

Quantifier Elimination for Linear Arithmetic

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Abstract

This article formalizes quantifier elimination procedures for dense linear orders, linear real arithmetic and Presburger arithmetic. In each case both a DNF-based non-elementary algorithm and one or more (doubly) exponential NNF-based algorithms are formalized, including the well-known algorithms by Ferrante and Rackoff and by Cooper. The NNF-based algorithms for dense linear orders are new but based on Ferrante and Rackoff and on an algorithm by Loos and Weispfenning which simulates infinitesimals.

All algorithms are directly executable. In particular, they yield reflective quantifier elimination procedures for HOL itself.

The formalization makes heavy use of locales and is therefore highly modular.

For an exposition of the DNF-based procedures see [5], for the NNF-based procedures see [4].

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1 Logic

```
theory Logic
imports Main HOL-Library.FuncSet
begin
```

We start with a generic formalization of quantified logical formulae using de Bruijn notation. The syntax is parametric in the type of atoms.

```
declare Let-def[simp]
```

```
datatype (atoms: 'a) fm =
  TrueF | FalseF | Atom 'a | And 'a fm 'a fm | Or 'a fm 'a fm |
  Neg 'a fm | ExQ 'a fm
```

```
notation map-fm ((mapfm))
```

```
abbreviation Imp where Imp φ₁ φ₂ ≡ Or (Neg φ₁) φ₂
abbreviation AllQ where AllQ φ ≡ Neg(ExQ(Neg φ))
```

```
definition neg where
```

```
neg φ = (if φ=TrueF then FalseF else if φ=FalseF then TrueF else Neg φ)
```

```
definition and :: 'a fm ⇒ 'a fm ⇒ 'a fm where
```

```
and φ₁ φ₂ =
  (if φ₁=TrueF then φ₂ else if φ₂=TrueF then φ₁ else
   if φ₁=FalseF ∨ φ₂=FalseF then FalseF else And φ₁ φ₂)
```

```
definition or :: 'a fm ⇒ 'a fm ⇒ 'a fm where
```

```
or φ₁ φ₂ =
  (if φ₁=FalseF then φ₂ else if φ₂=FalseF then φ₁ else
```

if $\varphi_1 = \text{TrueF} \vee \varphi_2 = \text{TrueF}$ *then* TrueF *else* $\text{Or } \varphi_1 \varphi_2$)

definition $\text{list-conj} :: 'a \text{ fm list} \Rightarrow 'a \text{ fm where}$
 $\text{list-conj } fs = \text{foldr and } fs \text{ TrueF}$

definition $\text{list-disj} :: 'a \text{ fm list} \Rightarrow 'a \text{ fm where}$
 $\text{list-disj } fs = \text{foldr or } fs \text{ FalseF}$

abbreviation $\text{Disj } f \equiv \text{list-disj } (\text{map } f \text{ is})$

lemmas $\text{atoms-map-fm[simp]} = \text{fm.set-map}$

fun $\text{amap-fm} :: ('a \Rightarrow 'b \text{ fm}) \Rightarrow 'a \text{ fm} \Rightarrow 'b \text{ fm} (\langle \text{amap}_{fm} \rangle) \text{ where}$
 $\text{amap}_{fm} h \text{ TrueF} = \text{TrueF} |$
 $\text{amap}_{fm} h \text{ FalseF} = \text{FalseF} |$
 $\text{amap}_{fm} h (\text{Atom } a) = h a |$
 $\text{amap}_{fm} h (\text{And } \varphi_1 \varphi_2) = \text{and} (\text{amap}_{fm} h \varphi_1) (\text{amap}_{fm} h \varphi_2) |$
 $\text{amap}_{fm} h (\text{Or } \varphi_1 \varphi_2) = \text{or} (\text{amap}_{fm} h \varphi_1) (\text{amap}_{fm} h \varphi_2) |$
 $\text{amap}_{fm} h (\text{Neg } \varphi) = \text{neg} (\text{amap}_{fm} h \varphi)$

lemma $\text{amap-fm-list-disj}:$
 $\text{amap}_{fm} h (\text{list-disj } fs) = \text{list-disj } (\text{map } (\text{amap}_{fm} h) fs)$
by(*induct fs*) (*auto simp:list-disj-def or-def*)

fun $\text{qfree} :: 'a \text{ fm} \Rightarrow \text{bool} \text{ where}$
 $\text{qfree}(\text{ExQ } f) = \text{False} |$
 $\text{qfree}(\text{And } \varphi_1 \varphi_2) = (\text{qfree } \varphi_1 \wedge \text{qfree } \varphi_2) |$
 $\text{qfree}(\text{Or } \varphi_1 \varphi_2) = (\text{qfree } \varphi_1 \wedge \text{qfree } \varphi_2) |$
 $\text{qfree}(\text{Neg } \varphi) = (\text{qfree } \varphi) |$
 $\text{qfree } \varphi = \text{True}$

lemma $\text{qfree-and[simp]}: \llbracket \text{qfree } \varphi_1; \text{qfree } \varphi_2 \rrbracket \implies \text{qfree}(\text{and } \varphi_1 \varphi_2)$
by(*simp add:and-def*)

lemma $\text{qfree-or[simp]}: \llbracket \text{qfree } \varphi_1; \text{qfree } \varphi_2 \rrbracket \implies \text{qfree}(\text{or } \varphi_1 \varphi_2)$
by(*simp add:or-def*)

lemma $\text{qfree-neg[simp]}: \text{qfree}(\text{neg } \varphi) = \text{qfree } \varphi$
by(*simp add:neg-def*)

lemma $\text{qfree-foldr-Or[simp]}:$
 $\text{qfree}(\text{foldr Or } fs \varphi) = (\text{qfree } \varphi \wedge (\forall \varphi \in \text{set } fs. \text{ qfree } \varphi))$
by (*induct fs*) *auto*

lemma $\text{qfree-list-conj[simp]}:$
assumes $\forall \varphi \in \text{set } fs. \text{ qfree } \varphi$ **shows** $\text{qfree}(\text{list-conj } fs)$
proof –
{ fix $fs \varphi$
have $\llbracket \forall \varphi \in \text{set } fs. \text{ qfree } \varphi; \text{qfree } \varphi \rrbracket \implies \text{qfree}(\text{foldr and } fs \varphi)$

```

    by (induct fs) auto
  } thus ?thesis using assms by (fastforce simp add:list-conj-def)
qed

lemma qfree-list-disj[simp]:
assumes ∀ φ ∈ set fs. qfree φ shows qfree(list-disj fs)
proof -
  { fix fs φ
    have ⟦ ∀ φ ∈ set fs. qfree φ; qfree φ ⟧ ⟹ qfree(foldr or fs φ)
      by (induct fs) auto
    } thus ?thesis using assms by (fastforce simp add:list-disj-def)
qed

lemma qfree-map-fm: qfree (map fm f φ) = qfree φ
by (induct φ) simp-all

lemma atoms-list-disjE:
a ∈ atoms(list-disj fs) ⟹ a ∈ (⋃ φ ∈ set fs. atoms φ)
apply(induct fs)
  apply (simp add:list-disj-def)
  apply (auto simp add:list-disj-def Logic.or-def split;if-split-asm)
done

lemma atoms-list-conjE:
a ∈ atoms(list-conj fs) ⟹ a ∈ (⋃ φ ∈ set fs. atoms φ)
apply(induct fs)
  apply (simp add:list-conj-def)
  apply (auto simp add:list-conj-def Logic.and-def split;if-split-asm)
done

fun dnf :: 'a fm ⇒ 'a list list where
dnf TrueF = []
dnf FalseF = []
dnf (Atom φ) = [[φ]]
dnf (And φ1 φ2) = [d1 @ d2. d1 ← dnf φ1, d2 ← dnf φ2] |
dnf (Or φ1 φ2) = dnf φ1 @ dnf φ2

fun nqfree :: 'a fm ⇒ bool where
nqfree(Atom a) = True |
nqfree TrueF = True |
nqfree FalseF = True |
nqfree (And φ1 φ2) = (nqfree φ1 ∧ nqfree φ2) |
nqfree (Or φ1 φ2) = (nqfree φ1 ∨ nqfree φ2) |
nqfree φ = False

lemma nqfree-qfree[simp]: nqfree φ ⟹ qfree φ
by (induct φ) simp-all

```

```
lemma nqfree-map-fm: nqfree (mapfm f φ) = nqfree φ
by (induct φ) simp-all
```

```
fun interpret :: ('a ⇒ 'b list ⇒ bool) ⇒ 'a fm ⇒ 'b list ⇒ bool where
interpret h TrueF xs = True |
interpret h FalseF xs = False |
interpret h (Atom a) xs = h a xs |
interpret h (And φ1 φ2) xs = (interpret h φ1 xs ∧ interpret h φ2 xs) |
interpret h (Or φ1 φ2) xs = (interpret h φ1 xs ∨ interpret h φ2 xs) |
interpret h (Neg φ) xs = (¬ interpret h φ xs) |
interpret h (ExQ φ) xs = (exists x. interpret h φ (x#xs))
```

1.1 Atoms

The locale ATOM of atoms provides a minimal framework for the generic formulation of theory-independent algorithms, in particular quantifier elimination.

```
locale ATOM =
fixes aneg :: 'a ⇒ 'a fm
fixes anormal :: 'a ⇒ bool
assumes nqfree-aneg: nqfree(aneg a)
assumes anormal-aneg: anormal a ⇒ ∀ b ∈ atoms(aneg a). anormal b

fixes Ia :: 'a ⇒ 'b list ⇒ bool
assumes Ia-aneg: interpret Ia (aneg a) xs = (¬ Ia a xs)

fixes depends0 :: 'a ⇒ bool
and decr :: 'a ⇒ 'a
assumes not-dep-decr: ¬depends0 a ⇒ Ia a (x#xs) = Ia (decr a) xs
assumes anormal-decr: ¬ depends0 a ⇒ anormal a ⇒ anormal(decr a)

begin

fun atoms0 :: 'a fm ⇒ 'a list where
atoms0 TrueF = [] |
atoms0 FalseF = [] |
atoms0 (Atom a) = (if depends0 a then [a] else []) |
atoms0 (And φ1 φ2) = atoms0 φ1 @ atoms0 φ2 |
atoms0 (Or φ1 φ2) = atoms0 φ1 @ atoms0 φ2 |
atoms0 (Neg φ) = atoms0 φ

abbreviation I where I ≡ interpret Ia

fun nnf :: 'a fm ⇒ 'a fm where
nnf (And φ1 φ2) = And (nnf φ1) (nnf φ2) |
nnf (Or φ1 φ2) = Or (nnf φ1) (nnf φ2) |
nnf (Neg TrueF) = FalseF |
nnf (Neg FalseF) = TrueF |
```

```

 $\text{nnf}(\text{Neg } (\text{Neg } \varphi)) = (\text{nnf } \varphi) \mid$ 
 $\text{nnf}(\text{Neg } (\text{And } \varphi_1 \varphi_2)) = (\text{Or } (\text{nnf } (\text{Neg } \varphi_1)) (\text{nnf } (\text{Neg } \varphi_2))) \mid$ 
 $\text{nnf}(\text{Neg } (\text{Or } \varphi_1 \varphi_2)) = (\text{And } (\text{nnf } (\text{Neg } \varphi_1)) (\text{nnf } (\text{Neg } \varphi_2))) \mid$ 
 $\text{nnf}(\text{Neg } (\text{Atom } a)) = \text{aneg } a \mid$ 
 $\text{nnf } \varphi = \varphi$ 

```

lemma $\text{nqfree-nnf}: \text{qfree } \varphi \implies \text{nqfree}(\text{nnf } \varphi)$
by (*induct* φ *rule:nnf.induct*)
(simp-all add: nqfree-aneg and-def or-def)

lemma $\text{qfree-nnf}[simp]: \text{qfree}(\text{nnf } \varphi) = \text{qfree } \varphi$
by (*induct* φ *rule:nnf.induct*)*(simp-all add: nqfree-aneg)*

lemma $I\text{-neg}[simp]: I(\text{neg } \varphi) \text{ xs} = I(\text{Neg } \varphi) \text{ xs}$
by (*simp add:neg-def*)

lemma $I\text{-and}[simp]: I(\text{and } \varphi_1 \varphi_2) \text{ xs} = I(\text{And } \varphi_1 \varphi_2) \text{ xs}$
by (*simp add:and-def*)

lemma $I\text{-list-conj}[simp]:$
 $I(\text{list-conj } fs) \text{ xs} = (\forall \varphi \in \text{set } fs. I \varphi \text{ xs})$
proof –
{ fix $fs \varphi$
have $I(\text{foldr and } fs \varphi) \text{ xs} = (I \varphi \text{ xs} \wedge (\forall \varphi \in \text{set } fs. I \varphi \text{ xs}))$
by (*induct fs*) *auto*
} thus *?thesis* **by** (*simp add:list-conj-def*)
qed

lemma $I\text{-or}[simp]: I(\text{or } \varphi_1 \varphi_2) \text{ xs} = I(\text{Or } \varphi_1 \varphi_2) \text{ xs}$
by (*simp add:or-def*)

lemma $I\text{-list-disj}[simp]:$
 $I(\text{list-disj } fs) \text{ xs} = (\exists \varphi \in \text{set } fs. I \varphi \text{ xs})$
proof –
{ fix $fs \varphi$
have $I(\text{foldr or } fs \varphi) \text{ xs} = (I \varphi \text{ xs} \vee (\exists \varphi \in \text{set } fs. I \varphi \text{ xs}))$
by (*induct fs*) *auto*
} thus *?thesis* **by** (*simp add:list-disj-def*)
qed

lemma $I\text{-nnf}: I(\text{nnf } \varphi) \text{ xs} = I \varphi \text{ xs}$
by (*induct rule:nnf.induct*)*(simp-all add: I_a-aneg)*

lemma $I\text{-dnf}:$
 $\text{nqfree } \varphi \implies (\exists as \in \text{set } (dnf \varphi). \forall a \in \text{set } as. I_a a \text{ xs}) = I \varphi \text{ xs}$
by (*induct* φ) *(fastforce)+*

definition $\text{normal } \varphi = (\forall a \in \text{atoms } \varphi. \text{anormal } a)$

```

lemma normal-simps[simp]:
normal TrueF
normal FalseF
normal (Atom a)  $\longleftrightarrow$  anormal a
normal (And  $\varphi_1 \varphi_2$ )  $\longleftrightarrow$  normal  $\varphi_1 \wedge$  normal  $\varphi_2$ 
normal (Or  $\varphi_1 \varphi_2$ )  $\longleftrightarrow$  normal  $\varphi_1 \vee$  normal  $\varphi_2$ 
normal (Neg  $\varphi$ )  $\longleftrightarrow$  normal  $\varphi$ 
normal (ExQ  $\varphi$ )  $\longleftrightarrow$  normal  $\varphi$ 
by(auto simp: normal-def)

lemma normal-aneg[simp]: anormal a  $\implies$  normal (aneg a)
by (simp add: anormal-aneg normal-def)

lemma normal-and[simp]:
normal  $\varphi_1 \implies$  normal  $\varphi_2 \implies$  normal (and  $\varphi_1 \varphi_2$ )
by (simp add: Logic.and-def)

lemma normal-or[simp]:
normal  $\varphi_1 \implies$  normal  $\varphi_2 \implies$  normal (or  $\varphi_1 \varphi_2$ )
by (simp add: Logic.or-def)

lemma normal-list-disj[simp]:
 $\forall \varphi \in \text{set } fs. \text{normal } \varphi \implies \text{normal} (\text{list-disj } fs)$ 
apply(induct fs)
  apply (simp add: list-disj-def)
  apply (simp add: list-disj-def)
done

lemma normal-nnf: normal  $\varphi \implies$  normal(nnf  $\varphi$ )
by(induct  $\varphi$  rule: nnf.induct) simp-all

lemma normal-map-fm:
 $\forall a. \text{anormal}(f a) = \text{anormal}(a) \implies \text{normal} (\text{map}_{fm} f \varphi) = \text{normal } \varphi$ 
by(induct  $\varphi$ ) auto

lemma anormal-nnf:
qfree  $\varphi \implies$  normal  $\varphi \implies \forall a \in \text{atoms}(\text{nnf } \varphi). \text{anormal } a$ 
apply(induct  $\varphi$  rule: nnf.induct)
apply(unfold normal-def)
apply(simp-all)
apply (blast dest: anormal-aneg)+
done

lemma atoms-dnf: nqfree  $\varphi \implies$  as  $\in$  set(dnf  $\varphi$ )  $\implies$  a  $\in$  set as  $\implies$  a  $\in$  atoms  $\varphi$ 
by(induct  $\varphi$  arbitrary: as a rule: nqfree.induct)(auto)

lemma anormal-dnf-nnf:

```

```

as ∈ set(dnf(nnf φ)) ⇒ qfree φ ⇒ normal φ ⇒ a ∈ set as ⇒ anormal a
apply(induct φ arbitrary: a as rule:nnf.induct)
  apply(simp-all add: normal-def)
  apply clarify
  apply (metis UnE set-append)
  apply metis
  apply metis
  apply fastforce
apply (metis anormal-aneg atoms-dnf nqfree-aneg)
done

end

end

```

2 Quantifier elimination

```

theory QE
imports Logic
begin

```

The generic, i.e. theory-independent part of quantifier elimination. Both DNF and an NNF-based procedures are defined and proved correct.

```
notation (input) Collect (⟨|-⟩)
```

2.1 No Equality

```

context ATOM
begin

```

2.1.1 DNF-based

Taking care of atoms independent of variable 0:

definition

```

qelim qe as =
(let qf = qe [a←as. depends0 a];
  indep = [Atom(decr a). a←as, ¬ depends0 a]
  in and qf (list-conj indep))

```

abbreviation *is-dnf-qe* :: ('a list ⇒ 'a fm) ⇒ 'a list ⇒ bool **where**
is-dnf-qe *qe* *as* ≡ ∀*xs*. *I*(*qe* *as*) *xs* = (∃*x*. ∀*a* ∈ set *as*. *I_a* *a* (*x*#*xs*))

Note that the exported abbreviation will have as a first parameter the type '*b*' of values *xs* ranges over.

lemma *I-qelim*:

```

assumes qe: ⋀as. (∀a ∈ set as. depends0 a) ⇒ is-dnf-qe qe as
shows is-dnf-qe (qelim qe) as (is ∀xs. ?P xs)
proof

```

```

fix xs
let ?as0 = filter depends0 as
let ?as1 = filter (Not o depends0) as
have I (qelim qe as) xs =
  (I (qe ?as0) xs ∧ (∀ a∈set(map decr ?as1). Ia a xs))
  (is - = (- ∧ ?B)) by(force simp add:qelim-def)
also have ... = ((∃ x. ∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ?B)
  by(simp add:qe not-dep-decr)
also have ... = (∃ x. (∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ?B) by blast
also have ?B = (∀ a ∈ set ?as1. Ia (decr a) xs) by simp
also have (∃ x. (∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ...) =
  (∃ x. (∀ a ∈ set ?as0. Ia a (x#xs)) ∧
    (∀ a ∈ set ?as1. Ia a (x#xs)))
  by(simp add: not-dep-decr)
also have ... = (∃ x. ∀ a ∈ set (?as0 @ ?as1). Ia a (x#xs))
  by (simp add:ball-Un)
also have ... = (∃ x. ∀ a ∈ set(as). Ia a (x#xs))
  by simp blast
finally show ?P xs .
qed

```

The generic DNF-based quantifier elimination procedure:

```

fun lift-dnf-qe :: ('a list ⇒ 'a fm) ⇒ 'a fm ⇒ 'a fm where
lift-dnf-qe qe (And φ1 φ2) = and (lift-dnf-qe qe φ1) (lift-dnf-qe qe φ2) |
lift-dnf-qe qe (Or φ1 φ2) = or (lift-dnf-qe qe φ1) (lift-dnf-qe qe φ2) |
lift-dnf-qe qe (Neg φ) = neg(lift-dnf-qe qe φ) |
lift-dnf-qe qe (ExQ φ) = Disj (dnf(nnf(lift-dnf-qe qe φ))) (qelim qe) |
lift-dnf-qe qe φ = φ

lemma qfree-lift-dnf-qe: (∀ as. (∀ a∈set as. depends0 a) ⇒ qfree(qe as))
  ⇒ qfree(lift-dnf-qe qe φ)
by (induct φ) (simp-all add:qelim-def)

lemma qfree-lift-dnf-qe2: qe ∈ lists |depends0| → |qfree|
  ⇒ qfree(lift-dnf-qe qe φ)
using in-lists-conv-set[where ?'a = 'a]
by (simp add:Pi-def qfree-lift-dnf-qe)

lemma lem: ∀ P A. (∃ x∈A. ∃ y. P x y) = (∃ y. ∃ x∈A. P x y) by blast

lemma I-lift-dnf-qe:
assumes ∀ as. (∀ a ∈ set as. depends0 a) ⇒ qfree(qe as)
and ∀ as. (∀ a ∈ set as. depends0 a) ⇒ is-dnf-qe qe as
shows I (lift-dnf-qe qe φ) xs = I φ xs
proof(induct φ arbitrary:xs)
  case ExQ thus ?case
    by (simp add: assms I-qelim lem I-dnf nnf qfree-lift-dnf-qe
      I-nnf)
qed simp-all

```

```

lemma I-lift-dnf-qe2:
assumes qe ∈ lists |depends0| → |qfree|
and ∀ as ∈ lists |depends0|. is-dnf-qe qe as
shows I (lift-dnf-qe qe φ) xs = I φ xs
using assms in-lists-conv-set[where ?'a = 'a]
by(simp add:Pi-def I-lift-dnf-qe)

```

Quantifier elimination with invariant (needed for Presburger):

```

lemma I-qelim-anormal:
assumes qe: ⋀ xs as. ∀ a ∈ set as. depends0 a ∧ anormal a ==> is-dnf-qe qe as
and nm: ∀ a ∈ set as. anormal a
shows I (qelim qe as) xs = (Ǝ x. ∀ a ∈ set as. Ia a (x#xs))
proof –
  let ?as0 = filter depends0 as
  let ?as1 = filter (Not o depends0) as
  have I (qelim qe as) xs =
    (I (qe ?as0) xs ∧ ( ∀ a ∈ set (map decr ?as1). Ia a xs))
    (is - = (- ∧ ?B)) by(force simp add:qelim-def)
  also have ... = ((Ǝ x. ∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ?B)
    by(simp add:qe nm not-dep-decr)
  also have ... = (Ǝ x. ( ∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ?B) by blast
  also have ?B = ( ∀ a ∈ set ?as1. Ia (decr a) xs) by simp
  also have (Ǝ x. ( ∀ a ∈ set ?as0. Ia a (x#xs)) ∧ ...) =
    (Ǝ x. ( ∀ a ∈ set ?as0. Ia a (x#xs)) ∧
      ( ∀ a ∈ set ?as1. Ia a (x#xs)))
    by(simp add: not-dep-decr)
  also have ... = (Ǝ x. ∀ a ∈ set (?as0 @ ?as1). Ia a (x#xs))
    by (simp add:ball-Un)
  also have ... = (Ǝ x. ∀ a ∈ set(as). Ia a (x#xs))
    by simp blast
  finally show ?thesis .
qed

```

```

context notes [[simp-depth-limit = 5]]
begin

```

```

lemma anormal-atoms-qelim:
  ( ⋀ as. ∀ a ∈ set as. depends0 a ∧ anormal a ==> normal(qe as)) ==>
  ∀ a ∈ set as. anormal a ==> a ∈ atoms(qelim qe as) ==> anormal a
apply(auto simp add:qelim-def and-def normal-def split;if-split-asm)
apply(auto simp add:anormal-decr dest!: atoms-list-conjE)
apply(erule-tac x = filter depends0 as in meta-allE)
apply(simp)
apply(erule-tac x = filter depends0 as in meta-allE)
apply(simp)
done

```

```

lemma normal-lift-dnf-qe:

```

```

assumes  $\bigwedge as. \forall a \in set as. depends_0 a \implies qfree(qe as)$ 
and  $\bigwedge as. \forall a \in set as. depends_0 a \wedge anormal a \implies normal(qe as)$ 
shows  $normal \varphi \implies normal(lift-dnf-qe qe \varphi)$ 
proof(simp add: normal-def, induct  $\varphi$ )
  case ExQ thus ?case
    apply (auto dest!: atoms-list-disjE)
    apply(rule anormal-atoms-qelim)
    prefer 3 apply assumption
    apply(simp add:assms)
    apply (simp add: normal-def qfree-lift-dnf-qe anormal-dnf-nnf assms)
    done
  qed (simp-all add:and-def or-def neg-def Ball-def)

end

context notes [[simp-depth-limit = 9]]
begin

lemma I-lift-dnf-qe-anormal:
assumes  $\bigwedge as. \forall a \in set as. depends_0 a \implies qfree(qe as)$ 
and  $\bigwedge as. \forall a \in set as. depends_0 a \wedge anormal a \implies normal(qe as)$ 
and  $\bigwedge xs as. \forall a \in set as. depends_0 a \wedge anormal a \implies is-dnf-qe qe as$ 
shows  $normal f \implies I (lift-dnf-qe qe f) xs = I f xs$ 
proof(induct f arbitrary:xs)
  case ExQ thus ?case using normal-lift-dnf-qe[of qe]
    by (simp add: assms[simplified normal-def] anormal-dnf-nnf I-qelim-anormal
lem I-dnf nqfree-nnf qfree-lift-dnf-qe I-nnf normal-def)
  qed (simp-all add: normal-def)

end

lemma I-lift-dnf-qe-anormal2:
assumes  $qe \in lists |depends_0| \rightarrow |qfree|$ 
and  $qe \in lists ( |depends_0| \cap |anormal| ) \rightarrow |normal|$ 
and  $\forall as \in lists( |depends_0| \cap |anormal| ). is-dnf-qe qe as$ 
shows  $normal f \implies I (lift-dnf-qe qe f) xs = I f xs$ 
using assms in-lists-conv-set[where ?'a = 'a]
by(simp add:Pi-def I-lift-dnf-qe-anormal Int-def)

```

2.1.2 NNF-based

```

fun lift-nnf-qe :: ('a fm  $\Rightarrow$  'a fm)  $\Rightarrow$  'a fm  $\Rightarrow$  'a fm where
lift-nnf-qe qe (And  $\varphi_1 \varphi_2$ ) = and (lift-nnf-qe qe  $\varphi_1$ ) (lift-nnf-qe qe  $\varphi_2$ ) |
lift-nnf-qe qe (Or  $\varphi_1 \varphi_2$ ) = or (lift-nnf-qe qe  $\varphi_1$ ) (lift-nnf-qe qe  $\varphi_2$ ) |
lift-nnf-qe qe (Neg  $\varphi$ ) = neg(lift-nnf-qe qe  $\varphi$ ) |
lift-nnf-qe qe (ExQ  $\varphi$ ) = qe(nnf(lift-nnf-qe qe  $\varphi$ )) |
lift-nnf-qe qe  $\varphi$  =  $\varphi$ 

```

```
lemma qfree-lift-nnf-qe: ( $\bigwedge \varphi. nqfree \varphi \implies qfree(qe \varphi)$ )
```

```

 $\implies qfree(lift-nnf-qe \ qe \ \varphi)$ 
by (induct  $\varphi$ ) (simp-all add:nqfree-nnf)
lemma qfree-lift-nnf-qe2:
 $qe \in |nqfree| \rightarrow |qfree| \implies qfree(lift-nnf-qe \ qe \ \varphi)$ 
by (simp add:Pi-def qfree-lift-nnf-qe)
lemma I-lift-nnf-qe:
assumes  $\bigwedge \varphi. \ nqfree \varphi \implies qfree(qe \ \varphi)$ 
and  $\bigwedge xs \varphi. \ nqfree \varphi \implies I(qe \ \varphi) \ xs = (\exists x. \ I \ \varphi \ (x \# xs))$ 
shows  $I(lift-nnf-qe \ qe \ \varphi) \ xs = I \ \varphi \ xs$ 
proof (induct  $\varphi$  arbitrary:xs)
  case ExQ thus ?case
    by (simp add: assms nqfree-nnf qfree-lift-nnf-qe I-nnf)
  qed simp-all
lemma I-lift-nnf-qe2:
assumes  $qe \in |nqfree| \rightarrow |qfree|$ 
and  $\forall \varphi \in |nqfree|. \ \forall xs. \ I(qe \ \varphi) \ xs = (\exists x. \ I \ \varphi \ (x \# xs))$ 
shows  $I(lift-nnf-qe \ qe \ \varphi) \ xs = I \ \varphi \ xs$ 
using assms by (simp add:Pi-def I-lift-nnf-qe)
lemma normal-lift-nnf-qe:
assumes  $\bigwedge \varphi. \ nqfree \varphi \implies qfree(qe \ \varphi)$ 
and  $\bigwedge \varphi. \ nqfree \varphi \implies normal \ \varphi \implies normal(qe \ \varphi)$ 
shows  $normal \ \varphi \implies normal(lift-nnf-qe \ qe \ \varphi)$ 
by (induct  $\varphi$ )
  (simp-all add: assms Logic.neg-def normal-nnf
   nqfree-nnf qfree-lift-nnf-qe)
lemma I-lift-nnf-qe-normal:
assumes  $\bigwedge \varphi. \ nqfree \varphi \implies qfree(qe \ \varphi)$ 
and  $\bigwedge \varphi. \ nqfree \varphi \implies normal \ \varphi \implies normal(qe \ \varphi)$ 
and  $\bigwedge xs \varphi. \ normal \ \varphi \implies nqfree \varphi \implies I(qe \ \varphi) \ xs = (\exists x. \ I \ \varphi \ (x \# xs))$ 
shows  $normal \ \varphi \implies I(lift-nnf-qe \ qe \ \varphi) \ xs = I \ \varphi \ xs$ 
proof (induct  $\varphi$  arbitrary:xs)
  case ExQ thus ?case
    by (simp add: assms nqfree-nnf qfree-lift-nnf-qe I-nnf
         normal-lift-nnf-qe normal-nnf)
  qed auto
lemma I-lift-nnf-qe-normal2:
assumes  $qe \in |nqfree| \rightarrow |qfree|$ 
and  $qe \in |nqfree| \cap |normal| \rightarrow |normal|$ 
and  $\forall \varphi \in |normal| \cap |nqfree|. \ \forall xs. \ I(qe \ \varphi) \ xs = (\exists x. \ I \ \varphi \ (x \# xs))$ 
shows  $normal \ \varphi \implies I(lift-nnf-qe \ qe \ \varphi) \ xs = I \ \varphi \ xs$ 
using assms by (simp add:Pi-def I-lift-nnf-qe-normal Int-def)
end

```

2.2 With equality

DNF-based quantifier elimination can accommodate equality atoms in a generic fashion.

```

locale ATOM-EQ = ATOM +
fixes solvable0 :: 'a ⇒ bool
and trivial :: 'a ⇒ bool
and subst0 :: 'a ⇒ 'a ⇒ 'a
assumes subst0:
  [ solvable0 eq; ¬trivial eq; Ia eq (x#xs); depends0 a ]
  ⇒ Ia (subst0 eq a) xs = Ia a (x#xs)
and trivial: trivial eq ⇒ Ia eq xs
and solvable: solvable0 eq ⇒ ∃x. Ia eq (x#xs)
and is-triv-self-subst: solvable0 eq ⇒ trivial (subst0 eq eq)

begin

definition lift-eq-qe :: ('a list ⇒ 'a fm) ⇒ 'a list ⇒ 'a fm where
lift-eq-qe qe as =
  (let as = [a←as. ¬ trivial a]
  in case [a←as. solvable0 a] of
    [] ⇒ qe as
  | eq # eqs ⇒
    (let ineqs = [a←as. ¬ solvable0 a]
    in list-conj (map (Atom o (subst0 eq)) (eqs @ ineqs)))))

theorem I-lift-eq-qe:
assumes dep: ∀a∈set as. depends0 a
assumes qe: ∧as. (∀a∈set as. depends0 a ∧ ¬ solvable0 a) ⇒
  I (qe as) xs = (∃x. ∀a∈set as. Ia a (x#xs))
shows I (lift-eq-qe qe as) xs = (∃x. ∀a∈set as. Ia a (x#xs))
  (is ?L = ?R)
proof –
  let ?as = [a←as. ¬ trivial a]
  show ?thesis
  proof (cases [a←?as. solvable0 a])
    case Nil
    hence ∀a∈set as. ¬ trivial a → ¬ solvable0 a
      by(auto simp: filter-empty-conv)
    thus ?L = ?R
      by(simp add:lift-eq-qe-def dep qe cong:conj-cong) (metis trivial)
  next
    case (Cons eq -)
    then have eq ∈ set as solvable0 eq ¬ trivial eq
      by (auto simp: filter-eq-Cons-iff)
    then obtain e where Ia eq (e#xs) by(metis solvable)
    have ∀a∈set as. Ia a (e # xs) = Ia (subst0 eq a) xs
      by(simp add: subst0[OF ‹solvable0 eq› ‹¬ trivial eq› ‹Ia eq (e#xs)›] dep)
    thus ?thesis using Cons dep

```

```

apply(simp add: lift-eq-qe-def,
      clar simp simp: filter-eq-Cons-iff ball-Un)
apply(rule iffI)
apply(fastforce intro!:exI[of _ e] simp: trivial is-triv-self-subst)
apply (metis subst0)
done
qed
qed

definition lift-dnfeq-qe = lift-dnf-qe ∘ lift-eq-qe

lemma qfree-lift-eq-qe:
  ( $\bigwedge as. \forall a \in set as. depends_0 a \implies qfree(qe as)$ )  $\implies$ 
   $\forall a \in set as. depends_0 a \implies qfree(lift-eq-qe qe as)$ 
by(simp add:lift-eq-qe-def ball-Un split:list.split)

lemma qfree-lift-dnfeq-qe: ( $\bigwedge as. (\forall a \in set as. depends_0 a) \implies qfree(qe as)$ )
   $\implies qfree(lift-dnfeq-qe qe \varphi)$ 
by(simp add: lift-dnfeq-qe-def qfree-lift-dnf-qe qfree-lift-eq-qe)

lemma I-lift-dnfeq-qe:
  ( $\bigwedge as. (\forall a \in set as. depends_0 a) \implies qfree(qe as)$ )  $\implies$ 
  ( $\bigwedge as. (\forall a \in set as. depends_0 a \wedge \neg solvable_0 a) \implies is-dnf-qe qe as$ )  $\implies$ 
   $I(lift-dnfeq-qe qe \varphi) xs = I \varphi xs$ 
by(simp add:lift-dnfeq-qe-def I-lift-dnf-qe qfree-lift-eq-qe I-lift-eq-qe)

lemma I-lift-dnfeq-qe2:
   $qe \in lists |depends_0| \rightarrow |qfree| \implies$ 
   $(\forall as \in lists( |depends_0| \cap - |solvable_0| ). is-dnf-qe qe as) \implies$ 
   $I(lift-dnfeq-qe qe \varphi) xs = I \varphi xs$ 
using in-lists-conv-set[where ?'a = 'a]
by(simp add:Pi-def I-lift-dnfeq-qe Int-def Compl-eq)

end

end

```

3 DLO

```

theory DLO
imports QE Complex-Main
begin

```

3.1 Basics

```

class dlo = linorder +
assumes dense:  $x < z \implies \exists y. x < y \wedge y < z$ 
and no-ub:  $\exists u. x < u$  and no-lb:  $\exists l. l < x$ 

```

```

instance real :: dlo
proof
  fix r s :: real
  let ?v = (r + s) / 2
  assume r < s
  hence r < ?v ∧ ?v < s by simp
  thus ∃ v. r < v ∧ v < s ..
next
  fix r :: real
  have r < r + 1 by arith
  thus ∃ s. r < s ..
next
  fix r :: real
  have r - 1 < r by arith
  thus ∃ s. s < r ..
qed

datatype atom = Less nat nat | Eq nat nat

fun is-Less :: atom ⇒ bool where
  is-Less (Less i j) = True |
  is-Less f = False

abbreviation is-Eq ≡ Not ∘ is-Less

lemma is-Less-iff: is-Less a = (∃ i j. a = Less i j)
by(cases a) auto
lemma is-Eq-iff: (∀ i j. a ≠ Less i j) = (∃ i j. a = Eq i j)
by(cases a) auto
lemma not-is-Eq-iff: (∀ i j. a ≠ Eq i j) = (∃ i j. a = Less i j)
by(cases a) auto

fun negdlo :: atom ⇒ atom fm where
  negdlo (Less i j) = Or (Atom(Less j i)) (Atom(Eq i j)) |
  negdlo (Eq i j) = Or (Atom(Less i j)) (Atom(Less j i))

fun Idlo :: atom ⇒ 'a::dlo list ⇒ bool where
  Idlo (Eq i j) xs = (xs!i = xs!j) |
  Idlo (Less i j) xs = (xs!i < xs!j)

fun dependsdlo :: atom ⇒ bool where
  dependsdlo (Eq i j) = (i=0 | j=0) |
  dependsdlo (Less i j) = (i=0 | j=0)

fun decrecdlo :: atom ⇒ atom where
  decrecdlo (Less i j) = Less (i - 1) (j - 1) |
  decrecdlo (Eq i j) = Eq (i - 1) (j - 1)

```

```

definition [code del]: nnf = ATOM.nnf negdlo
definition [code del]: qelim = ATOM.qelim dependsdlo decrdlo
definition [code del]: lift-dnf-qe = ATOM.lift-dnf-qe negdlo dependsdlo decrdlo
definition [code del]: lift-nnf-qe = ATOM.lift-nnf-qe negdlo

hide-const nnf qelim lift-dnf-qe lift-nnf-qe

lemmas DLO-code-lemmas = nnf-def qelim-def lift-dnf-qe-def lift-nnf-qe-def

interpretation DLO:
  ATOM negdlo ( $\lambda a. \text{True}$ ) Idlo dependsdlo decrdlo
  apply(unfold-locales)
  apply(case-tac a)
  apply simp-all
  apply(case-tac a)
  apply (simp-all add:linorder-class.not-less-iff-gr-or-eq
         linorder-not-less linorder-neq-iff)
  apply(case-tac a)
  apply(simp-all add:nth-Cons')
  done

lemmas [folded DLO-code-lemmas, code] =
  DLO.nnf.simps DLO.qelim-def DLO.lift-dnf-qe.simps DLO.lift-dnf-qe.simps

setup <Sign.revert-abbrev @{const-abbrev DLO.I}>

definition lbounds where lbounds as = [i. Less (Suc i) 0  $\leftarrow$  as]
definition ubounds where ubounds as = [i. Less 0 (Suc i)  $\leftarrow$  as]
definition ebounds where
  ebounds as = [i. Eq (Suc i) 0  $\leftarrow$  as] @ [i. Eq 0 (Suc i)  $\leftarrow$  as]

lemma set-lbounds: set(lbounds as) = {i. Less (Suc i) 0  $\in$  set as}
by(auto simp: lbounds-def split:nat.splits atom.splits)
lemma set-ubounds: set(ubounds as) = {i. Less 0 (Suc i)  $\in$  set as}
by(auto simp: ubounds-def split:nat.splits atom.splits)
lemma set-ebounds:
  set(ebounds as) = {k. Eq (Suc k) 0  $\in$  set as  $\vee$  Eq 0 (Suc k)  $\in$  set as}
by(auto simp: ebounds-def split: atom.splits nat.splits)

abbreviation LB f xs  $\equiv$  {xs!i|i. Less (Suc i) 0  $\in$  set(DLO.atoms0 f)}
abbreviation UB f xs  $\equiv$  {xs!i|i. Less 0 (Suc i)  $\in$  set(DLO.atoms0 f)}
definition EQ f xs = {xs!k|k.
  Eq (Suc k) 0  $\in$  set(DLO.atoms0 f)  $\vee$  Eq 0 (Suc k)  $\in$  set(DLO.atoms0 f)}

lemma EQ-And[simp]: EQ (And f g) xs = (EQ f xs  $\cup$  EQ g xs)
by(auto simp:EQ-def)

```

```
lemma EQ-Or[simp]: EQ (Or f g) xs = (EQ f xs ∪ EQ g xs)
by(auto simp:EQ-def)
```

```
lemma EQ-conv-set-ebounds:
```

```
x ∈ EQ f xs = (∃ e ∈ set(ebounds(DLO.atoms₀ f)). x = xs!e)
by(auto simp: EQ-def set-ebounds)
```

```
fun isubst where isubst k 0 = k | isubst k (Suc i) = i
```

```
fun asubst :: nat ⇒ atom ⇒ atom where
asubst k (Less i j) = Less (isubst k i) (isubst k j) |
asubst k (Eq i j) = Eq (isubst k i) (isubst k j)
```

```
abbreviation subst φ k ≡ mapfm (asubst k) φ
```

```
lemma I-subst:
```

```
qfree f ==> DLO.I (subst f k) xs = DLO.I f (xs!k # xs)
apply(induct f)
apply(simp-all)
apply(rename-tac a)
apply(case-tac a)
apply(simp-all add:nth.simps split:nat.splits)
done
```

```
fun amin-inf :: atom ⇒ atom fm where
amin-inf (Less - 0) = FalseF |
amin-inf (Less 0 -) = TrueF |
amin-inf (Less (Suc i) (Suc j)) = Atom(Less i j) |
amin-inf (Eq 0 0) = TrueF |
amin-inf (Eq 0 -) = FalseF |
amin-inf (Eq - 0) = FalseF |
amin-inf (Eq (Suc i) (Suc j)) = Atom(Eq i j)
```

```
abbreviation min-inf :: atom fm ⇒ atom fm (⟨inf_-⟩) where
inf_- ≡ amapfm amin-inf
```

```
fun aplus-inf :: atom ⇒ atom fm where
aplus-inf (Less 0 -) = FalseF |
aplus-inf (Less - 0) = TrueF |
aplus-inf (Less (Suc i) (Suc j)) = Atom(Less i j) |
aplus-inf (Eq 0 0) = TrueF |
aplus-inf (Eq 0 -) = FalseF |
aplus-inf (Eq - 0) = FalseF |
aplus-inf (Eq (Suc i) (Suc j)) = Atom(Eq i j)
```

```
abbreviation plus-inf :: atom fm ⇒ atom fm (⟨inf_+⟩) where
inf_+ ≡ amapfm aplus-inf
```

```

lemma min-inf:
  nqfree f  $\implies \exists x. \forall y \leq x. DLO.I (\inf_- f) xs = DLO.I f (y \# xs)$ 
  (is -  $\implies \exists x. ?P f x$ )
proof (induct f)
  case (Atom a)
  show ?case
  proof (cases a rule: amin-inf.cases)
    case 1 thus ?thesis by(auto simp add:nth-Cons' linorder-not-less)
  next
    case 2 thus ?thesis
      by (simp) (metis no-lb linorder-not-less order-less-le-trans)
  next
    case 5 thus ?thesis
      by(simp add:nth-Cons') (metis no-lb linorder-not-less)
  next
    case 6 thus ?thesis by simp (metis no-lb linorder-not-less)
  qed simp-all
  next
    case (And f1 f2)
    then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
    hence ?P (And f1 f2) (min x1 x2) by(force simp:and-def)
    thus ?case ..
  next
    case (Or f1 f2)
    then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
    hence ?P (Or f1 f2) (min x1 x2) by(force simp:or-def)
    thus ?case ..
  qed simp-all

lemma plus-inf:
  nqfree f  $\implies \exists x. \forall y \geq x. DLO.I (\inf_+ f) xs = DLO.I f (y \# xs)$ 
  (is -  $\implies \exists x. ?P f x$ )
proof (induct f)
  have dlo-bound:  $\bigwedge z :: 'a. \exists x. \forall y \geq x. y > z$ 
  proof -
    fix z
    from no-ub obtain w :: 'a where w > z ..
    then have  $\forall y \geq w. y > z$  by auto
    then show ?thesis z ..
  qed
  case (Atom a)
  show ?case
  proof (cases a rule: aplus-inf.cases)
    case 1 thus ?thesis
      by (simp add: nth-Cons') (metis linorder-not-less)
  next
    case 2 thus ?thesis by (auto intro: dlo-bound)
  next

```

```

case 5 thus ?thesis
  by simp (metis dlo-bound less-imp-neq)
next
  case 6 thus ?thesis
    by simp (metis dlo-bound less-imp-neq)
qed simp-all
next
  case (And f1 f2)
  then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
  hence ?P (And f1 f2) (max x1 x2) by(force simp:and-def)
  thus ?case ..
next
  case (Or f1 f2)
  then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
  hence ?P (Or f1 f2) (max x1 x2) by(force simp:or-def)
  thus ?case ..
qed simp-all

context notes [[simp-depth-limit=2]]
begin

lemma LBe:

$$\llbracket \text{ngfree } f; DLO.I f (x\#xs); \neg DLO.I (\text{inf}_- f) xs; x \notin EQ f xs \rrbracket$$


$$\implies \exists l \in LB f xs. l < x$$

proof(induct f)
  case (Atom a) thus ?case
    by (cases a rule: amin-inf.cases)
    (simp-all add: nth.simps EQ-def split: nat.splits)
qed auto

lemma UBe:

$$\llbracket \text{ngfree } f; DLO.I f (x\#xs); \neg DLO.I (\text{inf}_+ f) xs; x \notin EQ f xs \rrbracket$$


$$\implies \exists u \in UB f xs. x < u$$

proof(induct f)
  case (Atom a) thus ?case
    by (cases a rule: aplus-inf.cases)
    (simp-all add: nth.simps EQ-def split: nat.splits)
qed auto

end

lemma finite-LB: finite(LB f xs)
proof -
  have LB f xs = ( $\lambda k. xs!k$ ) ` set(lbounds(DLO.atoms0 f))
  by (auto simp:set-lbounds image-def)
  thus ?thesis by simp
qed

```

```

lemma finite-UB: finite(UB f xs)
proof –
  have UB f xs = ( $\lambda k. \text{xs}!k$ ) ` set(ubounds(DLO.atoms0 f))
    by (auto simp:set-ubounds image-def)
  thus ?thesis by simp
qed

lemma qfree-amin-inf: qfree (amin-inf a)
by(cases a rule:amin-inf.cases) simp-all

lemma qfree-min-inf: nqfree  $\varphi \implies$  qfree(inf_  $\varphi$ )
by(induct  $\varphi$ )(simp-all add:qfree-amin-inf)

lemma qfree-aplus-inf: qfree (aplus-inf a)
by(cases a rule:aplus-inf.cases) simp-all

lemma qfree-plus-inf: nqfree  $\varphi \implies$  qfree(inf_+  $\varphi$ )
by(induct  $\varphi$ )(simp-all add:qfree-aplus-inf)

end

```

```

theory QEdlo
imports DLO
begin

```

3.2 DNF-based quantifier elimination

```

definition qe-dlo1 :: atom list  $\Rightarrow$  atom fm where
qe-dlo1 as =
(if Less 0 0  $\in$  set as then FalseF else
let lbs = [i. Less (Suc i) 0  $\leftarrow$  as]; ubs = [j. Less 0 (Suc j)  $\leftarrow$  as];
  pairs = [Atom(Less i j). i  $\leftarrow$  lbs, j  $\leftarrow$  ubs]
  in list-conj pairs)

theorem I-qe-dlo1:
assumes less:  $\forall a \in \text{set as}. \text{is-Less } a$  and dep:  $\forall a \in \text{set as}. \text{depends}_{dlo} a$ 
shows DLO.I (qe-dlo1 as) xs = ( $\exists x. \forall a \in \text{set as}. I_{dlo} a (x \# xs)$ )
  (is ?L = ?R)
proof
let ?lbs = [i. Less (Suc i) 0  $\leftarrow$  as]
let ?ubs = [j. Less 0 (Suc j)  $\leftarrow$  as]
let ?Ls = set ?lbs let ?Us = set ?ubs
let ?lb = Max ( $\bigcup x \in ?Ls. \{xs!x\}$ )
let ?ub = Min ( $\bigcup x \in ?Us. \{xs!x\}$ )
have 2: Less 0 0  $\notin$  set as  $\implies \forall a \in \text{set as}.$ 
  ( $\exists i \in ?Ls. a = \text{Less } (\text{Suc } i) 0$ )  $\vee$  ( $\exists i \in ?Us. a = \text{Less } 0 (\text{Suc } i)$ )
proof
fix a assume Less 0 0  $\notin$  set as a  $\in$  set as

```

```

then obtain i j where [simp]:  $a = \text{Less } i j$ 
  using less by (force simp:is-Less-iff)
with dep obtain k where  $i = 0 \wedge j = \text{Suc } k \vee i = \text{Suc } k \wedge j = 0$ 
  using <Less 0 0  $\notin$  set as> < $a \in$  set as>
  by auto (metis Nat.nat.nchotomy depends_dlo.simps(2))
moreover hence  $i=0 \wedge k \in ?Us \vee j=0 \wedge k \in ?Ls$ 
  using < $a \in$  set as> by force
ultimately show ( $\exists i \in ?Ls. a = \text{Less } (\text{Suc } i) 0$ )  $\vee$  ( $\exists i \in ?Us. a = \text{Less } 0 (\text{Suc } i)$ )
  by force
qed
assume qe1: ?L
hence 0: Less 0 0  $\notin$  set as by (auto simp:qe-dlo1-def)
with qe1 have 1:  $\forall x \in ?Ls. \forall y \in ?Us. xs ! x < xs ! y$ 
  by (fastforce simp:qe-dlo1-def)
have finite: finite ?Ls finite ?Us by (rule finite-set)++
{ fix i x
  assume Less i 0  $\in$  set as | Less 0 i  $\in$  set as
  moreover hence  $i \neq 0$  using 0 by iprover
  ultimately have (x#xs) ! i = xs!(i - 1) by (simp add: nth-Cons')
} note this[simp]
{ assume nonempty: ?Ls  $\neq \{\}$   $\wedge$  ?Us  $\neq \{\}$ 
  hence Max ( $\bigcup x \in ?Ls. \{xs!x\}$ )  $<$  Min ( $\bigcup x \in ?Us. \{xs!x\}$ )
    using 1 finite by auto
  then obtain m where ?lb  $<$  m  $\wedge$  m  $<$  ?ub using dense by blast
  hence  $\forall i \in ?Ls. xs!i < m$  and  $\forall j \in ?Us. m < xs!j$ 
    using nonempty finite by auto
  hence  $\forall a \in \text{set as}. I_{dlo} a (m \# xs)$  using 2[OF 0] by (auto simp:less)
  hence ?R .. }
moreover
{ assume asm: ?Ls  $\neq \{\}$   $\wedge$  ?Us =  $\{\}$ 
  then obtain m where ?lb  $<$  m using no-ub by blast
  hence  $\forall a \in \text{set as}. I_{dlo} a (m \# xs)$  using 2[OF 0] asm finite by auto
  hence ?R .. }
moreover
{ assume asm: ?Ls =  $\{\}$   $\wedge$  ?Us  $\neq \{\}$ 
  then obtain m where m  $<$  ?ub using no-lb by blast
  hence  $\forall a \in \text{set as}. I_{dlo} a (m \# xs)$  using 2[OF 0] asm finite by auto
  hence ?R .. }
moreover
{ assume ?Ls =  $\{\}$   $\wedge$  ?Us =  $\{\}$ 
  hence ?R using 2[OF 0] by (auto simp add:less)
}
ultimately show ?R by blast
next
assume ?R
then obtain x where 1:  $\forall a \in \text{set as}. I_{dlo} a (x \# xs) ..$ 
hence 0: Less 0 0  $\notin$  set as by auto
{ fix i j
  assume asm: Less i 0  $\in$  set as Less 0 j  $\in$  set as
}

```

```

hence  $(x\#xs)!i < x$   $x < (x\#xs)!j$  using 1 by auto+
hence  $(x\#xs)!i < (x\#xs)!j$  by(rule order-less-trans)
moreover have  $\neg(i = 0 \mid j = 0)$  using 0 asm by blast
ultimately have  $xs ! (i - 1) < xs ! (j - 1)$  by (simp add: nth-Cons')
}
thus ?L using 0 less
by (fastforce simp: qe-dlo1-def is-Less-iff split:atom.splits nat.splits)
qed

```

lemma I-qe-dlo1-pretty:

```

 $\forall a \in set as. is-Less a \wedge depends_{dlo} a \implies DLO.is-dnf-qe - qe-dlo1$  as
by(metis I-qe-dlo1)

```

```

definition subst :: nat  $\Rightarrow$  nat  $\Rightarrow$  nat  $\Rightarrow$  nat where
subst i j k = (if k=0 then if i=0 then j else i else k) - 1
fun subst0 :: atom  $\Rightarrow$  atom  $\Rightarrow$  atom where
subst0 (Eq i j) a = (case a of
| Less m n  $\Rightarrow$  Less (subst i j m) (subst i j n)
| Eq m n  $\Rightarrow$  Eq (subst i j m) (subst i j n))

```

lemma subst0-pretty:

```

subst0 (Eq i j) (Less m n) = Less (subst i j m) (subst i j n)
subst0 (Eq i j) (Eq m n) = Eq (subst i j m) (subst i j n)

```

by auto

interpretation DLO_e :

```

ATOM-EQ neg_dlo ( $\lambda a. True$ ) I_dlo depends_dlo decr_dlo
( $\lambda Eq i j \Rightarrow i=0 \vee j=0 \mid a \Rightarrow False$ )
( $\lambda Eq i j \Rightarrow i=j \mid a \Rightarrow False$ ) subst0

```

apply(unfold-locales)

apply(fastforce simp:subst-def nth-Cons' split:atom.splits if-split-asm)

apply(simp add:subst-def split:atom.splits)

apply(fastforce simp:subst-def nth-Cons' split:atom.splits)

apply(fastforce simp add:subst-def split:atom.splits)

done

```
setup ‹Sign.revert-abbrev @{const-abbrev DLO_e.lift-dnfeq-qe}›
```

definition qe-dlo = $DLO_e.lift-dnfeq-qe$ qe-dlo1

lemma qfree-qe-dlo1: qfree (qe-dlo1 as)

by(auto simp:qe-dlo1-def intro!:qfree-list-conj)

theorem I-qe-dlo: $DLO.I (qe-dlo \varphi) xs = DLO.I \varphi xs$

unfolding qe-dlo-def

by(fastforce intro!: I-qe-dlo1 qfree-qe-dlo1 DLO_e.I-lift-dnfeq-qe

simp: is-Less-iff not-is-Eq-iff split:atom.splits cong:conj-cong)

theorem qfree-qe-dlo: qfree (qe-dlo φ)

by(simp add:qe-dlo-def DLO_e.qfree-lift-dnfeq-qe qfree-qe-dlo1)

```
end
```

```
theory QEdlo-ex imports QEdlo
begin
```

```
definition interpret :: atom fm ⇒ 'a::dlo list ⇒ bool where
interpret = Logic.interpret I_dlo
```

```
lemma interpret-Atoms:
```

```
interpret (Atom (Eq i j)) xs = (xs!i = xs!j)
interpret (Atom (Less i j)) xs = (xs!i < xs!j)
by(simp-all add:interpret-def)
```

```
lemma interpret-others:
```

```
interpret (Neg(ExQ (Neg f))) xs = (∀ x. interpret f (x#xs))
interpret (Or (Neg f1) f2) xs = (interpret f1 xs → interpret f2 xs)
by(simp-all add:interpret-def)
```

```
lemmas reify-eqs =
```

```
Logic.interpret.simps(1,2,4–7)[of I_dlo, folded interpret-def]
interpret-others interpret-Atoms
```

```
method-setup dlo-reify = ‹
```

```
Scan.succeed
(fn ctxt =>
 Method.SIMPLE-METHOD' (Reification.tac ctxt @{thms reify-eqs} NONE
 THEN' simp-tac (put-simpset HOL-basic-ss ctxt addsimps [@{thm interpret-def}])))
› dlo reification
```

```
declare I_dlo.simps(1)[code]
declare Logic.interpret.simps[code del]
declare Logic.interpret.simps(1–2)[code]
```

3.3 Examples

```
lemma ∀ x::real. ¬ x < x
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
by eval
```

```
lemma ∀ x y::real. ∃ z. x < y → x < z ∧ z < y
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
by eval
```

```

lemma  $\exists x::real. a+b < x \wedge x < c*d$ 
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
apply normalization
oops

lemma  $\forall x::real. \neg x < x$ 
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
by eval

lemma  $\forall x y::real. \exists z. x < y \longrightarrow x < z \wedge z < y$ 
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
by eval

lemma  $\neg(\exists x y z. \forall u::real. x < x \vee \neg x < u \vee x < y \wedge y < z \wedge \neg x < z)$ 
apply dlo-reify
apply (subst I-qe-dlo [symmetric])
by eval

lemma qe-dlo(AllQ (Imp (Atom(Less 0 1)) (Atom(Less 1 0)))) = FalseF
by eval

lemma qe-dlo(AllQ(AllQ (Imp (Atom(Less 0 1)) (Atom(Less 0 1))))) = TrueF
by eval

lemma
qe-dlo(AllQ(ExQ(AllQ (And (Atom(Less 2 1)) (Atom(Less 1 0))))) = FalseF
by eval

lemma qe-dlo(AllQ(ExQ(ExQ (And (Atom(Less 1 2)) (Atom(Less 2 0))))) = TrueF
by eval

lemma
qe-dlo(AllQ(AllQ(ExQ (And (Atom(Less 1 0)) (Atom(Less 0 2))))) = FalseF
by eval

lemma qe-dlo(AllQ(AllQ(ExQ (Imp (Atom(Less 1 2)) (And (Atom(Less 1 0)) (Atom(Less 0 2))))))) = TrueF
by eval

value qe-dlo(AllQ (Imp (Atom(Less 0 1)) (Atom(Less 0 2))))
end

```

```

theory QEdlo-fr
imports DLO
begin

```

3.4 Interior Point Method

This section formalizes a new quantifier elimination procedure based on the idea of Ferrante and Rackoff [2] (see also §4.3) of taking a point between each lower and upper bound as a test point. For dense linear orders it is not obvious how to realize this because we cannot name any intermediate point directly.

```

fun asubst2 :: nat ⇒ nat ⇒ atom ⇒ atom fm where
  asubst2 l u (Less 0 0) = FalseF |
  asubst2 l u (Less 0 (Suc j)) = Or (Atom(Less u j)) (Atom(Eq u j)) |
  asubst2 l u (Less (Suc i) 0) = Or (Atom(Less i l)) (Atom(Eq i l)) |
  asubst2 l u (Less (Suc i) (Suc j)) = Atom(Less i j) |
  asubst2 l u (Eq 0 0) = TrueF |
  asubst2 l u (Eq 0 -) = FalseF |
  asubst2 l u (Eq - 0) = FalseF |
  asubst2 l u (Eq (Suc i) (Suc j)) = Atom(Eq i j)

```

```
abbreviation subst2 l u ≡ amapfm (asubst2 l u)
```

```

lemma I-subst2_1:
  nqfree f ⟹ xs!l < xs!u ⟹ DLO.I (subst2 l u f) xs
  ⟹ xs!l < x ⟹ x < xs!u ⟹ DLO.I f (x#xs)
proof(induct f arbitrary: x)
  case (Atom a) thus ?case
    by (cases (l,u,a) rule: asubst2.cases) auto
qed auto

```

definition

```
nolub f xs l x u ⟷ (forall y in {l < .. < x}. y ∉ LB f xs) ∧ (forall y in {x < .. < u}. y ∉ UB f xs)
```

```

lemma nolub-And[simp]:
  nolub (And f g) xs l x u = (nolub f xs l x u ∧ nolub g xs l x u)
by(auto simp:nolub-def)

```

```

lemma nolub-Or[simp]:
  nolub (Or f g) xs l x u = (nolub f xs l x u ∧ nolub g xs l x u)
by(auto simp:nolub-def)

```

```

context notes [[simp-depth-limit=3]]
begin

```

```

lemma innermost-intvl:
  [| nqfree f; nolub f xs l x u; l < x; x < u; x ∉ EQ f xs;

```

```

 $DLO.I f (x\#xs); l < y; y < u \]
\implies DLO.I f (y\#xs)$ 
proof (induct f)
  case (Atom a)
    show ?case
    proof (cases a)
      case (Less i j)
      then show ?thesis using Atom
        unfolding nolub-def
        by (clar simp simp: nth.simps Ball-def split;if-split-asm nat.splits)
          (metis not-le-imp-less order-antisym order-less-trans)+
next
  case [simp]: (Eq i j)
  show ?thesis
  proof (cases i)
    case [simp]: 0
    show ?thesis
    proof (cases j)
      case 0 thus ?thesis using Atom by simp
next
  case Suc thus ?thesis using Atom by (simp add:EQ-def)
qed
next
  case [simp]: Suc
  show ?thesis
  proof (cases j)
    case 0 thus ?thesis using Atom by (simp add:EQ-def)
next
  case Suc thus ?thesis using Atom by simp
qed
qed
next
  case (And f1 f2) thus ?case by (fastforce)
next
  case (Or f1 f2) thus ?case by (fastforce)
qed simp+

lemma I-subst2:
 $nqfree f \implies xs!l < x \wedge x < xs!u \implies nolub f xs (xs!l) x (xs!u)$ 
 $\implies \forall x \in \{xs!l < .. < xs!u\}. DLO.I f (x\#xs) \wedge x \notin EQ f xs$ 
 $\implies DLO.I (subst_2 l u f) xs$ 
proof (induct f)
  case (Atom a) show ?case
    apply (cases (l,u,a) rule: asubst2.cases)
    apply (insert Atom, auto simp: EQ-def nolub-def split;if-split-asm)
    done
next
  case Or thus ?case by (simp add: Ball-def) (metis innermost-intvl)

```

```

qed auto

end

definition
qe-interior1 φ =
(let as = DLO.atoms0 φ; lbs = lbounds as; ubs = ubounds as; ebs = ebounds as;
  intrs = [And (Atom(Less l u)) (subst2 l u φ). l←lbs, u←ubs]
  in list-disj (inf- φ # inf+ φ # intrs @ map (subst φ) ebs))

lemma dense-interval:
assumes finite L finite U l ∈ L u ∈ U l < x x < u P(x::'a::dlo)
and dense: ∀y l u. [ ∀y∈{l<..<x}. y ∉ L; ∀y∈{x<..<u}. y ∉ U;
  l < x; x < u; l < y; y < u ] ⟹ P y
shows ∃l∈L. ∃u∈U. l < x ∧ x < u ∧ ( ∀y∈{l<..<x}. y ∉ L ) ∧ ( ∀y∈{x<..<u}. y ∉ U )
  ∧ ( ∀y. l < y ∧ y < u → P y )

proof –
let ?L = {l:L. l < x} let ?U = {u:U. x < u}
let ?ll = Max ?L let ?uu = Min ?U
have ?L ≠ {} using ⟨l ∈ L, l < x⟩ by (blast intro:order-less-imp-le)
moreover have ?U ≠ {} using ⟨u:U, x < u⟩ by (blast intro:order-less-imp-le)
ultimately have ∀y. ?ll < y ∧ y < x → y ∉ L ∀y. x < y ∧ y < ?uu → y ∉ U
  using ⟨finite L, finite U⟩ by force+
moreover have ?ll ∈ L
proof
  show ?ll ∈ ?L using ⟨finite L⟩ Max-in[OF - ⟨?L ≠ {}⟩] by simp
  show ?L ⊆ L by blast
qed
moreover have ?uu ∈ U
proof
  show ?uu ∈ ?U using ⟨finite U⟩ Min-in[OF - ⟨?U ≠ {}⟩] by simp
  show ?U ⊆ U by blast
qed
moreover have ?ll < x using ⟨finite L⟩ ⟨?L ≠ {}⟩ by simp
moreover have x < ?uu using ⟨finite U⟩ ⟨?U ≠ {}⟩ by simp
moreover have ?ll < ?uu using ⟨?ll < x, x < ?uu⟩ by simp
ultimately show ?thesis using ⟨l < x, x < u, ?L ≠ {}, ?U ≠ {}⟩
  by(blast intro!:dense greaterThanLessThan-iff[THEN iffD1])
qed

```

```

theorem I-interior1:
assumes nqfree φ shows DLO.I (qe-interior1 φ) xs = (∃x. DLO.I φ (x#xs))
  (is ?QE = ?EX)
proof
  assume ?QE
  { assume DLO.I (inf- φ) xs
    hence ?EX using ⟨?QE⟩ min-inf[of φ xs] ⟨nqfree φ⟩
      by(auto simp add:qe-interior1-def amap-fm-list-disj)
  }

```

```

} moreover
{ assume DLO.I (inf+ φ) xs
  hence ?EX using ‹?QE› plus-inf[of φ xs] ‹nqfree φ›
    by(auto simp add:qe-interior1-def amap-fm-list-disj)
} moreover
{ assume ¬DLO.I (inf- φ) xs ∧ ¬DLO.I (inf+ φ) xs ∧
  ( ∀x∈EQ φ xs. ¬DLO.I φ (x#xs))
with ‹?QE› ‹nqfree φ› obtain l u
  where DLO.I (subst2 l u φ) xs and xs!l < xs!u
  by(fastforce simp: qe-interior1-def set-lbounds set-ubounds I-subst EQ-conv-set-ebounds)
moreover then obtain x where xs!l < x ∧ x < xs!u by(metis dense)
ultimately have DLO.I φ (x # xs)
  using ‹nqfree φ› I-subst2[OF ‹nqfree φ› ‹xs!l < xs!u›] by simp
hence ?EX ..
ultimately show ?EX by blast
next
let ?as = DLO.atoms0 φ let ?E = set(ebounds ?as)
assume ?EX
then obtain x where x: DLO.I φ (x#xs) ..
{ assume DLO.I (inf- φ) xs ∨ DLO.I (inf+ φ) xs
  hence ?QE using ‹nqfree φ› by(auto simp:qe-interior1-def)
} moreover
{ assume ∃k ∈ ?E. DLO.I (subst φ k) xs
  hence ?QE by(force simp:qe-interior1-def) } moreover
{ assume ¬DLO.I (inf- φ) xs and ¬DLO.I (inf+ φ) xs
  and ∀k ∈ ?E. ¬DLO.I (subst φ k) xs
  hence noE: ∀e ∈ EQ φ xs. ¬DLO.I φ (e#xs)
    using ‹nqfree φ› by (force simp:set-ebounds EQ-def I-subst)
  hence x ∉ EQ φ xs using x by fastforce
  obtain l where l ∈ LB φ xs l < x
    using LBEx[OF ‹nqfree φ› x ⊢ DLO.I(inf- φ) xs, ‹x ∉ EQ φ xs›] ..
  obtain u where u ∈ UB φ xs x < u
    using UBEx[OF ‹nqfree φ› x ⊢ DLO.I(inf+ φ) xs, ‹x ∉ EQ φ xs›] ..
  have ∃l ∈ LB φ xs. ∃u ∈ UB φ xs. l < x ∧ x < u ∧ nolub φ xs l x u ∧ ( ∀y. l < y
  ∧ y < u → DLO.I φ (y#xs))
    using dense-interval[where P = λx. DLO.I φ (x#xs), OF finite-LB finite-UB
  ‹l:LB φ xs› ‹u:UB φ xs› ‹l < x› ‹x < u› x] x innermost-intvl[OF ‹nqfree φ› - - - ‹x
  ∉ EQ φ xs›]
    by (simp add:nolub-def)
  then obtain m n where
    Less (Suc m) 0 ∈ set ?as Less 0 (Suc n) ∈ set ?as
    xs!m < x ∧ x < xs!n
    nolub φ xs (xs!m) x (xs!n)
    ∀y. xs!m < y ∧ y < xs!n → DLO.I φ (y#xs)
    by blast
  moreover
  hence DLO.I (subst2 m n φ) xs using noE
    by(force intro!: I-subst22[OF ‹nqfree φ›])
  ultimately have ?QE

```

```

by(fastforce simp add:qe-interior1-def bex-Un set-lbounds set-ubounds)
} ultimately show ?QE by blast
qed

```

```

lemma qfree-asubst2: qfree (asubst2 l u a)
by(cases (l,u,a) rule:asubst2.cases) simp-all

```

```

lemma qfree-subst2: nqfree  $\varphi \implies$  qfree (subst2 l u  $\varphi$ )
by(induct  $\varphi$ ) (simp-all add:qfree-asubst2)

```

```

lemma qfree-interior1: nqfree  $\varphi \implies$  qfree(qe-interior1  $\varphi$ )
apply(simp add:qe-interior1-def)
apply(rule qfree-list-disj)
apply (auto simp:qfree-min-inf qfree-plus-inf qfree-subst2 qfree-map-fm)
done

```

```

definition qe-interior = DLO.lift-nnf-qe qe-interior1

```

```

lemma qfree-qe-interior: qfree(qe-interior  $\varphi$ )
by(simp add: qe-interior-def DLO.qfree-lift-nnf-qe qfree-interior1)

```

```

lemma I-qe-interior: DLO.I (qe-interior  $\varphi$ ) xs = DLO.I  $\varphi$  xs
by(simp add:qe-interior-def DLO.I-lift-nnf-qe qfree-interior1 I-interior1)

```

```

end

```

```

theory QEdlo-inf
imports DLO
begin

```

3.5 Quantifier elimination with infinitesimals

This section presents a new quantifier elimination procedure for dense linear orders based on (the simulation of) infinitesimals. It is a fairly straightforward adaptation of the analogous algorithm by Loos and Weispfenning for linear arithmetic described in §4.4.

```

fun asubst-peps :: nat  $\Rightarrow$  atom  $\Rightarrow$  atom fm ( $\langle$ asubst $\rangle$ ) where
asubst-peps k (Less 0 0) = FalseF |
asubst-peps k (Less 0 (Suc j)) = Atom(Less k j) |
asubst-peps k (Less (Suc i) 0) = (if i=k then TrueF
else Or (Atom(Less i k)) (Atom(Eq i k))) |
asubst-peps k (Less (Suc i) (Suc j)) = Atom(Less i j) |
asubst-peps k (Eq 0 0) = TrueF |
asubst-peps k (Eq 0 -) = FalseF |
asubst-peps k (Eq - 0) = FalseF |
asubst-peps k (Eq (Suc i) (Suc j)) = Atom(Eq i j)

```

abbreviation $\text{subst-peps} :: \text{atom fm} \Rightarrow \text{nat} \Rightarrow \text{atom fm} (\langle \text{subst}_+ \rangle)$ **where**
 $\text{subst}_+ \varphi k \equiv \text{amap}_{\text{fm}} (\text{asubst}_+ k) \varphi$

definition $\text{nolb } \varphi \text{ xs l x} = (\forall y \in \{l < .. < x\}. y \notin \text{LB } \varphi \text{ xs})$

lemma $\text{nolb-And[simp]}:$

$\text{nolb } (\text{And } \varphi_1 \varphi_2) \text{ xs l x} = (\text{nolb } \varphi_1 \text{ xs l x} \wedge \text{nolb } \varphi_2 \text{ xs l x})$
apply(clar simp simp:nolb-def)
apply blast
done

lemma $\text{nolb-Or[simp]}:$

$\text{nolb } (\text{Or } \varphi_1 \varphi_2) \text{ xs l x} = (\text{nolb } \varphi_1 \text{ xs l x} \wedge \text{nolb } \varphi_2 \text{ xs l x})$
apply(clar simp simp:nolb-def)
apply blast
done

context notes [[simp-depth-limit=3]]
begin

lemma $\text{innermost-intvl}:$

$\llbracket \text{nqfree } \varphi; \text{nolb } \varphi \text{ xs l x}; l < x; x \notin \text{EQ } \varphi \text{ xs}; \text{DLO.I } \varphi (x \# \text{xs}); l < y; y \leq x \rrbracket$
 $\implies \text{DLO.I } \varphi (y \# \text{xs})$
proof(induct φ)

case (Atom a)
show ?case
proof (cases a)
case (Less $i j$)

then show ?thesis using Atom

unfolding nolb-def

by (clar simp simp: nth.simps Ball-def split;if-split-asm nat.splits)
 $(\text{metis not-le-imp-less order-antisym order-less-trans})+$

next

case (Eq $i j$) **thus** ?thesis using Atom
apply(clar simp simp:EQ-def nolb-def nth-Cons')
apply(case-tac $i=0 \wedge j=0$) **apply** simp
apply(case-tac $i \neq 0 \wedge j \neq 0$) **apply** simp
apply(case-tac $i=0 \wedge j \neq 0$) **apply** (fastforce split;if-split-asm)
apply(case-tac $i \neq 0 \wedge j=0$) **apply** (fastforce split;if-split-asm)
apply arith
done

qed

next

case And **thus** ?case **by** (fastforce)

next

case Or **thus** ?case **by** (fastforce)

qed simp+

```

lemma I-subst-peps2:
  nqfree  $\varphi \implies xs!l < x \implies nolb \varphi xs (xs!l) x \implies x \notin EQ \varphi xs$ 
   $\implies \forall y \in \{xs!l <.. x\}. DLO.I \varphi (y \# xs)$ 
   $\implies DLO.I (\text{subst}_+ \varphi l) xs$ 
proof(induct  $\varphi$ )
  case FalseF thus ?case
    by simp (metis antisym-conv1 linorder-neq-iff)
next
  case (Atom a)
  show ?case
  proof(cases (l,a) rule:asubst-peps.cases)
    case 3 thus ?thesis using Atom
    by (auto simp: nolb-def EQ-def Ball-def)
      (metis One-nat-def antisym-conv1 not-less-iff-gr-or-eq)
    qed (insert Atom, auto simp: nolb-def EQ-def Ball-def)
next
  case Or thus ?case by(simp add: Ball-def)(metis order-refl innermost-intvl)
qed simp-all

```

end

```

lemma dense-interval:
assumes finite L l  $\in L$   $l < x$   $P(x::'a::dlo)$ 
and dense:  $\bigwedge y l. [\forall y \in \{l <.. x\}. y \notin L; l < x; l < y; y \leq x] \implies P y$ 
shows  $\exists l \in L. l < x \wedge (\forall y \in \{l <.. x\}. y \notin L) \wedge (\forall y. l < y \wedge y \leq x \longrightarrow P y)$ 
proof -
  let ?L = {l  $\in L. l < x}$ 
  let ?ll = Max ?L
  have ?L  $\neq \{\}$  using ‹l  $\in L$ › ‹l < x› by (blast intro:order-less-imp-le)
  hence  $\forall y. ?ll < y \wedge y < x \longrightarrow y \notin L$  using ‹finite L› by force
  moreover have ?ll  $\in L$ 
  proof
    show ?ll  $\in ?L$  using ‹finite L› Max-in[OF ‹?L  $\neq \{\}$ ›] by simp
    show ?L  $\subseteq L$  by blast
  qed
  moreover have ?ll  $< x$  using ‹finite L› ‹?L  $\neq \{\}$ › by simp
  ultimately show ?thesis using ‹l < x› ‹?L  $\neq \{\}$ ›
    by(blast intro!:dense greaterThanLessThan-iff[THEN iffD1])
qed

```

```

lemma I-subst-peps:
  nqfree  $\varphi \implies DLO.I (\text{subst}_+ \varphi l) xs \longrightarrow$ 
   $(\exists leps > xs!l. \forall x. xs!l < x \wedge x \leq leps \longrightarrow DLO.I \varphi (x \# xs))$ 
proof(induct  $\varphi$ )
  case TrueF thus ?case by simp (metis no-ub)
next
  case (Atom a)
  show ?case

```

```

proof (cases (l,a) rule: asubst-peps.cases)
  case 2 thus ?thesis using Atom
    apply(auto)
    apply(drule dense)
    apply(metis One-nat-def xt1(7))
    done
  next
  case 3 thus ?thesis using Atom
    apply(auto)
    apply (metis no-ub)
    apply (metis no-ub less-trans)
    apply (metis no-ub)
    done
  next
  case 4 thus ?thesis using Atom by(auto)(metis no-ub)
  next
  case 5 thus ?thesis using Atom by(auto)(metis no-ub)
  next
  case 8 thus ?thesis using Atom by(auto)(metis no-ub)
  qed (insert Atom, auto)
  next
  case And thus ?case
    apply clarsimp
    apply(rule-tac x=min leps lepsa in exI)
    apply simp
    done
  next
  case Or thus ?case by force
  qed simp-all

```

definition

```

qe-eps1( $\varphi$ ) =
(let as = DLO.atoms0  $\varphi$ ; lbs = lbounds as; ebs = ebounds as
 in list-disj (inf-  $\varphi$  # map (subst+  $\varphi$ ) lbs @ map (subst  $\varphi$ ) ebs))

```

theorem I-qe-eps1:

assumes nqfree φ **shows** DLO.I (qe-eps1 φ) xs = (\exists x. DLO.I φ (x#xs))

(is ?QE = ?EX)

proof

let ?as = DLO.atoms₀ φ let ?ebs = ebounds ?as

assume ?QE

{ **assume** DLO.I (inf₋ φ) xs

hence ?EX **using** ‹?QE› min-inf[of φ xs] ‹nqfree φ ›

by(auto simp add:qe-eps1-def amap-fm-list-disj)

} **moreover**

{ **assume** $\forall i \in set$?ebs. \neg DLO.I φ (xs!i # xs)

\neg DLO.I (inf₋ φ) xs

with ‹?QE› ‹nqfree φ › **obtain** l **where** DLO.I (subst₊ φ l) xs

```

by(fastforce simp: I-subst qe-eps1-def set-ebounds set-lbounds)
then obtain leps where DLO.I φ (leps#xs)
  using I-subst-peps[OF ‹nqfree φ›] by fastforce
  hence ?EX .. }
ultimately show ?EX by blast
next
let ?as = DLO.atoms0 φ let ?ebs = ebounds ?as
assume ?EX
then obtain x where x: DLO.I φ (x#xs) ..
{ assume DLO.I (inf_ φ) xs
  hence ?QE using ‹nqfree φ› by(auto simp:qe-eps1-def)
} moreover
{ assume ∃ k ∈ set ?ebs. DLO.I (subst φ k) xs
  hence ?QE by(auto simp:qe-eps1-def) } moreover
{ assume ¬ DLO.I (inf_ φ) xs
  and ∀ k ∈ set ?ebs. ¬ DLO.I (subst φ k) xs
  hence noE: ∀ e ∈ EQ φ xs. ¬ DLO.I φ (e#xs) using ‹nqfree φ›
    by (auto simp:set-ebounds EQ-def I-subst nth-Cons' split;if-split-asm)
  hence x ∉ EQ φ xs using x by fastforce
  obtain l where l ∈ LB φ xs l < x
    using LBex[OF ‹nqfree φ› x ⊢ DLO.I(inf_ φ) xs, ‹x ∉ EQ φ xs›] ..
  have ∃ l ∈ LB φ xs. l < x ∧ nolb φ xs l x ∧
    (∀ y. l < y ∧ y ≤ x → DLO.I φ (y#xs))
  using dense-interval[where P = λx. DLO.I φ (x#xs), OF finite-LB ‹l ∈ LB
  φ xs, ‹l < x x] x innermost-intvl[OF ‹nqfree φ› - - ‹x ∉ EQ φ xs›]
    by (simp add:nolb-def)
  then obtain m
    where *: Less (Suc m) 0 ∈ set ?as ∧ xs!m < x ∧ nolb φ xs (xs!m) x
      ∧ (∀ y. xs!m < y ∧ y ≤ x → DLO.I φ (y#xs))
    by blast
  then have DLO.I (subst_ φ m) xs
    using noE by(auto intro!: I-subst-peps2[OF ‹nqfree φ›])
  with * have ?QE
    by(simp add:qe-eps1-def bex-Un set-lbounds set-ebounds) metis
} ultimately show ?QE by blast
qed

```

lemma qfree-asubst-peps: qfree (asubst_ k a)
by(cases (k,a) rule:asubst-peps.cases) simp-all

lemma qfree-subst-peps: nqfree φ ⇒ qfree (subst_ φ k)
by(induct φ) (simp-all add:qfree-asubst-peps)

lemma qfree-qe-eps1: nqfree φ ⇒ qfree(qe-eps1 φ)
apply(simp add:qe-eps1-def)
apply(rule qfree-list-disj)
apply (auto simp:qfree-min-inf qfree-subst-peps qfree-map-fm)
done

```

definition qe-eps = DLO.lift-nnf-qe qe-eps1

lemma qfree-qe-eps: qfree(qe-eps  $\varphi$ )
by(simp add: qe-eps-def DLO.qfree-lift-nnf-qe qfree-qe-eps1)

lemma I-qe-eps: DLO.I (qe-eps  $\varphi$ ) xs = DLO.I  $\varphi$  xs
by(simp add: qe-eps-def DLO.I-lift-nnf-qe qfree-qe-eps1 I-qe-eps1)

end

```

4 Linear real arithmetic

```

theory LinArith
imports QE HOL-Library.ListVector Complex-Main
begin

```

```
declare iprod-assoc[simp]
```

4.1 Basics

4.1.1 Syntax and Semantics

```
datatype atom = Less real real list | Eq real real list
```

```
fun is-Less :: atom ⇒ bool where
is-Less (Less r rs) = True |
is-Less f = False
```

```
abbreviation is-Eq ≡ Not ∘ is-Less
```

```
lemma is-Less-iff: is-Less f = (Ǝ r rs. f = Less r rs)
by(induct f) auto
```

```
lemma is-Eq-iff: ( ∀ i j. a ≠ Less i j) = (Ǝ i j. a = Eq i j)
by(cases a) auto
```

```
fun negR :: atom ⇒ atom fm where
negR (Less r t) = Or (Atom(Less (-r) (-t))) (Atom(Eq r t)) |
negR (Eq r t) = Or (Atom(Less r t)) (Atom(Less (-r) (-t)))
```

```
fun hd-coeff :: atom ⇒ real where
hd-coeff (Less r cs) = (case cs of [] ⇒ 0 | c#- ⇒ c) |
hd-coeff (Eq r cs) = (case cs of [] ⇒ 0 | c#- ⇒ c)
```

```
definition dependsR a = (hd-coeff a ≠ 0)
```

```
fun decrR :: atom ⇒ atom where
decrR (Less r rs) = Less r (tl rs) |
decrR (Eq r rs) = Eq r (tl rs)
```

```

fun  $I_R :: atom \Rightarrow real\ list \Rightarrow bool$  where
 $I_R (Less\ r\ cs)\ xs = (r < \langle cs, xs \rangle) \mid$ 
 $I_R (Eq\ r\ cs)\ xs = (r = \langle cs, xs \rangle)$ 

definition  $atoms_0 = ATOM.atoms_0\ depends_R$ 

interpretation  $R: ATOM\ neg_R (\lambda a.\ True) I_R\ depends_R\ decr_R$ 
rewrites  $ATOM.atoms_0\ depends_R = atoms_0$ 
proof goal-cases
  case 1
  thus ?case
    apply(unfold-locales)
      apply(case-tac a)
        apply simp-all
      apply(case-tac a)
        apply simp-all
        apply arith
        apply arith
      apply(case-tac a)
      apply(simp-all add:depends_R-def split:list.splits)
    done
  next
    case 2
    thus ?case by(simp add:atoms_0-def)
  qed

setup <Sign.revert-abbrev @{const-abbrev R.I}>
setup <Sign.revert-abbrev @{const-abbrev R.lift-nnf-qe}>

```

4.1.2 Shared constructions

```

fun  $combine :: (real * real\ list) \Rightarrow (real * real\ list) \Rightarrow atom$  where
 $combine (r_1, cs_1) (r_2, cs_2) = Less\ (r_1 - r_2) (cs_2 - cs_1)$ 

```

```

definition  $lbounds\ as = [(r/c, (-1/c) *_s cs). Less\ r (c \# cs) \leftarrow as, c > 0]$ 
definition  $ubounds\ as = [(r/c, (-1/c) *_s cs). Less\ r (c \# cs) \leftarrow as, c < 0]$ 
definition  $ebounds\ as = [(r/c, (-1/c) *_s cs). Eq\ r (c \# cs) \leftarrow as, c \neq 0]$ 

```

```

lemma set-lbounds:
 $set(lbounds\ as) = \{(r/c, (-1/c) *_s cs) | r \in c \text{ cs. } Less\ r (c \# cs) \in set\ as \wedge c > 0\}$ 
by(force simp: lbounds-def split:list.splits atom.splits if-splits)
lemma set-ubounds:
 $set(ubounds\ as) = \{(r/c, (-1/c) *_s cs) | r \in c \text{ cs. } Less\ r (c \# cs) \in set\ as \wedge c < 0\}$ 
by(force simp: ubounds-def split:list.splits atom.splits if-splits)
lemma set-ebounds:

```

```

set(ebounds as) = {(r/c, (-1/c) *s cs)|r c cs. Eq r (c#cs) ∈ set as ∧ c≠0}
by(force simp: ebounds-def split:list.splits atom.splits if-splits)

```

```

abbreviation EQ where
EQ f xs ≡ {(r - ⟨cs,xs⟩)/c|r c cs. Eq r (c#cs) ∈ set(R.atoms0 f) ∧ c≠0}
abbreviation LB where
LB f xs ≡ {(r - ⟨cs,xs⟩)/c|r c cs. Less r (c#cs) ∈ set(R.atoms0 f) ∧ c>0}
abbreviation UB where
UB f xs ≡ {(r - ⟨cs,xs⟩)/c|r c cs. Less r (c#cs) ∈ set(R.atoms0 f) ∧ c<0}

```

```

fun asubst :: real * real list ⇒ atom ⇒ atom where
asubst (r,cs) (Less s (d#ds)) = Less (s - d*r) (d *s cs + ds) |
asubst (r,cs) (Eq s (d#ds)) = Eq (s - d*r) (d *s cs + ds) |
asubst (r,cs) (Less s []) = Less s [] |
asubst (r,cs) (Eq s []) = Eq s []

```

```
abbreviation subst φ rcs ≡ mapfm (asubst rcs) φ
```

```

definition eval :: real * real list ⇒ real list ⇒ real where
eval rcs xs = fst rcs + ⟨snd rcs, xs⟩

```

```

lemma I-asubst:
IR (asubst t a) xs = IR a (eval t xs # xs)
proof(cases a)
  case (Less r cs)
  thus ?thesis by(cases t, cases cs,
    simp-all add:eval-def distrib-left iprod-left-add-distrib)
    arith
next
  case (Eq r cs)
  thus ?thesis
    by(cases t, cases cs, simp-all add:eval-def distrib-left iprod-left-add-distrib)
      arith
qed

```

```

lemma I-subst:
qfree φ ⟹ R.I (subst φ t) xs = R.I φ (eval t xs # xs)
by(induct φ)(simp-all add:I-asubst)
lemma I-subst-pretty:
qfree φ ⟹ R.I (subst φ (r,cs)) xs = R.I φ ((r + ⟨cs,xs⟩) # xs)
by(simp add:I-subst eval-def)

```

```

fun min-inf :: atom fm ⇒ atom fm (⟨inf_⟩) where
inf_ (And φ1 φ2) = and (inf_ φ1) (inf_ φ2) |
inf_ (Or φ1 φ2) = or (inf_ φ1) (inf_ φ2) |
inf_ (Atom(Less r (c#cs))) =

```

$(if c < 0 \text{ then } TrueF \text{ else if } c > 0 \text{ then } FalseF \text{ else } Atom(Less r cs)) \mid$
 $inf_-(Atom(Eq r (c \# cs))) = (if c = 0 \text{ then } Atom(Eq r cs) \text{ else } FalseF) \mid$
 $inf_- \varphi = \varphi$

```

fun plus-inf :: atom fm  $\Rightarrow$  atom fm ( $\langle inf_+ \rangle$ ) where
   $inf_+(And \varphi_1 \varphi_2) = and (inf_+ \varphi_1) (inf_+ \varphi_2) \mid$ 
   $inf_+(Or \varphi_1 \varphi_2) = or (inf_+ \varphi_1) (inf_+ \varphi_2) \mid$ 
   $inf_+(Atom(Less r (c \# cs))) =$ 
     $(if c > 0 \text{ then } TrueF \text{ else if } c < 0 \text{ then } FalseF \text{ else } Atom(Less r cs)) \mid$ 
   $inf_+(Atom(Eq r (c \# cs))) = (if c = 0 \text{ then } Atom(Eq r cs) \text{ else } FalseF) \mid$ 
   $inf_+ \varphi = \varphi$ 

```

```

lemma qfree-min-inf: qfree  $\varphi \implies qfree(inf_- \varphi)$ 
by(induct  $\varphi$  rule:min-inf.induct) simp-all

```

```

lemma qfree-plus-inf: qfree  $\varphi \implies qfree(inf_+ \varphi)$ 
by(induct  $\varphi$  rule:plus-inf.induct) simp-all

```

```

lemma min-inf:
   $nqfree f \implies \exists x. \forall y \leq x. R.I (inf_- f) xs = R.I f (y \# xs)$ 
  (is -  $\implies \exists x. ?P f x$ )
proof(induct f)
  case (Atom a)
  show ?case
  proof(cases a)
    case (Less r cs)
    show ?thesis
    proof(cases cs)
      case Nil thus ?thesis using Less by simp
    next
      case (Cons c cs)
      { assume c=0 hence ?thesis using Less Cons by simp }
      moreover
      { assume c<0
        hence ?P (Atom a) ((r - ⟨cs, xs⟩ + 1)/c) using Less Cons
          by(auto simp add: field-simps)
        hence ?thesis .. }
      moreover
      { assume c>0
        hence ?P (Atom a) ((r - ⟨cs, xs⟩ - 1)/c) using Less Cons
          by(auto simp add: field-simps)
        hence ?thesis .. }
      ultimately show ?thesis by force
    qed
  next
    case (Eq r cs)
    show ?thesis
    proof(cases cs)
      case Nil thus ?thesis using Eq by simp

```

```

next
  case (Cons c cs)
  { assume c=0 hence ?thesis using Eq Cons by simp }
  moreover
  { assume c<0
    hence ?P (Atom a) ((r - ⟨cs,xs⟩ + 1)/c) using Eq Cons
      by(auto simp add: field-simps)
    hence ?thesis .. }
  moreover
  { assume c>0
    hence ?P (Atom a) ((r - ⟨cs,xs⟩ - 1)/c) using Eq Cons
      by(auto simp add: field-simps)
    hence ?thesis .. }
  ultimately show ?thesis by force
qed
qed
next
case (And f1 f2)
then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
hence ?P (And f1 f2) (min x1 x2) by(force simp:and-def)
thus ?case ..
next
case (Or f1 f2)
then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
hence ?P (Or f1 f2) (min x1 x2) by(force simp:or-def)
thus ?case ..
qed simp-all

lemma plus-inf:
nqfree f ==> ∃x. ∀y ≥ x. R.I (inf+ f) xs = R.I f (y # xs)
(is - ==> ∃x. ?P f x)
proof(induct f)
  case (Atom a)
  show ?case
  proof(cases a)
    case (Less r cs)
    show ?thesis
    proof(cases cs)
      case Nil thus ?thesis using Less by simp
    next
    case (Cons c cs)
    { assume c=0 hence ?thesis using Less Cons by simp }
    moreover
    { assume c<0
      hence ?P (Atom a) ((r - ⟨cs,xs⟩ - 1)/c) using Less Cons
        by(auto simp add: field-simps)
      hence ?thesis .. }
    moreover
    { assume c>0

```

```

hence ?P (Atom a) ((r - ⟨cs,xs⟩ + 1)/c) using Less Cons
  by(auto simp add: field-simps)
  hence ?thesis .. }
ultimately show ?thesis by force
qed
next
case (Eq r cs)
show ?thesis
proof(cases cs)
  case Nil thus ?thesis using Eq by simp
next
case (Cons c cs)
{ assume c=0 hence ?thesis using Eq Cons by simp }
moreover
{ assume c<0
  hence ?P (Atom a) ((r - ⟨cs,xs⟩ - 1)/c) using Eq Cons
    by(auto simp add: field-simps)
  hence ?thesis .. }
moreover
{ assume c>0
  hence ?P (Atom a) ((r - ⟨cs,xs⟩ + 1)/c) using Eq Cons
    by(auto simp add: field-simps)
  hence ?thesis .. }
ultimately show ?thesis by force
qed
qed
next
case (And f1 f2)
then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
hence ?P (And f1 f2) (max x1 x2) by(force simp:and-def)
thus ?case ..
next
case (Or f1 f2)
then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
hence ?P (Or f1 f2) (max x1 x2) by(force simp:or-def)
thus ?case ..
qed simp-all

context notes [[simp-depth-limit = 4]]
begin

lemma LBex:
[| nqfree f; R.I f (x#xs); ¬R.I (inf- f) xs; x ∉ EQ f xs |]
  ==> ∃ l ∈ LB f xs. l < x
apply(induct f)
apply simp
apply simp
apply(rename-tac a)
apply(case-tac a)

```

```

apply(auto simp add: dependsR-def field-simps split;if-splits list.splits)
apply fastforce+
done

lemma UBe:
  [ nqfree f; R.I f (x#xs); ¬R.I (inf+ f) xs; x ∉ EQ f xs ]
  ==> ∃ u ∈ UB f xs. x < u
apply(induct f)
apply simp
apply simp
apply(rename-tac a)
apply(case-tac a)
apply(auto simp add: dependsR-def field-simps split;if-splits list.splits)
apply fastforce+
done

end

lemma finite-LB: finite(LB f xs)
proof -
  have LB f xs = (λ(r,cs). r + ⟨cs,xs⟩) ` set(lbounds(R.atoms0 f))
    by (force simp:set-lbounds image-def field-simps)
  thus ?thesis by simp
qed

lemma finite-UB: finite(UB f xs)
proof -
  have UB f xs = (λ(r,cs). r + ⟨cs,xs⟩) ` set(ubounds(R.atoms0 f))
    by (force simp:set-ubounds image-def field-simps)
  thus ?thesis by simp
qed

end

```

```

theory QElin
imports LinArith
begin

```

4.2 Fourier

```

definition qe-FM1 :: atom list ⇒ atom fm where
  qe-FM1 as = list-conj [Atom(combine p q). p ← lbounds as, q ← ubounds as]

theorem I-qe-FM1:
  assumes less: ∀ a ∈ set as. is-Less a and dep: ∀ a ∈ set as. dependsR a
  shows R.I (qe-FM1 as) xs = (∃ x. ∀ a ∈ set as. I_R a (x#xs)) (is ?L = ?R)
  proof

```

```

let ?Ls = set(lbounds as) let ?Us = set(ubounds as)
let ?lbs = UN (r,cs):?Ls. {r + ⟨cs,xs⟩}
let ?ubs = UN (r,cs):?Us. {r + ⟨cs,xs⟩}
have fins: finite ?lbs ∧ finite ?ubs by auto
have 2: ∀f ∈ set as. ∃r c cs. f = Less r (c#cs) ∧
  (c>0 ∧ (r/c,(-1/c)*s cs) ∈ ?Ls ∨ c<0 ∧ (r/c,(-1/c)*s cs) ∈ ?Us)
using dep less
by(fastforce simp:set-lbounds set-ubounds is-Less-iff depends_R-def
  split:list.splits)
assume ?L
have 1: ∀x ∈ ?lbs. ∀y ∈ ?ubs. x < y
proof (rule ballI)+
  fix x y assume x ∈ ?lbs y ∈ ?ubs
  then obtain r cs
    where (r,cs) ∈ ?Ls ∧ x = r + ⟨cs,xs⟩ by fastforce
  moreover from ⟨y ∈ ?ubs⟩ obtain s ds
    where (s,ds) ∈ ?Us ∧ y = s + ⟨ds,xs⟩ by fastforce
  ultimately show x < y using ⟨?L⟩
    by(fastforce simp:qe-FM_1-def algebra-simps iprod-left-diff-distrib)
qed
{ assume nonempty: ?lbs ≠ {} ∧ ?ubs ≠ {}
  hence Max ?lbs < Min ?ubs using fins 1
    by(blast intro: Max-less-iff[THEN iffD2] Min-gr-iff[THEN iffD2])
  then obtain m where Max ?lbs < m ∧ m < Min ?ubs
    using dense[where 'a = real] by blast
  hence ∀a ∈ set as. I_R a (m#xs) using 2 nonempty
    apply (auto simp: Ball-def)
    apply (auto simp: Bex-def)
    apply (fastforce simp: field-simps)
    done
  hence ?R .. }
  moreover
  { assume asm: ?lbs ≠ {} ∧ ?ubs = {}
    have ∀a ∈ set as. I_R a ((Max ?lbs + 1) # xs)
    proof
      fix a assume a ∈ set as
      then obtain r c cs
        where a = Less r (c#cs) c>0 (r/c,(-1/c)*s cs) ∈ ?Ls
        using asm 2
          by (fastforce simp: field-simps)
      moreover hence (r - ⟨cs,xs⟩)/c ≤ Max ?lbs
        using asm fins
        by(auto intro!: Max-ge-iff[THEN iffD2]
          (force simp add:field-simps))
      ultimately show I_R a ((Max ?lbs + 1) # xs) by (simp add: field-simps)
    qed
    hence ?R .. }
  moreover
  { assume asm: ?lbs = {} ∧ ?ubs ≠ {}

```

```

have  $\forall a \in set as. I_R a ((Min ?ubs - 1) \# xs)$ 
proof
  fix  $a$  assume  $a \in set as$ 
  then obtain  $r c cs$ 
    where  $a = Less r (c\#cs) c < 0 (r/c, (-1/c)*_s cs) \in ?Us$ 
    using asm 2 by fastforce
  moreover hence  $Min ?ubs \leq (r - \langle cs, xs \rangle)/c$ 
    using asm fins
    by(auto intro!: Min-le-iff[THEN iffD2])
      (force simp add:field-simps)
  ultimately show  $I_R a ((Min ?ubs - 1) \# xs)$  by (simp add: field-simps)
  qed
  hence  $?R .. \}$ 
  moreover
  { assume  $?lbs = \{ \} \wedge ?ubs = \{ \}$ 
    hence  $?R$  using 2 less by auto (rule, fast)
  }
  ultimately show  $?R$  by blast
next
  let  $?Ls = set(lbounds as)$  let  $?Us = set(ubounds as)$ 
  assume  $?R$ 
  then obtain  $x$  where  $1: \forall a \in set as. I_R a (x\#xs) ..$ 
  { fix  $r c cs s d ds$ 
    assume  $Less r (c\#cs) \in set as 0 < c Less s (d\#ds) \in set as d < 0$ 
    hence  $r < c*x + \langle cs, xs \rangle s < d*x + \langle ds, xs \rangle c > 0 d < 0$ 
      using 1 by auto
    hence  $(r - \langle cs, xs \rangle)/c < x x < (s - \langle ds, xs \rangle)/d$  by(simp add:field-simps)+
    hence  $(r - \langle cs, xs \rangle)/c < (s - \langle ds, xs \rangle)/d$  by arith
  }
  thus  $?L$  by (auto simp: qe-FM1-def iprod-left-diff-distrib less field-simps set-lbounds set-ubounds)
  qed

```

corollary *I-qe-FM1-pretty*:
 $\forall a \in set as. is-Less a \wedge depends_R a \implies R.is-dnf-qe qe-FM_1$ as
by(*metis I-qe-FM1*)

```

fun  $subst_0 :: atom \Rightarrow atom \Rightarrow atom$  where
   $subst_0 (Eq r (c\#cs)) a = (\text{case } a \text{ of}$ 
     $Less s (d\#ds) \Rightarrow Less (s - (r*d)/c) (ds - (d/c) *_s cs)$ 
     $| Eq s (d\#ds) \Rightarrow Eq (s - (r*d)/c) (ds - (d/c) *_s cs))$ 

lemma  $subst_0$ -pretty:
   $subst_0 (Eq r (c\#cs)) (Less s (d\#ds)) = Less (s - (r*d)/c) (ds - (d/c) *_s cs)$ 
   $subst_0 (Eq r (c\#cs)) (Eq s (d\#ds)) = Eq (s - (r*d)/c) (ds - (d/c) *_s cs)$ 
  by auto

lemma I-subst0:  $depends_R a \implies c \neq 0 \implies$ 

```

```

 $I_R (\text{subst}_0 (\text{Eq } r (c \# cs)) a) xs = I_R a ((r - \langle cs, xs \rangle)/c \# xs)$ 
apply(cases a)
by (auto simp add: dependsR-def iprod-left-diff-distrib algebra-simps diff-divide-distrib
split:list.splits)

interpretation  $R_e$ :
  ATOM-EQ negR ( $\lambda a$ . True)  $I_R$  dependsR decrR
    ( $\lambda \text{Eq } - (c \# -) \Rightarrow c \neq 0 \mid - \Rightarrow \text{False}$ )
    ( $\lambda \text{Eq } r \text{ cs} \Rightarrow r = 0 \wedge (\forall c \in \text{set cs}. c = 0) \mid - \Rightarrow \text{False}$ ) subst0
apply(unfold-locales)
  apply(simp del:subst0.simp add:I-subst0 split:atom.splits list.splits)
  apply(simp add: iprod0-if-coeffs0 split:atom.splits)
  apply(simp split:atom.splits list.splits)
  apply(rename-tac r ds c cs)
  apply(rule-tac  $x = (r - \langle cs, xs \rangle)/c$  in exI)
  apply (simp add: algebra-simps diff-divide-distrib)
  apply(simp add: self-list-diff set-replicate-conv-if
split:atom.splits list.splits)
done

```

definition qe-FM = $R_e.\text{lift-dnfeq-qe}$ qe-FM₁

lemma qfree-qe-FM₁: qfree (qe-FM₁ as)
by(auto simp:qe-FM₁-def intro!:qfree-list-conj)

corollary I-qe-FM: R.I (qe-FM φ) xs = R.I φ xs
unfolding qe-FM-def
apply(rule R_e.I-lift-dnfeq-qe)
apply(rule qfree-qe-FM₁)
apply(rule allI)
apply(rule I-qe-FM₁)
prefer 2 **apply** blast
apply(clarify)
apply(drule-tac $x = a$ in bspec) **apply** simp
apply(simp add: depends_R-def split:atom.splits list.splits)
done

theorem qfree-qe-FM: qfree (qe-FM f)
by(simp add:qe-FM-def R_e.qfree-lift-dnfeq-qe qfree-qe-FM₁)

4.2.1 Tests

lemmas quesimps = qe-FM-def R_e.lift-dnfeq-qe-def R_e.lift-eq-qe-def R.qelim-def qe-FM₁-def
lbounds-def ubounds-def list-conj-def list-disj-def and-def or-def depends_R-def

lemma qe-FM(TrueF) = TrueF
by(simp add:quesimps)

```

lemma
  qe-FM(ExQ (And (Atom(Less 0 [1])) (Atom(Less 0 [-1])))) = Atom(Less 0 [])
by(simp add:qesimps)

lemma
  qe-FM(ExQ (And (Atom(Less 0 [1])) (Atom(Less (- 1) [-1])))) = Atom(Less (- 1) [])
by(simp add:qesimps)

end

```

```

theory QElin-opt
imports QElin
begin

```

4.2.2 An optimization

Atoms are simplified asap.

definition

```

asimp a = (case a of
  Less r cs  $\Rightarrow$  (if  $\forall c \in set\ cs.\ c = 0$ 
    then if  $r < 0$  then TrueF else FalseF
    else Atom a)  $|$ 
  Eq r cs  $\Rightarrow$  (if  $\forall c \in set\ cs.\ c = 0$ 
    then if  $r = 0$  then TrueF else FalseF else Atom a)

```

lemma *asimp-pretty*:

```

asimp (Less r cs) =
  (if  $\forall c \in set\ cs.\ c = 0$ 
   then if  $r < 0$  then TrueF else FalseF
   else Atom(Less r cs))
asimp (Eq r cs) =
  (if  $\forall c \in set\ cs.\ c = 0$ 
   then if  $r = 0$  then TrueF else FalseF
   else Atom(Eq r cs))
by(auto simp:asimp-def)

```

definition *qe-FMo₁* :: atom list \Rightarrow atom fm **where**

qe-FMo₁ as = list-conj [asimp(combine p q). p \leftarrow lbounds as, q \leftarrow ubounds as]

lemma *I-asimp*: R.I (asimp a) xs = I_R a xs
by(simp add:asimp-def iprod0-if-coeffs0 split:atom.split)

lemma *I-qe-FMo₁*: R.I (qe-FMo₁ as) xs = R.I (qe-FM₁ as) xs
by(simp add:qe-FM₁-def qe-FMo₁-def I-asimp)

definition *qe-FMo* = R_e.lift-dnfeq-qe qe-FMo₁

```

lemma qfree-qe-FMo1: qfree (qe-FMo1 as)
by(auto simp:qe-FM1-def qe-FMo1-def asimp-def intro!:qfree-list-conj
      split:atom.split)

corollary I-qe-FMo: R.I (qe-FMo φ) xs = R.I φ xs
unfolding qe-FMo-def
apply(rule Re.I-lift-dnfeq-qe)
apply(rule qfree-qe-FMo1)
apply(rule allI)
apply(subst I-qe-FMo1)
apply(rule I-qe-FM1)
prefer 2 apply blast
apply(clarify)
apply(drule-tac x=a in bspec) apply simp
apply(simp add: dependsR-def split:atom.splits list.splits)
done

theorem qfree-qe-FMo: qfree (qe-FMo f)
by(simp add:qe-FMo-def Re.qfree-lift-dnfeq-qe qfree-qe-FMo1)

end

```

```

theory FRE
imports LinArith
begin

```

4.3 Ferrante-Rackoff

This section formalizes a slight variant of Ferrante and Rackoff's algorithm [2]. We consider equalities separately, which improves performance.

```

fun between :: real * real list ⇒ real * real list ⇒ real * real list
where between (r,cs) (s,ds) = ((r+s)/2, (1/2) *s (cs+ds))

```

```

definition FR1 :: atom fm ⇒ atom fm where
FR1 φ =
(let as = R.atoms0 φ; lbs = lbounds as; ubs = ubounds as; ebs = ebounds as;
 intrs = [subst φ (between l u) . l ← lbs, u ← ubs]
 in list-disj (inf- φ # inf+ φ # intrs @ map (subst φ) ebs))

```

```

lemma dense-interval:
assumes finite L finite U l ∈ L u ∈ U l < x x < u P(x::real)
and dense: ∀y l u. [ ∀y∈{l<..<x}. y ∉ L; ∀y∈{x<..<u}. y ∉ U;
                      l < x; x < u; l < y; y < u ] ⇒ P y
shows ∃l∈L. ∃u∈U. l < u ∧ (∀y. l < y ∧ y < u → P y)
proof –
let ?L = {l:L. l < x} let ?U = {u:U. x < u}

```

```

let ?ll = Max ?L let ?uu = Min ?U
have ?L ≠ {} using ⟨l ∈ L⟩ ⟨l < x⟩ by (blast intro:order-less-imp-le)
moreover have ?U ≠ {} using ⟨u: U⟩ ⟨x < u⟩ by (blast intro:order-less-imp-le)
ultimately have ∀ y. ?ll < y ∧ y < x → y ∉ L ∀ y. x < y ∧ y < ?uu → y ∉ U
    using ⟨finite L⟩ ⟨finite U⟩ by force+
moreover have ?ll ∈ L
proof
  show ?ll ∈ ?L using ⟨finite L⟩ Max-in[OF - ⟨?L ≠ {}⟩] by simp
  show ?L ⊆ L by blast
qed
moreover have ?uu ∈ U
proof
  show ?uu ∈ ?U using ⟨finite U⟩ Min-in[OF - ⟨?U ≠ {}⟩] by simp
  show ?U ⊆ U by blast
qed
moreover have ?ll < x using ⟨finite L⟩ ⟨?L ≠ {}⟩ by simp
moreover have x < ?uu using ⟨finite U⟩ ⟨?U ≠ {}⟩ by simp
moreover have ?ll < ?uu using ⟨?ll < x⟩ ⟨x < ?uu⟩ by arith
ultimately show ?thesis using ⟨l < x⟩ ⟨x < u⟩ ⟨?L ≠ {}⟩ ⟨?U ≠ {}⟩
  by(blast intro!:dense greaterThanLessThan-iff[THEN iffD1])
qed

lemma dense:
  [ nqfree f; ∀ y ∈ {l < .. < x}. y ∉ LB f xs; ∀ y ∈ {x < .. < u}. y ∉ UB f xs;
    l < x; x < u; x ∉ EQ f xs; R.I f (x#xs); l < y; y < u ]
  ⇒ R.I f (y#xs)
proof(induct f)
  case (Atom a)
  show ?case
  proof(cases a)
    case (Less r cs)
    show ?thesis
    proof(cases cs)
      case Nil thus ?thesis using Atom Less by (simp add:dependsR-def)
    next
      case (Cons c cs)
      hence r < c*x + ⟨cs,xs⟩ using Atom Less by simp
      { assume c=0 hence ?thesis using Atom Less Cons by simp }
      moreover
      { assume c<0
        hence x < (r - ⟨cs,xs⟩)/c (is - < ?u) using ⟨r < c*x + ⟨cs,xs⟩⟩
          by (simp add: field-simps)
        have ?thesis
        proof(rule ccontr)
          assume ¬ R.I (Atom a) (y#xs)
          hence ?u ≤ y using Atom Less Cons ⟨c<0⟩
            by (auto simp add: field-simps)
          hence ?u < u using ⟨y < u⟩ by simp
          with ⟨x < ?u⟩ show False using Atom Less Cons ⟨c<0⟩
        qed
      }
    }
  }

```

```

    by(auto simp:dependsR-def)
qed } moreover
{ assume c>0
  hence x > (r - ⟨cs,xs⟩)/c (is - > ?l) using ⟨r < c*x + ⟨cs,xs⟩⟩
    by (simp add: field-simps)
  have ?thesis
  proof (rule ccontr)
    assume ¬ R.I (Atom a) (y#xs)
    hence ?l ≥ y using Atom Less Cons ⟨c>0⟩
      by (auto simp add: field-simps)
    hence ?l > l using ⟨y>l⟩ by simp
    with ⟨?l<x⟩ show False using Atom Less Cons ⟨c>0⟩
      by (auto simp:dependsR-def)
  qed }
ultimately show ?thesis by force
qed
next
case (Eq r cs)
show ?thesis
proof (cases cs)
  case Nil thus ?thesis using Atom Eq by (simp add:dependsR-def)
next
case (Cons c cs)
hence r = c*x + ⟨cs,xs⟩ using Atom Eq by simp
{ assume c=0 hence ?thesis using Atom Eq Cons by simp }
moreover
{ assume c≠0
  hence ?thesis using ⟨r = c*x + ⟨cs,xs⟩⟩ Atom Eq Cons ⟨l<y⟩ ⟨y<u⟩
    by (auto simp: dependsR-def split: if-splits) }
ultimately show ?thesis by force
qed
qed
next
case (And f1 f2) thus ?case
  by auto (metis (no-types, opaque-lifting))+
next
case (Or f1 f2) thus ?case
  by auto (metis (no-types, opaque-lifting))+
qed fastforce+

```

theorem I-FR₁:

assumes nqfree φ **shows** R.I (FR₁ φ) xs = ($\exists x. R.I \varphi (x\#xs)$)
 (is ?FR = ?EX)

proof

assume ?FR
 { assume R.I (inf₋ φ) xs
 hence ?EX using ⟨?FR⟩ min-inf[OF ⟨nqfree φ ⟩, where xs=xs]
 by (auto simp add:FR₁-def)
 } moreover

```

{ assume R.I (inf+ φ) xs
  hence ?EX using ⟨?FR⟩ plus-inf[OF ⟨nqfree φ⟩, where xs=xs]
    by(auto simp add:FR1-def)
} moreover
{ assume ∃x ∈ EQ φ xs. R.I φ (x#xs)
  hence ?EX using ⟨?FR⟩ by(auto simp add:FR1-def)
} moreover
{ assume ¬R.I (inf- φ) xs ∧ ¬R.I (inf+ φ) xs ∧
  (∀x∈EQ φ xs. ¬R.I φ (x#xs))
with ⟨?FR⟩ obtain r cs s ds
  where R.I (subst φ (between (r,cs) (s,ds))) xs
    by(auto simp: FR1-def eval-def
      diff-divide-distrib set-ebounds I-subst ⟨nqfree φ⟩) blast
  hence R.I φ (eval (between (r,cs) (s,ds)) xs # xs)
    by(simp add:I-subst ⟨nqfree φ⟩)
  hence ?EX .. }
ultimately show ?EX by blast
next
assume ?EX
then obtain x where x: R.I φ (x#xs) ..
{ assume R.I (inf- φ) xs ∨ R.I (inf+ φ) xs
  hence ?FR by(auto simp:FR1-def)
} moreover
{ assume x ∈ EQ φ xs
  then obtain r cs
    where (r,cs) ∈ set(ebounds(R.atoms0 φ)) ∧ x = r + ⟨cs,xs⟩
      by(force simp:set-ebounds field-simps)
  moreover hence R.I (subst φ (r,cs)) xs using x
    by(auto simp: I-subst ⟨nqfree φ⟩ eval-def)
  ultimately have ?FR by(force simp:FR1-def) } moreover
{ assume ¬ R.I (inf- φ) xs and ¬ R.I (inf+ φ) xs and x ∉ EQ φ xs
  obtain l where l ∈ LB φ xs l < x
    using LBex[OF ⟨nqfree φ⟩ x ⊂ R.I (inf- φ) xs] ⟨x ∉ EQ φ xs⟩] ..
  obtain u where u ∈ UB φ xs x < u
    using UBex[OF ⟨nqfree φ⟩ x ⊂ R.I (inf+ φ) xs] ⟨x ∉ EQ φ xs⟩] ..
  have ∃l ∈ LB φ xs. ∃u ∈ UB φ xs. l < u ∧ (∀y. l < y ∧ y < u → R.I φ (y#xs))
    using dense-interval[where P = λx. R.I φ (x#xs), OF finite-LB finite-UB
      l:LB φ xs] ⟨u:UB φ xs⟩ ⟨l < x⟩ ⟨x < u⟩ x] x dense[OF ⟨nqfree φ⟩ ----- ⟨x ∉ EQ φ xs⟩] by simp
  then obtain r c cs s d ds
    where Less r (c # cs) ∈ set (R.atoms0 φ) Less s (d # ds) ∈ set (R.atoms0 φ)
      ∧y. (r - ⟨cs,xs⟩) / c < y → y < (s - ⟨ds,xs⟩) / d → R.I φ (y # xs)
      and *: c > 0 d < 0 (r - ⟨cs,xs⟩) / c < (s - ⟨ds,xs⟩) / d
    by blast
  moreover
  have (r - ⟨cs,xs⟩) / c < eval (between (r / c, (-1 / c) *s cs) (s / d, (-1 / d) *s ds)) xs (is ?P)
    and eval (between (r / c, (-1 / c) *s cs) (s / d, (-1 / d) *s ds)) xs < (s

```

```

–  $\langle ds, xs \rangle) / d$  (is ?Q)
proof –
  from * have [simp]:  $c * (c * (d * (d * 4))) > 0$ 
    by (simp add: algebra-split-simps)
  from * have  $c * s + d * \langle cs, xs \rangle < d * r + c * \langle ds, xs \rangle$ 
    by (simp add: field-simps)
  with * have  $(2 * c * c * d) * (d * r + c * \langle ds, xs \rangle)$ 
     $< (2 * c * c * d) * (c * s + d * \langle cs, xs \rangle)$ 
    and  $(2 * c * d * d) * (c * s + d * \langle cs, xs \rangle)$ 
     $< (2 * c * d * d) * (d * r + c * \langle ds, xs \rangle)$  by simp-all
  with * show ?P and ?Q by (auto simp add: field-simps eval-def iprod-left-add-distrib)
  qed
  ultimately have ?FR
  by (fastforce simp: FR1-def bex-Un set-lbounds set-ubounds set-ebounds I-subst
    {nqfree } )
  } ultimately show ?FR by blast
  qed

```

definition $FR = R.\text{lift-nnf-qe } FR_1$

```

lemma qfree-FR1: nqfree  $\varphi \implies$  qfree ( $FR_1 \varphi$ )
apply(simp add:FR1-def)
apply(rule qfree-list-disj)
apply(auto simp:qfree-min-inf qfree-plus-inf set-ubounds set-lbounds set-ebounds
image-def qfree-map-fm)
done

```

```

theorem I-FR:  $R.I (FR \varphi) xs = R.I \varphi xs$ 
by(simp add:I-FR1 FR-def R.I-lift-nnf-qe qfree-FR1)

```

```

theorem qfree-FR: qfree ( $FR \varphi$ )
by(simp add:FR-def R.qfree-lift-nnf-qe qfree-FR1)

```

end

```

theory QElfin-inf
imports LinArith
begin

```

4.4 Quantifier elimination with infinitesimals

This section formalizes Loos and Weispfenning's quantifier elimination procedure based on (the simulation of) infinitesimals [3].

```

fun assubst-peps :: real * real list  $\Rightarrow$  atom  $\Rightarrow$  atom fm ( $\langle \text{assubst}_+ \rangle$ ) where
  assubst-peps ( $r, cs$ ) ( $\text{Less } s (d \# ds)$ ) =
    (if  $d=0$  then Atom( $\text{Less } s ds$ ) else

```

```

let u = s - d*r; v = d *s cs + ds; less = Atom(Less u v)
in if d<0 then less else Or less (Atom(Eq u v)) |
asubst-peps rcs (Eq r (d#ds)) = (if d=0 then Atom(Eq r ds) else FalseF) |
asubst-peps rcs a = Atom a

```

abbreviation subst-peps :: atom fm \Rightarrow real * real list \Rightarrow atom fm ($\langle subst_+ \rangle$)
where subst₊ φ rcs \equiv amap_{fm} (asubst₊ rcs) φ

definition nolb f xs l x = ($\forall y \in \{l < .. < x\}. y \notin LB f xs$)

lemma nolb-And[simp]:

nolb (And f g) xs l x = (nolb f xs l x \wedge nolb g xs l x)

apply(clar simp simp:nolb-def)

apply blast

done

lemma nolb-Or[simp]:

nolb (Or f g) xs l x = (nolb f xs l x \wedge nolb g xs l x)

apply(clar simp simp:nolb-def)

apply blast

done

context notes [[simp-depth-limit=4]]

begin

lemma innermost-intvl:

$\llbracket \text{nqfree } f; \text{nolb } f \text{ xs } l \text{ x}; l < x; x \notin EQ f \text{ xs}; R.I f (x \# xs); l < y; y \leq x \rrbracket$
 $\implies R.I f (y \# xs)$

proof(induct f)

case (Atom a)

show ?case

proof (cases a)

case [simp]: (Less r cs)

show ?thesis

proof (cases cs)

case Nil **thus** ?thesis **using** Atom **by** (simp add:depends_R-def)

next

case [simp]: (Cons c cs)

hence r < c*x + (cs,xs) **using** Atom **by** simp

{ **assume** c=0 **hence** ?thesis **using** Atom **by** simp }

moreover

{ **assume** c<0

hence x < (r - (cs,xs))/c (**is** - < ?u) **using** r < c*x + (cs,xs)

by (simp add: field-simps)

have ?thesis

proof (rule ccontr)

assume $\neg R.I$ (Atom a) (y#xs)

hence ?u \leq y **using** Atom (c<0)

by (auto simp add: field-simps)

```

with ⟨x < ?w⟩ show False using Atom ⟨c < 0⟩
  by (auto simp: depends_R-def)
qed } moreover
{ assume c > 0
  hence x > (r - ⟨cs, xs⟩)/c (is - > ?l) using ⟨r < c*x + ⟨cs, xs⟩⟩
    by (simp add: field-simps)
  then have ?l < y using Atom ⟨c > 0⟩
    by (auto simp: depends_R-def Ball-def nolb-def)
      (metis linorder-not-le antisym order-less-trans)
  hence ?thesis using ⟨c > 0⟩ by (simp add: field-simps)
} ultimately show ?thesis by force
qed
next
case [simp]: (Eq r cs)
show ?thesis
proof (cases cs)
  case Nil thus ?thesis using Atom by (simp add: depends_R-def)
next
case [simp]: (Cons c cs)
  hence r = c*x + ⟨cs, xs⟩ using Atom by simp
  { assume c=0 hence ?thesis using Atom by simp }
moreover
{ assume c ≠ 0
  hence ?thesis using ⟨r = c*x + ⟨cs, xs⟩⟩ Atom
    by (auto simp: depends_R-def split: if-splits) }
ultimately show ?thesis by force
qed
qed
next
case (And f1 f2) thus ?case by (fastforce)
next
case (Or f1 f2) thus ?case by (fastforce)
qed simp+
definition EQ2 = EQ

lemma EQ2-Or[simp]: EQ2 (Or f g) xs = (EQ2 f xs ∪ EQ2 g xs)
by (auto simp: EQ2-def)

lemma EQ2-And[simp]: EQ2 (And f g) xs = (EQ2 f xs ∪ EQ2 g xs)
by (auto simp: EQ2-def)

lemma innermost-intvl2:
  ⟦ nqfree f; nolb f xs l x; l < x; x ∉ EQ2 f xs; R.I f (x#xs); l < y; y ≤ x ⟧
  ⟹ R.I f (y#xs)
unfolding EQ2-def by (blast intro: innermost-intvl)

lemma I-subst-peps2:
  nqfree f ⟹ r + ⟨cs, xs⟩ < x ⟹ nolb f xs (r + ⟨cs, xs⟩) x

```

```

 $\implies \forall y \in \{r + \langle cs, xs \rangle <.. x\}. R.I f (y \# xs) \wedge y \notin EQ2 f xs$ 
 $\implies R.I (\text{subst}_+ f (r, cs)) xs$ 
proof(induct f)
  case FalseF thus ?case
    by simp (metis antisym-conv1 linorder-neq-iff)
next
  case (Atom a)
  show ?case
  proof(cases ((r,cs),a) rule:asubst-peps.cases)
    case (1 r cs s d ds)
    { assume d=0 hence ?thesis using Atom 1 by auto }
    moreover
    { assume d<0
      have s < d*x + \langle ds,xs \rangle using Atom 1 by simp
      moreover have d*x < d*(r + \langle cs,xs \rangle) using \langle d<0 \rangle Atom 1
        by (simp add: mult-strict-left-mono-neg)
      ultimately have s < d * (r + \langle cs,xs \rangle) + \langle ds,xs \rangle by(simp add:algebra-simps)
      hence ?thesis using 1
        by (auto simp add: iprod-left-add-distrib algebra-simps)
    } moreover
    { let ?L = (s - \langle ds,xs \rangle) / d let ?U = r + \langle cs,xs \rangle
      assume d>0
      hence ?U < x and \forall y. ?U < y \wedge y < x \longrightarrow y \neq ?L
        and \forall y. ?U < y \wedge y \leq x \longrightarrow ?L < y using Atom 1
        by(simp-all add:nolb-def depends_R-def Ball-def field-simps)
      hence ?L < ?U \vee ?L = ?U
        by (metis linorder-neqE-linordered-idom order-refl)
      hence ?thesis using Atom 1 \langle d>0
        by (simp add: iprod-left-add-distrib field-simps)
    } ultimately show ?thesis by force
  next
  case 2 thus ?thesis using Atom
  by (fastforce simp: nolb-def EQ2-def depends_R-def field-simps split: if-split-asm)
  qed (insert Atom, auto)
next
  case Or thus ?case by(simp add:Ball-def)(metis order-refl innermost-intvl2)
  qed simp-all
end

```

```

lemma I-subst-peps:
   $nqfree f \implies R.I (\text{subst}_+ f (r, cs)) xs \implies$ 
   $(\exists leps > r + \langle cs, xs \rangle. \forall x. r + \langle cs, xs \rangle < x \wedge x \leq leps \longrightarrow R.I f (x \# xs))$ 
proof(induct f)
  case TrueF thus ?case by simp (metis less-add-one)
next
  case (Atom a)
  show ?case
  proof (cases ((r,cs),a) rule: asubst-peps.cases)

```

```

case (1 r cs s d ds)
{ assume d=0 hence ?thesis using Atom 1 by auto (metis less-add-one) }
moreover
{ assume d<0
  with Atom 1 have r + ⟨cs,xs⟩ < (s - ⟨ds,xs⟩)/d (is ?a < ?b)
    by(simp add:field-simps iprod-left-add-distrib)
  then obtain x where ?a < x x < ?b by(metis dense)
  hence ∀ y. ?a < y ∧ y ≤ x → s < d*y + ⟨ds,xs⟩
    using ⟨d<0⟩ by (simp add:field-simps)
  (metis add-le-cancel-right mult-le-cancel-left order-antisym linear mult.commute
  xt1(8))
  hence ?thesis using 1 ⟨?a < x⟩ by auto
} moreover
{ let ?a = s - d * r let ?b = ⟨d *s cs + ds,xs⟩
  assume d>0
  with Atom 1 have ?a < ?b ∨ ?a = ?b by auto
  hence ?thesis
  proof
    assume ?a = ?b
    thus ?thesis using ⟨d>0⟩ Atom 1
      by(simp add:field-simps iprod-left-add-distrib)
    (metis add-0-left add-less-cancel-right distrib-left mult.commute mult-strict-left-mono)
  next
    assume ?a < ?b
    { fix x assume r+⟨cs,xs⟩ < x ∧ x ≤ r+⟨cs,xs⟩ + 1
      hence d*(r + ⟨cs,xs⟩) < d*x
        using ⟨d>0⟩ by(metis mult-strict-left-mono)
      hence s < d*x + ⟨ds,xs⟩ using ⟨d>0⟩ ⟨?a < ?b⟩
        by (simp add:algebra-simps iprod-left-add-distrib)
    }
    thus ?thesis using 1 ⟨d>0⟩
      by(force simp: iprod-left-add-distrib)
  qed
} ultimately show ?thesis by (metis less-linear)
qed (insert Atom, auto split;if-split-asm intro: less-add-one)
next
case And thus ?case
  apply clarsimp
  apply(rule-tac x=min leps lepsa in exI)
  apply simp
  done
next
case Or thus ?case by force
qed simp-all

lemma dense-interval:
assumes finite L l ∈ L l < x P(x::real)
and dense: ∀y l. [ ∀y ∈ {l <..< x}. y ∉ L; l < x; l < y; y ≤ x ] ⇒ P y
shows ∃l ∈ L. l < x ∧ (∀y ∈ {l <..< x}. y ∉ L) ∧ (∀y. l < y ∧ y ≤ x → P y)

```

```

proof -
  let ?L = {l ∈ L. l < x}
  let ?ll = Max ?L
  have ?L ≠ {} using ‹l ∈ L› ‹l < x› by (blast intro:order-less-imp-le)
  hence ∀ y. ?ll < y ∧ y < x → y ∉ L using ‹finite L› by force
  moreover have ?ll ∈ L
  proof
    show ?ll ∈ ?L using ‹finite L› Max-in[OF - ‹?L ≠ {}›] by simp
    show ?L ⊆ L by blast
  qed
  moreover have ?ll < x using ‹finite L› ‹?L ≠ {}› by simp
  ultimately show ?thesis using ‹l < x› ‹?L ≠ {}›
    by(blast intro!:dense greaterThanLessThan-iff[THEN iffD1])
qed

```

definition

```

qe-eps1(f) =
(let as = R.atoms0 f; lbs = lbounds as; ebs = ebounds as
 in list-disj (inf- f # map (subst+ f) lbs @ map (subst f) ebs))

```

theorem I-eps1:

```

assumes nqfree f shows R.I (qe-eps1 f) xs = (∃ x. R.I f (x#xs))
  (is ?QE = ?EX)

```

proof

```

let ?as = R.atoms0 f let ?ebs = ebounds ?as
assume ?QE
{ assume R.I (inf- f) xs
  hence ?EX using ‹?QE› min-inf[of f xs] ‹nqfree f›
    by(auto simp add:qe-eps1-def amap-fm-list-disj)
} moreover
{ assume ∀ x ∈ EQ f xs. ¬R.I f (x#xs)
  ¬ R.I (inf- f) xs
  with ‹?QE› ‹nqfree f› obtain r cs where R.I (subst+ f (r,cs)) xs
    by(fastforce simp: qe-eps1-def set-ebounds diff-divide-distrib eval-def I-subst
      nqfree f)
  then obtain leps where R.I f (leps#xs)
    using I-subst-peps[OF ‹nqfree f›] by fastforce
  hence ?EX .. }
ultimately show ?EX by blast

```

next

```

let ?as = R.atoms0 f let ?ebs = ebounds ?as
assume ?EX
then obtain x where x: R.I f (x#xs) ..
{ assume R.I (inf- f) xs
  hence ?QE using ‹nqfree f› by(auto simp:qe-eps1-def)
} moreover
{ assume ∃ rcs ∈ set ?ebs. R.I (subst f rcs) xs
  hence ?QE by(auto simp:qe-eps1-def) } moreover
{ assume ¬ R.I (inf- f) xs

```

and $\forall rcs \in set ?ebs. \neg R.I (\text{subst } f rcs) xs$
hence $noE: \forall e \in EQ f xs. \neg R.I f (e \# xs)$ **using** $\langle nqfree f \rangle$
by (force simp:set-ebounds I-subst diff-divide-distrib eval-def split;if-split-asm)
hence $x \notin EQ f xs$ **using** x **by** fastforce
obtain l **where** $l \in LB f xs$ $l < x$
using $LBex[OF \langle nqfree f \rangle x \leftarrow R.I(\text{inf}_- f) xs \wedge x \notin EQ f xs] ..$
have $\exists l \in LB f xs. l < x \wedge nolb f xs l x \wedge$
 $(\forall y. l < y \wedge y \leq x \longrightarrow R.I f (y \# xs))$
using dense-interval[b*where* $P = \lambda x. R.I f (x \# xs)$, OF finite-LB $\langle l \in LB f xs \rangle$
 $\langle l < x \rangle x$ innermost-intvl[OF $\langle nqfree f \rangle$ - - $\langle x \notin EQ f xs \rangle$]
by (simp add:nolb-def)
then obtain $r c cs$
where $*: Less r (c \# cs) \in set(R.atoms_0 f) \wedge c > 0 \wedge$
 $(r - \langle cs, xs \rangle)/c < x \wedge nolb f xs ((r - \langle cs, xs \rangle)/c) x$
 $\wedge (\forall y. (r - \langle cs, xs \rangle)/c < y \wedge y \leq x \longrightarrow R.I f (y \# xs))$
by blast
then have $R.I (\text{subst}_+ f (r/c, (-1/c) *_s cs)) xs$ **using** noE
by(auto intro!: I-subst-peps2[OF $\langle nqfree f \rangle$]
simp:EQ2-def diff-divide-distrib algebra-simps)
with $*$ **have** ?QE
by(simp add:qe-eps1-def bex-Un set-lbounds) metis
} ultimately show ?QE by blast
qed

lemma qfree-asubst-peps: qfree (asubst₊ rcs a)
by(cases (rcs,a) rule:asubst-peps.cases) simp-all

lemma qfree-subst-peps: nqfree $\varphi \implies$ qfree (subst₊ φ rcs)
by(induct φ) (simp-all add:qfree-asubst-peps)

lemma qfree-qe-eps1: nqfree $\varphi \implies$ qfree(qe-eps₁ φ)
apply(simp add:qe-eps1-def)
apply(rule qfree-list-disj)
apply (auto simp:qfree-min-inf qfree-subst-peps qfree-map-fm)
done

definition qe-eps = R.lift-nnf-qe qe-eps₁

lemma qfree-qe-eps: qfree(qe-eps φ)
by(simp add: qe-eps-def R.qfree-lift-nnf-qe qfree-qe-eps₁)

lemma I-qe-eps: R.I (qe-eps φ) xs = R.I φ xs
by(simp add:qe-eps-def R.I-lift-nnf-qe qfree-qe-eps₁ I-eps1)

end

5 Presburger arithmetic

theory PresArith

```

imports QE HOL-Library.ListVector
begin

declare iprod-assoc[simp]

5.1 Syntax

datatype atom =
  Le int int list | Dvd int int int list | NDvd int int int list

fun divisor :: atom ⇒ int where
  divisor (Le i ks) = 1 |
  divisor (Dvd d i ks) = d |
  divisor (NDvd d i ks) = d

fun negZ :: atom ⇒ atom fm where
  negZ (Le i ks) = Atom(Le (1-i) (-ks)) |
  negZ (Dvd d i ks) = Atom(NDvd d i ks) |
  negZ (NDvd d i ks) = Atom(Dvd d i ks)

fun hd-coeff :: atom ⇒ int where
  hd-coeff (Le i ks) = (case ks of [] ⇒ 0 | k#- ⇒ k) |
  hd-coeff (Dvd d i ks) = (case ks of [] ⇒ 0 | k#- ⇒ k) |
  hd-coeff (NDvd d i ks) = (case ks of [] ⇒ 0 | k#- ⇒ k)

fun decrZ :: atom ⇒ atom where
  decrZ (Le i ks) = Le i (tl ks) |
  decrZ (Dvd d i ks) = Dvd d i (tl ks) |
  decrZ (NDvd d i ks) = NDvd d i (tl ks)

fun IZ :: atom ⇒ int list ⇒ bool where
  IZ (Le i ks) xs = (i ≤ ⟨ks,xs⟩) |
  IZ (Dvd d i ks) xs = (d dvd i + ⟨ks,xs⟩) |
  IZ (NDvd d i ks) xs = (¬ d dvd i + ⟨ks,xs⟩)

definition atoms0 = ATOM.atoms0 (λa. hd-coeff a ≠ 0)

```

interpretation Z:
 $\text{ATOM neg}_Z (\lambda a. \text{divisor } a \neq 0) \text{ I}_Z (\lambda a. \text{hd-coeff } a \neq 0) \text{ decr}_Z$
rewrites $\text{ATOM.atoms}_0 (\lambda a. \text{hd-coeff } a \neq 0) = \text{atoms}_0$
proof goal-cases
case 1
thus ?case
 apply(unfold-locales)
 apply(case-tac a)
 apply simp-all
 apply(case-tac a)
 apply simp-all

```

apply(case-tac a)
apply (simp-all)
apply arith
apply(case-tac a)
apply(simp-all add: split: list.splits)
apply(case-tac a)
apply simp-all
done

next
case 2
thus ?case by(simp add:atoms0-def)
qed

setup <Sign.revert-abbrev @{const-abbrev Z.I}>
setup <Sign.revert-abbrev @{const-abbrev Z.lift-dnf-qe}>

```

abbreviation
 $hd\text{-coeff}\text{-}is1\ a \equiv$
 $(\text{case } a \text{ of } Le \dashrightarrow hd\text{-coeff } a \in \{1, -1\} \mid \dashrightarrow hd\text{-coeff } a = 1)$

fun $asubst :: int \Rightarrow int\ list \Rightarrow atom \Rightarrow atom$ **where**
 $asubst\ i'\ ks' (Le\ i\ (k\#ks)) = Le\ (i - k*i')\ (k *_s ks' + ks) \mid$
 $asubst\ i'\ ks' (Dvd\ d\ i\ (k\#ks)) = Dvd\ d\ (i + k*i')\ (k *_s ks' + ks) \mid$
 $asubst\ i'\ ks' (NDvd\ d\ i\ (k\#ks)) = NDvd\ d\ (i + k*i')\ (k *_s ks' + ks) \mid$
 $asubst\ i'\ ks' a = a$

abbreviation $subst :: int \Rightarrow int\ list \Rightarrow atom\ fm \Rightarrow atom\ fm$
where $subst\ i\ ks \equiv map_{fm}\ (asubst\ i\ ks)$

lemma $IZ\text{-}asubst: I_Z\ (asubst\ i\ ks\ a)\ xs = I_Z\ a\ ((i + \langle ks, xs \rangle) \# xs)$
apply (cases a)
apply (rename-tac list)
apply (case-tac list)
apply (simp-all add:algebra-simps iprod-left-add-distrib)
apply (rename-tac list)
apply (case-tac list)
apply (simp-all add:algebra-simps iprod-left-add-distrib)
apply (rename-tac list)
apply (case-tac list)
apply (simp-all add:algebra-simps iprod-left-add-distrib)
done

lemma $I\text{-}subst:$
 $qfree\ \varphi \implies Z.I\ \varphi\ ((i + \langle ks, xs \rangle) \# xs) = Z.I\ (\text{subst}\ i\ ks\ \varphi)\ xs$
by (induct φ) (simp-all add:IZ-asubst)

```

lemma divisor-asubst[simp]: divisor (asubst i ks a) = divisor a
by(induct i ks a rule:asubst.induct) auto

```

```

definition lbounds as = [(i,ks). Le i (k#ks) ← as, k>0]
definition ubounds as = [(i,ks). Le i (k#ks) ← as, k<0]
lemma set-lbounds:
set(lbounds as) = {(i,ks)|i k ks. Le i (k#ks) ∈ set as ∧ k>0}
by(auto simp: lbounds-def split:list.splits atom.splits if-splits)
lemma set-ubounds:
set(ubounds as) = {(i,ks)|i k ks. Le i (k#ks) ∈ set as ∧ k<0}
by(auto simp: ubounds-def split:list.splits atom.splits if-splits)

```

```

lemma lbounds-append[simp]: lbounds(as @ bs) = lbounds as @ lbounds bs
by(simp add:lbounds-def)

```

5.2 LCM and lemmas

```

fun zlcms :: int list ⇒ int where
zlcms [] = 1 |
zlcms (i#is) = lcm i (zlcms is)

```

```

lemma dvd-zlcms: i ∈ set is ⇒ i dvd zlcms is
by(induct is) auto

```

```

lemma zlcms-pos: ∀ i ∈ set is. i ≠ 0 ⇒ zlcms is > 0
by(induct is)(auto simp:lcm-pos-int)

```

```

lemma zlcms0-iff[simp]: (zlcms is = 0) = (0 ∈ set is)
by (metis mod-by-0 dvd-eq-mod-eq-0 dvd-zlcms zlcms-pos less-le)

```

```

lemma elem-le-zlcms: ∀ i ∈ set is. i ≠ 0 ⇒ i ∈ set is ⇒ i ≤ zlcms is
by (metis dvd-zlcms zdvd-imp-le zlcms-pos)

```

5.3 Setting coefficients to 1 or -1

```

fun hd-coeff1 :: int ⇒ atom ⇒ atom where
hd-coeff1 m (Le i (k#ks)) =
(if k=0 then Le i (k#ks)
 else let m' = m div (abs k) in Le (m'*i) (sgn k # (m' *s ks))) |
hd-coeff1 m (Dvd d i (k#ks)) =
(if k=0 then Dvd d i (k#ks)
 else let m' = m div k in Dvd (m'*d) (m'*i) (1 # (m' *s ks))) |
hd-coeff1 m (NDvd d i (k#ks)) =
(if k=0 then NDvd d i (k#ks)
 else let m' = m div k in NDvd (m'*d) (m'*i) (1 # (m' *s ks))) |
hd-coeff1 - a = a

```

The def of *hd-coeff1* on *Dvd* and *NDvd* is different from the *Le* because it allows the resulting head coefficient to be 1 rather than 1 or -1. We show

that the other version has the same semantics:

```

lemma  $\llbracket k \neq 0; k \text{ dvd } m \rrbracket \implies$ 
   $I_Z (\text{hd-coeff1 } m (\text{Dvd } d i (k \# ks))) (x \# e) = (\text{let } m' = m \text{ div } (\text{abs } k) \text{ in}$ 
     $I_Z (\text{Dvd } (m' * d) (m' * i) (\text{sgn } k \# (m' * s ks))) (x \# e))$ 
apply(auto simp:algebra-simps abs-if sgn-if)
apply(simp add: zdiv-zminus2-eq-if dvd-eq-mod-eq-0[THEN iffD1] algebra-simps)
apply(metis diff-conv-add-uminus add.left-commute dvd-minus-iff minus-add-distrib)
apply(simp add: zdiv-zminus2-eq-if dvd-eq-mod-eq-0[THEN iffD1] algebra-simps)
apply(metis diff-conv-add-uminus add.left-commute dvd-minus-iff minus-add-distrib)
done

lemma I-hd-coeff1-mult-a: assumes  $m > 0$ 
shows hd-coeff a dvd m | hd-coeff a = 0  $\implies I_Z (\text{hd-coeff1 } m a) (m * x \# xs) = I_Z$ 
  a (x # xs)
proof(induct a)
  case [simp]: ( $\text{Le } i ks$ )
  show ?case
  proof(cases ks)
    case Nil thus ?thesis by simp
  next
    case [simp]: ( $\text{Cons } k ks'$ )
    show ?thesis
    proof cases
      assume  $k=0$  thus ?thesis by simp
    next
      assume  $k \neq 0$ 
      with Le have  $|k| \text{ dvd } m$  by simp
      let  $?m' = m \text{ div } |k|$ 
      have  $?m' > 0$  using  $\langle |k| \text{ dvd } m \rangle \text{ pos-imp-zdiv-pos-iff } \langle m > 0 \rangle \langle k \neq 0 \rangle$ 
        by(simp add:zdivd-imp-le)
      have 1:  $k * (x * ?m') = \text{sgn } k * x * m$ 
      proof -
        have  $k * (x * ?m') = (\text{sgn } k * \text{abs } k) * (x * ?m')$ 
          by(simp only: mult-sgn-abs)
        also have ...  $= \text{sgn } k * x * (\text{abs } k * ?m')$  by simp
        also have ...  $= \text{sgn } k * x * m$ 
          using dvd-mult-div-cancel[OF  $\langle |k| \text{ dvd } m \rangle$ ] by(simp add:algebra-simps)
        finally show ?thesis .
      qed
      have  $I_Z (\text{hd-coeff1 } m (\text{Le } i ks)) (m * x \# xs) \longleftrightarrow$ 
         $(i * ?m' \leq \text{sgn } k * m * x + ?m' * \langle ks', xs \rangle)$ 
        using  $\langle k \neq 0 \rangle$  by(simp add: algebra-simps)
      also have ...  $\longleftrightarrow ?m' * i \leq ?m' * (k * x + \langle ks', xs \rangle)$  using 1
        by(simp (no-asm-simp) add:algebra-simps)
      also have ...  $\longleftrightarrow i \leq k * x + \langle ks', xs \rangle$  using  $\langle ?m' > 0 \rangle$ 
        by simp
      finally show ?thesis by(simp)
    qed

```

```

qed
next
  case [simp]: (Dvd d i ks)
    show ?case
    proof(cases ks)
      case Nil thus ?thesis by simp
    next
      case [simp]: (Cons k ks')
        show ?thesis
        proof cases
          assume k=0 thus ?thesis by simp
        next
          assume k≠0
          with Dvd have k dvd m by simp
          let ?m' = m div k
          have ?m' ≠ 0 using ⟨k dvd m⟩ zdiv-eq-0-iff ⟨m>0⟩ ⟨k≠0⟩
            by(simp add:linorder-not-less zdvd-imp-le)
          have 1: k*(x*?m') = x * m
          proof -
            have k*(x*?m') = x*(k*?m') by(simp add:algebra-simps)
            also have ... = x*m using dvd-mult-div-cancel[OF ⟨k dvd m⟩]
              by(simp add:algebra-simps)
            finally show ?thesis .
          qed
        qed
      qed
    qed
  next
    case [simp]: (NDvd d i ks)
      show ?case
      proof(cases ks)
        case Nil thus ?thesis by simp
      next
        case [simp]: (Cons k ks')
          show ?thesis
          proof cases
            assume k=0 thus ?thesis by simp
          next
            assume k≠0
            with NDvd have k dvd m by simp
            let ?m' = m div k
            have ?m' ≠ 0 using ⟨k dvd m⟩ zdiv-eq-0-iff ⟨m>0⟩ ⟨k≠0⟩
              by(simp add:linorder-not-less zdvd-imp-le)

```

```

have 1:  $k*(x * ?m') = x * m$ 
proof -
  have  $k*(x * ?m') = x * (k * ?m')$  by(simp add:algebra-simps)
  also have ... =  $x * m$  using dvd-mult-div-cancel[OF `k dvd m`]
    by(simp add:algebra-simps)
  finally show ?thesis .
qed
have  $I_Z (hd-coeff1 m (NDvd d i ks)) (m * x \# xs) \longleftrightarrow$ 
   $\neg(?m' * d \text{ dvd } ?m' * i + m * x + ?m' * \langle ks', xs \rangle)$ 
  using `k \neq 0` by(simp add: algebra-simps)
also have ...  $\longleftrightarrow \neg ?m' * d \text{ dvd } ?m' * (i + k * x + \langle ks', xs \rangle)$  using 1
  by(simp (no-asm-simp) add:algebra-simps)
also have ...  $\longleftrightarrow \neg d \text{ dvd } i + k * x + \langle ks', xs \rangle$  using `?m' \neq 0` by(simp)
finally show ?thesis by(simp add:algebra-simps)
qed
qed
qed

```

```

lemma I-hd-coeff1-mult: assumes m>0
shows qfree  $\varphi \implies \forall a \in set(Z.atoms_0 \varphi). hd-coeff a \text{ dvd } m \implies$ 
 $Z.I (map_{fm} (hd-coeff1 m) \varphi) (m * x \# xs) = Z.I \varphi (x \# xs)$ 
proof(induct  $\varphi$ )
  case (Atom a)
  thus ?case using I-hd-coeff1-mult-a[OF `m > 0`] by auto
qed simp-all

```

end

```

theory QEpres
imports PresArith
begin

```

5.4 DNF-based quantifier elimination

definition

```

hd-coeffs1 as =
(let m = zlcms(map hd-coeff as)
 in Dvd m 0 [1] # map (hd-coeff1 m) as)

```

```

lemma I-hd-coeffs1:
assumes 0:  $\forall a \in set as. hd-coeff a \neq 0$  shows
   $(\exists x. \forall a \in set(hd-coeffs1 as). I_Z a (x \# xs)) =$ 
   $(\exists x. \forall a \in set as. I_Z a (x \# xs)) (\text{is } ?B = ?A)$ 
proof -
  let ?m = zlcms(map hd-coeff as)
  have ?m>0 using 0 by(simp add:zlcms-pos)
  have ?A =  $(\exists x. \forall a \in set as. I_Z (hd-coeff1 ?m a) (?m * x \# xs))$ 

```

```

by (simp add:I-hd-coeff1-mult-a[OF ‹?m>0› dvd-zlcms 0)
also have ... = ( $\exists x. \ ?m \ dvd x + 0 \wedge (\forall a \in set as. I_Z (hd-coeff1 ?m a) (x \# xs))$ )
  by(rule unity-coeff-ex[THEN meta-eq-to-obj-eq])
  finally show ?thesis by(simp add:hd-coeffs1-def)
qed

```

abbreviation *is-dvd a* \equiv *case a of Le - -* \Rightarrow *False* | - \Rightarrow *True*

definition

```

qe-pres1 as =
(let ds = filter is-dvd as; (d:int) = zlcms(map divisor ds); ls = lbounds as
 in if ls = []
  then Disj [0..d - 1] (λn. list-conj(map (Atom o asubst n []) ds))
  else
   Disj ls (λ(li,lks).
    Disj [0..d - 1] (λn.
     list-conj(map (Atom o asubst (li + n) (-lks)) as))))

```

Note the optimization in the case *ls = []*: only the divisibility atoms are tested, not the inequalities. This complicates the proof.

lemma *I-cyclic*:

assumes *is-dvd a* **and** *hd-coeff a = 1* **and** *i mod divisor a = j mod divisor a*
shows *I_Z a (i # e) = I_Z a (j # e)*

proof (*cases a*)

case (*Dvd d l ks*)

with *⟨hd-coeff a = 1⟩ obtain ks' where* [*simp*]: *ks = 1 # ks'*

by(*simp split:list.splits*)

have *(l + (i + ⟨ks',e⟩)) mod d = (l + (j + ⟨ks',e⟩)) mod d* (**is** ?l=?r)

proof –

have ?l = *(l mod d + (i + ⟨ks',e⟩) mod d) mod d*

by (*simp add: mod-add-eq*)

also have *(i + ⟨ks',e⟩) mod d = (i mod d + ⟨ks',e⟩ mod d) mod d*

by (*simp add: mod-add-eq*)

also have *i mod d = j mod d*

using *⟨i mod divisor a = j mod divisor a⟩ Dvd* **by** *simp*

also have *(j mod d + ⟨ks',e⟩ mod d) mod d = (j + ⟨ks',e⟩) mod d*

by(*rule mod-add-eq*)

also have *(l mod d + (j + ⟨ks',e⟩) mod d) mod d = ?r*

by(*rule mod-add-eq*)

finally show ?thesis .

qed

thus ?thesis **using** *Dvd* **by** (*simp add:dvd-eq-mod-eq-0*)

next

case (*NDvd d l ks*)

with *⟨hd-coeff a = 1⟩ obtain ks' where* [*simp*]: *ks = 1 # ks'*

by(*simp split:list.splits*)

have *(l + (i + ⟨ks',e⟩)) mod d = (l + (j + ⟨ks',e⟩)) mod d* (**is** ?l=?r)

proof –

```

have ?l = (l mod d + (i + ⟨ks',e⟩) mod d) mod d
  by (simp add: mod-add-eq)
also have (i + ⟨ks',e⟩) mod d = (i mod d + ⟨ks',e⟩ mod d) mod d
  by (simp add: mod-add-eq)
also have i mod d = j mod d
  using ⟨i mod divisor a = j mod divisor a⟩ NDvd by simp
also have (j mod d + ⟨ks',e⟩ mod d) mod d = (j + ⟨ks',e⟩) mod d
  by(rule mod-add-eq)
also have (l mod d + (j + ⟨ks',e⟩) mod d) mod d = ?r
  by(rule mod-add-eq)
finally show ?thesis .
qed
thus ?thesis using NDvd by (simp add:dvd-eq-mod-eq-0)
next
  case Le thus ?thesis using ⟨is-dvd a⟩ by simp
qed

lemma I-qe-pres1:
assumes norm: ∀ a ∈ set as. divisor a ≠ 0
and hd: ∀ a ∈ set as. hd-coeff-is1 a
shows Z.I (qe-pres1 as) xs = (∃ x. ∀ a ∈ set as. IZ a (x#xs))
proof –
let ?lbs = lbounds as
let ?ds = filter is-dvd as
let ?lcm = zlcms(map divisor ?ds)
let ?Ds = {a ∈ set as. is-dvd a}
let ?Us = {a ∈ set as. case a of Le - (k#-) ⇒ k < 0 | - ⇒ False}
let ?Ls = {a ∈ set as. case a of Le - (k#-) ⇒ k > 0 | - ⇒ False}
have as: set as = ?Ds ∪ ?Ls ∪ ?Us (is - = ?S)
proof –
{ fix x assume x ∈ set as
  hence x ∈ ?S using hd by (cases x rule: atom.exhaust)(auto split:list.splits)
}
moreover
{ fix x assume x ∈ ?S
  hence x ∈ set as by auto }
ultimately show ?thesis by blast
qed
have 1: ∀ a ∈ ?Ds. hd-coeff a = 1 using hd by(fastforce split:atom.splits)
show ?thesis (is ?QE = (∃ x. ?P x))
proof
assume ?QE
{ assume ?lbs = []
with ⟨?QE⟩ obtain n where n < ?lcm and
  A: ∀ a ∈ ?Ds. IZ a (n#xs) using 1
  by(auto simp:IZ-asubst qe-pres1-def)
have ?Ls = {} using ⟨?lbs = []⟩ set-lbounds[of as]
  by (auto simp add:filter-empty-conv split:atom.split list.split)
have ∃ x. ?P x

```

```

proof cases
assume ?Us = {}
with ‹?Ls = {}› have set as = ?Ds using as by(simp (no-asm-use))blast
hence ?P n using A by auto
thus ?thesis ..
next
assume ?Us ≠ {}
let ?M = {⟨tl ks, xs⟩ - i|ks i. Le i ks ∈ ?Us} let ?m = Min ?M
have finite ?M
proof -
have finite ( (λLe i ks ⇒ ⟨tl ks, xs⟩ - i) ‘
    {a∈set as. ∃ i k ks. k<0 ∧ a = Le i (k#ks)} )
(is finite ?B)
by simp
also have ?B = ?M using hd
by(fastforce simp:image-def neq-Nil-conv split:atom.splits list.splits)
finally show ?thesis by auto
qed
have ?M ≠ {}
proof -
from ‹?Us ≠ {}› obtain i k ks where Le i (k#ks) ∈ ?Us ∧ k<0
by (fastforce split:atom.splits list.splits)
thus ?thesis by auto
qed
let ?k = (n - ?m) div ?lcm + 1 let ?x = n - ?k * ?lcm
have ∀ a ∈ ?Ds. I_Z a (?x # xs)
proof (intro allI ballI)
fix a assume a ∈ ?Ds
let ?d = divisor a
have 2: ?d dvd ?lcm using ‹a ∈ ?Ds› by(simp add:dvd-zlcms)
have ?x mod ?d = n mod ?d (is ?l = ?r)
proof -
have ?l = (?r - ((?k * ?lcm) mod ?d)) mod ?d
by (simp add: mod-diff-eq)
also have (?k * ?lcm) mod ?d = 0
by(simp add: dvd-eq-mod-eq-0[symmetric] dvd-mult[OF 2])
finally show ?thesis by simp
qed
thus I_Z a (?x#xs) using A I-cyclic[of a n ?x] ‹a ∈ ?Ds› 1 by auto
qed
moreover
have ∀ a ∈ ?Us. I_Z a (?x#xs)
proof
fix a assume a ∈ ?Us
then obtain l ks where [simp]: a = Le l (-1#ks) using hd
by(fastforce split:atom.splits list.splits)
have ?m ≤ ⟨ks,xs⟩ - l
using Min-le-iff[OF ‹finite ?M› ‹?M ≠ {}›] ‹a ∈ ?Us› by fastforce
moreover have (n - ?m) mod ?lcm < ?lcm

```

```

    by(simp add: pos-mod-bound[OF zlcms-pos] norm)
ultimately show  $I_Z a (\langle ?x \# xs \rangle)$ 
    by(simp add:minus-mod-eq-mult-div [symmetric] algebra-simps)
qed
moreover
have set as = ?Ds  $\cup$  ?Us using as  $\langle ?Ls = \{\} \rangle$ 
    by (simp (no-asm-use)) blast
ultimately have ?P(?x) by auto
thus ?thesis ..
qed }
moreover
{ assume ?lbs ≠ []
with ⟨?QE⟩ obtain il ksl m
where  $\forall a \in \text{set as}. I_Z (\text{asubst} (il + m) ksl a) xs$ 
    by(auto simp:qe-pres1-def)
hence ?P(il + m + (ksl,xs)) by(simp add:IZ-asubst)
hence  $\exists x. ?P x ..$  }
ultimately show  $\exists x. ?P x$  by blast
next
assume  $\exists x. ?P x$  then obtain x where x: ?P x ..
show ?QE
proof cases
assume ?lbs = []
moreover
have  $\exists x. 0 \leq x \wedge x < ?lcm \wedge (\forall a \in ?Ds. I_Z a (x \# xs))$ 
(is  $\exists x. ?P x$ )
proof
{ fix a assume a ∈ ?Ds
hence  $I_Z a ((x \text{ mod } ?lcm) \# xs) = I_Z a (x \# xs)$  using 1
    by (fastforce del:iffI intro: I-cyclic
        simp: mod-mod-cancel dvd-zlcms) }
thus ?P(x mod ?lcm) using x norm by(simp add: zlcms-pos)
qed
ultimately show ?thesis by (auto simp:qe-pres1-def IZ-asubst)
next
assume ?lbs ≠ []
let ?L = {i - ⟨ks,xs⟩ | ks i. (i,ks) ∈ set(lbounds as)}}
let ?lm = Max ?L
let ?n = (x - ?lm) mod ?lcm
have finite ?L
proof -
have finite((λ(i,ks). i - ⟨ks,xs⟩) ` set(lbounds as)) (is finite ?B)
    by simp
also have ?B = ?L by auto
finally show ?thesis by auto
qed
moreover have ?L ≠ {} using ⟨?lbs ≠ []⟩
    by(fastforce simp:neq-Nil-conv)
ultimately have ?lm ∈ ?L by(rule Max-in)

```

```

then obtain li lks where (li,lks) ∈ set ?lbs and lm: ?lm = li - ⟨lks,xs⟩
  by blast
moreover
have n: 0 ≤ ?n ∧ ?n < ?lcm using norm by(simp add:zlcms-pos)
moreover
{ fix a assume a ∈ set as
  with x have I_Z a (x # xs) by blast
  have I_Z a ((li + ?n - ⟨lks,xs⟩) # xs)
  proof -
    { assume a ∈ ?Ls
      then obtain i ks where [simp]: a = Le i (1#ks) using hd
        by(fastforce split:atom.splits list.splits)
      from ⟨a ∈ ?Ls⟩ have i - ⟨ks,xs⟩ ∈ ?L by(fastforce simp:set-lbounds)
      hence i - ⟨ks,xs⟩ ≤ li - ⟨lks,xs⟩
        using lm[symmetric] ⟨finite ?L⟩ ⟨?L ≠ {}⟩ by auto
      hence ?thesis using n by simp }
    moreover
    { assume a ∈ ?Us
      then obtain i ks where [simp]: a = Le i (-1#ks) using hd
        by(fastforce split:atom.splits list.splits)
      have Le li (1#lks) ∈ set as using ⟨(li,lks) ∈ set ?lbs⟩ hd
        by(auto simp:set-lbounds)
      hence li - ⟨lks,xs⟩ ≤ x using x by auto
      hence (x - ?lm) mod ?lcm ≤ x - ?lm
        using lm by(simp add: zmod-le-nonneg-dividend)
      hence ?thesis using ⟨I_Z a (x # xs)⟩ lm by auto }
    moreover
    { assume a ∈ ?Ds
      have ?thesis
      proof(rule I-cyclic[THEN iffD2, OF --- ⟨I_Z a (x # xs)⟩])
        show is-dvd a using ⟨a ∈ ?Ds⟩ by simp
        show hd-coeff a = 1 using ⟨a ∈ ?Ds⟩ hd
          by(fastforce split:atom.splits list.splits)
        have li + (x - ?lm) mod ?lcm - ⟨lks,xs⟩ = ?lm + (x - ?lm) mod ?lcm
          using lm by arith
        hence (li + (x - ?lm) mod ?lcm - ⟨lks,xs⟩) mod divisor a =
          (?lm + (x - ?lm) mod ?lcm) mod divisor a by (simp only:)
        also have ... =
          (?lm mod divisor a + (x - ?lm) mod ?lcm mod divisor a) mod divisor a
          by (simp add: mod-add-eq)
        also have ...
          ... = (?lm mod divisor a + (x - ?lm) mod divisor a) mod divisor a
          using ⟨is-dvd a⟩ ⟨a ∈ set as⟩
          by(simp add: mod-mod-cancel dvd-zlcms)
        also have ... = (?lm + (x - ?lm)) mod divisor a
          by(rule mod-add-eq)
        also have ... = x mod divisor a by simp
        finally
        show (li + ?n - ⟨lks,xs⟩) mod divisor a = x mod divisor a
      qed
    }
  }
}

```

```

        using norm by(auto simp: zlcms-pos)
qed }
ultimately show ?thesis using ‹a ∈ set as› as by blast
qed
}
ultimately show ?thesis using ‹?lbs ≠ []›
by (simp (no-asm-simp) add:qe-pres1-def IZ-asubst split-def)
  (force simp del:int-nat-eq)
qed
qed
qed

lemma divisors-hd-coeffs1:
assumes div0: ∀ a∈set as. divisor a ≠ 0 and hd0: ∀ a∈set as. hd-coeff a ≠ 0
and a: a∈set (hd-coeffs1 as) shows divisor a ≠ 0
proof -
let ?m = zlcms(map hd-coeff as)
from a have a = Dvd ?m 0 [1] ∨ (∃ b ∈ set as. a = hd-coeff1 ?m b)
(is ?A ∨ ?B)
by(auto simp:hd-coeffs1-def)
thus ?thesis
proof
assume ?A thus ?thesis using hd0 by(auto)
next
assume ?B
then obtain b where b ∈ set as and [simp]: a = hd-coeff1 ?m b ..
hence b: hd-coeff b ≠ 0 divisor b ≠ 0 using div0 hd0 by auto
show ?thesis
proof (cases b)
case (Le i ks) thus ?thesis using b by(auto split:list.splits)
next
case [simp]: (Dvd d i ks)
then obtain k ks' where [simp]: ks = k#ks' using b
by(auto split:list.splits)
have k: k ∈ set(map hd-coeff as) using ‹b ∈ set as› by force
have zlcms (map hd-coeff as) div k ≠ 0
using b hd0 dvd-zlcms[OF k]
by(auto simp add:dvd-def)
thus ?thesis using b by (simp)
next
case [simp]: (NDvd d i ks)
then obtain k ks' where [simp]: ks = k#ks' using b
by(auto split:list.splits)
have k: k ∈ set(map hd-coeff as) using ‹b ∈ set as› by force
have zlcms (map hd-coeff as) div k ≠ 0
using b hd0 dvd-zlcms[OF k]
by(auto simp add:dvd-def)
thus ?thesis using b by (simp)
qed

```

```

qed
qed

lemma hd-coeff-is1-hd-coeffs1:
assumes hd0:  $\forall a \in set as. hd\text{-coeff } a \neq 0$ 
and a:  $a \in set (hd\text{-coeffs1 } as)$  shows hd-coeff-is1 a
proof -
let ?m = zlcms(map hd-coeff as)
from a have a = Dvd ?m 0 [1]  $\vee (\exists b \in set as. a = hd\text{-coeff1 } ?m b)$ 
(is ?A  $\vee$  ?B)
by(auto simp:hd-coeffs1-def)
thus ?thesis
proof
assume ?A thus ?thesis using hd0 by simp
next
assume ?B
then obtain b where b ∈ set as and [simp]: a = hd-coeff1 ?m b ..
hence b: hd-coeff b ≠ 0 using hd0 by auto
show ?thesis using b
by (cases b) (auto simp: sgn-if split:list.splits)
qed
qed

```

```

lemma I-qe-pres1-o:
 $\llbracket \forall a \in set as. divisor a \neq 0; \forall a \in set as. hd\text{-coeff } a \neq 0 \rrbracket \implies$ 
Z.I ((qe-pres1 o hd-coeffs1) as) e = ( $\exists x. \forall a \in set as. I_Z a (x \# e)$ )
apply(simp)
apply(subst I-qe-pres1)
apply(simp add: divisors-hd-coeffs1)
apply(simp add: hd-coeff-is1-hd-coeffs1)
using I-hd-coeffs1 apply(simp)
done

```

```
definition qe-pres = Z.lift-dnf-qe (qe-pres1 o hd-coeffs1)
```

```
lemma qfree-qe-pres-o: qfree ((qe-pres1 o hd-coeffs1) as)
by(auto simp:qe-pres1-def intro!:qfree-list-disj)
```

```

lemma normal-qe-pres1-o:
 $\forall a \in set as. hd\text{-coeff } a \neq 0 \wedge divisor a \neq 0 \implies$ 
Z.normal ((qe-pres1 o hd-coeffs1) as)
supply image-cong-simp [cong del]
apply(auto simp:qe-pres1-def Z.normal-def
dest!:atoms-list-disjE atoms-list-conjE)

apply(simp add: hd-coeffs1-def)
apply(erule disjE) apply fastforce

```

```

apply (clarsimp)
apply(case-tac xa)
  apply(rename-tac list) apply(case-tac list) apply fastforce apply (simp split;if-split-asm)
  apply(rename-tac list) apply(case-tac list) apply fastforce
  apply (simp split;if-split-asm) apply fastforce
  apply(erule disjE) prefer 2 apply fastforce
  apply(simp add:zdiv-eq-0-iff)
  apply(subgoal-tac a ∈ set(map hd-coeff as))
    prefer 2 apply force
  apply(subgoal-tac ∀ i∈ set(map hd-coeff as). i ≠ 0)
    prefer 2 apply simp
  apply (metis elem-le-zlcm linorder-not-le zlcm-pos)
apply(rename-tac list) apply(case-tac list) apply fastforce
apply (simp split;if-split-asm) apply fastforce
apply(simp add:zdiv-eq-0-iff)
apply(subgoal-tac ∀ i∈ set(map hd-coeff as). i ≠ 0)
  prefer 2 apply simp
  apply(subgoal-tac a ∈ set(map hd-coeff as))
    prefer 2 apply force
  apply(erule disjE)
  apply (metis elem-le-zlcm linorder-not-le)
apply(erule disjE)
  apply (metis linorder-not-le zlcm-pos)
apply fastforce

apply(simp add: hd-coeffs1-def)
apply(erule disjE) apply fastforce
apply (clarsimp)
apply(case-tac xa)
  apply(rename-tac list) apply(case-tac list) apply fastforce apply (simp split;if-split-asm)
  apply(rename-tac list) apply(case-tac list) apply fastforce
  apply (simp split;if-split-asm) apply fastforce
  apply(erule disjE) prefer 2 apply fastforce
  apply(simp add:zdiv-eq-0-iff)
  apply(subgoal-tac a ∈ set(map hd-coeff as))
    prefer 2 apply force
  apply(subgoal-tac ∀ i∈ set(map hd-coeff as). i ≠ 0)
    prefer 2 apply simp
  apply (metis elem-le-zlcm linorder-not-le zlcm-pos)
apply(rename-tac list) apply(case-tac list) apply fastforce
apply (simp split;if-split-asm) apply fastforce
apply(simp add:zdiv-eq-0-iff)
apply(subgoal-tac ∀ i∈ set(map hd-coeff as). i ≠ 0)
  prefer 2 apply simp
  apply(subgoal-tac a ∈ set(map hd-coeff as))
    prefer 2 apply force
  apply(erule disjE)
  apply (metis elem-le-zlcm linorder-not-le)
apply(erule disjE)

```

```

apply (metis linorder-not-le zlcms-pos)
apply fastforce
done

theorem I-pres-qe: Z.normal  $\varphi \implies Z.I (\text{qe-pres } \varphi) xs = Z.I \varphi xs$ 
by(simp add:qe-pres-def Z.I-lift-dnf-qe-anormal I-qe-pres1-o qfree-qe-pres-o normal-qe-pres1-o del:o-apply)

theorem qfree-pres-qe: qfree (qe-pres f)
by(simp add:qe-pres-def Z.qfree-lift-dnf-qe qfree-qe-pres-o del:o-apply)

end

```

```

theory Cooper
imports PresArith
begin

```

5.5 Cooper

This section formalizes Cooper's algorithm [1].

```

lemma set-atoms0-iff:
qfree  $\varphi \implies a \in \text{set}(Z.\text{atoms}_0 \varphi) \longleftrightarrow a \in \text{atoms } \varphi \wedge \text{hd-coeff } a \neq 0$ 
by(induct  $\varphi$ ) (auto split;if-split-asm)

```

definition

```

hd-coeffs1  $\varphi =$ 
(let  $m = \text{zlcms}(\text{map hd-coeff } (Z.\text{atoms}_0 \varphi))$ 
in And (Atom(Dvd m 0 [1])) (mapfm (hd-coeff1 m)  $\varphi$ ))

```

```

lemma I-hd-coeffs1:
assumes qfree  $\varphi$ 
shows  $(\exists x. Z.I (\text{hd-coeffs1 } \varphi) (x \# xs)) = (\exists x. Z.I \varphi (x \# xs))$  (is ?L = ?R)
proof -
let ?l = zlcms(map hd-coeff (Z.atoms0  $\varphi$ ))
have ?l>0 by(simp add: zlcms-pos set-atoms0-iff[OF ‹qfree  $\varphi$ ›])
have ?L =  $(\exists x. ?l \text{ dvd } x + 0 \wedge Z.I (\text{map}_{fm} (\text{hd-coeff1 } ?l) \varphi) (x \# xs))$ 
by(simp add:hd-coeffs1-def)
also have ... =  $(\exists x. Z.I (\text{map}_{fm} (\text{hd-coeff1 } ?l) \varphi) (?l * x \# xs))$ 
by(rule unity-coeff-ex[THEN meta-eq-to-obj-eq,symmetric])
also have ... = ?R
by(simp add: I-hd-coeff1-mult[OF ‹?l>0› ‹qfree  $\varphi$ ›] dvd-zlcms)
finally show ?thesis .
qed

```

```

fun min-inf :: atom fm  $\Rightarrow$  atom fm ( $\langle \text{inf}_- \rangle$ ) where
inf- (And  $\varphi_1 \varphi_2$ ) = and (inf-  $\varphi_1$ ) (inf-  $\varphi_2$ ) |
inf- (Or  $\varphi_1 \varphi_2$ ) = or (inf-  $\varphi_1$ ) (inf-  $\varphi_2$ ) |

```

```

inf_ (Atom(Le i (k#ks))) =
  (if k<0 then TrueF else if k>0 then FalseF else Atom(Le i (0#ks))) |
inf_ φ = φ

```

definition

```

qe-cooper1 φ =
(let as = Z.atoms0 φ; d = zlcms(map divisor as); ls = lbounds as
in or (Disj [0..d - 1] (λn. subst n [] (inf_ φ)))
      (Disj ls (λ(i,ks).
        Disj [0..d - 1] (λn. subst (i + n) (-ks) φ))))

```

lemma min-inf:

```

nqfree f ==> ∀ a∈set(Z.atoms0 f). hd-coeff-is1 a
  ==> ∃ x. ∀ y < x. Z.I (inf_ f) (y # xs) = Z.I f (y # xs)
(is - ==> - ==> ∃ x. ?P f x)
proof(induct f rule: min-inf.induct)
  case (3 i k ks)
    { assume k=0 hence ?case using 3 by simp }
  moreover
    { assume k= -1
      hence ?P (Atom(Le i (k#ks))) (-i + ⟨ks,xs⟩ - 1) using 3 by auto
      hence ?case .. }
  moreover
    { assume k=1
      hence ?P (Atom(Le i (k#ks))) (i - ⟨ks,xs⟩ - 1) using 3 by auto
      hence ?case .. }
  ultimately show ?case using 3 by auto
next
  case (1 f1 f2)
  then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
  hence ?P (And f1 f2) (min x1 x2) by simp
  thus ?case ..
next
  case (2 f1 f2)
  then obtain x1 x2 where ?P f1 x1 ?P f2 x2 by fastforce+
  hence ?P (Or f1 f2) (min x1 x2) by simp
  thus ?case ..
qed simp-all

```

lemma min-inf-repeats:

```

nqfree φ ==> ∀ a∈set(Z.atoms0 φ). divisor a dvd d ==>
Z.I (inf_ φ) ((x - k*d) # xs) = Z.I (inf_ φ) (x # xs)

```

```

proof(induct φ rule:min-inf.induct)
  case (4-4 da i ks)
  show ?case
  proof(cases ks)

```

```

case Nil thus ?thesis by simp
next
  case (Cons j js)
  show ?thesis
  proof cases
    assume j=0 thus ?thesis using Cons by simp
  next
    assume j≠0
    hence da dvd d using Cons 4-4 by simp
    hence da dvd i + (j * x - j * (k * d) + ⟨js,xs⟩) ←→
      da dvd i + (j * x + ⟨js,xs⟩)
    proof -
      have da dvd i + (j * x - j * (k * d) + ⟨js,xs⟩) ←→
        da dvd (i + j*x + ⟨js,xs⟩) - (j*k)*d
        by(simp add: algebra-simps)
      also have ... ←→ da dvd i + j*x + ⟨js,xs⟩ using ⟨da dvd d⟩
        by (metis dvd-diff zdvd-zdiffD dvd-mult mult.commute)
      also have ... ←→ da dvd i + (j * x + ⟨js,xs⟩)
        by(simp add: algebra-simps)
      finally show ?thesis .
    qed
    then show ?thesis using Cons by (simp add:ring-distribs)
  qed
  qed
next
  case (4-5 da i ks)
  show ?case
  proof (cases ks)
    case Nil thus ?thesis by simp
  next
    case (Cons j js)
    show ?thesis
    proof cases
      assume j=0 thus ?thesis using Cons by simp
    next
      assume j≠0
      hence da dvd d using Cons 4-5 by simp
      hence da dvd i + (j * x - j * (k * d) + ⟨js,xs⟩) ←→
        da dvd i + (j * x + ⟨js,xs⟩)
      proof -
        have da dvd i + (j * x - j * (k * d) + ⟨js,xs⟩) ←→
          da dvd (i + j*x + ⟨js,xs⟩) - (j*k)*d
          by(simp add: algebra-simps)
        also have ... ←→ da dvd i + j*x + ⟨js,xs⟩ using ⟨da dvd d⟩
          by (metis dvd-diff zdvd-zdiffD dvd-mult mult.commute)
        also have ... ←→ da dvd i + (j * x + ⟨js,xs⟩)
          by(simp add: algebra-simps)
        finally show ?thesis .
      qed
    qed
  qed

```

```

then show ?thesis using Cons by (simp add:ring-distrib)
qed
qed
qed simp-all

```

```

lemma atoms-subset: qfree f ==> set(Z.atoms0(f::atom fm)) ≤ atoms f
by (induct f) auto

```

```

lemma β:
  [ nqfree φ; ∀ a∈set(Z.atoms0 φ). hd-coeff-is1 a;
    ∀ a∈set(Z.atoms0 φ). divisor a dvd d; d > 0;
    ¬(∃ j∈{0 .. d - 1}. ∃(i,ks) ∈ set(lbounds(Z.atoms0 φ)).
      x = i - ⟨ks,xs⟩ + j); Z.I φ (x#xs) ]
  ==> Z.I φ ((x-d)#xs)

proof(induct φ)
  case (Atom a)
  show ?case
  proof(cases a)
    case (Le i js)
    show ?thesis
    proof(cases js)
      case Nil thus ?thesis using Le Atom by simp
    next
      case (Cons k ks) thus ?thesis using Le Atom
        by (auto simp:lbounds-def Ball-def split;if-split-asm) arith
    qed
  next
    case (Dvd m i js)
    show ?thesis
    proof(cases js)
      case Nil thus ?thesis using Dvd Atom by simp
    next
      case (Cons k ks)
      show ?thesis
      proof(cases)
        assume k=0 thus ?thesis using Cons Dvd Atom by simp
      next
        assume k≠0
        hence m dvd d using Cons Dvd Atom by auto
        have m dvd i + (x + ⟨ks,xs⟩) ==> m dvd i + (x - d + ⟨ks,xs⟩)
          (is ?L ==> -)
        proof -
          assume ?L
          hence m dvd i + (x + ⟨ks,xs⟩) - d
            by (metis `m dvd d` dvd-diff)
          thus ?thesis by(simp add:algebra-simps)
        qed
      qed
    qed
  qed

```

```

thus ?thesis using Atom Dvd Cons by(auto split;if-split-asm)
qed
qed
next
case (NDvd m i js)
show ?thesis
proof (cases js)
  case Nil thus ?thesis using NDvd Atom by simp
next
case (Cons k ks)
show ?thesis
proof cases
  assume k=0 thus ?thesis using Cons NDvd Atom by simp
next
assume k≠0
hence m dvd d using Cons NDvd Atom by auto
have m dvd i + (x - d + ⟨ks,xs⟩) ⟹ m dvd i + (x + ⟨ks,xs⟩)
(is ?L ⟹ -)
proof -
  assume ?L
  hence m dvd i + (x + ⟨ks,xs⟩) - d by(simp add:algebra-simps)
  thus ?thesis by (metis ⟨m dvd d⟩ zdvd-zd iffD)
qed
thus ?thesis using Atom NDvd Cons by(auto split;if-split-asm)
qed
qed
qed
qed force+

```

lemma periodic-finite-ex:
assumes dpos: $(0::int) < d$ **and** modd: $\forall x k. P x = P(x - k*d)$
shows $(\exists x. P x) = (\exists j \in \{0..d - 1\}. P j)$
(is ?LHS = ?RHS)

proof
assume ?LHS
then obtain x **where** P: P x ..
have x mod d = x - (x div d)*d
by(simp add:mult-div-mod-eq [symmetric] ac-simps eq-diff-eq)
hence Pmod: P x = P(x mod d) **using** modd **by** simp
have P(x mod d) **using** dpos P Pmod **by** simp
moreover have x mod d ∈ {0..d - 1} **using** dpos **by** auto
ultimately show ?RHS ..
qed auto

lemma cpmi-eq: $(0::int) < D \implies (\exists z. \forall x. x < z \longrightarrow (P x = P1 x))$
 $\implies \forall x. \neg(\exists j \in \{0..D - 1\}. \exists b \in B. P(b+j)) \longrightarrow P(x) \longrightarrow P(x - D)$
 $\implies \forall x. \forall k. P1 x = P1(x - k*D)$
 $\implies (\exists x. P(x)) = ((\exists j \in \{0..D - 1\}. P1(j)) \vee (\exists j \in \{0..D - 1\}. \exists b \in B. P(b+j)))$

```

apply(rule iffI)
prefer 2
apply(drule minusinfinity)
apply assumption+
apply(fastforce)
apply clarsimp
apply(subgoal-tac  $\wedge k. 0 \leq k \implies \forall x. P x \longrightarrow P(x - k*D))$ 
apply(frule-tac  $x = x$  and  $z = z$  in decr-lemma)
apply(subgoal-tac  $P1(x - (|x - z| + 1) * D))$ 
prefer 2
apply(subgoal-tac  $0 \leq (|x - z| + 1))$ 
prefer 2 apply arith
apply fastforce
apply(drule (1) periodic-finite-ex)
apply blast
apply(blast dest:decr-mult-lemma)
done

```

theorem cp-thm:

```

assumes nq: nqfree  $\varphi$ 
and u:  $\forall a \in \text{set}(Z.\text{atoms}_0 \varphi). \text{hd-coeff-is1 } a$ 
and d:  $\forall a \in \text{set}(Z.\text{atoms}_0 \varphi). \text{divisor } a \text{ dvd } d$ 
and dp:  $d > 0$ 
shows  $(\exists x. Z.I \varphi (x \# xs)) =$ 
 $(\exists j \in \{0..d-1\}. Z.I (\text{inf}_- \varphi) (j \# xs) \vee$ 
 $(\exists (i,ks) \in \text{set}(\text{lbounds}(Z.\text{atoms}_0 \varphi)). Z.I \varphi ((i - \langle ks, xs \rangle + j) \# xs)))$ 
(is  $(\exists x. ?P(x)) = (\exists j \in ?D. ?M j \vee (\exists (i,ks) \in ?B. ?P(?I i ks + j)))$ )

```

proof-

```

from min-inf[OF nq u] have th:  $\exists z. \forall x < z. ?P x = ?M x$  by blast
let ?B' = {?I i ks | i ks. (i,ks)  $\in$  ?B}
have BB':  $(\exists j \in ?D. \exists (i,ks) \in ?B. ?P (?I i ks + j)) = (\exists j \in ?D. \exists b \in ?B'. ?P(b + j))$  by auto
hence th2:  $\forall x. \neg (\exists j \in ?D. \exists b \in ?B'. ?P((b + j))) \longrightarrow ?P(x) \longrightarrow ?P((x - d))$ 
using  $\beta[\text{OF } nq u d dp, of - xs]$  by(simp add:Bex-def) metis
from min-inf-repeats[OF nq d]
have th3:  $\forall x k. ?M x = ?M(x - k*d)$  by simp
from cpmi-eq[OF dp th th2 th3] BB' show ?thesis by simp blast
qed

```

lemma qfree-min-inf[simp]: $\text{qfree } \varphi \implies \text{qfree } (\text{inf}_- \varphi)$
by (induct φ rule:min-inf.induct) simp-all

lemma I-qe-cooper1:
assumes norm: $\forall a \in \text{atoms } \varphi. \text{divisor } a \neq 0$
and hd: $\forall a \in \text{set}(Z.\text{atoms}_0 \varphi). \text{hd-coeff-is1 } a$ **and** nqfree φ

```

shows  $Z.I (qe-cooper_1 \varphi) xs = (\exists x. Z.I \varphi (x \# xs))$ 
proof -
  let ?as =  $Z.atoms_0 \varphi$ 
  let ?d =  $zlcms(\text{map divisor } ?as)$ 
  have ?d > 0 using norm atoms-subset[of  $\varphi$ ] ⟨nqfree  $\varphi$ ⟩
    by(fastforce intro:zlcms-pos)
  have alld:  $\forall a \in set(Z.atoms_0 \varphi). divisor a dvd ?d$  by(simp add:dvd-zlcms)
  from cp-thm[OF ⟨nqfree  $\varphi$ ⟩ hd alld ⟨?d>0⟩]
  show ?thesis using ⟨nqfree  $\varphi$ ⟩
    by (simp add:qe-cooper_1-def I-subst[symmetric] split-def algebra-simps) blast
qed

lemma divisor-hd-coeff1-neq0:
  qfree  $\varphi \implies a \in atoms \varphi \implies divisor a \neq 0 \implies$ 
  divisor (hd-coeff1 (zlcms (map hd-coeff (Z.atoms_0  $\varphi$ ))) a)  $\neq 0$ 
  apply (case-tac a)

  apply simp
  apply(rename-tac list) apply(case-tac list) apply simp apply(simp split;if-split-asm)

  apply simp
  apply(rename-tac list)apply(case-tac list) apply simp
  apply(clarsimp split;if-split-asm)
  apply(hypsubst-thin)
  apply(subgoal-tac  $a \in set(\text{map hd-coeff } (Z.atoms_0 \varphi))$ )
  apply(subgoal-tac  $\forall i \in set(\text{map hd-coeff } (Z.atoms_0 \varphi)). i \neq 0$ )
    apply (metis dvd-zlcms mult-eq-0-iff dvd-mult-div-cancel zlcms0-iff)
  apply (simp add:set-atoms0-iff)
  apply(fastforce simp:image-def set-atoms0-iff Bex-def)

  apply simp
  apply(rename-tac list) apply(case-tac list) apply simp
  apply(clarsimp split;if-split-asm)
  apply(hypsubst-thin)
  apply(subgoal-tac  $a \in set(\text{map hd-coeff } (Z.atoms_0 \varphi))$ )
  apply(subgoal-tac  $\forall i \in set(\text{map hd-coeff } (Z.atoms_0 \varphi)). i \neq 0$ )
    apply (metis dvd-zlcms mult-eq-0-iff dvd-mult-div-cancel zlcms0-iff)
  apply (simp add:set-atoms0-iff)
  apply(fastforce simp:image-def set-atoms0-iff Bex-def)
done

lemma hd-coeff-is1-hd-coeff1:
  hd-coeff (hd-coeff1 m a)  $\neq 0 \longrightarrow$  hd-coeff-is1 (hd-coeff1 m a)
  by (induct a rule: hd-coeff1.induct) (simp-all add:zsgn-def)

lemma I-cooper1-hd-coeffs1:  $Z.normal \varphi \implies nqfree \varphi$ 
   $\implies Z.I (qe-cooper_1(hd-coeffs1 \varphi)) xs = (\exists x. Z.I \varphi (x \# xs))$ 
  apply(simp add:Z.normal-def)
  apply(subst I-qe-cooper_1)

```

```

apply(clarsimp simp:hd-coeffs1-def image-def set-atoms0-iff divisor-hd-coeff1-neq0)
apply (clarsimp simp:hd-coeffs1-def qfree-map-fm set-atoms0-iff
           hd-coeff-is1-hd-coeff1)
apply(simp add:hd-coeffs1-def nqfree-map-fm)
apply(simp add: I-hd-coeffs1)
done

definition qe-cooper = Z.lift-nnf-qe (qe-cooper1 ∘ hd-coeffs1)

lemma qfree-cooper1-hd-coeffs1: qfree φ ⇒ qfree (qe-cooper1 (hd-coeffs1 φ))
by(auto simp:qe-cooper1-def hd-coeffs1-def qfree-map-fm
    intro!: qfree-or qfree-and qfree-list-disj qfree-min-inf)

lemma normal-min-inf: Z.normal φ ⇒ Z.normal(inf_ φ)
by(induct φ rule:min-inf.induct) simp-all

lemma normal-cooper1: Z.normal φ ⇒ Z.normal(qe-cooper1 φ)
by(simp add:qe-cooper1-def Logic.or-def Z.normal-map-fm normal-min-inf split-def)

lemma normal-hd-coeffs1: qfree φ ⇒ Z.normal φ ⇒ Z.normal(hd-coeffs1 φ)
by(auto simp: hd-coeffs1-def image-def set-atoms0-iff
       divisor-hd-coeff1-neq0 Z.normal-def)

theorem I-cooper: Z.normal φ ⇒ Z.I (qe-cooper φ) xs = Z.I φ xs
by(simp add:qe-cooper-def Z.I-lift-nnf-qe-normal qfree-cooper1-hd-coeffs1 I-cooper1-hd-coeffs1
normal-cooper1 normal-hd-coeffs1)

theorem qfree-cooper: qfree (qe-cooper φ)
by(simp add:qe-cooper-def Z.qfree-lift-nnf-qe qfree-cooper1-hd-coeffs1)

end

```

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