
qed

lemma *vec-to-iarray-rows*: *vec-to-iarray' (rows A) = rows-iarray (matrix-to-iarray A)*
unfolding *rows-def* **unfolding** *rows-iarray-def*
apply (*auto simp add: vec-to-iarray-row to-nat-less-card nrows-eq-card-rows*)
by (*unfold image-def, auto, metis from-nat-not-eq vec-to-iarray-row*)

lemma *vec-to-iarray-columns*: *vec-to-iarray' (columns A) = columns-iarray (matrix-to-iarray A)*
unfolding *columns-def* **unfolding** *columns-iarray-def*
apply(*auto simp add: ncols-eq-card-columns to-nat-less-card vec-to-iarray-column*)
by (*unfold image-def, auto, metis from-nat-not-eq vec-to-iarray-column*)

16.3 Definition of elementary operations

definition *interchange-rows-iarray* :: 'a iarray iarray => nat => nat => 'a iarray iarray

where *interchange-rows-iarray* A a b = IArray.of-fun (λn. if n=a then A!!b else if n=b then A!!a else A!!n) (IArray.length A)

definition *mult-row-iarray* :: 'a::{times} iarray iarray => nat => 'a => 'a iarray iarray

where *mult-row-iarray* A a q = IArray.of-fun (λn. if n=a then mult-iarray (A!!a) q else A!!n) (IArray.length A)

definition *row-add-iarray* :: 'a::{plus, times} iarray iarray => nat => nat => 'a => 'a iarray iarray

where *row-add-iarray* A a b q = IArray.of-fun (λn. if n=a then A!!a + mult-iarray (A!!b) q else A!!n) (IArray.length A)

definition *interchange-columns-iarray* :: 'a iarray iarray => nat => nat => 'a iarray iarray

where *interchange-columns-iarray* A a b = tabulate2 (nrows-iarray A) (ncols-iarray A) (λi j. if j = a then A !! i !! b else if j = b then A !! i !! a else A !! i !! j)

definition *mult-column-iarray* :: 'a::{times} iarray iarray => nat => 'a => 'a iarray iarray

where *mult-column-iarray* A n q = tabulate2 (nrows-iarray A) (ncols-iarray A) (λi j. if j = n then A !! i !! j * q else A !! i !! j)

definition *column-add-iarray* :: 'a::{plus, times} iarray iarray => nat => nat => 'a => 'a iarray iarray

where *column-add-iarray* A n m q = tabulate2 (nrows-iarray A) (ncols-iarray A) (λi j. if j = n then A !! i !! n + A !! i !! m * q else A !! i !! j)

16.3.1 Code generator

lemma *vec-to-iarray-plus[code-unfold]*: *vec-to-iarray* (a + b) = (*vec-to-iarray* a) + (*vec-to-iarray* b)

unfolding *vec-to-iarray-def*

unfolding *plus-iarray-def* **by** *auto*

lemma *matrix-to-iarray-plus[code-unfold]*: *matrix-to-iarray* (A + B) = (*matrix-to-iarray* A) + (*matrix-to-iarray* B)

unfolding *matrix-to-iarray-def* *o-def*

by (*simp* *add: plus-iarray-def* *vec-to-iarray-plus*)

lemma *matrix-to-iarray-mat[code-unfold]*:

matrix-to-iarray (mat k :: 'a::{zero} ^n::{mod-type} ^n::{mod-type}) = mat-iarray k CARD('n::{mod-type})

unfolding *matrix-to-iarray-def* *o-def* *vec-to-iarray-def* *mat-def* *mat-iarray-def* *tabulate2-def*

using *from-nat-eq-imp-eq* **by** *fastforce*

lemma *matrix-to-iarray-transpose*[code-unfold]:
shows *matrix-to-iarray* (transpose A) = transpose-iarray (matrix-to-iarray A)
unfolding *matrix-to-iarray-def transpose-def transpose-iarray-def*
o-def tabulate2-def nrows-iarray-def ncols-iarray-def vec-to-iarray-def
by *auto*

lemma *matrix-to-iarray-matrix-matrix-mult*[code-unfold]:
fixes A::'a::*{semiring-1}* ^m::*{mod-type}* ^n::*{mod-type}* **and** B::'a ^b::*{mod-type}* ^m::*{mod-type}*
shows *matrix-to-iarray* (A ** B) = (matrix-to-iarray A) **i (matrix-to-iarray B)
unfolding *matrix-to-iarray-def matrix-matrix-mult-iarray-def matrix-matrix-mult-def*

unfolding *o-def tabulate2-def nrows-iarray-def ncols-iarray-def vec-to-iarray-def*
using *sum.reindex[of from-nat::nat=>'m]* **using** *bij-from-nat* **unfolding** *bij-betw-def*
by *fastforce*

lemma *vec-to-iarray-matrix-matrix-mult*[code-unfold]:
fixes A::'a::*{semiring-1}* ^m::*{mod-type}* ^n::*{mod-type}* **and** x::'a ^m::*{mod-type}*
shows *vec-to-iarray* (A *v x) = (matrix-to-iarray A) *iv (vec-to-iarray x)
unfolding *matrix-vector-mult-iarray-def matrix-vector-mult-def*
unfolding *o-def tabulate2-def nrows-iarray-def ncols-iarray-def matrix-to-iarray-def*
vec-to-iarray-def
using *sum.reindex[of from-nat::nat=>'m]* **using** *bij-from-nat* **unfolding** *bij-betw-def*
by *fastforce*

lemma *vec-to-iarray-vector-matrix-mult*[code-unfold]:
fixes A::'a::*{semiring-1}* ^m::*{mod-type}* ^n::*{mod-type}* **and** x::'a ^n::*{mod-type}*
shows *vec-to-iarray* (x v* A) = (vec-to-iarray x) v*i (matrix-to-iarray A)
unfolding *vector-matrix-mult-def vector-matrix-mult-iarray-def*
unfolding *o-def tabulate2-def nrows-iarray-def ncols-iarray-def matrix-to-iarray-def*
vec-to-iarray-def
proof (*auto*)
fix xa
have (UNIV::'n set) = from-nat {0..<CARD('n)} **using** *bij-from-nat*[**where**
?*a='n*] **unfolding** *bij-betw-def* **by** *fast*
show ($\sum_{i \in \text{UNIV}} x \$ i * A \$ i \$ \text{from-nat } xa$) = ($\sum_{i = 0..< \text{CARD}('n)} x \$$
from-nat i * A \$ from-nat i \$ from-nat xa)
using *sum.reindex[of from-nat::nat=>'n]* **using** *bij-from-nat*[**where** ?*a='n*]
unfolding *bij-betw-def* **by** *force*
qed

lemma *matrix-to-iarray-interchange-rows*[code-unfold]:
fixes A::'a::*{semiring-1}* ^columns::*{mod-type}* ^rows::*{mod-type}*
shows *matrix-to-iarray* (interchange-rows A i j) = interchange-rows-iarray (matrix-to-iarray A) (to-nat i) (to-nat j)

proof (*unfold matrix-to-iarray-def interchange-rows-iarray-def o-def map-vec-to-iarray-rw, auto*)
fix x **assume** x -less-card: $x < \text{CARD}(\text{'rows})$
and x -not-j: $x \neq \text{to-nat } j$ **and** x -not-i: $x \neq \text{to-nat } i$
show $\text{vec-to-iarray} (\text{interchange-rows } A \ i \ j \ \$ \ \text{from-nat } x) = \text{vec-to-iarray} (A \ \$ \ \text{from-nat } x)$
by (*metis interchange-rows-preserves to-nat-from-nat-id x-less-card x-not-i x-not-j*)
qed

lemma *matrix-to-iarray-mult-row*[code-unfold]:
fixes $A::\text{'a}::\{\text{semiring-1}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
shows $\text{matrix-to-iarray} (\text{mult-row } A \ i \ q) = \text{mult-row-iarray} (\text{matrix-to-iarray } A)$
(*to-nat i*) q
unfolding *matrix-to-iarray-def mult-row-iarray-def o-def*
unfolding *mult-iarray-def vec-to-iarray-def mult-row-def* **apply** *auto*
proof –
fix $i \ x$
assume i -contr: $i \neq \text{to-nat} (\text{from-nat } i::\text{'rows})$ **and** $x < \text{CARD}(\text{'columns})$
and $i < \text{CARD}(\text{'rows})$
hence $i = \text{to-nat} (\text{from-nat } i::\text{'rows})$ **using** *to-nat-from-nat-id* **by** *fastforce*
thus $q * A \ \$ \ \text{from-nat } i \ \$ \ \text{from-nat } x = A \ \$ \ \text{from-nat } i \ \$ \ \text{from-nat } x$
using i -contr **by** *contradiction*
qed

lemma *matrix-to-iarray-row-add*[code-unfold]:
fixes $A::\text{'a}::\{\text{semiring-1}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
shows $\text{matrix-to-iarray} (\text{row-add } A \ i \ j \ q) = \text{row-add-iarray} (\text{matrix-to-iarray } A)$
(*to-nat i*) (*to-nat j*) q
proof (*unfold matrix-to-iarray-def row-add-iarray-def o-def, auto*)
show $\text{vec-to-iarray} (\text{row-add } A \ i \ j \ q \ \$ \ i) = \text{vec-to-iarray} (A \ \$ \ i) + \text{mult-iarray}$
(*vec-to-iarray (A \$ j)*) q
unfolding *mult-iarray-def vec-to-iarray-def* **unfolding** *plus-iarray-def row-add-def*
by *auto*
fix ia **assume** ia -not- i : $ia \neq \text{to-nat } i$ **and** ia -card: $ia < \text{CARD}(\text{'rows})$
have from-nat-ia-not-i : $\text{from-nat } ia \neq i$
proof (*rule ccontr*)
assume $\neg \text{from-nat } ia \neq i$ **hence** $\text{from-nat } ia = i$ **by** *simp*
hence $\text{to-nat} (\text{from-nat } ia::\text{'rows}) = \text{to-nat } i$ **by** *simp*
hence $ia = \text{to-nat } i$ **using** *to-nat-from-nat-id ia-card* **by** *fastforce*
thus *False* **using** ia -not- i **by** *contradiction*
qed
show $\text{vec-to-iarray} (\text{row-add } A \ i \ j \ q \ \$ \ \text{from-nat } ia) = \text{vec-to-iarray} (A \ \$ \ \text{from-nat } ia)$
using ia -not- i
unfolding *vec-to-iarray-morph[symmetric]* **unfolding** *row-add-def* **using** from-nat-ia-not-i
by *vector*
qed

lemma *matrix-to-iarray-interchange-columns*[code-unfold]:
fixes $A::'a::\{\text{semiring-1}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows *matrix-to-iarray* (*interchange-columns* A i j) = *interchange-columns-iarray*
(*matrix-to-iarray* A) (*to-nat* i) (*to-nat j)
unfolding *interchange-columns-def interchange-columns-iarray-def o-def tabulate2-def*
unfolding *nrows-eq-card-rows ncols-eq-card-columns*
unfolding *matrix-to-iarray-def o-def vec-to-iarray-def*
by (*auto simp add: to-nat-from-nat-id to-nat-less-card[of i] to-nat-less-card[of j]*)*

lemma *matrix-to-iarray-mult-columns*[code-unfold]:
fixes $A::'a::\{\text{semiring-1}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows *matrix-to-iarray* (*mult-column* A i q) = *mult-column-iarray* (*matrix-to-iarray*
 A) (*to-nat* i) q
unfolding *mult-column-def mult-column-iarray-def o-def tabulate2-def*
unfolding *nrows-eq-card-rows ncols-eq-card-columns*
unfolding *matrix-to-iarray-def o-def vec-to-iarray-def*
by (*auto simp add: to-nat-from-nat-id*)

lemma *matrix-to-iarray-column-add*[code-unfold]:
fixes $A::'a::\{\text{semiring-1}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows *matrix-to-iarray* (*column-add* A i j q) = *column-add-iarray* (*matrix-to-iarray*
 A) (*to-nat* i) (*to-nat* j) q
unfolding *column-add-def column-add-iarray-def o-def tabulate2-def*
unfolding *nrows-eq-card-rows ncols-eq-card-columns*
unfolding *matrix-to-iarray-def o-def vec-to-iarray-def*
by (*auto simp add: to-nat-from-nat-id to-nat-less-card[of i] to-nat-less-card[of j]*)

end

17 Gauss Jordan algorithm over nested IArrays

theory *Gauss-Jordan-IArrays*

imports

Matrix-To-IArray

Gauss-Jordan

begin

17.1 Definitions and functions to compute the Gauss-Jordan algorithm over matrices represented as nested iarrays

definition *least-non-zero-position-of-vector-from-index* A i = the (*List.find* ($\lambda x. A$
 $!! x \neq 0$) [$i..<IArray.length A$])

definition *least-non-zero-position-of-vector* A = *least-non-zero-position-of-vector-from-index*
 A 0

definition *vector-all-zero-from-index* :: ($\text{nat} \times 'a::\{\text{zero}\}$ *iarray*) => *bool*

where *vector-all-zero-from-index* $A' = (\text{let } i = \text{fst } A'; A = (\text{snd } A') \text{ in } \text{IArray.all } (\lambda x. A !! x = 0) (\text{IArray } [i..<(\text{IArray.length } A)]))$

definition *Gauss-Jordan-in-ij-iarrays* :: $'a::\{\text{field}\}$ *iarray iarray* => *nat* => *nat* => $'a$ *iarray iarray*

where *Gauss-Jordan-in-ij-iarrays* A i $j = (\text{let } n = \text{least-non-zero-position-of-vector-from-index } (\text{column-iarray } j \ A) \ i;$

interchange-A = *interchange-rows-iarray* A i n ;

$A' = \text{mult-row-iarray } \text{interchange-A } i \ (1 / \text{interchange-A} !! i !! j)$

in *IArray.of-fun* $(\lambda s. \text{if } s = i \text{ then } A' !! s \text{ else } \text{row-add-iarray } A' \ s \ i \ (- \ \text{interchange-A} !! s !! j) !! s) \ (\text{nrows-iarray } A)$

definition *Gauss-Jordan-column-k-iarrays* :: $(\text{nat} \times 'a::\{\text{field}\})$ *iarray iarray* => *nat* => $(\text{nat} \times 'a$ *iarray iarray*)

where *Gauss-Jordan-column-k-iarrays* A' $k = (\text{let } A = (\text{snd } A'); i = (\text{fst } A') \text{ in } \text{if } ((\text{vector-all-zero-from-index } (i, (\text{column-iarray } k \ A)))) \vee i = (\text{nrows-iarray } A) \text{ then } (i, A) \text{ else } (\text{Suc } i, (\text{Gauss-Jordan-in-ij-iarrays } A \ i \ k)))$

definition *Gauss-Jordan-upt-k-iarrays* :: $'a::\{\text{field}\}$ *iarray iarray* => *nat* => $'a::\{\text{field}\}$ *iarray iarray*

where *Gauss-Jordan-upt-k-iarrays* A $k = \text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-iarrays} \ (0, A) \ [0..<\text{Suc } k])$

definition *Gauss-Jordan-iarrays* :: $'a::\{\text{field}\}$ *iarray iarray* => $'a::\{\text{field}\}$ *iarray iarray*

where *Gauss-Jordan-iarrays* $A = \text{Gauss-Jordan-upt-k-iarrays } A \ (\text{ncols-iarray } A - 1)$

17.2 Proving the equivalence between Gauss-Jordan algorithm over nested iarrays and over nested vecs (abstract matrices).

lemma *vector-all-zero-from-index-eq*:

fixes $A::'a::\{\text{zero}\}^{\wedge}n::\{\text{mod-type}\}$

shows $(\forall m \geq i. A \ \$ \ m = 0) = (\text{vector-all-zero-from-index } (\text{to-nat } i, \text{vec-to-iarray } A))$

proof (*auto simp add: vector-all-zero-from-index-def Let-def Option.is-none-def find-None-iff*)

fix x

assume *zero*: $\forall m \geq i. A \ \$ \ m = 0$

and *x-length*: $x < \text{length } (\text{IArray.list-of } (\text{vec-to-iarray } A))$ **and** *i-le-x*: $\text{to-nat } i \leq x$

have *x-le-card*: $x < \text{CARD}('n)$ **using** *x-length* **unfolding** *vec-to-iarray-def* **by** *auto*

have *i-le-from-nat-x*: $i \leq \text{from-nat } x$ **using** *from-nat-mono'*[*OF* *i-le-x* *x-le-card*] **unfolding** *from-nat-to-nat-id* .

hence *Azk*: $A \ \$ \ (\text{from-nat } x) = 0$ **using** *zero* **by** *simp*

have *vec-to-iarray* $A !! x = \text{vec-to-iarray } A !! \text{to-nat } (\text{from-nat } x::'n)$ **unfolding** *to-nat-from-nat-id*[*OF* *x-le-card*] ..

also have ... = A \$ (from-nat x) **unfolding** *vec-to-iarray-nth'* ..
also have ... = 0 **unfolding** *Azk* ..
finally show *IArray.list-of (vec-to-iarray A) ! x = 0*
unfolding *IArray.sub-def* .
next
fix $m::'n$
assume *zero-assm: $\forall x \in \{\text{mod-type-class.to-nat } i..<\text{length (IArray.list-of (vec-to-iarray A))}\}. \text{IArray.list-of (vec-to-iarray A) ! } x = 0$*
and *i-le-m: $i \leq m$*
have *zero: $\forall x < \text{length (IArray.list-of (vec-to-iarray A))}. \text{mod-type-class.to-nat } i \leq x \longrightarrow \text{IArray.list-of (vec-to-iarray A) ! } x = 0$*
using *zero-assm* **by** *auto*
have *to-nat-i-le-m: to-nat i ≤ to-nat m* **using** *to-nat-mono'[OF i-le-m]* .
have *m-le-length: to-nat m < IArray.length (vec-to-iarray A)* **unfolding** *vec-to-iarray-def*
using *to-nat-less-card* **by** *auto*
have A \$ $m = \text{vec-to-iarray } A$!! (to-nat m) **unfolding** *vec-to-iarray-nth'* ..
also have ... = 0 **using** *zero to-nat-i-le-m m-le-length* **unfolding** *nrows-iarray-def*
by (*metis IArray.sub-def IArray.length-def*)
finally show A \$ $m = 0$.
qed

lemma *matrix-vector-all-zero-from-index:*
fixes $A::'a::\{\text{zero}\}^{\wedge} \text{columns}::\{\text{mod-type}\}^{\wedge} \text{rows}::\{\text{mod-type}\}$
shows ($\forall m \geq i. A$ \$ m \$ $k = 0$) = (*vector-all-zero-from-index (to-nat i, vec-to-iarray (column k A))*)
unfolding *vector-all-zero-from-index-eq[symmetric] column-def* **by** *simp*

lemma *vec-to-iarray-least-non-zero-position-of-vector-from-index:*
fixes $A::'a::\{\text{zero}\}^{\wedge} n::\{\text{mod-type}\}$
assumes *not-all-zero: $\neg (\text{vector-all-zero-from-index (to-nat i, vec-to-iarray A)})$*
shows *least-non-zero-position-of-vector-from-index (vec-to-iarray A) (to-nat i) = to-nat (LEAST n. A \$ n ≠ 0 ∧ i ≤ n)*
proof –
have $\exists a. \text{List.find } (\lambda x. \text{vec-to-iarray } A \text{ !! } x \neq 0) [\text{to-nat } i..<\text{IArray.length (vec-to-iarray A)}] = \text{Some } a$
proof (*rule ccontr, simp, unfold IArray.sub-def[symmetric] IArray.length-def[symmetric]*)
assume $\text{List.find } (\lambda x. (\text{vec-to-iarray } A) \text{ !! } x \neq 0) [\text{to-nat } i..<\text{IArray.length (vec-to-iarray A)}] = \text{None}$
hence $\neg (\exists x. x \in \text{set } [\text{mod-type-class.to-nat } i..<\text{IArray.length (vec-to-iarray A)}] \wedge \text{vec-to-iarray } A \text{ !! } x \neq 0)$
unfolding *find-None-iff* .
thus *False* **using** *not-all-zero* **unfolding** *vector-all-zero-from-index-eq[symmetric]*
by (*simp del: IArray.length-def IArray.sub-def, unfold length-vec-to-iarray, metis to-nat-less-card to-nat-mono' vec-to-iarray-nth'*)
qed
from this obtain a **where** $a: \text{List.find } (\lambda x. \text{vec-to-iarray } A \text{ !! } x \neq 0) [\text{to-nat } i..<\text{IArray.length (vec-to-iarray A)}] = \text{Some } a$
by *blast*

from this obtain ia where
ia-less-length: $ia < \text{length } [to\text{-nat } i..<IArray.length (vec\text{-to-iarray } A)]$ **and**
not-eq-zero: $vec\text{-to-iarray } A \neq 0$ **and**
 $ia \neq 0$ **and**
a-eq: $a = [to\text{-nat } i..<IArray.length (vec\text{-to-iarray } A)] ! ia$
and *least*: $(\forall ja < ia. \neg vec\text{-to-iarray } A !! ([to\text{-nat } i..<IArray.length (vec\text{-to-iarray } A)] ! ja) \neq 0)$
unfolding *find-Some-iff* **by** *blast*
have *not-eq-zero'*: $vec\text{-to-iarray } A \neq 0$ **using** *not-eq-zero* **unfolding** *a-eq* .
have *i-less-a*: $to\text{-nat } i \leq a$ **using** *ia-less-length* *length-upt* *nth-upt* *a-eq* **by** *auto*
have *a-less-card*: $a < CARD('n)$ **using** *a-eq* *ia-less-length* **unfolding** *vec-to-iarray-def*
by *auto*
have $(LEAST n. A \$ n \neq 0 \wedge i \leq n) = \text{from-nat } a$
proof (*rule Least-equality*, *rule conjI*)
show $A \$ \text{from-nat } a \neq 0$ **unfolding** *vec-to-iarray-nth'*[*symmetric*] **using**
not-eq-zero' **unfolding** *to-nat-from-nat-id*[*OF a-less-card*] .
show $i \leq \text{from-nat } a$ **using** *a-less-card* *from-nat-mono'* *from-nat-to-nat-id*
i-less-a **by** *fastforce*
fix x **assume** $A \$ x \neq 0 \wedge i \leq x$ **hence** *Axj*: $A \$ x \neq 0$ **and** *i-le-x*: $i \leq x$ **by**
fast+
show $\text{from-nat } a \leq x$
proof (*rule ccontr*)
assume $\neg \text{from-nat } a \leq x$ **hence** *x-less-from-nat-a*: $x < \text{from-nat } a$ **by** *simp*
define ja **where** $ja = (to\text{-nat } x) - (to\text{-nat } i)$
have *to-nat-x-less-card*: $to\text{-nat } x < CARD('n)$ **using** *bij-to-nat*[*where ?'a='n*]
unfolding *bij-betw-def* **by** *fastforce*
hence *ja-less-length*: $ja < IArray.length (vec\text{-to-iarray } A)$ **unfolding** *ja-def*
vec-to-iarray-def **by** *auto*
have $[to\text{-nat } i..<IArray.length (vec\text{-to-iarray } A)] ! ja = to\text{-nat } i + ja$
by (*rule nth-upt*, *unfold vec-to-iarray-def*, *auto*, *metis add-diff-inverse* *diff-add-zero*
ja-def *not-less-iff-gr-or-eq* *to-nat-less-card*)
also **have** *i-plus-ja*: $\dots = to\text{-nat } x$ **unfolding** *ja-def* **by** (*simp* *add*: *i-le-x*
to-nat-mono')
finally **have** *list-rw*: $[to\text{-nat } i..<IArray.length (vec\text{-to-iarray } A)] ! ja = to\text{-nat } x$.
moreover **have** $ja < ia$
proof –
have $a = to\text{-nat } i + ia$ **unfolding** *a-eq*
by (*rule nth-upt*, *metis ia-less-length* *length-upt* *less-diff-conv* *add commute*)
thus *?thesis* **by** (*metis i-plus-ja* *add-less-cancel-right* *add commute* *to-nat-le*
x-less-from-nat-a)
qed
ultimately **have** $vec\text{-to-iarray } A !! (to\text{-nat } x) = 0$ **using** *least* **by** *auto*
hence $A \$ x = 0$ **unfolding** *vec-to-iarray-nth'* .
thus *False* **using** *Axj* **by** *contradiction*
qed
qed
hence $a = to\text{-nat } (LEAST n. A \$ n \neq 0 \wedge i \leq n)$ **using** *to-nat-from-nat-id*[*OF*
a-less-card] **by** *simp*

thus *?thesis* **unfolding** *least-non-zero-position-of-vector-from-index-def* **unfolding** *a* **by** *simp*
qed

corollary *vec-to-iarray-least-non-zero-position-of-vector-from-index'*:
fixes *A::'a::{zero} ^ cols::{mod-type} ^ rows::{mod-type}*
assumes *not-all-zero*: \neg (*vector-all-zero-from-index* (*to-nat i*, *vec-to-iarray* (*column j A*)))
shows *least-non-zero-position-of-vector-from-index* (*vec-to-iarray* (*column j A*)) (*to-nat i*) = *to-nat* (*LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n*)
unfolding *vec-to-iarray-least-non-zero-position-of-vector-from-index* [*OF not-all-zero*]
unfolding *column-def* **by** *fastforce*

corollary *vec-to-iarray-least-non-zero-position-of-vector-from-index''*:
fixes *A::'a::{zero} ^ cols::{mod-type} ^ rows::{mod-type}*
assumes *not-all-zero*: \neg (*vector-all-zero-from-index* (*to-nat j*, *vec-to-iarray* (*row i A*)))
shows *least-non-zero-position-of-vector-from-index* (*vec-to-iarray* (*row i A*)) (*to-nat j*) = *to-nat* (*LEAST n. A \$ i \$ n \neq 0 \wedge j \leq n*)
unfolding *vec-to-iarray-least-non-zero-position-of-vector-from-index* [*OF not-all-zero*]
unfolding *row-def* **by** *fastforce*

lemma *matrix-to-iarray-Gauss-Jordan-in-ij* [*code-unfold*]:
fixes *A::'a::{field} ^ columns::{mod-type} ^ rows::{mod-type}*
assumes *not-all-zero*: \neg (*vector-all-zero-from-index* (*to-nat i*, *vec-to-iarray* (*column j A*)))
shows *matrix-to-iarray* (*Gauss-Jordan-in-ij A i j*) = *Gauss-Jordan-in-ij-iarrays* (*matrix-to-iarray A*) (*to-nat i*) (*to-nat j*)
proof (*unfold Gauss-Jordan-in-ij-def Gauss-Jordan-in-ij-iarrays-def Let-def*, *rule matrix-to-iarray-eq-of-fun*, *auto simp del: IArray.sub-def IArray.length-def*)
show *vec-to-iarray* (*mult-row* (*interchange-rows A i* (*LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n*)) *i* (*1 / A \$* (*LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n*) *\$ j*) *\$ i*) =
mult-row-iarray
(*interchange-rows-iarray* (*matrix-to-iarray A*) (*to-nat i*)
(*least-non-zero-position-of-vector-from-index* (*column-iarray* (*to-nat j*) (*matrix-to-iarray A*)) (*to-nat i*)))
(*to-nat i*) (*1 / interchange-rows-iarray* (*matrix-to-iarray A*) (*to-nat i*)
(*least-non-zero-position-of-vector-from-index* (*column-iarray* (*to-nat j*)
(*matrix-to-iarray A*)) (*to-nat i*)) !! *to-nat i* !! *to-nat j* !! *to-nat i*

unfolding *vec-to-iarray-column* [*symmetric*]
unfolding *vec-to-iarray-least-non-zero-position-of-vector-from-index'* [*OF not-all-zero*]
unfolding *matrix-to-iarray-interchange-rows* [*symmetric*]
unfolding *matrix-to-iarray-mult-row* [*symmetric*]
unfolding *matrix-to-iarray-nth*
unfolding *interchange-rows-i*
unfolding *vec-matrix* ..
next

```

fix ia
show vec-to-iarray
  (row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i
≤ n)) i (1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j)) ia i
  (− interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j) $
ia) =
  row-add-iarray
  (mult-row-iarray
  (interchange-rows-iarray (matrix-to-iarray A) (to-nat i)
  (least-non-zero-position-of-vector-from-index (column-iarray (to-nat j)
(matrix-to-iarray A)) (to-nat i)))
  (to-nat i)
  (1 / interchange-rows-iarray (matrix-to-iarray A) (to-nat i)
  (least-non-zero-position-of-vector-from-index (column-iarray (to-nat
j) (matrix-to-iarray A)) (to-nat i)) !!
  to-nat i !! to-nat j))
  (to-nat ia) (to-nat i)
  (− interchange-rows-iarray (matrix-to-iarray A) (to-nat i)
  (least-non-zero-position-of-vector-from-index (column-iarray (to-nat j)
(matrix-to-iarray A)) (to-nat i)) !!
  to-nat ia !! to-nat j) !! to-nat ia
  unfolding vec-to-iarray-column[symmetric]
  unfolding vec-to-iarray-least-non-zero-position-of-vector-from-index'[OF not-all-zero]
  unfolding matrix-to-iarray-interchange-rows[symmetric]
  unfolding matrix-to-iarray-mult-row[symmetric]
  unfolding matrix-to-iarray-nth
  unfolding interchange-rows-i
  unfolding matrix-to-iarray-row-add[symmetric]
  unfolding vec-matrix ..
next
show nrows-iarray (matrix-to-iarray A) =
  IArray.length (matrix-to-iarray
  (χ s. if s = i then mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧
i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j)
$ s
  else row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤
n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j)) s i
  (− interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ s $ j) $ s))
  unfolding length-eq-card-rows nrows-eq-card-rows ..
qed

```

lemma *matrix-to-iarray-Gauss-Jordan-column-k-1*:
fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}
assumes k: k < ncols A
and i: i ≤ nrows A
shows (fst (Gauss-Jordan-column-k (i, A) k)) = fst (Gauss-Jordan-column-k-iarrays
(i, matrix-to-iarray A) k)

```

proof (cases  $i < nrows\ A$ )
  case True
    show ?thesis
    unfolding Gauss-Jordan-column-k-def Let-def Gauss-Jordan-column-k-iarrays-def
fst-conv snd-conv
    unfolding vec-to-iarray-column[of from-nat  $k\ A$ , unfolded to-nat-from-nat-id[OF
 $k$ [unfolded\ ncols-def]], symmetric]
    using matrix-vector-all-zero-from-index[symmetric, of from-nat  $i::'rows$  from-nat
 $k::'columns$ ]
    unfolding to-nat-from-nat-id[OF True[unfolded\ nrows-def]] to-nat-from-nat-id[OF
 $k$ [unfolded\ ncols-def]]
    using matrix-to-iarray-Gauss-Jordan-in-ij
    unfolding matrix-to-iarray-nrows snd-conv by auto
  next
    case False
    have vector-all-zero-from-index ( $nrows\ A$ , column-iarray  $k$  (matrix-to-iarray  $A$ ))
  unfolding vector-all-zero-from-index-def unfolding Let-def snd-conv fst-conv
    unfolding nrows-def column-iarray-def
    unfolding length-eq-card-rows by (simp add: is-none-code(1))
    thus ?thesis
    using  $i\ False$ 
    unfolding Gauss-Jordan-column-k-iarrays-def Gauss-Jordan-column-k-def Let-def
by auto
qed

```

```

lemma matrix-to-iarray-Gauss-Jordan-column-k-2:
  fixes  $A::'a::\{field\}^{\wedge}columns::\{mod-type\}^{\wedge}rows::\{mod-type\}$ 
  assumes  $k: k < ncols\ A$ 
  and  $i: i \leq nrows\ A$ 
  shows matrix-to-iarray (snd (Gauss-Jordan-column-k ( $i, A$ )  $k$ )) = snd (Gauss-Jordan-column-k-iarrays
( $i, matrix-to-iarray\ A$ )  $k$ )
proof (cases  $i < nrows\ A$ )
  case True show ?thesis
    unfolding Gauss-Jordan-column-k-def Let-def Gauss-Jordan-column-k-iarrays-def
fst-conv snd-conv
    unfolding vec-to-iarray-column[of from-nat  $k\ A$ , unfolded to-nat-from-nat-id[OF
 $k$ [unfolded\ ncols-def]], symmetric]
    unfolding matrix-vector-all-zero-from-index[symmetric, of from-nat  $i::'rows$ 
from-nat  $k::'columns$ , symmetric]
    using matrix-to-iarray-Gauss-Jordan-in-ij[of from-nat  $i::'rows$  from-nat  $k::'columns$ ]

    unfolding to-nat-from-nat-id[OF True[unfolded\ nrows-def]] to-nat-from-nat-id[OF
 $k$ [unfolded\ ncols-def]]
    unfolding matrix-to-iarray-nrows by auto
  next
    case False show ?thesis
    using assms False unfolding Gauss-Jordan-column-k-def Let-def Gauss-Jordan-column-k-iarrays-def
by (auto simp add: matrix-to-iarray-nrows)
qed

```


Due to the assumptions presented in $\llbracket ?k < ncols\ ?A; ?i \leq nrows\ ?A \rrbracket \implies matrix\text{-to}\text{-iarray}\ (snd\ (Gauss\text{-Jordan}\text{-column}\text{-}k\ (?i, ?A)\ ?k)) = snd\ (Gauss\text{-Jordan}\text{-column}\text{-}k\text{-iarrays}\ (?i, matrix\text{-to}\text{-iarray}\ ?A)\ ?k)$, the following lemma must have three shows. The proof style is similar to $?k < ncols\ ?A \implies reduced\text{-row}\text{-echelon}\text{-form}\text{-upt}\text{-}k\ (Gauss\text{-Jordan}\text{-upt}\text{-}k\ ?A\ ?k)\ (Suc\ ?k)$

$?k < ncols\ ?A \implies foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, ?A)\ [0..\lt Suc\ ?k] =$
(if $\forall m. is\text{-zero}\text{-row}\text{-upt}\text{-}k\ m\ (Suc\ ?k)\ (snd\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, ?A)\ [0..\lt Suc\ ?k]))$ then 0 else $mod\text{-type}\text{-class}\text{-to}\text{-nat}\ (GREATEST\ n. \neg is\text{-zero}\text{-row}\text{-upt}\text{-}k\ n\ (Suc\ ?k)\ (snd\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, ?A)\ [0..\lt Suc\ ?k]))) + 1, snd\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, ?A)\ [0..\lt Suc\ ?k]))$.

lemma *foldl-Gauss-Jordan-column-k-eq:*

fixes $A::'a::\{field\} \wedge columns::\{mod\text{-type}\} \wedge rows::\{mod\text{-type}\}$

assumes $k: k < ncols\ A$

shows $matrix\text{-to}\text{-iarray}\text{-}Gauss\text{-Jordan}\text{-upt}\text{-}k[\text{code}\text{-unfold}]: matrix\text{-to}\text{-iarray}\ (Gauss\text{-Jordan}\text{-upt}\text{-}k\ A\ k) = Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\ (matrix\text{-to}\text{-iarray}\ A)\ k$

and $fst\text{-foldl}\text{-}Gauss\text{-Jordan}\text{-column}\text{-}k\text{-eq}: fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\text{-iarrays}\ (0, matrix\text{-to}\text{-iarray}\ A)\ [0..\lt Suc\ k]) = fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ k])$

and $fst\text{-foldl}\text{-}Gauss\text{-Jordan}\text{-column}\text{-}k\text{-less}: fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ k]) \leq nrows\ A$

using *assms*

proof (*induct k*)

show $matrix\text{-to}\text{-iarray}\ (Gauss\text{-Jordan}\text{-upt}\text{-}k\ A\ 0) = Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\ (matrix\text{-to}\text{-iarray}\ A)\ 0$

unfolding $Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-def}\ Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\text{-def}$ **by** (*auto,metis k le0 less-nat-zero-code matrix-to-iarray-Gauss-Jordan-column-k-2 neq0-conv*)

show $fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\text{-iarrays}\ (0, matrix\text{-to}\text{-iarray}\ A)\ [0..\lt Suc\ 0]) = fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ 0])$

unfolding $Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-def}\ Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\text{-def}$ **by** (*auto,metis gr-implies-not0 k le0 matrix-to-iarray-Gauss-Jordan-column-k-1 neq0-conv*)

show $fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ 0]) \leq nrows\ A$ **unfolding** $Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-def}$ **by** (*simp add: Gauss-Jordan-column-k-def Let-def size1 nrows-def*)

next

fix k

assume $(k < ncols\ A \implies matrix\text{-to}\text{-iarray}\ (Gauss\text{-Jordan}\text{-upt}\text{-}k\ A\ k) = Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\ (matrix\text{-to}\text{-iarray}\ A)\ k)$ **and**

$(k < ncols\ A \implies fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\text{-iarrays}\ (0, matrix\text{-to}\text{-iarray}\ A)\ [0..\lt Suc\ k]) = fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ k]))$

and $(k < ncols\ A \implies fst\ (foldl\ Gauss\text{-Jordan}\text{-column}\text{-}k\ (0, A)\ [0..\lt Suc\ k]) \leq nrows\ A)$

and $Suc\text{-}k\text{-less}\text{-card}: Suc\ k < ncols\ A$

hence $hyp1: matrix\text{-to}\text{-iarray}\ (Gauss\text{-Jordan}\text{-upt}\text{-}k\ A\ k) = Gauss\text{-Jordan}\text{-upt}\text{-}k\text{-iarrays}\ (matrix\text{-to}\text{-iarray}\ A)\ k$

```

    and hyp2: fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A)
[0..<Suc k]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k])
    and hyp3: fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ nrows A
    by auto
    hence hyp1-unfolded: matrix-to-iarray (snd (foldl Gauss-Jordan-column-k (0, A)
[0..<Suc k])) = snd (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A)
[0..<Suc k])
    using hyp1 unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def
by simp
    have upt-rw: [0..<Suc (Suc k)] = [0..<Suc k] @ [(Suc k)] by auto
    have fold-rw: (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k])
    = (fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k]), snd (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k]))
    by simp
    have fold-rw': (foldl Gauss-Jordan-column-k (0, A) [0..<(Suc k)])
    = (fst (foldl Gauss-Jordan-column-k (0, A) [0..<(Suc k)]), snd (foldl Gauss-Jordan-column-k
(0, A) [0..<(Suc k)])) by simp
    show fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
(Suc k)]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])
    unfolding upt-rw foldl-append unfolding List.foldl.simps apply (subst fold-rw)
apply (subst fold-rw') unfolding hyp2 unfolding hyp1-unfolded[symmetric]
    proof (rule matrix-to-iarray-Gauss-Jordan-column-k-1[symmetric, of Suc k (snd
(foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))])
        show Suc k < ncols (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
    using Suc-k-less-card unfolding ncols-def .
        show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ nrows (snd (foldl
Gauss-Jordan-column-k (0, A) [0..<Suc k])) using hyp3 unfolding nrows-def .
    qed
    show matrix-to-iarray (Gauss-Jordan-upt-k A (Suc k)) = Gauss-Jordan-upt-k-iarrays
(matrix-to-iarray A) (Suc k)
    unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def upt-rw foldl-append
List.foldl.simps
    apply (subst fold-rw) apply (subst fold-rw') unfolding hyp2 hyp1-unfolded[symmetric]
    proof (rule matrix-to-iarray-Gauss-Jordan-column-k-2, unfold ncols-def nrows-def)
        show Suc k < CARD('columns) using Suc-k-less-card unfolding ncols-def .
        show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ CARD('rows)
    using hyp3 unfolding nrows-def .
    qed
    show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]) ≤ nrows A
    using [[unfold-abs-def = false]]
    unfolding upt-rw foldl-append unfolding List.foldl.simps apply (subst fold-rw')
    unfolding Gauss-Jordan-column-k-def Let-def
    using hyp3 le-antisym not-less-eq-eq unfolding nrows-def by fastforce
qed

```

lemma matrix-to-iarray-Gauss-Jordan[code-unfold]:

```

fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}
shows matrix-to-iarray (Gauss-Jordan A) = Gauss-Jordan-iarrays (matrix-to-iarray
A)
unfolding Gauss-Jordan-iarrays-def ncols-iarray-def unfolding length-eq-card-columns
by (auto simp add: Gauss-Jordan-def matrix-to-iarray-Gauss-Jordan-upt-k ncols-def)

```

17.3 Implementation over IArrays of the computation of the rank of a matrix

```

definition rank-iarray :: 'a::{field} iarray iarray => nat
  where rank-iarray A = (let A' = (Gauss-Jordan-iarrays A); nrows = (IArray.length
A') in card {i. i < nrows ∧ ¬ is-zero-iarray (A' !! i)})

```

17.3.1 Proving the equivalence between rank and rank-iarray.

First of all, some code equations are removed to allow the execution of Gauss-Jordan algorithm using iarrays

```

lemmas card'-code(2)[code del]
lemmas rank-Gauss-Jordan-code[code del]

```

lemma rank-eq-card-iarrays:

```

  fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}
  shows rank A = card {vec-to-iarray (row i (Gauss-Jordan A)) | i. ¬ is-zero-iarray
(vec-to-iarray (row i (Gauss-Jordan A)))}
  proof (unfold rank-Gauss-Jordan-eq Let-def, rule bij-betw-same-card[of vec-to-iarray],
auto simp add: bij-betw-def)
    show inj-on vec-to-iarray {row i (Gauss-Jordan A) | i. row i (Gauss-Jordan A)
≠ 0} using inj-vec-to-iarray unfolding inj-on-def by blast
    fix i assume r: row i (Gauss-Jordan A) ≠ 0
    show ∃ ia. vec-to-iarray (row i (Gauss-Jordan A)) = vec-to-iarray (row ia (Gauss-Jordan
A)) ∧ ¬ is-zero-iarray (vec-to-iarray (row ia (Gauss-Jordan A)))
    proof (rule exI[of - i], simp)
      show ¬ is-zero-iarray (vec-to-iarray (row i (Gauss-Jordan A))) using r un-
folding is-zero-iarray-eq-iff .
    qed
  next
    fix i
    assume not-zero-iarray: ¬ is-zero-iarray (vec-to-iarray (row i (Gauss-Jordan
A)))
    show vec-to-iarray (row i (Gauss-Jordan A)) ∈ vec-to-iarray ' {row i (Gauss-Jordan
A) | i. row i (Gauss-Jordan A) ≠ 0}
    by (rule imageI, auto simp add: not-zero-iarray is-zero-iarray-eq-iff)
  qed

```

lemma rank-eq-card-iarrays':

```

  fixes A::'a::{field} ^columns::{mod-type} ^rows::{mod-type}

```

shows $\text{rank } A = (\text{let } A' = (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A)) \text{ in card } \{\text{row-iarray } (\text{to-nat } i) A' \mid i::'\text{rows. } \neg \text{is-zero-iarray } (A' !! (\text{to-nat } i))\})$
unfolding *Let-def* **unfolding** *rank-eq-card-iarrays vec-to-iarray-row'* *matrix-to-iarray-Gauss-Jordan row-iarray-def* ..

lemma *rank-eq-card-iarrays-code*:

fixes $A::'a::\{\text{field}\} \wedge \text{columns}::\{\text{mod-type}\} \wedge \text{rows}::\{\text{mod-type}\}$
shows $\text{rank } A = (\text{let } A' = (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A)) \text{ in card } \{i::'\text{rows. } \neg \text{is-zero-iarray } (A' !! (\text{to-nat } i))\})$
proof (*unfold rank-eq-card-iarrays'* *Let-def*, *rule bij-betw-same-card[symmetric, of* $\lambda i. \text{row-iarray } (\text{to-nat } i) (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A))$),
unfold bij-betw-def inj-on-def, auto, unfold IArray.sub-def[symmetric])
fix $x y::'\text{rows}$
assume $x: \neg \text{is-zero-iarray } (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A) !! \text{to-nat } x)$
and $y: \neg \text{is-zero-iarray } (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A) !! \text{to-nat } y)$
and $\text{eq}: \text{row-iarray } (\text{to-nat } x) (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A)) = \text{row-iarray } (\text{to-nat } y) (\text{Gauss-Jordan-iarrays } (\text{matrix-to-iarray } A))$
have $\text{eq}' : (\text{Gauss-Jordan } A) \$ x = (\text{Gauss-Jordan } A) \$ y$ **by** (*metis eq matrix-to-iarray-Gauss-Jordan row-iarray-def vec-matrix vec-to-iarray-morph*)
hence *not-zero-x: $\neg \text{is-zero-row } x (\text{Gauss-Jordan } A)$ and $\text{not-zero-y: } \neg \text{is-zero-row } y (\text{Gauss-Jordan } A)$*
by (*metis is-zero-iarray-eq-iff is-zero-row-def' matrix-to-iarray-Gauss-Jordan vec-eq-iff vec-matrix x zero-index*) +
hence $x\text{-in}: \text{row } x (\text{Gauss-Jordan } A) \in \{\text{row } i (\text{Gauss-Jordan } A) \mid i::'\text{rows. row } i (\text{Gauss-Jordan } A) \neq 0\}$
and $y\text{-in}: \text{row } y (\text{Gauss-Jordan } A) \in \{\text{row } i (\text{Gauss-Jordan } A) \mid i::'\text{rows. row } i (\text{Gauss-Jordan } A) \neq 0\}$
by (*metis (lifting, mono-tags) is-zero-iarray-eq-iff matrix-to-iarray-Gauss-Jordan mem-Collect-eq vec-to-iarray-row' x y*) +
show $x = y$ **using** *inj-index-independent-rows[OF - x-in eq'] rref-Gauss-Jordan*
by *fast*
qed

17.3.2 Code equations for computing the rank over nested iarrays and the dimensions of the elementary subspaces

lemma *rank-iarrays-code*[*code*]:

$\text{rank-iarray } A = \text{length } (\text{filter } (\lambda x. \neg \text{is-zero-iarray } x) (\text{IArray.list-of } (\text{Gauss-Jordan-iarrays } A)))$

proof –

obtain xs **where** $A\text{-eq-}xs: (\text{Gauss-Jordan-iarrays } A) = \text{IArray } xs$ **by** (*metis iarray.exhaust*)

have $\text{rank-iarray } A = \text{card } \{i. i < (\text{IArray.length } (\text{Gauss-Jordan-iarrays } A)) \wedge \neg \text{is-zero-iarray } ((\text{Gauss-Jordan-iarrays } A) !! i)\}$ **unfolding** *rank-iarray-def Let-def*

..

also have $\dots = \text{length } (\text{filter } (\lambda x. \neg \text{is-zero-iarray } x) (\text{IArray.list-of } (\text{Gauss-Jordan-iarrays } A)))$

unfolding $A\text{-eq-}xs$ **using** *length-filter-conv-card[symmetric]* **by** *force*

finally show ?thesis .
qed

lemma *matrix-to-iarray-rank*[code-unfold]:
 shows $\text{rank } A = \text{rank-iarray } (\text{matrix-to-iarray } A)$
 unfolding *rank-eq-card-iarrays-code rank-iarray-def Let-def*
 apply (rule *bij-betw-same-card*[of to-nat])
 unfolding *bij-betw-def*
 apply *auto*
 unfolding *IArray.length-def*[symmetric] *IArray.sub-def*[symmetric] **apply** (*metis inj-onI to-nat-eq*)
 unfolding *matrix-to-iarray-Gauss-Jordan*[symmetric] *length-eq-card-rows*
 using *bij-to-nat*[where ?'a='c] **unfolding** *bij-betw-def* **by** *auto*

lemma *dim-null-space-iarray*[code-unfold]:
 fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
 shows $\text{vec.dim } (\text{null-space } A) = \text{ncols-iarray } (\text{matrix-to-iarray } A) - \text{rank-iarray } (\text{matrix-to-iarray } A)$
 unfolding *dim-null-space ncols-eq-card-columns matrix-to-iarray-rank dimension-vector*
 by *simp*

lemma *dim-col-space-iarray*[code-unfold]:
 fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
 shows $\text{vec.dim } (\text{col-space } A) = \text{rank-iarray } (\text{matrix-to-iarray } A)$
 unfolding *rank-eq-dim-col-space*[of A, symmetric] *matrix-to-iarray-rank* ..

lemma *dim-row-space-iarray*[code-unfold]:
 fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
 shows $\text{vec.dim } (\text{row-space } A) = \text{rank-iarray } (\text{matrix-to-iarray } A)$
 unfolding *row-rank-def*[symmetric] *rank-def*[symmetric] *matrix-to-iarray-rank* ..

lemma *dim-left-null-space-space-iarray*[code-unfold]:
 fixes $A::'a::\{\text{field}\}^{\wedge}\text{columns}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
 shows $\text{vec.dim } (\text{left-null-space } A) = \text{nrows-iarray } (\text{matrix-to-iarray } A) - \text{rank-iarray } (\text{matrix-to-iarray } A)$
 unfolding *dim-left-null-space nrows-eq-card-rows matrix-to-iarray-rank dimension-vector* **by** *auto*

end

18 Obtaining explicitly the invertible matrix which transforms a matrix to its reduced row echelon form over nested iarrays

theory *Gauss-Jordan-PA-IArrays*
imports
Gauss-Jordan-PA
Gauss-Jordan-IArrays

begin

18.1 Definitions

definition *Gauss-Jordan-in-ij-iarrays-PA* $A' i j =$
(let $P = \text{fst } A'$; $A = \text{snd } A'$; $n = \text{least-non-zero-position-of-vector-from-index}$
(column-iarray $j A$) i ; $\text{interchange-A} = \text{interchange-rows-iarray } A i n$;
 $\text{interchange-P} = \text{interchange-rows-iarray } P i n$; $P' = \text{mult-row-iarray } \text{interchange-P}$
 $i (1 / \text{interchange-A} !! i !! j)$
in ($\text{IArray.of-fun } (\lambda s. \text{if } s = i \text{ then } P' !! s \text{ else row-add-iarray } P' s i (- \text{interchange-A} !! s !! j) !! s) (\text{nrows-iarray } A)$, *Gauss-Jordan-in-ij-iarrays* $A i j$))

definition *Gauss-Jordan-column-k-iarrays-PA* $:: ('a::\{\text{field}\} \text{iarray iarray} \times \text{nat} \times 'a::\{\text{field}\} \text{iarray iarray}) \Rightarrow \text{nat} \Rightarrow ('a \text{iarray iarray} \times \text{nat} \times 'a \text{iarray iarray})$
where *Gauss-Jordan-column-k-iarrays-PA* $A' k = (\text{let } P = \text{fst } A'$; $i = \text{fst } (\text{snd } A')$;
 $A = \text{snd } (\text{snd } A')$ in
if ($\text{vector-all-zero-from-index } (i, (\text{column-iarray } k A))$) $\vee i = (\text{nrows-iarray } A)$
then (P, i, A) else let $\text{Gauss} = \text{Gauss-Jordan-in-ij-iarrays-PA } (P, A) i k$
in ($\text{fst } \text{Gauss}, i + 1, \text{snd } \text{Gauss}$))

definition *Gauss-Jordan-upt-k-iarrays-PA* $:: 'a::\{\text{field}\} \text{iarray iarray} \Rightarrow \text{nat} \Rightarrow ('a::\{\text{field}\} \text{iarray iarray} \times 'a \text{iarray iarray})$
where *Gauss-Jordan-upt-k-iarrays-PA* $A k = (\text{let } \text{foldl} = \text{foldl } \text{Gauss-Jordan-column-k-iarrays-PA}$
($\text{mat-iarray } 1 (\text{nrows-iarray } A), 0, A$) $[0..<\text{Suc } k]$ in ($\text{fst } \text{foldl}, \text{snd } (\text{snd } \text{foldl})$))

definition *Gauss-Jordan-iarrays-PA* $:: 'a::\{\text{field}\} \text{iarray iarray} \Rightarrow ('a \text{iarray iarray} \times 'a \text{iarray iarray})$
where *Gauss-Jordan-iarrays-PA* $A = \text{Gauss-Jordan-upt-k-iarrays-PA } A (\text{ncols-iarray } A - 1)$

18.2 Proofs

18.2.1 Properties of *Gauss-Jordan-in-ij-iarrays-PA*

lemma *Gauss-Jordan-in-ij-iarrays-PA-def*[code]:
Gauss-Jordan-in-ij-iarrays-PA $A' i j =$
(let $P = \text{fst } A'$; $A = \text{snd } A'$; $n = \text{least-non-zero-position-of-vector-from-index}$
(column-iarray $j A$) i ;
 $\text{interchange-A} = \text{interchange-rows-iarray } A i n$; $A' = \text{mult-row-iarray } \text{interchange-A } i (1 / \text{interchange-A} !! i !! j)$;
 $\text{interchange-P} = \text{interchange-rows-iarray } P i n$; $P' = \text{mult-row-iarray } \text{interchange-P } i (1 / \text{interchange-A} !! i !! j)$
in ($\text{IArray.of-fun } (\lambda s. \text{if } s = i \text{ then } P' !! s \text{ else row-add-iarray } P' s i (- \text{interchange-A} !! s !! j) !! s) (\text{nrows-iarray } A)$,
($\text{IArray.of-fun } (\lambda s. \text{if } s = i \text{ then } A' !! s \text{ else row-add-iarray } A' s i (- \text{interchange-A} !! s !! j) !! s) (\text{nrows-iarray } A)$)))
unfolding *Gauss-Jordan-in-ij-iarrays-PA-def* *Gauss-Jordan-in-ij-iarrays-def* *Let-def*
..

lemma *snd-Gauss-Jordan-in-ij-iarrays-PA*:
shows $\text{snd} (\text{Gauss-Jordan-in-ij-iarrays-PA} (P, A) i j) = \text{Gauss-Jordan-in-ij-iarrays} A i j$
A i j
unfolding *Gauss-Jordan-in-ij-iarrays-PA-def Gauss-Jordan-in-ij-iarrays-def Let-def snd-conv ..*

lemma *matrix-to-iarray-snd-Gauss-Jordan-in-ij-iarrays-PA*:
assumes $\neg \text{vector-all-zero-from-index} (\text{to-nat } i, \text{vec-to-iarray} (\text{column } j A))$
shows $\text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-in-ij-PA} (P, A) i j)) = \text{snd} (\text{Gauss-Jordan-in-ij-iarrays-PA} (\text{matrix-to-iarray } P, \text{matrix-to-iarray } A) (\text{to-nat } i) (\text{to-nat } j))$
by (*metis assms matrix-to-iarray-Gauss-Jordan-in-ij snd-Gauss-Jordan-in-ij-PA-eq snd-Gauss-Jordan-in-ij-iarrays-PA*)

lemma *matrix-to-iarray-fst-Gauss-Jordan-in-ij-iarrays-PA*:
assumes *not-all-zero*: $\neg \text{vector-all-zero-from-index} (\text{to-nat } i, \text{vec-to-iarray} (\text{column } j A))$
shows $\text{matrix-to-iarray} (\text{fst} (\text{Gauss-Jordan-in-ij-PA} (P, A) i j)) = \text{fst} (\text{Gauss-Jordan-in-ij-iarrays-PA} (\text{matrix-to-iarray } P, \text{matrix-to-iarray } A) (\text{to-nat } i) (\text{to-nat } j))$
proof (*unfold Gauss-Jordan-in-ij-PA-def Gauss-Jordan-in-ij-iarrays-PA-def Let-def fst-conv snd-conv, rule matrix-to-iarray-eq-of-fun, auto simp del: IArray.length-def IArray.sub-def*)
show $\text{vec-to-iarray} (\text{mult-row} (\text{interchange-rows } P i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n)) i (1 / A \$ (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j) \$ i) =$
 $\text{mult-row-iarray} (\text{interchange-rows-iarray} (\text{matrix-to-iarray } P) (\text{to-nat } j)$
 $(\text{least-non-zero-position-of-vector-from-index} (\text{column-iarray} (\text{to-nat } j) (\text{matrix-to-iarray}$
 $A)) (\text{to-nat } i))) (\text{to-nat } i)$
 $(1 / \text{interchange-rows-iarray} (\text{matrix-to-iarray } A) (\text{to-nat } i)$
 $(\text{least-non-zero-position-of-vector-from-index} (\text{column-iarray} (\text{to-nat } j)$
 $(\text{matrix-to-iarray } A)) (\text{to-nat } i)) !! \text{to-nat } i !! \text{to-nat } j !! \text{to-nat } i$
unfolding *vec-to-iarray-column[symmetric]*
unfolding *vec-to-iarray-least-non-zero-position-of-vector-from-index'[OF not-all-zero]*
unfolding *matrix-to-iarray-interchange-rows[symmetric]*
unfolding *matrix-to-iarray-mult-row[symmetric]*
unfolding *matrix-to-iarray-nth*
unfolding *interchange-rows-i*
unfolding *vec-matrix ..*

next
fix *ia*
show $\text{vec-to-iarray} (\text{row-add} (\text{mult-row} (\text{interchange-rows } P i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n)) i (1 / A \$ (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j)) ia i$
 $(- \text{interchange-rows } A i (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ ia \$ j) \$$
 $ia) =$
 $\text{row-add-iarray} (\text{mult-row-iarray} (\text{interchange-rows-iarray} (\text{matrix-to-iarray}$
 $P) (\text{to-nat } i)$
 $(\text{least-non-zero-position-of-vector-from-index} (\text{column-iarray} (\text{to-nat } j)$
 $(\text{matrix-to-iarray } A)) (\text{to-nat } i))) (\text{to-nat } i)$
 $(1 / \text{interchange-rows-iarray} (\text{matrix-to-iarray } A) (\text{to-nat } i)$
 $(\text{least-non-zero-position-of-vector-from-index} (\text{column-iarray} (\text{to-nat}$

```

j) (matrix-to-iarray A) (to-nat i) !!
    to-nat i !! to-nat j) (to-nat ia) (to-nat i)
  (– interchange-rows-iarray (matrix-to-iarray A) (to-nat i)
    (least-non-zero-position-of-vector-from-index (column-iarray (to-nat j)
(matrix-to-iarray A) (to-nat i)) !!
    to-nat ia !! to-nat j) !! to-nat ia
  unfolding vec-to-iarray-column[symmetric]
  unfolding vec-to-iarray-least-non-zero-position-of-vector-from-index'[OF not-all-zero]
  unfolding matrix-to-iarray-interchange-rows[symmetric]
  unfolding matrix-to-iarray-mult-row[symmetric]
  unfolding matrix-to-iarray-nth
  unfolding interchange-rows-i
  unfolding matrix-to-iarray-row-add[symmetric]
  unfolding vec-matrix ..
next
show nrows-iarray (matrix-to-iarray A) = IArray.length (matrix-to-iarray
  (χ s. if s = i then mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0
  ∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) $ i $
j) $ s
    else row-add (mult-row (interchange-rows P i (LEAST n. A $ n $ j ≠ 0
  ∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) $ i $
j)) s i
  (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ s $ j) $
s))
unfolding length-eq-card-rows nrows-eq-card-rows ..
qed

```

18.2.2 Properties about Gauss-Jordan-column-k-iarrays-PA

lemma *matrix-to-iarray-fst-Gauss-Jordan-column-k-PA*:

assumes $i: i \leq \text{nrows } A$ and $k: k < \text{ncols } A$

shows $\text{matrix-to-iarray (fst (Gauss-Jordan-column-k-PA (P, i, A) k)) = fst (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray P, i, matrix-to-iarray A) k)}$

proof (cases $i < \text{nrows } A$)

case *True*

show *?thesis*

unfolding *Gauss-Jordan-column-k-PA-def Gauss-Jordan-column-k-iarrays-PA-def Let-def*

unfolding *snd-conv fst-conv*

unfolding *matrix-vector-all-zero-from-index*

unfolding *to-nat-from-nat-id[OF True[unfolded nrows-def]]*

unfolding *matrix-to-iarray-nrows*

using *matrix-to-iarray-fst-Gauss-Jordan-in-ij-iarrays-PA[of from-nat i from-nat k A P]*

using *matrix-to-iarray-snd-Gauss-Jordan-in-ij-iarrays-PA[of from-nat i from-nat k A P]*

unfolding *to-nat-from-nat-id[OF True[unfolded nrows-def]]*

unfolding *to-nat-from-nat-id[OF k[unfolded ncols-def]]*

unfolding *vec-to-iarray-column'[OF k] by auto*

next
case *False*
hence *i-eq-nrows:i=nrows A using i by simp*
thus *?thesis*
unfolding *Gauss-Jordan-column-k-PA-def Gauss-Jordan-column-k-iarrays-PA-def*
Let-def
unfolding *snd-conv fst-conv* **unfolding** *matrix-to-iarray-nrows* **by** *fastforce*
qed

lemma *matrix-to-iarray-snd-Gauss-Jordan-column-k-PA:*
assumes *i: i ≤ nrows A and k: k < ncols A*
shows $(fst (snd (Gauss-Jordan-column-k-PA (P, i, A) k))) = fst (snd (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray P, i, matrix-to-iarray A) k))$
using *matrix-to-iarray-Gauss-Jordan-column-k-1 [OF k i]*
unfolding *Gauss-Jordan-column-k-def Gauss-Jordan-column-k-iarrays-def*
unfolding *Gauss-Jordan-column-k-PA-def Gauss-Jordan-column-k-iarrays-PA-def*
snd-conv fst-conv Let-def
unfolding *snd-Gauss-Jordan-in-ij-iarrays-PA*
unfolding *snd-if-conv*
unfolding *snd-Gauss-Jordan-in-ij-PA-eq*
by *fastforce*

lemma *matrix-to-iarray-third-Gauss-Jordan-column-k-PA:*
assumes *i: i ≤ nrows A and k: k < ncols A*
shows $matrix-to-iarray (snd (snd (Gauss-Jordan-column-k-PA (P, i, A) k))) = snd (snd (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray P, i, matrix-to-iarray A) k))$
using *matrix-to-iarray-Gauss-Jordan-column-k-2 [OF k i]*
unfolding *Gauss-Jordan-column-k-def Gauss-Jordan-column-k-iarrays-def*
unfolding *Gauss-Jordan-column-k-PA-def Gauss-Jordan-column-k-iarrays-PA-def*
snd-conv fst-conv Let-def
unfolding *snd-Gauss-Jordan-in-ij-iarrays-PA*
unfolding *snd-if-conv snd-Gauss-Jordan-in-ij-PA-eq* **by** *fast*

18.2.3 Properties about *Gauss-Jordan-upt-k-iarrays-PA*

lemma
assumes *k < ncols A*
shows *matrix-to-iarray-fst-Gauss-Jordan-upt-k-PA: matrix-to-iarray (fst (Gauss-Jordan-upt-k-PA A k)) = fst (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray A) k)*
and *matrix-to-iarray-snd-Gauss-Jordan-upt-k-PA: matrix-to-iarray (snd (Gauss-Jordan-upt-k-PA A k)) = (snd (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray A) k))*
and $fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc k])) =$
 $fst (snd (foldl Gauss-Jordan-column-k-iarrays-PA (mat-iarray 1 (nrows-iarray (matrix-to-iarray A)), 0, matrix-to-iarray A) [0..<Suc k]))$
and $fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..<Suc k])) ≤ nrows$
A
using *assms*

proof (induct k)
assume zero-less-ncols: $0 < \text{ncols } A$
show $\text{matrix-to-iarray } (\text{fst } (\text{Gauss-Jordan-upt-k-PA } A \ 0)) = \text{fst } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ 0)$
unfolding Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-iarrays-PA-def Let-def
fst-conv apply auto
unfolding nrows-eq-card-rows **unfolding** matrix-to-iarray-mat[symmetric]
by (rule matrix-to-iarray-fst-Gauss-Jordan-column-k-PA, auto simp add: zero-less-ncols)
show $\text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-k-PA } A \ 0)) = \text{snd } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ 0)$
unfolding Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-iarrays-PA-def Let-def
fst-conv snd-conv apply auto
unfolding nrows-eq-card-rows **unfolding** matrix-to-iarray-mat[symmetric]
by (rule matrix-to-iarray-third-Gauss-Jordan-column-k-PA, auto simp add: zero-less-ncols)
show $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } 0])) =$
 $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-iarrays-PA } (\text{mat-iarray } 1 \ (\text{nrows-iarray } (\text{matrix-to-iarray } A)), \ 0, \ \text{matrix-to-iarray } A) \ [0..<\text{Suc } 0]))$
apply simp unfolding nrows-eq-card-rows **unfolding** matrix-to-iarray-mat[symmetric]
by (rule matrix-to-iarray-snd-Gauss-Jordan-column-k-PA, auto simp add: zero-less-ncols)
show $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } 0])) \leq$
 $\text{nrows } A$
by (simp add: fst-snd-Gauss-Jordan-column-k-PA-eq fst-Gauss-Jordan-column-k)
next
fix k **assume** $(k < \text{ncols } A \implies \text{matrix-to-iarray } (\text{fst } (\text{Gauss-Jordan-upt-k-PA } A \ k)) = \text{fst } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ k))$
and $(k < \text{ncols } A \implies \text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-k-PA } A \ k)) = \text{snd } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ k))$
and $(k < \text{ncols } A \implies \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } k])) =$
 $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-iarrays-PA } (\text{mat-iarray } 1 \ (\text{nrows-iarray } (\text{matrix-to-iarray } A)), \ 0, \ \text{matrix-to-iarray } A) \ [0..<\text{Suc } k]))$
and $(k < \text{ncols } A \implies \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } k])) \leq \text{nrows } A)$
and Suc-k: $\text{Suc } k < \text{ncols } A$
hence hyp1: $\text{matrix-to-iarray } (\text{fst } (\text{Gauss-Jordan-upt-k-PA } A \ k)) = \text{fst } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ k)$
and hyp2: $\text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-k-PA } A \ k)) = \text{snd } (\text{Gauss-Jordan-upt-k-iarrays-PA } (\text{matrix-to-iarray } A) \ k)$
and hyp3: $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } k])) =$
 $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-iarrays-PA } (\text{mat-iarray } 1 \ (\text{nrows-iarray } (\text{matrix-to-iarray } A)), \ 0, \ \text{matrix-to-iarray } A) \ [0..<\text{Suc } k]))$
and hyp4: $\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } k])) \leq \text{nrows } A$
by linarith+

have suc-rw: $[0..<\text{Suc } (\text{Suc } k)] = [0..<\text{Suc } k] \ @ \ [\text{Suc } k]$ **by** simp
define A' **where** $A' = \text{foldl } \text{Gauss-Jordan-column-k-PA } (\text{mat } 1, \ 0, \ A) \ [0..<\text{Suc } k]$

define B **where** $B = \text{foldl Gauss-Jordan-column-k-iarrays-PA } (\text{mat-iarray } 1 \text{ (nrows-iarray (matrix-to-iarray } A)), 0, \text{matrix-to-iarray } A) [0..<\text{Suc } k]$

have $A'\text{-eq: } A' = (\text{fst } A', \text{fst (snd } A'), \text{snd (snd } A'))$ **by** *auto*

have $\text{fst-}A'$: $\text{matrix-to-iarray (fst } A') = \text{fst } B$ **unfolding** $A'\text{-def } B\text{-def}$ **by** (*rule hyp1[unfolded Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-iarrays-PA-def Let-def fst-conv]*)

have $\text{fst-snd-}A'$: $\text{fst (snd } A') = \text{fst (snd } B)$ **unfolding** $A'\text{-def } B\text{-def}$ **by** (*rule hyp3[unfolded Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-iarrays-PA-def]*)

have $\text{snd-snd-}A'$: $\text{matrix-to-iarray (snd (snd } A')) = (\text{snd (snd } B))$

unfolding $A'\text{-def } B\text{-def}$

by (*rule hyp2[unfolded Gauss-Jordan-upt-k-PA-def Gauss-Jordan-upt-k-iarrays-PA-def Let-def fst-conv snd-conv]*)

show $\text{matrix-to-iarray (fst (Gauss-Jordan-upt-k-PA } A \text{ (Suc } k))) = \text{fst (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray } A) \text{ (Suc } k))}$

proof –

have $\text{matrix-to-iarray (fst (Gauss-Jordan-upt-k-PA } A \text{ (Suc } k))) = \text{matrix-to-iarray (fst (foldl Gauss-Jordan-column-k-PA (mat } 1, 0, A) [0..<\text{Suc (Suc } k)]))}$

unfolding $\text{Gauss-Jordan-upt-k-PA-def Let-def fst-conv ..}$

also have $\dots = \text{matrix-to-iarray (fst (Gauss-Jordan-column-k-PA (foldl Gauss-Jordan-column-k-PA (mat } 1, 0, A) [0..<\text{Suc } k]) \text{ (Suc } k)))}$

unfolding $\text{suc-rw foldl-append unfolding List.foldl.simps ..}$

also have $\dots = \text{matrix-to-iarray (fst (Gauss-Jordan-column-k-PA (fst } A', \text{fst (snd } A'), \text{snd (snd } A')) \text{ (Suc } k)))}$ **unfolding** $A'\text{-def}$ **by** *simp*

also have $\dots = \text{fst (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray (fst } A'), \text{fst (snd } A'), \text{matrix-to-iarray (snd (snd } A')) \text{ (Suc } k))}$

proof (*rule matrix-to-iarray-fst-Gauss-Jordan-column-k-PA*)

show $\text{fst (snd } A') \leq \text{nrows (snd (snd } A'))}$ **using** hyp4 **unfolding** $\text{nrows-def } A'\text{-def}$

.

show $\text{Suc } k < \text{ncols (snd (snd } A'))}$ **using** Suc-k **unfolding** ncols-def .

qed

also have $\dots = \text{fst (Gauss-Jordan-column-k-iarrays-PA (fst } B, \text{fst (snd } B), \text{snd (snd } B)) \text{ (Suc } k))}$

unfolding $\text{fst-}A' \text{fst-snd-}A' \text{snd-snd-}A' ..$

also have $\dots = \text{fst (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray } A) \text{ (Suc } k))}$

unfolding $\text{Gauss-Jordan-upt-k-iarrays-PA-def Let-def fst-conv}$

unfolding $\text{suc-rw foldl-append unfolding List.foldl.simps B-def}$ **by** *fastforce*

finally show $?thesis$.

qed

show $\text{matrix-to-iarray (snd (Gauss-Jordan-upt-k-PA } A \text{ (Suc } k))) = \text{snd (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray } A) \text{ (Suc } k))}$

proof –

have $\text{matrix-to-iarray (snd (Gauss-Jordan-upt-k-PA } A \text{ (Suc } k))) = \text{matrix-to-iarray (snd (snd (foldl Gauss-Jordan-column-k-PA (mat } 1, 0, A) [0..<\text{Suc (Suc } k)]))}$

unfolding $\text{Gauss-Jordan-upt-k-PA-def Let-def snd-conv ..}$

also have $\dots = \text{matrix-to-iarray (snd (snd (Gauss-Jordan-column-k-PA (foldl Gauss-Jordan-column-k-PA (mat } 1, 0, A) [0..<\text{Suc } k]) \text{ (Suc } k)))}$

unfolding *suc-rw foldl-append* **unfolding** *List.foldl.simps ..*
also have ... = *matrix-to-iarray (snd (snd (Gauss-Jordan-column-k-PA (fst A',fst (snd A'), snd (snd A')) (Suc k))))* **unfolding** *A'-def by simp*
also have ... = *snd (snd (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray (fst A'), fst (snd A'), matrix-to-iarray (snd (snd A')) (Suc k))))*
proof (*rule matrix-to-iarray-third-Gauss-Jordan-column-k-PA*)
show *fst (snd A') ≤ nrows (snd (snd A'))* **using** *hyp4* **unfolding** *nrows-def A'-def*
.

show *Suc k < ncols (snd (snd A'))* **using** *Suc-k* **unfolding** *ncols-def* .
qed

also have ... = *snd (snd (Gauss-Jordan-column-k-iarrays-PA (fst B, fst (snd B), snd (snd B)) (Suc k)))*
unfolding *fst-A' fst-snd-A' snd-snd-A' ..*
also have ... = *snd (Gauss-Jordan-upt-k-iarrays-PA (matrix-to-iarray A) (Suc k))*

unfolding *Gauss-Jordan-upt-k-iarrays-PA-def Let-def fst-conv*
unfolding *suc-rw foldl-append* **unfolding** *List.foldl.simps B-def* **by** *fastforce*
finally show *?thesis* .
qed

show *fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..*Suc (Suc k)*]))*
=

*fst (snd (foldl Gauss-Jordan-column-k-iarrays-PA (mat-iarray 1 (nrows-iarray (matrix-to-iarray A)), 0, matrix-to-iarray A) [0..*Suc (Suc k)*]))*
proof –

have *fst (snd (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..*Suc (Suc k)*]))*
=

*fst (snd (Gauss-Jordan-column-k-PA (foldl Gauss-Jordan-column-k-PA (mat 1, 0, A) [0..*Suc k*]) (Suc k)))*
unfolding *suc-rw foldl-append* **unfolding** *List.foldl.simps ..*
also have ... = *fst (snd (Gauss-Jordan-column-k-PA (fst A',fst (snd A'), snd (snd A')) (Suc k)))*
unfolding *A'-def by simp*
also have ... = *fst (snd (Gauss-Jordan-column-k-iarrays-PA (matrix-to-iarray (fst A'),fst (snd A'), matrix-to-iarray (snd (snd A')) (Suc k))))*
proof (*rule matrix-to-iarray-snd-Gauss-Jordan-column-k-PA*)
show *fst (snd A') ≤ nrows (snd (snd A'))* **using** *hyp4* **unfolding** *nrows-def A'-def*
.

show *Suc k < ncols (snd (snd A'))* **using** *Suc-k* **unfolding** *ncols-def* .
qed

also have ... = *fst (snd (Gauss-Jordan-column-k-iarrays-PA (fst B,fst (snd B), snd (snd B)) (Suc k)))*
unfolding *fst-A' fst-snd-A' snd-snd-A' ..*
also have ... = *fst (snd (foldl Gauss-Jordan-column-k-iarrays-PA (mat-iarray 1 (nrows-iarray (matrix-to-iarray A)), 0, matrix-to-iarray A) [0..*Suc (Suc k)*]))*
unfolding *B-def* **unfolding** *nrows-eq-card-rows* **unfolding** *matrix-to-iarray-mat[symmetric]*
by *auto*
finally show *?thesis* .
qed

show $\text{fst} (\text{snd} (\text{foldl} \text{Gauss-Jordan-column-k-PA} (\text{mat } 1, 0, A) [0..<\text{Suc} (\text{Suc } k)]))$
 $\leq \text{nrows } A$
by (*metis snd-foldl-Gauss-Jordan-column-k-eq Suc-k fst-foldl-Gauss-Jordan-column-k-less*)
qed

18.2.4 Properties about *Gauss-Jordan-iarrays-PA*

lemma *matrix-to-iarray-fst-Gauss-Jordan-PA*:
shows $\text{matrix-to-iarray} (\text{fst} (\text{Gauss-Jordan-PA } A)) = \text{fst} (\text{Gauss-Jordan-iarrays-PA} (\text{matrix-to-iarray } A))$
unfolding *Gauss-Jordan-PA-def Gauss-Jordan-iarrays-PA-def*
using *matrix-to-iarray-fst-Gauss-Jordan-upt-k-PA*[of $\text{ncols } A - 1 A$]
by (*simp add: ncols-def ncols-eq-card-columns*)

lemma *matrix-to-iarray-snd-Gauss-Jordan-PA*:
shows $\text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-PA } A)) = \text{snd} (\text{Gauss-Jordan-iarrays-PA} (\text{matrix-to-iarray } A))$
unfolding *Gauss-Jordan-PA-def Gauss-Jordan-iarrays-PA-def*
using *matrix-to-iarray-snd-Gauss-Jordan-upt-k-PA*[of $\text{ncols } A - 1 A$]
by (*simp add: ncols-def ncols-eq-card-columns*)

lemma *Gauss-Jordan-iarrays-PA-mult*:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{snd} (\text{Gauss-Jordan-iarrays-PA} (\text{matrix-to-iarray } A)) = \text{fst} (\text{Gauss-Jordan-iarrays-PA} (\text{matrix-to-iarray } A)) ** i (\text{matrix-to-iarray } A)$
proof –
have $\text{snd} (\text{Gauss-Jordan-PA } A) = \text{fst} (\text{Gauss-Jordan-PA } A) ** A$ **using** *fst-Gauss-Jordan-PA*[of A] ..
hence $\text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-PA } A)) = \text{matrix-to-iarray} (\text{fst} (\text{Gauss-Jordan-PA } A) ** A)$ **by** *simp*
thus *?thesis unfolding matrix-to-iarray-snd-Gauss-Jordan-PA matrix-to-iarray-matrix-matrix-mult matrix-to-iarray-fst-Gauss-Jordan-PA* .
qed

lemma *snd-snd-Gauss-Jordan-column-k-iarrays-PA-eq*:
shows $\text{snd} (\text{snd} (\text{Gauss-Jordan-column-k-iarrays-PA} (P, i, A) k)) = \text{snd} (\text{Gauss-Jordan-column-k-iarrays} (i, A) k)$
unfolding *Gauss-Jordan-column-k-iarrays-PA-def Gauss-Jordan-column-k-iarrays-def*
unfolding *Let-def snd-conv fst-conv* **unfolding** *snd-Gauss-Jordan-in-ij-iarrays-PA*
by *auto*

lemma *fst-snd-Gauss-Jordan-column-k-iarrays-PA-eq*:
shows $\text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-iarrays-PA} (P, i, A) k)) = \text{fst} (\text{Gauss-Jordan-column-k-iarrays} (i, A) k)$
unfolding *Gauss-Jordan-column-k-iarrays-PA-def Gauss-Jordan-column-k-iarrays-def*

unfolding *Let-def snd-conv fst-conv by auto*

lemma *foldl-Gauss-Jordan-column-k-iarrays-eq:*

snd (foldl Gauss-Jordan-column-k-iarrays-PA (B, 0, A) [0..<k]) = foldl Gauss-Jordan-column-k-iarrays (0, A) [0..<k]

proof *(induct k)*

case *0*

show *?case by simp*

case *(Suc k)*

have *suc-rw: [0..<Suc k] = [0..<k] @ [k] by simp*

show *?case*

unfolding *suc-rw foldl-append unfolding List.foldl.simps*

by *(metis Suc.hyps fst-snd-Gauss-Jordan-column-k-iarrays-PA-eq snd-snd-Gauss-Jordan-column-k-iarrays-PA-surjective-pairing)*

qed

lemma *snd-Gauss-Jordan-upt-k-iarrays-PA:*

shows *snd (Gauss-Jordan-upt-k-iarrays-PA A k) = (Gauss-Jordan-upt-k-iarrays A k)*

unfolding *Gauss-Jordan-upt-k-iarrays-PA-def Gauss-Jordan-upt-k-iarrays-def Let-def*

using *foldl-Gauss-Jordan-column-k-iarrays-eq[of mat-iarray 1 (nrows-iarray A) A Suc k] by simp*

lemma *snd-Gauss-Jordan-iarrays-PA-eq: snd (Gauss-Jordan-iarrays-PA A) = Gauss-Jordan-iarrays A*

unfolding *Gauss-Jordan-iarrays-def Gauss-Jordan-iarrays-PA-def*

using *snd-Gauss-Jordan-upt-k-iarrays-PA by auto*

end

19 Bases of the four fundamental subspaces over IArrays

theory *Bases-Of-Fundamental-Subspaces-IArrays*

imports

Bases-Of-Fundamental-Subspaces

Gauss-Jordan-PA-IArrays

begin

19.1 Computation of bases of the fundamental subspaces using IArrays

We have made the definitions as efficient as possible.

definition *basis-left-null-space-iarrays A*

= (let GJ = Gauss-Jordan-iarrays-PA A;

rank-A = length [x ← IArray.list-of (snd GJ) . ¬ is-zero-iarray x]

in set (map (λi. row-iarray i (fst GJ)) [(rank-A)..<(nrows-iarray A)]))

definition *basis-null-space-iarrays A*
 = (let GJ= Gauss-Jordan-iarrays-PA (transpose-iarray A);
 rank-A = length [x←IArray.list-of (snd GJ) . ¬ is-zero-iarray x]
 in set (map (λi. row-iarray i (fst GJ)) [(rank-A)..<(ncols-iarray A)]))

definition *basis-row-space-iarrays A* =
 (let GJ= Gauss-Jordan-iarrays A;
 rank-A = length [x←IArray.list-of (GJ) . ¬ is-zero-iarray x]
 in set (map (λi. row-iarray i (GJ)) [0..<rank-A]))

definition *basis-col-space-iarrays A* = *basis-row-space-iarrays (transpose-iarray A)*

The following lemmas make easier the proofs of equivalence between abstract versions and concrete versions. They are false if we remove *matrix-to-iarray*

lemma *basis-null-space-iarrays-eq*:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows *basis-null-space-iarrays (matrix-to-iarray A)*
 = set (map (λi. row-iarray i (fst (Gauss-Jordan-iarrays-PA (transpose-iarray (matrix-to-iarray A))))) [(rank-iarray (matrix-to-iarray A))..<(ncols-iarray (matrix-to-iarray A))]))

unfolding *basis-null-space-iarrays-def Let-def*
unfolding *matrix-to-iarray-rank[symmetric, of A]*
unfolding *rank-transpose[symmetric, of A]*
unfolding *matrix-to-iarray-rank*
unfolding *rank-iarrays-code*
unfolding *matrix-to-iarray-transpose[symmetric]*
unfolding *snd-Gauss-Jordan-iarrays-PA-eq ..*

lemma *basis-row-space-iarrays-eq*:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows *basis-row-space-iarrays (matrix-to-iarray A) = set (map (λi. row-iarray i (Gauss-Jordan-iarrays (matrix-to-iarray A))) [0..<(rank-iarray (matrix-to-iarray A))]))*
unfolding *basis-row-space-iarrays-def Let-def rank-iarrays-code ..*

lemma *basis-left-null-space-iarrays-eq*:
fixes A::'a::{field} ^ cols::{mod-type} ^ rows::{mod-type}
shows *basis-left-null-space-iarrays (matrix-to-iarray A) = basis-null-space-iarrays (transpose-iarray (matrix-to-iarray A))*
unfolding *basis-left-null-space-iarrays-def*
unfolding *basis-null-space-iarrays-def Let-def*
unfolding *matrix-to-iarray-transpose[symmetric]*
unfolding *transpose-transpose*
unfolding *matrix-to-iarray-ncols[symmetric]*
unfolding *ncols-transpose*
unfolding *matrix-to-iarray-nrows ..*

19.2 Code equations

lemma *vec-to-iarray-basis-null-space[code-unfold]*:

```

fixes A::'a::{field} ~'cols::{mod-type} ~'rows::{mod-type}
shows vec-to-iarray' (basis-null-space A) = basis-null-space-iarrays (matrix-to-iarray
A)
proof (unfold basis-null-space-def basis-null-space-iarrays-eq, auto, unfold image-def,
auto)
fix i::'cols
assume rank-le-i: rank A ≤ to-nat i
show ∃ x ∈ {rank-iarray (matrix-to-iarray A)..<ncols-iarray (matrix-to-iarray A)}.
vec-to-iarray (row i (P-Gauss-Jordan (transpose A))) = row-iarray x (fst (Gauss-Jordan-iarrays-PA
(transpose-iarray (matrix-to-iarray A))))
proof (rule beXI[of - to-nat i])
show to-nat i ∈ {rank-iarray (matrix-to-iarray A)..<ncols-iarray (matrix-to-iarray
A)}
  unfolding matrix-to-iarray-ncols[symmetric]
  using rank-le-i to-nat-less-card[of i]
  unfolding matrix-to-iarray-rank ncols-def by fastforce
show vec-to-iarray (row i (P-Gauss-Jordan (transpose A)))
  = row-iarray (to-nat i) (fst (Gauss-Jordan-iarrays-PA (transpose-iarray (matrix-to-iarray
A))))
unfolding matrix-to-iarray-transpose[symmetric]
unfolding matrix-to-iarray-fst-Gauss-Jordan-PA[symmetric]
unfolding P-Gauss-Jordan-def
unfolding vec-to-iarray-row ..
qed
next
fix i assume rank-le-i: rank-iarray (matrix-to-iarray A) ≤ i
  and i-less-nrows: i < ncols-iarray (matrix-to-iarray A)
hence i-less-card:i < CARD ('cols)
  unfolding matrix-to-iarray-ncols[symmetric] ncols-def by simp
show ∃ x. (∃ i. x = row i (P-Gauss-Jordan (transpose A)) ∧ rank A ≤ to-nat i) ∧
  row-iarray i (fst (Gauss-Jordan-iarrays-PA (transpose-iarray (matrix-to-iarray
A)))) = vec-to-iarray x
proof (rule exI[of - row (from-nat i) (P-Gauss-Jordan (transpose A))], rule conjI)
show ∃ ia. row (from-nat i) (P-Gauss-Jordan (transpose A)) = row ia (P-Gauss-Jordan
(transpose A)) ∧
  rank A ≤ to-nat ia
  by (rule exI[of - from-nat i],simp add: rank-le-i to-nat-from-nat-id[OF
i-less-card] matrix-to-iarray-rank)
show row-iarray i (fst (Gauss-Jordan-iarrays-PA (transpose-iarray (matrix-to-iarray
A)))) =
  vec-to-iarray (row (from-nat i) (P-Gauss-Jordan (transpose A)))
unfolding matrix-to-iarray-transpose[symmetric]
unfolding matrix-to-iarray-fst-Gauss-Jordan-PA[symmetric]
unfolding P-Gauss-Jordan-def
unfolding vec-to-iarray-row to-nat-from-nat-id[OF i-less-card] ..
qed
qed

```


corollary *vec-to-iarray-basis-left-null-space*[code-unfold]:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{vec-to-iarray}'(\text{basis-left-null-space } A) = \text{basis-left-null-space-iarrays}(\text{matrix-to-iarray } A)$
proof –
have $\text{rw}::\text{basis-left-null-space } A = \text{basis-null-space}(\text{transpose } A)$
by (*metis transpose-transpose basis-null-space-eq-basis-left-null-space-transpose*)
show ?thesis **unfolding** rw **unfolding** *basis-left-null-space-iarrays-eq*
using *vec-to-iarray-basis-null-space*[of *transpose A*]
unfolding *matrix-to-iarray-transpose*[*symmetric*] .
qed

lemma *vec-to-iarray-basis-row-space*[code-unfold]:
fixes $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$
shows $\text{vec-to-iarray}'(\text{basis-row-space } A) = \text{basis-row-space-iarrays}(\text{matrix-to-iarray } A)$
proof (*unfold basis-row-space-def basis-row-space-iarrays-eq, auto, unfold image-def, auto*)
fix i
assume $i::\text{row } i(\text{Gauss-Jordan } A) \neq 0$
show $\exists x \in \{0..<\text{rank-iarray}(\text{matrix-to-iarray } A)\}. \text{vec-to-iarray}(\text{row } i(\text{Gauss-Jordan } A)) = \text{row-iarray } x(\text{Gauss-Jordan-iarrays}(\text{matrix-to-iarray } A))$
proof (*rule beXI*[of *- to-nat i*])
show $\text{vec-to-iarray}(\text{row } i(\text{Gauss-Jordan } A)) = \text{row-iarray}(\text{to-nat } i)(\text{Gauss-Jordan-iarrays}(\text{matrix-to-iarray } A))$
unfolding *vec-to-iarray-row matrix-to-iarray-Gauss-Jordan ..*
show $\text{to-nat } i \in \{0..<\text{rank-iarray}(\text{matrix-to-iarray } A)\}$
by (*auto, unfold matrix-to-iarray-rank*[*symmetric*],
metis (full-types) i iarray-to-vec-vec-to-iarray not-less rank-less-row-i-imp-i-is-zero row-iarray-def vec-matrix vec-to-iarray-row)
qed
next
fix i
assume $i::i < \text{rank-iarray}(\text{matrix-to-iarray } A)$
hence $i\text{-less-rank}::i < \text{rank } A$ **unfolding** *matrix-to-iarray-rank* .
show $\exists x. (\exists i. x = \text{row } i(\text{Gauss-Jordan } A) \wedge \text{row } i(\text{Gauss-Jordan } A) \neq 0) \wedge \text{row-iarray } i(\text{Gauss-Jordan-iarrays}(\text{matrix-to-iarray } A)) = \text{vec-to-iarray } x$
proof (*rule exI*[of *- row (from-nat i) (Gauss-Jordan A)*], *rule conjI*)
have $\text{not-zero-}i::\neg \text{is-zero-row}(\text{from-nat } i)(\text{Gauss-Jordan } A)$
proof (*unfold is-zero-row-def, rule greatest-ge-nonzero-row'*)
show $\text{reduced-row-echelon-form-upt-}k(\text{Gauss-Jordan } A)(\text{ncols}(\text{Gauss-Jordan } A))$
by (*metis rref-Gauss-Jordan rref-implies-rref-upt*)
have $A\text{-not-}0::A \neq 0$ **using** $i\text{-less-rank}$ **by** (*metis less-nat-zero-code rank-0*)
hence $\text{Gauss-not-}0::\text{Gauss-Jordan } A \neq 0$ **by** (*metis Gauss-Jordan-not-0*)
have $i \leq \text{to-nat}(\text{GREATEST } a. \neg \text{is-zero-row } a(\text{Gauss-Jordan } A))$ **using** $i\text{-less-rank}$
unfolding *rank-eq-suc-to-nat-greatest*[OF $A\text{-not-}0$] **by** *auto*
thus $\text{from-nat } i \leq (\text{GREATEST } m. \neg \text{is-zero-row-upt-}k\ m(\text{ncols}(\text{Gauss-Jordan } A)))(\text{Gauss-Jordan } A)$ **unfolding** *is-zero-row-def*[*symmetric*] **by** (*metis leD not-le-imp-less*)

```

to-nat-le)
  show  $\neg (\forall a. \text{is-zero-row-upt-}k\ a\ (\text{ncols}\ (\text{Gauss-Jordan}\ A))\ (\text{Gauss-Jordan}\ A))$  using Gauss-not-0 unfolding is-zero-row-def[symmetric] is-zero-row-def' by (metis
vec-eq-iff zero-index)
qed
have i-less-card:  $i < \text{CARD}(\text{'rows})$  using i-less-rank rank-le-nrows[of A] unfolding
nrows-def by simp
show  $\exists ia. \text{row}\ (\text{from-nat}\ i)\ (\text{Gauss-Jordan}\ A) = \text{row}\ ia\ (\text{Gauss-Jordan}\ A) \wedge \text{row}\ ia\ (\text{Gauss-Jordan}\ A) \neq 0$ 
apply (rule exI[of - from-nat i], simp) using not-zero-i unfolding row-def
is-zero-row-def' vec-nth-inverse by auto
show  $\text{row-iarray}\ i\ (\text{Gauss-Jordan-iarrays}\ (\text{matrix-to-iarray}\ A)) = \text{vec-to-iarray}\ (\text{row}\ (\text{from-nat}\ i)\ (\text{Gauss-Jordan}\ A))$ 
unfolding matrix-to-iarray-Gauss-Jordan[symmetric] vec-to-iarray-row to-nat-from-nat-id[OF i-less-card] by rule
qed
qed

```

```

corollary vec-to-iarray-basis-col-space[code-unfold]:
fixes  $A::'a::\{\text{field}\}^{\wedge}\text{cols}::\{\text{mod-type}\}^{\wedge}\text{rows}::\{\text{mod-type}\}$ 
shows  $\text{vec-to-iarray}'\ (\text{basis-col-space}\ A) = \text{basis-col-space-iarrays}\ (\text{matrix-to-iarray}\ A)$ 
unfolding basis-col-space-eq-basis-row-space-transpose basis-col-space-iarrays-def
unfolding matrix-to-iarray-transpose[symmetric]
unfolding vec-to-iarray-basis-row-space ..

```

end

20 Solving systems of equations using the Gauss Jordan algorithm over nested IArrays

```

theory System-Of-Equations-IArrays
imports
  System-Of-Equations
  Bases-Of-Fundamental-Subspaces-IArrays
begin

```

20.1 Previous definitions and properties

```

definition greatest-not-zero ::  $'a::\{\text{zero}\}\ \text{iarray} \Rightarrow \text{nat}$ 
  where  $\text{greatest-not-zero}\ A = \text{the}\ (\text{List.find}\ (\lambda n. A\ !!\ n \neq 0)\ (\text{rev}\ [0..<\text{IArray.length}\ A]))$ 

```

lemma *vec-to-iarray-exists*:

```

shows  $(\exists b. A\ \$\ b \neq 0) = \text{IArray.exists}\ (\lambda b. (\text{vec-to-iarray}\ A)\ !!\ b \neq 0)\ (\text{IArray}[0..<\text{IArray.length}\ (\text{vec-to-iarray}\ A)])$ 

```

```

proof (unfold IArray.exists-def length-vec-to-iarray, auto simp del: IArray.sub-def)

```

```

fix b assume Ab: A $ b ≠ 0
show ∃ b ∈ {0..<CARD('a)}. vec-to-iarray A !! b ≠ 0
  by (rule bexI[of - to-nat b], unfold vec-to-iarray-nth', auto simp add: Ab
to-nat-less-card[of b])
next
  fix b assume b: b < CARD('a) and Ab-vec: vec-to-iarray A !! b ≠ 0
  show ∃ b. A $ b ≠ 0 by (rule exI[of - from-nat b], metis Ab-vec vec-to-iarray-nth[OF
  b])
qed

```

corollary *vec-to-iarray-exists'*:

```

shows (∃ b. A $ b ≠ 0) = IArray.exists (λb. (vec-to-iarray A) !! b ≠ 0) (IArray
(rev [0..<IArray.length (vec-to-iarray A)]))
by (simp add: vec-to-iarray-exists Option.is-none-def find-None-iff)

```

lemma *not-is-zero-iarray-eq-iff*: (∃ b. A \$ b ≠ 0) = (¬ *is-zero-iarray* (*vec-to-iarray* A))

by (*metis (full-types) is-zero-iarray-eq-iff vec-eq-iff zero-index*)

lemma *vec-to-iarray-greatest-not-zero*:

assumes *ex-b*: (∃ b. A \$ b ≠ 0)

shows *greatest-not-zero* (*vec-to-iarray* A) = *to-nat* (*GREATEST* b. A \$ b ≠ 0)

proof –

let ?P=(λn. (*vec-to-iarray* A) !! n ≠ 0)

let ?xs=(*rev* [0..<*IArray.length* (*vec-to-iarray* A)])

have ∃ a. (*List.find* ?P ?xs) = *Some* a

proof (*rule ccontr, simp, unfold find-None-iff*)

assume ¬ (∃ x. x ∈ *set* (*rev* [0..<*length* (*IArray.list-of* (*vec-to-iarray* A)])) ∧ *IArray.list-of* (*vec-to-iarray* A) ! x ≠ 0)

thus *False* **using** *ex-b*

unfolding *set-rev* **by** (*auto, unfold IArray.length-def*[*symmetric*] *IArray.sub-def*[*symmetric*] *length-vec-to-iarray,metis to-nat-less-card vec-to-iarray-nth'*)

qed

from this obtain a **where** a: (*List.find* ?P ?xs) = *Some* a **by** *blast*

from this obtain ia **where** *ia-less-length*: ia < *length* ?xs

and *P-xs-ia*: ?P (?xs!ia) **and** *a-eq*: a = ?xs!ia **and** *all-zero*: (∀ j < ia. ¬ ?P (?xs!j))

unfolding *find-Some-iff* **by** *auto*

have *ia-less-card*: ia < CARD('a) **using** *ia-less-length* **by** (*metis diff-zero length-rev length-upt length-vec-to-iarray*)

have *ia-less-length'*: ia < *length* ([0..<*IArray.length* (*vec-to-iarray* A)]) **using** *ia-less-length* **unfolding** *length-rev* .

have *a-less-card*: a < CARD('a) **unfolding** *a-eq* **unfolding** *rev-nth*[OF *ia-less-length'*]

using *nth-upt*[of 0 (*length* [0..<*IArray.length* (*vec-to-iarray* A)] – *Suc* ia) (*length* [0..<*IArray.length* (*vec-to-iarray* A)])]

by (*metis diff-less length-upt length-vec-to-iarray minus-nat.diff-0 plus-nat.add-0 zero-less-Suc zero-less-card-finite*)

have (*GREATEST* b. A \$ b ≠ 0) = *from-nat* a

proof (*rule Greatest-equality*)

have A \$ *from-nat* a = (*vec-to-iarray* A) !! a **by** (*rule vec-to-iarray-nth*[*symmetric,OF*

a-less-card)
also have ... $\neq 0$ **using** *P-xs-ia* **unfolding** *a-eq[symmetric]* .
finally show $A \text{ \$ } \text{from-nat } a \neq 0$.
next
fix *y* **assume** *Ay*: $A \text{ \$ } y \neq 0$
show $y \leq \text{from-nat } a$
proof (*rule ccontr*)
assume $\neg y \leq \text{from-nat } a$ **hence** *y-greater-a*: $y > \text{from-nat } a$ **by** *simp*
have *y-greater-a'*: $\text{to-nat } y > a$ **using** *y-greater-a* **using** *to-nat-mono*[*of from-nat a y*] **using** *to-nat-from-nat-id* **by** (*metis a-less-card*)
have $a = ?xs \text{ ! } ia$ **using** *a-eq* .
also have ... = $[0..<IArray.length \text{ (vec-to-iarray A)}] \text{ ! } (\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ia)$ **by** (*rule rev-nth[OF ia-less-length']*)
also have ... = $0 + (\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ia)$
apply (*rule nth-upt*) **using** *ia-less-length'* **by** *fastforce*
also have ... = $(\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ia)$ **by** *simp*
finally have $a = (\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ia)$.
hence *ia-eq*: $ia = \text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - (\text{Suc } a)$
by (*metis Suc-diff-Suc Suc-eq-plus1-left diff-diff-cancel less-imp-le ia-less-length length-rev*)
define *ja* **where** $ja = \text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{to-nat } y - 1$
have *ja-less-length*: $ja < \text{length } [0..<IArray.length \text{ (vec-to-iarray A)}]$ **unfolding** *ja-def*
using *ia-eq ia-less-length'* **by** (*simp add: algebra-simps*)
have *suc-i-le*: $IArray.length \text{ (vec-to-iarray A)} \geq \text{Suc } (\text{to-nat } y)$ **unfolding** *vec-to-iarray-def* **using** *to-nat-less-card*[*of y*] **by** *auto*
have $?xs \text{ ! } ja = [0..<IArray.length \text{ (vec-to-iarray A)}] \text{ ! } (\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ja)$ **unfolding** *rev-nth[OF ja-less-length]* ..
also have ... = $0 + (\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ja)$
apply (*rule nth-upt, auto simp del: IArray.length-def*) **unfolding** *ja-def*
by (*metis diff-Suc-less ia-less-length' length-upt less-nat-zero-code minus-nat.diff-0 neq0-conv*)
also have ... = $(\text{length } [0..<IArray.length \text{ (vec-to-iarray A)}] - \text{Suc } ja)$ **by** *simp*
also have ... = $\text{to-nat } y$ **unfolding** *ja-def* **using** *suc-i-le* **by** *force*
finally have *xs-ja-eq-y*: $?xs \text{ ! } ja = \text{to-nat } y$.
have *ja-less-ia*: $ja < ia$ **unfolding** *ja-def ia-eq* **by** (*auto simp del: IArray.length-def, metis Suc-leI suc-i-le diff-less-mono2 le-imp-less-Suc less-le-trans y-greater-a'*)
hence *eq-0*: $\text{vec-to-iarray } A \text{ !! } (?xs \text{ ! } ja) = 0$ **using** *all-zero* **by** *simp*
hence $A \text{ \$ } y = 0$ **using** *vec-to-iarray-nth'*[*of A y*] **unfolding** *xs-ja-eq-y* **by** *simp*
thus *False* **using** *Ay* **by** *contradiction*
qed
qed
thus *?thesis* **unfolding** *greatest-not-zero-def a* **unfolding** *to-nat-eq[symmetric]* **unfolding** *to-nat-from-nat-id[OF a-less-card]* **by** *simp*

qed

20.2 Consistency and inconsistency

definition *consistent-iarrays* $A\ b = (\text{let } GJ = \text{Gauss-Jordan-iarrays-PA } A;$
rank- $A = \text{length } [x \leftarrow IArray.\text{list-of } (\text{snd } GJ)] . \neg$
is-zero-iarray $x]$;
 $P\text{-mult-}b = \text{fst}(GJ) *iv\ b$
in (rank- $A \geq (\text{if } (\neg \text{is-zero-iarray } P\text{-mult-}b)$
then (greatest-not-zero $P\text{-mult-}b + 1$) else 0)))

definition *inconsistent-iarrays* $A\ b = (\neg \text{consistent-iarrays } A\ b)$

lemma *matrix-to-iarray-consistent*[code]: *consistent* $A\ b = \text{consistent-iarrays } (\text{matrix-to-iarray } A)$ (*vec-to-iarray* b)

unfolding *consistent-eq-rank-ge-code*

unfolding *consistent-iarrays-def Let-def*

unfolding *Gauss-Jordan-PA-eq*

unfolding *rank-Gauss-Jordan-code*[symmetric, unfolded *Let-def*]

unfolding *snd-Gauss-Jordan-iarrays-PA-eq*

unfolding *rank-iarrays-code*[symmetric]

unfolding *matrix-to-iarray-rank*

unfolding *matrix-to-iarray-fst-Gauss-Jordan-PA*[symmetric]

unfolding *vec-to-iarray-matrix-matrix-mult*[symmetric]

unfolding *not-is-zero-iarray-eq-iff*

using *vec-to-iarray-greatest-not-zero*[unfolded *not-is-zero-iarray-eq-iff*]

by *force*

lemma *matrix-to-iarray-inconsistent*[code]: *inconsistent* $A\ b = \text{inconsistent-iarrays } (\text{matrix-to-iarray } A)$ (*vec-to-iarray* b)

unfolding *inconsistent-def inconsistent-iarrays-def*

unfolding *matrix-to-iarray-consistent ..*

definition *solve-consistent-rref-iarrays* $A\ b$

$= IArray.\text{of-fun } (\lambda j. \text{if } (IArray.\text{exists } (\lambda i. A\ !!\ i\ !!\ j = 1 \wedge j = \text{least-non-zero-position-of-vector } (\text{row-iarray } i\ A))) (IArray[0..<nrows-iarray\ A]))$

then $b\ !!\ (\text{least-non-zero-position-of-vector } (\text{column-iarray } j\ A))$ else 0) (*ncols-iarray* A)

lemma *exists-solve-consistent-rref*:

fixes $A::'a::\{\text{field}\} \sim \text{cols}::\{\text{mod-type}\} \sim \text{rows}::\{\text{mod-type}\}$

assumes *rref*: *reduced-row-echelon-form* A

shows $(\exists i. A\ \$\ i\ \$\ j = 1 \wedge j = (\text{LEAST } n. A\ \$\ i\ \$\ n \neq 0))$

$= (IArray.\text{exists } (\lambda i. (\text{matrix-to-iarray } A)\ !!\ i\ !!\ (\text{to-nat } j) = 1$

$\wedge (\text{to-nat } j) = \text{least-non-zero-position-of-vector } (\text{row-iarray } i\ (\text{matrix-to-iarray } A)))$
 $(IArray[0..<nrows-iarray\ (\text{matrix-to-iarray } A)]))$

proof (*rule*)

assume $\exists i. A \ \$ \ i \ \$ \ j = 1 \wedge j = (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0)$
from this obtain i **where** $A_{ij}: A \ \$ \ i \ \$ \ j = 1$ **and** $j\text{-eq}: j = (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0)$ **by** *blast*
show $IArray.exists (\lambda i. matrix\text{-to}\text{-iarray } A \ !! \ i \ !! \ \text{to}\text{-nat } j = 1 \wedge \text{to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } i \ (\text{matrix}\text{-to}\text{-iarray } A)))$
 $(IArray [0..<nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)])$
unfolding $IArray.exists\text{-def } find\text{-Some}\text{-iff}$
apply $(rule \text{bexF}[of \ \text{to}\text{-nat } i])+$
proof $(auto, \text{unfold } IArray.sub\text{-def}[symmetric])$
show $\text{to}\text{-nat } i < nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)$ **unfolding** $matrix\text{-to}\text{-iarray}\text{-nrows}[symmetric]$
 $nrows\text{-def}$ **using** $\text{to}\text{-nat}\text{-less}\text{-card}$ **by** *fast*
have $\text{to}\text{-nat } j = \text{to}\text{-nat } (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0)$ **unfolding** $j\text{-eq}$ **by**
simp
also have $... = \text{to}\text{-nat } (\text{LEAST } n. A \ \$ \ i \ \$ \ n \neq 0 \wedge 0 \leq n)$ **by** $(metis \text{least}\text{-mod}\text{-type})$
also have $... = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector}\text{-from}\text{-index } (\text{vec}\text{-to}\text{-iarray } (\text{row } i \ A)) \ (\text{to}\text{-nat } (0::'\text{cols}))$
proof $(rule \text{vec}\text{-to}\text{-iarray}\text{-least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector}\text{-from}\text{-index}''[symmetric, \text{of } 0::'\text{cols } i \ A])$
show $\neg \text{vector}\text{-all}\text{-zero}\text{-from}\text{-index } (\text{to}\text{-nat } (0::'\text{cols}), \text{vec}\text{-to}\text{-iarray } (\text{row } i \ A))$
unfolding $\text{vector}\text{-all}\text{-zero}\text{-from}\text{-index}\text{-eq}[symmetric, \text{of } 0::'\text{cols } \text{row } i \ A]$ **unfolding** $\text{row}\text{-def } \text{vec}\text{-nth}\text{-inverse}$ **using** $A_{ij} \ \text{least}\text{-mod}\text{-type}[of \ j]$ **by** *fastforce*
qed
also have $... = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } (\text{to}\text{-nat } i) \ (\text{matrix}\text{-to}\text{-iarray } A))$ **unfolding** $\text{vec}\text{-to}\text{-iarray}\text{-row } \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector}\text{-def}$
unfolding $\text{to}\text{-nat}\text{-0} \ ..$
finally show $\text{to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } (\text{to}\text{-nat } i) \ (\text{matrix}\text{-to}\text{-iarray } A))$.
show $matrix\text{-to}\text{-iarray } A \ !! \ \text{mod}\text{-type}\text{-class}\text{-to}\text{-nat } i \ !! \ \text{mod}\text{-type}\text{-class}\text{-to}\text{-nat } j = 1$ **unfolding** $matrix\text{-to}\text{-iarray}\text{-nth}$ **using** A_{ij} .
qed
next
assume $ex\text{-eq}: IArray.exists (\lambda i. matrix\text{-to}\text{-iarray } A \ !! \ i \ !! \ \text{to}\text{-nat } j = 1 \wedge \text{to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } i \ (\text{matrix}\text{-to}\text{-iarray } A)))$
 $(IArray [0..<nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)])$
have $\exists y. List.find (\lambda i. matrix\text{-to}\text{-iarray } A \ !! \ i \ !! \ \text{to}\text{-nat } j = 1 \wedge \text{to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } i \ (\text{matrix}\text{-to}\text{-iarray } A)))$
 $[0..<nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)] = \text{Some } y$
proof $(rule \text{ccontr}, \text{simp } del: IArray.length\text{-def } IArray.sub\text{-def}, \text{unfold } find\text{-None}\text{-iff})$
assume $\neg (\exists x. x \in \text{set } [0..<nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)] \wedge \text{matrix}\text{-to}\text{-iarray } A \ !! \ x \ !! \ \text{mod}\text{-type}\text{-class}\text{-to}\text{-nat } j = 1 \wedge \text{mod}\text{-type}\text{-class}\text{-to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } x \ (\text{matrix}\text{-to}\text{-iarray } A)))$
thus *False* **using** $ex\text{-eq}$ **unfolding** $IArray.exists\text{-def}$ **by** *auto*
qed
from this obtain y **where** $y: List.find (\lambda i. matrix\text{-to}\text{-iarray } A \ !! \ i \ !! \ \text{to}\text{-nat } j = 1 \wedge \text{to}\text{-nat } j = \text{least}\text{-non}\text{-zero}\text{-position}\text{-of}\text{-vector } (\text{row}\text{-iarray } i \ (\text{matrix}\text{-to}\text{-iarray } A)))$
 $[0..<nrows\text{-iarray } (\text{matrix}\text{-to}\text{-iarray } A)] = \text{Some } y$ **by** *blast*

from this obtain i where i -less-length: $i < \text{length } [0..<nrows-iarray \text{ (matrix-to-iarray } A)]$ and
Aij-1: matrix-to-iarray A !! $([0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! i) !!$
to-nat $j = 1$
and j -eq: to-nat $j = \text{least-non-zero-position-of-vector (row-iarray } ([0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! i) \text{ (matrix-to-iarray } A))$ and
 y -eq: $y = [0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! i$
and least: $(\forall ja < i. \neg (\text{matrix-to-iarray } A !! ([0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! ja) !! \text{ to-nat } j = 1 \wedge$
to-nat $j = \text{least-non-zero-position-of-vector (row-iarray } ([0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! ja) \text{ (matrix-to-iarray } A))))$
unfolding find-Some-iff by blast
show $\exists i. A \$ i \$ j = 1 \wedge j = (\text{LEAST } n. A \$ i \$ n \neq 0)$
proof (rule exI[of - from-nat i], rule conjI)
have i -rw: $[0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! i = i$ using nth-upt[of 0 i $nrows-iarray \text{ (matrix-to-iarray } A)]$ using i -less-length by auto
have i -less-card: $i < \text{CARD ('rows)}$ using i -less-length unfolding $nrows-iarray$ -def $matrix$ -to- $iarray$ -def by auto
show A - ij : $A \$ \text{from-nat } i \$ j = 1$
using Aij -1 unfolding i -rw using $matrix$ -to- $iarray$ -nth[of A $\text{from-nat } i$ j]
unfolding to-nat-from-nat-id[OF i -less-card] by simp
have to-nat $j = \text{least-non-zero-position-of-vector (row-iarray } ([0..<nrows-iarray \text{ (matrix-to-iarray } A)] ! i) \text{ (matrix-to-iarray } A))$ using j -eq .
also have ... = least-non-zero-position-of-vector-from-index (row-iarray i (matrix-to-iarray A)) 0
unfolding least-non-zero-position-of-vector-def i -rw ..
also have ... = least-non-zero-position-of-vector-from-index (vec-to-iarray (row (from-nat i) A)) (to-nat (0::'cols)) unfolding vec-to-iarray-row
unfolding to-nat-from-nat-id[OF i -less-card] unfolding to-nat-0 ..
also have ... = to-nat (LEAST $n. A \$ (\text{from-nat } i) \$ n \neq 0 \wedge 0 \leq n$)
proof (rule vec-to-iarray-least-non-zero-position-of-vector-from-index')
show \neg vector-all-zero-from-index (to-nat (0::'cols), vec-to-iarray (row (from-nat i) A))
unfolding vector-all-zero-from-index-eq[symmetric] using A - ij by (metis $iarray$ -to-vec-vec-to- $iarray$ least-mod-type vec-matrix vec-to- $iarray$ -row' zero-neq-one)
qed
also have ... = to-nat (LEAST $n. A \$ (\text{from-nat } i) \$ n \neq 0$) using least-mod-type
by metis
finally show $j = (\text{LEAST } n. A \$ \text{from-nat } i \$ n \neq 0)$ unfolding to-nat-eq .
qed
qed

lemma to-nat-the-solve-consistent-rref:
fixes $A::'a::\{field\} \sim'cols::\{mod-type\} \sim'rows::\{mod-type\}$
assumes rref: reduced-row-echelon-form A
and exists: $(\exists i. A \$ i \$ j = 1 \wedge j = (\text{LEAST } n. A \$ i \$ n \neq 0))$
shows to-nat (THE $i. A \$ i \$ j = 1$) = least-non-zero-position-of-vector (column-iarray (to-nat j) (matrix-to-iarray A))

proof –
obtain i **where** $A_{ij}: A \ \$ \ i \ \$ \ j = 1$ **and** $j:j = (LEAST \ n. \ A \ \$ \ i \ \$ \ n \neq 0)$ **using**
exists **by** *blast*
have *least-non-zero-position-of-vector* (*column-iarray* (*to-nat* j) (*matrix-to-iarray*
 A)) =
least-non-zero-position-of-vector (*vec-to-iarray* (*column* j A)) **unfolding** *vec-to-iarray-column*
..
also have $\dots =$ *least-non-zero-position-of-vector-from-index* (*vec-to-iarray* (*column*
 j A)) (*to-nat* ($0::'$ rows)) **unfolding** *least-non-zero-position-of-vector-def* *to-nat-0* **..**
also have $\dots =$ *to-nat* ($LEAST \ n. \ A \ \$ \ n \ \$ \ j \neq 0 \wedge 0 \leq n$)
proof (*rule* *vec-to-iarray-least-non-zero-position-of-vector-from-index'*)
show \neg *vector-all-zero-from-index* (*to-nat* ($0::'$ rows), *vec-to-iarray* (*column*
 j A))
unfolding *vector-all-zero-from-index-eq*[*symmetric*] *column-def* **using** A_{ij}
least-mod-type[*of* i] **by** *fastforce*
qed
also have $\dots =$ *to-nat* ($LEAST \ n. \ A \ \$ \ n \ \$ \ j \neq 0$) **using** *least-mod-type* **by**
metis
finally have *least-eq: least-non-zero-position-of-vector* (*column-iarray* (*to-nat*
 j) (*matrix-to-iarray* A)) = *to-nat* ($LEAST \ n. \ A \ \$ \ n \ \$ \ j \neq 0$) .
have *i-eq-least: i=(LEAST n. A \$ n \$ j ≠ 0)*
proof (*rule* *Least-equality*[*symmetric*])
show $A \ \$ \ i \ \$ \ j \neq 0$ **by** (*metis* A_{ij} *zero-neq-one*)
show $\bigwedge y. A \ \$ \ y \ \$ \ j \neq 0 \implies i \leq y$ **by** (*metis* (*mono-tags*) A_{ij} *is-zero-row-def'*
 j *order-refl* *rref* *rref-condition4* *zero-neq-one*)
qed
have *the-eq-least-pos: (THE i. A \$ i \$ j = 1) = from-nat (least-non-zero-position-of-vector*
(*column-iarray* (*to-nat* j) (*matrix-to-iarray* A)))
proof (*rule* *the-equality*)
show $A \ \$ \ from-nat$ (*least-non-zero-position-of-vector* (*column-iarray* (*to-nat*
 j) (*matrix-to-iarray* A))) $\$ \ j = 1$
unfolding *least-eq* *from-nat-to-nat-id* *i-eq-least*[*symmetric*] **using** A_{ij} .
fix a **assume** $a: A \ \$ \ a \ \$ \ j = 1$
show $a =$ *from-nat* (*least-non-zero-position-of-vector* (*column-iarray* (*to-nat* j)
(*matrix-to-iarray* A)))
unfolding *least-eq* *from-nat-to-nat-id*
by (*metis* A_{ij} a *i-eq-least* *is-zero-row-def'* j *rref* *rref-condition4-explicit* *zero-neq-one*)
qed
have *to-nat* ($THE \ i. \ A \ \$ \ i \ \$ \ j = 1$) = *to-nat* (*from-nat* (*least-non-zero-position-of-vector*
(*column-iarray* (*to-nat* j) (*matrix-to-iarray* A)))::'rows) **using** *the-eq-least-pos* **by**
auto
also have $\dots =$ (*least-non-zero-position-of-vector* (*column-iarray* (*to-nat* j) (*matrix-to-iarray*
 A))) **by** (*rule* *to-nat-from-nat-id*, *unfold* *least-eq*, *simp* *add: to-nat-less-card*)
also have $\dots =$ *to-nat* ($LEAST \ n. \ A \ \$ \ n \ \$ \ j \neq 0$) **unfolding** *least-eq* *from-nat-to-nat-id*
..
finally have ($THE \ i. \ A \ \$ \ i \ \$ \ j = 1$) = ($LEAST \ n. \ A \ \$ \ n \ \$ \ j \neq 0$) **unfolding**
to-nat-eq .
thus *?thesis* **unfolding** *least-eq* *from-nat-to-nat-id* **unfolding** *to-nat-eq* .
qed


```

lemma iarray-exhaust2:
(xs = ys) = (IArray.list-of xs = IArray.list-of ys)
by (metis iarray.exhaust list-of.simps)

lemma vec-to-iarray-solve-consistent-rref:
fixes A::'a::{field} ^'cols::{mod-type} ^'rows::{mod-type}
assumes rref: reduced-row-echelon-form A
shows vec-to-iarray (solve-consistent-rref A b) = solve-consistent-rref-iarrays (matrix-to-iarray A) (vec-to-iarray b)
proof(unfold iarray-exhaust2 list-iff-nth-eq IArray.length-def[symmetric] IArray.sub-def[symmetric], rule conjI)
  show IArray.length (vec-to-iarray (solve-consistent-rref A b)) = IArray.length (solve-consistent-rref-iarrays (matrix-to-iarray A) (vec-to-iarray b))
  unfolding solve-consistent-rref-def solve-consistent-rref-iarrays-def
  unfolding ncols-iarray-def matrix-to-iarray-def by (simp add: vec-to-iarray-def)
show  $\forall i < IArray.length (vec-to-iarray (solve-consistent-rref A b)). vec-to-iarray (solve-consistent-rref A b) !! i = solve-consistent-rref-iarrays (matrix-to-iarray A) (vec-to-iarray b) !! i$ 
proof (clarify)
fix i assume i: i < IArray.length (vec-to-iarray (solve-consistent-rref A b))
hence i-less-card: i < CARD('cols) unfolding vec-to-iarray-def by auto
hence i-less-ncols: i < (ncols-iarray (matrix-to-iarray A)) unfolding ncols-eq-card-columns
.
show vec-to-iarray (solve-consistent-rref A b) !! i = solve-consistent-rref-iarrays (matrix-to-iarray A) (vec-to-iarray b) !! i
unfolding vec-to-iarray-nth[OF i-less-card]
unfolding solve-consistent-rref-def
unfolding vec-lambda-beta
unfolding solve-consistent-rref-iarrays-def
unfolding of-fun-nth[OF i-less-ncols]
unfolding exists-solve-consistent-rref[OF rref, of from-nat i, symmetric, unfolded to-nat-from-nat-id[OF i-less-card]]
using to-nat-the-solve-consistent-rref[OF rref, of from-nat i, symmetric, unfolded to-nat-from-nat-id[OF i-less-card]]
using vec-to-iarray-nth' by metis
qed
qed

```

20.3 Independence and dependence

```

definition independent-and-consistent-iarrays A b =
  (let GJ = Gauss-Jordan-iarrays-PA A;
   rank-A = length [x ← IArray.list-of (snd GJ) . ¬ is-zero-iarray x];
   P-mult-b = fst GJ *iv b;
   consistent-A = ((if ¬ is-zero-iarray P-mult-b then greatest-not-zero P-mult-b
+ 1 else 0) ≤ rank-A);
   dim-solution-set = ncols-iarray A - rank-A

```

in consistent-A \wedge dim-solution-set = 0)

definition *dependent-and-consistent-iarrays* A b =
 (let GJ = Gauss-Jordan-iarrays-PA A;
 rank-A = length [x←IArray.list-of (snd GJ) . \neg is-zero-iarray x];
 P-mult-b = fst GJ *iv b;
 consistent-A = ((if \neg is-zero-iarray P-mult-b then greatest-not-zero P-mult-b
 + 1 else 0) \leq rank-A);
 dim-solution-set = ncols-iarray A - rank-A
 in consistent-A \wedge dim-solution-set > 0)

lemma *matrix-to-iarray-independent-and-consistent*[code]:
shows *independent-and-consistent* A b = *independent-and-consistent-iarrays* (matrix-to-iarray
 A) (vec-to-iarray b)
unfolding *independent-and-consistent-def*
unfolding *independent-and-consistent-iarrays-def*
unfolding *dim-solution-set-homogeneous-eq-dim-null-space*
unfolding *matrix-to-iarray-consistent*
unfolding *consistent-iarrays-def*
unfolding *dim-null-space-iarray*
unfolding *rank-iarrays-code*
unfolding *snd-Gauss-Jordan-iarrays-PA-eq[symmetric]*
unfolding *Let-def ..*

lemma *matrix-to-iarray-dependent-and-consistent*[code]:
shows *dependent-and-consistent* A b = *dependent-and-consistent-iarrays* (matrix-to-iarray
 A) (vec-to-iarray b)
unfolding *dependent-and-consistent-def*
unfolding *dependent-and-consistent-iarrays-def*
unfolding *dim-solution-set-homogeneous-eq-dim-null-space*
unfolding *matrix-to-iarray-consistent*
unfolding *consistent-iarrays-def*
unfolding *dim-null-space-iarray*
unfolding *rank-iarrays-code*
unfolding *snd-Gauss-Jordan-iarrays-PA-eq[symmetric]*
unfolding *Let-def ..*

20.4 Solve a system of equations over nested IArrays

definition *solve-system-iarrays* A b = (let A' = Gauss-Jordan-iarrays-PA A in
 (snd A', fst A' *iv b))

lemma *matrix-to-iarray-fst-solve-system*: *matrix-to-iarray* (fst (solve-system A b))
 = *fst* (solve-system-iarrays (matrix-to-iarray A) (vec-to-iarray b))
unfolding *solve-system-def solve-system-iarrays-def Let-def fst-conv*
by (*metis matrix-to-iarray-snd-Gauss-Jordan-PA*)

lemma *vec-to-iarray-snd-solve-system*: *vec-to-iarray* (snd (solve-system A b)) =

snd (solve-system-iarrays (matrix-to-iarray A) (vec-to-iarray b))
unfolding solve-system-def solve-system-iarrays-def Let-def snd-conv
by (metis matrix-to-iarray-fst-Gauss-Jordan-PA vec-to-iarray-matrix-matrix-mult)

definition solve-iarrays A b = (let GJ-P=Gauss-Jordan-iarrays-PA A;
P-mult-b = fst GJ-P *iv b;
rank-A = length [x←IArray.list-of (snd GJ-P) . ¬ is-zero-iarray
x];
consistent-Ab = (if ¬ is-zero-iarray P-mult-b then greatest-not-zero
P-mult-b + 1 else 0) ≤ rank-A;
GJ-transpose = Gauss-Jordan-iarrays-PA (transpose-iarray A);
basis = set (map (λi. row-iarray i (fst GJ-transpose))
[rank-A..<ncols-iarray A])
in (if consistent-Ab then Some (solve-consistent-rref-iarrays
(snd GJ-P) P-mult-b,basis) else None))

definition pair-vec-vecset A = (if Option.is-none A then None else Some (vec-to-iarray
(fst (the A)), vec-to-iarray (snd (the A))))

lemma pair-vec-vecset-solve[code-unfold]:

shows pair-vec-vecset (solve A b) = solve-iarrays (matrix-to-iarray A) (vec-to-iarray
b)

unfolding pair-vec-vecset-def

proof (auto)

assume none-solve-Ab: Option.is-none (solve A b)

show None = solve-iarrays (matrix-to-iarray A) (vec-to-iarray b)

proof –

define GJ-P **where** GJ-P = Gauss-Jordan-iarrays-PA (matrix-to-iarray A)

define P-mult-b **where** P-mult-b = fst GJ-P *iv vec-to-iarray b

define rank-A **where** rank-A = length [x←IArray.list-of (snd GJ-P). ¬
is-zero-iarray x]

have ¬ consistent A b **using** none-solve-Ab **unfolding** solve-def **unfolding**
Option.is-none-def **by** auto

hence ¬ consistent-iarrays (matrix-to-iarray A) (vec-to-iarray b) **using** ma-
trix-to-iarray-consistent **by** auto

hence ¬ (if ¬ is-zero-iarray P-mult-b then greatest-not-zero P-mult-b + 1 else
0) ≤ rank-A

unfolding GJ-P-def P-mult-b-def rank-A-def

using consistent-iarrays-def **unfolding** Let-def **by** fast

thus ?thesis **unfolding** solve-iarrays-def Let-def **unfolding** GJ-P-def P-mult-b-def
rank-A-def **by** presburger

qed

next

assume not-none: ¬ Option.is-none (solve A b)

show Some (vec-to-iarray (fst (the (solve A b))), vec-to-iarray (snd (the (solve A
b)))) = solve-iarrays (matrix-to-iarray A) (vec-to-iarray b)

proof –

define GJ-P **where** GJ-P = Gauss-Jordan-iarrays-PA (matrix-to-iarray A)

```

define P-mult-b where P-mult-b = fst GJ-P *iv vec-to-iarray b
define rank-A where rank-A = length [x←IArry.list-of (snd GJ-P) . ¬ is-zero-iarray
x]
define GJ-transpose where GJ-transpose = Gauss-Jordan-iarrays-PA (transpose-iarray
(matrix-to-iarray A))
define basis where basis = set (map (λi. row-iarray i (fst GJ-transpose))
[rank-A..<ncols-iarray (matrix-to-iarray A)])
define P-mult-b where P-mult-b = fst GJ-P *iv vec-to-iarray b
have consistent-Ab: consistent A b using not-none unfolding solve-def unfold-
ing Option.is-none-def by metis
hence consistent-iarrays (matrix-to-iarray A) (vec-to-iarray b) using matrix-to-iarray-consistent
by auto
hence (if ¬ is-zero-iarray P-mult-b then greatest-not-zero P-mult-b + 1 else 0)
≤ rank-A
unfolding GJ-P-def P-mult-b-def rank-A-def
using consistent-iarrays-def unfolding Let-def by fast
hence solve-iarrays-rw: solve-iarrays (matrix-to-iarray A) (vec-to-iarray b) =
Some (solve-consistent-rref-iarrays (snd GJ-P) P-mult-b, basis)
unfolding solve-iarrays-def Let-def P-mult-b-def GJ-P-def rank-A-def basis-def
GJ-transpose-def by auto
have snd-rw: vec-to-iarray ‘ basis-null-space A = basis unfolding basis-def
GJ-transpose-def rank-A-def GJ-P-def
unfolding vec-to-iarray-basis-null-space unfolding basis-null-space-iarrays-def
Let-def
unfolding snd-Gauss-Jordan-iarrays-PA-eq
unfolding rank-iarrays-code[symmetric]
unfolding matrix-to-iarray-transpose[symmetric]
unfolding matrix-to-iarray-rank[symmetric]
unfolding rank-transpose[symmetric, of A] ..
have fst-rw: vec-to-iarray (solve-consistent-rref (fst (solve-system A b)) (snd
(solve-system A b))) = solve-consistent-rref-iarrays (snd GJ-P) P-mult-b
using vec-to-iarray-solve-consistent-rref[OF rref-Gauss-Jordan, of A fst (Gauss-Jordan-PA
A) *v b]
unfolding solve-system-def Let-def fst-conv
unfolding Gauss-Jordan-PA-eq snd-conv
unfolding GJ-P-def P-mult-b-def
unfolding vec-to-iarray-matrix-matrix-mult
unfolding matrix-to-iarray-fst-Gauss-Jordan-PA[symmetric]
unfolding matrix-to-iarray-snd-Gauss-Jordan-PA[symmetric]
unfolding Gauss-Jordan-PA-eq .
show ?thesis unfolding solve-iarrays-rw
unfolding solve-def if-P[OF consistent-Ab] option.sel fst-conv snd-conv
unfolding fst-rw snd-rw ..
qed
qed
end

```

21 Computing determinants of matrices using the Gauss Jordan algorithm over nested IArrays

```

theory Determinants-IArrays
imports
  Determinants2
  Gauss-Jordan-IArrays
begin

```

21.1 Definitions

definition *Gauss-Jordan-in-ij-det-P-iarrays* $A\ i\ j = (\text{let } n = \text{least-non-zero-position-of-vector-from-index} (\text{column-iarray } j\ A)\ i$
 $\text{in } (\text{if } i = n \text{ then } 1 / A\ !!\ i\ !!\ j \text{ else } - 1 / A\ !!\ n\ !!\ j, \text{ Gauss-Jordan-in-ij-iarrays } A\ i\ j))$

definition *Gauss-Jordan-column-k-det-P-iarrays* $A'\ k = (\text{let } \text{det-P} = \text{fst } A';\ i = \text{fst } (\text{snd } A');\ A = \text{snd } (\text{snd } A')$
 $\text{in } \text{if vector-all-zero-from-index } (i, \text{column-iarray } k\ A) \vee i = \text{nrows-iarray } A \text{ then } (\text{det-P}, i, A)$
 $\text{else let gauss} = \text{Gauss-Jordan-in-ij-det-P-iarrays } A\ i\ k \text{ in } (\text{fst gauss} * \text{det-P}, i + 1, \text{snd gauss}))$

definition *Gauss-Jordan-upt-k-det-P-iarrays* $A\ k = (\text{let foldl} = \text{foldl Gauss-Jordan-column-k-det-P-iarrays} (1, 0, A) [0..<\text{Suc } k] \text{ in } (\text{fst foldl}, \text{snd } (\text{snd foldl})))$

definition *Gauss-Jordan-det-P-iarrays* $A = \text{Gauss-Jordan-upt-k-det-P-iarrays } A (\text{ncols-iarray } A - 1)$

21.2 Proofs

A more efficient equation for *Gauss-Jordan-in-ij-det-P-iarrays* $A\ i\ j$.

lemma *Gauss-Jordan-in-ij-det-P-iarrays-code*[code]: *Gauss-Jordan-in-ij-det-P-iarrays* $A\ i\ j$

$= (\text{let } n = \text{least-non-zero-position-of-vector-from-index} (\text{column-iarray } j\ A)\ i;$
 $\text{interchange-A} = \text{interchange-rows-iarray } A\ i\ n;$
 $A' = \text{mult-row-iarray interchange-A } i\ (1 / \text{interchange-A } !!\ i\ !!\ j)$
 $\text{in } (\text{if } i = n \text{ then } 1 / A\ !!\ i\ !!\ j \text{ else } - 1 / A\ !!\ n\ !!\ j, \text{IArray.of-fun } (\lambda s. \text{if } s = i \text{ then } A' !!\ s \text{ else row-add-iarray } A' s\ i\ (- \text{interchange-A } !!\ s\ !!\ j) !!\ s) (\text{nrows-iarray } A)))$

unfolding *Gauss-Jordan-in-ij-det-P-iarrays-def Gauss-Jordan-in-ij-iarrays-def Let-def*
 \dots

lemma *matrix-to-iarray-fst-Gauss-Jordan-in-ij-det-P:*

assumes *ex-n*: $\exists n. A\ \$\ n\ \$\ j \neq 0 \wedge i \leq n$

shows $\text{fst } (\text{Gauss-Jordan-in-ij-det-P } A\ i\ j) = \text{fst } (\text{Gauss-Jordan-in-ij-det-P-iarrays } (\text{matrix-to-iarray } A) (\text{to-nat } i) (\text{to-nat } j))$

proof –

have *least-n-eq: least-non-zero-position-of-vector-from-index* (*vec-to-iarray* (*column j A*)) (*to-nat i*) = *to-nat* (*LEAST n. A \$ n \$ j ≠ 0 ∧ i ≤ n*)
by (*rule vec-to-iarray-least-non-zero-position-of-vector-from-index*'[*unfolded matrix-vector-all-zero-from-index*][*metis ex-n*])
show ?*thesis*
unfolding *Gauss-Jordan-in-ij-det-P-def Gauss-Jordan-in-ij-det-P-iarrays-def Let-def fst-conv*
unfolding *least-n-eq*[*unfolded vec-to-iarray-column*] **unfolding** *matrix-to-iarray-nth*
by *auto*
qed

corollary *matrix-to-iarray-fst-Gauss-Jordan-in-ij-det-P'*:
assumes \neg (*vector-all-zero-from-index* (*to-nat i*, *vec-to-iarray* (*column j A*)))
shows *fst* (*Gauss-Jordan-in-ij-det-P A i j*) = *fst* (*Gauss-Jordan-in-ij-det-P-iarrays* (*matrix-to-iarray A*) (*to-nat i*) (*to-nat j*))
using *matrix-to-iarray-fst-Gauss-Jordan-in-ij-det-P assms* **unfolding** *matrix-vector-all-zero-from-index*[*symmetric*]
by *auto*

lemma *matrix-to-iarray-snd-Gauss-Jordan-in-ij-det-P*:
assumes *ex-n: ∃ n. A \$ n \$ j ≠ 0 ∧ i ≤ n*
shows *matrix-to-iarray* (*snd* (*Gauss-Jordan-in-ij-det-P A i j*)) = *snd* (*Gauss-Jordan-in-ij-det-P-iarrays* (*matrix-to-iarray A*) (*to-nat i*) (*to-nat j*))
unfolding *Gauss-Jordan-in-ij-det-P-def Gauss-Jordan-in-ij-det-P-iarrays-def Let-def snd-conv*
by (*rule matrix-to-iarray-Gauss-Jordan-in-ij, simp add: matrix-vector-all-zero-from-index*[*symmetric*], *metis ex-n*)

lemma *matrix-to-iarray-fst-Gauss-Jordan-column-k-det-P*:
assumes *i: i ≤ nrows A and k: k < ncols A*
shows *fst* (*Gauss-Jordan-column-k-det-P* (*n, i, A*) *k*) = *fst* (*Gauss-Jordan-column-k-det-P-iarrays* (*n, i, matrix-to-iarray A*) *k*)
proof (*cases i < nrows A*)
case *True*
show ?*thesis*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def Let-def snd-conv fst-conv*
unfolding *matrix-to-iarray-nrows matrix-vector-all-zero-from-index*
using *matrix-to-iarray-fst-Gauss-Jordan-in-ij-det-P'*[*of from-nat i from-nat k A*]
unfolding *vec-to-iarray-column*
unfolding *to-nat-from-nat-id*[*OF True*[*unfolded nrows-def*]]
unfolding *to-nat-from-nat-id*[*OF k*[*unfolded ncols-def*]]
by *auto*
next
case *False*
hence *i = nrows A* **using** *i* **by** *simp*
thus ?*thesis*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def Let-def snd-conv fst-conv* **unfolding** *matrix-to-iarray-nrows* **by** *force*

qed

lemma *matrix-to-iarray-fst-snd-Gauss-Jordan-column-k-det-P:*
assumes $i: i \leq \text{nrows } A$ **and** $k: k < \text{ncols } A$
shows $\text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-det-P } (n, i, A) k)) = \text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-det-P-iarrays } (n, i, \text{matrix-to-iarray } A) k))$
proof (*cases* $i < \text{nrows } A$)
case *True*
show *?thesis*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def*
Let-def snd-conv fst-conv
unfolding *matrix-to-iarray-nrows matrix-vector-all-zero-from-index*
unfolding *vec-to-iarray-column*
unfolding *to-nat-from-nat-id[OF True[unfolded nrows-def]]*
unfolding *to-nat-from-nat-id[OF k[unfolded ncols-def]]* **by** *auto*
next
case *False*
thus *?thesis*
using *assms*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def*
Let-def snd-conv fst-conv
unfolding *matrix-to-iarray-nrows matrix-vector-all-zero-from-index* **by** *auto*
qed

lemma *matrix-to-iarray-snd-snd-Gauss-Jordan-column-k-det-P:*
assumes $i: i \leq \text{nrows } A$ **and** $k: k < \text{ncols } A$
shows $\text{matrix-to-iarray} (\text{snd} (\text{snd} (\text{Gauss-Jordan-column-k-det-P } (n, i, A) k))) = \text{snd} (\text{snd} (\text{Gauss-Jordan-column-k-det-P-iarrays } (n, i, \text{matrix-to-iarray } A) k))$
proof (*cases* $i < \text{nrows } A$)
case *True*
show *?thesis*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def*
Let-def fst-conv snd-conv
unfolding *matrix-to-iarray-nrows matrix-vector-all-zero-from-index*
using *matrix-to-iarray-snd-Gauss-Jordan-in-ij-det-P[of A from-nat k from-nat i]*
using *matrix-vector-all-zero-from-index[of from-nat i A from-nat k]*
unfolding *vec-to-iarray-column*
unfolding *to-nat-from-nat-id[OF True[unfolded nrows-def]]*
unfolding *to-nat-from-nat-id[OF k[unfolded ncols-def]]*
by *auto*
next
case *False*
thus *?thesis*
using *assms*
unfolding *Gauss-Jordan-column-k-det-P-def Gauss-Jordan-column-k-det-P-iarrays-def*
Let-def fst-conv snd-conv
unfolding *matrix-to-iarray-nrows matrix-vector-all-zero-from-index* **by** *auto*
qed

lemma *fst-snd-Gauss-Jordan-column-k-det-P-le-nrows*:
assumes $i \leq \text{nrows } A$
shows $\text{fst} (\text{snd} (\text{Gauss-Jordan-column-k-det-P } (n, i, A) k)) \leq \text{nrows } A$
unfolding *fst-snd-Gauss-Jordan-column-k-det-P-eq-fst-snd-Gauss-Jordan-column-k-PA*[*unfolded*
fst-snd-Gauss-Jordan-column-k-PA-eq]
by (*rule fst-Gauss-Jordan-column-k*[*OF i*])

The proof of the following theorem is very similar to the ones of *foldl-Gauss-Jordan-column-k-eq*,
rref-and-index-Gauss-Jordan-upt-k and *foldl-Gauss-Jordan-column-k-det-P*.

lemma
assumes $k < \text{ncols } A$
shows *matrix-to-iarray-fst-Gauss-Jordan-upt-k-det-P*: $\text{fst} (\text{Gauss-Jordan-upt-k-det-P } A k) = \text{fst} (\text{Gauss-Jordan-upt-k-det-P-iarrays } (\text{matrix-to-iarray } A) k)$
and *matrix-to-iarray-snd-Gauss-Jordan-upt-k-det-P*: $\text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-upt-k-det-P } A k)) = \text{snd} (\text{Gauss-Jordan-upt-k-det-P-iarrays } (\text{matrix-to-iarray } A) k)$
and $\text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P } (1, 0, A) [0..<\text{Suc } k])) \leq \text{nrows } A$
and $\text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P-iarrays } (1, 0, \text{matrix-to-iarray } A) [0..<\text{Suc } k])) = \text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P } (1, 0, A) [0..<\text{Suc } k]))$
using *assms*
proof (*induct k*)
show $\text{fst} (\text{Gauss-Jordan-upt-k-det-P } A 0) = \text{fst} (\text{Gauss-Jordan-upt-k-det-P-iarrays } (\text{matrix-to-iarray } A) 0)$
unfolding *Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-det-P-iarrays-def Let-def fst-conv*
by (*simp*, *rule matrix-to-iarray-fst-Gauss-Jordan-column-k-det-P*, *simp-all add: ncols-def*)
show $\text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-upt-k-det-P } A 0)) = \text{snd} (\text{Gauss-Jordan-upt-k-det-P-iarrays } (\text{matrix-to-iarray } A) 0)$
unfolding *Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-det-P-iarrays-def Let-def fst-conv snd-conv*
by (*simp*, *rule matrix-to-iarray-snd-snd-Gauss-Jordan-column-k-det-P*, *simp-all add: ncols-def*)
show $\text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P } (1, 0, A) [0..<\text{Suc } 0])) \leq \text{nrows } A$
unfolding *Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-det-P-iarrays-def Let-def fst-conv snd-conv*
by (*simp*, *rule fst-snd-Gauss-Jordan-column-k-det-P-le-nrows*, *simp add: nrows-def*)
show $\text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P-iarrays } (1, 0, \text{matrix-to-iarray } A) [0..<\text{Suc } 0])) = \text{fst} (\text{snd} (\text{foldl Gauss-Jordan-column-k-det-P } (1, 0, A) [0..<\text{Suc } 0]))$
unfolding *Gauss-Jordan-upt-k-det-P-def Gauss-Jordan-upt-k-det-P-iarrays-def Let-def fst-conv snd-conv*
by (*simp*, *rule matrix-to-iarray-fst-snd-Gauss-Jordan-column-k-det-P*[*symmetric*], *simp-all add: ncols-def*)
next
fix k

assume $(k < \text{ncols } A \implies \text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ k) = \text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ k))$
and $(k < \text{ncols } A \implies \text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ k)) = \text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ k))$
and $(k < \text{ncols } A \implies \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P \ (1, 0, A) [0..<Suc \ k])) \leq \text{nrows } A)$
and $(k < \text{ncols } A \implies \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P\text{-iarrays } (1, 0, \text{matrix-to-iarray } A) [0..<Suc \ k])) = \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P \ (1, 0, A) [0..<Suc \ k])))$
and $\text{Suc-}k\text{-less-ncols: } \text{Suc } k < \text{ncols } A$
hence $\text{hyp1: } \text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ k) = \text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ k)$
and $\text{hyp2: } \text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ k)) = \text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ k)$
and $\text{hyp3: } \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P \ (1, 0, A) [0..<Suc \ k])) \leq \text{nrows } A$
and $\text{hyp4: } (\text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P\text{-iarrays } (1, 0, \text{matrix-to-iarray } A) [0..<Suc \ k]))) = \text{fst } (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P \ (1, 0, A) [0..<Suc \ k])))$
by *auto*
have $\text{list-rw: } [0..<Suc \ (\text{Suc } k)] = [0..<(\text{Suc } k)] \ @ \ [\text{Suc } k]$ **by** *simp*
define f **where** $f = \text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P \ (1, 0, A) [0..<Suc \ k]$
define g **where** $g = \text{foldl } \text{Gauss-Jordan-column-}k\text{-det-}P\text{-iarrays } (1, 0, \text{matrix-to-iarray } A) [0..<Suc \ k]$
have $f\text{-rw: } f = (\text{fst } f, \text{fst } (\text{snd } f), \text{snd } (\text{snd } f))$ **by** *simp*
have $g\text{-rw: } g = (\text{fst } g, \text{fst } (\text{snd } g), \text{snd } (\text{snd } g))$ **by** *simp*
have $\text{fst-rw: } \text{fst } g = \text{fst } f$ **unfolding** $f\text{-def } g\text{-def}$ **using** $\text{hyp1}[\text{unfolded } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-def } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays-def } \text{Let-def } \text{fst-conv}]$ **..**
have $\text{fst-snd-rw: } \text{fst } (\text{snd } g) = \text{fst } (\text{snd } f)$ **unfolding** $f\text{-def } g\text{-def}$ **using** hyp4 **.**
have $\text{snd-snd-rw: } \text{snd } (\text{snd } g) = \text{matrix-to-iarray } (\text{snd } (\text{snd } f))$
unfolding $f\text{-def } g\text{-def}$ **using** $\text{hyp2}[\text{unfolded } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-def } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays-def } \text{Let-def } \text{snd-conv}]$ **..**
have $\text{fst-snd-f-le-nrows: } \text{fst } (\text{snd } f) \leq \text{nrows } (\text{snd } (\text{snd } f))$ **unfolding** $f\text{-def } g\text{-def}$
using hyp3 **unfolding** nrows-def **.**
have $\text{Suc-}k\text{-less-ncols': } \text{Suc } k < \text{ncols } (\text{snd } (\text{snd } f))$ **using** $\text{Suc-}k\text{-less-ncols}$ **unfolding** ncols-def **.**
show $\text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ (\text{Suc } k)) = \text{fst } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ (\text{Suc } k))$
unfolding $\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-def } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays-def } \text{Let-def } \text{fst-conv}$
unfolding $\text{list-rw foldl-append}$
unfolding List.foldl.simps
unfolding $f\text{-def}[\text{symmetric}] \ g\text{-def}[\text{symmetric}]$
by $(\text{subst } f\text{-rw}, \text{subst } g\text{-rw}, \text{unfold } \text{fst-rw } \text{fst-snd-rw } \text{snd-snd-rw}, \text{rule } \text{matrix-to-iarray-fst-Gauss-Jordan-column-}k\text{-det-}P\text{-iarrays-def } \text{fst-snd-f-le-nrows } \text{Suc-}k\text{-less-ncols'})$
show $\text{matrix-to-iarray } (\text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P \ A \ (\text{Suc } k))) = \text{snd } (\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays } (\text{matrix-to-iarray } A) \ (\text{Suc } k))$
unfolding $\text{Gauss-Jordan-upt-}k\text{-det-}P\text{-def } \text{Gauss-Jordan-upt-}k\text{-det-}P\text{-iarrays-def } \text{Let-def } \text{snd-conv}$

```

unfolding list-rw foldl-append
unfolding List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
by (subst f-rw, subst g-rw, unfold fst-rw fst-snd-rw snd-snd-rw, rule matrix-to-iarray-snd-snd-Gauss-Jordan-column-k-det-P [0..<Suc (Suc k)]^1)
show fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc (Suc k)]))
  ≤ nrow A
unfolding list-rw foldl-append List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
apply (subst f-rw)
using fst-snd-Gauss-Jordan-column-k-det-P-le-nrows[OF fst-snd-f-le-nrows]
unfolding nrow-def .
show fst (snd (foldl Gauss-Jordan-column-k-det-P-iarrays (1, 0, matrix-to-iarray A) [0..<Suc (Suc k)])) = fst (snd (foldl Gauss-Jordan-column-k-det-P (1, 0, A) [0..<Suc (Suc k)]))
unfolding list-rw foldl-append List.foldl.simps
unfolding f-def[symmetric] g-def[symmetric]
by (subst f-rw, subst g-rw, unfold fst-rw fst-snd-rw snd-snd-rw, rule matrix-to-iarray-fst-snd-Gauss-Jordan-column-k-det-P [0..<Suc (Suc k)]^1)
qed

```

```

lemma matrix-to-iarray-fst-Gauss-Jordan-det-P:
shows fst (Gauss-Jordan-det-P A) = fst (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A))
unfolding Gauss-Jordan-det-P-def Gauss-Jordan-det-P-iarrays-def
using matrix-to-iarray-fst-Gauss-Jordan-upt-k-det-P
by (metis diff-less matrix-to-iarray-ncols ncols-not-0 neq0-conv zero-less-one)

```

```

lemma matrix-to-iarray-snd-Gauss-Jordan-det-P:
shows matrix-to-iarray (snd (Gauss-Jordan-det-P A)) = snd (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A))
unfolding Gauss-Jordan-det-P-def Gauss-Jordan-det-P-iarrays-def
using matrix-to-iarray-snd-Gauss-Jordan-upt-k-det-P
by (metis diff-less matrix-to-iarray-ncols ncols-not-0 neq0-conv zero-less-one)

```

21.3 Code equations

```

definition det-iarrays A = (let A' = Gauss-Jordan-det-P-iarrays A in prod-list (map (λi. (snd A') !! i !! i) [0..<nrow-iarray A]) / fst A')

```

```

lemma matrix-to-iarray-det[code-unfold]:
fixes A::'a::{field} ^'n::{mod-type} ^'n::{mod-type}
shows det A = det-iarrays (matrix-to-iarray A)
proof –
let ?f=(λi. snd (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A)) !! i !! i)
have *: fst (Gauss-Jordan-det-P A) = fst (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A))
unfolding matrix-to-iarray-fst-Gauss-Jordan-det-P ..

```

```

have prod-list (map ?f [0..<nrows-iarray (matrix-to-iarray A)]) = prod ?f (set
[0..<nrows-iarray (matrix-to-iarray A)])
  by (metis (no-types, lifting) distinct-upt prod.distinct-set-conv-list)
also have ... = (∏ i∈UNIV. snd (Gauss-Jordan-det-P A) $ i $ i)
  proof (rule prod.reindex-cong[of to-nat::('n=>nat)])
  show inj (to-nat::('n=>nat)) by (metis strict-mono-imp-inj-on strict-mono-to-nat)
  show set [0..<nrows-iarray (matrix-to-iarray A)] = range (to-nat::'n=>nat)
  unfolding nrows-eq-card-rows using bij-to-nat[where ?'a='n]
  unfolding bij-betw-def
  unfolding atLeast0LessThan atLeast-upt by auto
  fix x
  show snd (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A)) !! to-nat x !! to-nat
x = snd (Gauss-Jordan-det-P A) $ x $ x
  unfolding matrix-to-iarray-snd-Gauss-Jordan-det-P[symmetric]
  unfolding matrix-to-iarray-nth ..
  qed
  finally have (∏ i∈UNIV. snd (Gauss-Jordan-det-P A) $ i $ i)
= prod-list (map (λi. snd (Gauss-Jordan-det-P-iarrays (matrix-to-iarray A)) !! i
!! i) [0..<nrows-iarray (matrix-to-iarray A)]) ..
  thus ?thesis using * unfolding det-code-equation det-iarrays-def Let-def by
presburger
qed
end

```

22 Inverse of a matrix using the Gauss Jordan algorithm over nested IArrays

```

theory Inverse-IArrays
imports
  Inverse
  Gauss-Jordan-PA-IArrays
begin

```

22.1 Definitions

```

definition invertible-iarray A = (rank-iarray A = nrows-iarray A)
definition inverse-matrix-iarray A = (if invertible-iarray A then Some(fst(Gauss-Jordan-iarrays-PA
A)) else None)
definition matrix-to-iarray-option A = (if A ≠ None then Some (matrix-to-iarray
(the A)) else None)

```

22.2 Some lemmas and code generation

```

lemma matrix-inv-Gauss-Jordan-iarrays-PA:
fixes A::'a::{field} ^'n::{mod-type} ^'n::{mod-type}
assumes inv-A: invertible A
shows matrix-to-iarray (matrix-inv A) = fst (Gauss-Jordan-iarrays-PA (matrix-to-iarray
A))

```

by (metis inv-A matrix-inv-Gauss-Jordan-PA matrix-to-iarray-fst-Gauss-Jordan-PA)

lemma *matrix-to-iarray-invertible*[code-unfold]:
fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^n::\{\text{mod-type}\}$
shows $\text{invertible } A = \text{invertible-iarray } (\text{matrix-to-iarray } A)$
unfolding *invertible-iarray-def invertible-eq-full-rank*[of A] *matrix-to-iarray-rank*
matrix-to-iarray-nrows ..

lemma *matrix-to-iarray-option-inverse-matrix*:
fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^n::\{\text{mod-type}\}$
shows $\text{matrix-to-iarray-option } (\text{inverse-matrix } A) = (\text{inverse-matrix-iarray } (\text{matrix-to-iarray } A))$
proof (*unfold inverse-matrix-def, auto*)
assume $\text{inv-A: invertible } A$
show $\text{matrix-to-iarray-option } (\text{Some } (\text{matrix-inv } A)) = \text{inverse-matrix-iarray } (\text{matrix-to-iarray } A)$
unfolding *matrix-to-iarray-option-def* **unfolding** *inverse-matrix-iarray-def* **using** inv-A **unfolding** *matrix-to-iarray-invertible*
using *matrix-inv-Gauss-Jordan-iarrays-PA*[OF inv-A] **by** *auto*
next
assume $\text{not-inv-A: } \neg \text{invertible } A$
show $\text{matrix-to-iarray-option } \text{None} = \text{inverse-matrix-iarray } (\text{matrix-to-iarray } A)$
unfolding *matrix-to-iarray-option-def* *inverse-matrix-iarray-def*
using not-inv-A **unfolding** *matrix-to-iarray-invertible* **by** *simp*
qed

lemma *matrix-to-iarray-option-inverse-matrix-code*[code-unfold]:
fixes $A::'a::\{\text{field}\}^n::\{\text{mod-type}\}^n::\{\text{mod-type}\}$
shows $\text{matrix-to-iarray-option } (\text{inverse-matrix } A) = (\text{let } \text{matrix-to-iarray-A} = \text{matrix-to-iarray } A; \text{GJ} = \text{Gauss-Jordan-iarrays-PA } \text{matrix-to-iarray-A}$
in if nrows-iarray matrix-to-iarray-A = length [x←IAarray.list-of (snd GJ)] . \neg is-zero-iarray x then Some (fst GJ) else None)
unfolding *matrix-to-iarray-option-inverse-matrix*
unfolding *inverse-matrix-iarray-def*
unfolding *invertible-iarray-def*
unfolding *rank-iarrays-code*
unfolding *Let-def*
unfolding *matrix-to-iarray-snd-Gauss-Jordan-PA*[*symmetric*]
unfolding *Gauss-Jordan-PA-eq*
unfolding *matrix-to-iarray-Gauss-Jordan* **by** *presburger*

lemma[code-unfold]:
shows $\text{inverse-matrix-iarray } A = (\text{let } A' = (\text{Gauss-Jordan-iarrays-PA } A); \text{nrows} = \text{IAarray.length } A \text{ in}$
 $(\text{if length [x←IAarray.list-of (snd A')] . } \neg \text{is-zero-iarray } x$
 $= \text{nrows}$
 $\text{then Some (fst A')} \text{ else None}))$
unfolding *inverse-matrix-iarray-def invertible-iarray-def rank-iarrays-code Let-def*

unfolding *nrows-iarray-def snd-Gauss-Jordan-iarrays-PA-eq ..*

end

23 Examples of computations over matrices represented as nested IArrays

theory *Examples-Gauss-Jordan-IArrays*

imports

System-Of-Equations-IArrays

Determinants-IArrays

Inverse-IArrays

Code-Z2

HOL-Library.Code-Target-Numeral

begin

23.1 Transformations between nested lists nested IArrays

definition *iarray-of-iarray-to-list-of-list* :: 'a iarray iarray => 'a list list

where *iarray-of-iarray-to-list-of-list* A = map IArray.list-of (map (!! A) [0..*IArray.length* A])

The following definitions are also in the file *Examples-on-Gauss-Jordan-Abstract*.

Definitions to transform a matrix to a list of list and vice versa

definition *vec-to-list* :: 'aⁿ::{finite, enum} => 'a list

where *vec-to-list* A = map ((\$ A) (enum-class.enum::ⁿ list))

definition *matrix-to-list-of-list* :: 'aⁿ::{finite, enum}^m::{finite, enum} => 'a list list

where *matrix-to-list-of-list* A = map (*vec-to-list*) (map ((\$ A) (enum-class.enum::^m list)))

This definition should be equivalent to *vector-def* (in suitable types)

definition *list-to-vec* :: 'a list => 'aⁿ::{enum, mod-type}

where *list-to-vec* xs = *vec-lambda* (% i. xs ! (to-nat i))

lemma [*code abstract*]: *vec-nth* (*list-to-vec* xs) = (%i. xs ! (to-nat i))

unfolding *list-to-vec-def* **by** *fastforce*

definition *list-of-list-to-matrix* :: 'a list list => 'aⁿ::{enum, mod-type}^m::{enum, mod-type}

where *list-of-list-to-matrix* xs = *vec-lambda* (%i. *list-to-vec* (xs ! (to-nat i)))

lemma [*code abstract*]: *vec-nth* (*list-of-list-to-matrix* xs) = (%i. *list-to-vec* (xs ! (to-nat i)))

unfolding *list-of-list-to-matrix-def* **by** *auto*

23.2 Examples

The following three lemmas are presented in both this file and in the *Examples-Gauss-Jordan-Abstract* one. They allow a more convenient printing of rational and real numbers after evaluation. They have already been added to the repository version of Isabelle, so after Isabelle2014 they should be removed from here.

lemma *[code-post]*:
int-of-integer $(- 1) = - 1$
by *simp*

lemma *[code-abbrev]*:
of-rat $(- 1) :: \text{real} = - 1$
by *simp*

lemma *[code-post]*:
of-rat $(- (1 / \text{numeral } k)) :: \text{real} = - 1 / \text{numeral } k$
of-rat $(- (\text{numeral } k / \text{numeral } l)) :: \text{real} = - \text{numeral } k / \text{numeral } l$
by (*simp-all add: of-rat-divide of-rat-minus*)

From here on, we do the computations in two ways. The first one consists of executing the abstract functions (which internally will execute the ones over iarrays). The second one runs directly the functions over iarrays.

23.2.1 Ranks, dimensions and Gauss Jordan algorithm

In the following examples, the theorem *matrix-to-iarray-rank* (which is the file *Gauss-Jordan-IArrays* and it is a code unfold theorem) assures that the computation will be carried out using the iarrays representation.

value *vec.dim* (*col-space* (*list-of-list-to-matrix* $[[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::\text{real}^5^4$))
value *rank* (*list-of-list-to-matrix* $[[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::\text{real}^5^4$)

value *vec.dim* (*null-space* (*list-of-list-to-matrix* $[[1,0,0,7,5],[1,0,4,8,-1],[1,0,0,9,8],[1,2,3,6,5]]::\text{rat}^5^4$))

value *rank-iarray* (*IArray*[*IArray*[$1::\text{rat},0,0,7,5$],*IArray*[$1,0,4,8,-1$],*IArray*[$1,0,0,9,8$],*IArray*[$1,2,3,6,5$]])

value *rank-iarray* (*IArray*[*IArray*[$1::\text{real},0,1$],*IArray*[$1,1,0$],*IArray*[$0,1,1$]])
value *rank-iarray* (*IArray*[*IArray*[$1::\text{bit},0,1$],*IArray*[$1,1,0$],*IArray*[$0,1,1$]])

Examples on computing the Gauss Jordan algorithm.

value *iarray-of-iarray-to-list-of-list* (*matrix-to-iarray* (*Gauss-Jordan* (*list-of-list-to-matrix* $[[\text{Complex } 1\ 1,\text{Complex } 1\ (- 1), \text{Complex } 0\ 0],[\text{Complex } 2\ (- 1),\text{Complex } 1\ 3,\text{Complex } 7\ 3]]::\text{complex}^3^2$)))

value *iarray-of-iarray-to-list-of-list* (*Gauss-Jordan-iarrays*(*IArray*[*IArray*[*Complex* $1\ 1,\text{Complex } 1\ (- 1),\text{Complex } 0\ 0$],*IArray*[*Complex* $2\ (- 1),\text{Complex } 1\ 3,\text{Complex } 7\ 3$]])

23.2.2 Inverse of a matrix

Examples on inverting matrices

definition *print-result-some-iarrays* $A =$ (if $A = \text{None}$ then None else Some (*iarray-of-iarray-to-list-of-list* (the A)))

value *let* $A =$ (*list-of-list-to-matrix* $[[1, 1, 2, 4, 5, 9, 8], [3, 0, 8, 4, 5, 0, 8], [3, 2, 0, 4, 5, 9, 8], [3, 2, 8, 0, 5, 9, 8], [3, 2, 8, 4, 0, 5, 9, 8]]$)
in *print-result-some-iarrays* (*matrix-to-iarray-option* (*inverse-matrix* A))

value *let* $A =$ (*IArray*[*IArray*[$1::\text{real}, 1, 2, 4, 5, 9, 8$], *IArray*[$3, 0, 8, 4, 5, 0, 8$], *IArray*[$3, 2, 0, 4, 5, 9, 8$], *IArray*[$3, 2, 8, 0, 5, 9, 8$], *IArray*[$3, 2, 8, 4, 0, 5, 9, 8$]])
in *print-result-some-iarrays* (*inverse-matrix-iarray* A)

23.2.3 Determinant of a matrix

Examples on computing determinants of matrices

value *det* (*list-of-list-to-matrix* $([[1, 8, 9, 1, 4, 7], [7, 2, 2, 5, 9], [3, 2, 7, 7, 4], [9, 8, 7, 5, 1], [1, 2, 6, 4, 5]])::\text{rat}^5^5$)
value *det* (*list-of-list-to-matrix* $[[1, 2, 7, 8, 9], [3, 4, 12, 10, 7], [-5, 4, 8, 7, 4], [0, 1, 2, 4, 8], [9, 8, 7, 13, 11]]::\text{rat}^5^5$)

value *det-iarrays* (*IArray*[*IArray*[$1::\text{real}, 2, 7, 8, 9$], *IArray*[$3, 4, 12, 10, 7$], *IArray*[$-5, 4, 8, 7, 4$], *IArray*[$0, 1, 2, 4, 8$], *IArray*[$9, 8, 7, 13, 11$]])
value *det-iarrays* (*IArray*[*IArray*[$286, 662, 263, 246, 642, 656, 351, 454, 339, 848$], *IArray*[$307, 489, 667, 908, 103, 47, 120, 133, 85, 834$], *IArray*[$69, 732, 285, 147, 527, 655, 732, 661, 846, 202$], *IArray*[$463, 855, 78, 338, 786, 954, 593, 550, 913, 378$], *IArray*[$90, 926, 201, 362, 985, 341, 540, 912, 494, 427$], *IArray*[$384, 511, 12, 627, 131, 620, 987, 996, 445, 216$], *IArray*[$385, 538, 362, 643, 567, 804, 499, 914, 332, 512$], *IArray*[$879, 159, 312, 187, 827, 503, 823, 893, 139, 546$], *IArray*[$800, 376, 331, 363, 840, 737, 911, 886, 456, 848$], *IArray*[$900, 737, 280, 370, 121, 195, 958, 862, 957, 754::\text{real}$]])

23.2.4 Bases of the fundamental subspaces

Examples on computing basis for null space, row space, column space and left null space.

value *let* $A =$ (*list-of-list-to-matrix* $([[1, 3, -2, 0, 2, 0], [2, 6, -5, -2, 4, -3], [0, 0, 5, 10, 0, 15], [2, 6, 0, 8, 4, 18]])::\text{real}^6^6$)
in *vec-to-list*' (*basis-null-space* A)

value *let* $A =$ (*list-of-list-to-matrix* $([[3, 4, 0, 7], [1, -5, 2, -2], [-1, 4, 0, 3], [1, -1, 2, 2]])::\text{real}^4^4$)
in *vec-to-list*' (*basis-null-space* A)

value *let* $A =$ (*IArray*[*IArray*[$1::\text{real}, 3, -2, 0, 2, 0$], *IArray*[$2, 6, -5, -2, 4, -3$], *IArray*[$0, 0, 5, 10, 0, 15$], *IArray*[$2, 6, 0, 8, 4, 18$]])
in *IArray.list-of*' (*basis-null-space-iarrays* A)
value *let* $A =$ (*IArray*[*IArray*[$3::\text{real}, 4, 0, 7$], *IArray*[$1, -5, 2, -2$], *IArray*[$-1, 4, 0, 3$], *IArray*[$1, -1, 2, 2$]])
in *IArray.list-of*' (*basis-null-space-iarrays* A)

```

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real^4^4)
    in vec-to-list' (basis-row-space A)
value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)
    in vec-to-list' (basis-row-space A)

value let A = (IArray[IArray[1::real,3,-2,0,2,0],IArray[2,6,-5,-2,4,-3],IArray[0,0,5,10,0,15],IArray[2,6,0,8,4,18]])
    in IArray.list-of' (basis-row-space-iarrays A)
value let A = (IArray[IArray[3::real,4,0,7],IArray[1,-5,2,-2],IArray[-1,4,0,3],IArray[1,-1,2,2]])
    in IArray.list-of' (basis-row-space-iarrays A)

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real^4^4)
    in vec-to-list' (basis-col-space A)
value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)
    in vec-to-list' (basis-col-space A)

value let A = (IArray[IArray[1::real,3,-2,0,2,0],IArray[2,6,-5,-2,4,-3],IArray[0,0,5,10,0,15],IArray[2,6,0,8,4,18]])
    in IArray.list-of' (basis-col-space-iarrays A)
value let A = (IArray[IArray[3::real,4,0,7],IArray[1,-5,2,-2],IArray[-1,4,0,3],IArray[1,-1,2,2]])
    in IArray.list-of' (basis-col-space-iarrays A)

value let A = (list-of-list-to-matrix ([[1,3,-2,0,2,0],[2,6,-5,-2,4,-3],[0,0,5,10,0,15],[2,6,0,8,4,18]])::real^4^4)
    in vec-to-list' (basis-left-null-space A)
value let A = (list-of-list-to-matrix ([[3,4,0,7],[1,-5,2,-2],[-1,4,0,3],[1,-1,2,2]])::real^4^4)
    in vec-to-list' (basis-left-null-space A)

value let A = (IArray[IArray[1::real,3,-2,0,2,0],IArray[2,6,-5,-2,4,-3],IArray[0,0,5,10,0,15],IArray[2,6,0,8,4,18]])
    in IArray.list-of' (basis-left-null-space-iarrays A)
value let A = (IArray[IArray[3::real,4,0,7],IArray[1,-5,2,-2],IArray[-1,4,0,3],IArray[1,-1,2,2]])
    in IArray.list-of' (basis-left-null-space-iarrays A)

```

23.2.5 Consistency and inconsistency

Examples on checking the consistency/inconsistency of a system of equations. The theorems *matrix-to-iarray-independent-and-consistent* and *matrix-to-iarray-dependent-and-consistent* which are code theorems and they are in the file *System-Of-Equations-IArrays* assure the execution using the *iarrays* representation.

value *independent-and-consistent* (*list-of-list-to-matrix* ([[1,0,0],[0,1,0],[0,0,1],[0,0,0],[0,0,0]])::*real*³⁵)
(*list-to-vec*([2,3,4,0,0])::*real*⁵)
value *consistent* (*list-of-list-to-matrix* ([[1,0,0],[0,1,0],[0,0,1],[0,0,0],[0,0,0]])::*real*³⁵)
(*list-to-vec*([2,3,4,0,0])::*real*⁵)
value *inconsistent* (*list-of-list-to-matrix* ([[1,0,0],[0,1,0],[3,0,1],[0,7,0],[0,0,9]])::*real*³⁵)
(*list-to-vec*([2,0,4,0,0])::*real*⁵)
value *dependent-and-consistent* (*list-of-list-to-matrix* ([[1,0,0],[0,1,0]])::*real*³²)
(*list-to-vec*([3,4])::*real*²)
value *independent-and-consistent* (*mat 1*::*real*³³) (*list-to-vec*([3,4,5])::*real*³)

23.2.6 Solving systems of linear equations

Examples on solving linear systems.

definition *print-result-system-iarrays* $A =$ (*if* $A = \text{None}$ *then* None *else* Some (IArray.list-of (fst (*the* A)), IArray.list-of (snd (*the* A))))

value *let* $A =$ (*list-of-list-to-matrix* [[0,0,0],[0,0,0],[0,0,1]]::*real*³³); $b =$ (*list-to-vec* [4,5,0]::*real*³);

result = *pair-vec-vecset* (*solve* A b)
in *print-result-system-iarrays* (*result*)

value *let* $A =$ (*list-of-list-to-matrix* [[3,2,5,2,7],[6,4,7,4,5],[3,2,-1,2,-11],[6,4,1,4,-13]]::*real*⁵⁴);
 $b =$ (*list-to-vec* [0,0,0,0]::*real*⁴);

result = *pair-vec-vecset* (*solve* A b)
in *print-result-system-iarrays* (*result*)

value *let* $A =$ (*list-of-list-to-matrix* [[4,5,8],[9,8,7],[4,6,1]]::*real*³³); $b =$ (*list-to-vec* [4,5,8]::*real*³);

result = *pair-vec-vecset* (*solve* A b)
in *print-result-system-iarrays* (*result*)

value *let* $A =$ (IArray [IArray [0::*real*,0,0], IArray [0,0,0], IArray [0,0,1]]); $b =$ (IArray [4,5,0]);

result = (*solve-iarrays* A b)

in *print-result-system-iarrays* (*result*)

value *let* $A =$ (IArray [IArray [3::*real*,2,5,2,7], IArray [6,4,7,4,5], IArray [3,2,-1,2,-11], IArray [6,4,1,4,-13]]);
 $b =$ (IArray [0,0,0,0]);

result = (*solve-iarrays* A b)

in *print-result-system-iarrays* (*result*)

value *let* $A =$ (IArray [IArray [4,5,8], IArray [9::*real*,8,7], IArray [4,6::*real*,1]]); $b =$ (IArray [4,5,8]);

result = (*solve-iarrays* A b)

in *print-result-system-iarrays* (*result*)

export-code

rank-iarray
inverse-matrix-iarray
det-iarrays
consistent-iarrays
inconsistent-iarrays
independent-and-consistent-iarrays
dependent-and-consistent-iarrays
basis-left-null-space-iarrays

```

basis-null-space-iarrays
basis-col-space-iarrays
basis-row-space-iarrays
solve-iarrays
in SML
end

```

24 Exporting code to SML and Haskell

```

theory Code-Generation-IArrays
imports
  Examples-Gauss-Jordan-IArrays
begin

```

24.1 Exporting code

The following two equations are necessary to execute code. If we don't remove them from code unfold, the exported code will not work (there exist problems with the number 1 and number 0. Those problems appear when the HMA library is imported).

```

lemma [code-unfold del]: 1  $\equiv$  real-of-rat 1 by simp

```

```

lemma [code-unfold del]: 0  $\equiv$  real-of-rat 0 by simp

```

```

definition matrix-z2 = IArray[IArray[0,1], IArray[1,1::bit], IArray[1,0::bit]]

```

```

definition matrix-rat = IArray[IArray[1,0,8], IArray[5.7,22,1], IArray[41,-58/7,78::rat]]

```

```

definition matrix-real = IArray[IArray[0,1], IArray[1,-2::real]]

```

```

definition vec-rat = IArray[21,5,7::rat]

```

```

definition print-result-Gauss A = iarray-of-iarray-to-list-of-list (Gauss-Jordan-iarrays
A)

```

```

definition print-rank A = rank-iarray A

```

```

definition print-det A = det-iarrays A

```

```

definition print-result-z2 = print-result-Gauss (matrix-z2)

```

```

definition print-result-rat = print-result-Gauss (matrix-rat)

```

```

definition print-result-real = print-result-Gauss (matrix-real)

```

```

definition print-rank-z2 = print-rank (matrix-z2)

```

```

definition print-rank-rat = print-rank (matrix-rat)

```

```

definition print-rank-real = print-rank (matrix-real)

```

```

definition print-det-rat = print-det (matrix-rat)

```

```

definition print-det-real = print-det (matrix-real)

```

```

definition print-inverse A = inverse-matrix-iarray A

```

```

definition print-inverse-real A = print-inverse (matrix-real)

```

```

definition print-inverse-rat A = print-inverse (matrix-rat)

```

definition *print-system* $A\ b = \text{print-result-system-iarrays (solve-iarrays } A\ b)$
definition *print-system-rat* $= \text{print-result-system-iarrays (solve-iarrays matrix-rat vec-rat)}$

24.2 The Mathematica bug

Varona et al [1] detected that the commercial software *Mathematica*®, in its versions 8.0, 9.0 and 9.0.1, was computing erroneously determinants of matrices of big integers, even for small dimensions (in their work they present an example of a matrix of dimension 14×14). The situation is such that even the same determinant, computed twice, produces two different and wrong results.

Here we reproduce that example. The computation of the determinant is correctly carried out by the exported code from this formalization, in both SML and Haskell.

definition *powersMatrix* =
 $\text{IArray}[10^{123}, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 10^{152}, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 10^{185}, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 10^{220}, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 10^{397}, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 10^{449}, 0, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 10^{503}, 0, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 10^{563}, 0, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 10^{979}, 0, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 0, 10^{1059}, 0, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 10^{1143}, 0, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 10^{1229}, 0, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 10^{1319}, 0, 0]$,
 $\text{IArray}[0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, (10^{1412})::\text{rat}]$

definition *basicMatrix* =
 $\text{IArray}[-32, 69, 89, -60, -83, -22, -14, -58, 85, 56, -65, -30, -86, -9]$,
 $\text{IArray}[6, 99, 11, 57, 47, -42, -48, -65, 25, 50, -70, -3, -90, 31]$,
 $\text{IArray}[78, 38, 12, 64, -67, -4, -52, -65, 19, 71, 38, -17, 51, -3]$,
 $\text{IArray}[-93, 30, 89, 22, 13, 48, -73, 93, 11, -97, -49, 61, -25, -4]$,
 $\text{IArray}[54, -22, 54, -53, -52, 64, 19, 1, 81, -72, -11, 50, 0, -81]$,
 $\text{IArray}[65, -58, 3, 57, 19, 77, 76, -57, -80, 22, 93, -85, 67, 58]$,
 $\text{IArray}[29, -58, 47, 87, 3, -6, -81, 5, 98, 86, -98, 51, -62, -66]$,
 $\text{IArray}[93, -77, 16, -64, 48, 84, 97, 75, 89, 63, 34, -98, -94, 19]$,
 $\text{IArray}[45, -99, 3, -57, 32, 60, 74, 4, 69, 98, -40, -69, -28, -26]$,
 $\text{IArray}[-13, 51, -99, -2, 48, 71, -81, -32, 78, 27, -28, -22, 22, 94]$,
 $\text{IArray}[11, 72, -74, 86, 79, -58, -89, 80, 70, 55, -49, 51, -42, 66]$,
 $\text{IArray}[-72, 53, 49, -46, 17, -22, -48, -40, -28, -85, 88, -30, 74, 32]$,
 $\text{IArray}[-92, -22, -90, 67, -25, -28, -91, -8, 32, -41, 10, 6, 85, 21]$,

```
IArray[47,-73,-30,-60,99,9,-86,-70,84,55,19,69,11,-84::rat]]
```

definition *smallMatrix*=

```
IArray[
IArray[528,853,-547,-323,393,-916,-11,-976,279,-665,906,-277,103,-485],
IArray[878,910,-306,-260,575,-765,-32,94,254,276,-156,625,-8,-566],
IArray[-357,451,-475,327,-84,237,647,505,-137,363,-808,332,222,-998],
IArray[-76,26,-778,505,942,-561,-350,698,-532,-507,-78,-758,346,-545],
IArray[-358,18,-229,-880,-955,-346,550,-958,867,-541,-962,646,932,
168],
IArray[192,233,620,955,-877,281,357,-226,-820,513,-882,536,-237,877],
IArray[-234,-71,-831,880,-135,-249,-427,737,664,298,-552,-1,-712,-691],
IArray[80,748,684,332,730,-111,-643,102,-242,-82,-28,585,207,-986],
IArray[967,1,-494,633,891,-907,-586,129,688,150,-501,-298,704,-68],
IArray[406,-944,-533,-827,615,907,-443,-350,700,-878,706,1,800,120],
IArray[33,-328,-543,583,-443,-635,904,-745,-398,-110,751,660,474,255],
IArray[-537,-311,829,28,175,182,-930,258,-808,-399,-43,-68,-553,421],
IArray[-373,-447,-252,-619,-418,764,994,-543,-37,-845,30,-704,147,-534],
IArray[638,-33,932,-335,-75,-676,-934,239,210,665,414,-803,564,-805::rat]]
```

definition *bigMatrix*=(*basicMatrix* ***i powersMatrix*) + *smallMatrix*

end

25 Exporting code to SML

theory *Code-Generation-IArrays-SML*

imports

HOL-Library.Code-Real-Approx-By-Float

Code-Generation-IArrays

begin

Some serializations of gcd and abs in SML. Since gcd is not part of the standard SML library, we have serialized it to the corresponding operation in PolyML and MLton.

context

includes *integer.lifting*

begin

lift-definition *gcd-integer* :: *integer* => *integer* => *integer*

is *gcd* :: *int* => *int* => *int* .

lemma *gcd-integer-code*[*code*]:

gcd-integer *l k* = |if *l* = (0::*integer*) then *k* else *gcd-integer* *l* (|*k*| mod |*l*|)

apply (*transfer*) **using** *gcd-code-int* **by** (*metis gcd.commute*)

end

code-printing

```

constant abs :: integer => - -> (SML) IntInf.abs
| constant gcd-integer :: integer => - => - -> (SML) (PolyML.IntInf.gcd ((-),(-)))

```

lemma *gcd-code*[*code*]:

```

gcd a b = int-of-integer (gcd-integer (of-int a) (of-int b))
by (metis gcd-integer.abs-eq int-of-integer-integer-of-int integer-of-int-eq-of-int)

```

code-printing

```

constant abs :: real => real ->
(SML) Real.abs

```

```

declare [[code drop: abs :: real => real]]

```

There are several ways to serialize div and mod. The following ones are four examples of it:

code-printing

```

constant divmod-integer :: integer => - => - -> (SML) (IntInf.quotRem ((-),(-)))

```

export-code

```

print-rank-real
print-rank-rat
print-rank-z2
print-rank
print-result-real
print-result-rat
print-result-z2
print-result-Gauss
print-det-rat
print-det-real
print-det
print-inverse-real
print-inverse-rat
print-inverse
print-system-rat
print-system
in SML module-name Gauss-SML

```

end

26 Code Generation for rational numbers in Haskell

```

theory Code-Rational

```

imports

```
HOL-Library.Code-Real-Approx-By-Float  
Code-Generation-IArrays
```

```
HOL-Library.Code-Target-Int  
begin
```

26.1 Serializations

The following *code-printing code-module* module is the usual way to import libraries in Haskell. In this case, we rebind some functions from `Data.Ratio`. See <https://lists.cam.ac.uk/pipermail/cl-isabelle-users/2013-June/msg00007.html>

```
code-printing code-module Rational  $\rightarrow$  (Haskell)  
<module Rational(fract, numerator, denominator) where
```

```
import qualified Data.Ratio  
import Data.Ratio(numerator, denominator)
```

```
fract (a, b) = a Data.Ratio.% b
```

```
context  
includes integer.lifting  
begin  
lift-definition Frct-integer :: integer  $\times$  integer  $\Rightarrow$  rat  
  is Frct :: int  $\times$  int  $\Rightarrow$  rat .  
end
```

```
consts Foo::rat  
code-datatype Foo
```

```
context  
includes integer.lifting  
begin
```

```
lemma [code]:  
Frct a = Frct-integer ((of-int (fst a)), (of-int (snd a)))  
  by (transfer, simp)
```

```
lemma [code]:  
Rat.of-int a = Frct-integer (of-int a, 1)  
  by transfer (auto simp: Fract-of-int-eq Rat.of-int-def)
```

```
definition numerator :: rat  $\Rightarrow$  int
```

where *numerator* $x = \text{fst}$ (*quotient-of* x)

definition *denominator* $:: \text{rat} \Rightarrow \text{int}$
where *denominator* $x = \text{snd}$ (*quotient-of* x)

lift-definition *numerator-integer* $:: \text{rat} \Rightarrow \text{integer}$
is *numerator* .

lift-definition *denominator-integer* $:: \text{rat} \Rightarrow \text{integer}$
is *denominator* .

lemma [*code*]:
inverse $x = \text{Frct-integer}$ (*denominator-integer* x , *numerator-integer* x)
apply (*cases* x)
apply *transfer*
apply (*auto simp: inverse-eq-divide numerator-def denominator-def quotient-of-Fract One-rat-def*)
done

lemma *quotient-of-num-den: quotient-of* $x = ((\text{numerator } x), (\text{denominator } x))$
unfolding *numerator-def denominator-def*
by *simp*

lemma [*code*]: *quotient-of* $x = (\text{int-of-integer } (\text{numerator-integer } x), \text{int-of-integer}(\text{denominator-integer } x))$
by (*transfer, simp add: quotient-of-num-den*)
end

code-printing

type-constructor *rat* $\rightarrow (\text{Haskell}) \text{Prelude.Rational}$
| **class-instance** *rat* $:: \text{HOL.equal} \Rightarrow (\text{Haskell}) -$
| **constant** $0 :: \text{rat} \rightarrow (\text{Haskell}) (\text{Prelude.toRational } (0::\text{Integer}))$
| **constant** $1 :: \text{rat} \rightarrow (\text{Haskell}) (\text{Prelude.toRational } (1::\text{Integer}))$
| **constant** *Frct-integer* $\rightarrow (\text{Haskell}) \text{Rational.fract } (-)$
| **constant** *numerator-integer* $\rightarrow (\text{Haskell}) \text{Rational.numerator } (-)$
| **constant** *denominator-integer* $\rightarrow (\text{Haskell}) \text{Rational.denominator } (-)$
| **constant** *HOL.equal* $:: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{bool} \rightarrow$
| $(\text{Haskell}) (-) == (-)$
| **constant** $(<) :: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{bool} \rightarrow$
| $(\text{Haskell}) - < -$
| **constant** $(<=) :: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{bool} \rightarrow$
| $(\text{Haskell}) - <= -$
| **constant** $(+) :: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{rat} \rightarrow$
| $(\text{Haskell}) (-) + (-)$
| **constant** $(-) :: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{rat} \rightarrow$
| $(\text{Haskell}) (-) - (-)$
| **constant** $(*) :: \text{rat} \Rightarrow \text{rat} \Rightarrow \text{rat} \rightarrow$
| $(\text{Haskell}) (-) * (-)$

```
| constant (/) :: rat => rat => rat →
  (Haskell) (-) '/' (-)
| constant uminus :: rat => rat →
  (Haskell) Prelude.negate
```

end

27 Exporting code to Haskell

```
theory Code-Generation-IArrays-Haskell
```

```
imports
```

```
  Code-Rational
```

```
begin
```

```
export-code
```

```
  print-rank-real
```

```
  print-rank-rat
```

```
  print-rank-z2
```

```
  print-rank
```

```
  print-result-real
```

```
  print-result-rat
```

```
  print-result-z2
```

```
  print-result-Gauss
```

```
  print-det-rat
```

```
  print-det-real
```

```
  print-det
```

```
  print-inverse-real
```

```
  print-inverse-rat
```

```
  print-inverse
```

```
  print-system-rat
```

```
  print-system
```

```
in Haskell
```

```
module-name Gauss-Haskell
```

end

References

- [1] M. P. Antonio J. Durán and J. L. Varona. Misfortunes of a mathematicians' trio using computer algebra systems: Can we trust? *CoRR*, abs/1312.3270, 2013. <http://arxiv.org/abs/1312.3270>.