

# Rabin's Closest Pair of Points Algorithm

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## Abstract

This entry formalizes Rabin's randomized algorithm for the closest pair of points problem with expected linear running time. Remarkable is that the best-known deterministic algorithms have super-linear running times. Hence this algorithm is one of the first known examples of randomized algorithms that outperform deterministic algorithms.

The formalization also introduces a probabilistic time monad, which builds on the existing deterministic time monad.

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## 1 Introduction

This entry formalizes Rabin's randomized closest points algorithm [6], with expected linear run-time.

Given a sequence of points in euclidean space, the algorithm finds the pair of points with the smallest distance between them.

Remarkable is that the best known deterministic algorithm for this problem has running time  $\mathcal{O}(n \log n)$  for  $n$  points [1, Section 1]. Some of them have been formalized in Isabelle by Rau and Nipkow [7, 8].

The algorithm starts by choosing a grid-distance  $d$ , and storing the points in a square-grid whose cells have that side-length.

Then it traverses the points, computing the distance of each with the points in the same (or neighboring) cells in the square grid. (Two cells are considered neighboring, if they share an edge or a vertex.)

The fundamental dilemma of the algorithm is the correct choice of  $d$ . If it is too small, then it could happen that the two closest points of the sequence are not in neighboring cells. This means  $d$  must be chosen larger or equal to the closest-point distance of the sequence. On the other hand, if  $d$  is chosen too large, it may cause too many points ending up in the same cell, which increases the running time.

The original algorithm by Rabin, chooses  $d$  by sampling  $n^{2/3}$  points and using the minimum distance of those points. This can be computed using recursion (or a sub-quadratic deterministic algorithm.)

An improvement to the algorithm, has been observed in a blog-post by Richard Lipton [5]. Instead of obtaining a sub-sample of the points in the first step to chose  $d$ , he observes that it is possible to sample  $n$  independent point pairs and computing the minimum distance of the pairs. The refined algorithm is considerably simpler, avoiding the need for recursion. Similarly, the running time proof is simpler. (This entry formalizes this later version.)

In either case, the algorithm always returns the correct result with expected linear running time.

Note that, as far as I can tell, the proof of this new version has not been published. As such this entry contains an informal proof for the results in each section.

Something that should be noted is that we assume a hypothetical data structure for the square-grid, i.e., a mapping from a pair of integers identifying the cell to the points located in the cell, that can be initialized in time  $\mathcal{O}(n)$  and access time proportional to the count of points in the cell (or  $\mathcal{O}(1)$  if the cell is empty.) A naive implementation of such a data structure would however have unbounded initialization time, if some points are really far apart.

The above was a discussion point that was raised by Fortune and Hopcroft [3]. Later Dietzfelbinger [2] resolved the issue by providing a concrete implementation of the data structure using a hash table, with a hash function chosen randomly from a pair-wise independent family, to guarantee the presumed costs of the hypothetical data structure in expectation. However, for the sake of simplicity and consistency with Rabin's paper, we omit this implementation detail, and pretend the hypothetical data structure exists.

Note also that, even with the hash table, it would not be possible to implement the algorithm in linear time in Isabelle directly as it requires random-access arrays.

The following introduces a few primitive algorithms for the time monad, which will be followed by the construction of the probabilistic time monad,

which is necessary for the verification of the expected running time. After which the algorithm will be formalized. Its properties will be verified in the following sections.

**Related Work:** Closely related is a recursive meshing based approach developed by Khuller and Matias [4] in 1995. Banyassady and Mulzer have given a new analysis of the expected running time [1] of Rabin’s algorithm in 2007. However, this work follows Rabin’s original paper.

```

theory Randomized-Closest-Pair
imports
  HOL-Probability.Probability-Mass-Function
  Root-Balanced-Tree.Time-Monad
  Karatsuba.Main-TM
  Closest-Pair-Points.Common
begin

hide-const (open) Giry-Monad.return

```

## 1.1 Preliminary Algorithms in the Time Monad

Time Monad version of *min-list*.

```

fun min-list-tm :: 'a::ord list  $\Rightarrow$  'a tm where
  min-list-tm (x # y # zs) = 1
    do {
      r  $\leftarrow$  min-list-tm (y#zs);
      Time-Monad.return (min x r)
    } |
  min-list-tm (x#[]) = 1 Time-Monad.return x |
  min-list-tm [] = 1 undefined

```

**lemma** *val-min-list*:  $xs \neq [] \implies \text{val } (\text{min-list-tm } xs) = \text{min-list } xs$   
**by** (*induction xs rule:induct-list012*) *auto*

**lemma** *time-min-list*:  $xs \neq [] \implies \text{time } (\text{min-list-tm } xs) = \text{length } xs$   
**by** (*induction xs rule:induct-list012*) (*simp-all*)

Time Monad version of *remove1*.

```

fun remove1-tm :: 'a  $\Rightarrow$  'a list  $\Rightarrow$  'a list tm
where
  remove1-tm x (y#ys) = 1 (
    if x = y then
      return ys
    else
      remove1-tm x ys  $\gg$  ( $\lambda r$ . return (y#r))
  ) |
  remove1-tm x [] = 1 return []

```

**lemma** *val-remove1*:  $\text{val } (\text{remove1-tm } x \text{ } ys) = \text{remove1 } x \text{ } ys$   
**by** (*induction ys*) *simp+*

**lemma** *time-remove1*:  $\text{time } (\text{remove1-tm } x \text{ } ys) \leq 1 + \text{length } ys$   
**by** (*induction ys*) (*simp-all*)

The following is a substitute for accounting for operations, where it was not possible to do directly. One reason for this is that we abstract away the data structure of the grid (an infinite 2D-table), which properly implemented, would required the use of a hash table and 2-independent hash functions. A second reason is that we need to transfer the resource usage in the bind operation of the probabilistic time monad (See below in the definition *bind-tpmf*).

**fun** *custom-tick* ::  $\text{nat} \Rightarrow \text{unit } tm$   
**where**  
*custom-tick* (*Suc n*) = *1 custom-tick n* |  
*custom-tick 0* = *return ()*

**lemma** *time-custom-tick*:  $\text{time } (\text{custom-tick } n) = n$  **by** (*induction n*) *auto*

## 1.2 Probabilistic Time Monad

The following defines the probabilistic time monad using the type *'a tm pmf*, i.e., the algorithm returns a probability space of pairs of values and time-consumptions.

Note that the alternative type *'a pmf tm*, i.e., a constant time consumption with a value-distribution does not work since the running time may depend on random choices.

**type-synonym** *'a tpmf* = *'a tm pmf*

**definition** *bind-tpmf* ::  $'a \text{ tpmf} \Rightarrow ('a \Rightarrow 'b \text{ tpmf}) \Rightarrow 'b \text{ tpmf}$   
**where** *bind-tpmf m f* =  
*do* {  
*x*  $\leftarrow$  *m*;  
*r*  $\leftarrow$  *f (val x)*;  
*return-pmf (custom-tick (time x) >>= (\lambda-. r))*  
}

**definition** *return-tpmf* ::  $'a \Rightarrow 'a \text{ tpmf}$   
**where** *return-tpmf x* = *return-pmf (return x)*

The following allows the lifting of a deterministic algorithm in the time monad into the probabilistic time monad.

**definition** *lift-tm* ::  $'a \text{ tm} \Rightarrow 'a \text{ tpmf}$   
**where** *lift-tm x* = *return-pmf x*

The following allows the lifting of a randomized algorithm into the probabilistic time monad. Note this should only be done, for primitive cases, as it requires accounting of the time usage.

**definition** *lift-pmf* :: *nat*  $\Rightarrow$  *'a pmf*  $\Rightarrow$  *'a tpmf*  
**where** *lift-pmf* *k m* = *map-pmf* ( $\lambda x.$  *custom-tick* *k*  $\gg=$  ( $\lambda.$  *return* *x*)) *m*

**ad hoc overloading** *Monad-Syntax.bind*  $\equiv$  *bind-tpmf*

**lemma** *val-bind-tpmf*:

*map-pmf* *val* (*bind-tpmf* *m f*) = *map-pmf* *val* *m*  $\gg=$  ( $\lambda x.$  *map-pmf* *val* (*f* *x*))  
**(is** *?L* = *?R*)

**proof** –

**have** *map-pmf* *val* (*bind-tpmf* *m f*) = *m*  $\gg=$  ( $\lambda x.$  *f* (*val* *x*))  $\gg=$  ( $\lambda x.$  *return-pmf* (*val* *x*))

**unfolding** *bind-tpmf-def* *map-bind-pmf* **by** *simp*

**also have** ... = *?R* **unfolding** *bind-map-pmf* **by** (*simp* *add: map-pmf-def*)

**finally show** *?thesis* **by** *simp*

**qed**

**lemma** *val-return-tpmf*:

*map-pmf* *val* (*return-tpmf* *x*) = *return-pmf* *x*

**unfolding** *return-tpmf-def* **by** *simp*

**lemma** *val-lift-tpmf*: *map-pmf* *val* (*lift-pmf* *k x*) = *x*

**unfolding** *lift-pmf-def* *val-bind-tpmf* *map-pmf-comp* **by** *simp*

**lemma** *val-lift-tm*:

*map-pmf* *val* (*lift-tm* *x*) = *return-pmf* (*val* *x*)

**unfolding** *lift-tm-def* **by** *simp*

**lemmas** *val-tpmf-simps* = *val-bind-tpmf* *val-lift-tpmf* *val-return-tpmf* *val-lift-tm*

**lemma** *time-return-tpmf*: *map-pmf* *time* (*return-tpmf* *x*) = *return-pmf* 0

**unfolding** *return-tpmf-def* **by** *simp*

**lemma** *time-lift-pmf*: *map-pmf* *time* (*lift-pmf* *x p*) = *return-pmf* *x*

**unfolding** *lift-pmf-def* *map-pmf-comp* **by** (*simp* *add: time-custom-tick*)

**lemma** *time-bind-tpmf*: *map-pmf* *time* (*bind-tpmf* *m f*) =

*do* {

*x*  $\leftarrow$  *m*;

*y*  $\leftarrow$  *f* (*val* *x*);

*return-pmf* (*time* *x* + *time* *y*)

}

**unfolding** *bind-tpmf-def* *map-bind-pmf* **by** (*simp* *add: time-custom-tick*)

**lemma** *bind-return-tm*: *bind-tm* (*Time-Monad.return* *x*) *f* = *f* *x*

**by** (*simp* *add: tm-simps* *tm.case-eq-if*)

**lemma** *bind-return-tpmf*:  $\text{bind-tpmf } (\text{return-tpmf } x) f = (f x)$   
**unfolding** *bind-tpmf-def return-tpmf-def*  
**by** (*simp add:bind-return-pmf bind-return-tm bind-return-pmf'*)

Version of *replicate-pmf* for the probabilistic time monad.

**fun** *replicate-tpmf* ::  $\text{nat} \Rightarrow 'a \text{ tpmf} \Rightarrow 'a \text{ list tpmf}$   
**where**  
*replicate-tpmf* 0 *p* = *return-tpmf* [] |  
*replicate-tpmf* (Suc *n*) *p* =  
do {  
*x*  $\leftarrow$  *p*;  
*y*  $\leftarrow$  *replicate-tpmf* *n* *p*;  
*return-tpmf* (*x*#*y*)  
}

**lemma** *time-replicate-tpmf*:

$\text{map-pmf time } (\text{replicate-tpmf } n \ p) = \text{map-pmf sum-list } (\text{replicate-pmf } n \ (\text{map-pmf time } p))$

**proof** (*induction n*)

**case** 0 **thus** ?*case* **by** (*simp add:time-return-tpmf*)

**next**

**case** (Suc *n*)

**have**  $\text{map-pmf time } (\text{replicate-tpmf } (\text{Suc } n) \ p) =$

$p \gg (\lambda x. \text{replicate-tpmf } n \ p \gg (\lambda y. \text{return-pmf } (\text{time } x + \text{time } y)))$

**by** (*simp add: time-bind-tpmf return-tpmf-def*)

(*simp add: bind-tpmf-def bind-assoc-pmf bind-return-pmf time-custom-tick*)

**also have**  $\dots = \text{map-pmf time } p \gg$

$(\lambda x. \text{map-pmf time } (\text{replicate-tpmf } n \ p) \gg (\lambda y. \text{return-pmf } (x + y)))$

**unfolding** *map-pmf-def* **by** (*simp add:bind-assoc-pmf bind-return-pmf*)

**also have**  $\dots = \text{map-pmf time } p \gg (\lambda x. \text{replicate-pmf } n \ (\text{map-pmf time } p) \gg$   
 $(\lambda y. \text{return-pmf } (x + \text{sum-list } y)))$

**by** (*subst Suc*) (*metis (no-types, lifting) bind-map-pmf bind-pmf-cong*)

**also have**  $\dots = \text{map-pmf sum-list } (\text{replicate-pmf } (\text{Suc } n) \ (\text{map-pmf time } p))$

**by** (*simp add:map-bind-pmf*)

**finally show** ?*case* **by** *simp*

**qed**

**lemma** *val-replicate-tpmf*:

$\text{map-pmf val } (\text{replicate-tpmf } n \ x) = \text{replicate-pmf } n \ (\text{map-pmf val } x)$

**by** (*induction n*) (*simp-all add:val-tpmf-simps*)

**lemma** *set-val-replicate-tpmf*:

**assumes**  $xs \in \text{set-pmf } (\text{replicate-tpmf } n \ p)$

**shows**  $\text{length } (\text{val } xs) = n \ \text{set } (\text{val } xs) \subseteq \text{val } ' \ \text{set-pmf } p$

**proof** –

**have**  $\text{val } xs \in \text{set-pmf } (\text{map-pmf val } (\text{replicate-tpmf } n \ p))$  **using** *assms* **by** *simp*

**thus**  $\text{length } (\text{val } xs) = n \ \text{set } (\text{val } xs) \subseteq \text{val } ' \ \text{set-pmf } p$

**unfolding** *val-replicate-tpmf set-replicate-pmf* **by** *auto*

qed

**lemma** *replicate-return-pmf*[simp]: *replicate-pmf*  $n$  (*return-pmf*  $x$ ) = *return-pmf* (*replicate*  $n$   $x$ )  
by (*induction*  $n$ ) (*simp-all* *add:bind-return-pmf*)

### 1.3 Randomized Closest Points Algorithm

Using the above we can express the randomized closests points algorithm in the probabilistic time monad.

**type-synonym** *point* =  $real^2$

**record** *grid* =  
  *g-dist* :: *real*  
  *g-lookup* ::  $int * int \Rightarrow point\ list\ tm$

**definition** *to-grid* ::  $real \Rightarrow point \Rightarrow int * int$   
  **where** *to-grid*  $d\ x = (\lfloor x\ \$\ 1/d \rfloor, \lfloor x\ \$\ 2/d \rfloor)$

This represents the grid data-structure mentioned before. We assume the build time is linear to the number of points stored and the access time is at least  $\mathcal{O}(1)$  and proportional to the number of points in the cell. (In practice this would be implemented using hash functions.)

**definition** *build-grid* ::  $point\ list \Rightarrow real \Rightarrow grid\ tm$  **where**  
  *build-grid*  $xs\ d =$   
  do {  
    -  $\leftarrow custom\ tick\ (length\ xs)$ ;  
    return ( $\{$   
      *g-dist* =  $d$ ,  
      *g-lookup* =  $(\lambda q. map\ tm\ return\ (filter\ (\lambda x. to\ grid\ d\ x = q)\ xs))$   
     $\}$   
  }

**definition** *sample-distance* ::  $point\ list \Rightarrow real\ tpmf$  **where**  
  *sample-distance*  $ps = do\ \{$   
     $i \leftarrow lift\ pmf\ 1\ (pmf\ of\ set\ \{i. fst\ i < snd\ i \wedge snd\ i < length\ ps\})$ ;  
    return-tpmf (*dist* ( $ps\ !\ (fst\ i)$ ) ( $ps\ !\ (snd\ i)$ ))  
  }

**lemma** *val-sample-distance*:

*map-pmf* *val* (*sample-distance*  $ps$ ) = *map-pmf* ( $\lambda i. dist\ (ps\ !\ (fst\ i))\ (ps\ !\ (snd\ i))$ )  
(*pmf-of-set*  $\{i. fst\ i < snd\ i \wedge snd\ i < length\ ps\}$ )  
**unfolding** *sample-distance-def* **by** (*simp* *add:val-tpmf-simps*) (*simp* *add:map-pmf-def*)

**definition** *first-phase* ::  $point\ list \Rightarrow real\ tpmf$  **where**  
  *first-phase*  $ps = do\ \{$   
     $ds \leftarrow replicate\ tpmf\ (length\ ps)\ (sample\ distance\ ps)$ ;

```

lift-tm (min-list-tm ds)
}

```

**definition** *lookup-neighborhood* :: *grid*  $\Rightarrow$  *point*  $\Rightarrow$  *point list tm*  
**where** *lookup-neighborhood grid p* =  
do {  
*d*  $\leftarrow$  *tick (g-dist grid)*;  
*q*  $\leftarrow$  *tick (to-grid d p)*;  
*cs*  $\leftarrow$  *map-tm* ( $\lambda x.$  *tick (x + q)*) [(0,0),(0,1),(1,-1),(1,0),(1,1)];  
*map-tm (g-lookup grid) cs*  $\gg$  *concat-tm*  $\gg$  *remove1-tm p*  
}

This function collects all points in the cell of the given point and those from the neighboring cells. Here it is relevant to note that only half of the neighboring cells are taken. This is because of symmetry, i.e., if point  $p$  is north-east of point  $q$ , then  $q$  is south-west of point  $q$ . Since all points are being traversed it is enough to restrict the neighbor set.

**definition** *calc-dists-neighborhood* :: *grid*  $\Rightarrow$  *point*  $\Rightarrow$  *real list tm*  
**where** *calc-dists-neighborhood grid p* =  
do {  
*ns*  $\leftarrow$  *lookup-neighborhood grid p*;  
*map-tm (tick o dist p) ns*  
}

**definition** *second-phase* :: *real*  $\Rightarrow$  *point list*  $\Rightarrow$  *real tm* **where**  
*second-phase d ps* = do {  
*grid*  $\leftarrow$  *build-grid ps d*;  
*ns*  $\leftarrow$  *map-tm (calc-dists-neighborhood grid) ps*;  
*concat-tm ns*  $\gg$  *min-list-tm*  
}

**definition** *closest-pair* :: *point list*  $\Rightarrow$  *real tpmf* **where**  
*closest-pair ps* = do {  
*d*  $\leftarrow$  *first-phase ps*;  
if  $d = 0$  then  
*lift-tm (tick 0)*  
else  
*lift-tm (second-phase d ps)*  
}

**end**

## 2 Correctness

This section verifies that the algorithm always returns the correct result. Because the algorithm checks every pair of points in the same or in neighboring cells. It is enough to establish that the grid distance is at least the



distance of the closest pair.

The latter is true by construction, because the grid distance is chosen as a minimum of actually occurring point distances.

```
theory Randomized-Closest-Pair-Correct
imports Randomized-Closest-Pair
begin
```

```
definition min-dist :: ('a::metric-space) list  $\Rightarrow$  real
where min-dist xs = Min {dist x y | x y. {# x, y#}  $\subseteq$  # mset xs}
```

For a list with length at least two, the result is the minimum distance between the points of any two elements of the list. This means that  $min-dist\ xs = 0$ , if and only if the same point occurs twice in the list.

Note that this means, we won't assume the distinctness of the input list, and show the correctness of the algorithm in the above sense.

```
lemma image-conv-2: {f x y | x y. p x y} = (case-prod f) ' {(x,y). p x y} by auto
```

```
lemma min-dist-set-fin: finite {dist x y | x y. {#x, y#}  $\subseteq$  # mset xs}
```

```
proof -
```

```
have a:finite (set xs  $\times$  set xs) by simp
have x  $\in$  # mset xs  $\wedge$  y  $\in$  # mset xs if {#x, y#}  $\subseteq$  # mset xs for x y
using that by (meson insert-union-subset-iff mset-subset-eq-insertD)
thus ?thesis unfolding image-conv-2 by (intro finite-imageI finite-subset[OF -
a]) auto
qed
```

```
lemma min-dist-ne: length xs  $\geq$  2  $\longleftrightarrow$  {dist x y | x y. {# x,y#}  $\subseteq$  # mset xs}  $\neq$ 
{} (is ?L  $\longleftrightarrow$  ?R)
```

```
proof
```

```
assume ?L
then obtain xh1 xh2 xt where xs:xs=xh1#xh2#xt by (metis Suc-le-length-iff
numerals(2))
hence {#xh1,xh2#}  $\subseteq$  # mset xs unfolding xs by simp
thus ?R by auto
```

```
next
```

```
assume ?R
then obtain x y where xy: {#x,y#}  $\subseteq$  # mset xs by auto
have 2  $\leq$  size {#x, y#} by simp
also have ...  $\leq$  size (mset xs) by (intro size-mset-mono xy)
finally have 2  $\leq$  size (mset xs) by simp
thus ?L by simp
```

```
qed
```

```
lemmas min-dist-neI = iffD1[OF min-dist-ne]
```

```
lemma min-dist-nonneg:
```

```
assumes length xs  $\geq$  2
shows min-dist xs  $\geq$  0
```

**unfolding** *min-dist-def* **by** (*intro Min.boundedI min-dist-set-fin assms iffD1[OF min-dist-ne]*) *auto*

**lemma** *min-dist-pos-iff*:

**assumes**  $\text{length } xs \geq 2$

**shows**  $\text{distinct } xs \longleftrightarrow 0 < \text{min-dist } xs$

**proof** –

**have**  $\neg(\text{distinct } xs) \longleftrightarrow (\exists x. \text{count } (\text{mset } xs) x \neq \text{of-bool } (x \in \text{set } xs))$

**unfolding** *of-bool-def distinct-count-atmost-1* **by** *fastforce*

**also have**  $\dots \longleftrightarrow (\exists x. \text{count } (\text{mset } xs) x \notin \{0, 1\})$

**using** *count-mset-0-iff* **by** (*intro ex-cong1*) *simp*

**also have**  $\dots \longleftrightarrow (\exists x. \text{count } (\text{mset } xs) x \geq \text{count } \{\#x, x\# \} x)$

**by** (*intro ex-cong1*) (*simp add:numeral-eq-Suc Suc-le-eq dual-order.strict-iff-order*)

**also have**  $\dots \longleftrightarrow (\exists x. \{\#x, x\#\} \subseteq\# \text{mset } xs)$  **by** (*intro ex-cong1*) (*simp add: subseteq-mset-def*)

**also have**  $\dots \longleftrightarrow 0 \in \{\text{dist } x y \mid x y. \{\#x, y\#\} \subseteq\# \text{mset } xs\}$  **by** *auto*

**also have**  $\dots \longleftrightarrow \text{min-dist } xs = 0$  (**is**  $?L \longleftrightarrow ?R$ )

**proof**

**assume**  $?L$

**hence**  $\text{min-dist } xs \leq 0$  **unfolding** *min-dist-def* **by** (*intro Min-le min-dist-set-fin*)

**thus**  $\text{min-dist } xs = 0$  **using** *min-dist-nonneg[OF assms]* **by** *auto*

**next**

**assume**  $?R$

**thus**  $0 \in \{\text{dist } x y \mid x y. \{\#x, y\#\} \subseteq\# \text{mset } xs\}$

**unfolding** *min-dist-def* **using** *Min-in[OF min-dist-set-fin min-dist-neI[OF assms]]* **by** *simp*

**qed**

**finally have**  $\neg(\text{distinct } xs) \longleftrightarrow \text{min-dist } xs = 0$  **by** *simp*

**thus**  $?thesis$  **using** *min-dist-nonneg[OF assms]* **by** *auto*

**qed**

**lemma** *multiset-filter-mono-2*:

**assumes**  $\bigwedge x. x \in \text{set-mset } xs \implies P x \implies Q x$

**shows**  $\text{filter-mset } P xs \subseteq\# \text{filter-mset } Q xs$  (**is**  $?L \subseteq\# ?R$ )

**proof** –

**have**  $?L = \text{filter-mset } (\lambda x. Q x \wedge P x) xs$  **using** *assms* **by** (*intro filter-mset-cong*) *auto*

**also have**  $\dots = \text{filter-mset } P (\text{filter-mset } Q xs)$  **by** (*simp add:filter-filter-mset*)

**also have**  $\dots \subseteq\# ?R$  **by** *simp*

**finally show**  $?thesis$  **by** *simp*

**qed**

**lemma** *filter-mset-disj*:

$\text{filter-mset } (\lambda x. p x \vee q x) xs = \text{filter-mset } (\lambda x. p x \wedge \neg q x) xs + \text{filter-mset } q xs$

**by** (*induction xs*) *auto*

**lemma** *size-filter-mset-decompose*:

**assumes** *finite T*

**shows**  $\text{size } (\text{filter-mset } (\lambda x. f x \in T) xs) = (\sum t \in T. \text{size } (\text{filter-mset } (\lambda x. f x$

```

= t) xs))
  using assms
proof (induction T)
  case empty thus ?case by simp
next
  case (insert x F) thus ?case by (simp add:filter-mset-disj) metis
qed

```

```

lemma size-filter-mset-decompose':
  size (filter-mset (λx. f x ∈ T) xs) = sum' (λt. size (filter-mset (λx. f x = t) xs))
  T
  (is ?L = ?R)
proof –
  let ?T = f ' set-mset xs ∩ T
  have ?L = size (filter-mset (λx. f x ∈ ?T) xs)
    by (intro arg-cong[where f=size] filter-mset-cong) auto
  also have ... = (∑ t ∈ ?T. size (filter-mset (λx. f x = t) xs))
    by (intro size-filter-mset-decompose) auto
  also have ... = sum' (λt. size (filter-mset (λx. f x = t) xs)) ?T
    by (intro sum.eq-sum[symmetric]) auto
  also have ... = ?R by (intro sum.mono-neutral-left') auto
  finally show ?thesis by simp
qed

```

```

lemma filter-product:
  filter (λx. P (fst x) ∧ Q (snd x)) (List.product xs ys) = List.product (filter P xs)
  (filter Q ys)
proof (induction xs)
  case Nil thus ?case by simp
next
  case (Cons xh xt) thus ?case by (simp add:filter-map comp-def)
qed

```

**lemma** *floor-diff-bound*:  $||x| - |y|| \leq ||x - (y::real)||$  **by** *linarith*

```

lemma power2-strict-mono:
  fixes x y :: 'a :: linordered-idom
  assumes  $|x| < |y|$ 
  shows  $x^2 < y^2$ 
  using assms unfolding power2-eq-square
  by (metis abs-mult-less abs-mult-self-eq)

```

**definition** *grid ps d* = (| *g-dist* = *d*, *g-lookup* = (λq. map-tm return (filter (λx. to-grid d x = q) ps)) |)

```

lemma build-grid-val: val (build-grid ps d) = grid ps d
  unfolding build-grid-def grid-def by simp

```

**lemma** *lookup-neighborhood*:

$mset (val (lookup-neighborhood (grid ps d) p)) =$   
 $filter-mset (\lambda x. to-grid d x - to-grid d p \in \{(0,0),(0,1),(1,-1),(1,0),(1,1)\})$   
 $(mset ps) - \{\#p\#}$

**proof** –

**define**  $ls$  **where**  $ls = [(0::int,0::int),(0,1),(1,-1),(1,0),(1,1)]$

**define**  $g$  **where**  $g = grid ps d$

**define**  $cs$  **where**  $cs = map ((+) (to-grid (g-dist g) p)) [(0,0),(0,1),(1,-1),(1,0),(1,1)]$

**have** *distinct-ls*: *distinct*  $ls$  **unfolding** *ls-def* **by** (*simp add: upto.simps*)

**have**  $mset (concat (map (\lambda x. val (g-lookup g (x + to-grid (g-dist g) p))) ls)) =$

$mset (concat (map (\lambda x. filter (\lambda q. to-grid d q - to-grid d p = x) ps) ls))$

**by** (*simp add: grid-def filter-eq-val-filter-tm cs-def comp-def algebra-simps ls-def g-def*)

**also have**  $\dots = \{\# q \in \# mset ps. to-grid d q - to-grid d p \in set ls \#\}$

**using** *distinct-ls* **by** (*induction ls*) (*simp-all add: filter-mset-disj, metis*)

**also have**  $\dots = \{\#x \in \# mset ps. to-grid d x - to-grid d p \in \{(0,0),(0,1),(1,-1),(1,0),(1,1)\}\#\}$

**unfolding** *ls-def* **by** *simp*

**finally have**  $a$ :

$mset (concat (map (\lambda x. val (g-lookup g (x + to-grid (g-dist g) p))) ls)) =$

$\{\#x \in \# mset ps. to-grid d x - to-grid d p \in \{(0,0),(0,1),(1,-1),(1,0),(1,1)\}\#\}$

**by** *simp*

**thus** *?thesis*

**unfolding** *g-def[symmetric]* *lookup-neighborhood-def ls-def[symmetric]*

**by** (*simp add: val-remove1 comp-def*)

**qed**

**lemma** *fin-nat-pairs*: *finite*  $\{(i, j). i < j \wedge j < (n::nat)\}$

**by** (*rule finite-subset[where B={.. $<n$ } $\times$ {.. $<n$ }]*) *auto*

**lemma** *mset-list-subset*:

**assumes** *distinct ys set ys*  $\subseteq \{.. $<length xs$ \}$

**shows**  $mset (map (!) xs) ys \subseteq \# mset xs$  (**is**  $?L \subseteq \# ?R$ )

**proof** –

**have**  $mset ys \subseteq \# mset [0.. $<length xs$ ]$  **using** *assms*

**by** (*metis finite-lessThan mset-set-set mset-set-upto-eq-mset-upto subset-imp-msubset-mset-set*)

**hence**  $image-mset (!) xs (mset ys) \subseteq \# image-mset (!) xs (mset ([0.. $<length xs$ ]))$

**by** (*intro image-mset-subseteq-mono*)

**moreover have**  $image-mset (!) xs (mset ([0.. $<length xs$ ])) = mset xs$  **by** (*metis map-nth mset-map*)

**ultimately show** *?thesis* **by** *simp*

**qed**

**lemma** *sample-distance*:

**assumes**  $length ps \geq 2$

**shows**  $AE d$  *in map-pmf*  $val (sample-distance ps). min-dist ps \leq d$

```

proof –
  let ?S = {i. fst i < snd i ∧ snd i < length ps}
  let ?p = pmf-of-set ?S

  have (0,1) ∈ ?S using assms by auto
  hence a:finite ?S ?S ≠ {}
    using fin-nat-pairs[where n=length ps] by (auto simp:case-prod-beta')

  have min-dist ps ≤ dist (ps ! (fst x)) (ps ! (snd x)) if x ∈ ?S for x
  proof –
    have mset (map (!) ps) [fst x, snd x] ⊆# mset ps
      using that by (intro mset-list-subset) auto
    hence {#ps ! fst x, ps ! snd x#} ⊆# mset ps by simp
    hence (λ(x, y). dist x y) (ps ! (fst x), ps ! (snd x)) ∈ {dist x y | x y. {#x, y#}
  ⊆# mset ps}
    unfolding image-conv-2 by (intro imageI) simp
    thus ?thesis unfolding min-dist-def by (intro Min-le min-dist-set-fin) simp
  qed
  thus ?thesis
    using a unfolding sample-distance-def map-pmf-def[symmetric] val-tpmf-simps
    by (intro AE-pmfI) (auto)
qed

lemma first-phase:
  assumes length ps ≥ 2
  shows AE d in map-pmf val (first-phase ps). min-dist ps ≤ d
  proof –
    have min-dist ps ≤ val (min-list-tm ds)
      if ds-range:set ds ⊆ set-pmf (map-pmf val (sample-distance ps)) and length ds=length
  ps for ds
    proof –
      have ds-ne: ds ≠ [] using assms that(2) by auto

      have min-dist ps ≤ a if a ∈ set ds for a
      proof –
        have a ∈ set-pmf (map-pmf val (sample-distance ps)) using ds-range that by
  auto
        thus ?thesis using sample-distance[OF assms] by (auto simp add: AE-measure-pmf-iff)
      qed
      hence min-dist ps ≤ Min (set ds) using ds-ne by (intro Min.boundedI) auto
      also have ... = min-list ds unfolding min-list-Min[OF ds-ne] by simp
      also have ... = val (min-list-tm ds) by (intro val-min-list[symmetric]) ds-ne
      finally show ?thesis by simp
    qed

  thus ?thesis
    unfolding first-phase-def val-tpmf-simps val-replicate-tpmf
    by (intro AE-pmfI) (auto simp:set-replicate-pmf)
qed

```

**definition** *grid-lex-ord* :: *int \* int* ⇒ *int \* int* ⇒ *bool*  
**where** *grid-lex-ord* *x y* = (*fst x* < *fst y* ∨ (*fst x* = *fst y* ∧ *snd x* ≤ *snd y*))

**lemma** *grid-lex-order-antisym*: *grid-lex-ord x y* ∨ *grid-lex-ord y x*  
**unfolding** *grid-lex-ord-def* **by** *auto*

**lemma** *grid-dist*:

**fixes** *p q* :: *point*

**assumes** *d* > 0

**shows**  $||\lfloor p \text{ \$ } k/d \rfloor - \lfloor q \text{ \$ } k/d \rfloor|| \leq \lceil \text{dist } p \text{ } q/d \rceil$

**proof** –

**have**  $|p\$k - q\$k| = \text{sqrt} ((p\$k - q\$k)^2)$  **by** *simp*

**also have** ... =  $\text{sqrt} (\sum_{j \in \text{UNIV}. \text{of\_bool}(j=k) * (p\$j - q\$j)^2)$  **by** *simp*

**also have** ... ≤ *dist* *p q* **unfolding** *dist-vec-def* *L2-set-def*

**by** (*intro real-sqrt-le-mono sum-mono*) (*auto simp:dist-real-def*)

**finally have**  $|p\$k - q\$k| \leq \text{dist } p \text{ } q$  **by** *simp*

**hence**  $0:|p\$k/d - q\$k/d| \leq \text{dist } p \text{ } q/d$  **using** *assms* **by** (*simp add:field-simps*)

**have**  $||\lfloor p\$k/d \rfloor - \lfloor q\$k/d \rfloor|| \leq \lceil |p\$k/d - q\$k/d| \rceil$  **by** (*intro floor-diff-bound*)

**also have** ... ≤  $\lceil \text{dist } p \text{ } q/d \rceil$  **by** (*intro ceiling-mono 0*)

**finally show** *?thesis* **by** *simp*

**qed**

**lemma** *grid-dist-2*:

**fixes** *p q* :: *point*

**assumes** *d* > 0

**assumes**  $\lceil \text{dist } p \text{ } q/d \rceil \leq s$

**shows** *to-grid* *d p* – *to-grid* *d q* ∈  $\{-s..s\} \times \{-s..s\}$

**proof** –

**have** *f* (*to-grid* *d p*) – *f* (*to-grid* *d q*) ∈  $\{-s..s\}$  **if** *f* = *fst* ∨ *f* = *snd* **for** *f*

**proof** –

**have**  $|f \text{ (to-grid } d \text{ } p) - f \text{ (to-grid } d \text{ } q)| \leq \lceil \text{dist } p \text{ } q/d \rceil$

**using** *that grid-dist[OF assms(1)]* **unfolding** *to-grid-def* **by** *auto*

**also have** ... ≤ *s* **by** (*intro assms(2)*)

**finally have**  $|f \text{ (to-grid } d \text{ } p) - f \text{ (to-grid } d \text{ } q)| \leq s$  **by** *simp*

**thus** *?thesis* **by** *auto*

**qed**

**thus** *?thesis* **by** (*simp add:mem-Times-iff*)

**qed**

**lemma** *grid-dist-3*:

**fixes** *p q* :: *point*

**assumes** *d* > 0

**assumes**  $\lceil \text{dist } q \text{ } p/d \rceil \leq 1$  *grid-lex-ord* (*to-grid* *d p*) (*to-grid* *d q*)

**shows** *to-grid* *d q* – *to-grid* *d p* ∈  $\{(0,0),(0,1),(1,-1),(1,0),(1,1)\}$

**proof** –

**have**  $a:\{-1..1\} = \{-1,0,1::\text{int}\}$  **by** *auto*

**let** *?r* = *to-grid* *d q* – *to-grid* *d p*

**have** *?r* ∈  $\{-1..1\} \times \{-1..1\}$  **by** (*intro grid-dist-2 assms(1-2)*)

**moreover have**  $?r \notin \{(-1,0),(-1,-1),(-1,1),(0,-1)\}$  **using** *assms(3)*  
**unfolding** *grid-lex-ord-def insert-iff de-Morgan-disj*  
**by** (*intro conjI notI*) (*simp-all add:algebra-simps*)  
**ultimately show** *?thesis* **unfolding** *a* **by** *simp*  
**qed**

**lemma** *second-phase-aux:*

**assumes**  $d > 0$   $\text{min-dist } ps \leq d$   $\text{length } ps \geq 2$

**obtains**  $u v$  **where**

$\text{min-dist } ps = \text{dist } u v$

$\{\#u, v\# \} \subseteq\# \text{mset } ps$

*grid-lex-ord* (*to-grid d u*) (*to-grid d v*)

$u \in \text{set } ps$   $v \in \text{set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ u))$

**proof** –

**have**  $\exists u v. \text{min-dist } ps = \text{dist } u v \wedge \{\#u, v\# \} \subseteq\# \text{mset } ps$

**unfolding** *min-dist-def* **using** *Min-in[OF min-dist-set-fin min-dist-neI[OF assms(3)]]* **by** *auto*

**then obtain**  $u v$  **where** *uv:*

$\text{min-dist } ps = \text{dist } u v$   $\{\#u, v\# \} \subseteq\# \text{mset } ps$

*grid-lex-ord* (*to-grid d u*) (*to-grid d v*)

**using** *add-mset-commute dist-commute grid-lex-order-antisym* **by** (*metis (no-types, lifting)*)

**have** *u-range:*  $u \in \text{set } ps$  **using** *w(2)* *set-mset-mono* **by** *fastforce*

**have**  $\text{to-grid } d \ v - \text{to-grid } d \ u \in \{(0,0),(0,1),(1,-1),(1,0),(1,1)\}$

**using** *assms(1,2)* *w(1,3)* **by** (*intro grid-dist-3*) (*simp-all add:dist-commute*)

**hence**  $v \in\# \text{mset } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ u))$

**using** *w(2)* **unfolding** *lookup-neighborhood* **by** (*simp add: in-diff-count insert-subset-eq-iff*)

**thus** *?thesis* **using** *that u-range uv* **by** *simp*

**qed**

**lemma** *second-phase:*

**assumes**  $d > 0$   $\text{min-dist } ps \leq d$   $\text{length } ps \geq 2$

**shows**  $\text{val } (\text{second-phase } d \ ps) = \text{min-dist } ps$  (**is**  $?L = ?R$ )

**proof** –

**let**  $?g = \text{grid } ps \ d$

**have**  $\exists u v. \text{min-dist } ps = \text{dist } u v \wedge \{\#u, v\# \} \subseteq\# \text{mset } ps$

**unfolding** *min-dist-def* **using** *Min-in[OF min-dist-set-fin min-dist-neI[OF assms(3)]]* **by** *auto*

**then obtain**  $u v$  **where** *uv:*

$\text{min-dist } ps = \text{dist } u v$   $\{\#u, v\# \} \subseteq\# \text{mset } ps$

*grid-lex-ord* (*to-grid d u*) (*to-grid d v*)

**and**  $u$ -range:  $u \in \text{set } ps$   
**and**  $v$ -range:  $v \in \text{set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ u))$   
**using** *second-phase-aux*[*OF assms*] **by** *auto*

**hence**  $a$ :  $\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ u) \neq []$  **by** *auto*

**have**  $\exists x \in \text{set } ps. \text{min-dist } ps \in \text{dist } x \text{ ' set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x))$   
**using**  $v$ -range  $uv(1)$  **by** (*intro* *beXI*[**where**  $x=u$ ]  $u$ -range) *simp*

**hence**  $b$ :  $\text{Min } (\bigcup x \in \text{set } ps. \text{dist } x \text{ ' set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x)))$   
 $\leq \text{min-dist } ps$   
**by** (*intro* *Min.coboundedI* *finite-UN-I*) *simp-all*

**have**  $\{\# x, y\} \subseteq\# \text{mset } ps$   
**if**  $x \in \text{set } ps \ y \in \text{set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x))$  **for**  $x \ y$   
**proof** –  
**have**  $y \in\# \text{mset } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x))$  **using** *that* **by** *simp*  
**moreover** **have**  $\text{mset } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x)) \subseteq\# \text{mset } ps - \{\#x\}$   
–  $\{\#x\}$   
**using** *that(1)* **unfolding** *lookup-neighborhood subset-eq-diff-conv* **by** *simp*  
**ultimately** **have**  $y \in\# \text{mset } ps - \{\#x\}$  **by** (*metis* *mset-subset-eqD*)  
**moreover** **have**  $x \in\# \text{mset } ps$  **using** *that(1)* **by** *simp*  
**ultimately** **show**  $\{\#x, y\} \subseteq\# \text{mset } ps$  **by** (*simp* *add: insert-subset-eq-iff*)  
**qed**

**hence**  $c$ :  $\text{min-dist } ps \leq \text{Min } (\bigcup x \in \text{set } ps. \text{dist } x \text{ ' set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ x)))$   
**unfolding** *min-dist-def* **using**  $a$   $u$ -range **by** (*intro* *Min-antimono* *min-dist-set-fin*)  
*auto*

**have**  $?L = \text{val } (\text{min-list-tm } (\text{concat } (\text{map } (\lambda x. \text{map } (\text{dist } x) (\text{val } (\text{lookup-neighborhood } ?g \ x))) \ ps)))$   
**unfolding** *second-phase-def* **by** (*simp* *add: calc-dists-neighborhood-def build-grid-val*)  
**also** **have**  $\dots = \text{min-list } (\text{concat } (\text{map } (\lambda x. \text{map } (\text{dist } x) (\text{val } (\text{lookup-neighborhood } ?g \ x))) \ ps))$   
**using** *assms(3)*  $a$   $u$ -range **by** (*intro* *val-min-list*) *auto*  
**also** **have**  $\dots = \text{Min } (\bigcup x \in \text{set } ps. \text{dist } x \text{ ' set } (\text{val } (\text{lookup-neighborhood } ?g \ x)))$   
**using**  $a$   $u$ -range **by** (*subst* *min-list-Min*) *auto*  
**also** **have**  $\dots = \text{min-dist } ps$  **using**  $b \ c$  **by** *simp*  
**finally** **show**  $?thesis$  **by** *simp*  
**qed**

Main result of this section:

**theorem** *closest-pair-correct*:

**assumes**  $\text{length } ps \geq 2$

**shows**  $AE \ r$  in  $\text{map-pmf } \text{val } (\text{closest-pair } ps)$ .  $r = \text{min-dist } ps$

**proof** –

**define**  $fp$  **where**  $fp = \text{map-pmf } \text{val } (\text{first-phase } ps)$



```

have  $r = \text{min-dist } ps$  if
   $d \in fp$ 
   $r = (\text{if } d = 0 \text{ then } 0 \text{ else val } (\text{second-phase } d \ ps))$  for  $r \ d$ 
proof –
  have  $d\text{-ge}: d \geq \text{min-dist } ps$ 
  using  $\text{that}(1)$   $\text{first-phase}[OF \ assms]$  unfolding  $AE\text{-measure-pmf-iff } fp\text{-def}[symmetric]$ 
by  $\text{simp}$ 
  show  $?thesis$ 
  proof ( $\text{cases } d > 0$ )
    case  $True$ 
    thus  $?thesis$  using  $\text{second-phase}[OF \ True \ d\text{-ge} \ assms]$   $\text{that}(2)$ 
    by ( $\text{simp add: } AE\text{-measure-pmf-iff}$ )
  next
  case  $False$ 
  hence  $d = 0$   $\text{min-dist } ps = 0$  using  $d\text{-ge } \text{min-dist-nonneg}[OF \ assms]$  by  $\text{auto}$ 
  then show  $?thesis$  using  $\text{that}(2)$  by  $\text{auto}$ 
  qed
qed
thus  $?thesis$  unfolding  $\text{closest-pair-def } \text{val-tpmf-simps } fp\text{-def}[symmetric]$   $\text{if-distrib}$ 
  by ( $\text{intro } AE\text{-pmfI}$ ) ( $\text{auto simp:if-distrib}$ )
qed
end

```

### 3 Growth of Close Points

This section verifies a result similar to (but more general than) Lemma 2 by Rabin [6]. Let  $N(d)$  denote the number of pairs from the point sequence  $p_1, \dots, p_n$ , with distance less than  $d$ :

$$N(d) := |\{(i, j) \mid d(p_i, p_j) < d \wedge 1 \leq i, j \leq n\}|$$

Obviously,  $N(d)$  is monotone. It is possible to show that the growth of  $N(d)$  is bounded.

In particular:

$$N(ad) \leq (2a\sqrt{2} + 3)^2 N(d)$$

for all  $a > 0$ ,  $d > 0$ . As far as we can tell the proof below is new.

*Proof:* Consider a 2D-grid with size  $\alpha := \frac{d}{\sqrt{2}}$  and let us denote by  $G(x, y)$  the number of points that fall in the cell  $(x, y) \in \mathbb{Z} \times \mathbb{Z}$ , i.e.:

$$G(x, y) := \left| \left\{ i \mid \left\lfloor \frac{p_{i,1}}{\alpha} \right\rfloor = x \wedge \left\lfloor \frac{p_{i,2}}{\alpha} \right\rfloor = y \right\} \right|,$$

where  $p_{i,1}$  (resp.  $p_{i,2}$ ) denote the first (resp. second) component of point  $p$ . Let also  $s := \lceil a\sqrt{2} \rceil$ .

Then we can observe that

$$\begin{aligned}
N(ad) &\leq \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} \sum_{i=-s}^s \sum_{j=-s}^s G(x,y)G(x+i,y+j) \\
&= \sum_{i=-s}^s \sum_{j=-s}^s \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)G(x+i,y+j) \\
&\leq \sum_{i=-s}^s \sum_{j=-s}^s \left( \left( \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)^2 \right) \left( \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x+i,y+j)^2 \right) \right)^{1/2} \\
&\leq \sum_{i=-s}^s \sum_{j=-s}^s \left( \left( \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)^2 \right) \left( \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)^2 \right) \right)^{1/2} \\
&\leq (2s+1)^2 \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)^2 \\
&\leq (2a\sqrt{2}+3)^2 \sum_{(x,y) \in \mathbb{Z} \times \mathbb{Z}} G(x,y)^2 \\
&\leq (2a\sqrt{2}+3)^2 N(d)
\end{aligned}$$

The first inequality follows from the fact that if two points are  $ad$  close, their x-coordinates and y-coordinates will differ by at most  $ad$ . I.e. their grid coordinates will differ at most by  $s$ . This means the pair will be accounted for in the right hand side of the inequality.

The third inequality is an application of the Cauchy–Schwarz inequality.

The last inequality follows from the fact that the largest possible distance of two points in the same grid cell is  $d$ .  $\square$

**theory** *Randomized-Closest-Pair-Growth*

**imports**

*HOL–Library.Sublist*

*Randomized-Closest-Pair-Correct*

**begin**

**lemma** *inj-translate*:

**fixes**  $a\ b :: int$

**shows**  $inj\ (\lambda x. (fst\ x + a, snd\ x + b))$

**proof** –

**have**  $0:(\lambda x. (fst\ x + a, snd\ x + b)) = (\lambda x. x + (a,b))$  **by** *auto*

**show** *?thesis* **unfolding**  $0$  **by** *simp*

**qed**

**lemma** *of-nat-sum'*:

$(of\ nat\ (sum'\ f\ S) :: ('a :: \{semiring-char-0\})) = sum'\ (\lambda x. of\ nat\ (f\ x))\ S$

**unfolding** *sum.G-def* **by** *simp*

```

lemma sum'-nonneg:
  fixes  $f :: 'a \Rightarrow 'b :: \{ordered-comm-monoid-add\}$ 
  assumes  $\bigwedge x. x \in S \implies f x \geq 0$ 
  shows  $sum' f S \geq 0$ 
proof -
  have  $0 \leq sum f \{x \in S. f x \neq 0\}$  using assms by (intro sum-nonneg) auto
  thus ?thesis unfolding sum.G-def by simp
qed

lemma sum'-mono:
  fixes  $f :: 'a \Rightarrow 'b :: \{ordered-comm-monoid-add\}$ 
  assumes  $\bigwedge x. x \in S \implies f x \leq g x$ 
  assumes finite  $\{x \in S. f x \neq 0\}$ 
  assumes finite  $\{x \in S. g x \neq 0\}$ 
  shows  $sum' f S \leq sum' g S$  (is ?L  $\leq$  ?R)
proof -
  let  $?S = \{i \in S. f i \neq 0\} \cup \{i \in S. g i \neq 0\}$ 

  have  $?L = sum' f ?S$  by (intro sum.mono-neutral-right') auto
  also have  $\dots = (\sum i \in ?S. f i)$  using assms by (intro sum.eq-sum) auto
  also have  $\dots \leq (\sum i \in ?S. g i)$  using assms by (intro sum-mono) auto
  also have  $\dots = sum' g ?S$  using assms by (intro sum.eq-sum[symmetric]) auto
  also have  $\dots = ?R$  by (intro sum.mono-neutral-left') auto
  finally show ?thesis by simp
qed

lemma cauchy-schwarz':
  assumes finite  $\{i \in S. f i \neq 0\}$ 
  assumes finite  $\{i \in S. g i \neq 0\}$ 
  shows  $sum' (\lambda i. f i * g i) S \leq sqrt (sum' (\lambda i. f i^2) S) * sqrt (sum' (\lambda i. g i^2) S)$ 
    (is ?L  $\leq$  ?R)
proof -
  let  $?S = \{i \in S. f i \neq 0\} \cup \{i \in S. g i \neq 0\}$ 

  have  $?L = sum' (\lambda i. f i * g i) ?S$  by (intro sum.mono-neutral-right') auto
  also have  $\dots = (\sum i \in ?S. f i * g i)$  using assms by (intro sum.eq-sum) auto
  also have  $\dots \leq (\sum i \in ?S. |f i| * |g i|)$  by (intro sum-mono) (metis abs-ge-self abs-mult)
  also have  $\dots \leq L2-set f ?S * L2-set g ?S$  by (rule L2-set-mult-ineq)
  also have  $\dots = sqrt (sum' (\lambda i. f i^2) ?S) * sqrt (sum' (\lambda i. g i^2) ?S)$ 
    unfolding L2-set-def using assms sum.eq-sum by simp
  also have  $\dots = ?R$ 
    by (intro arg-cong2[where f=( $\lambda x y. sqrt x * sqrt y$ )] sum.mono-neutral-left') auto
  finally show ?thesis by simp
qed

```

**context** *comm-monoid-set*  
**begin**

**lemma** *reindex-bij-betw'*:  
**assumes** *bij-betw h S T*  
**shows**  $G (\lambda x. g (h x)) S = G g T$   
**proof** –  
**have**  $h^{-1} \{x \in S. g (h x) \neq \mathbf{1}\} = \{x \in T. g x \neq \mathbf{1}\}$   
**using** *bij-betw-imp-surj-on[OF assms]* **by** *auto*  
**hence**  $0: \text{bij-betw } h \{x \in S. g (h x) \neq \mathbf{1}\} \{x \in T. g x \neq \mathbf{1}\}$   
**by** (*intro bij-betw-subset[OF assms]*) *auto*  
**hence**  $\text{finite } \{x \in S. g (h x) \neq \mathbf{1}\} = \text{finite } \{x \in T. g x \neq \mathbf{1}\}$   
**using** *bij-betw-finite* **by** *auto*  
**thus** *?thesis* **unfolding** *G-def* **using** *reindex-bij-betw[OF 0]* **by** *simp*  
**qed**

**end**

**definition** *close-point-size xs d = length (filter ( $\lambda(p,q). \text{dist } p \ q < d$ ) (List.product xs xs))*

**lemma** *grid-dist-upper*:  
**fixes**  $p \ q :: \text{point}$   
**assumes**  $d > 0$   
**shows**  $\text{dist } p \ q < \text{sqrt} (\sum_{i \in \text{UNIV}} (d * (|\lfloor p \$ i / d \rfloor - \lfloor q \$ i / d \rfloor| + 1))^2)$   
**(is ?L < ?R)**  
**proof** –  
**have**  $a: |x - y| < |d * \text{real-of-int} (|\lfloor x / d \rfloor - \lfloor y / d \rfloor| + 1)|$  **for**  $x \ y :: \text{real}$   
**proof** –  
**have**  $|x - y| = d * |x / d - y / d|$   
**using** *assms* **by** (*simp add: abs-mult-pos' right-diff-distrib*)  
**also have**  $\dots < d * \text{real-of-int} (|\lfloor x / d \rfloor - \lfloor y / d \rfloor| + 1)$   
**by** (*intro mult-strict-left-mono assms*) *linarith*  
**also have**  $\dots = |d * \text{real-of-int} (|\lfloor x / d \rfloor - \lfloor y / d \rfloor| + 1)|$   
**using** *assms* **by** *simp*  
**finally show** *?thesis* **by** *simp*  
**qed**  
**have**  $?L = \text{sqrt} (\sum_{i \in \text{UNIV}} (p \$ i - q \$ i)^2)$   
**unfolding** *dist-vec-def dist-real-def L2-set-def* **by** *simp*  
**also have**  $\dots < ?R$   
**using** *assms* **by** (*intro real-sqrt-less-mono sum-strict-mono power2-strict-mono*  
*a*) *auto*  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *grid-dist-upperI*:  
**fixes**  $p \ q :: \text{point}$   
**fixes**  $d :: \text{real}$

```

assumes  $d > 0$ 
assumes  $\bigwedge k. |[p\$k/d] - [q\$k/d]| \leq s$ 
shows  $\text{dist } p \ q < d * (s+1) * \text{sqrt } 2$ 
proof -
  have  $s \geq 0$  using assms(2) [where  $k=0$ ] by simp
  have  $\text{dist } p \ q < \text{sqrt } (\sum i \in \text{UNIV}. (d * (|[p\$i/d] - [q\$i/d]| + 1)))^2$ 
    by (intro grid-dist-upper assms)
  also have  $\dots \leq \text{sqrt } (\sum i \in (\text{UNIV}::2 \text{ set}). (d * (s+1)))^2$ 
    using assms
    by (intro real-sqrt-le-mono sum-mono power-mono mult-left-mono iffD2[OF
of-int-le-iff]) auto
  also have  $\dots = \text{sqrt } (2 * (d * (s+1))^2)$  by simp
  also have  $\dots = \text{sqrt } 2 * \text{sqrt } ((d * (s+1))^2)$  by (simp add:real-sqrt-mult)
  also have  $\dots = \text{sqrt } 2 * (d * (s+1))$  using assms s-ge-0 by simp
  also have  $\dots = d * (s+1) * \text{sqrt } 2$  by simp
  finally show ?thesis by simp
qed

lemma close-point-approx-upper:
  fixes  $xs :: \text{point list}$ 
  fixes  $G :: \text{int} \times \text{int} \Rightarrow \text{real}$ 
  assumes  $d > 0 \ e > 0$ 
  defines  $s \equiv \lceil d / e \rceil$ 
  defines  $G \equiv (\lambda x. \text{real } (\text{length } (\text{filter } (\lambda p. \text{to-grid } e \ p = x) \ xs)))$ 
  shows  $\text{close-point-size } xs \ d \leq (\sum i \in \{-s..s\} \times \{-s..s\}. \text{sum}' (\lambda x. G \ x * G \ (x+i)))$ 
UNIV
    (is  $?L \leq ?R$ )
proof -
  let  $?f = \text{to-grid } e$ 
  let  $?pairs = \text{mset } (\text{List.product } xs \ xs)$ 

  define  $T$  where  $T = \{-s..s\} \times \{-s..s\}$ 

  have  $s \geq 1$  unfolding s-def using assms by simp
  hence  $s \geq 0$  by simp

  have  $0: \text{finite } T$  unfolding T-def by simp

  have  $a: \text{size } \{\#p \in \# \ ?pairs. ?f \ (fst \ p) - ?f \ (snd \ p) = i \ \# \} = \text{sum}' (\lambda x. G \ x * G \ (x+i))$ 
UNIV
    (is  $?L1 = ?R1$ ) for  $i$ 
  proof -
  have  $?L1 = \text{size } \{\#p \in \# \ ?pairs. (?f \ (fst \ p), ?f \ (snd \ p)) \in \{(x,y). x - y = i\} \ \# \}$ 
    by simp
  also have  $\dots = \text{sum}' (\lambda q. \text{size } \{\# \ p \in \# \ ?pairs. (?f \ (fst \ p), ?f \ (snd \ p)) = q \ \# \}$ 
    )  $\{(x,y). x - y = i\}$ 
    unfolding size-filter-mset-decompose' by simp
  also have  $\dots = \text{sum}' (\lambda q. \text{size } \{\# \ p \in \# \ ?pairs. (?f \ (fst \ p), ?f \ (snd \ p)) =$ 

```

$(q+i, q) \# \}$ ) UNIV  
**by** (*intro arg-cong*[**where**  $f=real$ ] *sum.reindex-bij-betw'*[*symmetric*] *bij-betwI*[**where**  $g=snd$ ])  
*auto*  
**also have** ... =  
 $sum' (\lambda q. length (filter (\lambda p. ?f (fst p) = q+i \wedge ?f (snd p) = q) (List.product xs xs)))$  UNIV  
**by** (*simp flip: size-mset mset-filter conj-commute*)  
**also have** ... =  $sum' (\lambda x. G (x+i) * G x)$  UNIV  
**by** (*subst filter-product*)  
(*simp add:G-def build-grid-def of-nat-sum' case-prod-beta' prod-eq-iff*)  
**finally show** *?thesis* **by** (*simp add:algebra-simps*)  
**qed**

**have**  $b: f (?f p) - f (?f q) \in \{-s..s\}$  **if**  $f = fst \vee f = snd$   $dist p q < d$  **for**  $p q f$   
**proof** -  
**have**  $|f (?f p) - f (?f q)| \leq \lceil dist p q / e \rceil$   
**using** *grid-dist*[*OF assms(2)*, **where**  $p=p$  **and**  $q=q$ ] *that(1)* **unfolding**  
*to-grid-def* **by** *auto*  
**also have** ...  $\leq s$   
**unfolding** *s-def* **using** *that(2)* *assms(1,2)*  
**by** (*simp add: ceiling-mono divide-le-cancel*)  
**finally have**  $|f (?f p) - f (?f q)| \leq s$  **by** *simp*  
**thus** *?thesis* **using** *s-ge-0* **by** *auto*  
**qed**

**have**  $c: ?f p - ?f q \in T$  **if**  $dist p q < d$  **for**  $p q$   
**unfolding** *T-def* **using** *b[OF - that]* **unfolding** *mem-Times-iff* **by** *simp*

**have**  $?L = size (filter-mset (\lambda(p,q). dist p q < d) ?pairs)$   
**unfolding** *close-point-size-def* **by** (*metis mset-filter size-mset*)  
**also have** ...  $\leq size (filter-mset (\lambda p. ?f (fst p) - ?f (snd p) \in T) ?pairs)$   
**using** *c* **by** (*intro size-mset-mono of-nat-mono multiset-filter-mono-2*) *auto*  
**also have** ... =  $(\sum i \in T. size (filter-mset (\lambda p. ?f (fst p) - ?f (snd p) = i) ?pairs))$   
**by** (*intro size-filter-mset-decompose arg-cong*[**where**  $f=of-nat$ ] *0*)  
**also have** ... =  $(\sum i \in T. sum' (\lambda x. G x * G (x+i)))$  UNIV  
**unfolding** *of-nat-sum* **by** (*intro sum.cong a refl*)  
**also have** ... =  $?R$  **unfolding** *T-def* **by** *simp*  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *close-point-approx-lower*:

**fixes**  $xs :: point list$

**fixes**  $G :: int \times int \Rightarrow real$

**fixes**  $d :: real$

**assumes**  $d > 0$

**defines**  $G \equiv (\lambda x. real (length (filter (\lambda p. to-grid d p = x) xs)))$

**shows**  $sum' (\lambda x. G x ^ 2)$  UNIV  $\leq close-point-size xs (d * sqrt 2)$

(is ?L ≤ ?R)  
**proof** –  
 let ?f = to-grid d  
 let ?pairs = mset (List.product xs xs)  
  
 have ?L = sum' (λx. length (filter (λp. ?f p = x) xs) ^ 2) UNIV  
 unfolding build-grid-def G-def by (simp add:of-nat-sum' prod-eq-iff case-prod-beta')  
 also have ... = sum' (λx. length (List.product (filter (λp. ?f p = x) xs) (filter (λp. ?f p = x) xs))) UNIV  
 unfolding length-product by (simp add:power2-eq-square)  
 also have ... = sum' (λx. length (filter (λp. ?f (fst p) = x ∧ ?f (snd p) = x) (List.product xs xs))) UNIV  
 by (subst filter-product) simp  
 also have ... = sum' (λx. size {# p ∈ # ?pairs. ?f (fst p) = x ∧ ?f (snd p) = x #}) UNIV  
 by (intro arg-cong2[where f=sum'] arg-cong[where f=real] refl ext)  
 (metis (no-types, lifting) mset-filter size-mset)  
 also have ... = sum' (λx. size {# p ∈ # {# p ∈ # ?pairs. ?f (fst p) = x ∧ ?f (snd p) = x #}.  
 ?f (fst p) = x #}) UNIV  
 unfolding filter-filter-mset  
 by (intro sum.cong' arg-cong[where f=real] arg-cong[where f=size] filter-mset-cong)  
 auto  
 also have ... = size {# p ∈ # {# p ∈ # ?pairs. ?f (fst p) = ?f (snd p) #}. ?f (fst p) ∈ UNIV #}  
 by (intro arg-cong[where f=real] size-filter-mset-decompose'[symmetric])  
 also have ... ≤ size {# p ∈ # ?pairs. ?f (fst p) = ?f (snd p) #} by simp  
 also have ... = size {# p ∈ # ?pairs. ∀ k. ⌊fst p \$ k/d⌋ = ⌊snd p \$ k/d⌋ #}  
 unfolding to-grid-def prod.inject  
 by (intro arg-cong[where f=size] arg-cong[where f=of-nat] filter-mset-cong refl)  
 (metis (full-types) exhaust-2 one-neq-zero)  
 also have ... ≤ size {# p ∈ # ?pairs. dist (fst p) (snd p) < d \* of-int (0+1) \* sqrt 2 #}  
 by (intro of-nat-mono size-mset-mono multiset-filter-mono-2 grid-dist-upperI[OF assms(1)]) simp  
 also have ... = ?R unfolding close-point-size-def  
 by (simp add:case-prod-beta') (metis (no-types, lifting) mset-filter size-mset)  
 finally show ?thesis by simp  
**qed**

**lemma** build-grid-finite:

assumes inj f  
 shows finite {x. filter (λp. to-grid d p = f x) xs ≠ []}  
**proof** –  
 have 0:finite (to-grid d ' set xs) by (intro finite-imageI) auto  
 have finite {x. filter (λp. to-grid d p = x) xs ≠ []}  
 unfolding filter-empty-conv by (intro finite-subset[OF 0]) blast  
 hence finite (f - ' {x. filter (λp. to-grid d p = x) xs ≠ []}) by (intro finite-vimageI assms)  
**qed**

thus *?thesis* by (simp add:vimage-def)  
qed

Main result of this section:

**lemma** *growth-lemma*:

fixes *xs* :: point list

assumes  $a > 0$   $d > 0$

shows *close-point-size xs*  $(a * d) \leq (2 * \text{sqrt } 2 * a + 3)^2 * \text{close-point-size xs}$   
*d*

(is  $?L \leq ?R$ )

**proof** –

let  $?s = \lceil a * \text{sqrt } 2 \rceil$

let  $?G = (\lambda x. \text{real } (\text{length } (\text{filter } (\lambda p. \text{to-grid } (d/\text{sqrt } 2) p = x) \text{ xs})))$

let  $?I = \{-?s..?s\} \times \{-?s..?s\}$

have  $?s \geq 1$  using *assms* by *auto*

hence *s-ge-0*:  $?s \geq 0$  by *simp*

have *a*:  $?s = \lceil a * d / (d / \text{sqrt } 2) \rceil$  using *assms* by *simp*

have  $?L \leq (\sum i \in \{-?s..?s\} \times \{-?s..?s\}. \text{sum}' (\lambda x. ?G x * ?G (x+i)) \text{ UNIV})$

using *assms* **unfolding** *a* by (intro *close-point-approx-upper*) *auto*

also have  $\dots \leq (\sum i \in ?I. \text{sqrt } (\text{sum}' (\lambda x. ?G x^2) \text{ UNIV}) * \text{sqrt } (\text{sum}' (\lambda x. ?G (x+i)^2) \text{ UNIV}))$

by (intro *sum-mono cauchy-schwarz'*) (auto intro: *inj-translate build-grid-finite*)

also have  $\dots = (\sum i \in ?I. \text{sqrt } (\text{sum}' (\lambda x. ?G x^2) \text{ UNIV}) * \text{sqrt } (\text{sum}' (\lambda x. ?G x^2) \text{ UNIV}))$

by (intro *arg-cong2*[**where**  $f = (\lambda x y. \text{sqrt } x * \text{sqrt } y)$ ]) *sum.cong refl*

*sum.reindex-bij-betw' bij-plus-right*)

also have  $\dots = (\sum i \in ?I. |\text{sum}' (\lambda x. ?G x^2) \text{ UNIV}|)$  by *simp*

also have  $\dots = (2 * ?s + 1)^2 * |\text{sum}' (\lambda x. ?G x^2) \text{ UNIV}|$

using *s-ge-0* by (auto *simp*: *power2-eq-square*)

also have  $\dots = (2 * ?s + 1)^2 * \text{sum}' (\lambda x. ?G x^2) \text{ UNIV}$

by (intro *arg-cong2*[**where**  $f = (*)$ ]) *refl abs-of-nonneg sum'-nonneg*) *auto*

also have  $\dots \leq (2 * ?s + 1)^2 * \text{real } (\text{close-point-size xs } ((d/\text{sqrt } 2) * \text{sqrt } 2))$

using *assms* by (intro *mult-left-mono close-point-approx-lower*) *auto*

also have  $\dots = (2 * \text{of-int } ?s + 1)^2 * \text{real } (\text{close-point-size xs } d)$  by *simp*

also have  $\dots \leq (2 * (a * \text{sqrt } 2 + 1) + 1)^2 * \text{real } (\text{close-point-size xs } d)$

using *s-ge-0* by (intro *mult-right-mono power-mono add-mono mult-left-mono*)

*auto*

also have  $\dots = ?R$  by (auto *simp*:*algebra-simps*)

finally show *?thesis* by *simp*

qed

end



## 4 Speed

In this section, we verify that the running time of the algorithm is linear with respect to the length of the point sequence  $p_1, \dots, p_n$ .

*Proof:* It is easy to see that the first phase and construction of the grid requires time proportional to  $n$ . It is also easy to see that the number of point-comparisons is a bound for the number of operations in the second phase. It is also possible to observe that the algorithm never compares a point pair if they are in non-adjacent cells, i.e., if their distance is at least  $2d\sqrt{2}$ .

This means we need to show that the expectation of  $N(2d\sqrt{2})$  is proportional to  $n$  when  $d$  is chosen according to the algorithm in the first phase. Because of the observation from the last section, i.e.,  $N(2d\sqrt{2}) \leq 11^2 N(d)$ , it is enough to verify that the expectation of  $N(d)$  is linear.

Let us consider all pair distances:  $d_1 := d(p_1, p_2)$ ,  $d_2 := d(p_1, p_3)$ ,  $\dots$ ,  $d_m := d(p_{n-1}, p_n)$  where  $m = \frac{n(n-1)}{2}$ .

Then we can find a permutation  $\sigma : \{1, \dots, m\} \rightarrow \{1, \dots, m\}$ , s.t., the distances are ordered, i.e.,  $d_{\sigma(i)} \leq d_{\sigma(j)}$  if  $1 \leq i \leq j \leq m$ .

The key observation is that  $N(d_{\sigma(i)}) \leq i-1$ , because  $N$  counts the number of point pairs which are closer than  $d_{\sigma(i)}$ , which can only be those corresponding to  $d_{\sigma(1)}, d_{\sigma(2)}, \dots, d_{\sigma(i-1)}$ .

On the other hand the algorithm chooses the smallest of  $n$  random samples from  $d_1, \dots, d_m$ . So the problem reduces to the computation of the expectation of the smallest element from  $n$  random samples from  $1, \dots, m$ . The mean of this can be estimated to be  $\frac{m+1}{n+1}$  which is in  $\mathcal{O}(n)$ .  $\square$

**theory** *Randomized-Closest-Pair-Time*

**imports**

*Randomized-Closest-Pair-Growth*

*Approximate-Model-Counting.ApproxMCAnalysis*

*Distributed-Distinct-Elements.Distributed-Distinct-Elements-Balls-and-Bins*

**begin**

**lemma** *time-sample-distance: map-pmf time (sample-distance ps) = return-pmf 1*

**unfolding** *sample-distance-def time-bind-tpmf*

**by** (*simp add:return-tpmf-def bind-return-pmf*) (*simp add:map-pmf-def[symmetric] time-lift-pmf*)

**lemma** *time-first-phase:*

**assumes** *length ps ≥ 2*

**shows** *map-pmf time (first-phase ps) = return-pmf (2\*length ps) (is ?L = ?R)*

**proof** –

**let** *?m = replicate-tpmf (length ps) (sample-distance ps)*

**have** *ps-ne: ps ≠ [] using assms by auto*

**have**  $?L = \text{bind-pmf } ?m (\lambda x. \text{lift-tm } (\text{min-list-tm } (\text{val } x)) \gg= (\lambda y. \text{return-pmf } (\text{time } x + \text{time } y)))$   
**unfolding** *first-phase-def time-bind-tpmf* **by** *simp*  
**also have**  $\dots = \text{bind-pmf } ?m (\lambda x. \text{return-pmf } (\text{time } x + \text{time } (\text{min-list-tm } (\text{val } x))))$   
**unfolding** *lift-tm-def bind-return-pmf* **by** *simp*  
**also have**  $\dots = \text{bind-pmf } ?m (\lambda x. \text{return-pmf } (\text{time } x + \text{length } (\text{val } x)))$   
**using** *ps-ne set-val-replicate-tpmf(1)* **by** (*intro bind-pmf-cong refl*  
*arg-cong[where f=return-pmf] arg-cong2[where f=(+)] time-min-list*)  
*fastforce*  
**also have**  $\dots = \text{bind-pmf } ?m (\lambda x. \text{return-pmf } (\text{time } x + \text{length } ps))$   
**using** *set-val-replicate-tpmf(1)*  
**by** (*intro bind-pmf-cong refl arg-cong[where f=return-pmf] arg-cong2[where f=(+)] auto*)  
**also have**  $\dots = \text{map-pmf } (\lambda x. x + \text{length } ps) (\text{map-pmf } \text{time } ?m)$   
**unfolding** *map-pmf-def[symmetric] map-pmf-comp* **by** *simp*  
**also have**  $\dots = \text{return-pmf } (2 * \text{length } ps)$   
**unfolding** *time-replicate-tpmf time-sample-distance* **by** (*simp add:sum-list-replicate*)  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *time-build-grid*:  $\text{time } (\text{build-grid } ps \ d) = \text{length } ps$   
**unfolding** *build-grid-def* **by** (*simp add:time-custom-tick*)

**lemma** *time-lookup-neighborhood*:  
 $\text{time } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ p) \leq 39 + 3 * (\text{length } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ p)))$   
**(is**  $?L \leq ?R$ **)**

**proof** –

**define**  $s$  **where**  $s = [(0, 0), (0, 1), (1, -1), (1, 0), (1::\text{int}, 1::\text{int})]$   
**define**  $t$  **where**  $t = \text{concat } (\text{map } (\lambda x. \text{filter } (\lambda y. \text{to-grid } d \ y = x + \text{to-grid } d \ p)) ps) \ s)$   
**define**  $u$  **where**  $u = \text{time } (\text{remove1-tm } p \ t)$

**have** *t-eq*:  $\text{length } t + \text{length } s = (\sum x \leftarrow s. \text{Suc } (\text{length } (\text{filter } (\lambda y. \text{to-grid } d \ y = x + \text{to-grid } d \ p) \ ps))))$

**unfolding** *t-def* **by** (*induction s*) *auto*

**have**  $a: u \leq 1 + \text{length } t$  **unfolding** *u-def* **using** *time-remove1* **by** *auto*

**have**  $?L = 5 + 5 * \text{length } s + \text{length } t + (\text{length } t + \text{length } s) + u$   
**unfolding** *lookup-neighborhood-def s-def[symmetric] t-eq u-def*  
**by** (*simp add:time-map-tm comp-def grid-def sum-list-triv t-def*)  
**also have**  $\dots = 5 + 6 * \text{length } s + 2 * \text{length } t + u$  **by** *simp*  
**also have**  $\dots \leq 5 + 6 * \text{length } s + 2 * \text{length } t + (1 + \text{length } t)$  **using**  $a$  **by** *simp*  
**also have**  $\dots = 36 + 3 * \text{length } t$  **unfolding** *s-def* **by** *simp*  
**also have**  $\dots \leq 36 + 3 * (1 + \text{length } (\text{remove1 } p \ t))$   
**by** (*intro add-mono mult-left-mono*) (*auto simp:length-remove1*)  
**also have**  $\dots = 39 + 3 * (\text{length } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ p)))$

**unfolding** *lookup-neighborhood-def s-def[symmetric] t-def*  
**by** (*simp add:val-remove1 comp-def grid-def*)  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *time-calc-dists-neighborhood:*

$time (calc-dists-neighborhood (grid ps d) p) \leq$   
 $40 + 5 * (length (val (lookup-neighborhood (grid ps d) p)))$  (**is**  $?L \leq ?R$ )  
**proof** –  
**let**  $?g = grid ps d$   
**have**  $?L = 2 * (length (val (lookup-neighborhood ?g p))) + 1 + time (lookup-neighborhood$   
 $?g p)$   
**unfolding** *calc-dists-neighborhood-def* **by** (*simp add:time-map-tm sum-list-triv*)  
**also have**  $\dots \leq 2 * (length (val (lookup-neighborhood ?g p))) + 1 +$   
 $(39 + 3 * (length (val (lookup-neighborhood ?g p))))$   
**by** (*intro add-mono mult-right-mono time-lookup-neighborhood*) *auto*  
**also have**  $\dots = 40 + 5 * (length (val (lookup-neighborhood ?g p)))$  **by** *simp*  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *time-second-phase:*

**fixes**  $ps :: point list$   
**assumes**  $d > 0$   $min-dist ps \leq d$   $length ps \geq 2$   
**shows**  $time (second-phase d ps) \leq 2 + 44 * length ps + 7 * close-point-size ps$   
 $(2 * sqrt 2 * d)$   
**(is**  $?L \leq ?R$ )  
**proof** –  
**define**  $s$  **where**  $s = concat (map (\lambda x. val (calc-dists-neighborhood (val (build-grid$   
 $ps d)) x)) ps)$   
  
**have**  $len-s: length s = (\sum x \leftarrow ps. length (val (lookup-neighborhood (grid ps d)$   
 $x)))$   
**unfolding** *s-def* **by** (*simp add:calc-dists-neighborhood-def build-grid-val length-concat*  
*comp-def*)  
**also have**  $\dots = (\sum x \leftarrow ps. size (mset (val (lookup-neighborhood (grid ps d) x))))$   
**by** *simp*  
**also have**  $\dots \leq$   
 $(\sum x \leftarrow ps. size(\{ \#y \in \# mset ps. to-grid d y - to-grid d x \in \{(0,0),(0,1),(1,-1),(1,0),(1,1)\} \# \}))$   
**unfolding** *lookup-neighborhood* **by** (*intro sum-list-mono size-mset-mono*) *simp*  
**also have**  $\dots \leq (\sum x \leftarrow ps. size(\{ \#y \in \# mset ps. \forall k \in \{1,2\}. |[y\$k/d] - [x\$k/d]| \leq 1$   
 $\# \}))$   
**unfolding** *to-grid-def* **by** (*intro sum-list-mono size-mset-mono multiset-filter-mono-2*)  
*auto*  
**also have**  $\dots \leq (\sum x \leftarrow ps. size(\{ \#y \in \# mset ps. dist y x < d * real-of-int (1 +$   
 $1) * sqrt 2 \# \}))$   
**using** *exhaust-2*  
**by** (*intro sum-list-mono size-mset-mono multiset-filter-mono-2 grid-dist-upperI[OF*  
*assms(1)]*)  
*blast*

**also have**  $\dots = (\sum x \leftarrow ps. \text{length } (\text{filter } (\lambda y. \text{dist } x \ y < 2 * \text{sqrt } 2 * d) \ ps))$   
**by** (*simp add:dist-commute ac-simps*) (*metis mset-filter size-mset*)  
**also have**  $\dots = \text{close-point-size } ps \ ((2 * \text{sqrt } 2) * d)$   
**unfolding** *close-point-size-def product-concat-map filter-concat length-concat*  
**by** (*simp add:comp-def*)  
**finally have** *len-s-bound: length s ≤ close-point-size ps (2 \* sqrt 2 \* d)* **by** *simp*

**obtain** *u v* **where**  $u \in \text{set } ps \ v \in \text{set } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d) \ u))$   
**using** *second-phase-aux[OF assms]* **that** **by** *metis*  
**hence** *False* **if** *length s = 0*  
**using** *that* **unfolding** *len-s sum-list-eq-0-iff* **by** *simp*  
**hence** *s-ne: s ≠ []* **by** *auto*

**have**  $?L = 2 + 4 * \text{length } ps + (\text{length } s + \text{time } (\text{min-list-tm } s)) +$   
 $(\sum i \leftarrow ps. \text{time } (\text{calc-dists-neighborhood } (\text{val } (\text{build-grid } ps \ d)) \ i))$   
**unfolding** *second-phase-def* **by** (*simp add:time-map-tm s-def[symmetric] time-build-grid*)  
**also have**  $\dots \leq 2 + 4 * \text{length } ps + (\text{length } s + \text{time } (\text{min-list-tm } s)) +$   
 $(\sum i \leftarrow ps. 40 + 5 * \text{length } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d)) \ i))$   
**unfolding** *build-grid-val* **by** (*intro add-mono sum-list-mono time-calc-dists-neighborhood*)  
*auto*

**also have**  $\dots = 2 + 44 * \text{length } ps + (\text{length } s + \text{time } (\text{min-list-tm } s)) +$   
 $(\sum i \leftarrow ps. 5 * \text{length } (\text{val } (\text{lookup-neighborhood } (\text{grid } ps \ d)) \ i))$   
**by** (*simp add:sum-list-addf sum-list-triv*)  
**also have**  $\dots = 2 + 44 * \text{length } ps + 7 * (\text{length } s)$   
**unfolding** *time-min-list[OF s-ne] len-s* **by** (*simp add:sum-list-const-mult*)  
**also have**  $\dots \leq 2 + 44 * \text{length } ps + 7 * \text{close-point-size } ps \ (2 * \text{sqrt } 2 * d)$   
**by** (*intro add-mono mult-left-mono len-s-bound*) *auto*  
**finally show** *?thesis* **by** *simp*

**qed**

**lemma** *mono-close-point-size: mono (close-point-size ps)*  
**unfolding** *close-point-size-def* **by** (*intro monoI length-filter-P-impl-Q*) *auto*

**lemma** *close-point-size-bound: close-point-size ps x ≤ length ps ^ 2*  
**unfolding** *close-point-size-def power2-eq-square* **using** *length-filter-le length-product*  
**by** *metis*

**lemma** *map-product: map (map-prod f g) (List.product xs ys) = List.product (map f xs) (map g ys)*  
**unfolding** *product-concat-map* **by** (*simp add:map-concat comp-def*)

**lemma** *close-point-size-bound-2:*  
 $\text{close-point-size } ps \ d \leq \text{length } ps + 2 * \text{card } \{(u,v). \text{dist } (ps!u) \ (ps!v) < d \wedge u < v \wedge v < \text{length } ps\}$   
**(is ?L ≤ ?R)**

**proof** –  
**let** *?n = length ps*  
**let** *?h = λx. dist (ps ! fst x) (ps ! snd x) < d*  
**have**  $e : \text{List.product } ps \ ps = \text{map } (\text{map-prod } (!) \ ps) \ (!) \ ps$  (*List.product*

$[0..<?n]$   $[0..<?n]$   
**unfolding** *map-product* **by** (*simp add:map-nth*)

**have**  $?L = \text{length} (\text{filter} (\lambda x. \text{dist} (ps ! fst x) (ps ! snd x) < d) (\text{List.product}[0..<?n][0..<?n]))$   
**unfolding** *close-point-size-def e* **by** (*simp add:comp-def case-prod-beta'*)  
**also have**  $\dots = \text{card} \{x. ?h x \wedge fst x < ?n \wedge snd x < ?n\}$   
**by** (*subst distinct-length-filter*) (*simp-all add:distinct-product Int-def mem-Times-iff*)  
**also have**  $\dots = \text{card} (\{x. ?h x \wedge fst x < ?n \wedge snd x < ?n \wedge fst x \neq snd x\} \cup \{x. ?h x \wedge fst x = snd x \wedge snd x < ?n\})$   
**by** (*intro arg-cong[where f=card]*) *auto*  
**also have**  $\dots \leq \text{card}\{x. ?h x \wedge fst x < ?n \wedge snd x < ?n \wedge fst x \neq snd x\} + \text{card}\{x. ?h x \wedge fst x = snd x \wedge snd x < ?n\}$   
**by** (*intro card-Un-le*)  
**also have**  $\dots \leq \text{card}\{x. ?h x \wedge fst x < ?n \wedge snd x < ?n \wedge fst x \neq snd x\} + \text{card}((\lambda x. (x,x))\{k. k < ?n\})$   
**by** (*intro add-mono order.refl card-mono finite-imageI*) *auto*  
**also have**  $\dots \leq \text{card}\{x. ?h x \wedge fst x < ?n \wedge snd x < ?n \wedge fst x \neq snd x\} + ?n$   
**by** (*subst card-image*) (*auto intro:inj-onI*)  
**also have**  $\dots = \text{card} (\{x. ?h x \wedge fst x < snd x \wedge snd x < ?n\} \cup \{x. ?h x \wedge snd x < fst x \wedge fst x < ?n\}) + ?n$   
**by** (*intro arg-cong2[where f=(+)] arg-cong[where f=card]*) *auto*  
**also have**  $\dots \leq (\text{card} \{x. ?h x \wedge fst x < snd x \wedge snd x < ?n\} + \text{card} \{x. ?h x \wedge snd x < fst x \wedge fst x < ?n\}) + ?n$   
**by** (*intro add-mono card-Un-le order.refl*)  
**also have**  
 $\dots = (\text{card}\{x. ?h x \wedge fst x < snd x \wedge snd x < ?n\} + \text{card} (\text{prod.swap}\{x. ?h x \wedge snd x < fst x \wedge fst x < ?n\})) + ?n$   
**by** (*subst card-image*) *auto*  
**also have**  $\dots = (\text{card}\{x. ?h x \wedge fst x < snd x \wedge snd x < ?n\} + \text{card} (\{x. ?h x \wedge fst x < snd x \wedge snd x < ?n\})) + ?n$   
**by** (*intro arg-cong2[where f=(+)] arg-cong[where f=card]*) (*auto simp:dist-commute*)  
**also have**  $\dots = ?R$  **by** (*simp add:case-prod-beta'*)  
**finally show** *?thesis* **by** *simp*  
**qed**

**lemma** *card-card-estimate:*

**fixes**  $f :: 'a \Rightarrow ('b :: \text{linorder})$

**assumes** *finite S*

**shows**  $\text{card} \{x \in S. a \leq \text{card} \{y \in S. f y < f x\}\} \leq \text{card} S - a$  (**is**  $?L \leq ?R$ )

**proof** –

**define**  $T$  **where**  $T = \{x \in S. \text{card} \{y \in S. f y < f x\} < a\}$

**have**  $T\text{-range}: T \subseteq S$  **unfolding**  $T\text{-def}$  **by** *auto*

**hence**  $\text{fin-}T$ : *finite T* **using** *assms finite-subset* **by** *auto*

**have**  $d:a \leq \text{card} T \vee T = S$

**proof** (*rule ccontr*)

**define**  $x$  **where**  $x = \text{arg-min-on } f (S - T)$

**assume**  $a:\neg(a \leq \text{card } T \vee T=S)$   
**hence**  $c:S - T \neq \{\}$  **using**  $T\text{-range}$  **by**  $\text{auto}$   
**hence**  $b:x \in S-T$  **using**  $\text{assms}$  **unfolding**  $x\text{-def}$  **by**  $(\text{intro } \text{arg-min-if-finite})$   
 $\text{auto}$

**have**  $\text{False}$  **if**  $y \in S-T$   $f y < f x$  **for**  $y$   
**using**  $\text{arg-min-if-finite}[OF - c]$  **that**  $\text{assms}$  **unfolding**  $x\text{-def}$  **by**  $\text{auto}$   
**hence**  $\text{card } \{y \in S. f y < f x\} \leq \text{card } T$  **by**  $(\text{intro } \text{card-mono } \text{fin-T})$   $\text{auto}$   
**also** **have**  $\dots < a$  **using**  $a$  **by**  $\text{simp}$   
**finally** **have**  $\text{card } \{y \in S. f y < f x\} < a$  **by**  $\text{simp}$   
**thus**  $\text{False}$  **using**  $b$  **unfolding**  $T\text{-def}$  **by**  $\text{simp}$   
**qed**

**have**  $?L = \text{card } (S - T)$  **unfolding**  $T\text{-def}$  **by**  $(\text{intro } \text{arg-cong}[\text{where } f=\text{card}])$   
 $\text{auto}$

**also** **have**  $\dots = \text{card } S - \text{card } T$  **using**  $\text{fin-T } T\text{-range}$  **by**  $(\text{intro } \text{card-Diff-subset})$   
 $\text{auto}$

**also** **have**  $\dots \leq \text{card } S - a$  **using**  $d$  **by**  $\text{auto}$   
**finally** **show**  $?thesis$  **by**  $\text{simp}$   
**qed**

**lemma**  $\text{finite-map-pmf}$ :  
**assumes**  $\text{finite } (\text{set-pmf } S)$   
**shows**  $\text{finite } (\text{set-pmf } (\text{map-pmf } f S))$   
**using**  $\text{assms}$  **by**  $\text{simp}$

**lemma**  $\text{finite-replicate-pmf}$ :  
**assumes**  $\text{finite } (\text{set-pmf } S)$   
**shows**  $\text{finite } (\text{set-pmf } (\text{replicate-pmf } n S))$   
**using**  $\text{assms}$  **unfolding**  $\text{set-replicate-pmf lists-eq-set}$   
**by**  $(\text{simp } \text{add:finite-lists-length-eq})$

**lemma**  $\text{power-sum-approx}$ :  $(\sum k < m. (\text{real } k)^{\wedge} n) \leq m^{\wedge}(n+1) / \text{real } (n+1)$   
**proof**  $(\text{induction } m)$   
**case**  $0$  **thus**  $?case$  **by**  $\text{simp}$   
**next**  
**case**  $(\text{Suc } m)$   
**have**  $(\sum k < \text{Suc } m. \text{real } k^{\wedge} n) = (\sum k < m. \text{real } k^{\wedge} n) + \text{real } m^{\wedge} n$  **by**  $\text{simp}$   
**also** **have**  $\dots \leq \text{real } m^{\wedge}(n+1) / \text{real } (n+1) + \text{real } m^{\wedge} n$  **by**  $(\text{intro } \text{add-mono } \text{Suc } \text{order.refl})$   
**also** **have**  $\dots = (\text{real } m^{\wedge}(n+1) + (\text{real } (m+1) - m) * \text{real } (n+1) * \text{real } m^{\wedge}((n+1)-1)) / \text{real } (n+1)$   
**by**  $(\text{simp } \text{add:field-simps})$   
**also** **have**  $\dots \leq (\text{real } m^{\wedge}(n+1) + (\text{real } (m+1)^{\wedge}(n+1) - \text{real } m^{\wedge}(n+1))) / \text{real } (n+1)$   
**by**  $(\text{intro } \text{divide-right-mono } \text{add-mono } \text{order.refl } \text{power-diff-est-2})$   $\text{simp-all}$   
**also** **have**  $\dots = \text{real } (\text{Suc } m)^{\wedge}(n+1) / \text{real } (n+1)$  **by**  $\text{simp}$   
**finally** **show**  $?case$  **by**  $\text{simp}$   
**qed**

**lemma** *exp-close-point-size*:

**assumes**  $\text{length } ps \geq 2$

**shows**  $(\int d. \text{real } (\text{close-point-size } ps \ d) \ \partial(\text{map-pmf val } (\text{first-phase } ps))) \leq 2 * \text{real } (\text{length } ps)$

(**is**  $?L \leq ?R$ )

**proof** –

**let**  $?n = \text{length } ps$

**define**  $T$  **where**  $T = \{i. \text{fst } i < \text{snd } i \wedge \text{snd } i < ?n\}$

**let**  $?I = \{.. < ?n\}$

**let**  $?dpmf = \text{map-pmf } (\lambda i. \text{dist } (ps!fst \ i) \ (ps!\text{snd } \ i)) \ (\text{pmf-of-set } T)$

**let**  $?q = \text{prod-pmf } \{.. < ?n\} \ (\lambda-. \ ?dpmf)$

**let**  $?h = \lambda x. \text{dist } (ps!fst \ x) \ (ps!\text{snd } \ x)$

**let**  $?cps = \lambda d. \text{card } \{(u,v). \text{dist } (ps!u) \ (ps!v) < d \wedge u < v \wedge v < \text{length } ps\}$

**let**  $?m = ?n * (?n - 1) \ \text{div } 2$

**have**  $\text{card-}T: \text{card } T = ?m$

**proof** –

**have**  $2 * \text{card } T = 2 * \text{card } \{(x,y) \in \{.. < ?n\} \times \{.. < ?n\}, x < y\}$

**unfolding**  $T\text{-def}$  **by**  $(\text{intro arg-cong}[\text{where } f = \text{card}] \ \text{arg-cong2}[\text{where } f = (*)])$

*auto*

**also have**  $\dots = \text{card } \{.. < ?n\} * (\text{card } \{.. < ?n\} - 1)$  **by**  $(\text{intro card-ordered-pairs})$

*simp*

**also have**  $\dots = ?n * (?n - 1)$  **by** *simp*

**finally have**  $2 * \text{card } T = ?n * (?n - 1)$  **by** *simp*

**thus**  $?thesis$  **by** *simp*

**qed**

**have**  $2 * 1 \leq ?n * (?n - 1)$  **using** *assms* **by**  $(\text{intro mult-mono})$  *auto*

**hence**  $\text{card } T > 0$  **unfolding**  $\text{card-}T$  **using** *assms* **by**  $(\text{intro div-2-gt-zero})$  *simp*

**hence**  $T\text{-fin-ne}: \text{finite } T \ T \neq \{\}$  **by**  $(\text{auto simp: card-ge-0-finite})$

**have**  $x\text{-neI}: x \neq \square$  **if**  $x \in \text{set-pmf } (\text{replicate-pmf } ?n \ ?dpmf)$  **for**  $x$

**using** *that assms* **by**  $(\text{auto simp: set-replicate-pmf})$

**have**  $a: \text{map-pmf val } (\text{first-phase } ps) = \text{map-pmf min-list } (\text{replicate-pmf } ?n \ ?dpmf)$

**unfolding**  $\text{first-phase-def val-tpmf-simps val-replicate-tpmf val-sample-distance}$

$T\text{-def}[\text{symmetric}] \ \text{map-pmf-def}[\text{symmetric}]$  **by**  $(\text{intro map-pmf-cong val-min-list } x\text{-neI})$  *auto*

**hence**  $b: \{x. t < ?cps \ x\} = \{\}$  **if**  $t \notin \{.. < ?m\}$  **for**  $t$

**proof** –

**have**  $?cps \ x \leq \text{card } T$  **for**  $x$

**using**  $T\text{-fin-ne}(1)$  **unfolding**  $T\text{-def}$  **by**  $(\text{intro card-mono})$  *auto*

**moreover have**  $\text{card } T \leq t$  **using** *that* **unfolding**  $\text{card-}T$  **by**  $(\text{simp add: not-less})$

**ultimately have**  $?cps \ x \leq t$  **for**  $x$  **using** *order.trans* **by** *auto*

**thus**  $?thesis$  **using** *not-less* **by** *auto*

**qed**

**have**  $d: \{y. t < ?cps \ (\text{min-list } (\text{map } y \ [0.. < ?n]))\} = \{.. < ?n\} \rightarrow \{y. t < ?cps \ y\}$

```

(is ?L2=?R2) for t
  proof (rule Set.set-eqI)
    fix x
    have x ∈ ?L2 ⟷ (t < ?cps (min-list (map x [0..<?n]))) by simp
    also have ... ⟷ (t < ?cps (Min (x ‘ {0..<?n})))
    using assms by (subst min-list-Min) auto
    also have ... ⟷ (t < Min (?cps ‘ x ‘ {0..<?n}))
    using assms by (intro arg-cong2[where f=(<)] mono-Min-commute refl
finite-imageI monoI
    card-mono finite-subset[OF - T-fin-ne(1)]) (auto simp:T-def)
    also have ... ⟷ (∀ i∈{0..<?n}. t < ?cps (x i))
    using assms by (subst Min-gr-iff) auto
    also have ... ⟷ x ∈ ?R2 by auto
    finally show x ∈ ?L2 ⟷ x ∈ ?R2 by simp
  qed

have c: measure (replicate-pmf ?n ?dpmf) {x. t < ?cps(min-list x)} ≤ (real (?m - (t+1)) / real
?m) ^ ?n
  (is ?L1 ≤ ?R1) for t
  proof -
    have ?L1 = measure(replicate-pmf(length [0..<?n]) ?dpmf) {x. t < ?cps
(min-list x)}
    by simp
    also have ... = measure (map-pmf (λf. map f [0..<?n]) (prod-pmf (set[0..<?n])(λ-. ?dpmf)))
{x. t < ?cps(min-list x)}
    by (intro arg-cong2[where f=λx. measure (measure-pmf x)] replicate-pmf-Pi-pmf)
auto
    also have ... = measure ?q {y. t < ?cps (min-list (map y [0..<?n]))}
    by (simp add:atLeast0LessThan)
    also have ... = measure (prod-pmf {..<?n} (λ-. ?dpmf)) ({..<?n} → {y. t <
?cps y})
    unfolding d by simp
    also have ... = measure ?dpmf {y. t < ?cps y} ^ ?n
    by (subst measure-Pi-pmf-Pi) simp-all
    also have ... = measure ?dpmf {y. t+1 ≤ ?cps y} ^ ?n
    by (intro measure-pmf-cong arg-cong2[where f=(λx y. x ^ y)] refl) auto
    also have ... ≤ measure (pmf-of-set T) {y. t+1 ≤ card {x ∈ T. ?h x < ?h
y}} ^ ?n
    unfolding T-def by (auto simp:case-prod-beta' conj-commute)
    also have ... = (real (card {y∈T. t+1 ≤ card {x ∈ T. ?h x < ?h y}}) / real
(card T)) ^ ?n
    unfolding measure-pmf-of-set[OF T-fin-ne(2,1)] Int-def by simp
    also have ... ≤ (real (card T - (t+1)) / real (card T)) ^ ?n
    by (intro power-mono divide-right-mono of-nat-mono card-card-estimate
T-fin-ne) auto
    also have ... = (real (?m - (t+1)) / real ?m) ^ ?n
    unfolding card-T by auto
    finally show ?thesis by simp
  qed

```



**have**  $ennreal\ ?L = (\int ds. real\ (close\ point\ size\ ps\ (min\ list\ ds))\ \partial replicate\ pmf\ ?n\ ?dpmf)$   
**unfolding**  $a$  **by**  $simp$   
**also have**  $\dots \leq (\int ds. real\ (?n + 2 * ?cps\ (min\ list\ ds))\ \partial replicate\ pmf\ ?n\ ?dpmf)$   
**using**  $T\text{-fin}\text{-ne}$   
**by**  $(intro\ integral\ mono\ AE\ ennreal\ leI\ AE\ pmfI\ close\ point\ size\ bound\ 2\ of\ nat\ mono\ integrable\ measure\ pmf\ finite\ finite\ replicate\ pmf)\ auto$   
**also have**  $\dots = ennreal\ ?n + 2 * ennreal\ (\int ds. real\ (?cps\ (min\ list\ ds))\ \partial replicate\ pmf\ ?n\ ?dpmf)$   
**by**  $(simp\ add:ennreal\ mult'\ integrable\ measure\ pmf\ finite\ finite\ replicate\ pmf\ T\text{-fin}\text{-ne})$   
**also have**  $\dots = ennreal\ ?n + 2 * \int^+ x. ennreal\ (real\ (?cps\ (min\ list\ x)))\ \partial replicate\ pmf\ ?n\ ?dpmf$   
**by**  $(intro\ arg\ cong2[\mathbf{where}\ f=(+)]\ arg\ cong2[\mathbf{where}\ f=(*)]\ finite\ replicate\ pmf\ nn\ integral\ eq\ integral[symmetric]\ integrable\ measure\ pmf\ finite)\ (auto\ simp:T\text{-fin}\text{-ne})$   
**also have**  $\dots = ennreal\ ?n + 2 * \int^+ x. ennreal\ of\ enat\ (?cps\ (min\ list\ x))\ \partial replicate\ pmf\ ?n\ ?dpmf$   
**by**  $(intro\ nn\ integral\ cong\ arg\ cong2[\mathbf{where}\ f=(+)]\ arg\ cong2[\mathbf{where}\ f=(*)]\ refl)$   
 $(simp\ add:ennreal\ of\ nat\ eq\ real\ of\ nat)$   
**also have**  $\dots = ennreal\ ?n + 2 * (\sum t < ?cps\ (min\ list\ x).\ emeasure\ (replicate\ pmf\ ?n\ ?dpmf)\ \{x.\ t < ?cps\ (min\ list\ x)\})$   
**by**  $(subst\ nn\ integral\ enat\ function)\ simp\ all$   
**also have**  $\dots = ennreal\ ?n + 2 * (\sum t < ?m. emeasure\ (replicate\ pmf\ ?n\ ?dpmf)\ \{x.\ t < ?cps\ (min\ list\ x)\})$   
**using**  $b$  **by**  $(intro\ arg\ cong2[\mathbf{where}\ f=(+)]\ arg\ cong2[\mathbf{where}\ f=(*)]\ sum\ inf\ finite)\ auto$   
**also have**  $\dots = ennreal\ ?n + 2 * ennreal\ (\sum t < ?m. measure\ (replicate\ pmf\ ?n\ ?dpmf)\ \{x.\ t < ?cps\ (min\ list\ x)\})$   
**unfolding**  $measure\ pmf.emeasure\ eq\ measure$  **by**  $simp$   
**also have**  $\dots \leq ennreal\ ?n + 2 * ennreal\ (\sum t < ?m. (real\ (?m - (t+1)) / real\ ?m)^{?n})$   
**by**  $(intro\ add\ mono\ order.refl\ iffD2[OF\ ennreal\ mult\ le\ mult\ iff]\ ennreal\ leI\ sum\ mono\ c)\ auto$   
**also have**  $\dots = ennreal\ ?n + ennreal\ (2 * (\sum t < ?m. (real\ (?m - (t+1))^{?n} / real\ ?m^{?n})))$   
**using**  $ennreal\ mult'$  **by**  $(auto\ simp:algebra\_simps\ power\ divide)$   
**also have**  $\dots = ennreal\ (real\ ?n + (2 * (\sum t < ?m. (real\ (?m - (t+1))^{?n} / real\ ?m^{?n}))))$   
**by**  $(intro\ ennreal\ plus[symmetric]\ mult\ nonneg\ nonneg\ sum\ nonneg)\ simp\ all$   
**also have**  $\dots = ennreal\ (real\ ?n + (2 * (\sum t < ?m. (real\ (?m - (t+1))^{?n} / real\ ?m^{?n})))$   
**by**  $(simp\ add:sum\ divide\ distrib[symmetric])$   
**also have**  $\dots = ennreal\ (real\ ?n + (2 * (\sum t < ?m. (real\ t^{?n}) / real\ ?m^{?n}))$   
**by**  $(intro\ arg\ cong[\mathbf{where}\ f=ennreal]\ arg\ cong2[\mathbf{where}\ f=(+)]\ arg\ cong2[\mathbf{where}\ f=(*)]\ arg\ cong2[\mathbf{where}\ f=(/)]\ refl\ sum.reindex\ bij\ betw\ bij\ betwI[\mathbf{where}\ g=\lambda x.\ ?m - (x+1)])$

```

      auto
    also have ... ≤ ennreal (real ?n + (2 * (real ?m?n+1/real (?n + 1)))/real
?m?n)
      by (intro ennreal-leI add-mono divide-right-mono mult-left-mono power-sum-approx)
    auto
    also have ... = ennreal (real ?n + (2 * (real ?m?n+1/real ?m?n)/ real (?n
+1)))
      by simp
    also have ... = ennreal (real ?n + ((2 * ?m)/ real (?n+1))) by (simp add:field-simps)
    also have ... = ennreal (real ?n + (?n*(?n-1)/ real (?n+1)))
      by (metis even-mult-iff even-numeral even-two-times-div-two odd-two-times-div-two-nat)
    also have ... = ennreal ((real ?n*(real ?n+1) + real ?n * (real ?n - real 1)) /
real (?n+1))
      using assms by (subst of-nat-diff[symmetric]) (auto simp:field-simps)
    also have ... = ennreal (2*real ?n * real ?n / real (?n+1))
      using assms by (simp add:field-simps)
    also have ... ≤ ennreal (2*real ?n * real ?n / real ?n)
      using assms by (intro ennreal-leI mult-right-mono divide-left-mono mult-pos-pos)
    auto
    also have ... = ennreal (2*real ?n) by simp
    finally have ennreal ?L ≤ ennreal (2*real ?n) by simp
    thus ?L ≤ 2*real ?n by simp
qed

```

**definition** *time-closest-pair* :: real ⇒ real  
**where** *time-closest-pair* n = 2 + 1740 \* n

Main results of this section:

```

theorem time-closest-pair:
  assumes length ps ≥ 2
  shows (∫ x. real (time x) ∂closest-pair ps) ≤ time-closest-pair (length ps) (is ?L
≤ ?R)
proof -
  let ?n = length ps
  let ?cps = close-point-size ps
  let ?p = map-pmf val (first-phase ps)

  have (0,1) ∈ {i. fst i < snd i ∧ snd i < length ps} using assms by auto
  hence a:finite {i. fst i < snd i ∧ snd i < length ps} {i. fst i < snd i ∧ snd i < length
ps} ≠ {}
    using fin-nat-pairs[where n=length ps] by (auto simp:case-prod-beta')

  have finite (set-pmf (map-pmf val (sample-distance ps)))
    unfolding sample-distance-def val-tpmf-simps map-pmf-def[symmetric] using
a
    by (intro finite-map-pmf) auto

  hence int[simp]: integrable (measure-pmf (map-pmf val (first-phase ps))) f for f
  :: real ⇒ real

```

**unfolding** *first-phase-def val-tpmf-simps val-replicate-tpmf* **unfolding** *map-pmf-def[symmetric]*  
**by** (*metis integrable-measure-pmf-finite finite-replicate-pmf finite-map-pmf*)

**have** *map-pmf time (closest-pair ps) = first-phase ps*  $\gg$   
*( $\lambda x$ . return-pmf (if val x = 0 then (tick 0) else second-phase (val x) ps))*  $\gg$   
*( $\lambda y$ . return-pmf (time x + time y))*  
**using** *time-first-phase[OF assms]*  
**unfolding** *closest-pair-def time-bind-tpmf lift-tm-def if-distrib if-distribR* **by**  
*simp*

**also have** ... = *map-pmf ( $\lambda x$ . time x + (if val x = 0 then 1 else time (second-phase (val x) ps)))*  
*(first-phase ps)*  
**unfolding** *bind-return-pmf map-pmf-def* **by** (*simp cong:if-cong*)  
**also have** ... = *map-pmf ( $\lambda x$ . 2\*length ps +*  
*(if val x = 0 then 1 else time (second-phase (val x) ps))) (first-phase ps)*  
**using** *time-first-phase[OF assms]* **unfolding** *map-pmf-eq-return-pmf-iff*  
**by** (*intro map-pmf-cong refl arg-cong2[where f=(+)]*) *simp*  
**also have** ... = *map-pmf ( $\lambda x$ . 2\*length ps + (if x=0 then 1 else time (second-phase*  
*x ps)))* *?p*  
**unfolding** *map-pmf-comp* **by** *simp*  
**finally have** *a:map-pmf time (closest-pair ps) =*  
*map-pmf ( $\lambda x$ . 2\*length ps + (if x=0 then 1 else time (second-phase x ps)))* *?p*  
**by** *simp*

**have** ( $\int x$ . *real (time x)  $\partial$ closest-pair ps*) = ( $\int x$ . *real x  $\partial$ map-pmf time (closest-pair*  
*ps)*)  
**by** *simp*  
**also have** ... = ( $\int d$ . *2 \* real ?n + (if d=0 then 1 else time (second-phase d*  
*ps))  $\partial$ ?p*)  
**unfolding** *a* **by** *simp*  
**also have** ...  $\leq$  ( $\int d$ . *2 \* real ?n + (if d $\leq$ 0 then 1 else 2+44\*?n+7\*?cps ((2\**  
*sqr 2)\*d))  $\partial$ ?p*)  
**using** *first-phase[OF assms] min-dist-nonneg[OF assms] order.trans* **unfolding**  
*AE-measure-pmf-iff*  
**by** (*intro integral-mono-AE int AE-pmfI of-nat-mono mono-intros*  
*time-second-phase[OF - - assms(1)] refl dual-order.not-eq-order-implies-strict*)  
*auto*

**also have** ... = ( $\int d$ . *2\*real ?n+(if d $\leq$ 0 then 1 else 2+44\*real ?n+7\*real(?cps*  
*((2\* sqr 2)\*d)))  $\partial$ ?p*)  
**by** (*intro integral-cong-AE*) *simp-all*  
**also have** ...  $\leq$  ( $\int d$ . *2 \* real ?n +*  
*(if d $\leq$ 0 then 1 else 2+44\*real ?n+7\*((2\* sqr 2 \* (2\* sqr 2)+3)<sup>2</sup> \* real*  
*(?cps d)))  $\partial$ ?p*)  
**using** *growth-lemma[where a=2\* sqr 2]*  
**by** (*intro integral-mono-AE int AE-pmfI mono-intros mult-right-mono*) *auto*  
**also have** ...  $\leq$   
*( $\int d$ . 2 \* real ?n + (2+44\*real ?n+7\*((2\* sqr 2 \* (2\* sqr 2)+3)<sup>2</sup> \* real*  
*(?cps d)))  $\partial$ ?p*)  
**by** (*intro integral-mono-AE int AE-pmfI mono-intros mult-right-mono*) *simp*

**also have**  $\dots = (\int d. (2+46*\text{real } ?n)+847 * \text{real } (?cps\ d)\ \partial?p)$  **by** (*simp add:algebra-simps*)  
**also have**  $\dots = (\int d. 2+46*\text{real } ?n\ \partial?p)+(\int d. 847*\ \text{real } (?cps\ d)\ \partial?p)$   
**by** (*intro Bochner-Integration.integral-add int*)  
**also have**  $\dots = (2+46*\text{real } ?n)+847*(\int d. \text{real } (?cps\ d)\ \partial?p)$   
**by** (*intro arg-cong2[where f=(+)] simp-all*)  
**also have**  $\dots \leq (2+46*\text{real } ?n)+847*(2 * \text{real } ?n)$   
**by** (*intro mono-intros mult-left-mono exp-close-point-size assms*) *simp*  
**also have**  $\dots = 2+1740*\ \text{real } ?n$  **by** *simp*  
**finally show** *?thesis unfolding time-closest-pair-def by simp*  
**qed**

**theorem** *asymptotic-time-closest-pair:*  
*time-closest-pair*  $\in O(\lambda x. x)$   
**unfolding** *time-closest-pair-def by simp*

**end**

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