

Three squares theorem

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September 13, 2023

Abstract

We formalize the Legendre's three squares theorem and its consequences, in particular the following results:

1. A natural number can be represented as the sum of three squares of natural numbers if and only if it is not of the form $4^a(8k+7)$, where a and k are natural numbers.
2. If n is a natural number such that $n \equiv 3 \pmod{8}$, then n can be represented as the sum of three squares of odd natural numbers.

Consequences include the following:

1. An integer n can be written as $n = x^2 + y^2 + z^2 + z$, where x, y, z are integers, if and only if $n \geq 0$.
2. The Legendre's four squares theorem: any natural number can be represented as the sum of four squares of natural numbers.

We follow the book of Melvyn B. Nathanson 'Additive Number Theory: The Classical Bases' [1].

We plan to make use of the first consequence mentioned above in an upcoming AFP entry on Diophantine equations. More concretely, we intend to formalize universal pairs over the integers which requires expressing a natural number as a polynomial in integers while only using few variables.

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1 Properties of residues, congruences, quadratic residues and the Legendre symbol

```
theory Residues-Properties
  imports HOL-Number-Theory.Quadratic-Reciprocity
begin
```

1.1 Properties of residues and congruences

```
lemma mod-diff-eq-nat:
  fixes a b m :: nat
  assumes a ≥ b
  shows (a - b) mod m = (m + (a mod m) - (b mod m)) mod m
proof cases
  assume m = 0
  thus ?thesis by auto
next
  assume 0: m ≠ 0
  have (a - b) mod m = nat (int (a - b) mod int m)
    unfolding nat-mod-as-int by blast
  also have ... = nat ((int a - int b) mod int m)
    using assms by (simp add: of-nat-diff)
  also have ... = nat ((int a mod int m - int b mod int m) mod int m)
    using mod-diff-eq by metis
  also have ... = nat ((int a mod int m + (int m - int b mod int m)) mod int m)
    by (metis add.left-commute add-uminus-conv-diff mod-add-self1)
  also have ... = nat ((int (nat (int a mod int m)) +
    (int m - int b mod int m)) mod int m)
    by (metis nat-int of-nat-mod)
  also have ... = nat ((int (nat (int a mod int m)) +
    int (m - nat (int b mod int m))) mod int m)
    by (metis 0 less-eq-nat.simps(1) mod-less-divisor
    nat-int nat-less-le of-nat-diff zmod-int)
  also have ... = nat (int (m + nat (int a mod int m) -
    nat (int b mod int m)) mod int m)
    by (metis 0 Nat.add-diff-assoc add commute bot-nat-0.not-eq-extremum
    mod-less-divisor nat-less-le nat-mod-as-int of-nat-add)
  also have ... = (m + (a mod m) - (b mod m)) mod m
    unfolding nat-mod-as-int by blast
  finally show ?thesis .
qed
```

```
lemma prime-invertible-int:
  fixes a p :: int
```

```

assumes prime p
assumes  $\neg p \text{ dvd } a$ 
shows  $\exists b. [a * b = 1] \pmod{p}$ 
using assms coprime-commute coprime-iff-invertible-int prime-imp-coprime by
blast

```

lemma *power-cong*:

```

fixes x y a m :: nat
assumes coprime a m
assumes  $[x = y] \pmod{\text{totient } m}$ 
shows  $[a^x = a^y] \pmod{m}$ 
proof -
obtain k :: int where  $0: x + \text{totient } m * k = y$ 
using assms by (metis cong-iff-lin cong-int-iff)
show ?thesis
proof cases
assume  $k \geq 0$ 
hence  $x + \text{totient } m * \text{nat } k = y$ 
using  $0$  by (metis int-eq-iff nat-int-add of-nat-mult)
hence  $[a^x * (a^{\text{totient } m})^{\text{nat } k} = a^y] \pmod{m}$ 
unfolding cong-def by (metis power-add power-mult)
hence  $[a^x * (a^{\text{totient } m \text{ mod } m})^{\text{nat } k} = a^y] \pmod{m}$ 
unfolding cong-def by (metis mod-mult-right-eq power-mod)
hence  $[a^x * (1 \text{ mod } m)^{\text{nat } k} = a^y] \pmod{m}$ 
using euler-theorem[OF assms(1)] unfolding cong-def by argo
hence  $[a^x * 1^{\text{nat } k} = a^y] \pmod{m}$ 
unfolding cong-def by (metis mod-mult-right-eq power-mod)
thus  $[a^x = a^y] \pmod{m}$  by auto
next
assume  $\neg k \geq 0$ 
hence  $x = y + \text{totient } m * \text{nat } (-k)$ 
using  $0$ 
by (smt (verit) int-nat-eq nat-int nat-minus-as-int of-nat-add of-nat-mult
right-diff-distrib')
hence  $[a^x = a^y * (a^{\text{totient } m})^{\text{nat } (-k)}] \pmod{m}$ 
unfolding cong-def by (metis power-add power-mult)
hence  $[a^x = a^y * (a^{\text{totient } m \text{ mod } m})^{\text{nat } (-k)}] \pmod{m}$ 
unfolding cong-def by (metis mod-mult-right-eq power-mod)
hence  $[a^x = a^y * (1 \text{ mod } m)^{\text{nat } (-k)}] \pmod{m}$ 
using euler-theorem[OF assms(1)] unfolding cong-def by argo
hence  $[a^x = a^y * 1^{\text{nat } (-k)}] \pmod{m}$ 
unfolding cong-def by (metis mod-mult-right-eq power-mod)
thus  $[a^x = a^y] \pmod{m}$  by auto
qed
qed

```

lemma *power-cong-alt*:

```

fixes x a m :: nat
assumes coprime a m

```

shows $a \hat{x} \text{ mod } m = a \hat{(x \text{ mod } \text{totient } m)} \text{ mod } m$
 using *power-cong*[*OF assms*] *cong-def cong-mod-left* **by** *blast*

1.2 Properties of quadratic residues

lemma *QuadRes-cong*:
 fixes $a b p :: \text{int}$
 assumes $[a = b] \text{ (mod } p)$
 assumes *QuadRes* $p a$
 shows *QuadRes* $p b$
 using *assms cong-trans* **unfolding** *QuadRes-def* **by** *blast*

lemma *QuadRes-mult*:
 fixes $a b p :: \text{int}$
 assumes *QuadRes* $p a$
 assumes *QuadRes* $p b$
 shows *QuadRes* $p (a * b)$
 using *assms*
unfolding *QuadRes-def*
by (*metis cong-mult mult.assoc mult.commute power2-eq-square*)

lemma *QuadRes-inv*:
 fixes $a b p :: \text{int}$
 assumes *prime* p
 assumes $[a * b = 1] \text{ (mod } p)$
 assumes *QuadRes* $p a$
 shows *QuadRes* $p b$

proof –
 have $0: \neg p \text{ dvd } a$
 using *assms*
by (*metis cong-dvd-iff dvd-mult2 not-prime-unit*)
 obtain x **where** $1: [x^2 = a] \text{ (mod } p)$ **using** *assms* **unfolding** *QuadRes-def* **by**
blast
 have $\neg p \text{ dvd } x$ **using** $0 1$ *assms cong-dvd-iff pos2 prime-dvd-power-iff* **by** *blast*
 then obtain y **where** $[x * y = 1] \text{ (mod } p)$
 using *assms prime-invertible-int* **by** *blast*
 hence $2: [(x * y)^2 = 1] \text{ (mod } p)$ **using** *cong-pow* **by** *fastforce*
 have $[x^2 * b = 1] \text{ (mod } p)$ **using** 1 *assms cong-scalar-right cong-trans* **by** *blast*
 hence $[y^2 * (x^2 * b) = y^2 * 1] \text{ (mod } p)$ **using** *cong-scalar-left* **by** *blast*
 hence $[(x * y)^2 * b = y^2] \text{ (mod } p)$ **by** (*simp add: algebra-simps*)
 hence $[b = y^2] \text{ (mod } p)$
 using 2
by (*metis cong-def cong-scalar-left mult.commute mult.right-neutral*)
 hence $[y^2 = b] \text{ (mod } p)$ **by** (*rule cong-sym*)
 thus *?thesis* **unfolding** *QuadRes-def* **by** *blast*
qed

1.3 Properties of the Legendre symbol

lemma *Legendre-cong*:

```

fixes  $a\ b\ p :: \text{int}$ 
assumes  $[a = b] \pmod{p}$ 
shows  $\text{Legendre } a\ p = \text{Legendre } b\ p$ 
using assms  $\text{QuadRes-cong}[of\ a\ b\ p]$   $\text{QuadRes-cong}[of\ b\ a\ p]$ 
unfolding  $\text{Legendre-def}\ \text{cong-def}$ 
by auto

```

lemma *Legendre-one:*

```

fixes  $p :: \text{int}$ 
assumes  $p > 2$ 
shows  $\text{Legendre } 1\ p = 1$ 
using assms
by (smt (verit)  $\text{Legendre-def}\ \text{QuadRes-def}\ \text{cong-def}$ 
       $\text{cong-less-imp-eq-int}\ \text{one-power2}$ )

```

lemma *Legendre-minus-one:*

```

fixes  $p :: \text{int}$ 
assumes prime  $p$ 
assumes  $p > 2$ 
shows  $\text{Legendre } (-1)\ p = 1 \iff [p = 1] \pmod{4}$ 
proof -
  have  $\text{Legendre } (-1)\ p = 1 \iff [\text{Legendre } (-1)\ p = 1] \pmod{p}$ 
    using assms
    by (metis  $\text{Legendre-def}\ \text{QuadRes-def}\ \text{cong-0-iff}\ \text{cong-def}\ \text{not-prime-unit}$ 
           $\text{one-power2}$ )
  also have  $\dots \iff [(-1)^{((\text{nat } p - 1) \text{ div } 2)} = 1] \pmod{p}$ 
    using assms  $\text{euler-criterion}[of\ \text{nat } p - 1]$ 
    by (smt (verit)  $\text{cong-def}\ \text{nat-0-le}\ \text{nat-one-as-int}\ \text{of-nat-add}\ \text{one-add-one}$ 
           $\text{prime-int-nat-transfer}\ \text{zless-nat-eq-int-zless}$ )
  also have  $\dots \iff ((-1 :: \text{int})^{((\text{nat } p - 1) \text{ div } 2)}) = 1$ 
    using assms
    by (simp add:  $\text{cong-iff-dvd-diff}\ \text{minus-one-power-iff}\ \text{zdvd-not-zless}$ )
  also have  $\dots \iff \text{even } ((\text{nat } p - 1) \text{ div } 2)$  by (simp add:  $\text{minus-one-power-iff}$ )
  also have  $\dots \iff 4 \text{ dvd } (\text{nat } p - 1)$ 
    using assms
    by (metis  $\text{One-nat-def}\ \text{add-Suc-right}\ \text{div-dvd-div}\ \text{even-Suc}\ \text{even-diff-nat}$ 
           $\text{even-numeral}\ \text{even-of-nat}\ \text{group-cancel.rule0}\ \text{nat-0-le}$ 
           $\text{numeral-Bit0-div-2}\ \text{prime-int-nat-transfer}\ \text{prime-odd-int}$ )
  also have  $\dots \iff [p = 1] \pmod{4}$ 
    using assms
    unfolding  $\text{cong-iff-dvd-diff}\ \text{int-dvd-int-iff}[symmetric]$ 
    by (simp add:  $\text{int-ops}$ )
  finally show ?thesis .
qed

```

lemma *Legendre-minus-one-alt:*

```

fixes  $p :: \text{int}$ 
assumes prime  $p$ 
assumes  $p > 2$ 

```

shows *Legendre* $(-1)^p = (\text{if } [p = 1] \text{ (mod } 4) \text{ then } 1 \text{ else } -1)$
using *assms Legendre-minus-one*[*OF assms*]
unfolding *Legendre-def cong-def*
by (*auto simp add: zmod-minus1*)

lemma *Legendre-two*:

fixes $p :: \text{int}$

assumes *prime p*

assumes $p > 2$

shows *Legendre* $2^p = 1 \iff [p = 1] \text{ (mod } 8) \vee [p = 7] \text{ (mod } 8)$

proof –

let $?n = (p - 1) \text{ div } 2 - (p - 1) \text{ div } 4$

have *odd p using assms prime-odd-int by blast*

hence $0: (\exists k. p = 8 * k + 1) \vee (\exists k. p = 8 * k + 3) \vee$
 $(\exists k. p = 8 * k + 5) \vee (\exists k. p = 8 * k + 7)$

by *presburger*

have $1: (j + 8 * k) \text{ div } 4 = j \text{ div } 4 + 2 * k$ **for** $k j :: \text{int}$ **by** *linarith*

have $2: \text{GAUSS } (\text{nat } p) 2$

using *assms unfolding GAUSS-def cong-def by auto*

have *Legendre* $2^p = (-1)^{\text{card } (\text{GAUSS.E } (\text{nat } p) 2)}$

using *assms GAUSS.gauss-lemma*[*OF 2*] **by** *auto*

also have $\dots = (-1)^{\text{card}}$

$((\lambda k. k \text{ mod } p) (* 2) \{0 <..(p - 1) \text{ div } 2\} \cap \{(p - 1) \text{ div } 2 <..\})$

unfolding *GAUSS.E-def*[*OF 2*] *GAUSS.C-def*[*OF 2*]

GAUSS.B-def[*OF 2*] *GAUSS.A-def*[*OF 2*]

by (*simp add: algebra-simps*)

also have $\dots = (-1)^{\text{card}}$

$((*) 2 \{0 <..(p - 1) \text{ div } 2\} \cap \{(p - 1) \text{ div } 2 <..\})$

by (*rule arg-cong*[*of - - λA. (-1) ^ card (A ∩ {(p - 1) div 2 <..})*]; *force*)

also have $\dots = (-1)^{\text{card}}$

$\{k \in (*) 2 \{0 <..(p - 1) \text{ div } 2\}. k > (p - 1) \text{ div } 2\}$

by (*rule arg-cong*[*of - - λA. (-1) ^ card A*]; *blast*)

also have $\dots = (-1)^{\text{card } \{k \in \{0 <..(p - 1) \text{ div } 2\}. 2 * k > (p - 1) \text{ div } 2\}}$

apply (*rule arg-cong*[*of - - λn. (-1) ^ n*])

apply (*rule card-bij-eq*[*where ?f = λk. k div 2 and ?g = (*) 2*])

subgoal unfolding *inj-on-def* **by** *auto*

subgoal by *auto*

subgoal by (*simp add: inj-on-mult*)

subgoal by *auto*

subgoal by (*rule finite-Collect-conjI*; *auto*)

subgoal by (*rule finite-Collect-conjI*; *auto*)

done

also have $\dots = (-1)^{\text{card } \{k \in \{0 <..(p - 1) \text{ div } 2\}. k > (p - 1) \text{ div } 4\}}$

by (*rule arg-cong*[*of - - λf. (-1) ^ card {k ∈ {0 <..(p - 1) div 2}. f k}*];
auto)

also have $\dots = (-1)^{\text{card } \{(p - 1) \text{ div } 4 <..(p - 1) \text{ div } 2\}}$

by (*rule arg-cong*[*of - - λA. (-1) ^ card A*]; *fastforce*)

also have $\dots = (-1)^{\text{nat } ?n}$ **by** *auto*

finally have *Legendre* $2^p = 1 \iff \text{even } ?n$

unfolding *minus-one-power-iff*
by (*simp add: assms even-nat-iff prime-gt-0-int zdiv-mono2*)
also have ... $\longleftrightarrow [p = 1] \pmod{8} \vee [p = 7] \pmod{8}$ **unfolding** *cong-def*
using 0 **by** (*auto simp add: 1*)
finally show *?thesis* .
qed

lemma *Legendre-two-alt:*

fixes $p :: \text{int}$
assumes *prime p*
assumes $p > 2$
shows *Legendre 2 p = (if [p = 1] (mod 8) \vee [p = 7] (mod 8) then 1 else - 1)*
using *assms Legendre-two[OF assms]*
unfolding *Legendre-def cong-def*
by (*auto simp add: zmod-minus1*)

lemma *Legendre-mult:*

fixes $a b p :: \text{int}$
assumes *prime p*
shows *Legendre (a * b) p = Legendre a p * Legendre b p*
proof cases
assume 0: $p = 2$
have 1: *QuadRes p = (λx . True) using 0*
by (*metis QuadRes-def add-0 cong-iff-dvd-diff even-add odd-one power-one power-zero-numeral uminus-add-conv-diff*)
thus *?thesis using 0 unfolding 1 Legendre-def cong-0-iff by auto*
next
assume $p \neq 2$
hence 2: $p > 2$ **using** *assms by (simp add: order-less-le prime-ge-2-int)*
have [*Legendre a p = a^{((nat p - 1) div 2)} (mod p)*]
[*Legendre b p = b^{((nat p - 1) div 2)} (mod p)*]
[*Legendre (a * b) p = (a * b)^{((nat p - 1) div 2)} (mod p)*]
using 2 *assms euler-criterion[of nat p a]*
euler-criterion[of nat p b]
*euler-criterion[of nat p a * b]*
by *auto*
hence 3: [*Legendre (a * b) p = Legendre a p * Legendre b p (mod p)*]
by (*smt (verit, best) cong-mult cong-sym cong-trans power-mult-distrib*)
have 4: $\{Legendre a p, Legendre b p, Legendre (a * b) p\} \subseteq \{-1, 0, 1\}$
unfolding *Legendre-def by auto*
show *?thesis using 2 3 4 by (auto simp add: cong-iff-dvd-diff zdvd-not-zless)*
qed

lemma *Legendre-power:*

fixes $a :: \text{int}$
fixes $n :: \text{nat}$
fixes $p :: \text{int}$
assumes *prime p*
assumes $p > 2$

```

  shows Legendre (a ^ n) p = (Legendre a p) ^ n
proof (induct n)
  case 0
  thus ?case using assms Legendre-one by auto
next
  case (Suc n)
  thus ?case using assms Legendre-mult by auto
qed

```

```

lemma Legendre-prod:
  fixes A :: 'a set
  fixes f :: 'a ⇒ int
  fixes p :: int
  assumes prime p
  assumes p > 2
  shows Legendre (prod f A) p = (∏ x∈A. Legendre (f x) p)
proof (induct A rule: infinite-finite-induct)
  case (infinite A)
  thus ?case using assms Legendre-one by auto
next
  case empty
  thus ?case using assms Legendre-one by auto
next
  case (insert x F)
  thus ?case using assms Legendre-mult by auto
qed

```

```

lemma Legendre-equal:
  fixes p q :: int
  assumes prime p prime q
  assumes p > 2 q > 2
  assumes p ≠ q
  assumes [p = 1] (mod 4) ∨ [q = 1] (mod 4)
  shows Legendre p q = Legendre q p
proof -
  have 0: even (p - 1) even (q - 1) using assms prime-odd-int by auto
  have 1: ((p - 1) div 2) * ((q - 1) div 2) = (p - 1) * (q - 1) div 4
    using 0 by fastforce
  have 2: {Legendre p q, Legendre q p} ⊆ {-1, 0, 1}
    unfolding Legendre-def by auto
  have Legendre p q * Legendre q p =
    (-1) ^ nat (((p - 1) div 2) * ((q - 1) div 2))
    using assms Quadratic-Reciprocity-int[of p q]
    by fastforce
  also have ... = (-1) ^ nat ((p - 1) * (q - 1) div 4) unfolding 1 by rule
  also have ... = 1
    using 0 assms even-nat-iff
    unfolding minus-one-power-iff cong-iff-dvd-diff
    by auto

```


finally show ?thesis using 2 by auto
qed

lemma Legendre-opposite:

fixes p q :: int

assumes prime p prime q

assumes p > 2 q > 2

assumes p ≠ q

assumes [p = 3] (mod 4) ∧ [q = 3] (mod 4)

shows Legendre p q = - Legendre q p

proof -

have 0: even (p - 1) even (q - 1) using assms prime-odd-int by auto

have 1: ((p - 1) div 2) * ((q - 1) div 2) = (p - 1) * (q - 1) div 4
using 0 by fastforce

have [p - 1 = 2] (mod 4) ∧ [q - 1 = 2] (mod 4)

using assms

unfolding cong-iff-dvd-diff

by auto

hence odd ((p - 1) * (q - 1) div 4)

using assms 0 1

by (metis bits-div-by-1 cong-dvd-iff dvd-div-iff-mult evenE even-mult-iff
even-numeral nonzero-mult-div-cancel-left numeral-One odd-one
zdiv-numeral-Bit0 zero-neq-numeral)

hence 2: odd (nat ((p - 1) * (q - 1) div 4))

using assms even-nat-iff pos-imp-zdiv-nonneg-iff by fastforce

have 3: {Legendre p q, Legendre q p} ⊆ {-1, 0, 1}

unfolding Legendre-def by auto

have Legendre p q * Legendre q p =

(- 1) ^ nat (((p - 1) div 2) * ((q - 1) div 2))

using assms Quadratic-Reciprocity-int[of p q]

by fastforce

also have ... = (- 1) ^ nat ((p - 1) * (q - 1) div 4) unfolding 1 by rule

also have ... = - 1

using 2 3

unfolding minus-one-power-iff

by auto

finally show ?thesis using 3 by auto

qed

end

2 Vectors and matrices, determinants and their properties in dimensions 2 and 3

theory Low-Dimensional-Linear-Algebra

imports HOL-Library.Adhoc-Overloading

begin

datatype *vec2* =
 vec2
 (*vec2*₁ : *int*)
 (*vec2*₂ : *int*)

datatype *vec3* =
 vec3
 (*vec3*₁ : *int*)
 (*vec3*₂ : *int*)
 (*vec3*₃ : *int*)

datatype *mat2* =
 mat2
 (*mat2*₁₁ : *int*) (*mat2*₁₂ : *int*)
 (*mat2*₂₁ : *int*) (*mat2*₂₂ : *int*)

datatype *mat3* =
 mat3
 (*mat3*₁₁ : *int*) (*mat3*₁₂ : *int*) (*mat3*₁₃ : *int*)
 (*mat3*₂₁ : *int*) (*mat3*₂₂ : *int*) (*mat3*₂₃ : *int*)
 (*mat3*₃₁ : *int*) (*mat3*₃₂ : *int*) (*mat3*₃₃ : *int*)

instantiation *vec2* :: *ab-group-add*
begin

definition *zero-vec2* **where**
zero-vec2 =
 vec2
 0
 0

definition *uminus-vec2* **where**
uminus-vec2 *v* =
 vec2
 (− *vec2*₁ *v*)
 (− *vec2*₂ *v*)

definition *plus-vec2* **where**
plus-vec2 *v1* *v2* =
 vec2
 (*vec2*₁ *v1* + *vec2*₁ *v2*)
 (*vec2*₂ *v1* + *vec2*₂ *v2*)

definition *minus-vec2* **where**
minus-vec2 *v1* *v2* =
 vec2
 (*vec2*₁ *v1* − *vec2*₁ *v2*)
 (*vec2*₂ *v1* − *vec2*₂ *v2*)

```

instance
  apply intro-classes
  unfolding zero-vec2-def uminus-vec2-def plus-vec2-def minus-vec2-def
  apply simp-all
  done

```

end

```

instantiation vec3 :: ab-group-add
begin

```

```

definition zero-vec3 where
zero-vec3 =
  vec3
  0
  0
  0

```

```

definition uminus-vec3 where
uminus-vec3 v =
  vec3
  (- vec31 v)
  (- vec32 v)
  (- vec33 v)

```

```

definition plus-vec3 where
plus-vec3 v1 v2 =
  vec3
  (vec31 v1 + vec31 v2)
  (vec32 v1 + vec32 v2)
  (vec33 v1 + vec33 v2)

```

```

definition minus-vec3 where
minus-vec3 v1 v2 =
  vec3
  (vec31 v1 - vec31 v2)
  (vec32 v1 - vec32 v2)
  (vec33 v1 - vec33 v2)

```

```

instance
  apply intro-classes
  unfolding zero-vec3-def uminus-vec3-def plus-vec3-def minus-vec3-def
  apply simp-all
  done

```

end

```

instantiation mat2 :: ring-1
begin

```

definition *zero-mat2* **where**

zero-mat2 =

mat2
0 0
0 0

definition *one-mat2* **where**

one-mat2 =

mat2
1 0
0 1

definition *uminus-mat2* **where**

uminus-mat2 *m* =

mat2
(- *mat2*₁₁ *m*) (- *mat2*₁₂ *m*)
(- *mat2*₂₁ *m*) (- *mat2*₂₂ *m*)

definition *plus-mat2* **where**

plus-mat2 *m1* *m2* =

mat2
(*mat2*₁₁ *m1* + *mat2*₁₁ *m2*) (*mat2*₁₂ *m1* + *mat2*₁₂ *m2*)
(*mat2*₂₁ *m1* + *mat2*₂₁ *m2*) (*mat2*₂₂ *m1* + *mat2*₂₂ *m2*)

definition *minus-mat2* **where**

minus-mat2 *m1* *m2* =

mat2
(*mat2*₁₁ *m1* - *mat2*₁₁ *m2*) (*mat2*₁₂ *m1* - *mat2*₁₂ *m2*)
(*mat2*₂₁ *m1* - *mat2*₂₁ *m2*) (*mat2*₂₂ *m1* - *mat2*₂₂ *m2*)

definition *times-mat2* **where**

times-mat2 *m1* *m2* =

mat2
(*mat2*₁₁ *m1* * *mat2*₁₁ *m2* + *mat2*₁₂ *m1* * *mat2*₂₁ *m2*) (*mat2*₁₁ *m1* * *mat2*₁₂
m2 + *mat2*₁₂ *m1* * *mat2*₂₂ *m2*)
(*mat2*₂₁ *m1* * *mat2*₁₁ *m2* + *mat2*₂₂ *m1* * *mat2*₂₁ *m2*) (*mat2*₂₁ *m1* * *mat2*₁₂
m2 + *mat2*₂₂ *m1* * *mat2*₂₂ *m2*)

instance

apply *intro-classes*

unfolding *zero-mat2-def one-mat2-def uminus-mat2-def plus-mat2-def minus-mat2-def times-mat2-def*

apply (*simp-all add: algebra-simps*)

done

end

instantiation *mat3* :: *ring-1*

begin

definition *zero-mat3* **where**

zero-mat3 =
 mat3
 0 0 0
 0 0 0
 0 0 0

definition *one-mat3* **where**

one-mat3 =
 mat3
 1 0 0
 0 1 0
 0 0 1

definition *uminus-mat3* **where**

uminus-mat3 *m* =
 mat3
 (- *mat3*₁₁ *m*) (- *mat3*₁₂ *m*) (- *mat3*₁₃ *m*)
 (- *mat3*₂₁ *m*) (- *mat3*₂₂ *m*) (- *mat3*₂₃ *m*)
 (- *mat3*₃₁ *m*) (- *mat3*₃₂ *m*) (- *mat3*₃₃ *m*)

definition *plus-mat3* **where**

plus-mat3 *m1* *m2* =
 mat3
 (*mat3*₁₁ *m1* + *mat3*₁₁ *m2*) (*mat3*₁₂ *m1* + *mat3*₁₂ *m2*) (*mat3*₁₃ *m1* + *mat3*₁₃
 m2)
 (*mat3*₂₁ *m1* + *mat3*₂₁ *m2*) (*mat3*₂₂ *m1* + *mat3*₂₂ *m2*) (*mat3*₂₃ *m1* + *mat3*₂₃
 m2)
 (*mat3*₃₁ *m1* + *mat3*₃₁ *m2*) (*mat3*₃₂ *m1* + *mat3*₃₂ *m2*) (*mat3*₃₃ *m1* + *mat3*₃₃
 m2)

definition *minus-mat3* **where**

minus-mat3 *m1* *m2* =
 mat3
 (*mat3*₁₁ *m1* - *mat3*₁₁ *m2*) (*mat3*₁₂ *m1* - *mat3*₁₂ *m2*) (*mat3*₁₃ *m1* - *mat3*₁₃
 m2)
 (*mat3*₂₁ *m1* - *mat3*₂₁ *m2*) (*mat3*₂₂ *m1* - *mat3*₂₂ *m2*) (*mat3*₂₃ *m1* - *mat3*₂₃
 m2)
 (*mat3*₃₁ *m1* - *mat3*₃₁ *m2*) (*mat3*₃₂ *m1* - *mat3*₃₂ *m2*) (*mat3*₃₃ *m1* - *mat3*₃₃
 m2)

definition *times-mat3* **where**

times-mat3 *m1* *m2* =
 mat3
 (*mat3*₁₁ *m1* * *mat3*₁₁ *m2* + *mat3*₁₂ *m1* * *mat3*₂₁ *m2* + *mat3*₁₃ *m1* * *mat3*₃₁
 m2) (*mat3*₁₁ *m1* * *mat3*₁₂ *m2* + *mat3*₁₂ *m1* * *mat3*₂₂ *m2* + *mat3*₁₃ *m1* *
 *mat3*₃₂ *m2*) (*mat3*₁₁ *m1* * *mat3*₁₃ *m2* + *mat3*₁₂ *m1* * *mat3*₂₃ *m2* + *mat3*₁₃ *m1*

```

* mat333 m2)
  (mat321 m1 * mat311 m2 + mat322 m1 * mat321 m2 + mat323 m1 * mat331
m2) (mat321 m1 * mat312 m2 + mat322 m1 * mat322 m2 + mat323 m1 *
mat332 m2) (mat321 m1 * mat313 m2 + mat322 m1 * mat323 m2 + mat323 m1
* mat333 m2)
  (mat331 m1 * mat311 m2 + mat332 m1 * mat321 m2 + mat333 m1 * mat331
m2) (mat331 m1 * mat312 m2 + mat332 m1 * mat322 m2 + mat333 m1 *
mat332 m2) (mat331 m1 * mat313 m2 + mat332 m1 * mat323 m2 + mat333 m1
* mat333 m2)

```

instance

```

  apply intro-classes
  unfolding zero-mat3-def one-mat3-def uminus-mat3-def plus-mat3-def minus-mat3-def
times-mat3-def
  apply (simp-all add: algebra-simps)
  done

```

end

consts *vec-dot* :: 'a ⇒ 'a ⇒ int (<- | -> 65)

definition *vec2-dot* :: *vec2* ⇒ *vec2* ⇒ int **where**
vec2-dot *v1 v2* = *vec2_1 v1 * vec2_1 v2 + vec2_2 v1 * vec2_2 v2*

adhoc-overloading *vec-dot* *vec2-dot*

definition *vec3-dot* :: *vec3* ⇒ *vec3* ⇒ int **where**
vec3-dot *v1 v2* = *vec3_1 v1 * vec3_1 v2 + vec3_2 v1 * vec3_2 v2 + vec3_3 v1 * vec3_3 v2*

adhoc-overloading *vec-dot* *vec3-dot*

lemma *vec2-dot-zero-left* [*simp*]:
fixes *v* :: *vec2*
shows <0 | *v*> = 0
unfolding *vec2-dot-def zero-vec2-def* **by** *auto*

lemma *vec2-dot-zero-right* [*simp*]:
fixes *v* :: *vec2*
shows <*v* | 0> = 0
unfolding *vec2-dot-def zero-vec2-def* **by** *auto*

lemma *vec3-dot-zero-left* [*simp*]:
fixes *v* :: *vec3*
shows <0 | *v*> = 0
unfolding *vec3-dot-def zero-vec3-def* **by** *auto*

lemma *vec3-dot-zero-right* [*simp*]:
fixes *v* :: *vec3*

shows $\langle v \mid 0 \rangle = 0$
unfolding *vec3-dot-def zero-vec3-def* **by** *auto*

consts *mat-app* :: 'a \Rightarrow 'b \Rightarrow 'b (**infixr** \$ 65)

definition *mat2-app* :: *mat2* \Rightarrow *vec2* \Rightarrow *vec2* **where**
mat2-app *m* *v* =
vec2
 (*mat2*₁₁ *m* * *vec2*₁ *v* + *mat2*₁₂ *m* * *vec2*₂ *v*)
 (*mat2*₂₁ *m* * *vec2*₁ *v* + *mat2*₂₂ *m* * *vec2*₂ *v*)

adhoc-overloading *mat-app* *mat2-app*

definition *mat3-app* :: *mat3* \Rightarrow *vec3* \Rightarrow *vec3* **where**
mat3-app *m* *v* =
vec3
 (*mat3*₁₁ *m* * *vec3*₁ *v* + *mat3*₁₂ *m* * *vec3*₂ *v* + *mat3*₁₃ *m* * *vec3*₃ *v*)
 (*mat3*₂₁ *m* * *vec3*₁ *v* + *mat3*₂₂ *m* * *vec3*₂ *v* + *mat3*₂₃ *m* * *vec3*₃ *v*)
 (*mat3*₃₁ *m* * *vec3*₁ *v* + *mat3*₃₂ *m* * *vec3*₂ *v* + *mat3*₃₃ *m* * *vec3*₃ *v*)

adhoc-overloading *mat-app* *mat3-app*

lemma *mat2-app-zero* [*simp*]:
fixes *m* :: *mat2*
shows *m* \$ 0 = 0
unfolding *mat2-app-def zero-vec2-def* **by** *auto*

lemma *mat3-app-zero* [*simp*]:
fixes *m* :: *mat3*
shows *m* \$ 0 = 0
unfolding *mat3-app-def zero-vec3-def* **by** *auto*

lemma *mat2-app-one* [*simp*]:
fixes *v* :: *vec2*
shows 1 \$ *v* = *v*
unfolding *mat2-app-def one-mat2-def* **by** *auto*

lemma *mat3-app-one* [*simp*]:
fixes *v* :: *vec3*
shows 1 \$ *v* = *v*
unfolding *mat3-app-def one-mat3-def* **by** *auto*

lemma *mat2-app-mul* [*simp*]:
fixes *m1* *m2* :: *mat2*
fixes *v* :: *vec2*
shows *m1* * *m2* \$ *v* = *m1* \$ *m2* \$ *v*
unfolding *times-mat2-def mat2-app-def* **by** (*simp add: algebra-simps*)

lemma *mat3-app-mul* [*simp*]:

fixes $m1\ m2 :: mat3$
fixes $v :: vec3$
shows $m1 * m2 \$ v = m1 \$ m2 \$ v$
unfolding *times-mat3-def mat3-app-def* **by** (*simp add: algebra-simps*)

consts $mat-det :: 'a \Rightarrow int$

definition *mat2-det* **where**
 $mat2-det\ m = mat2_{11}\ m * mat2_{22}\ m - mat2_{12}\ m * mat2_{21}\ m$

adhoc-overloading *mat-det mat2-det*

definition *mat3-det* **where**
 $mat3-det\ m =$
 $mat3_{11}\ m * mat3_{22}\ m * mat3_{33}\ m$
 $+ mat3_{12}\ m * mat3_{23}\ m * mat3_{31}\ m$
 $+ mat3_{13}\ m * mat3_{21}\ m * mat3_{32}\ m$
 $- mat3_{11}\ m * mat3_{23}\ m * mat3_{32}\ m$
 $- mat3_{12}\ m * mat3_{21}\ m * mat3_{33}\ m$
 $- mat3_{13}\ m * mat3_{22}\ m * mat3_{31}\ m$

adhoc-overloading *mat-det mat3-det*

lemma *mat2-mul-det* [*simp*]:
fixes $m1\ m2 :: mat2$
shows $mat-det\ (m1 * m2) = mat-det\ m1 * mat-det\ m2$
unfolding *times-mat2-def mat2-det-def* **by** (*simp; algebra*)

lemma *mat3-mul-det* [*simp*]:
fixes $m1\ m2 :: mat3$
shows $mat-det\ (m1 * m2) = mat-det\ m1 * mat-det\ m2$
unfolding *times-mat3-def mat3-det-def* **by** (*simp; algebra*)

consts $mat-sym :: 'a \Rightarrow bool$

definition *mat2-sym* $:: mat2 \Rightarrow bool$ **where**
 $mat2-sym\ m = (mat2_{12}\ m = mat2_{21}\ m)$

adhoc-overloading *mat-sym mat2-sym*

definition *mat3-sym* $:: mat3 \Rightarrow bool$ **where**
 $mat3-sym\ m = (mat3_{12}\ m = mat3_{21}\ m \wedge mat3_{13}\ m = mat3_{31}\ m \wedge mat3_{23}\ m =$
 $mat3_{32}\ m)$

adhoc-overloading *mat-sym mat3-sym*

consts $mat-transpose :: 'a \Rightarrow 'a\ (-^T\ [91]\ 90)$

definition *mat2-transpose* $:: mat2 \Rightarrow mat2$ **where**

$mat2\text{-transpose } m =$
 $mat2$
 $(mat2_{11} \ m) \ (mat2_{21} \ m)$
 $(mat2_{12} \ m) \ (mat2_{22} \ m)$

adhoc-overloading $mat\text{-transpose } mat2\text{-transpose}$

definition $mat3\text{-transpose} :: mat3 \Rightarrow mat3$ **where**
 $mat3\text{-transpose } m =$

$mat3$
 $(mat3_{11} \ m) \ (mat3_{21} \ m) \ (mat3_{31} \ m)$
 $(mat3_{12} \ m) \ (mat3_{22} \ m) \ (mat3_{32} \ m)$
 $(mat3_{13} \ m) \ (mat3_{23} \ m) \ (mat3_{33} \ m)$

adhoc-overloading $mat\text{-transpose } mat3\text{-transpose}$

lemma $mat2\text{-transpose-involution}$ [*simp*]:
fixes $m :: mat2$
shows $(m^T)^T = m$
unfolding $mat2\text{-transpose-def}$
by *auto*

lemma $mat3\text{-transpose-involution}$ [*simp*]:
fixes $m :: mat3$
shows $(m^T)^T = m$
unfolding $mat3\text{-transpose-def}$
by *auto*

lemma $mat2\text{-sym-criterion}$:
fixes $m :: mat2$
shows $mat\text{-sym } m \longleftrightarrow m^T = m$
unfolding $mat2\text{-sym-def } mat2\text{-transpose-def}$
by (*cases m; auto*)

lemma $mat3\text{-sym-criterion}$:
fixes $m :: mat3$
shows $mat\text{-sym } m \longleftrightarrow m^T = m$
unfolding $mat3\text{-sym-def } mat3\text{-transpose-def}$
by (*cases m; auto*)

lemma $mat2\text{-transpose-one}$ [*simp*]: $(1 :: mat2)^T = 1$
unfolding $mat2\text{-transpose-def } one\text{-mat2-def}$ **by** *auto*

lemma $mat3\text{-transpose-one}$ [*simp*]: $(1 :: mat3)^T = 1$
unfolding $mat3\text{-transpose-def } one\text{-mat3-def}$ **by** *auto*

lemma $mat2\text{-transpose-mul}$ [*simp*]:
fixes $a \ b :: mat2$
shows $(a * b)^T = b^T * a^T$

unfolding *mat2-transpose-def times-mat2-def* **by** *auto*

lemma *mat3-transpose-mul* [*simp*]:
fixes $a\ b :: \text{mat3}$
shows $(a * b)^T = b^T * a^T$
unfolding *mat3-transpose-def times-mat3-def* **by** *auto*

lemma *vec2-dot-transpose-left*:
fixes $m :: \text{mat2}$
fixes $u\ v :: \text{vec2}$
shows $\langle m^T \$ u \mid v \rangle = \langle u \mid m \$ v \rangle$
unfolding *vec2-dot-def mat2-app-def mat2-transpose-def*
by (*simp add: algebra-simps*)

lemma *vec2-dot-transpose-right*:
fixes $m :: \text{mat2}$
fixes $u\ v :: \text{vec2}$
shows $\langle u \mid m^T \$ v \rangle = \langle m \$ u \mid v \rangle$
unfolding *vec2-dot-def mat2-app-def mat2-transpose-def*
by (*simp add: algebra-simps*)

lemma *vec3-dot-transpose-left*:
fixes $m :: \text{mat3}$
fixes $u\ v :: \text{vec3}$
shows $\langle m^T \$ u \mid v \rangle = \langle u \mid m \$ v \rangle$
unfolding *vec3-dot-def mat3-app-def mat3-transpose-def*
by (*simp add: algebra-simps*)

lemma *vec3-dot-transpose-right*:
fixes $m :: \text{mat3}$
fixes $u\ v :: \text{vec3}$
shows $\langle u \mid m^T \$ v \rangle = \langle m \$ u \mid v \rangle$
unfolding *vec3-dot-def mat3-app-def mat3-transpose-def*
by (*simp add: algebra-simps*)

lemma *mat2-det-tranpose* [*simp*]:
fixes $m :: \text{mat2}$
shows $\text{mat-det } (m^T) = \text{mat-det } m$
unfolding *mat2-det-def mat2-transpose-def* **by** *auto*

lemma *mat3-det-tranpose* [*simp*]:
fixes $m :: \text{mat3}$
shows $\text{mat-det } (m^T) = \text{mat-det } m$
unfolding *mat3-det-def mat3-transpose-def* **by** *auto*

consts *mat-inverse* :: $'a \Rightarrow 'a \text{ } (-^1 \text{ } [91] \text{ } 90)$

definition *mat2-inverse* :: $\text{mat2} \Rightarrow \text{mat2}$ **where**
mat2-inverse $m =$

$mat2$
 $(mat2_{22} m) (- mat2_{12} m)$
 $(- mat2_{21} m) (mat2_{11} m)$

adhoc-overloading $mat-inverse$ $mat2-inverse$

definition $mat3-inverse :: mat3 \Rightarrow mat3$ **where**

$mat3-inverse m =$

$mat3$
 $(mat3_{22} m * mat3_{33} m - mat3_{23} m * mat3_{32} m) (mat3_{13} m * mat3_{32} m -$
 $mat3_{12} m * mat3_{33} m) (mat3_{12} m * mat3_{23} m - mat3_{13} m * mat3_{22} m)$
 $(mat3_{23} m * mat3_{31} m - mat3_{21} m * mat3_{33} m) (mat3_{11} m * mat3_{33} m -$
 $mat3_{13} m * mat3_{31} m) (mat3_{13} m * mat3_{21} m - mat3_{11} m * mat3_{23} m)$
 $(mat3_{21} m * mat3_{32} m - mat3_{22} m * mat3_{31} m) (mat3_{12} m * mat3_{31} m -$
 $mat3_{11} m * mat3_{32} m) (mat3_{11} m * mat3_{22} m - mat3_{12} m * mat3_{21} m)$

adhoc-overloading $mat-inverse$ $mat3-inverse$

lemma $mat2-inverse-cancel$:

fixes $m :: mat2$

assumes $mat-det m = 1$

shows $m * m^{-1} = 1$ $m^{-1} * m = 1$

using $assms$ **unfolding** $mat2-det-def$ $mat2-inverse-def$ $times-mat2-def$ $one-mat2-def$
by $(auto simp add: algebra-simps)$

lemma $mat3-inverse-cancel$:

fixes $m :: mat3$

assumes $mat-det m = 1$

shows $m * m^{-1} = 1$ $m^{-1} * m = 1$

using $assms$ **unfolding** $mat3-det-def$ $mat3-inverse-def$ $times-mat3-def$ $one-mat3-def$
by $(auto simp add: algebra-simps)$

lemma $mat2-inverse-cancel-left$:

fixes $m a :: mat2$

assumes $mat-det m = 1$

shows $m * (m^{-1} * a) = a$ $m^{-1} * (m * a) = a$

unfolding $mult.assoc[symmetric]$

using $assms$ $mat2-inverse-cancel$

by $auto$

lemma $mat3-inverse-cancel-left$:

fixes $m a :: mat3$

assumes $mat-det m = 1$

shows $m * (m^{-1} * a) = a$ $m^{-1} * (m * a) = a$

unfolding $mult.assoc[symmetric]$

using $assms$ $mat3-inverse-cancel$

by $auto$

lemma *mat2-inverse-cancel-right*:
fixes $m a :: \text{mat2}$
assumes $\text{mat-det } m = 1$
shows $a * (m * m^{-1}) = a$ $a * (m^{-1} * m) = a$
using *assms mat2-inverse-cancel*
by *auto*

lemma *mat3-inverse-cancel-right*:
fixes $m a :: \text{mat3}$
assumes $\text{mat-det } m = 1$
shows $a * (m * m^{-1}) = a$ $a * (m^{-1} * m) = a$
using *assms mat3-inverse-cancel*
by *auto*

lemma *mat2-inversable-cancel-left*:
fixes $m a1 a2 :: \text{mat2}$
assumes $\text{mat-det } m = 1$
assumes $m * a1 = m * a2$
shows $a1 = a2$
by (*metis assms mat2-inverse-cancel-left(2)*)

lemma *mat3-inversable-cancel-left*:
fixes $m a1 a2 :: \text{mat3}$
assumes $\text{mat-det } m = 1$
assumes $m * a1 = m * a2$
shows $a1 = a2$
by (*metis assms mat3-inverse-cancel-left(2)*)

lemma *mat2-inversable-cancel-right*:
fixes $m a1 a2 :: \text{mat2}$
assumes $\text{mat-det } m = 1$
assumes $a1 * m = a2 * m$
shows $a1 = a2$
by (*metis assms mat2-inverse-cancel(1) mult.assoc mult.right-neutral*)

lemma *mat3-inversable-cancel-right*:
fixes $m a1 a2 :: \text{mat3}$
assumes $\text{mat-det } m = 1$
assumes $a1 * m = a2 * m$
shows $a1 = a2$
by (*metis assms mat3-inverse-cancel(1) mult.assoc mult.right-neutral*)

lemma *mat2-inverse-det [simp]*:
fixes $m :: \text{mat2}$
shows $\text{mat-det } (m^{-1}) = \text{mat-det } m$
unfolding *mat2-inverse-def mat2-det-def*
by *auto*

lemma *mat3-inverse-det [simp]*:
fixes $m :: \text{mat3}$
shows $\text{mat-det } (m^{-1}) = (\text{mat-det } m)^2$
unfolding *mat3-inverse-def mat3-det-def power2-eq-square*
by (*simp add: algebra-simps*)

lemma *mat2-inverse-transpose*:
fixes $m :: \text{mat2}$
shows $(m^T)^{-1} = (m^{-1})^T$
unfolding *mat2-inverse-def mat2-transpose-def*
by *auto*

lemma *mat3-inverse-transpose*:
fixes $m :: \text{mat3}$
shows $(m^T)^{-1} = (m^{-1})^T$
unfolding *mat3-inverse-def mat3-transpose-def*
by *auto*

lemma *mat2-special-preserves-zero*:
fixes $u :: \text{mat2}$
fixes $v :: \text{vec2}$
assumes $\text{mat-det } u = 1$
shows $u \$ v = 0 \longleftrightarrow v = 0$
proof
assume $u \$ v = 0$
hence $u^{-1} \$ u \$ v = 0$ **by** *auto*
hence $(u^{-1} * u) \$ v = 0$ **by** *auto*
thus $v = 0$ **using** *assms mat2-inverse-cancel* **by** *auto*
next
assume $v = 0$
thus $u \$ v = 0$ **by** *auto*
qed

lemma *mat3-special-preserves-zero*:
fixes $u :: \text{mat3}$
fixes $v :: \text{vec3}$
assumes $\text{mat-det } u = 1$
shows $u \$ v = 0 \longleftrightarrow v = 0$
proof
assume $u \$ v = 0$
hence $u^{-1} \$ u \$ v = 0$ **by** *auto*
hence $(u^{-1} * u) \$ v = 0$ **by** *auto*
thus $v = 0$ **using** *assms mat3-inverse-cancel* **by** *auto*
next
assume $v = 0$
thus $u \$ v = 0$ **by** *auto*
qed

end

3 Properties of quadratic forms and their equivalences

```
theory Quadratic-Forms
  imports Complex-Main Low-Dimensional-Linear-Algebra
begin
```

```
consts qf-app :: 'a ⇒ 'b ⇒ int (infixl $$ 65)
```

```
definition qf2-app :: mat2 ⇒ vec2 ⇒ int where
qf2-app m v = <v | m $ v>
```

```
adhoc-overloading qf-app qf2-app
```

```
definition qf3-app :: mat3 ⇒ vec3 ⇒ int where
qf3-app m v = <v | m $ v>
```

```
adhoc-overloading qf-app qf3-app
```

```
lemma qf2-app-zero [simp]:
  fixes m :: mat2
  shows m $$ 0 = 0
  unfolding qf2-app-def by auto
```

```
lemma qf3-app-zero [simp]:
  fixes m :: mat3
  shows m $$ 0 = 0
  unfolding qf3-app-def by auto
```

```
consts qf-positive-definite :: 'a ⇒ bool
```

```
definition qf2-positive-definite :: mat2 ⇒ bool where
qf2-positive-definite m = (∀ v. v ≠ 0 → m $$ v > 0)
```

```
adhoc-overloading qf-positive-definite qf2-positive-definite
```

```
definition qf3-positive-definite :: mat3 ⇒ bool where
qf3-positive-definite m = (∀ v. v ≠ 0 → m $$ v > 0)
```

```
adhoc-overloading qf-positive-definite qf3-positive-definite
```

```
lemma qf2-positive-definite-positive:
  fixes m :: mat2
  assumes qf-positive-definite m
  shows ∀ v. m $$ v ≥ 0
  using assms unfolding qf2-positive-definite-def
  by (metis order-less-le order-refl qf2-app-zero)
```

```
lemma qf3-positive-definite-positive:
```

```

fixes  $m :: mat3$ 
assumes  $qf\text{-positive-definite } m$ 
shows  $\forall v. m \ \$\$ v \geq 0$ 
using  $assms$  unfolding  $qf3\text{-positive-definite-def}$ 
by ( $metis$   $order\text{-less-le}$   $order\text{-refl}$   $qf3\text{-app-zero}$ )

consts  $qf\text{-action} :: 'a \Rightarrow 'a \Rightarrow 'a$  (infixl  $\cdot$  55)

definition  $qf2\text{-action} :: mat2 \Rightarrow mat2 \Rightarrow mat2$  where
 $qf2\text{-action } a \ u = u^T * a * u$ 

adhoc-overloading  $qf\text{-action } qf2\text{-action}$ 

definition  $qf3\text{-action} :: mat3 \Rightarrow mat3 \Rightarrow mat3$  where
 $qf3\text{-action } a \ u = u^T * a * u$ 

adhoc-overloading  $qf\text{-action } qf3\text{-action}$ 

lemma  $qf2\text{-action-id}$ :
fixes  $a :: mat2$ 
shows  $a \cdot 1 = a$ 
unfolding  $qf2\text{-action-def}$ 
by  $simp$ 

lemma  $qf3\text{-action-id}$ :
fixes  $a :: mat3$ 
shows  $a \cdot 1 = a$ 
unfolding  $qf3\text{-action-def}$ 
by  $simp$ 

lemma  $qf2\text{-action-mul}$  [ $simp$ ]:
fixes  $a \ u \ v :: mat2$ 
shows  $a \cdot (u * v) = (a \cdot u) \cdot v$ 
unfolding  $qf2\text{-action-def}$ 
by ( $simp$   $add$ :  $algebra\text{-simps}$ )

lemma  $qf3\text{-action-mul}$  [ $simp$ ]:
fixes  $a \ u \ v :: mat3$ 
shows  $a \cdot (u * v) = (a \cdot u) \cdot v$ 
unfolding  $qf3\text{-action-def}$ 
by ( $simp$   $add$ :  $algebra\text{-simps}$ )

consts  $qf\text{-equiv} :: 'a \Rightarrow 'a \Rightarrow bool$  (infix  $\sim$  65)

definition  $qf2\text{-equiv} :: mat2 \Rightarrow mat2 \Rightarrow bool$  where
 $qf2\text{-equiv } a \ b = (\exists u. mat\text{-det } u = 1 \wedge a \cdot u = b)$ 

adhoc-overloading  $qf\text{-equiv } qf2\text{-equiv}$ 

```

definition *gf3-equiv* :: *mat3* \Rightarrow *mat3* \Rightarrow *bool* **where**
gf3-equiv *a b* = ($\exists u. \text{mat-det } u = 1 \wedge a \cdot u = b$)

adhoc-overloading *gf-equiv* *gf3-equiv*

lemma *gf2-equiv-sym-impl*:

fixes *a b* :: *mat2*

shows $a \sim b \implies b \sim a$

unfolding *gf2-equiv-def* *gf2-action-def*

proof –

assume $\exists u. \text{mat-det } u = 1 \wedge u^T * a * u = b$

then obtain *u* **where** $\text{mat-det } u = 1 \wedge u^T * a * u = b$ **by** *blast*

hence $\text{mat-det } (u^{-1}) = 1 \wedge ((u^{-1})^T) * b * (u^{-1}) = a$

unfolding *mat2-inverse-transpose*[*symmetric*]

using *mat2-inverse-cancel-left*[*of* u^T] *mat2-inverse-cancel-right*

by (*auto simp add: algebra-simps*)

thus $\exists u. \text{mat-det } u = 1 \wedge u^T * b * u = a$ **by** *blast*

qed

lemma *gf3-equiv-sym-impl*:

fixes *a b* :: *mat3*

shows $a \sim b \implies b \sim a$

unfolding *gf3-equiv-def* *gf3-action-def*

proof –

assume $\exists u. \text{mat-det } u = 1 \wedge u^T * a * u = b$

then obtain *u* **where** $\text{mat-det } u = 1 \wedge u^T * a * u = b$ **by** *blast*

hence $\text{mat-det } (u^{-1}) = 1 \wedge ((u^{-1})^T) * b * (u^{-1}) = a$

unfolding *mat3-inverse-transpose*[*symmetric*]

using *mat3-inverse-cancel-left*[*of* u^T] *mat3-inverse-cancel-right*

by (*auto simp add: algebra-simps*)

thus $\exists u. \text{mat-det } u = 1 \wedge u^T * b * u = a$ **by** *blast*

qed

lemma *gf2-equiv-sym*:

fixes *a b* :: *mat2*

shows $a \sim b \iff b \sim a$

using *gf2-equiv-sym-impl* **by** *blast*

lemma *gf3-equiv-sym*:

fixes *a b* :: *mat3*

shows $a \sim b \iff b \sim a$

using *gf3-equiv-sym-impl* **by** *blast*

lemma *gf2-equiv-trans*:

fixes *a b c* :: *mat2*

assumes $a \sim b$

assumes $b \sim c$

shows $a \sim c$

using *assms* **by** (*metis mult-1 mat2-mul-det gf2-action-mul gf2-equiv-def*)

lemma *qf3-equiv-trans*:
fixes $a\ b\ c :: \text{mat3}$
assumes $a \sim b$
assumes $b \sim c$
shows $a \sim c$
using *assms* **by** (*metis mult-1 mat3-mul-det qf3-action-mul qf3-equiv-def*)

lemma *qf2-action-app [simp]*:
fixes $a\ u :: \text{mat2}$
fixes $v :: \text{vec2}$
shows $(a \cdot u) \$\$ v = a \$\$ (u \$ v)$
unfolding *qf2-action-def qf2-app-def*
using *vec2-dot-transpose-right* **by** *auto*

lemma *qf3-action-app [simp]*:
fixes $a\ u :: \text{mat3}$
fixes $v :: \text{vec3}$
shows $(a \cdot u) \$\$ v = a \$\$ (u \$ v)$
unfolding *qf3-action-def qf3-app-def*
using *vec3-dot-transpose-right* **by** *auto*

lemma *qf2-equiv-preserves-positive-definite*:
fixes $a\ b :: \text{mat2}$
assumes $a \sim b$
shows *qf-positive-definite* $a \longleftrightarrow \text{qf-positive-definite } b$
unfolding *qf2-positive-definite-def*
by (*metis assms mat2-special-preserves-zero qf2-action-app qf2-equiv-def qf2-equiv-sym*)

lemma *qf3-equiv-preserves-positive-definite*:
fixes $a\ b :: \text{mat3}$
assumes $a \sim b$
shows *qf-positive-definite* $a \longleftrightarrow \text{qf-positive-definite } b$
unfolding *qf3-positive-definite-def*
by (*metis assms mat3-special-preserves-zero qf3-action-app qf3-equiv-def qf3-equiv-sym*)

lemma *qf2-equiv-preserves-sym*:
fixes $a\ b :: \text{mat2}$
assumes $a \sim b$
shows *mat2-sym* $a \longleftrightarrow \text{mat2-sym } b$

proof –
obtain u **where** *mat-det* $u = 1$ $u^T * a * u = b$
using *assms* **unfolding** *qf2-action-def qf2-equiv-def* **by** *auto*
thus *?thesis*
unfolding *mat2-sym-criterion*
using *mat2-inversable-cancel-left*[of u^T $a^T * u * a * u$]
mat2-inversable-cancel-right[of u a^T a]

by (*auto simp add: algebra-simps*)
qed

lemma *qf3-equiv-preserves-sym:*

fixes $a\ b :: \text{mat3}$

assumes $a \sim b$

shows $\text{mat3-sym } a \longleftrightarrow \text{mat3-sym } b$

proof –

obtain u where $\text{mat-det } u = 1$ $u^T * a * u = b$

using *assms unfolding qf3-action-def qf3-equiv-def* by *auto*

thus *?thesis*

unfolding *mat3-sym-criterion*

using *mat3-inversable-cancel-left*[of u^T $a^T * u * a * u$]

mat3-inversable-cancel-right[of u a^T a]

by (*auto simp add: algebra-simps*)

qed

lemma *qf2-equiv-preserves-det:*

fixes $a\ b :: \text{mat2}$

assumes $a \sim b$

shows $\text{mat-det } a = \text{mat-det } b$

using *assms unfolding qf2-action-def qf2-equiv-def* by *auto*

lemma *qf3-equiv-preserves-det:*

fixes $a\ b :: \text{mat3}$

assumes $a \sim b$

shows $\text{mat-det } a = \text{mat-det } b$

using *assms unfolding qf3-action-def qf3-equiv-def* by *auto*

lemma *qf2-equiv-preserves-range-subset:*

fixes $a\ b :: \text{mat2}$

assumes $a \sim b$

shows $\text{range } ((\$\$) b) \subseteq \text{range } ((\$\$) a)$

proof –

obtain u where $0: \text{mat-det } u = 1$ $a \cdot u = b$

using *assms unfolding qf2-equiv-def* by *auto*

show *?thesis unfolding 0[symmetric] image-def* by *auto*

qed

lemma *qf3-equiv-preserves-range-subset:*

fixes $a\ b :: \text{mat3}$

assumes $a \sim b$

shows $\text{range } ((\$\$) b) \subseteq \text{range } ((\$\$) a)$

proof –

obtain u where $0: \text{mat-det } u = 1$ $a \cdot u = b$

using *assms unfolding qf3-equiv-def* by *auto*

show *?thesis unfolding 0[symmetric] image-def* by *auto*

qed

lemma *qf2-equiv-preserves-range*:
fixes $a\ b :: \text{mat}2$
assumes $a \sim b$
shows $\text{range } ((\$\$) a) = \text{range } ((\$\$) b)$
using *assms qf2-equiv-sym qf2-equiv-preserves-range-subset* **by** *blast*

lemma *qf3-equiv-preserves-range*:
fixes $a\ b :: \text{mat}3$
assumes $a \sim b$
shows $\text{range } ((\$\$) a) = \text{range } ((\$\$) b)$
using *assms qf3-equiv-sym qf3-equiv-preserves-range-subset* **by** *blast*

Lemma 1.1 from [1].

lemma *qf2-positive-definite-criterion*:
fixes a
assumes *mat-sym a*
shows $\text{qf-positive-definite } a \longleftrightarrow \text{mat}2_{11} a > 0 \wedge \text{mat-det } a > 0$
proof
assume $0: \text{qf-positive-definite } a$
have $\text{vec}2\ 1\ 0 \neq 0 \longrightarrow a\ \$\$ \text{vec}2\ 1\ 0 > 0$ **using** 0
unfolding *qf2-positive-definite-def* **by** *blast*
hence $1: \text{mat}2_{11} a > 0$
unfolding *zero-vec2-def vec2-dot-def times-mat2-def mat2-app-def qf2-app-def*
by *auto*
let $?v = \text{vec}2\ (-\ \text{mat}2_{12}\ a)\ (\text{mat}2_{11}\ a)$
have $?v \neq 0 \longrightarrow a\ \$\$?v > 0$ **using** 0
unfolding *qf2-positive-definite-def* **by** *blast*
hence $\text{mat}2_{11} a * \text{mat-det } a > 0$ **using** *assms 1*
unfolding *zero-vec2-def vec2-dot-def times-mat2-def mat2-app-def*
mat2-det-def mat2-sym-def qf2-app-def
by (*simp add: mult.commute*)
hence $2: \text{mat-det } a > 0$ **using** 1 *zero-less-mult-pos* **by** *blast*
show $\text{mat}2_{11} a > 0 \wedge \text{mat-det } a > 0$ **using** $1\ 2$ **by** *blast*
next
assume $3: \text{mat}2_{11} a > 0 \wedge \text{mat-det } a > 0$
show $\text{qf-positive-definite } a$ **unfolding** *qf2-positive-definite-def*
proof (*rule allI; rule impI*)
fix $v :: \text{vec}2$
assume $v \neq 0$
hence $4: \text{vec}2_1 v \neq 0 \vee \text{vec}2_2 v \neq 0$ **unfolding** *zero-vec2-def*
by (*metis vec2.collapse*)
let $?n = (\text{mat}2_{11} a * \text{vec}2_1 v + \text{mat}2_{12} a * \text{vec}2_2 v)^2 + (\text{mat-det } a) * (\text{vec}2_2 v)^2$
have $5: \text{mat}2_{11} a * (a\ \$\$ v) = ?n$
using *assms*
unfolding *vec2-dot-def times-mat2-def mat2-app-def mat2-det-def*
mat2-sym-def qf2-app-def power2-eq-square
by (*simp add: algebra-simps*)
have $?n > 0$ **using** $3\ 4$

```

    by (metis add commute add-0 add-pos-nonneg mult-eq-0-iff
        mult-pos-pos power-zero-numeral zero-le-power2 zero-less-power2)
  thus a $$ v > 0 using 3 5 zero-less-mult-pos by metis
qed
qed

lemma congruence-class-close:
  fixes k m :: int
  assumes m > 0
  shows  $\exists t. 2 * |k + m * t| \leq m$  (is  $\exists t. ?P t$ )
proof -
  let ?s = k div m
  have 0:  $k - m * ?s \geq 0 \wedge k - m * ?s < m$  using assms
    by (metis pos-mod-sign pos-mod-bound add commute add-diff-cancel-right'
        div-mod-decomp-int mult commute)
  show ?thesis proof cases
    assume  $2 * (k - m * ?s) \leq m$ 
    hence  $?P (- ?s)$  using 0 by auto
    thus ?thesis by blast
  next
    assume  $\neg (2 * (k - m * ?s) \leq m)$ 
    hence  $2 * (k - m * ?s) > m$  by auto
    hence  $?P (- (?s + 1))$  using 0 by (simp add: algebra-simps)
    thus ?thesis by blast
  qed
qed

```

Lemma 1.2 from [1].

```

lemma lemma-1-2:
  fixes b :: mat2
  assumes mat-sym b
  assumes qf-positive-definite b
  shows  $\exists a. a \sim b \wedge$ 
     $2 * |\text{mat}2_{12} a| \leq \text{mat}2_{11} a \wedge$ 
     $\text{mat}2_{11} a \leq (2 / \text{sqrt } 3) * \text{sqrt } (\text{mat-det } a)$  (is  $\exists a. ?P a$ )
proof -
  define a11 where a11  $\equiv$  LEAST y. y > 0  $\wedge$  ( $\exists x. \text{int } y = b \text{ } \$\$ x$ )
  have 0:  $\exists y. y > 0 \wedge (\exists x. \text{int } y = b \text{ } \$\$ x)$ 
    apply (rule exI[of - nat (b $$ (vec2 1 1))])
    using assms(2) unfolding qf2-positive-definite-def zero-vec2-def
    apply (metis nat-0-le order-less-le vec2.inject zero-less-nat-eq zero-neq-one)
    done
  obtain r where 1:  $a_{11} > 0$  int  $a_{11} = b \text{ } \$\$ r$ 
    using a11-def LeastI-ex[OF 0] by auto
  let ?h = gcd (vec21 r) (vec22 r)
  have r  $\neq$  0 using assms(2) 1 by fastforce
  hence 2:  $?h > 0$  by (simp; metis vec2.collapse zero-vec2-def)
  let ?r' = vec2 (vec21 r div ?h) (vec22 r div ?h)
  have ?r'  $\neq$  0 using 2 unfolding zero-vec2-def

```

by (*simp add: algebra-simps dvd-div-eq-0-iff*)
 hence $\text{nat } (b \ \$\$ \ ?r') > 0 \wedge (\exists x. \text{int } (\text{nat } (b \ \$\$ \ ?r')) = b \ \$\$ \ x)$
 using *assms(2) unfolding qf2-positive-definite-def by auto*
 hence $a_{11} \leq \text{nat } (b \ \$\$ \ ?r')$ **unfolding** *a₁₁-def* **by** (*rule Least-le*)
 hence $a_{11} \leq b \ \$\$ \ ?r'$ **using** *1* **by** *auto*
 also have $\dots = (b \ \$\$ \ r) \ \text{div} \ ?h^2$ **proof** –
 have $(b \ \$\$ \ ?r') * ?h^2 = b \ \$\$ \ r \ ?h^2 \ \text{dvd} \ b \ \$\$ \ r$
 unfolding *qf2-app-def vec2-dot-def mat2-app-def power2-eq-square*
 using *1*
 by (*auto simp add: algebra-simps mult-dvd-mono*)
 thus $b \ \$\$ \ ?r' = (b \ \$\$ \ r) \ \text{div} \ ?h^2$ **using** *2* **by** *auto*
qed
 also have $\dots = a_{11} \ \text{div} \ ?h^2$ **using** *1* **by** *auto*
 finally have $a_{11} \leq a_{11} \ \text{div} \ ?h^2$.
 also have $\dots \leq a_{11}$ **using** *1 2*
 by (*smt (z3) div-by-1 int-div-less-self of-nat-0-less-iff zero-less-power*)
 finally have $?h = 1$ **using** *1 2*
 by (*smt (verit) int-div-less-self of-nat-0-less-iff power2-eq-square*
 zero-less-power zmult-eq-1-iff)
 then obtain $s_1 \ s_2$ **where** $?3: 1 = (\text{vec2}_1 \ r) * s_2 - (\text{vec2}_2 \ r) * s_1$
 by (*metis bezout-int diff-minus-eq-add mult.commute mult-minus-right*)
define a'_{12} **where**
 $a'_{12} \equiv$
 $(\text{mat2}_{11} \ b) * (\text{vec2}_1 \ r) * s_1$
 $+ (\text{mat2}_{12} \ b) * ((\text{vec2}_1 \ r) * s_2 + (\text{vec2}_2 \ r) * s_1)$
 $+ (\text{mat2}_{22} \ b) * (\text{vec2}_2 \ r) * s_2$

obtain t **where** $?4: 2 * |a'_{12} + a_{11} * (t :: \text{int})| \leq a_{11}$
 using *1 congruence-class-close* **by** *fastforce*
define a_{12} **where** $a_{12} \equiv a'_{12} + a_{11} * t$
define a_{22} **where** $a_{22} \equiv b \ \$\$ \ (\text{vec2} \ (s_1 + (\text{vec2}_1 \ r) * t) \ (s_2 + (\text{vec2}_2 \ r) * t))$
let $?u =$
 mat2
 $(\text{vec2}_1 \ r) \ (s_1 + (\text{vec2}_1 \ r) * t)$
 $(\text{vec2}_2 \ r) \ (s_2 + (\text{vec2}_2 \ r) * t)$

let $?a =$
 mat2
 $a_{11} \ a_{12}$
 $a_{12} \ a_{22}$

have $?5: \text{mat-det } ?u = 1$ **unfolding** *mat2-det-def*
 using *3* **by** (*simp add: algebra-simps*)
have $?6: ?a = b \cdot ?u$ **using** *assms(1) 1*
 unfolding *qf2-action-def mat2-transpose-def qf2-app-def vec2-dot-def*
 mat2-app-def times-mat2-def mat2-sym-def
 a₁₂-def a₁₂-def a₂₂-def a'₁₂-def
 by (*simp add: algebra-simps*)
have $b \sim ?a$ **unfolding** *qf2-equiv-def* **using** *5 6* **by** *auto*

hence 7: $?a \sim b$ **using** *qf2-equiv-sym* **by** *blast*
have 8: $2 * |\text{mat}2_{12} ?a| \leq \text{mat}2_{11} ?a$ **using** 4 **unfolding** *a12-def* **by** *auto*
have $a_{11} \leq \text{int} (\text{nat } a_{22})$
unfolding *a11-def a22-def*
apply (*rule rev-iffD1[OF - nat-int-comparision(3)]*)
apply (*rule wellorder-Least-lemma(2)*)
using *assms(2) 5* **unfolding** *qf2-positive-definite-def zero-vec2-def mat2-det-def*
apply (*metis add.right-neutral diff-add-cancel mat2.sel*
mult-zero-left mult-zero-right nat-0-le order-less-le vec2.inject
zero-less-nat-eq zero-neq-one)
done
hence $a_{11} \leq a_{22}$ **using** 1 **by** *linarith*
hence $4 * a_{11}^2 \leq 4 * a_{11} * a_{22}$ **unfolding** *power2-eq-square* **using** 1 **by** *auto*
also have $\dots = 4 * (\text{mat-det } ?a + a_{12}^2)$
unfolding *mat2-det-def power2-eq-square* **by** *auto*
also have $\dots = 4 * \text{mat-det } ?a + (2 * |a_{12}|)^2$
unfolding *power2-eq-square* **by** *auto*
also have $\dots \leq 4 * \text{mat-det } ?a + (\text{int } a_{11})^2$
using 4 *power2-le-iff-abs-le* **unfolding** *a12-def* **by** (*smt (verit)*)
finally have $3 * a_{11}^2 \leq 4 * (\text{mat-det } ?a)$ **by** *auto*
hence $a_{11}^2 \leq (4 / 3) * \text{mat-det } ?a$ **by** *linarith*
hence $\text{sqrt} (a_{11}^2) \leq \text{sqrt} ((4 / 3) * \text{mat-det } ?a)$
using *real-sqrt-le-mono* **by** *blast*
hence $a_{11} \leq \text{sqrt} ((4 / 3) * \text{mat-det } ?a)$ **by** *auto*
hence $a_{11} \leq (\text{sqrt } 4) / (\text{sqrt } 3) * \text{sqrt} (\text{mat-det } ?a)$
unfolding *real-sqrt-mult real-sqrt-divide* **by** *blast*
hence 9: $\text{mat}2_{11} ?a \leq (2 / \text{sqrt } 3) * \text{sqrt} (\text{mat-det } ?a)$ **by** *auto*
have $?P ?a$ **using** 7 8 9 **by** *blast*
thus *?thesis* **by** *blast*
qed

Theorem 1.2 from [1].

theorem *qf2-det-one-equiv-canonical*:

fixes $f :: \text{mat}2$

assumes *mat-sym f*

assumes *qf-positive-definite f*

assumes $\text{mat-det } f = 1$

shows $f \sim 1$

proof –

obtain a **where**

$0: f \sim a$

$2 * |\text{mat}2_{12} a| \leq \text{mat}2_{11} a$

$\text{mat}2_{11} a \leq (2 / \text{sqrt } 3) * \text{sqrt} (\text{mat-det } a)$

using *assms lemma-1-2[of f]* *qf2-equiv-sym* **by** *auto*

have 1: *mat-sym a*

using *assms 0 qf2-equiv-preserves-sym* **by** *auto*

have 2: *qf-positive-definite a*

using *assms 0 qf2-equiv-preserves-positive-definite* **by** *auto*

have 3: $\text{mat-det } a = 1$ **using** *assms 0 qf2-equiv-preserves-det* **by** *auto*

```

have 4:  $mat2_{11} a \geq 1$ 
  apply (rule allE[OF 2[unfolded qf2-positive-definite-def], of vec2 1 0])
  unfolding zero-vec2-def vec2-dot-def mat2-app-def qf2-app-def
    qf2-positive-definite-def
  apply auto
  done
have 5:  $mat2_{11} a < 2$  using 0 unfolding 3
  by (smt (verit, best) divide-le-eq int-less-real-le mult-cancel-left1
    of-int-1 real-sqrt-four real-sqrt-le-iff
    real-sqrt-mult-self real-sqrt-one)
have 6:  $mat2_{11} a = 1$  using 4 5 by auto
have 7:  $mat2_{12} a = 0$   $mat2_{21} a = 0$  using 0 1 6 unfolding mat2-sym-def by
  auto
have 8:  $mat2_{22} a = 1$  using 3 6 7 unfolding mat2-det-def by auto
have  $a = 1$  using 6 7 8 unfolding one-mat2-def using mat2.collapse by metis
thus ?thesis using 0 by metis
qed

```

Lemma 1.3 from [1].

lemma lemma-1-3:

```

fixes a :: mat3
assumes mat-sym a
defines a'  $\equiv$ 
  mat2
  ( $mat3_{11} a * mat3_{22} a - (mat3_{12} a)^2$ ) ( $mat3_{11} a * mat3_{23} a - mat3_{12} a * mat3_{13} a$ )
  ( $mat3_{11} a * mat3_{23} a - mat3_{12} a * mat3_{13} a$ ) ( $mat3_{11} a * mat3_{33} a - (mat3_{13} a)^2$ )

```

```

defines d'  $\equiv$ 
  mat-det (
    mat2
    ( $mat3_{11} a$ ) ( $mat3_{12} a$ )
    ( $mat3_{12} a$ ) ( $mat3_{22} a$ )
  )

```

shows

```

mat-det a' =  $mat3_{11} a * mat-det a$  (is ?P)
 $\bigwedge x. mat3_{11} a * (a \ \$\$ x) =$ 
  ( $mat3_{11} a * vec3_1 x + mat3_{12} a * vec3_2 x + mat3_{13} a * vec3_3 x$ )2 +
  ( $a' \ \$\$ (vec2 (vec3_2 x) (vec3_3 x))$ ) (is  $\bigwedge x. ?Q x$ )
qf-positive-definite a  $\implies$  qf-positive-definite a'
qf-positive-definite a  $\longleftrightarrow$   $mat3_{11} a > 0 \wedge d' > 0 \wedge mat-det a > 0$ 

```

proof –

```

show 0: ?P using assms
  unfolding a'-def mat2-det-def mat3-det-def mat3-sym-def power2-eq-square
  by (simp add: algebra-simps)
show 1:  $\bigwedge x. ?Q x$  using assms
  unfolding a'-def vec2-dot-def vec3-dot-def mat2-app-def mat3-app-def

```

$mat3\text{-sym-def}$ $qf2\text{-app-def}$ $qf3\text{-app-def}$ $power2\text{-eq-square}$
 by (*simp add: algebra-simps*)
 have 2: $qf\text{-positive-definite } a \implies mat3_{11} a > 0$
 proof –
 assume 3: $qf\text{-positive-definite } a$
 show $mat3_{11} a > 0$
 using *allE[OF iffD1[OF $qf3\text{-positive-definite-def } 3$], of $vec3\ 1\ 0\ 0$]*
 unfolding $zero\text{-vec3-def}$ $vec3\text{-dot-def}$ $mat3\text{-app-def}$ $qf3\text{-app-def}$
 by *auto*
 qed
 show 4: $qf\text{-positive-definite } a \implies qf\text{-positive-definite } a'$
 unfolding $qf2\text{-positive-definite-def}$
 proof
 fix $v :: vec2$
 assume 5: $qf\text{-positive-definite } a$
 hence 6: $mat3_{11} a > 0$ using 2 by *blast*
 have $a' \ \$\$ v \leq 0 \implies v = 0$ proof –
 assume 7: $a' \ \$\$ v \leq 0$
 obtain $x_2\ x_3$ where 8: $v = vec2\ x_2\ x_3$ by (*rule $vec2.exhaust$*)
 define x_1 where $x_1 \equiv - (mat3_{12} a * x_2 + mat3_{13} a * x_3)$
 have $mat3_{11} a * (a \ \$\$ (vec3\ x_1\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3))) =$
 $(mat3_{11} a * x_1 + mat3_{12} a * mat3_{11} a * x_2 + mat3_{13} a * mat3_{11} a * x_3)^2$
 +
 $(a' \ \$\$ (vec2\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3)))$
 unfolding 1 by (*simp add: algebra-simps*)
 also have $\dots = a' \ \$\$ (vec2\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3))$
 unfolding $x_1\text{-def}$ by (*simp add: algebra-simps*)
 also have $\dots = (mat3_{11} a)^2 * (a' \ \$\$ v)$
 unfolding 8 $vec2\text{-dot-def}$ $mat2\text{-app-def}$ $qf2\text{-app-def}$ $power2\text{-eq-square}$
 by (*simp add: algebra-simps*)
 also have $\dots \leq 0$
 using 7 unfolding $power2\text{-eq-square}$ by (*simp add: mult-nonneg-nonpos*)
 finally have $mat3_{11} a * (a \ \$\$ (vec3\ x_1\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3)))$
 ≤ 0
 .
 hence $a \ \$\$ (vec3\ x_1\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3)) \leq 0$
 using 6 by (*simp add: mult-le-0-iff*)
 hence $vec3\ x_1\ (mat3_{11} a * x_2)\ (mat3_{11} a * x_3) = 0$
 using 5 unfolding $qf3\text{-positive-definite-def}$ by *fastforce*
 hence $x_2 = 0\ x_3 = 0$ using 6 unfolding $zero\text{-vec3-def}$ by *fastforce*+
 thus $v = 0$ unfolding 8 $zero\text{-vec2-def}$ by *blast*
 qed
 thus $v \neq 0 \implies 0 < a' \ \$\$ v$ by *fastforce*
 qed
 have 9: $qf\text{-positive-definite } a \implies d' > 0 \wedge mat\text{-det } a > 0$
 proof –
 assume 10: $qf\text{-positive-definite } a$
 have 11: $mat3_{11} a > 0$ using 2 10 by *blast*
 have $qf\text{-positive-definite } a'$ using 4 10 by *blast*

hence 12: $\text{mat2}_{11} a' > 0 \wedge \text{mat-det } a' > 0$
using *qf2-positive-definite-criterion*
unfolding *a'-def mat2-sym-def* **by** *fastforce*
have 13: $d' > 0$
using 12 **unfolding** *a'-def d'-def mat2-det-def power2-eq-square* **by** *fastforce*
have 14: $\text{mat-det } a > 0$
using 11 12 **unfolding** 0 **by** (*simp add: zero-less-mult-iff*)
show $d' > 0 \wedge (\text{mat-det } a) > 0$ **using** 13 14 **by** *blast*
qed
have 15: $\text{mat3}_{11} a > 0 \wedge d' > 0 \wedge \text{mat-det } a > 0 \implies \text{qf-positive-definite } a$
proof –
assume 16: $\text{mat3}_{11} a > 0 \wedge d' > 0 \wedge \text{mat-det } a > 0$
have 17: $\text{mat2}_{11} a' > 0$
using 16 **unfolding** *a'-def d'-def mat2-det-def power2-eq-square*
by (*simp add: algebra-simps*)
have 18: $\text{mat-det } a' > 0$ **using** 16 **unfolding** 0 **by** *fastforce*
have 19: *qf-positive-definite a'*
using *qf2-positive-definite-criterion 17 18*
unfolding *a'-def mat2-sym-def* **by** *fastforce*
show *qf-positive-definite a*
unfolding *qf3-positive-definite-def*
proof
fix $x :: \text{vec3}$
have $a \ \$\$ x \leq 0 \implies x = 0$ **proof** –
assume $a \ \$\$ x \leq 0$
hence 20: $\text{mat3}_{11} a * (a \ \$\$ x) \leq 0$
using 16 *mult-le-0-iff order-less-le* **by** *auto*
have $a' \ \$\$ (\text{vec2 } (\text{vec3}_2 x) (\text{vec3}_3 x)) \leq 0$
using 20 **unfolding** 1 *power2-eq-square* **by** (*smt (verit) zero-le-square*)
hence 21: $a' \ \$\$ (\text{vec2 } (\text{vec3}_2 x) (\text{vec3}_3 x)) = 0$
using 19 *qf2-positive-definite-positive*
using *nle-le* **by** *blast*
have 22: $\text{vec3}_2 x = 0 \ \text{vec3}_3 x = 0$
using 19 21 **unfolding** *zero-vec2-def qf2-positive-definite-def*
by (*smt (verit) vec2.inject*)
have $\text{mat3}_{11} a * \text{vec3}_1 x + \text{mat3}_{12} a * \text{vec3}_2 x + \text{mat3}_{13} a * \text{vec3}_3 x = 0$
using 20 21 **unfolding** 1 **by** *fastforce*
hence $\text{vec3}_1 x = 0$ **using** 16 22 **by** *fastforce*
thus $x = 0$ **using** 22 **unfolding** *zero-vec3-def* **by** (*metis vec3.collapse*)
qed
thus $x \neq 0 \implies 0 < a \ \$\$ x$ **by** *fastforce*
qed
qed
show *qf-positive-definite a* $\iff \text{mat3}_{11} a > 0 \wedge d' > 0 \wedge \text{mat-det } a > 0$
using 2 9 15 **by** *blast*
qed

Lemma 1.4 from [1].

lemma *lemma-1-4*:

```

fixes  $b :: mat3$ 
fixes  $v' :: mat2$ 
fixes  $r\ s :: int$ 
assumes  $mat\text{-}sym\ b$ 
assumes  $qf\text{-}positive\text{-}definite\ b$ 
assumes  $mat\text{-}det\ v' = 1$ 
defines  $b' \equiv$ 
   $mat2$ 
   $(mat3_{11}\ b * mat3_{22}\ b - (mat3_{12}\ b)^2)\ (mat3_{11}\ b * mat3_{23}\ b - mat3_{12}\ b * mat3_{13}\ b)$ 
   $(mat3_{11}\ b * mat3_{23}\ b - mat3_{12}\ b * mat3_{13}\ b)\ (mat3_{11}\ b * mat3_{33}\ b - (mat3_{13}\ b)^2)$ 

defines  $a' \equiv b' \cdot v'$ 
defines  $v \equiv$ 
   $mat3$ 
   $1\ r\ s$ 
   $0\ (mat2_{11}\ v')\ (mat2_{12}\ v')$ 
   $0\ (mat2_{21}\ v')\ (mat2_{22}\ v')$ 

defines  $a \equiv b \cdot v$ 
shows
   $\bigwedge y. mat3_{11}\ b * (b\ \$\$ y) =$ 
   $(mat3_{11}\ b * vec3_1\ y + mat3_{12}\ b * vec3_2\ y + mat3_{13}\ b * vec3_3\ y)^2 +$ 
   $(b'\ \$\$ (vec2\ (vec3_2\ y)\ (vec3_3\ y)))\ (\mathbf{is}\ \bigwedge y. ?P\ y)$ 
   $mat3_{11}\ a = mat3_{11}\ b$ 
   $\bigwedge x. mat3_{11}\ a * (a\ \$\$ x) =$ 
   $(mat3_{11}\ a * vec3_1\ x + mat3_{12}\ a * vec3_2\ x + mat3_{13}\ a * vec3_3\ x)^2 +$ 
   $(a'\ \$\$ (vec2\ (vec3_2\ x)\ (vec3_3\ x)))\ (\mathbf{is}\ \bigwedge x. ?Q\ x)$ 
proof –
  show  $\bigwedge y. ?P\ y$  using  $assms$ 
  unfolding  $b'\text{-}def\ vec2\text{-}dot\text{-}def\ vec3\text{-}dot\text{-}def\ mat2\text{-}app\text{-}def\ mat3\text{-}app\text{-}def$ 
   $mat3\text{-}sym\text{-}def\ qf2\text{-}app\text{-}def\ qf3\text{-}app\text{-}def\ power2\text{-}eq\text{-}square$ 
  by  $(simp\ add:\ algebra\text{-}simps)$ 
show  $mat3_{11}\ a = mat3_{11}\ b$ 
  unfolding  $a\text{-}def\ v\text{-}def\ times\text{-}mat3\text{-}def\ mat3\text{-}transpose\text{-}def\ qf3\text{-}action\text{-}def$ 
  by force
show  $\bigwedge y. ?Q\ y$  using  $assms$ 
  by  $(simp\ add:\ algebra\text{-}simps\ power2\text{-}eq\text{-}square$ 
   $a\text{-}def\ v\text{-}def\ a'\text{-}def\ b'\text{-}def\ vec2\text{-}dot\text{-}def\ vec3\text{-}dot\text{-}def$ 
   $times\text{-}mat2\text{-}def\ times\text{-}mat3\text{-}def\ mat2\text{-}app\text{-}def\ mat3\text{-}app\text{-}def$ 
   $mat2\text{-}transpose\text{-}def\ mat3\text{-}transpose\text{-}def\ mat3\text{-}sym\text{-}def$ 
   $qf2\text{-}app\text{-}def\ qf3\text{-}app\text{-}def\ qf2\text{-}action\text{-}def\ qf3\text{-}action\text{-}def)$ 

qed

```

Lemma 1.5 from [1].

lemma $lemma\text{-}1\text{-}5$:

```

fixes  $u_{11}\ u_{21}\ u_{31}$ 
assumes  $Gcd\ \{u_{11}, u_{21}, u_{31}\} = 1$ 

```

shows $\exists u. \text{mat}\mathcal{B}_{11} u = u_{11} \wedge \text{mat}\mathcal{B}_{21} u = u_{21} \wedge \text{mat}\mathcal{B}_{31} u = u_{31} \wedge \text{mat-det } u = 1$

proof –

let $?a = \text{gcd } u_{11} \ u_{21}$

show *?thesis proof cases*

assume $?a = 0$

hence $0: u_{11} = 0 \ u_{21} = 0 \ u_{31} = 1 \vee u_{31} = -1$ **using** *assms* **by** *auto*

let $?u =$

mat \mathcal{B}
 $0 \ 0 \ (- \ 1)$
 $0 \ u_{31} \ 0$
 $u_{31} \ 0 \ 0$

show *?thesis*

apply (*rule exI[of - ?u]*)

unfolding *mat3-det-def* **using** 0 **apply** *auto*

done

next

assume $1: ?a \neq 0$

obtain $u_{12} \ u_{22}$ **where** $2: u_{11} * u_{22} - u_{21} * u_{12} = ?a$ **using** *bezout-int*

by (*metis diff-minus-eq-add mult.commute mult-minus-right*)

have $\text{gcd } ?a \ u_{31} = 1$ **using** *assms* **by** (*simp add: gcd.assoc*)

then obtain $u_{33} \ b$ **where** $3: ?a * u_{33} - b * u_{31} = 1$ **using** *bezout-int*

by (*metis diff-minus-eq-add mult.commute mult-minus-right*)

let $?u =$

mat \mathcal{B}
 $u_{11} \ u_{12} \ ((u_{11} \ \text{div } ?a) * b)$
 $u_{21} \ u_{22} \ ((u_{21} \ \text{div } ?a) * b)$
 $u_{31} \ 0 \ u_{33}$

have *mat-det ?u =*

$u_{11} * u_{22} * u_{33}$
 $+ u_{12} * ((u_{21} \ \text{div } ?a) * b) * u_{31}$
 $- ((u_{11} \ \text{div } ?a) * b) * u_{22} * u_{31}$
 $- u_{12} * u_{21} * u_{33}$

unfolding *mat3-det-def* **by** *auto*

also have $\dots =$

$u_{11} * u_{22} * u_{33}$
 $+ u_{12} * (u_{21} \ \text{div } ?a) * (b * u_{31})$
 $- u_{22} * (u_{11} \ \text{div } ?a) * (b * u_{31})$
 $- u_{12} * u_{21} * u_{33}$

by *auto*

also have $\dots =$

$u_{11} * u_{22} * u_{33}$
 $+ u_{12} * (u_{21} \ \text{div } ?a) * (?a * u_{33} - 1)$
 $- u_{22} * (u_{11} \ \text{div } ?a) * (?a * u_{33} - 1)$
 $- u_{12} * u_{21} * u_{33}$

using 3 **by** (*simp add: algebra-simps*)

also have $\dots =$

$u_{11} * u_{22} * u_{33}$
 $+ u_{12} * ((u_{21} \ \text{div } ?a) * ?a) * u_{33}$

```

    - u12 * (u21 div ?a)
    - u22 * ((u11 div ?a) * ?a) * u33
    + u22 * (u11 div ?a)
    - u12 * u21 * u33
  by (simp add: algebra-simps)
also have ... =
  - u12 * (u21 div ?a)
  + u22 * (u11 div ?a)
  by (simp add: algebra-simps)
also have ... =
  - u12 * (u21 div ?a)
  + u22 * u11 div ?a
  by (metis dvd-div-mult gcd-dvd1 mult.commute)
also have ... =
  - u12 * (u21 div ?a)
  + (?a + u21 * u12) div ?a
  using 2 by (simp add: algebra-simps)
also have ... =
  - u12 * (u21 div ?a)
  + 1 + (u21 * u12) div ?a
  using 1 by auto
also have ... = 1 by (simp add: algebra-simps div-mult1-eq)
finally have 4: mat-det ?u = 1 .
show ?thesis
  apply (rule exI[of - ?u])
  using 4 apply auto
done
qed
qed

```

Lemma 1.6 from [1].

lemma lemma-1-6:

fixes $c :: \text{mat}3$

assumes $\text{mat-sym } c$

assumes $\text{qf-positive-definite } c$

shows $\exists a. a \sim c \wedge$

$$2 * (\max |\text{mat}3_{12} a| |\text{mat}3_{13} a|) \leq \text{mat}3_{11} a \wedge \\ \text{mat}3_{11} a \leq (4 / 3) * \text{root } 3 (\text{mat-det } a)$$

proof –

define a_{11} **where** $a_{11} \equiv \text{LEAST } y. y > 0 \wedge (\exists x. \text{int } y = c \ \$\$ x)$

have $0: \exists y. y > 0 \wedge (\exists x. \text{int } y = c \ \$\$ x)$

apply (rule exI[of - nat (c \$\$\$ (vec3 1 1 1))])

using $\text{assms}(2)$ **unfolding** $\text{qf3-positive-definite-def zero-vec3-def}$

apply (metis nat-0-le order-less-le vec3.inject zero-less-nat-eq zero-neq-one)

done

obtain t **where** $1: a_{11} > 0 \text{ int } a_{11} = c \ \$\$ t$

using $a_{11}\text{-def LeastI-ex[OF 0]}$ **by** auto

let $?h = \text{Gcd } \{\text{vec}3_1 t, \text{vec}3_2 t, \text{vec}3_3 t\}$

have $t \neq 0$ **using** $\text{assms}(2)$ **1** **by** fastforce

hence 2: $?h > 0$ by (*simp; metis vec3.collapse zero-vec3-def*)
let $?t' = \text{vec3 } (\text{vec3}_1 t \text{ div } ?h) (\text{vec3}_2 t \text{ div } ?h) (\text{vec3}_3 t \text{ div } ?h)$
have $?t' \neq 0$ using 2 unfolding zero-vec3-def
by (*auto simp add: algebra-simps dvd-div-eq-0-iff*)
hence $\text{nat } (c \text{ $$ } ?t') > 0 \wedge (\exists x. \text{int } (\text{nat } (c \text{ $$ } ?t')) = c \text{ $$ } x)$
using *assms(2) unfolding qf3-positive-definite-def by auto*
hence $a_{11} \leq \text{nat } (c \text{ $$ } ?t')$ unfolding a_{11} -def by (*rule Least-le*)
hence $a_{11} \leq c \text{ $$ } ?t'$ using 1 by auto
also have $\dots = (c \text{ $$ } t) \text{ div } ?h^2$ proof –
have $?h \text{ dvd } \text{vec3}_1 t \text{ ?h dvd } \text{vec3}_2 t \text{ ?h dvd } \text{vec3}_3 t$
by (*meson Gcd-dvd insertCI*)
then have $(c \text{ $$ } ?t') * ?h^2 = c \text{ $$ } t \text{ ?h}^2 \text{ dvd } c \text{ $$ } t$
unfolding *qf3-app-def vec3-dot-def mat3-app-def power2-eq-square*
using 1
by (*auto simp add: algebra-simps mult-dvd-mono*)
thus $c \text{ $$ } ?t' = (c \text{ $$ } t) \text{ div } ?h^2$ using 2 by auto
qed
also have $\dots = a_{11} \text{ div } ?h^2$ using 1 by auto
finally have $a_{11} \leq a_{11} \text{ div } ?h^2$.
also have $\dots \leq a_{11}$ using 1 2
by (*smt (z3) div-by-1 int-div-less-self of-nat-0-less-iff zero-less-power*)
finally have $?h = 1$ using 1 2
by (*smt (verit) int-div-less-self of-nat-0-less-iff power2-eq-square zero-less-power zmult-eq-1-iff*)
then obtain u where 3: $\text{mat3}_{11} u = \text{vec3}_1 t \text{ mat3}_{21} u = \text{vec3}_2 t$

$$\text{mat3}_{31} u = \text{vec3}_3 t \text{ mat-det } u = 1$$
using lemma-1-5 by blast
define b where $b \equiv c \cdot u$
have 4: $\text{mat-sym } b$
using 3 *assms(1) qf3-equiv-preserves-sym*
unfolding *b-def qf3-equiv-def*
by auto
have 5: $\text{qf-positive-definite } b$
using 3 *assms(2) qf3-equiv-preserves-positive-definite*
unfolding *b-def qf3-equiv-def*
by auto
have 6: $a_{11} = (\text{LEAST } y. y > 0 \wedge (\exists x. \text{int } y = b \text{ $$ } x))$
unfolding *a₁₁-def* **apply** (*rule arg-cong[of - - Least]*)
using 3 *qf3-equiv-preserves-range[of c b]*
unfolding *b-def image-def qf3-equiv-def*
apply fast
done
have 7: $a_{11} = \text{mat3}_{11} b$
using 1 3
by (*simp add: algebra-simps*

$$b\text{-def times-mat3-def vec3-dot-def mat3-app-def}$$

$$\text{mat3-transpose-def qf3-app-def qf3-action-def}$$
)
define b' where $b' \equiv$

$$\text{mat2}$$

$(\text{mat3}_{11} b * \text{mat3}_{22} b - (\text{mat3}_{12} b)^2) (\text{mat3}_{11} b * \text{mat3}_{23} b - \text{mat3}_{12} b * \text{mat3}_{13} b)$
 $(\text{mat3}_{11} b * \text{mat3}_{23} b - \text{mat3}_{12} b * \text{mat3}_{13} b) (\text{mat3}_{11} b * \text{mat3}_{33} b - (\text{mat3}_{13} b)^2)$

have 8: *mat-sym* b' **unfolding** b' -def *mat2-sym-def* **by** *auto*

have 9: *mat-det* $b' = \text{mat3}_{11} b * \text{mat-det } b$

$\wedge x. \text{mat3}_{11} b * (b \text{ \textasciitilde\textasciitilde } x) =$
 $(\text{mat3}_{11} b * \text{vec3}_1 x + \text{mat3}_{12} b * \text{vec3}_2 x + \text{mat3}_{13} b * \text{vec3}_3 x)^2 +$
 $(b' \text{ \textasciitilde\textasciitilde } (\text{vec2 } (\text{vec3}_2 x) (\text{vec3}_3 x)))$
qf-positive-definite b'

using 4 5 b' -def *lemma-1-3* **by** *blast+*

obtain $a' v'$ **where** 10: $a' = b' \cdot v'$

$\text{mat-det } v' = 1$

$\text{mat2}_{11} a' \leq (2 / \text{sqrt } 3) * \text{sqrt } (\text{mat3}_{11} b * \text{mat-det } b)$

using 8 9 *qf2-equiv-sym* *qf2-equiv-preserves-det* *lemma-1-2*[of b']

unfolding *qf2-equiv-def* **by** *metis*

obtain $r s$ **where** 11: $2 * |(\text{mat3}_{12} b) * (\text{mat2}_{11} v') +$
 $(\text{mat3}_{13} b) * (\text{mat2}_{21} v') + a_{11} * (r :: \text{int})| \leq a_{11}$
 $2 * |(\text{mat3}_{12} b) * (\text{mat2}_{12} v') +$
 $(\text{mat3}_{13} b) * (\text{mat2}_{22} v') + a_{11} * (s :: \text{int})| \leq a_{11}$

using 1 *congruence-class-close* **by** *fastforce*

define a_{12} **where** $a_{12} \equiv (\text{mat3}_{12} b) * (\text{mat2}_{11} v') +$
 $(\text{mat3}_{13} b) * (\text{mat2}_{21} v') + a_{11} * r$

define a_{13} **where** $a_{13} \equiv (\text{mat3}_{12} b) * (\text{mat2}_{12} v') +$
 $(\text{mat3}_{13} b) * (\text{mat2}_{22} v') + a_{11} * s$

define v **where** $v \equiv$

mat3
 $1 r s$
 $0 (\text{mat2}_{11} v') (\text{mat2}_{12} v')$
 $0 (\text{mat2}_{21} v') (\text{mat2}_{22} v')$

have 12: *mat-det* $v = 1$

using 10 **unfolding** v -def *mat2-det-def* *mat3-det-def* **by** (*simp add: algebra-simps*)

define a **where** $a \equiv b \cdot v$

have 13: *mat-det* $a = \text{mat-det } b$

using 12 *qf3-equiv-preserves-det*

unfolding a -def *qf3-equiv-def*

by *metis*

have 14: $a_{11} = (\text{LEAST } y. y > 0 \wedge (\exists x. \text{int } y = a \text{ \textasciitilde\textasciitilde } x))$

unfolding 6 **apply** (*rule arg-cong*[of - - *Least*])

using 12 *qf3-equiv-preserves-range*[of $b a$]

unfolding a -def *image-def* *qf3-equiv-def*

apply *fast*

done

have 15: $\text{mat3}_{11} a = \text{mat3}_{11} b$

$\wedge x. \text{mat3}_{11} a * (a \text{ \textasciitilde\textasciitilde } x) =$
 $(\text{mat3}_{11} a * \text{vec3}_1 x + \text{mat3}_{12} a * \text{vec3}_2 x + \text{mat3}_{13} a * \text{vec3}_3 x)^2 +$

```

      (a' $$ (vec2 (vec32 x) (vec33 x)))
    using 4 5 10 lemma-1-4 unfolding b'-def v-def a-def by blast+
  have 16: mat211 a' = mat311 a * mat322 a - (mat312 a)2
    using 15(2)[of vec3 0 1 0]
    unfolding vec3-dot-def vec2-dot-def mat3-app-def mat2-app-def
      qf3-app-def qf2-app-def
    by simp
  define a22 where a22 ≡ a $$ (vec3 0 1 0)
  have 17: a11 = mat311 a unfolding 7 15 by auto
  have 18: a12 = mat312 a a13 = mat313 a a22 = mat322 a a22 = mat322 a
    using 13(1) 17
    unfolding a-def v-def a12-def a13-def a22-def
    by (auto simp add: algebra-simps
      times-mat3-def vec3-dot-def mat3-app-def
      mat3-transpose-def qf3-app-def qf3-action-def)
  have 19: a ~ c
    unfolding qf3-equiv-sym[of a c]
    unfolding a-def b-def qf3-equiv-def qf3-action-mul[symmetric]
    using 3 12 by (metis mat3-mul-det mult-1)
  have 20: 2 * (max |mat312 a| |mat313 a|) ≤ mat311 a
    using 11 unfolding 17[symmetric] 18 a12-def[symmetric] a13-def[symmetric]
    by auto
  have 21: (2 / sqrt 3) ^ 6 = 64 / 27 unfolding power-def by auto
  have a11 ≤ int (nat a22)
    unfolding a11-def a22-def
    apply (rule rev-iffD1[OF - nat-int-comparison(3)])
    apply (rule wellorder-Least-lemma(2))
    using assms(2) 5 12
    apply (metis a-def b-def nat-0-le nat-int of-nat-0 qf3-action-app
      qf3-equiv-def qf3-equiv-preserves-positive-definite
      qf3-positive-definite-def qf3-positive-definite-positive
      vec3.sel(2) zero-neq-one zero-vec3-def zless-nat-conj)
  done
  hence a11 ≤ a22 using 1 by linarith
  hence (mat311 a)2 ≤ a11 * a22 unfolding power2-eq-square using 1 17 by auto
  also have ... = mat211 a' + a122 using 16 17 18 by auto
  also have ... ≤ (2 / sqrt 3) * sqrt (mat311 b * mat-det b) + a122
    using 10 by auto
  also have ... ≤ (2 / sqrt 3) * sqrt (mat311 a * mat-det a) + (mat311 a)2 / 4
    using 11 13 15 17 18 a12-def
      power2-le-iff-abs-le[of real-of-int (mat311 a) (mat312 a) * 2]
    by auto
  finally have (3 / 4) * (mat311 a)2 ≤ (2 / sqrt 3) * sqrt (mat311 a * mat-det
a)
    by (simp add: algebra-simps)
  hence (mat311 a)2 ≤ (2 / sqrt 3) ^ 3 * sqrt (mat311 a * mat-det a)
    unfolding power2-eq-square power3-eq-cube by (simp add: algebra-simps)
  hence ((mat311 a)2)2 ≤ ((2 / sqrt 3) ^ 3 * sqrt (mat311 a * mat-det a))2
    using 1(1) unfolding 17[symmetric] power2-eq-square

```

```

  by (metis of-int-power power2-eq-square power-mono zero-le-square)
  hence (mat311 a) ^ 4 ≤ (2 / sqrt 3) ^ 6 * (sqrt (mat311 a * mat-det a))^2
  by (simp add: power-mult-distrib)
  hence (mat311 a) ^ 4 ≤ (2 / sqrt 3) ^ 6 * mat311 a * mat-det a
  using 4 5 13 17 lemma-1-3 by auto
  hence (mat311 a) ^ 3 ≤ (2 / sqrt 3) ^ 6 * mat-det a
  using 1(1) unfolding 17[symmetric]
  unfolding power-def apply (simp add: algebra-simps)
  apply (metis mult-left-le-imp-le of-nat-0-less-iff times-divide-eq-right)
  done
  hence (mat311 a) ^ 3 ≤ (64 / 27) * mat-det a using 21 by auto
  hence root 3 ((mat311 a) ^ 3) ≤ root 3 ((64 / 27) * mat-det a) by auto
  hence root 3 ((mat311 a) ^ 3) ≤ root 3 (64 / 27) * root 3 (mat-det a)
  unfolding real-root-mult by auto
  hence mat311 a ≤ root 3 (64 / 27) * root 3 (mat-det a)
  using odd-real-root-power-cancel by auto
  hence 22: mat311 a ≤ (4 / 3) * root 3 (mat-det a)
  using real-root-divide by force
  show ?thesis using 19 20 22 by blast
qed

```

Theorem 1.3 from [1].

theorem *qf3-det-one-equiv-canonical*:

```

  fixes f :: mat3
  assumes mat-sym f
  assumes qf-positive-definite f
  assumes mat-det f = 1
  shows f ~ 1
proof –
  obtain a where
    0: f ~ a ∧
      2 * (max |mat312 a| |mat313 a|) ≤ mat311 a ∧
      mat311 a ≤ (4 / 3) * root 3 (mat-det a)
  using assms lemma-1-6[of f] qf3-equiv-sym by auto
  have 1: mat-sym a
    using assms 0 qf3-equiv-preserves-sym by auto
  have 2: qf-positive-definite a
    using assms 0 qf3-equiv-preserves-positive-definite by auto
  have 3: mat-det a = 1 using assms 0 qf3-equiv-preserves-det by auto
  have 4: mat312 a = 0 mat313 a = 0 using 0 3 by auto
  have mat311 a ≥ 1
    apply (rule allE[OF 2[unfolded qf3-positive-definite-def], of vec3 1 0 0])
    unfolding zero-vec3-def vec3-dot-def mat3-app-def qf3-app-def
      qf3-positive-definite-def
    apply auto
  done
  hence 6: mat311 a = 1 using 0 3 by auto
  define a' where a' ≡
    mat2

```



```

      (mat322 a) (mat323 a)
      (mat332 a) (mat333 a)

have 7: mat-det a' = 1
  using 3 4 6 unfolding a'-def mat2-det-def mat3-det-def by auto
have 8: mat-sym a' using 1 unfolding a'-def mat2-sym-def mat3-sym-def by
auto
have 9: qf-positive-definite a'
using 2 unfolding qf2-positive-definite-def qf3-positive-definite-def
proof -
  assume 10:  $\forall v. v \neq 0 \longrightarrow a \ \$\$ v > 0$ 
  show  $\forall v. v \neq 0 \longrightarrow a' \ \$\$ v > 0$ 
  proof (rule; rule)
    fix v :: vec2
    assume v  $\neq 0$ 
    hence vec3 0 (vec21 v) (vec22 v)  $\neq 0$ 
      unfolding zero-vec2-def zero-vec3-def by (metis vec2.collapse vec3.inject)
    hence a  $\ \$\$ (vec3 0 (vec2_1 v) (vec2_2 v)) > 0$  using 10 by auto
    thus a'  $\ \$\$ v > 0$ 
      unfolding a'-def vec2-dot-def vec3-dot-def
        mat2-app-def mat3-app-def qf2-app-def qf3-app-def
        qf2-positive-definite-def qf3-positive-definite-def
      by auto
  qed
qed
obtain u' where 11: mat-det u' = 1 a' · u' = 1
  using 7 8 9 qf2-det-one-equiv-canonical[of a']
  unfolding qf2-equiv-def
  by auto
define u where u  $\equiv$ 
  mat3
  1 0 0
  0 (mat211 u') (mat212 u')
  0 (mat221 u') (mat222 u')

have 12: mat-det u = 1
  using 11 unfolding u-def mat2-det-def mat3-det-def by auto
have 13: a · u = 1
  using 1 4 6 11
  by (simp add: algebra-simps
      a'-def u-def one-mat2-def one-mat3-def
      times-mat2-def times-mat3-def
      mat2-transpose-def mat3-transpose-def
      qf2-action-def qf3-action-def mat3-sym-def)
have a  $\sim 1$  using 12 13 unfolding qf3-equiv-def by blast
thus ?thesis using 0 qf3-equiv-trans by blast
qed
end

```

4 Legendre's three squares theorem and its consequences

theory *Three-Squares*

imports *Dirichlet-L.Dirichlet-Theorem Residues-Properties Quadratic-Forms*
begin

4.1 Legendre's three squares theorem

definition *quadratic-residue-alt* :: *int* \Rightarrow *int* \Rightarrow *bool* **where**
quadratic-residue-alt *m a* = ($\exists x y. x^2 - a = y * m$)

lemma *quadratic-residue-alt-equiv*: *quadratic-residue-alt* = *QuadRes*

unfolding *quadratic-residue-alt-def* *QuadRes-def*

by (*metis cong-iff-dvd-diff cong-modulus-mult dvdE dvd-refl mult.commute*)

lemma *sq-nat-abs*: (*nat* $|v|$)² = *nat* (v^2)

by (*simp add: nat-power-eq[symmetric]*)

Lemma 1.7 from [1].

lemma *three-squares-using-quadratic-residue*:

fixes *n d'* :: *nat*

assumes $n \geq 2$

assumes $d' > 0$

assumes *QuadRes* ($d' * n - 1$) ($- d'$)

shows $\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2$

proof –

define *a* **where** $a \equiv d' * n - 1$

from *assms*(3) **obtain** *x y* **where** $x^2 + \text{int } d' = y * \text{int } a$

unfolding *a-def quadratic-residue-alt-equiv[symmetric]*

quadratic-residue-alt-def

by *auto*

hence *Hxy*: $x^2 + d' = y * a$ **by** *auto*

have $y \geq 1$

using *assms Hxy*

unfolding *a-def*

by (*smt (verit) bot-nat-0.not-eq-extremum mult-le-0-iff of-nat-0-le-iff*

of-nat-le-0-iff power2-eq-square zero-le-square)

moreover from *Hxy* **have** *Hxy2*: $d' = y * a - x^2$ **by** (*simp add: algebra-simps*)

define *M* **where** $M \equiv \text{mat3 } y \ x \ 1 \ x \ a \ 0 \ 1 \ 0 \ n$

moreover have *Msym*: *mat-sym* *M*

unfolding *mat3-sym-def M-def mat3.sel*

by *simp*

moreover have *Mdet-eq-1*: *mat-det* *M* = 1

proof –

have *mat-det* *M* = $(y * a - x^2) * n - a$

unfolding *mat3-det-def M-def mat3.sel power2-eq-square*

by (*simp add: algebra-simps*)

also have $\dots = \text{int } d' * n - a$ **unfolding** *Hxy2* **by** *simp*

also have ... = 1 **unfolding** *a-def* **using** *assms int-ops* **by force**
 finally show *?thesis* .
qed
moreover have *mat-det (mat2 y x x a) > 0*
 using *Hxy2 assms*
 unfolding *mat2-det-def power2-eq-square*
 by *simp*
ultimately have *qf-positive-definite M*
 by (*auto simp add: lemma-1-3(4)*)
hence $M \sim 1$
 using *Msym and Mdet-eq-1*
 by (*simp add: qf3-det-one-equiv-canonical*)
moreover have $M \text{ $$$ } \text{vec3 } 0 \ 0 \ 1 = n$
 unfolding *M-def qf3-app-def mat3-app-def vec3-dot-def mat3.sel vec3.sel*
 by (*simp add: algebra-simps*)
hence $n \in \text{range } ((\text{$$$}) M)$ **by** (*metis rangeI*)
ultimately have $n \in \text{range } ((\text{$$$}) (1 :: \text{mat3}))$
 using *qf3-equiv-preserves-range* **by** *simp*
then obtain $u :: \text{vec3}$ **where** $1 \text{ $$$ } u = n$
 by *auto*
hence $\langle u \mid u \rangle = n$
 unfolding *qf3-app-def mat3-app-def one-mat3-def*
 by *simp*
hence $\exists x_1 \ x_2 \ x_3. \text{int } n = x_1^2 + x_2^2 + x_3^2$
 unfolding *vec3-dot-def power2-eq-square* **by** *metis*
hence $\exists x_1 \ x_2 \ x_3. n = (\text{nat } |x_1|)^2 + (\text{nat } |x_2|)^2 + (\text{nat } |x_3|)^2$
 unfolding *sq-nat-abs*
 apply (*simp add: nat-add-distrib[symmetric]*)
 apply (*metis nat-int*)
 done
thus $\exists x_1 \ x_2 \ x_3. n = x_1^2 + x_2^2 + x_3^2$ **by** *blast*
qed

lemma *prime-linear-combination*:
 fixes $a \ m :: \text{nat}$
 assumes $m > 1$
 assumes *coprime a m*
 obtains $j :: \text{nat}$ **where** $\text{prime } (a + m * j) \wedge j \neq 0$
proof –
 assume $0: \bigwedge j. \text{prime } (a + m * j) \wedge j \neq 0 \implies \text{thesis}$

 have $1: \text{infinite } \{p. \text{prime } p \wedge [p = a] \pmod{m}\}$
 using *assms*
 by (*rule Dirichlet-Theorem.residues-nat.Dirichlet[unfolded residues-nat-def]*)

 have $2: \text{finite } \{j. \text{prime } (\text{nat } (\text{int } a + \text{int } m * j)) \wedge j \leq 0\}$
 apply (*rule finite-subset[of - \{- (int a) div (int m)..0\}]*)
 subgoal
 apply (*rule subsetI*)

```

subgoal for j
proof -
  assume 1: j ∈ {j. prime (nat (int a + int m * j)) ∧ j ≤ 0}
  have int a + int m * j ≥ 0 using 1 prime-ge-0-int by force
  hence int m * j ≥ - int a by auto
  hence j ≥ (- int a) div int m
  using assms 1
  by (smt (verit) unique-euclidean-semiring-class.cong-def
      coprime-crossproduct-nat coprime-iff-invertible-int
      coprime-int-iff int-distrib(3) int-ops(2) int-ops(7)
      mem-Collect-eq mult-cancel-right1 zdiv-mono1
      nonzero-mult-div-cancel-left of-nat-0-eq-iff
      of-nat-le-0-iff prime-ge-2-int prime-nat-iff-prime)
  thus j ∈ {- (int a) div (int m)..0} using 1 by auto
qed
done
subgoal by blast
done

have {p. prime p ∧ [p = a] (mod m)} =
  {p. prime p ∧ (∃j. int p = int a + int m * j)}
  unfolding cong-sym-eq[of - a]
  unfolding cong-int-iff[symmetric] cong-iff-lin
  ..
also have ... = {p. prime p ∧ (∃j. p = nat (int a + int m * j))}
  by (metis (opaque-lifting) nat-int nat-eq-iff
      prime-ge-0-int prime-nat-iff-prime)
also have ... = (λj. nat (int a + int m * j)) ‘
  {j. prime (nat (int a + int m * j))}
  by blast
finally have infinite ((λj. nat (int a + int m * j)) ‘
  {j. prime (nat (int a + int m * j))})
  using 1 by metis
hence infinite {j. prime (nat (int a + int m * j))}
  using finite-imageI by blast
hence infinite ({j. prime (nat (int a + int m * j))} -
  {j. prime (nat (int a + int m * j)) ∧ j ≤ 0})
  using 2 Diff-infinite-finite by blast
hence infinite {j. prime (nat (int a + int m * j)) ∧ j > 0}
  by (rule back-subst[of infinite]; auto)
hence infinite (int ‘ {j. prime (nat (int a + int m * j)) ∧ j ≠ (0 :: nat)})
  apply (rule back-subst[of infinite])
  unfolding image-def using zero-less-imp-eq-int apply auto
done
hence infinite {j. prime (nat (int a + int m * j)) ∧ (j :: nat) ≠ 0}
  using finite-imageI by blast
hence infinite {j. prime (a + m * j) ∧ j ≠ 0}
  apply (rule back-subst[of infinite])
  apply (auto simp add: int-ops nat-plus-as-int)

```

done
 thus *thesis* using *0 not-finite-existsD* by *blast*
 qed

Lemma 1.8 from [1].

lemma *three-squares-using-mod-four*:

fixes $n :: \text{nat}$
assumes $n \bmod 4 = 2$
shows $\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2$
proof –
have $n > 1$ **using** *assms* **by** *auto*
have *coprime* $(n - 1) (4 * n)$
by (*smt* (*verit*, *del-insts*) *Suc-pred* *assms* *bot-nat-0.not-eq-extremum*
coprime-commute *coprime-diff-one-right-nat*
coprime-mod-right-iff *coprime-mult-left-iff*
diff-Suc-1 *mod-Suc* *mod-mult-self1-is-0* *mult-0-right*
numeral-2-eq-2 *zero-neq-numeral*)

then obtain j **where** $H-j$:

$\text{prime } ((n - 1) + (4 * n) * j) \wedge j \neq 0$
using *prime-linear-combination*[*of* $4 * n$ $n - 1$] $\langle n > 1 \rangle$ **by** *auto*
have $j > 0$ **using** $H-j$ **by** *blast*

define d' **where** $d' \equiv 4 * j + 1$

define p **where** $p \equiv d' * n - 1$

have *prime* p

unfolding $p\text{-def}$ $d'\text{-def}$

using *conjunct1*[*OF* $H-j$] **apply** (*rule* *back-subst*[*of* *prime*])

using $\langle n > 1 \rangle$ **apply** (*simp* *add*: *algebra-simps* *nat-minus-as-int* *nat-plus-as-int*)

done

have $p \bmod 4 = 1$

unfolding $p\text{-def}$

apply (*subst* *mod-diff-eq-nat*)

subgoal **unfolding** $d'\text{-def}$ **using** $\langle n > 1 \rangle$ $\langle j > 0 \rangle$ **by** *simp*

subgoal

apply (*subst* *mod-mult-eq*[*symmetric*])

unfolding *assms* $d'\text{-def}$ **apply** *simp*

done

done

have $d' * n \bmod 4 = 2$

using *assms* $p\text{-def}$ $d'\text{-def}$ $\langle p \bmod 4 = 1 \rangle$

by (*metis* *mod-mult-cong* *mod-mult-self4* *nat-mult-1*)

hence $d' \bmod 4 = 1$ **using** *assms* **by** (*simp* *add*: $d'\text{-def}$)

have *QuadRes* p $(- d')$

proof –

have $d'\text{-expansion}$: $d' = (\prod_{q \in \text{prime-factors } d'} q^{\wedge \text{multiplicity } q} d')$

using *prime-factorization-nat* **unfolding** $d'\text{-def}$ **by** *auto*

have *odd* d' **unfolding** $d'\text{-def}$ **by** *simp*

hence d' -prime-factors-odd: $q \in \text{prime-factors } d' \implies \text{odd } q$ for q
 by *fastforce*

have d' -prime-factors-gt-2: $q \in \text{prime-factors } d' \implies q > 2$ for q
 using d' -prime-factors-odd
 by (*metis even-numeral in-prime-factors-imp-prime*
order-less-le prime-ge-2-nat)

have $[p = - 1] \pmod{d'}$
 unfolding *p-def cong-iff-dvd-diff* **apply** *simp*
 using $\langle n > 1 \rangle$ **apply** (*smt (verit) Suc-as-int Suc-pred add-gr-0 d'-def*
dvd-nat-abs-iff dvd-triv-left
less-numeral-extra(1) mult-pos-pos
of-nat-less-0-iff order-le-less-trans
zero-less-one-class.zero-le-one)

done

hence d' -prime-factors-2-p-mod:
 $q \in \text{prime-factors } d' \implies [p = - 1] \pmod{q}$ for q
 by (*rule cong-dvd-modulus; auto*)

have $d' \pmod{4} = (\prod_{q \in \text{prime-factors } d'} q^{\wedge \text{multiplicity } q d'}) \pmod{4}$
 using d' -expansion **by** *argo*

also have $\dots = (\prod_{q \in \text{prime-factors } d'} (q \pmod{4})^{\wedge \text{multiplicity } q d'}) \pmod{4}$
apply (*subst mod-prod-eq[symmetric]*)
apply (*subst power-mod[symmetric]*)
apply (*subst mod-prod-eq*)
apply *blast*

done

also have $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} (q \pmod{4})^{\wedge \text{multiplicity } q d'}) \pmod{4}$

apply (*rule arg-cong[of - - $\lambda x. x \pmod{4}$]*)

apply (*rule prod.mono-neutral-right*)

subgoal **by** *blast*

subgoal **by** *blast*

subgoal

unfolding *unique-euclidean-semiring-class.cong-def*

apply (*rule ballI*)

using d' -prime-factors-odd **apply** *simp*

apply (*metis One-nat-def dvd-0-right even-even-mod-4-iff*
even-numeral mod-exhaust-less-4)

done

done

also have $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((\text{int } q) \pmod{4})^{\wedge \text{multiplicity } q d'}) \pmod{4}$

by (*simp add: int-ops*)

also have $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((- 1) \pmod{4})^{\wedge \text{multiplicity } q d'}) \pmod{4}$

apply (*rule arg-cong[of - - $\lambda x. x \pmod{4}$]*)

apply (*rule prod.cong[OF refl]*)

```

      unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int apply
simp
  apply (metis nat-int of-nat-mod of-nat-numeral)
  done
  also have ... = (∏ q∈{q ∈ prime-factors d'. [q = 3] (mod 4)}.
    (- 1) ^ multiplicity q d') mod 4
  apply (subst mod-prod-eq[symmetric])
  apply (subst power-mod)
  apply (subst mod-prod-eq)
  apply blast
  done
  finally have [∏ q∈{q ∈ prime-factors d'. [q = 3] (mod 4)}.
    (- 1) ^ multiplicity q d' = 1 :: int] (mod 4)
  using ⟨d' mod 4 = 1⟩
  by (simp add: unique-euclidean-semiring-class.cong-def)
  hence prod-prime-factors-minus-one:
    (∏ q∈{q ∈ prime-factors d'. [q = 3] (mod 4)}.
      (- 1) ^ multiplicity q d') = (1 :: int)
  unfolding power-sum[symmetric]
  unfolding minus-one-power-iff unique-euclidean-semiring-class.cong-def
  by presburger

have p > 2 using ⟨prime p⟩ ⟨p mod 4 = 1⟩ nat-less-le prime-ge-2-nat by force

have d'-prime-factors-Legendre:
  q ∈ prime-factors d' ⇒
  Legendre p q = Legendre q p for q
proof -
  assume q ∈ prime-factors d'
  have prime q using ⟨q ∈ prime-factors d'⟩ by blast
  have q > 2 using d'-prime-factors-gt-2 ⟨q ∈ prime-factors d'⟩ by blast
  show Legendre p q = Legendre q p
  using ⟨prime p⟩ ⟨p > 2⟩ ⟨p mod 4 = 1⟩
    ⟨prime q⟩ ⟨q > 2⟩ Legendre-equal[of p q]
  unfolding unique-euclidean-semiring-class.cong-def
  using zmod-int[of p 4]
  by auto
qed

have Legendre (- d') p = Legendre (- 1) p * Legendre d' p
  using ⟨prime p⟩ Legendre-mult[of p - 1 d'] by auto
  also have ... = Legendre d' p
  using ⟨prime p⟩ ⟨p > 2⟩ ⟨p mod 4 = 1⟩ Legendre-minus-one[of p]
  unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int
  by auto
  also have ... = (∏ q∈prime-factors d'. Legendre (q ^ multiplicity q d') p)
  apply (subst d'-expansion)
  using ⟨prime p⟩ ⟨p > 2⟩ Legendre-prod[of p] apply auto
  done

```

```

also have ... = (∏ q∈prime-factors d'. (Legendre q p) ^ multiplicity q d')
  using ⟨prime p⟩ ⟨p > 2⟩ Legendre-power by auto
also have ... = (∏ q∈prime-factors d'. (Legendre p q) ^ multiplicity q d')
  using d'-prime-factors-Legendre by auto
also have ... = (∏ q∈prime-factors d'.
  (Legendre (- 1) q) ^ multiplicity q d')
  apply (rule prod.cong[OF refl])
  using d'-prime-factors-2-p-mod apply (metis Legendre-cong)
done
also have ... = (∏ q∈prime-factors d'.
  (if [q = 1] (mod 4) then 1 else - 1) ^ multiplicity q d')
  apply (rule prod.cong[OF refl])
  subgoal for q
    using Legendre-minus-one-alt[of q] d'-prime-factors-gt-2[of q]
    by (smt (verit) cong-int-iff in-prime-factors-iff int-eq-iff-numeral
      less-imp-of-nat-less numeral-Bit0 numeral-One of-nat-1
      prime-nat-int-transfer)
  done
also have ... = (∏ q∈{q ∈ prime-factors d'. [q = 3] (mod 4)}.
  (if [q = 1] (mod 4) then 1 else - 1) ^ multiplicity q d')
  apply (rule prod.mono-neutral-right)
  subgoal by blast
  subgoal by blast
  subgoal
    unfolding unique-euclidean-semiring-class.cong-def
    apply (rule ballI)
    using d'-prime-factors-odd apply simp
    apply (metis One-nat-def dvd-0-right even-even-mod-4-iff
      even-numeral mod-exhaust-less-4)
  done
done
also have ... = (∏ q∈{q ∈ prime-factors d'. [q = 3] (mod 4)}.
  (- 1) ^ multiplicity q d')
  by (rule prod.cong[OF refl];
    simp add: unique-euclidean-semiring-class.cong-def)
also have ... = 1 using prod-prime-factors-minus-one .
finally show QuadRes p (- d')
  unfolding Legendre-def
  by (metis one-neq-neg-one one-neq-zero)
qed
thus ∃ x1 x2 x3. n = x12 + x22 + x32
  using ⟨n > 1⟩ three-squares-using-quadratic-residue[of n d']
  unfolding d'-def p-def
  by auto
qed

lemma three-mod-eight-power-iff:
  fixes n :: nat
  shows (3 :: int) ^ n mod 8 = (if even n then 1 else 3)

```



```

proof (induction n)
  case 0
  thus ?case by auto
next
  case (Suc n)
  thus ?case
    apply (cases even n)
    subgoal
      using mod-mult-left-eq[of 3 8 3 ^ n] apply simp
      apply presburger
      done
    subgoal
      using mod-mult-left-eq[of 3 8 3 * 3 ^ n] apply simp
      apply presburger
      done
    done
qed

```

Lemma 1.9 from [1].

```

lemma three-squares-using-mod-eight:
  fixes n :: nat
  assumes n mod 8 ∈ {1, 3, 5}
  shows ∃ x1 x2 x3. n = x12 + x22 + x32
proof cases
  assume n = 1
  hence n = 12 + 02 + 02 unfolding power2-eq-square by auto
  thus ∃ x1 x2 x3. n = x12 + x22 + x32 by blast
next
  assume n ≠ 1
  hence n > 1 using assms by auto

  have H-n:
    (n mod 8 = 1 ⇒ P) ⇒
    (n mod 8 = 3 ⇒ P) ⇒
    (n mod 8 = 5 ⇒ P) ⇒ P for P
  using assms by auto

  define c :: nat where c ≡ if n mod 8 = 3 then 1 else 3
  have c * n ≥ 1 unfolding c-def using ⟨n > 1⟩ by auto

  obtain k where H-k: 2 * k = c * n - 1
  using H-n
  unfolding c-def
  by (smt (verit, ccfv-threshold) dvd-mod even-mult-iff even-numeral
    odd-numeral odd-one odd-two-times-div-two-nat)
  have k-mod-4: k mod 4 = (if n mod 8 = 5 then 3 else 1) (is k mod 4 = ?v)
  proof -
  have c * n mod 8 = (if n mod 8 = 5 then 7 else 3)
  using H-n

```

```

proof cases
  assume  $n \bmod 8 = 1$ 
  have  $3 * n \bmod 8 = 3$ 
    using  $\langle n \bmod 8 = 1 \rangle$  mod-mult-right-eq[of 3 n 8]
    by auto
  thus ?thesis unfolding c-def using  $\langle n \bmod 8 = 1 \rangle$  by auto
next
  assume  $n \bmod 8 = 3$ 
  thus ?thesis unfolding c-def by auto
next
  assume  $n \bmod 8 = 5$ 
  have  $3 * n \bmod 8 = 7$ 
    using  $\langle n \bmod 8 = 5 \rangle$  mod-mult-right-eq[of 3 n 8]
    by auto
  thus ?thesis unfolding c-def using  $\langle n \bmod 8 = 5 \rangle$  by auto
qed
hence  $2 * k \bmod 8 = (\text{if } n \bmod 8 = 5 \text{ then } 6 \text{ else } 2)$ 
  unfolding H-k using  $\langle c * n \geq 1 \rangle$  mod-diff-eq-nat by simp
hence  $2 * (k \bmod 4) = 2 * ?v$  by (simp add: mult-mod-right)
thus ?thesis by simp
qed

have coprime  $k$   $(4 * n)$ 
  using k-mod-4 H-k  $\langle c * n \geq 1 \rangle$ 
  by (metis One-nat-def coprime-Suc-left-nat coprime-commute
    coprime-diff-one-right-nat coprime-mod-left-iff
    coprime-mult-right-iff mult-2-right numeral-2-eq-2 numeral-3-eq-3
    numeral-Bit0 order-less-le-trans zero-less-one zero-neq-numeral)
then obtain  $j$  where H-j:
   $\text{prime } (k + (4 * n) * j) \wedge j \neq 0$ 
  using prime-linear-combination[of  $k$   $n - 1$ ]  $\langle n > 1 \rangle$ 
  by (metis One-nat-def Suc-leI bot-nat-0.not-eq-extremum mult-is-0
    nat-1-eq-mult-iff nat-less-le prime-linear-combination
    zero-neq-numeral)
have  $j > 0$  using H-j by blast

define  $p$  where  $p \equiv k + (4 * n) * j$ 
have prime  $p$ 
  unfolding p-def
  using conjunct1[OF H-j] apply (rule back-subst[of prime])
  apply (simp add: int-ops nat-plus-as-int)
  done
have  $[p = k] \pmod{4 * n}$ 
  unfolding p-def unique-euclidean-semiring-class.cong-def by auto

have  $p > 2$ 
  using  $\langle \text{prime } p \rangle \langle [p = k] \pmod{4 * n} \rangle \langle \text{coprime } k (4 * n) \rangle$ 
  by (metis cong-dvd-iff cong-dvd-modulus-nat coprime-common-divisor-nat
    dvd-mult2 even-numeral le-neq-implies-less odd-one prime-ge-2-nat)

```

```

define  $d'$  where  $d' \equiv 8 * j + c$ 
have  $d' > 1$  unfolding  $d'$ -def using  $\langle j > 0 \rangle$  by simp
have  $H$ -2-p:  $2 * p = d' * n - 1$ 
  unfolding  $p$ -def  $d'$ -def
  using  $\langle c * n \geq 1 \rangle$   $H$ -k
  by (smt (verit, del-insts) Nat.add-diff-assoc add.commute
        add-mult-distrib mult.commute mult-2 numeral-Bit0)

have  $QuadRes\ p\ (-\ d')$ 
proof -
  have  $d'$ -expansion:  $d' = (\prod_{q \in prime-factors\ d'} q^{\wedge\ multiplicity\ q\ d'})$ 
    using  $\langle j > 0 \rangle$  prime-factorization-nat unfolding  $d'$ -def by auto

  have odd  $d'$  unfolding  $c$ -def  $d'$ -def by simp
  hence  $d'$ -prime-factors-odd:  $q \in prime-factors\ d' \implies odd\ q$  for  $q$ 
    by fastforce

  have  $d'$ -prime-factors-gt-2:  $q \in prime-factors\ d' \implies q > 2$  for  $q$ 
    using  $d'$ -prime-factors-odd
    by (metis even-numeral in-prime-factors-imp-prime
            order-less-le prime-ge-2-nat)

  have  $[2 * p = - 1] \pmod{d'}$ 
    using  $\langle n > 1 \rangle \langle d' > 1 \rangle$ 
    unfolding  $H$ -2-p cong-iff-dvd-diff
    by (simp add: int-ops less-1-mult order-less-imp-not-less)
  hence  $d'$ -prime-factors-2-p-mod:
     $q \in prime-factors\ d' \implies [2 * p = - 1] \pmod{q}$  for  $q$ 
    by (rule cong-dvd-modulus; auto)

  have  $q \in prime-factors\ d' \implies coprime\ (2 * int\ p)\ q$  for  $q$ 
    using  $d'$ -prime-factors-2-p-mod
    by (metis cong-imp-coprime cong-sym coprime-1-left
            coprime-minus-left-iff mult-2 of-nat-add)
  hence  $d'$ -prime-factors-coprime:
     $q \in prime-factors\ d' \implies coprime\ (int\ p)\ q$  for  $q$ 
    using  $d'$ -expansion by auto

  have Legendre-using-quadratic-reciprocity:
    Legendre  $(-\ d')\ p =$ 
     $(\prod_{q \in prime-factors\ d'} (Legendre\ p\ q)^{\wedge\ multiplicity\ q\ d'})$ 
proof cases
  assume  $n \bmod 8 \in \{1, 3\}$ 

  have  $k \bmod 4 = 1$  using  $\langle n \bmod 8 \in \{1, 3\} \rangle$   $k$ -mod-4 by auto
  hence  $p \bmod 4 = 1$ 
    using  $\langle [p = k] \pmod{4 * n} \rangle$ 
    by (metis unique-euclidean-semiring-class.cong-def cong-modulus-mult-nat)

```

```

hence  $[int\ p = 1] \pmod{4}$ 
  by (metis cong-mod-left cong-refl int-ops(2) int-ops(3) of-nat-mod)

have d'-prime-factors-Legendre:
   $q \in \text{prime-factors } d' \implies$ 
   $\text{Legendre } p\ q = \text{Legendre } q\ p$  for  $q$ 
proof –
  assume  $q \in \text{prime-factors } d'$ 
  have prime q using  $\langle q \in \text{prime-factors } d' \rangle$  by blast
  have  $q > 2$  using d'-prime-factors-gt-2  $\langle q \in \text{prime-factors } d' \rangle$  by blast
  show  $\text{Legendre } p\ q = \text{Legendre } q\ p$ 
    using  $\langle \text{prime } p \rangle \langle p > 2 \rangle \langle [int\ p = 1] \pmod{4} \rangle$ 
     $\langle \text{prime } q \rangle \langle q > 2 \rangle$  Legendre-equal[of p q]
    by auto
qed

have  $\text{Legendre } (-\ d')\ p = \text{Legendre } (-\ 1)\ p * \text{Legendre } d'\ p$ 
  using  $\langle \text{prime } p \rangle$  Legendre-mult[of p - 1 d'] by auto
also have  $\dots = \text{Legendre } d'\ p$ 
  using  $\langle \text{prime } p \rangle \langle p > 2 \rangle \langle [int\ p = 1] \pmod{4} \rangle$  Legendre-minus-one
  by auto
also have  $\dots = (\prod_{q \in \text{prime-factors } d'} \text{Legendre } (q \wedge \text{multiplicity } q\ d')\ p)$ 
  apply (subst d'-expansion)
  using  $\langle \text{prime } p \rangle \langle p > 2 \rangle$  Legendre-prod[of p] apply auto
  done
also have  $\dots = (\prod_{q \in \text{prime-factors } d'} (\text{Legendre } q\ p) \wedge \text{multiplicity } q\ d')$ 
  using  $\langle \text{prime } p \rangle \langle p > 2 \rangle$  Legendre-power by auto
also have  $\dots = (\prod_{q \in \text{prime-factors } d'} (\text{Legendre } p\ q) \wedge \text{multiplicity } q\ d')$ 
  using d'-prime-factors-Legendre by auto
finally show ?thesis .

next
assume  $n \pmod{8} \notin \{1, 3\}$ 
hence  $n \pmod{8} = 5$  using assms by auto

have  $[p = 3] \pmod{4}$ 
  using  $\langle n \pmod{8} = 5 \rangle$  k-mod-4  $\langle [p = k] \pmod{4 * n} \rangle$ 
  by (metis cong-mod-right cong-modulus-mult-nat)
have  $[d' = 3] \pmod{8}$ 
  using  $\langle n \pmod{8} = 5 \rangle$ 
  unfolding d'-def c-def cong-iff-dvd-diff
  by (simp add: unique-euclidean-semiring-class.cong-def)
have  $[d' = - 1] \pmod{4}$ 
  using  $\langle [d' = 3] \pmod{8} \rangle$  cong-modulus-mult[of d' 3 4 2]
  unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int
  by auto

have d'-prime-factors-cases:
   $q \in \text{prime-factors } d' \implies$ 
   $\text{multiplicity } q\ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$  for  $q$ 

```

```

proof –
  assume  $q \in \text{prime-factors } d'$ 
  consider  $[q = 0] \pmod{4}$ 
    |  $[q = 1] \pmod{4}$ 
    |  $[q = 2] \pmod{4}$ 
    |  $[q = 3] \pmod{4}$ 
  unfolding unique-euclidean-semiring-class.cong-def by (simp; linarith)
  thus  $\text{multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$ 
  proof cases
  assume  $[q = 0] \pmod{4}$ 
  hence False
    using  $d'$ -prime-factors-odd  $\langle q \in \text{prime-factors } d' \rangle$ 
    by (meson cong-0-iff dvd-trans even-numeral)
  thus  $\text{multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$ 
    by blast
  next
  assume  $[q = 1] \pmod{4}$ 
  thus  $\text{multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$ 
    by blast
  next
  assume  $[q = 2] \pmod{4}$ 
  hence  $q = 2$ 
    using  $d'$ -prime-factors-odd  $\langle q \in \text{prime-factors } d' \rangle$ 
    by (metis unique-euclidean-semiring-class.cong-def
      dvd-mod-iff even-numeral)
  thus  $\text{multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$ 
    by (simp add: <odd d'> not-dvd-imp-multiplicity-0)
  next
  assume  $[q = 3] \pmod{4}$ 
  thus  $\text{multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}$ 
    by blast
  qed
qed

```

```

have  $d' = (\prod_{q \in \{q \in \text{prime-factors } d'. \text{ True}\}} q \wedge \text{multiplicity } q \ d')$ 
  using  $d'$ -expansion by auto
also have  $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. \text{ multiplicity } q \ d' = 0 \vee [q = 1] \pmod{4} \vee [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d')$ 
  using  $d'$ -prime-factors-cases by meson
also have  $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. \text{ multiplicity } q \ d' = 0\}} \cup \{q \in \text{prime-factors } d'. [q = 1] \pmod{4} \vee [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d')$ 
  by (rule prod.cong; blast)
also have  $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4} \vee [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d')$ 
  by (rule prod.mono-neutral-left[symmetric]; auto)
also have  $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\})$ 

```

$q \wedge \text{multiplicity } q \ d')$
by (*rule prod.cong; blast*)
also have ... = $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} q \wedge \text{multiplicity } q \ d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d')$
by (*rule prod.union-disjoint;*
auto simp add: unique-euclidean-semiring-class.cong-def)
finally have *d'-expansion-mod-4*:
 $d' = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} q \wedge \text{multiplicity } q \ d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d')$.
have $\text{int } d' \pmod{4} = \text{int} ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} q \wedge \text{multiplicity } q \ d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} q \wedge \text{multiplicity } q \ d') \pmod{4})$
using *d'-expansion-mod-4*
by *presburger*
also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} (q \pmod{4}) \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4} * ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} (q \pmod{4}) \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4}) \pmod{4}$
unfolding *mod-mult-eq mod-prod-eq power-mod ..*
also have ... = $\text{int} (((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}} (1 \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4}) * ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} (3 \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4}) \pmod{4})$
unfolding *unique-euclidean-semiring-class.cong-def* **by** *auto*
also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((\text{int } 3) \pmod{4}) \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4}) \pmod{4}$
by (*simp add: int-ops*)
also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((-1) \pmod{4}) \wedge \text{multiplicity } q \ d') \pmod{4}) \pmod{4}) \pmod{4}$
by *auto*
also have ... = $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((-1) \wedge \text{multiplicity } q \ d')) \pmod{4}$
unfolding *power-mod mod-prod-eq mod-mod-trivial ..*
finally have $[d' = \prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((-1) \wedge \text{multiplicity } q \ d')] \pmod{4}$
unfolding *unique-euclidean-semiring-class.cong-def* .
hence $[\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}} ((-1) \wedge \text{multiplicity } q \ d') = -1 :: \text{int}] \pmod{4}$
using $\langle [d' = -1] \pmod{4} \rangle$
unfolding *unique-euclidean-semiring-class.cong-def*
by *argo*
hence *prod-d'-prime-factors-q-3-mod-4-minus-one*:
 $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}})$

$((-1) \wedge \text{multiplicity } q \ d') = (-1 :: \text{int})$
unfolding *power-sum[symmetric]*
unfolding *minus-one-power-iff unique-euclidean-semiring-class.cong-def*
by *auto*

have *d'-prime-factors-q-1-mod-4-Legendre*:

$q \in \text{prime-factors } d' \implies$
 $[q = 1] \pmod{4} \implies$
 $\text{Legendre } p \ q = \text{Legendre } q \ p$ **for** q

proof –

assume $q \in \text{prime-factors } d'$
assume $[q = 1] \pmod{4}$
have *prime* q **using** $\langle q \in \text{prime-factors } d' \rangle$ **by** *blast*
have $q > 2$ **using** *d'-prime-factors-gt-2* $\langle q \in \text{prime-factors } d' \rangle$ **by** *blast*
show $\text{Legendre } p \ q = \text{Legendre } q \ p$
using $\langle \text{prime } p \rangle \langle p > 2 \rangle \langle [p = 3] \pmod{4} \rangle \langle [q = 1] \pmod{4} \rangle$
 $\langle \text{prime } q \rangle \langle q > 2 \rangle$ *Legendre-equal[of p q]*
unfolding *unique-euclidean-semiring-class.cong-def*
using *zmod-int[of q 4]*
by *auto*

qed

have *d'-prime-factors-q-3-mod-4-Legendre*:

$q \in \text{prime-factors } d' \implies$
 $[q = 3] \pmod{4} \implies$
 $\text{Legendre } p \ q = - \text{Legendre } q \ p$ **for** q

proof –

assume $q \in \text{prime-factors } d'$
assume $[q = 3] \pmod{4}$
have *prime* q **using** $\langle q \in \text{prime-factors } d' \rangle$ **by** *blast*
have $q > 2$ **using** *d'-prime-factors-gt-2* $\langle q \in \text{prime-factors } d' \rangle$ **by** *blast*
have $p \neq q$
using *d'-prime-factors-coprime[of q]* $\langle q \in \text{prime-factors } d' \rangle \langle \text{prime } p \rangle$
by *auto*
show $\text{Legendre } p \ q = - \text{Legendre } q \ p$
using $\langle \text{prime } p \rangle \langle p > 2 \rangle \langle [p = 3] \pmod{4} \rangle \langle [q = 3] \pmod{4} \rangle$
 $\langle \text{prime } q \rangle \langle q > 2 \rangle \langle p \neq q \rangle$ *Legendre-opposite[of p q]*
unfolding *unique-euclidean-semiring-class.cong-def*
using *zmod-int[of p 4]* *zmod-int[of q 4]*
by *fastforce*

qed

have *d'-prime-factors-q-0-2-mod-4*:

$q \in \text{prime-factors } d' \implies$
 $([q = 0] \pmod{4}) \vee [q = 2] \pmod{4} \implies$
 $\text{Legendre } p \ q = 1$ **for** q

unfolding *unique-euclidean-semiring-class.cong-def*
using *d'-prime-factors-odd mod-mod-cancel[of 2 4 q]*
by *fastforce*

```

have Legendre (- d') p = Legendre (- 1) p * Legendre d' p
  using ⟨prime p⟩ Legendre-mult[of p - 1 d'] by auto
also have ... = - Legendre d' p
  using ⟨prime p⟩ ⟨p > 2⟩ ⟨[p = 3] (mod 4)⟩ Legendre-minus-one[of p]
  unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int
  by (auto simp add: cong-0-iff Legendre-def)
also have ... = - (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre q p) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (Legendre q p) ^ multiplicity q d'

apply (subst d'-expansion-mod-4)
using ⟨prime p⟩ ⟨p > 2⟩ Legendre-mult[of p]
  Legendre-prod[of p λq. q ^ multiplicity q d'] Legendre-power[of p]
apply simp
done
also have ... = - (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (- Legendre p q) ^ multiplicity q d'

  using d'-prime-factors-q-1-mod-4-Legendre
  d'-prime-factors-q-3-mod-4-Legendre
  by auto
also have ... = - (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (Legendre p q * (- 1)) ^ multiplicity q d'

  by auto
also have ... = - (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (- 1) ^ multiplicity q d'

  unfolding power-mult-distrib prod.distrib by auto
also have ... = (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (Legendre p q) ^ multiplicity q d'

  unfolding prod-d'-prime-factors-q-3-mod-4-minus-one by auto
also have ... = (∏ q∈{q∈prime-factors d'. [q = 0] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 1] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 2] (mod 4)}).
  (Legendre p q) ^ multiplicity q d' *
  (∏ q∈{q∈prime-factors d'. [q = 3] (mod 4)}).
  (Legendre p q) ^ multiplicity q d'

  using d'-prime-factors-q-0-2-mod-4 by auto

```


also have ... = $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 0] \pmod{4}\}} \cup \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}) \cdot (\text{Legendre } p \ q) \wedge \text{multiplicity } q \ d' \cdot (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 2] \pmod{4}\}} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}) \cdot (\text{Legendre } p \ q) \wedge \text{multiplicity } q \ d'$
using *prod.union-disjoint*[of $\{q \in \text{prime-factors } d'. [q = 0] \pmod{4}\} \cup \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\}$]
 $\lambda q. (\text{Legendre } p \ (\text{int } q)) \wedge \text{multiplicity } q \ d'$
prod.union-disjoint[of $\{q \in \text{prime-factors } d'. [q = 2] \pmod{4}\} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\}$]
 $\lambda q. (\text{Legendre } p \ (\text{int } q)) \wedge \text{multiplicity } q \ d'$
by (*fastforce simp add: unique-euclidean-semiring-class.cong-def*)
also have ... = $(\prod_{q \in (\{q \in \text{prime-factors } d'. [q = 0] \pmod{4}\} \cup \{q \in \text{prime-factors } d'. [q = 1] \pmod{4}\} \cup \{q \in \text{prime-factors } d'. [q = 2] \pmod{4}\} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{4}\})} (\text{Legendre } p \ q) \wedge \text{multiplicity } q \ d')$
by (*rule prod.union-disjoint[symmetric]; auto simp add: unique-euclidean-semiring-class.cong-def*)
also have ... = $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 0] \pmod{4} \vee [q = 1] \pmod{4} \vee [q = 2] \pmod{4} \vee [q = 3] \pmod{4}\}} (\text{Legendre } p \ q) \wedge \text{multiplicity } q \ d')$
by (*rule prod.cong; auto*)
also have ... = $(\prod_{q \in \text{prime-factors } d'. (\text{Legendre } p \ q) \wedge \text{multiplicity } q \ d'}$
by (*rule prod.cong; auto simp add: unique-euclidean-semiring-class.cong-def*)
finally show *?thesis* .
qed

have $q \in \text{prime-factors } d' \implies \text{Legendre } 4 \ q = 1$ **for** q

proof –

assume $q \in \text{prime-factors } d'$
have $q \ \text{dvd} \ 4 \implies q \leq 4$ **by** (*simp add: dvd-imp-le*)
hence $q \ \text{dvd} \ 4 \implies q \in \{0, 1, 2, 3, 4\}$ **by** *auto*
hence $q \ \text{dvd} \ 4 \implies q \in \{1, 2, 4\}$ **by** *auto*
hence $\neg q \ \text{dvd} \ 4$ **using** $\langle q \in \text{prime-factors } d' \rangle$ *d'-prime-factors-odd*[of q]
by (*metis empty-iff even-numeral in-prime-factors-imp-prime insert-iff not-prime-1*)
hence $\neg \text{int } q \ \text{dvd} \ 4$ **by** *presburger*
thus $\text{Legendre } 4 \ q = 1$
unfolding *Legendre-def QuadRes-def cong-0-iff power2-eq-square*
by (*metis cong-refl mult-2 numeral-Bit0*)

qed

hence $\text{Legendre } (- \ d') \ p = (\prod_{q \in \text{prime-factors } d'} (\text{Legendre } (2 * 2) \ q * \text{Legendre } p \ q) \wedge \text{multiplicity } q \ d')$

```

using Legendre-using-quadratic-reciprocity by auto
also have ... =  $(\prod_{q \in \text{prime-factors } d'} (Legendre\ 2\ q * Legendre\ (2 * p)\ q) ^ \text{multiplicity } q\ d')$ 
apply (rule prod.cong[OF refl])
using d'-prime-factors-gt-2 Legendre-mult in-prime-factors-imp-prime
by (metis int-ops(7) of-nat-numeral prime-nat-int-transfer mult.assoc)
also have ... =  $(\prod_{q \in \text{prime-factors } d'} (Legendre\ 2\ q * Legendre\ (-\ 1)\ q) ^ \text{multiplicity } q\ d')$ 
apply (rule prod.cong[OF refl])
using d'-prime-factors-2-p-mod Legendre-cong
unfolding unique-euclidean-semiring-class.cong-def
apply metis
done
also have ... =  $(\prod_{q \in \text{prime-factors } d'} ((if\ [q = 1]\ (mod\ 8) \vee [q = 7]\ (mod\ 8)\ \text{then } 1\ \text{else } -\ 1) * (if\ [q = 1]\ (mod\ 4)\ \text{then } 1\ \text{else } -\ 1)) ^ \text{multiplicity } q\ d')$ 
apply (rule prod.cong[OF refl])
subgoal for q
apply (rule arg-cong2[of - - -  $\lambda a\ b. (a * b) ^ \text{multiplicity } q\ d'$ ])
subgoal
using Legendre-two-alt[of q] d'-prime-factors-gt-2[of q]
unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int
by force
subgoal
using Legendre-minus-one-alt[of q] d'-prime-factors-gt-2[of q]
unfolding unique-euclidean-semiring-class.cong-def nat-mod-as-int
by force
done
done
also have ... =  $(\prod_{q \in \text{prime-factors } d'} ((if\ [q = 5]\ (mod\ 8) \vee [q = 7]\ (mod\ 8)\ \text{then } -\ 1\ \text{else } 1)) ^ \text{multiplicity } q\ d')$ 
apply (rule prod.cong)
subgoal by blast
subgoal for q
apply (rule arg-cong[of - -  $\lambda a. a ^ \text{multiplicity } q\ d'$ ])
unfolding unique-euclidean-semiring-class.cong-def apply (simp; presburger)
done
done
also have ... =  $(\prod_{q \in \text{prime-factors } d'} (if\ [q = 5]\ (mod\ 8) \vee [q = 7]\ (mod\ 8)\ \text{then } (-\ 1) ^ \text{multiplicity } q\ d'\ \text{else } 1))$ 
by (rule prod.cong; auto)
also have ... =  $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5]\ (mod\ 8) \vee [q = 7]\ (mod\ 8)\}}$ 
 $(-\ 1) ^ \text{multiplicity } q\ d')$ 
using prod.inter-filter[symmetric] by fast
also have ... =  $(-\ 1) ^ (\sum_{q \in \{q \in \text{prime-factors } d'.$ 

```

$[q = 5] \pmod{8} \vee [q = 7] \pmod{8}$.
multiplicity q d'

by (*simp add: power-sum*)
finally have *Legendre-using-sum*:
 $\text{Legendre } (- d') p =$
 $(- 1) \wedge (\sum_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8} \vee [q = 7] \pmod{8}\}} \text{multiplicity } q d')$.

have $[\sum_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8} \vee [q = 7] \pmod{8}\}} \text{multiplicity } q d' = 0] \pmod{2}$.

proof –
have $d' = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8} \vee [q = 3] \pmod{8} \vee [q = 5] \pmod{8} \vee [q = 7] \pmod{8}\}} q \wedge \text{multiplicity } q d')$
apply (*subst d'-expansion*)
apply (*rule prod.cong*)
subgoal
apply (*rule Set.set-eqI*)
subgoal for q
apply (*rule iffI*)
subgoal
using *d'-prime-factors-odd[of q]*
unfolding *unique-euclidean-semiring-class.cong-def*
apply *simp*
apply *presburger*
done
subgoal by *blast*
done
done
subgoal by *blast*
done

also have $\dots = (\prod_{q \in (\{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\})} q \wedge \text{multiplicity } q d') * (\prod_{q \in (\{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\} \cup \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\})} q \wedge \text{multiplicity } q d')$
by (*rule prod.cong; auto*)

also have $\dots = (\prod_{q \in (\{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\} \cup \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\})} q \wedge \text{multiplicity } q d') * (\prod_{q \in (\{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\} \cup \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\})} q \wedge \text{multiplicity } q d')$
by (*rule prod.union-disjoint;*
force simp add: unique-euclidean-semiring-class.cong-def)

also have $\dots = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} q \wedge \text{multiplicity } q d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}} q \wedge \text{multiplicity } q d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} q \wedge \text{multiplicity } q d') * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} q \wedge \text{multiplicity } q d')$

$(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') *$
 $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} q \wedge \text{multiplicity } q \ d')$
using *prod.union-disjoint*[of $\{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}$
 $\{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}$
 $\lambda q. q \wedge \text{multiplicity } q \ d'$
prod.union-disjoint[of $\{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}$
 $\{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}$
 $\lambda q. q \wedge \text{multiplicity } q \ d'$
by (*force simp add: unique-euclidean-semiring-class.cong-def*)
finally have $\text{int } (d' \text{ mod } 8) = (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') *$
 $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') *$
 $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') *$
 $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') \text{ mod } 8$
by *auto*
also have $\dots = ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} q \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8$
by (*metis (no-types, lifting) mod-mult-eq mod-mod-trivial*)
also have $\dots = ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} (q \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}} (q \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} (q \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} (q \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) \text{ mod } 8$
unfolding *mod-prod-eq ..*
also have $\dots = ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} ((q \text{ mod } 8) \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}} ((q \text{ mod } 8) \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}} ((q \text{ mod } 8) \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$
 $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}} ((q \text{ mod } 8) \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) \text{ mod } 8$
unfolding *power-mod ..*
also have $\dots = ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}} ((\text{int } q) \text{ mod } 8) \wedge \text{multiplicity } q \ d') \text{ mod } 8) \text{ mod } 8) *$

$((\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $((\text{int } q \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $((\text{int } q \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$
 $((\text{int } q \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8}) \pmod{8}$
by (*simp add: int-ops*)
also have ... = $((\prod q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}).$
 $((1 \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $((3 \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $((-3) \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$
 $((-1) \pmod{8}) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8}) \pmod{8}$
unfolding *cong-int-iff[symmetric] unique-euclidean-semiring-class.cong-def*
by *auto*
also have ... = $((\prod q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}).$
 $(1 \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $(3 \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $((-3) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8} *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$
 $((-1) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8}) \pmod{8}$
unfolding *power-mod ..*
also have ... = $((\prod q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}).$
 $1 \wedge \text{multiplicity } q \ d') \pmod{8}) *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $3 \wedge \text{multiplicity } q \ d') \pmod{8}) *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $(-3) \wedge \text{multiplicity } q \ d') \pmod{8}) *$
 $((\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$
 $(-1) \wedge \text{multiplicity } q \ d') \pmod{8}) \pmod{8}$
unfolding *mod-prod-eq ..*
also have ... = $(\prod q \in \{q \in \text{prime-factors } d'. [q = 1] \pmod{8}\}).$
 $1 \wedge \text{multiplicity } q \ d') *$
 $(\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $3 \wedge \text{multiplicity } q \ d') *$
 $(\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $(-3) \wedge \text{multiplicity } q \ d') *$
 $(\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$
 $(-1) \wedge \text{multiplicity } q \ d') \pmod{8}$
by (*metis (no-types, lifting) mod-mult-eq mod-mod-trivial*)
also have ... = $(\prod q \in \{q \in \text{prime-factors } d'. [q = 3] \pmod{8}\}).$
 $3 \wedge \text{multiplicity } q \ d') *$
 $(\prod q \in \{q \in \text{prime-factors } d'. [q = 5] \pmod{8}\}).$
 $(-3) \wedge \text{multiplicity } q \ d') *$
 $(\prod q \in \{q \in \text{prime-factors } d'. [q = 7] \pmod{8}\}).$

$(-1)^{\wedge \text{multiplicity } q \ d'} \text{ mod } 8$

by auto

also have ... = $(\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'} * (-1)^{\wedge \text{multiplicity } q \ d'}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \text{ (mod } 8)\}} (-1)^{\wedge \text{multiplicity } q \ d'}) \text{ mod } 8$

unfolding power-mult-distrib[symmetric] by auto

also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'}) * ((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}} (-1)^{\wedge \text{multiplicity } q \ d'}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 7] \text{ (mod } 8)\}} (-1)^{\wedge \text{multiplicity } q \ d'})) \text{ mod } 8$

unfolding prod.distrib by (simp add: algebra-simps)

also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8)\}} \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}} \cup \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}} \{q \in \text{prime-factors } d'. [q = 7] \text{ (mod } 8)\}) * (-1)^{\wedge \text{multiplicity } q \ d'}) \text{ mod } 8$

apply (subst
 $\text{prod.union-disjoint[of } \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}$
 $\{q \in \text{prime-factors } d'. [q = 7] \text{ (mod } 8)\}$
 $\lambda q. (-1)^{\wedge \text{multiplicity } q \ d'}]$
)

apply ((force simp add: unique-euclidean-semiring-class.cong-def)+)[3]

apply (subst
 $\text{prod.union-disjoint[of } \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8)\}$
 $\{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8)\}$
 $\lambda q. 3^{\wedge \text{multiplicity } q \ d'}]$
)

apply ((force simp add: unique-euclidean-semiring-class.cong-def)+)[3]

apply blast

done

also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8) \vee [q = 5] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'}) * (\prod_{q \in \{q \in \text{prime-factors } d'. [q = 5] \text{ (mod } 8) \vee [q = 7] \text{ (mod } 8)\}} (-1)^{\wedge \text{multiplicity } q \ d'}) \text{ mod } 8$

by (rule arg-cong2[of - - - - $\lambda A B. ((\prod_{q \in A. - q}) * (\prod_{q \in B. - q})) \text{ mod } 8$]; auto)

also have ... = $((\prod_{q \in \{q \in \text{prime-factors } d'. [q = 3] \text{ (mod } 8) \vee [q = 5] \text{ (mod } 8)\}} 3^{\wedge \text{multiplicity } q \ d'}) \text{ mod } 8) *$

$$((\prod_{q \in \{q \in \text{prime-factors } d'\}} [q = 5] \pmod{8} \vee [q = 7] \pmod{8}) \wedge (-1)^{\wedge \text{multiplicity } q \text{ } d' \pmod{8}}) \pmod{8}$$
unfolding *mod-mult-eq ..*
also have ... = $((3^{\wedge (\sum_{q \in \{q \in \text{prime-factors } d'\}} [q = 3] \pmod{8} \vee [q = 5] \pmod{8})} \text{multiplicity } q \text{ } d' \pmod{8}) * ((-1)^{\wedge (\sum_{q \in \{q \in \text{prime-factors } d'\}} [q = 5] \pmod{8} \vee [q = 7] \pmod{8})} \text{multiplicity } q \text{ } d' \pmod{8})) \pmod{8}$
unfolding *power-sum ..*
also have ... = $\text{int } (\text{case } ((\sum_{q \in \{q \in \text{prime-factors } d'\}} [q = 3] \pmod{8} \vee [q = 5] \pmod{8}) \text{multiplicity } q \text{ } d' \pmod{2}, (\sum_{q \in \{q \in \text{prime-factors } d'\}} [q = 5] \pmod{8} \vee [q = 7] \pmod{8}) \text{multiplicity } q \text{ } d' \pmod{2}) \text{ of } (0, 0) \Rightarrow 1 \mid (0, \text{Suc } 0) \Rightarrow 3 \mid (\text{Suc } 0, 0) \Rightarrow 3 \mid (\text{Suc } 0, \text{Suc } 0) \Rightarrow 5) (\text{is } - = \text{int } ?d' \text{-mod-8})$
unfolding *three-mod-eight-power-iff minus-one-power-iff*
by (*simp; simp add: odd-iff-mod-2-eq-one*)
finally have $d' \text{-mod-8: } d' \pmod{8} = ?d' \text{-mod-8}$ **by** *linarith*

have $[d' = 1] \pmod{8} \vee [d' = 3] \pmod{8}$
unfolding *d'-def c-def unique-euclidean-semiring-class.cong-def*
using *assms*
by *auto*
hence $?d' \text{-mod-8} = 1 \vee ?d' \text{-mod-8} = 3$
unfolding *unique-euclidean-semiring-class.cong-def d'-mod-8* **by** *auto*
thus *?thesis*
unfolding *unique-euclidean-semiring-class.cong-def*
by (*smt (z3) Collect-cong One-nat-def cong-exp-iff-simps(11) even-mod-2-iff even-numeral nat.case(2) numeral-eq-iff numerals(1) old.nat.simps(4) parity-cases prod.simps(2) semiring-norm(84)*)
qed
hence *Legendre* $(- d') \text{ } p = 1$
using *Legendre-using-sum*
unfolding *minus-one-power-iff cong-0-iff*
by *argo*
thus *QuadRes* $p (- d')$
unfolding *Legendre-def*
by (*metis one-neq-neg-one one-neq-zero*)
qed
from $\langle \text{QuadRes } p (- d') \rangle$ **obtain** $x_0 \ y$ **where** $x_0^2 - (- d') = y * (\text{int } p)$

```

    unfolding quadratic-residue-alt-equiv[symmetric]
      quadratic-residue-alt-def
  by auto
hence (int p) dvd (x02 - - d') by simp

define x :: int where x ≡ if odd x0 then x0 else (x0 + p)

have even (4 * int n * j) by simp
moreover have odd k using ⟨coprime k (4 * n)⟩ by auto
ultimately have odd (int p) unfolding p-def by simp

have odd x unfolding x-def using ⟨odd (int p)⟩ by auto

have QuadRes (2 * p) (- d')
unfolding quadratic-residue-alt-equiv[symmetric]
  quadratic-residue-alt-def
proof -
  have 2 dvd (x2 - - d') unfolding d'-def c-def using ⟨odd x⟩ by auto
  moreover from ⟨(int p) dvd (x02 - - d')⟩
  have (int p) dvd (x2 - - d')
    unfolding x-def power2-eq-square
    apply (simp add: algebra-simps)
    unfolding add.assoc[symmetric, of d' x0 * x0]
    apply auto
    done
  moreover have coprime 2 (int p) using ⟨odd (int p)⟩ by auto
  ultimately have (int (2 * p)) dvd (x2 - - d') by (simp add: divides-mult)
  hence (x2 - - d') mod (int (2 * p)) = 0 by simp
  hence ∃ y. x2 - - d' = int (2 * p) * y by (simp add: zmod-eq-0D)
  hence ∃ y. x2 - - d' = y * int (2 * p) by (simp add: algebra-simps)
  thus ∃ x y. x2 - - d' = y * int (2 * p) by (rule exI[where ?x=x])
qed

have n ≥ 2 using ⟨1 < n⟩ by auto
moreover have 0 < nat d' unfolding d'-def using ⟨j > 0⟩ by simp
moreover have QuadRes (int (nat d' * n - 1)) (- d')
  using ⟨d' > 1⟩ H-2-p ⟨QuadRes (2 * p) (- d')⟩ by (simp add: int-ops)
ultimately show ∃ x1 x2 x3. n = x12 + x22 + x32
  using three-squares-using-quadratic-residue[of n nat d']
  by auto
qed

lemma power-two-mod-eight:
  fixes n :: nat
  shows n2 mod 8 ∈ {0, 1, 4}
proof -
  have 0: n2 mod 8 = (n mod 8)2 mod 8
    unfolding power2-eq-square by (simp add: mod-mult-eq)
  have n mod 8 ∈ {0, 1, 2, 3, 4, 5, 6, 7} by auto

```


hence $(n \bmod 8)^2 \bmod 8 \in \{0, 1, 4\}$
unfolding *power2-eq-square* **by** *auto*
thus $n^2 \bmod 8 \in \{0, 1, 4\}$ **unfolding** *0* .
qed

lemma *power-two-mod-four*:

fixes $n :: \text{nat}$

shows $n^2 \bmod 4 \in \{0, 1\}$

using *power-two-mod-eight[of n] mod-mod-cancel[of 4 8 n²]* **by** *auto*

Theorem 1.4 from [1].

theorem *three-squares-iff*:

fixes $n :: \text{nat}$

shows $(\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2) \longleftrightarrow (\nexists a k. n = 4^a * (8 * k + 7))$

proof

assume $\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2$

then obtain $x_1 x_2 x_3$ **where** $0: n = x_1^2 + x_2^2 + x_3^2$ **by** *blast*

show $\nexists a k. n = 4^a * (8 * k + 7)$

proof

assume $\exists a k. n = 4^a * (8 * k + 7)$

then obtain $a k$ **where** $1: n = 4^a * (8 * k + 7)$ **by** *blast*

from $0 1$ **show** *False*

proof (*induction a arbitrary: n x₁ x₂ x₃ rule: nat.induct*)

fix $n x_1 x_2 x_3 :: \text{nat}$

assume $2: n = x_1^2 + x_2^2 + x_3^2$

assume $n = 4^0 * (8 * k + 7)$

hence $3: n \bmod 8 = 7$ **unfolding** *1* **by** *auto*

have $(x_1^2 \bmod 8 + x_2^2 \bmod 8 + x_3^2 \bmod 8) \bmod 8 = 7$

unfolding *2 3[symmetric]*

by (*meson mod-add-cong mod-mod-trivial*)

thus *False*

using *power-two-mod-eight[of x₁]*

power-two-mod-eight[of x₂]

power-two-mod-eight[of x₃]

by *auto*

next

fix $a' n x_1 x_2 x_3 :: \text{nat}$

assume $4: \bigwedge n' x_1' x_2' x_3' :: \text{nat}.$

$n' = x_1'^2 + x_2'^2 + x_3'^2 \implies n' = 4^{a'} * (8 * k + 7) \implies \text{False}$

assume $5: n = x_1^2 + x_2^2 + x_3^2$

assume $n = 4^{Suc a'} * (8 * k + 7)$

hence $n = 4 * (4^{a'} * (8 * k + 7))$ (**is** $n = 4 * ?m$) **by** *auto*

hence $6: 4 * ?m = x_1^2 + x_2^2 + x_3^2$ **unfolding** *5* **by** *auto*

have $(x_1^2 + x_2^2 + x_3^2) \bmod 4 = 0$ **using** *6* **by** *presburger*

hence $((x_1^2 \bmod 4) + (x_2^2 \bmod 4) + (x_3^2 \bmod 4)) \bmod 4 = 0$

by *presburger*

hence $x_1^2 \bmod 4 = 0 \wedge x_2^2 \bmod 4 = 0 \wedge x_3^2 \bmod 4 = 0$

using *power-two-mod-four[of x₁]*

power-two-mod-four[of x₂]

```

      power-two-mod-four[of x3]
    by (auto; presburger)
  hence even x1 ∧ even x2 ∧ even x3
    by (metis dvd-0-right even-even-mod-4-iff even-power)
  hence 4 * ?m = 4 * ((x1 div 2)2 + (x2 div 2)2 + (x3 div 2)2)
    unfolding 6 by fastforce
  hence ?m = (x1 div 2)2 + (x2 div 2)2 + (x3 div 2)2 by auto
  thus False using 4 by blast
qed
qed
next
assume 7: ∄ a k. n = 4^a * (8 * k + 7)
show ∃ x1 x2 x3. n = x12 + x22 + x32
proof cases
  assume n = 0
  thus ∃ x1 x2 x3. n = x12 + x22 + x32 by auto
next
assume 8: n ≠ 0
have n > 0 ⇒ ∃ a m. n = 4^a * m ∧ ¬ 4 dvd m
proof (induction n rule: less-induct)
  fix n :: nat
  assume 9: ∧ n'. n' < n ⇒ n' > 0 ⇒ ∃ a' m'. n' = 4^a' * m' ∧ ¬ 4 dvd
m'
  assume 10: n > 0
  show ∃ a m. n = 4^a * m ∧ ¬ 4 dvd m
  proof cases
    assume 11: 4 dvd n
    have n div 4 < n n div 4 > 0 using 10 11 by auto
    then obtain a' m' where 12: n div 4 = 4^a' * m' ∧ ¬ 4 dvd m'
      using 9 by blast
    have n = 4^(Suc a') * m' ∧ ¬ 4 dvd m'
      using 11 12 by auto
    thus ∃ a m. n = 4^a * m ∧ ¬ 4 dvd m by blast
  next
    assume ¬ 4 dvd n
    hence n = 4^0 * n ∧ ¬ 4 dvd n by auto
    thus ∃ a m. n = 4^a * m ∧ ¬ 4 dvd m by blast
  qed
qed
then obtain a m where 13: n = 4^a * m ∧ ¬ 4 dvd m using 8 by auto
have 14: m mod 8 ≠ 7
proof
  assume m mod 8 = 7
  then obtain k where m = 8 * k + 7 by (metis div-mod-decomp mult.commute)
  hence n = 4^a * (8 * k + 7) unfolding 13 by blast
  thus False using 7 by blast
qed
have m mod 4 = 2 ∨ m mod 8 ∈ {1, 3, 5, 7}
  using 13 by (simp; presburger)

```

hence $m \bmod 4 = 2 \vee m \bmod 8 \in \{1, 3, 5\}$
using *14* **by** *blast*
hence $\exists x_1 x_2 x_3. m = x_1^2 + x_2^2 + x_3^2$
using *three-squares-using-mod-four three-squares-using-mod-eight*
by *blast*
hence $\exists x_1 x_2 x_3. n = (2^a * x_1)^2 + (2^a * x_2)^2 + (2^a * x_3)^2$
unfolding *13 power2-eq-square*
unfolding *mult.assoc[of 2^a]*
unfolding *mult.commute[of 2^a]*
unfolding *mult.assoc*
unfolding *power-add[symmetric]*
unfolding *mult-2[symmetric]*
unfolding *power-mult*
unfolding *mult.assoc[symmetric]*
unfolding *add-mult-distrib[symmetric]*
unfolding *mult.commute[of 4^a]*
by *simp*
thus $\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2$ **by** *blast*
qed
qed

Theorem 1.5 from [1].

theorem *odd-three-squares-using-mod-eight*:

fixes $n :: \text{nat}$
assumes $n \bmod 8 = 3$
shows $\exists x_1 x_2 x_3. \text{odd } x_1 \wedge \text{odd } x_2 \wedge \text{odd } x_3 \wedge n = x_1^2 + x_2^2 + x_3^2$
proof –
obtain $x_1 x_2 x_3$ **where** $0: n = x_1^2 + x_2^2 + x_3^2$
using *assms three-squares-using-mod-eight* **by** *blast*
have $(x_1^2 \bmod 8 + x_2^2 \bmod 8 + x_3^2 \bmod 8) \bmod 8 = 3$
unfolding 0 *assms[symmetric]*
by (*meson mod-add-cong mod-mod-trivial*)
hence $x_1^2 \bmod 8 = 1 \wedge x_2^2 \bmod 8 = 1 \wedge x_3^2 \bmod 8 = 1$
using *power-two-mod-eight[of x₁]*
power-two-mod-eight[of x₂]
power-two-mod-eight[of x₃]
by *auto*
hence $\text{odd } x_1 \wedge \text{odd } x_2 \wedge \text{odd } x_3$
by (*metis dvd-mod even-numeral even-power odd-one pos2*)
hence $\text{odd } x_1 \wedge \text{odd } x_2 \wedge \text{odd } x_3 \wedge n = x_1^2 + x_2^2 + x_3^2$ **using** 0 **by** *blast*
thus $\exists x_1 x_2 x_3. \text{odd } x_1 \wedge \text{odd } x_2 \wedge \text{odd } x_3 \wedge n = x_1^2 + x_2^2 + x_3^2$ **by** *blast*
qed

4.2 Consequences

lemma *four-decomposition*:

fixes $n :: \text{nat}$
shows $\exists x y z. n = x^2 + y^2 + z^2 + z$
proof –

```

have ( $4 * n + 1 \bmod 8 \in \{1, 3, 5\}$ ) by (simp; presburger)
then obtain  $x y z$  where  $0: 4 * n + 1 = x^2 + y^2 + z^2$ 
  using three-squares-using-mod-eight by blast
hence  $1: 1 = (x^2 + y^2 + z^2) \bmod 4$ 
  by (metis Suc-0-mod-numeral(2) Suc-eq-plus1 mod-add-left-eq
        mod-mult-self1-is-0)
show ?thesis
proof cases
  assume even x
  then obtain  $x'$  where  $H-x: x = 2 * x'$  by blast
  show ?thesis
  proof cases
    assume even y
    then obtain  $y'$  where  $H-y: y = 2 * y'$  by blast
    show ?thesis
    proof cases
      assume even z
      then obtain  $z'$  where  $H-z: z = 2 * z'$  by blast
      show ?thesis using 1 unfolding H-x H-y H-z by auto
    next
      assume odd z
      then obtain  $z'$  where  $H-z: z = 2 * z' + 1$  using oddE by blast
      have  $n = x'^2 + y'^2 + z'^2 + z'$ 
        using 0 unfolding H-x H-y H-z power2-eq-square by auto
      thus ?thesis by blast
    qed
  next
    assume odd y
    then obtain  $y'$  where  $H-y: y = 2 * y' + 1$  using oddE by blast
    show ?thesis
    proof cases
      assume even z
      then obtain  $z'$  where  $H-z: z = 2 * z'$  by blast
      have  $n = x'^2 + z'^2 + y'^2 + y'$ 
        using 0 unfolding H-x H-y H-z power2-eq-square by auto
      thus ?thesis by blast
    next
      assume odd z
      then obtain  $z'$  where  $H-z: z = 2 * z' + 1$  using oddE by blast
      show ?thesis
        using 1
        unfolding H-x H-y H-z power2-eq-square
        by (metis dvd-mod even-add even-mult-iff even-numeral odd-one)
    qed
  qed
next
  assume odd x
  then obtain  $x'$  where  $H-x: x = 2 * x' + 1$  using oddE by blast
  show ?thesis

```

```

proof cases
  assume even y
  then obtain y' where H-y: y = 2 * y' by blast
  show ?thesis
  proof cases
    assume even z
    then obtain z' where H-z: z = 2 * z' by blast
    have n = y2 + z2 + x2 + x'
    using 0 unfolding H-x H-y H-z power2-eq-square by auto
    thus ?thesis by blast
  next
    assume odd z
    then obtain z' where H-z: z = 2 * z' + 1 using oddE by blast
    show ?thesis
    using 1
    unfolding H-x H-y H-z power2-eq-square
    by (metis dvd-mod even-add even-mult-iff even-numeral odd-one)
  qed
next
  assume odd y
  then obtain y' where H-y: y = 2 * y' + 1 using oddE by blast
  show ?thesis
  proof cases
    assume even z
    then obtain z' where H-z: z = 2 * z' by blast
    show ?thesis
    using 1
    unfolding H-x H-y H-z power2-eq-square
    by (metis dvd-mod even-add even-mult-iff even-numeral odd-one)
  next
    assume odd z
    then obtain z' where H-z: z = 2 * z' + 1 using oddE by blast
    show ?thesis
    using 1
    unfolding H-x H-y H-z power2-eq-square
    by (simp add: mod-add-eq[symmetric])
  qed
qed
qed
qed

```

theorem four-decomposition-int:

```

fixes n :: int
shows (∃ x y z. n = x2 + y2 + z2 + z) ⟷ n ≥ 0
proof
  assume ∃ x y z. n = x2 + y2 + z2 + z
  then obtain x y z where 0: n = x2 + y2 + z2 + z by blast
  show n ≥ 0
  unfolding 0 power2-eq-square

```

by (smt (verit) div-pos-neg-trivial mult-le-0-iff
 nonzero-mult-div-cancel-right sum-squares-ge-zero)

next
 assume $n \geq 0$
 thus $\exists x y z. n = x^2 + y^2 + z^2 + z$
 using four-decomposition[of nat n]
 by (smt (verit) int-eq-iff int-plus-of-nat-power)

qed

theorem four-squares:
 fixes $n :: nat$
 shows $\exists x_1 x_2 x_3 x_4. n = x_1^2 + x_2^2 + x_3^2 + x_4^2$

proof cases
 assume $\exists a k. n = 4^a * (8 * k + 7)$
 then obtain $a k$ where $n = 4^a * (8 * k + 7)$ by blast
 hence 0: $n = 4^a * (8 * k + 6) + (2^a)^2$
 by (metis add-mult-distrib left-add-mult-distrib mult.commute mult-numeral-1
 numeral-Bit0 numeral-plus-numeral power2-eq-square power-mult-distrib
 semiring-norm(5))

have $\nexists a' k'. 4^a * (8 * k + 6) = 4^{a'} * (8 * k' + 7)$
proof
 assume $\exists a' k'. 4^a * (8 * k + 6) = 4^{a'} * (8 * k' + 7)$
 then obtain $a' k'$ where 1: $4^a * (8 * k + 6) = 4^{a'} * (8 * k' + 7)$
 by blast
 show False
proof (cases rule: linorder-cases[of a a'])
 assume $a < a'$
 hence 2: $a' = a + (a' - a)$ $a' - a > 0$ by auto
 have 3: $4^a * (8 * k + 6) = 4^a * 4^{(a' - a)} * (8 * k' + 7)$
 using 1 2 by (metis power-add)
 have 2 = $(8 * k + 6) \bmod 4$ by presburger
 also have ... = $(4^{(a' - a)} * (8 * k' + 7)) \bmod 4$ using 3 by auto
 also have ... = 0 using 2 by auto
 finally show False by auto

next
 assume $a = a'$
 hence $8 * k + 6 = 8 * k' + 7$ using 1 by auto
 thus False by presburger

next
 assume $a > a'$
 hence 4: $a = a' + (a - a')$ $a - a' > 0$ by auto
 have 5: $4^a * 4^{(a - a')} * (8 * k + 6) = 4^{a'} * (8 * k' + 7)$
 using 1 4 by (metis power-add)
 have 0 = $(4^{(a - a')} * (8 * k + 6)) \bmod 4$ using 4 by auto
 also have ... = $(8 * k' + 7) \bmod 4$ using 5 by auto
 also have ... = 3 by presburger
 finally show False by auto

qed
qed

then obtain $x_1 x_2 x_3$ **where** $4 \wedge a * (8 * k + 6) = x_1^2 + x_2^2 + x_3^2$
using *three-squares-iff* **by** *blast*
thus $\exists x_1 x_2 x_3 x_4. n = x_1^2 + x_2^2 + x_3^2 + x_4^2$ **unfolding** *0* **by** *auto*
next
assume $\nexists a k. n = 4 \wedge a * (8 * k + 7)$
hence $\exists x_1 x_2 x_3. n = x_1^2 + x_2^2 + x_3^2$ **using** *three-squares-iff* **by** *blast*
thus $\exists x_1 x_2 x_3 x_4. n = x_1^2 + x_2^2 + x_3^2 + x_4^2$ **by** (*metis zero-power2 add-0*)
qed
end

References

- [1] M. B. Nathanson. *Additive Number Theory: The Classical Bases*, volume 164 of *Graduate Texts in Mathematics*. Springer, New York, 1996.