

Sums of two and four squares

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Abstract

This document gives the formal proofs of the following results about the sums of two and four squares:

1. Any prime number $p \equiv 1 \pmod{4}$ can be written as the sum of two squares.
2. (Lagrange) Any natural number can be written as the sum of four squares.

The proofs are largely based on chapters II and III of the book by Weil [Wei83].

The results have been formalised before in the proof assistant HOL Light [Har].

A more complete study of the sum of two squares, including the first result, has been formalised in Coq [The04]. The results can also be found as numbers 20 and 19 on the list of ‘top 100 mathematical theorems’ [Wie].

This research is part of an M.Sc. thesis under supervision of Jaap Top and Wim H. Hesselink (RU Groningen). For more information see [Oos07].

Contents

1 Lagrange's four-square theorem

13

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theory TwoSquares
imports
  HOL-Number-Theory.Number-Theory
begin

context

fixes sum2sq-nat :: nat ⇒ nat ⇒ nat
defines sum2sq-nat a b ≡ a2+b2

fixes is-sum2sq-nat :: nat ⇒ bool
defines is-sum2sq-nat n ≡ (∃ a b. n = sum2sq-nat a b)

begin

private lemma best-division-abs: (n::int) > 0 ⇒ ∃ k. 2 * |a - k*n| ≤ n
proof -
  assume a: n > 0
  define k where k = a div n
  hence h: a - k * n = a mod n by (simp add: mod-div-mult-eq algebra-simps)
  thus ?thesis
  proof (cases 2 * (a mod n) ≤ n)
    case True
      hence 2 * |a - k*n| ≤ n using h pos-mod-sign a by auto
      thus ?thesis by blast
    next
      case False
        hence 2 * (n - a mod n) ≤ n by auto
        have a - (k+1)*n = a mod n - n using h by (simp add: algebra-simps)
        hence 2 * |a - (k+1)*n| ≤ n using h pos-mod-bound[of n a] a False by fastforce
        thus ?thesis by blast
  qed
qed

private definition
  sum2sq-int :: int × int ⇒ int where
  sum2sq-int = (λ(a,b). a2+b2)

private definition
  is-sum2sq-int :: int ⇒ bool where
  is-sum2sq-int n ⇔ (∃ a b. n = sum2sq-int(a,b))

private lemma sum2sq-int-nat-eq: sum2sq-nat a b = sum2sq-int (a, b)
  unfolding sum2sq-nat-def sum2sq-int-def by simp

private lemma is-sum2sq-int-nat-eq: is-sum2sq-nat n = is-sum2sq-int (int n)

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unfolding is-sum2sq-nat-def is-sum2sq-int-def
proof
  assume  $\exists a b. n = \text{sum2sq-nat } a b$ 
  thus  $\exists a b. \text{int } n = \text{sum2sq-int } (a, b)$  using sum2sq-int-nat-eq by force
next
  assume  $\exists a b. \text{int } n = \text{sum2sq-int } (a, b)$ 
  then obtain a b where  $\text{int } n = \text{sum2sq-int } (a, b)$  by blast
  hence  $\text{int } n = \text{sum2sq-int } (\text{int } (\text{nat } |a|), \text{int } (\text{nat } |b|))$  unfolding sum2sq-int-def by
simp
  hence  $\text{int } n = \text{int } (\text{sum2sq-nat } (\text{nat } |a|) (\text{nat } |b|))$  using sum2sq-int-nat-eq by presburger
  thus  $\exists a b. n = \text{sum2sq-nat } a b$  by auto
qed

private lemma product-two-squares-aux:  $\text{sum2sq-int}(a, b) * \text{sum2sq-int}(c, d) = \text{sum2sq-int}(a*c$ 
 $- b*d, a*d + b*c)$ 
  unfolding power2-eq-square sum2sq-int-def by (simp add: algebra-simps)

private lemma product-two-squares-int:  $\text{is-sum2sq-int } m \implies \text{is-sum2sq-int } n \implies \text{is-sum2sq-int}$ 
 $(m*n)$ 
  by (unfold is-sum2sq-int-def, auto simp only: product-two-squares-aux, blast)

private lemma product-two-squares-nat:  $\text{is-sum2sq-nat } m \implies \text{is-sum2sq-nat } n \implies \text{is-sum2sq-nat}$ 
 $(m*n)$ 
  using product-two-squares-int is-sum2sq-int-nat-eq by simp

private lemma sots1-aux:
  assumes prime  $(4*k+3)$ 
  assumes odd (multiplicity  $(4*k+3)$  n)
  shows  $\neg \text{is-sum2sq-nat } n$ 
proof
  assume is-sum2sq-nat n
  then obtain a b where  $h1: n = a^2 + b^2$  unfolding is-sum2sq-nat-def sum2sq-nat-def
by blast
  have ab-nz:  $a \neq 0 \vee b \neq 0$  by (rule ccontr) (insert assms, auto simp: h1)
  let ?p =  $4*k+3$ 
  let ?g = gcd a b
  have h2:  $?g \neq 0$  using assms(2) h1 odd-pos by fastforce
  then obtain a' b' where  $h3: a = a' * ?g$   $b = b' * ?g$  coprime a' b'
    using gcd-coprime-exists by blast
  have  $?g^2 \text{ dvd } n$  using dvd-add h1 by auto
  then obtain m where  $h4: m * ?g^2 = n$  using dvd-div-mult-self by blast
  also have  $\dots = (a' * ?g)^2 + (b' * ?g)^2$  unfolding h1 using h3 by presburger
  also have  $\dots = ?g^2 * a'^2 + ?g^2 * b'^2$  unfolding power2-eq-square by simp
  finally have  $?g^2 * m = ?g^2 * (a'^2 + b'^2)$  by (simp add: distrib-left mult.commute)
  hence  $h5: m = a'^2 + b'^2$  using h2 by auto
  let ?mul = multiplicity ?p ?g
  have multiplicity ?p  $(?g^2) = ?mul + ?mul$ 
    unfolding power2-eq-square using h2 assms
    by (subst prime-elem-multiplicity-mult-distrib) simp-all
  hence even (multiplicity ?p  $(?g^2)$ ) by simp
  moreover have  $m \neq 0$  using assms(2) h4 odd-pos by fastforce

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ultimately have $odd (multiplicity\ ?p\ m)$
using *assms ab-nz* **by** (*simp-all add: h4 [symmetric] prime-elem-multiplicity-mult-distrib*)
hence $?p\ dvd\ m$ **using** *not-dvd-imp-multiplicity-0* **by** *force*
hence $h6: ?p\ dvd\ a'^2 + b'^2$ **using** *h5* **by** *auto*
{
 assume $?p\ dvd\ a'^2$
 moreover hence $?p\ dvd\ b'^2$ **using** *h6 dvd-add-right-iff* **by** *blast*
 ultimately have $?p\ dvd\ a' ?p\ dvd\ b'$ **using** *assms(1) prime-dvd-power-nat* **by** *blast+*
 hence *False*
 using *assms(1) h3(3) coprime-common-divisor-nat[of a' b' ?p] not-prime-1* **by**
linarith
}
hence $\neg (?p\ dvd\ a'^2)$..
hence $h7: \neg (?p\ dvd\ a')$ **using** *assms(1)*
 by (*simp add: power2-eq-square prime-dvd-mult-iff*)
hence *coprime ?p a'*
 using *assms(1)* **by** (*simp add: prime-imp-coprime*)
thm *prime-imp-coprime-nat*
moreover have $a' \neq 0$ **using** *h7 dvd-0-right[of ?p]* **by** *meson*
ultimately obtain $ainv\ aux$ **where** $a' * ainv = ?p * aux + 1$
 using *bezout-nat[of a' ?p]*
 by (*auto simp: ac-simps*)
hence $[a' * ainv = 1] (mod\ ?p)$ **using** *cong-to-1'-nat* **by** *auto*
from *cong-mult [OF this this]* **have** $h11: [1 = ainv^2 * a'^2] (mod\ ?p)$
 unfolding *power2-eq-square* **by** (*simp add: algebra-simps cong-sym*)
let $?bdiva = ainv * b'$
have $[ainv^2 * (a'^2 + b'^2) = 0] (mod\ ?p)$
 using *h6 cong-dvd-modulus-nat cong-mult-self-right* **by** *blast*
from *cong-add [OF h11 this]* **have** $[1 + ainv^2 * b'^2 = 0] (mod\ ?p)$
 unfolding *add-mult-distrib2* **using** *cong-add-lcancel-nat[of ainv^2 * a'^2]*
 by *fastforce*
hence $h8: [?bdiva^2 + 1 = 0] (mod\ ?p)$ **by** (*simp add: power-mult-distrib*)
{
 assume $?p\ dvd\ ?bdiva$
 hence $?p\ dvd\ (?bdiva^2)$ **by** (*simp add: assms(1) prime-dvd-power-nat-iff*)
 hence $[?bdiva^2 = 0] (mod\ ?p)$ **using** *cong-altdef-nat* **by** *auto*
 hence $[?bdiva^2 + 1 = 1] (mod\ ?p)$ **using** *cong-add-rcancel-0-nat* **by** *blast*
 from this h8 **have** $[0 = 1] (mod\ ?p)$ **using** *cong-sym cong-trans* **by** *blast*
 hence $?p\ dvd\ 1$ **using** *cong-0-1-nat* **by** *auto*
 hence *False* **using** *assms(1)* **by** *simp*
}
hence $\neg (?p\ dvd\ ?bdiva)$..
hence $h9: [?bdiva^{?p-1} = 1] (mod\ ?p)$
 using *assms(1) fermat-theorem [of ?p ?bdiva]* **by** *simp*
have $h10: ?p \geq 3$ **by** *simp*
have $h11: [?bdiva^{4*k+2} = 1] (mod\ ?p)$ **using** *h9* **by** *auto*
have $[(?bdiva^2 + 1)^2 = 0] (mod\ ?p)$ **using** *h8 cong-pow [of ?bdiva^2 + 1 0 ?p 2]*
by *auto*
moreover have $?bdiva^4 = (?bdiva^2)^2$ **by** *auto*
hence $(?bdiva^2 + 1)^2 = ?bdiva^4 + ?bdiva^2 + ?bdiva^2 + 1$
 by (*auto simp: algebra-simps power2-eq-square*)
ultimately have $[?bdiva^4 + ?bdiva^2 + ?bdiva^2 + 1 = 0] (mod\ ?p)$ **by** *simp*

moreover have $[?bdiva^4 + ?bdiva^2 + (?bdiva^2 + 1) = ?bdiva^4 + ?bdiva^2 + 0] \pmod{?p}$
using *h8 cong-add-lcancel-nat* **by** *blast*
ultimately have $[?bdiva^4 + ?bdiva^2 = 0] \pmod{?p}$ **by** *(simp add: cong-def)*
hence $[?bdiva^4 + ?bdiva^2 + 1 = 0 + 1] \pmod{?p}$ **using** *cong-add-rcancel-nat* **by** *blast*
moreover have $[?bdiva^4 + (?bdiva^2 + 1) = ?bdiva^4 + 0] \pmod{?p}$
using *h8 cong-add-lcancel-nat* **by** *blast*
ultimately have $[?bdiva^4 = 1] \pmod{?p}$ **by** *(simp add: cong-def)*
hence $[(?bdiva^4)^k = 1^k] \pmod{?p}$ **using** *cong-pow* **by** *blast*
hence *h12*: $[?bdiva^{4*k} = 1] \pmod{?p}$ **by** *(simp add: power-mult)*
hence *h13*: $[?bdiva^{4*k} * (?bdiva^2 + 1) = 1 * (?bdiva^2 + 1)] \pmod{?p}$
using *cong-scalar-right* **by** *blast*
have $?bdiva^{4*k} * (?bdiva^2 + 1) = ?bdiva^{4*k+2} + ?bdiva^{4*k}$
unfolding *add-mult-distrib2 power-add* **by** *simp*
hence $[?bdiva^{4*k+2} + ?bdiva^{4*k} = ?bdiva^2 + 1] \pmod{?p}$
using *h13 unfolding nat-mult-1* **by** *presburger*
moreover have $[?bdiva^{4*k+2} + ?bdiva^{4*k} = 1 + 1] \pmod{?p}$
using *h11 h12 cong-add* **by** *blast*
ultimately have $[?bdiva^2 + 1 = 2] \pmod{?p}$
by *(auto simp add: cong-def)*
hence $[0 = 2] \pmod{?p}$ **using** *h8* **by** *(simp add: cong-def)*
then have $?p \text{ dvd } 2$ **by** *(auto dest: cong-dvd-iff)*
then show *False*
by *(auto dest: dvd-imp-le)*

qed

private lemma *sots1*: **assumes** *is-sum2sq-nat n*
shows $\bigwedge k. \text{prime } (4*k+3) \longrightarrow \text{even } (\text{multiplicity } (4*k+3) \ n)$
using *sots1-aux assms* **by** *blast*

private lemma *aux-lemma*: **assumes** $[(a::nat) = b] \pmod{c} \ b < c$
shows $\exists k. a = c*k + b$

proof –

have $a \text{ mod } c = b$ **using** *assms* **by** *(simp add: cong-def mod-if)*
hence $b \leq a$ **using** *assms* **by** *auto*
thus *?thesis* **using** *cong-le-nat assms(1)* **by** *auto*

qed

private lemma *Legendre-1mod4*: $\text{prime } (4*k+1::nat) \implies (\text{Legendre } (-1) \ (4*k+1)) = 1$

proof –

let $?p = 4*k+1$
let $?L = \text{Legendre } (-1) \ ?p$
assume $p: \text{prime } ?p$
from p **have** $k \neq 0$ **by** *(intro notI) simp-all*
hence *p2*: $?p > 2$ **by** *simp*
with p **have** $[?L = (-1)^{(?p - 1) \text{ div } 2}] \pmod{?p}$
by *(rule euler-criterion)*
hence $[?L = (-1)^{2 * \text{nat } k}] \pmod{?p}$ **by** *auto*
hence $[?L = 1] \pmod{?p}$ **unfolding** *power-mult* **by** *simp*
hence $?p \text{ dvd } 1 - ?L$

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    using cong-iff-dvd-diff dvd-minus-iff[of ?p ?L-1] by auto
  moreover have ?L=1 ∨ ?L=0 ∨ ?L=-1 by (simp add: Legendre-def)
  ultimately have ?L = 1 ∨ ?p dvd 1 ∨ ?p dvd (2::int) by auto
  moreover
  { assume ?p dvd 1 ∨ ?p dvd (2::int)
    with p2 have False by (auto simp add: zdvd-not-zless) }
  ultimately show ?thesis by auto
qed

private lemma qf1-prime-exists: prime (4*k+1) ⇒ is-sum2sq-nat (4*k+1)
proof -
  let ?p = 4*k+1
  assume p: prime ?p
  hence Legendre (-1) ?p = 1 by (rule Legendre-1mod4)
  moreover
  { assume ¬ QuadRes ?p (-1)
    hence Legendre (-1) ?p ≠ 1 by (unfold Legendre-def, auto) }
  ultimately have QuadRes ?p (-1) by auto
  then obtain s1 where s1: [s1^2 = -1] (mod ?p) by (auto simp add: QuadRes-def)
  hence s1': [s1^2 + 1 = 0] (mod ?p) by (simp add: cong-iff-dvd-diff)
  define s2 where s2 = nat |s1|
  hence int (s2^2 + 1) = s1^2 + 1 by auto
  with s1' have [int (s2^2 + 1) = 0] (mod ?p) by presburger
  hence s2: [s2^2 + 1 = 0] (mod ?p)
    using cong-int-iff by fastforce
  from p have p0: ?p > 0 by simp
  then obtain s where s0p: 0 ≤ s ∧ s < ?p ∧ [s2 = s] (mod ?p)
    using cong-less-unique-nat[of ?p] by fastforce
  then have [s^2 = s2^2] (mod ?p)
    by (simp add: cong-sym cong-pow)
  with s2 have s: [s^2 + 1 = 0] (mod ?p)
    using cong-trans cong-add-rcancel-nat by blast
  hence ?p dvd s^2 + 1 using cong-altdef-nat by auto
  then obtain t where t: s^2 + 1 = ?p*t by (auto simp add: dvd-def)
  hence ?p*t = sum2sq-nat s 1 by (simp add: sum2sq-nat-def)
  hence qf1pt: is-sum2sq-nat (?p*t) by (auto simp add: is-sum2sq-nat-def)
  have t-l-p: t < ?p
  proof (rule ccontr)
    assume ¬ t < ?p
    hence t > ?p - 1 by simp
    with p0 have ?p*(?p - 1) < ?p*t by (simp only: mult-less-mono2)
    also with t have ... = s^2 + 1 by simp
    also have ... ≤ ?p*(?p - 1) - ?p + 2
  proof -
    from s0p have s ≤ ?p - 1 by (auto simp add: less-le)
    with s0p have s^2 ≤ (?p - 1)^2 by (simp only: power-mono)
    also have ... = ?p*(?p - 1) - 1*(?p - 1) by (simp only: power2-eq-square
diff-mult-distrib)
    finally show ?thesis by auto
  qed
  finally have ?p < 2 by simp
  with p show False by (unfold prime-def, auto)

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qed
have tpos: t ≥ 1
proof (rule ccontr)
  assume ¬ t ≥ 1
  hence t < 1 by auto
  moreover
  { assume t = 0 with t have s^2 + 1 = 0 by simp }
  moreover
  { assume t < 0
    with p0 have ?p*t < ?p*0 by (simp only: zmult-zless-mono2)
    with t have s^2 + 1 < 0 by auto }
  moreover have s^2 ≥ 0 by (simp only: zero-le-power2)
  ultimately show False by (auto simp add: less-le)
qed
moreover
{ assume t1: t > 0
  then obtain tn where tn: tn = t - 1 by auto
  have is-sum2sq-nat (?p*(1+ 0)) (is ?Q 0)
  — So, Q n = there exist x,y such that x^2 + y^2 = (p * (1 + int(n)))
  proof (rule ccontr)
    assume nQ1: ¬ ?Q 0
    have (1 + tn) < ?p ⇒ ¬ ?Q tn
    proof (induct tn rule: infinite-descent0)
      case 0
      from nQ1 show 1 + 0 < ?p ⇒ ¬ ?Q 0 by simp
    next
      case (smaller n)
      hence n0: n > 0 and IH: 1 + n < ?p ∧ ?Q n by auto
      then obtain x y where x^2 + y^2 = int (?p*(1 + n))
      using is-sum2sq-int-nat-eq by (unfold is-sum2sq-int-def sum2sq-int-def, auto)
      hence xy: x^2 + y^2 = (int ?p)*(int (1 + n)) unfolding of-nat-mult by presburger
      let ?n1 = int (1 + n)
      from n0 have n1pos: ?n1 > 0 by simp
      then obtain r v where rv: v = x-r*?n1 ∧ 2*|v| ≤ ?n1
      by (frule-tac n=?n1 in best-division-abs, auto)
      from n1pos obtain s w where sw: w = y-s*?n1 ∧ 2*|w| ≤ ?n1
      by (frule-tac n=?n1 in best-division-abs, auto)
      let ?C = v^2 + w^2
      have ?n1 dvd ?C
      proof
        from rv sw have ?C = (x-r*?n1)^2 + (y-s*?n1)^2 by simp
        also have ... = x^2 + y^2 - 2*x*(r*?n1) - 2*y*(s*?n1) + (r*?n1)^2 +
          (s*?n1)^2
        unfolding power2-eq-square by (simp add: algebra-simps)
        also with xy have ... = ?n1*?p - ?n1*(2*x*r) - ?n1*(2*y*s) + ?n1^2*r^2
          + ?n1^2*s^2
        by (simp only: ac-simps power-mult-distrib)
        finally show ?C = ?n1*(?p - 2*x*r - 2*y*s + ?n1*(r^2 + s^2))
        by (simp only: power-mult-distrib distrib-left ac-simps
          left-diff-distrib right-diff-distrib power2-eq-square)
      qed
      then obtain m1 where m1: ?C = ?n1*m1 by (auto simp add: dvd-def)

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have $mn: m1 < ?n1$
proof (rule ccontr)
 assume $\neg m1 < ?n1$ hence $?n1 - m1 \leq 0$ by simp
 hence $4 * ?n1 - 4 * m1 \leq 0$ by simp
 with $n1pos$ have $2 * ?n1 - 4 * m1 < 0$ by simp
with $n1pos$ have $?n1 * (2 * ?n1 - 4 * m1) < ?n1 * 0$ by (simp only: zmult-zless-mono2)
 hence *contr*: $?n1 * (2 * ?n1 - 4 * m1) < 0$ by simp
 have *hlp*: $2 * |v| \geq 0 \wedge 2 * |w| \geq 0$ by simp
from $m1$ have $4 * ?n1 * m1 = 4 * v^2 + 4 * w^2$ by arith
 also have $\dots = (2 * |v|)^2 + (2 * |w|)^2$
 by (auto simp add: power-mult-distrib)
also from rv *hlp* have $\dots \leq ?n1^2 + (2 * |w|)^2$
 using power-mono [of $2 * |b|$ 1 + int n 2 for b] by auto
also from sw *hlp* have $\dots \leq ?n1^2 + ?n1^2$
 using power-mono [of $2 * |b|$ 1 + int n 2 for b] by auto
finally have $?n1 * m1 * 4 \leq ?n1 * ?n1 * 2$ by (simp add: power2-eq-square ac-simps)
 hence $?n1 * (2 * ?n1 - 4 * m1) \geq 0$ by (simp only: right-diff-distrib ac-simps)
with *contr* show *False* by auto
qed
 have $?p * m1 = (r * v + s * w + m1)^2 + (r * w - s * v)^2$
proof -
from $m1$ xy have $(?p * ?n1) * ?C = (x^2 + y^2) * (v^2 + w^2)$ by simp
 also have $\dots = (x * v + y * w)^2 + (x * w - y * v)^2$
 by (simp add: eval-nat-numeral field-simps)
also with rv sw have $\dots = ((r * ?n1 + v) * v + (s * ?n1 + w) * w)^2 + ((r * ?n1 + v) * w - (s * ?n1 + w) * v)^2$
 by simp
also have $\dots = (?n1 * (r * v) + ?n1 * (s * w) + (v^2 + w^2))^2 + (?n1 * (r * w) - ?n1 * (s * v))^2$
 by (simp add: eval-nat-numeral field-simps)
also from $m1$ have $\dots = (?n1 * (r * v) + ?n1 * (s * w) + ?n1 * m1)^2 + (?n1 * (r * w) - ?n1 * (s * v))^2$
 by simp
finally have $(?p * ?n1) * ?C = ?n1^2 * (r * v + s * w + m1)^2 + ?n1^2 * (r * w - s * v)^2$
 by (simp add: eval-nat-numeral field-simps)
with $m1$ have $?n1^2 * (?p * m1) = ?n1^2 * ((r * v + s * w + m1)^2 + (r * w - s * v)^2)$
 by (simp only: ac-simps power2-eq-square, simp add: distrib-left)
hence $?n1^2 * (?p * m1 - (r * v + s * w + m1)^2 - (r * w - s * v)^2) = 0$
 by (auto simp add: distrib-left right-diff-distrib)
moreover from $n1pos$ have $?n1^2 \neq 0$ by (simp add: power2-eq-square)
ultimately show *thesis* by simp
qed
hence $qf1pm1: is-sum2sq-int ((int ?p) * m1)$
 by (unfold is-sum2sq-int-def sum2sq-int-def, auto)
have $m1pos: m1 > 0$
proof -
 { assume $v^2 + w^2 = 0$
hence $v = 0 \wedge w = 0$ using sum-power2-eq-zero-iff by blast
with rv sw have $?n1 \text{ dvd } x \wedge ?n1 \text{ dvd } y$ by (unfold dvd-def, auto)
hence $?n1^2 \text{ dvd } x^2 \wedge ?n1^2 \text{ dvd } y^2$ by simp
 }


```

    hence ?n1^2 dvd x^2 + y^2 by (simp only: dvd-add)
  with xy have ?n1*?n1 dvd ?n1*?p by (simp only: power2-eq-square ac-simps)
  moreover from n1pos have ?n1 ≠ 0 by simp
  ultimately have ?n1 dvd ?p by (rule zdvd-mult-cancel)
  with n1pos have ?n1 ≥ 0 ∧ ?n1 dvd ?p by simp
  with p have ?n1 = 1 ∨ ?n1 = ?p unfolding prime-nat-iff by presburger
  with IH have ?Q 0 by auto
  with nQ1 have False by simp }
moreover
{ assume v^2 + 1*w^2 ≠ 0
  moreover have v^2 + w^2 ≥ 0 by simp
  ultimately have vwpos: v^2 + w^2 > 0 by arith
  with m1 have m1 ≠ 0 by auto
  moreover have m1 ≥ 0
  proof (rule ccontr)
    assume ¬ m1 ≥ 0
    hence m1 < 0 by simp
    with n1pos have ?n1*m1 < ?n1*0 by (simp only: zmult-zless-mono2)
    with m1 vwpos show False by simp
  qed
  ultimately have ?thesis by auto }
ultimately show ?thesis by auto
qed
hence 1 + int((nat m1) - 1) = m1 by arith
with qf1pm1 have Qm1: ?Q ((nat m1) - 1)
  using is-sum2sq-int-nat-eq by (simp add: algebra-simps)
then obtain mm where tmp: mm = (nat m1) - 1 ∧ ?Q mm by auto
moreover have mm < n using tmp mn m1pos by arith
moreover with IH have 1 + int mm < ?p by auto
ultimately show ?case by auto
qed
hence ¬ is-sum2sq-nat (?p*t) using tn tpos t-l-p by auto
with qf1pt show False by simp
qed
hence ?thesis by auto }
ultimately show ?thesis by (auto simp add: less-le)
qed

private lemma fermat-two-squares: assumes prime p (¬ [p = 3] (mod 4))
  shows is-sum2sq-nat p
proof (cases p=2)
case True
  have (2::nat)=1^2+1^2 using power2-eq-square by simp
  thus ?thesis unfolding is-sum2sq-nat-def sum2sq-nat-def using True by fast
next
case False
  hence p > 2 using assms(1) unfolding prime-nat-iff by auto
  hence h1: odd p using assms(1) prime-odd-nat by simp
  hence h2: ¬ [p = 0] (mod 4) unfolding cong-def by fastforce
  have h3: ¬ [p = 2] (mod 4) using h1 cong-dvd-iff [of p 2 2] cong-dvd-modulus-nat by
  auto
  obtain x where h4: [p = x] (mod 4) ∧ x < 4 by (meson cong-less-unique-nat zero-less-numeral)

```

```

from h1 h2 h3 h4 assms have  $x \neq 0 \wedge x \neq 2 \wedge x \neq 3 \wedge x < 4$  by meson
hence  $x = 1$  by linarith
from this h4 have  $[p = 1] \pmod{4}$  by simp
then obtain  $k$  where  $p = 4 * k + 1$  using aux-lemma by fastforce
thus ?thesis using qf1-prime-exists assms by blast
qed

private lemma sots2: assumes  $\bigwedge k. \text{prime } (4 * k + 3) \longrightarrow \text{even } (\text{multiplicity } (4 * k + 3) \ n)$ 
shows is-sum2sq-nat  $n$  using assms
proof (induction  $n$  rule: nat-less-induct)
case (1  $n$ )
thus ?case
proof (cases  $n > 1$ )
case f: False
thus ?thesis
proof (cases  $n = 1$ )
case True
have  $(1 :: \text{nat}) = 0^2 + 1^2$  by (simp add: power2-eq-square)
thus ?thesis using True unfolding is-sum2sq-nat-def sum2sq-nat-def by blast
next
case False
hence  $n = 0$  using f by simp
moreover have  $(0 :: \text{nat}) = 0^2 + 0^2$  by (simp add: power2-eq-square)
ultimately show ?thesis unfolding is-sum2sq-nat-def sum2sq-nat-def by blast
qed
next
case True
then obtain  $p \ m$  where  $h1: \text{prime } p \wedge n = p * m$  using prime-divisor-exists[of  $n$ ]
by (auto elim: dvdE)
with True have  $m \neq 0$  by (intro notI) auto
from  $h1$  have  $h2: m < n$  using n-less-m-mult-n[of  $m \ p$ ] prime-gt-Suc-0-nat[of  $p$ ] True
by linarith
{
assume  $a1: [p = 3] \pmod{4}$ 
then obtain  $kp$  where  $p = 4 * kp + 3$  using aux-lemma by fastforce
hence even (multiplicity  $p \ n$ ) using 1.prems  $h1$  by auto
moreover have multiplicity  $p \ n \neq 0$  using  $h1$  True  $m \neq 0$ 
by (subst multiplicity-eq-zero-iff) (auto simp: prime-gt-0-nat)
ultimately have  $h3: \text{multiplicity } p \ n \geq 2$  by presburger
have  $p \ \text{dvd} \ m$ 
proof (rule ccontr)
assume  $a2: \neg p \ \text{dvd} \ m$ 
hence multiplicity  $p \ m = 0$  by (rule not-dvd-imp-multiplicity-0)
moreover from  $h1$  have multiplicity  $p \ p = 1$  by (intro multiplicity-prime) auto
moreover have  $m > 0$  using  $h1$  True by (cases  $m = 0$ ) simp-all
ultimately have multiplicity  $p \ n = 1$  using  $h1$ 
using prime-elem-multiplicity-mult-distrib [of  $p \ p \ m$ ]  $m \neq 0$  prime-gt-0-nat
by auto
thus False using  $h3$  by simp
qed
then obtain  $m'$  where  $h4: m = p * m'$  using dvdE by blast

```

```

with h1 have h5:  $n = p^2 * m'$  by (simp add: power2-eq-square)
have h6:  $m' < n$ 
  using dual-order.strict-trans h1 h2 h4 nat-mult-less-cancel1 prime-gt-0-nat[of p]
by blast
have  $\bigwedge kq. \text{prime } (4*kq + 3) \implies \text{even } (\text{multiplicity } (4*kq + 3) m')$ 
proof -
  fix kq::nat
  let ?q =  $4*kq + 3$ 
  assume a2: prime ?q
  {
    assume p:  $p = ?q$ 
    hence h7:  $\text{multiplicity } ?q (p^2) = 2$  using h1
      by (auto intro!: multiplicity-prime-power)
    have even (multiplicity ?q n) using 1(2)[of kq] a2 by blast
    also note h5
    also from p h1 h4 m-nz
      have  $\text{multiplicity } (4 * kq + 3) (p^2 * m') =$ 
        Suc (Suc (multiplicity (4 * kq + 3) m'))
      by (subst prime-elem-multiplicity-mult-distrib) auto
    finally have even (multiplicity ?q m') by simp
  }
  moreover {
    assume  $p \neq ?q$ 
    from a2 h4 m-nz have  $\text{multiplicity } ?q n =$ 
       $\text{multiplicity } (4 * kq + 3) (p^2) + \text{multiplicity } (4 * kq + 3) m'$ 
    unfolding h5 by (subst prime-elem-multiplicity-mult-distrib) simp-all
    also from  $\langle p \neq ?q \rangle$  a2 h1 have  $\text{multiplicity } ?q (p^2) = 0$ 
      by (intro multiplicity-distinct-prime-power) simp-all
    finally have  $\text{multiplicity } ?q n = \text{multiplicity } ?q m'$  by simp
    moreover have even (multiplicity ?q n) using 1(2)[of kq] a2 by blast
    ultimately have even (multiplicity ?q m') by simp
  }
  ultimately show even (multiplicity ?q m') by blast
qed
hence is-sum2sq-nat m' by (simp add: 1 h6)
moreover have  $p^2 = p^2 + 0^2$  by simp
hence is-sum2sq-nat (p^2) unfolding is-sum2sq-nat-def sum2sq-nat-def by blast
ultimately have ?thesis using product-two-squares-nat h5 by blast
} moreover
{
  assume a1:  $\neg [p = 3] \pmod 4$ 
  have  $\bigwedge kq. \text{prime } (4*kq+3) \implies \text{even } (\text{multiplicity } (4*kq+3) m)$ 
  proof -
    fix kq
    let ?q =  $4*(kq::nat) + 3$ 
    assume a2: prime ?q
    { assume p = ?q
      then have False using a1 cong-add-rcancel-0-nat [of 4 * kq 3 4]
        by (auto simp add: cong-def)
    }
    hence  $p \neq ?q$  ..
  }

```

```

have n = p * m using h1 by simp
also from h1 a2 m-nz have multiplicity ?q ... =
      multiplicity (4 * kq + 3) p + multiplicity (4 * kq + 3) m
  by (subst prime-elem-multiplicity-mult-distrib) (simp-all add: prime-gt-0-nat)
also from ⟨p ≠ ?q⟩ a2 h1 have multiplicity ?q p = 0
  by (intro prime-multiplicity-other) simp-all
finally have multiplicity ?q n = multiplicity ?q m by simp
moreover have even (multiplicity ?q n) using 1(2)[of kq] a2 by blast
ultimately show even (multiplicity ?q m) by simp
qed
hence is-sum2sq-nat m by (simp add: 1 h2)
moreover have is-sum2sq-nat p using fermat-two-squares a1 h1 by blast
ultimately have ?thesis using product-two-squares-nat h1 by blast
} ultimately
show ?thesis by blast
qed
qed

theorem sum-of-two-squares:
  is-sum2sq-nat n ↔ (∀ k. prime (4*k+3) → even (multiplicity (4*k+3) n))
  using sots1[of n] sots2[of n] by blast

private lemma k-mod-eq: (∀ p::nat. prime p ∧ [p = 3] (mod 4) → P p) = (∀ k. prime
(4*k+3) → P (4*k+3))
proof
  assume a1: ∀ p. prime p ∧ [p = 3] (mod 4) → P p
  {
    fix k :: nat
    assume prime (4 * k + 3)
    moreover hence [4*k+3 = 3] (mod 4)
      by (simp add: cong-add-rcancel-0-nat cong-mult-self-left)
    ultimately have P (4 * k + 3) using a1 by blast
  }
  thus ∀ k. prime (4 * k + 3) → P (4 * k + 3) by blast
next
  assume a1: ∀ k. prime (4 * k + 3) → P (4 * k + 3)
  {
    fix p :: nat
    assume prime p [p = 3] (mod 4)
    moreover with aux-lemma obtain k where p = 4*k+3 by fastforce
    ultimately have P p using a1 by blast
  }
  thus ∀ p. prime p ∧ [p = 3] (mod 4) → P p by blast
qed

theorem sum-of-two-squares':
  is-sum2sq-nat n ↔ (∀ p. prime p ∧ [p = 3] (mod 4) → even (multiplicity p n))
  using sum-of-two-squares k-mod-eq by presburger

theorem sum-of-two-squares-prime: assumes prime p
  shows is-sum2sq-nat p = [p≠3] (mod 4)
proof (cases [p=3] (mod 4))

```

```

case True
  have odd (multiplicity p p) using assms by simp
  hence ¬ (is-sum2sq-nat p) using assms True sum-of-two-squares' by blast
  with True show ?thesis by simp
qed (simp add: fermat-two-squares assms)

end

end

```

1 Lagrange's four-square theorem

```

theory FourSquares
  imports HOL-Number-Theory.Number-Theory
begin

context

  fixes sum4sq-nat :: nat ⇒ nat ⇒ nat ⇒ nat ⇒ nat
  defines sum4sq-nat a b c d ≡ a2+b2+c2+d2

  fixes is-sum4sq-nat :: nat ⇒ bool
  defines is-sum4sq-nat n ≡ (∃ a b c d. n = sum4sq-nat a b c d)

begin

private lemma best-division-abs: (n::int) > 0 ⇒ ∃ k. 2 * |a - k*n| ≤ n
proof -
  assume a: n > 0
  define k where k = a div n
  have h: a - k * n = a mod n by (simp add: div-mult-mod-eq algebra-simps k-def)
  thus ?thesis
proof (cases 2 * (a mod n) ≤ n)
  case True
  hence 2 * |a - k*n| ≤ n using h pos-mod-sign a by auto
  thus ?thesis by blast
next
  case False
  hence 2 * (n - a mod n) ≤ n by auto
  have a - (k+1)*n = a mod n - n using h by (simp add: algebra-simps)
  hence 2 * |a - (k+1)*n| ≤ n using h pos-mod-bound[of n a] a False by fastforce
  thus ?thesis by blast
qed
qed

```

Shows that all nonnegative integers can be written as the sum of four squares. The proof consists of the following steps:

- For every prime $p = 2n + 1$ the two sets of residue classes

$$\{x^2 \bmod p \mid 0 \leq x \leq n\} \text{ and } \{-1 - y^2 \bmod p \mid 0 \leq y \leq n\}$$

both contain $n + 1$ different elements and therefore they must have at least one element in common.

- Hence there exist x, y such that $x^2 + y^2 + 1^2 + 0^2$ is a multiple of p .
- The next step is to show, by an infinite descent, that p itself can be written as the sum of four squares.
- Finally, using the multiplicity of this form, the same holds for all positive numbers.

private definition

$sum4sq-int :: int \times int \times int \times int \Rightarrow int$ **where**
 $sum4sq-int = (\lambda(a,b,c,d). a^2+b^2+c^2+d^2)$

private definition

$is-sum4sq-int :: int \Rightarrow bool$ **where**
 $is-sum4sq-int n \iff (\exists a b c d. n = sum4sq-int(a,b,c,d))$

private lemma *mult-sum4sq-int*: $sum4sq-int(a,b,c,d) * sum4sq-int(p,q,r,s) =$
 $sum4sq-int(a*p+b*q+c*r+d*s, a*q-b*p-c*s+d*r,$
 $a*r+b*s-c*p-d*q, a*s-b*r+c*q-d*p)$
by (*unfold sum4sq-int-def, simp add: eval-nat-numeral field-simps*)

private lemma *sum4sq-int-nat-eq*: $sum4sq-nat a b c d = sum4sq-int (a, b, c, d)$
unfolding *sum4sq-nat-def sum4sq-int-def* **by** *simp*

private lemma *is-sum4sq-int-nat-eq*: $is-sum4sq-nat n = is-sum4sq-int (int n)$
unfolding *is-sum4sq-nat-def is-sum4sq-int-def*

proof

assume $\exists a b c d. n = sum4sq-nat a b c d$
thus $\exists a b c d. int n = sum4sq-int (a, b, c, d)$ **using** *sum4sq-int-nat-eq* **by** *force*
next
assume $\exists a b c d. int n = sum4sq-int (a, b, c, d)$
then obtain $a b c d$ **where** $int n = sum4sq-int (a, b, c, d)$ **by** *blast*
hence $int n = sum4sq-int (int (nat |a|), int (nat |b|), int (nat |c|), int (nat |d|))$
unfolding *sum4sq-int-def* **by** *simp*
hence $int n = int (sum4sq-nat (nat |a|) (nat |b|) (nat |c|) (nat |d|))$
using *sum4sq-int-nat-eq* **by** *presburger*
thus $\exists a b c d. n = sum4sq-nat a b c d$ **by** *auto*

qed

private lemma *is-mult-sum4sq-int*: $is-sum4sq-int x \implies is-sum4sq-int y \implies is-sum4sq-int (x*y)$
by (*unfold is-sum4sq-int-def, auto simp only: mult-sum4sq-int, blast*)

private lemma *is-mult-sum4sq-nat*: $is-sum4sq-nat x \implies is-sum4sq-nat y \implies is-sum4sq-nat (x*y)$
using *is-mult-sum4sq-int is-sum4sq-int-nat-eq* **by** *simp*

private lemma *mult-oddprime-is-sum4sq*: $\llbracket prime (nat p); odd p \rrbracket \implies$
 $\exists t. 0 < t \wedge t < p \wedge is-sum4sq-int (p*t)$

proof –

assume $p1$: *prime* ($\text{nat } p$)
then have $p0$: $p > 1$ **and** *prime* p
by (*simp-all add: prime-int-nat-transfer prime-nat-iff*)
assume $p2$: *odd* p
then obtain n **where** n : $p = 2*n+1$ **using** *oddE* **by** *blast*
with $p1$ **have** $n0$: $n > 0$ **by** (*auto simp add: prime-nat-iff*)
let $?C = \{0 \dots p\}$
let $?D = \{0 \dots n\}$
let $?f = \%x. x^2 \bmod p$
let $?g = \%x. (-1-x^2) \bmod p$
let $?A = ?f \text{ ‘ } ?D$
let $?B = ?g \text{ ‘ } ?D$
have $\text{fin}C$: *finite* $?C$ **by** *simp*
have $\text{fin}D$: *finite* $?D$ **by** *simp*
from $p0$ **have** $A\text{sub}C$: $?A \subseteq ?C$ **and** $B\text{sub}C$: $?B \subseteq ?C$
by *auto*
with $\text{fin}C$ **have** $\text{fin}A$: *finite* $?A$ **and** $\text{fin}B$: *finite* $?B$
by (*auto simp add: finite-subset*)
from $A\text{sub}C$ $B\text{sub}C$ **have** $A\cup B\text{sub}C$: $?A \cup ?B \subseteq ?C$ **by** (*rule Un-least*)
from $p0$ **have** $\text{card}C$: $\text{card } ?C = \text{nat } p$ **using** *card-atLeastZeroLessThan-int* **by** *blast*
from $n0$ **have** $\text{card}D$: $\text{card } ?D = 1 + \text{nat } n$ **by** *simp*
have $\text{card}A$: $\text{card } ?A = \text{card } ?D$

proof –

have *inj-on* $?f$ $?D$
proof (*unfold inj-on-def, auto*)
fix x **fix** y
assume $x0$: $0 \leq x$ **and** xn : $x \leq n$ **and** $y0$: $0 \leq y$ **and** yn : $y \leq n$
and xyp : $x^2 \bmod p = y^2 \bmod p$
with $p0$ **have** $[x^2 = y^2] \pmod p$ **using** *cong-def* **by** *blast*
hence $p \text{ dvd } x^2 - y^2$ **using** *cong-iff-dvd-diff* **by** *blast*
hence $p \text{ dvd } (x+y)*(x-y)$ **by** (*simp add: power2-eq-square algebra-simps*)
hence $p \text{ dvd } x+y \vee p \text{ dvd } x-y$ **using** $\langle \text{prime } p \rangle$ $p0$
by (*auto dest: prime-dvd-multD*)

moreover

{ **assume** $p \text{ dvd } x+y$
moreover from $xn yn n$ **have** $x+y < p$ **by** *auto*
ultimately have $\neg x+y > 0$ **by** (*auto simp add: zdvd-not-zless*)
with $x0 y0$ **have** $x = y$ **by** *auto* } — both are zero

moreover

{ **assume** ass : $p \text{ dvd } x-y$
have $x = y$
proof (*rule ccontr, case-tac x-y ≥ 0*)
assume $x-y \geq 0$ **and** $x \neq y$ **hence** $x-y > 0$ **by** *auto*
with ass **have** $\neg x-y < p$ **by** (*auto simp add: zdvd-not-zless*)
with $xn y0 n p0$ **show** *False* **by** *auto*

next

assume $\neg 0 \leq x-y$ **hence** $y-x > 0$ **by** *auto*
moreover from $x0 yn n p0$ **have** $y-x < p$ **by** *auto*
ultimately have $\neg p \text{ dvd } y-x$ **by** (*auto simp add: zdvd-not-zless*)
moreover from ass **have** $p \text{ dvd } -(x-y)$ **by** (*simp only: dvd-minus-iff*)
ultimately show *False* **by** *auto*

```

    qed }
  ultimately show  $x=y$  by auto
qed
with  $finD$  show ?thesis by (simp only: inj-on-iff-eq-card)
qed
have  $cardB: card ?B = card ?D$ 
proof -
  have  $inj-on ?g ?D$ 
  proof (unfold inj-on-def, auto)
    fix  $x$  fix  $y$ 
    assume  $x0: 0 \leq x$  and  $xn: x \leq n$  and  $y0: 0 \leq y$  and  $yn: y \leq n$ 
    and  $xyp: (-1-x^2) \bmod p = (-1-y^2) \bmod p$ 
    with  $p0$  have  $[-1-y^2 = -1-x^2] \pmod p$  by (simp only: cong-def)
    hence  $p \text{ dvd } (-1-y^2) - (-1-x^2)$  by (simp only: cong-iff-dvd-diff)
    moreover have  $-1-y^2 - (-1-x^2) = x^2 - y^2$  by arith
    ultimately have  $p \text{ dvd } x^2 - y^2$  by simp
    hence  $p \text{ dvd } (x+y)*(x-y)$  by (simp add: power2-eq-square algebra-simps)
    with  $p1$  have  $p \text{ dvd } x+y \vee p \text{ dvd } x-y$  using <prime p>  $p0$ 
    by (auto dest: prime-dvd-multD)
  moreover
  { assume  $p \text{ dvd } x+y$ 
    moreover from  $xn yn n$  have  $x+y < p$  by auto
    ultimately have  $\neg x+y > 0$  by (auto simp add: zdvd-not-zless)
    with  $x0 y0$  have  $x = y$  by auto } — both are zero
  moreover
  { assume  $ass: p \text{ dvd } x-y$ 
    have  $x = y$ 
    proof (rule ccontr, case-tac  $x-y \geq 0$ )
      assume  $x-y \geq 0$  and  $x \neq y$  hence  $x-y > 0$  by auto
      with  $ass$  have  $\neg x-y < p$  by (auto simp add: zdvd-not-zless)
      with  $xn y0 n p0$  show False by auto
    next
      assume  $\neg 0 \leq x-y$  hence  $y-x > 0$  by auto
      moreover from  $x0 yn n p0$  have  $y-x < p$  by auto
      ultimately have  $\neg p \text{ dvd } y-x$  by (auto simp add: zdvd-not-zless)
      moreover from  $ass$  have  $p \text{ dvd } -(x-y)$  by (simp only: dvd-minus-iff)
      ultimately show False by auto
    }
  qed }
  ultimately show  $x=y$  by auto
qed
with  $finD$  show ?thesis by (simp only: inj-on-iff-eq-card)
qed
have  $?A \cap ?B \neq \{\}$ 
proof (rule ccontr, auto)
  assume  $ABdisj: ?A \cap ?B = \{\}$ 
  from  $cardA cardB cardD$  have  $2 + 2*(nat n) = card ?A + card ?B$  by auto
  also with  $finA finB ABdisj$  have  $\dots = card (?A \cup ?B)$ 
  by (simp only: card-Un-disjoint)
  also with  $finC AunBsubC$  have  $\dots \leq card ?C$  by (simp only: card-mono)
  also with  $cardC$  have  $\dots = nat p$  by simp
  finally have  $2 + 2*(nat n) \leq nat p$  by simp
  with  $n$  show False by arith

```


qed
then obtain z where $z \in ?A \wedge z \in ?B$ by *auto*
then obtain $x y$ where $xy: x \in ?D \wedge y \in ?D \wedge z = x^2 \bmod p \wedge z = (-1 - y^2) \bmod p$ by *blast*
with $p0$ have $[x^2 = -1 - y^2] \bmod p$ by (*simp add: cong-def*)
hence $p \text{ dvd } x^2 - (-1 - y^2)$ by (*simp only: cong-iff-dvd-diff*)
moreover have $x^2 - (-1 - y^2) = x^2 + y^2 + 1$ by *arith*
ultimately have $p \text{ dvd } \text{sum4sq-int}(x, y, 1, 0)$ by (*auto simp add: sum4sq-int-def*)
then obtain t where $t: p * t = \text{sum4sq-int}(x, y, 1, 0)$ by (*auto simp only: dvd-def eq-refl*)
hence $\text{is-sum4sq-int } (p * t)$ by (*unfold is-sum4sq-int-def, auto*)
moreover have $t > 0 \wedge t < p$
proof
have $x^2 \geq 0 \wedge y^2 \geq 0$ by *simp*
hence $x^2 + y^2 + 1 > 0$ by *arith*
with t have $p * t > 0$ by (*unfold sum4sq-int-def, auto*)
moreover
{ assume $t < 0$ with $p0$ have $p * t < p * 0$ by (*simp only: zmult-zless-mono2*)
hence $p * t < 0$ by *simp* }
moreover
{ assume $t = 0$ hence $p * t = 0$ by *simp* }
ultimately have $\neg t < 0 \wedge t \neq 0$ by *auto*
thus $t > 0$ by *simp*
from xy have $x^2 \leq n^2 \wedge y^2 \leq n^2$ by (*auto simp add: power-mono*)
hence $x^2 + y^2 + 1 \leq 2 * n^2 + 1$ by *auto*
with t have *contr*: $p * t \leq 2 * n^2 + 1$ by (*simp add: sum4sq-int-def*)
moreover
{ assume $t > n + 1$
with $p0$ have $p * (n + 1) < p * t$ by (*simp only: zmult-zless-mono2*)
with n have $p * t > (2 * n + 1) * n + (2 * n + 1) * 1$ by (*simp only: distrib-left*)
hence $p * t > 2 * n * n + n + 2 * n + 1$ by (*simp only: distrib-right mult-1-left*)
with $n0$ have $p * t > 2 * n^2 + 1$ by (*simp add: power2-eq-square*) }
ultimately have $\neg t > n + 1$ by *auto*
with $n0$ n show $t < p$ by *auto*
qed
ultimately show $?thesis$ by *blast*
qed

private lemma *zprime-is-sum4sq*: prime (nat p) \implies *is-sum4sq-int* p

proof (*cases*)

assume $p = 2$

hence $p = \text{sum4sq-int}(1, 1, 0, 0)$ by (*auto simp add: sum4sq-int-def*)

thus $?thesis$ by (*auto simp add: is-sum4sq-int-def*)

next

assume $\neg p = 2$ and *prp*: prime (nat p)

hence $\neg \text{nat } p = 2$ by *simp*

with *prp* have $2 < \text{nat } p$ using *prime-nat-iff* by *force*

moreover with *prp* have *odd* (nat p) using *prime-odd-nat*[of nat p] by *blast*

ultimately have *odd* p by (*simp add: even-nat-iff*)

with *prp* have $\exists t. 0 < t \wedge t < p \wedge \text{is-sum4sq-int } (p * t)$ by (*rule mult-oddprime-is-sum4sq*)

then obtain $a b c d t$ where *pt-sol*: $0 < t \wedge t < p \wedge p * t = \text{sum4sq-int}(a, b, c, d)$

by (*unfold is-sum4sq-int-def, blast*)

```

hence  $Qt: 0 < t \wedge t < p \wedge (\exists a1\ a2\ a3\ a4. p * t = \text{sum4sq-int}(a1, a2, a3, a4))$ 
(is ?Q t) by blast
have ?Q 1
proof (rule ccontr)
  assume  $nQ1: \neg ?Q\ 1$ 
  have  $\neg ?Q\ t$ 
  proof (induct t rule: infinite-descent0-measure[where V= $\lambda x. (\text{nat } x) - 1$ ], clarify)
    fix  $x\ a\ b\ c\ d$ 
    assume  $\text{nat } x - 1 = 0$  and  $x > 0$  and  $s: p * x = \text{sum4sq-int}(a, b, c, d)$  and  $x < p$ 
    moreover hence  $x = 1$  by arith
    ultimately have ?Q 1 by auto
    with  $nQ1$  show False by auto
  next
  fix  $x$ 
  assume  $0 < \text{nat } x - 1$  and  $\neg \neg ?Q\ x$ 
  then obtain  $a1\ a2\ a3\ a4$  where  $\text{ass}: 1 < x \wedge x < p \wedge p * x = \text{sum4sq-int}(a1, a2, a3, a4)$ 
  by auto
  have  $\exists y. \text{nat } y - 1 < \text{nat } x - 1 \wedge ?Q\ y$ 
  proof (cases)
    assume  $evx: \text{even } x$ 
    hence  $\text{even } (x * p)$  by simp
    with  $\text{ass}$  have  $ev1234: \text{even } (a1^2 + a2^2 + a3^2 + a4^2)$ 
    by (auto simp add: sum4sq-int-def ac-simps)
    have  $\exists b1\ b2\ b3\ b4. p * x = \text{sum4sq-int}(b1, b2, b3, b4) \wedge \text{even } (b1 + b2) \wedge \text{even } (b3 + b4)$ 
    proof (cases)
      assume  $ev12: \text{even } (a1^2 + a2^2)$ 
      with  $ev1234$  ass show ?thesis by auto
    next
    assume  $\neg \text{even } (a1^2 + a2^2)$ 
    hence  $odd12: \text{odd } (a1^2 + a2^2)$  by simp
    with  $ev1234$  have  $odd34: \text{odd } (a3^2 + a4^2)$  by auto
    show ?thesis
    proof (cases)
      assume  $ev1: \text{even } (a1^2)$ 
      with  $odd12$  have  $odd2: \text{odd } (a2^2)$  by simp
      show ?thesis
      proof (cases)
        assume  $\text{even } (a3^2)$ 
        moreover from  $\text{ass}$  have  $p * x = \text{sum4sq-int}(a1, a3, a2, a4)$  by (auto simp
add: sum4sq-int-def)
        ultimately show ?thesis using  $odd2\ odd34\ ev1$  by auto
      next
      assume  $\neg \text{even } (a3^2)$ 
      moreover from  $\text{ass}$  have  $p * x = \text{sum4sq-int}(a1, a4, a2, a3)$  by (auto simp
add: sum4sq-int-def)
      ultimately show ?thesis using  $odd34\ odd2\ ev1$  by auto
    qed
  next
  assume  $odd1: \neg \text{even } (a1^2)$ 
  with  $odd12$  have  $ev2: \text{even } (a2^2)$  by simp
  show ?thesis
  proof (cases)

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```

    assume even (a3^2)
    moreover from ass have sum4sq-int(a1,a4,a2,a3)=p*x by (auto simp add:
sum4sq-int-def)
    ultimately show ?thesis using odd34 odd1 ev2 by force
  next
    assume ¬ even (a3^2)
    moreover from ass have sum4sq-int(a1,a3,a2,a4)=p*x by (auto simp add:
sum4sq-int-def)
    ultimately show ?thesis using odd34 odd1 ev2 by force
  qed
qed
qed
then obtain b1 b2 b3 b4
  where b: p*x = sum4sq-int(b1,b2,b3,b4) ∧ even (b1+b2) ∧ even (b3+b4) by
auto
then obtain c1 c3 where c13: b1+b2 = 2*c1 ∧ b3+b4 = 2*c3
  using evenE[of b1+b2] evenE[of b3+b4] by meson
from b have even (b1-b2) ∧ even (b3-b4) by simp
then obtain c2 c4 where c24: b1-b2 = 2*c2 ∧ b3-b4 = 2*c4
  using evenE[of b1-b2] evenE[of b3-b4] by meson
from evx obtain y where y: x = 2*y using evenE by blast
hence 4*(p*y) = 2*(p*x) by (simp add: ac-simps)
also from b have ... = 2*b1^2 + 2*b2^2 + 2*b3^2 + 2*b4^2
  by (auto simp: sum4sq-int-def)
also have ... = (b1 + b2)^2 + (b1 - b2)^2 + (b3 + b4)^2 + (b3 - b4)^2
  by (auto simp add: power2-eq-square algebra-simps)
also with c13 c24 have ... = 4*(c1^2 + c2^2 + c3^2 + c4^2)
  by (auto simp add: power-mult-distrib)
finally have p * y = sum4sq-int(c1,c2,c3,c4) by (auto simp add: sum4sq-int-def)
moreover from y ass have 0 < y ∧ y < p ∧ (nat y) - 1 < (nat x) - 1 by arith
ultimately show ?thesis by blast
next
  assume xodd: ¬ even x
  with ass have ∃ c1 c2 c3 c4. 2*|a1-c1*x|≤x ∧ 2*|a2-c2*x|≤x ∧ 2*|a3-c3*x|≤x
  ∧ 2*|a4-c4*x|≤x
    by (simp add: best-division-abs)
  then obtain b1 c1 b2 c2 b3 c3 b4 c4 where
    bc-def: b1 = a1-c1*x ∧ b2 = a2-c2*x ∧ b3 = a3-c3*x ∧ b4 = a4-c4*x
    and 2*|b1|≤x ∧ 2*|b2|≤x ∧ 2*|b3|≤x ∧ 2*|b4|≤x
    by blast
  moreover have 2*|b1|≠x ∧ 2*|b2|≠x ∧ 2*|b3|≠x ∧ 2*|b4|≠x using xodd by
fastforce
  ultimately have bc-abs: 2*|b1|<x ∧ 2*|b2|<x ∧ 2*|b3|<x ∧ 2*|b4|<x by auto
  let ?B = b1^2 + b2^2 + b3^2 + b4^2
  let ?C = c1^2 + c2^2 + c3^2 + c4^2
  have x dvd ?B
  proof
    from bc-def ass have
      ?B = p*x - 2*(a1*c1+a2*c2+a3*c3+a4*c4)*x + ?C*x^2
    unfolding sum4sq-int-def by (auto simp add: power2-eq-square algebra-simps)
    thus ?B = x*(p - 2*(a1*c1+a2*c2+a3*c3+a4*c4) + ?C*x)
    by (auto simp add: ac-simps power2-eq-square)
  qed

```

distrib-left right-diff-distrib)

qed

then obtain y where $y: ?B = x * y$ by (auto simp add: dvd-def)

let $?A1 = a1*b1 + a2*b2 + a3*b3 + a4*b4$

let $?A2 = a1*b2 - a2*b1 - a3*b4 + a4*b3$

let $?A3 = a1*b3 + a2*b4 - a3*b1 - a4*b2$

let $?A4 = a1*b4 - a2*b3 + a3*b2 - a4*b1$

let $?A = \text{sum4sq-int} (?A1, ?A2, ?A3, ?A4)$

have $x \text{ dvd } ?A1 \wedge x \text{ dvd } ?A2 \wedge x \text{ dvd } ?A3 \wedge x \text{ dvd } ?A4$

proof (safe)

from bc-def have

$?A1 = (b1+c1*x)*b1 + (b2+c2*x)*b2 + (b3+c3*x)*b3 + (b4+c4*x)*b4$

by simp

also with y have $\dots = x*(y + c1*b1 + c2*b2 + c3*b3 + c4*b4)$

by (auto simp add: distrib-left power2-eq-square ac-simps)

finally show $x \text{ dvd } ?A1$ by auto

from bc-def have

$?A2 = (b1+c1*x)*b2 - (b2+c2*x)*b1 - (b3+c3*x)*b4 + (b4+c4*x)*b3$

by simp

also have $\dots = x*(c1*b2 - c2*b1 - c3*b4 + c4*b3)$

by (auto simp add: distrib-left right-diff-distrib ac-simps)

finally show $x \text{ dvd } ?A2$ by auto

from bc-def have

$?A3 = (b1+c1*x)*b3 + (b2+c2*x)*b4 - (b3+c3*x)*b1 - (b4+c4*x)*b2$

by simp

also have $\dots = x*(c1*b3 + c2*b4 - c3*b1 - c4*b2)$

by (auto simp add: distrib-left right-diff-distrib ac-simps)

finally show $x \text{ dvd } ?A3$ by auto

from bc-def have

$?A4 = (b1+c1*x)*b4 - (b2+c2*x)*b3 + (b3+c3*x)*b2 - (b4+c4*x)*b1$

by simp

also have $\dots = x*(c1*b4 - c2*b3 + c3*b2 - c4*b1)$

by (auto simp add: distrib-left right-diff-distrib ac-simps)

finally show $x \text{ dvd } ?A4$ by auto

qed

then obtain $d1 \ d2 \ d3 \ d4$ where d :

$?A1=x*d1 \wedge ?A2=x*d2 \wedge ?A3=x*d3 \wedge ?A4=x*d4$

by (auto simp add: dvd-def)

let $?D = \text{sum4sq-int}(d1, d2, d3, d4)$

from d have $x^2 * ?D = ?A$

by (auto simp only: sum4sq-int-def power-mult-distrib distrib-left)

also have $\dots = \text{sum4sq-int}(a1, a2, a3, a4) * \text{sum4sq-int}(b1, b2, b3, b4)$

by (simp only: mult-sum4sq-int)

also with y have $\dots = (p*x)*(x*y)$ by (auto simp add: sum4sq-int-def)

also have $\dots = x^2*(p*y)$ by (simp only: power2-eq-square ac-simps)

finally have $x^2*(?D - p*y) = 0$ by (auto simp add: right-diff-distrib)

with ass have $p*y = ?D$ by auto

moreover have $y \text{ l } x: y < x$

proof -

have $4*b1^2 = (2*|b1|)^2 \wedge 4*b2^2 = (2*|b2|)^2 \wedge$

$4*b3^2 = (2*|b3|)^2 \wedge 4*b4^2 = (2*|b4|)^2$ **by simp**

with bc-abs have $4*b1^2 < x^2 \wedge 4*b2^2 < x^2 \wedge 4*b3^2 < x^2 \wedge 4*b4^2 < x^2$

```

    using power-strict-mono [of 2*|b| x 2 for b]
    by auto
  hence ?B < x^2 by auto
  with y have x*(x-y) > 0
    by (auto simp add: power2-eq-square right-diff-distrib)
  moreover from ass have x > 0 by simp
  ultimately show ?thesis using zero-less-mult-pos by fastforce
qed
moreover have y > 0
proof -
  have b2pos: b1^2 ≥ 0 ∧ b2^2 ≥ 0 ∧ b3^2 ≥ 0 ∧ b4^2 ≥ 0 by simp
  hence ?B = 0 ∨ ?B > 0 by arith
  moreover
  { assume ?B = 0
    moreover from b2pos have
      ?B - b1^2 ≥ 0 ∧ ?B - b2^2 ≥ 0 ∧ ?B - b3^2 ≥ 0 ∧ ?B - b4^2 ≥ 0 by arith
    ultimately have b1^2 ≤ 0 ∧ b2^2 ≤ 0 ∧ b3^2 ≤ 0 ∧ b4^2 ≤ 0 by auto
    with b2pos have b1^2 = 0 ∧ b2^2 = 0 ∧ b3^2 = 0 ∧ b4^2 = 0 by arith
    hence b1 = 0 ∧ b2 = 0 ∧ b3 = 0 ∧ b4 = 0 by auto
    with bc-def have x dvd a1 ∧ x dvd a2 ∧ x dvd a3 ∧ x dvd a4
      by auto
    hence x^2 dvd a1^2 ∧ x^2 dvd a2^2 ∧ x^2 dvd a3^2 ∧ x^2 dvd a4^2 by simp
    hence x^2 dvd a1^2 + a2^2 + a3^2 + a4^2 by (simp only: dvd-add)
    with ass have x^2 dvd p*x by (auto simp only: sum4sq-int-def)
    hence x*x dvd x*p by (simp only: power2-eq-square ac-simps)
    with ass have nat x dvd nat p
      by (simp add: nat-dvd-iff)
    moreover from ass prp have x ≥ 0 ∧ x ≠ 1 ∧ x ≠ p ∧ prime (nat p) by
simp
ultimately have False unfolding prime-nat-iff by auto }
moreover
{ assume ?B > 0
  with y have x*y > 0 by simp
  moreover from ass have x > 0 by simp
  ultimately have ?thesis using zero-less-mult-pos by blast }
ultimately show ?thesis by auto
qed
moreover with y-l-x have (nat y) - 1 < (nat x) - 1 by arith
moreover from y-l-x ass have y < p by auto
ultimately show ?thesis by blast
qed
thus ∃ y. nat y - 1 < nat x - 1 ∧ ¬ ¬ ?Q y by blast
qed
with Qt show False by simp
qed
thus is-sum4sq-int p by (auto simp add: is-sum4sq-int-def)
qed

private lemma prime-is-sum4sq: prime p ⇒ is-sum4sq-nat p
  using zprime-is-sum4sq is-sum4sq-int-nat-eq by simp

theorem sum-of-four-squares: is-sum4sq-nat n

```

```

proof (induction n rule: nat-less-induct)
case (1 n)
  show ?case
  proof (cases n>1)
  case False
    hence  $n = 0 \vee n = 1$  by auto
    moreover have  $0 = \text{sum4sq-nat } 0 \ 0 \ 0 \ 0 \ 1 = \text{sum4sq-nat } 1 \ 0 \ 0 \ 0$  unfolding
     $\text{sum4sq-nat-def}$  by auto
    ultimately show ?thesis unfolding  $\text{is-sum4sq-nat-def}$  by blast
  next
  case True
    then obtain p m where dec: prime p  $\wedge$   $n = p * m$  using prime-factor-nat[of n]
    by (auto elim: dvdE)
    moreover hence  $m < n$  using n-less-m-mult-n[of m p] prime-gt-Suc-0-nat[of p] True
by linarith
    ultimately have  $\text{is-sum4sq-nat } m \ \text{is-sum4sq-nat } p$  using 1 prime-is-sum4sq by blast+
    thus ?thesis using dec is-mult-sum4sq-nat by blast
  qed
qed

end

end

```

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