

The CHSH inequality: Tsirelson's upper-bound and other results

Mnacho Echenim and Mehdi Mhalla and Coraline Mori

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Abstract

The CHSH inequality, named after Clauser, Horne, Shimony and Holt, was used by Alain Aspect to prove experimentally that Einstein's hypothesis stating that quantum mechanics could be defined using local hidden variables was incorrect. The CHSH inequality is based on a setting in which an experiment consisting of two separate parties performing joint measurements is run several times, and a score is derived from these runs. If the local hidden variable hypothesis had been correct, this score would have been bounded by 2, but a suitable choice of observables in a quantum setting permits to violate this inequality when measuring the Bell state; this is the result that Aspect obtained experimentally. Tsirelson answered the question of how large this violation could be by proving that in the quantum setting, $2\sqrt{2}$ is the highest score that can be obtained when running this experiment. Along with elementary results on density matrices which represent quantum states in the finite dimensional setting, we formalize Tsirelson's result and summarize the main results on the CHSH score:

1. Under the local hidden variable hypothesis, this score admits 2 as an upper-bound.
2. When the density matrix under consideration is separable, the upper-bound cannot be violated.
3. When one of the parties in the experiment performs measures using commuting observables, this upper-bound remains valid.
4. Otherwise, the upper-bound of this score is $2\sqrt{2}$, regardless of the observables that are used and the quantum state that is measured, and
5. This upper-bound is reached for a suitable choice of observables when measuring the Bell state.

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```

theory Tensor-Mat-Compl-Properties
  imports
    Commuting-Hermitian.Spectral-Theory-Complements
    Projective-Measurements.Projective-Measurements
begin

```

1 Basic algebraic results

```

lemma pos-sum-gt-0:
  assumes finite I
  and  $\bigwedge i. i \in I \implies (0:: 'a :: linordered-field) \leq f i$ 
  and  $0 < \text{sum } f I$ 
  shows  $\exists j \in I. 0 < f j$ 
proof (rule ccontr)
  assume  $\neg (\exists j \in I. 0 < f j)$ 

```

hence $\forall j \in I. f j \leq 0$ by *auto*
 hence $\forall j \in I. f j = 0$ using *assms* by *fastforce*
 hence $\text{sum } f I = 0$ by *simp*
 thus *False* using *assms* by *simp*
qed

lemma *pos-square-1-elem*:

assumes *finite I*
 and $\bigwedge i. i \in I \implies (0::\text{real}) \leq f i$
 and $\text{sum } f I = 1$
 and $\text{sum } (\lambda x. f x * f x) I = 1$
 shows $\exists j \in I. f j = 1$
proof (*rule ccontr*)
 assume $\neg (\exists j \in I. f j = 1)$
 hence *ne*: $\forall j \in I. f j \neq 1$ by *simp*
 have $\exists j \in I. 0 < f j$ using *pos-sum-gt-0[of I f]* *assms* by *simp*
 from *this* obtain *j* where $j \in I$ and $0 < f j$ by *auto*
 hence $f j \neq 1$ using *ne* by *simp*
 moreover have $f j \leq 1$ using $\langle j \in I \rangle$ *assms pos-sum-le-comp* by *force*
 ultimately have $f j < 1$ by *auto*
 have $\text{sum } (\lambda x. f x * f x) I = f j * f j + \text{sum } (\lambda x. f x * f x) (I - \{j\})$
 by (*meson* $\langle j \in I \rangle$ *assms(1) sum.remove*)
 also have $\dots < f j + \text{sum } (\lambda x. f x * f x) (I - \{j\})$
 by (*simp add*: $\langle 0 < f j \rangle \langle f j < 1 \rangle$)
 also have $\dots \leq f j + \text{sum } f (I - \{j\})$
 using *square-pos-mult-le[of I - {j}]*
 by (*smt* (*verit*, *ccfv-SIG*) *DiffD1 assms*
mult-left-le sum-mono sum-nonneg-leq-bound)
 also have $\dots = \text{sum } f I$
 by (*metis* $\langle j \in I \rangle$ *assms(1) sum.remove*)
 also have $\dots = 1$ using *assms* by *simp*
 finally have $\text{sum } (\lambda x. f x * f x) I < 1$.
 thus *False* using *assms* by *simp*
qed

lemma *cpx-pos-square-1-elem*:

assumes *finite I*
 and $\bigwedge i. i \in I \implies (0::\text{complex}) \leq f i$
 and $\text{sum } f I = 1$
 and $\text{sum } (\lambda x. f x * f x) I = 1$
 shows $\exists j \in I. f j = 1$
proof –
 have $\forall i \in I. \text{Im}(f i) = 0$ using *assms complex-is-Real-iff*
 by (*meson* *nonnegative-complex-is-real*
positive-unitary-diag-pos real-diag-decompD(1))
 hence *al*: $\forall i \in I. \text{Re}(f i) = f i$
 by (*simp add*: *assms complex.expand*)
 have $\exists j \in I. \text{Re}(f j) = 1$
proof (*rule pos-square-1-elem*)

show *finite I* **using** *assms* **by** *simp*
show $\bigwedge i. i \in I \implies 0 \leq \text{Re } (f i)$ **using** *assms al*
by (*simp add: less-eq-complex-def*)
show $(\sum_{j \in I}. \text{Re } (f j)) = 1$ **using** *al*
by (*metis Re-sum assms(3) one-complex.simps(1)*)
show $(\sum_{x \in I}. \text{Re } (f x) * \text{Re } (f x)) = 1$ **using** *al*
by (*smt (verit) assms(4) of-real-hom.hom-1 of-real-hom.hom-mult*
of-real-hom.hom-sum sum.cong)
qed
thus *?thesis* **using** *al* **by** *force*
qed

lemma *sum-eq-elmt*:
assumes *finite I*
and $\bigwedge i. i \in I \implies (0 :: 'a :: \text{linordered-field}) \leq f i$
and $\text{sum } f I = c$
and $j \in I$
and $f j = c$
shows $\forall k \in (I - \{j\}). f k = 0$
proof –
have $\text{sum } f I - f j = \text{sum } f (I - \{j\})$ **using** *assms sum-diff1 [of I f j]* **by** *auto*
also have $\text{sum } f I - f j = 0$ **using** *assms*
using $\langle f j = c \rangle$ **by** *linarith*
hence $\text{sum } f (I - \{j\}) = 0$ **using** *assms*
using *calculation* **by** *linarith*
finally show $\forall k \in (I - \{j\}). f k = 0$
by (*meson DiffD1* $\langle \text{sum } f (I - \{j\}) = 0 \rangle$ *assms(1) assms(2) finite-Diff*
sum-nonneg-eq-0-iff)
qed

lemma *cpx-sum-eq-elmt*:
assumes *finite I*
and $\bigwedge i. i \in I \implies (0 :: \text{complex}) \leq f i$
and $\text{sum } f I = c$
and $j \in I$
and $f j = c$
shows $\forall k \in (I - \{j\}). f k = 0$
proof –
have $\text{sum } f I - f j = \text{sum } f (I - \{j\})$ **using** *assms sum-diff1 [of I f j]* **by** *auto*
also have $\text{sum } f I - f j = 0$ **using** *assms*
using $\langle f j = c \rangle$ **by** *simp*
hence $\text{sum } f (I - \{j\}) = 0$ **using** *assms*
using *calculation* **by** *simp*
finally show $\forall k \in (I - \{j\}). f k = 0$
by (*meson DiffD1* $\langle \text{sum } f (I - \{j\}) = 0 \rangle$ *assms(1) assms(2)*
finite-Diff sum-nonneg-eq-0-iff)
qed

lemma *sum-nat-div-mod*:

```

shows sum (λi. sum (λj. f i * g j) {.. $(m::nat)$ }) {.. $(n::nat)$ } =
  sum (λk. f (k div m) * g (k mod m)) {.. $n*m$ }
proof (induct n)
  case 0
  then show ?case by simp
next
  case (Suc n)
  have (∑ i < Suc n. ∑ j < m. f i * g j) = (∑ i < n. ∑ j < m. f i * g j) +
    (∑ j < m. f n * g j)
  by simp
  also have ... = (∑ k < n * m. f (k div m) * g (k mod m)) +
    (∑ j < m. f n * g j)
  using Suc by simp
  also have ... = (∑ k < n * m. f (k div m) * g (k mod m)) +
    sum (λk. f (k div m) * g (k mod m)) {n*m ..< (Suc n) * m}
  proof -
  have (∑ j < m. f n * g j) =
    sum (λk. f (k div m) * g (k mod m)) {n*m ..< (Suc n) * m}
  proof (rule sum.reindex-cong)
  show inj-on (λj. j mod m) {n * m ..< Suc n * m}
  proof
  fix x y
  assume x ∈ {n * m ..< Suc n * m} and y ∈ {n * m ..< Suc n * m}
  and x mod m = y mod m
  thus x = y
  by (metis atLeastLessThan-iff div-nat-eqI mod-div-decomp
    mult.commute)
  qed
  show {.. $m$ } = (λj. j mod m) ‘ {n * m ..< Suc n * m}
  proof
  show {.. $m$ } ⊆ (λj. j mod m) ‘ {n * m ..< Suc n * m}
  proof
  fix x
  assume x ∈ {.. $m$ }
  hence n * m + x ∈ {n * m ..< Suc n * m} by simp
  moreover have x = (n * m + x) mod m using ⟨x ∈ {.. $m$ }⟩ by auto
  ultimately show x ∈ (λj. j mod m) ‘ {n * m ..< Suc n * m}
  using ⟨x ∈ {.. $m$ }⟩ by blast
  qed
  qed auto
  fix x
  assume x ∈ {n * m ..< Suc n * m}
  thus f n * g (x mod m) = f (x div m) * g (x mod m) by auto
  qed
  thus ?thesis by simp
  qed
  also have ... = sum (λk. f (k div m) * g (k mod m))
    ({.. $n*m$ } ∪ {n * m ..< Suc n * m})
  by (rule sum.union-disjoint[symmetric], auto)

```

```

also have ... = ( $\sum k < (Suc\ n) * m. f\ (k\ div\ m) * g\ (k\ mod\ m)$ )
proof -
  have  $\{.. < n * m\} \cup \{n * m.. < Suc\ n * m\} = \{.. < Suc\ n * m\}$ 
    by (simp add: ivl-disj-un-one(2))
  thus ?thesis by simp
qed
finally show ?case .
qed

lemma abs-cmod-eq:
  fixes z::complex
  shows  $|z| = cmod\ z$ 
  by (simp add: abs-complex-def)

lemma real-cpx-abs-leq:
  fixes A::complex
  assumes  $A \in Reals$ 
  and  $B \in Reals$ 
  and  $|A * B| \leq 1$ 
shows  $|Re\ A * Re\ B| \leq 1$ 
proof -
  have  $|Re\ A * Re\ B| = |A * B|$  using assms
    by (metis Reals-mult abs-cmod-eq in-Reals-norm real-mult-re)
  also have  $... \leq 1$  using assms by simp
  finally show  $|Re\ A * Re\ B| \leq 1$ 
    by (metis Re-complex-of-real less-eq-complex-def one-complex.sel(1))
qed

lemma cpx-real-abs-eq:
  fixes z::complex and r::real
  assumes  $z \in Reals$ 
  and  $z = r$ 
shows  $|z| = |r|$ 
proof -
  have  $Re\ z = r$  using assms by simp
  have  $Im\ z = 0$  using assms complex-is-Real-iff by auto
  have  $|z| = cmod\ z$  by (simp add: abs-complex-def)
  hence  $|z| = |Re\ z|$  using  $\langle Im\ z = 0 \rangle$  assms by simp
  thus ?thesis using  $\langle Re\ z = r \rangle$  by simp
qed

lemma cpx-real-abs-leq:
  fixes z::complex and r::real
  assumes  $z \in Reals$ 
  and  $z = r$ 
  and  $|r| \leq k$ 
shows  $|z| \leq (k::real)$ 
proof -
  have  $Re\ z = r$  using assms by simp

```

hence $|Re\ z| \leq k$ **using** *assms* **by** *simp*
 have $Im\ z = 0$ **using** *assms* *complex-is-Real-iff* **by** *auto*
 have $|z| = cmod\ z$ **by** (*simp* *add: abs-complex-def*)
 hence $|z| = |Re\ z|$ **using** $\langle Im\ z = 0 \rangle$ *assms* **by** *simp*
 thus *?thesis* **using** $\langle |Re\ z| \leq k \rangle$ **by** (*simp* *add: less-eq-complex-def*)
qed

lemma *cpx-abs-mult-le-1*:

fixes $z::complex$
assumes $|z| \leq 1$
and $|z'| \leq 1$
shows $|z*z'| \leq 1$
proof –
 have $a: cmod\ z \leq 1$
 by (*metis* *Reals-1 abs-1 abs-cmod-eq assms(1)*
cpx-real-abs-leq dual-order.antisym linorder-le-cases
of-real-eq-1-iff)
 have $b: cmod\ z' \leq 1$
 by (*metis* *Reals-1 abs-1 abs-cmod-eq assms(2)*
cpx-real-abs-leq dual-order.antisym linorder-le-cases
of-real-eq-1-iff)
 have $|z*z'| = |z|*|z'|$
 by (*simp* *add: abs-mult*)
 also have $\dots = cmod\ z * (cmod\ z')$
 using *abs-cmod-eq* **by** *auto*
 also have $\dots \leq 1$ **using** $a\ b$
 by (*simp* *add: less-eq-complex-def mult-le-one*)
finally show *?thesis* .
qed

lemma *sum-abs-cpx*:

shows $|sum\ K\ I| \leq sum\ (\lambda x. |(K\ x)::complex|)\ I$
proof –
 have $|sum\ K\ I| = cmod\ (sum\ K\ I)$
 using *abs-cmod-eq* **by** *blast*
 also have $\dots \leq sum\ (\lambda x. cmod\ (K\ x))\ I$ **using** *norm-sum*
 by (*metis* *Im-complex-of-real Re-complex-of-real less-eq-complex-def*)
 also have $\dots = sum\ (\lambda x. |(K\ x)::complex|)\ I$
 using *abs-cmod-eq* **by** *fastforce*
finally show *?thesis* .
qed

lemma *abs-mult-cpx*:

fixes $z::complex$
assumes $0 \leq (a::real)$
shows $|a*z| = a * |z|$
proof –
 have $|a*z| = cmod\ (a*z)$ **using** *abs-cmod-eq* **by** *blast*
 also have $\dots = a * cmod\ z$ **using** *assms*

by (*simp add: norm-mult*)
 also have $\dots = a * |z|$ by (*simp add: abs-cmod-eq*)
 finally show *?thesis* .
 qed

lemma *cpx-ge-0-real*:
 fixes *c::complex*
 assumes $0 \leq c$
 and $c \in \text{Reals}$
 shows $0 \leq \text{Re } c$
proof –
 have $\text{Re } c = c$ using *assms* by *simp*
 hence $0 \leq \text{complex-of-real } (\text{Re } (c::\text{complex}))$ using *assms* by *simp*
 thus *?thesis* using *less-eq-complex-def* by *auto*
 qed

lemma *cpx-of-real-ge-0*:
 assumes $0 \leq \text{complex-of-real } a$
 shows $0 \leq a$
proof –
 have $0 \leq \text{Re } (\text{complex-of-real } a)$
 using *Reals-of-real assms cpx-ge-0-real* by *blast*
 also have $\dots = a$ by *simp*
 finally show *?thesis* .
 qed

lemma *set-cst-list*:
 shows $(\bigwedge i. i < \text{length } l \implies !i = x) \implies 0 < \text{length } l \implies \text{set } l = \{x\}$
proof (*induct l*)
 case *Nil*
 then show *?case* by *simp*
next
 case (*Cons a l*)
 then show *?case*
 by (*metis in-set-conv-nth insert-absorb is-singletonI' is-singleton-def singleton-iff*)
 qed

lemma *pos-mult-Max*:
 assumes *finite F*
 and $F \neq \{\}$
 and $0 \leq x$
 and $\forall a \in F. 0 \leq (a::\text{real})$
 shows $\text{Max.F } \{x * a \mid a. a \in F\} = x * \text{Max.F } F$
proof –
 define *M* where $M = \text{Max.F } F$
 have *finite* $\{x * a \mid a. a \in F\}$ using *assms* by *auto*
 have $M \in F$ using *assms* unfolding *M-def* by *simp*

hence $x * M \in \{x * a \mid a. a \in F\}$ **by** *auto*
moreover have $\forall c \in \{x * a \mid a. a \in F\}. c \leq x * M$
using *M-def assms eq-Max-iff*
ordered-comm-semiring-class.comm-mult-left-mono **by** *fastforce*
ultimately show *?thesis using assms Max-eqI M-def* $\langle \text{finite } \{x * a \mid a. a \in F\} \rangle$

by *blast*
qed

lemma *square-Max*:

assumes *finite A*
and $A \neq \{\}$
and $\forall a \in A. 0 \leq ((f a)::\text{real})$
and $b = \text{Max.F } \{f a \mid a. a \in A\}$
shows $\text{Max.F } \{f a * f a \mid a. a \in A\} = b * b$

proof –

define *B* **where** $B = \{f a * f a \mid a. a \in A\}$
have *finite B* **using** *finite-image-set unfolding B-def* **by** *(simp add: assms)*
have *finite* $\{f a \mid a. a \in A\}$ **using** *assms* **by** *auto*
hence $b \in \{f a \mid a. a \in A\}$ **using** *assms*
by *(metis (mono-tags, lifting) Collect-empty-eq-bot Max-eq-iff all-not-in-conv bot-empty-eq)*

hence $b * b \in B$ **unfolding** *B-def* **by** *auto*
moreover have $\forall c \in B. c \leq b * b$

proof

fix *c*
assume $c \in B$
hence $\exists d \in A. c = f d * f d$ **unfolding** *B-def* **by** *auto*
from this obtain *d* **where** $d \in A$ **and** $c = f d * f d$ **by** *auto*
note $d \text{prop} = \text{this}$
hence $f d \in \{f a \mid a. a \in A\}$ **by** *auto*
hence $f d \leq b$ **using** *assms* **by** *auto*
thus $c \leq b * b$ **using** *assms* **by** *(simp add: dprop mult-mono')*

qed

ultimately show *?thesis using assms Max-eqI* $[\text{of } B \ b * b]$ $\langle \text{finite } B \rangle$
by *(metis B-def)*

qed

lemma *ereal-Sup-switch*:

assumes $\forall m \in P. (b::\text{real}) \leq f m$
and $\forall m \in P. f m \leq (c::\text{real})$
and $P \neq \{\}$
shows $\text{ereal } (\text{Sup } (f ` P)) = (\bigsqcup m \in P. \text{ereal } (f m))$

proof *(rule ereal-SUP)*

have $b: \forall m \in P. b \leq (\text{ereal } (f m))$ **using** *assms* **by** *auto*
hence $b \leq (\bigsqcup m \in P. \text{ereal } (f m))$ **using** *assms*
by *(meson Sup-upper2 ex-in-conv image-eqI)*
have $m: \forall m \in P. (\text{ereal } (f m)) \leq c$ **using** *assms* **by** *auto*
hence $c: \text{Sup } (\text{ereal } ` (f ` P)) \leq c$

by (*simp add: assms(3) cSUP-least image-image*)
 show $|\bigsqcup m \in P. \text{ereal } (f m)| \neq \infty$ using *b c MInfty-neq-ereal(2)*
 by (*metis PInfty-neq-ereal(1) m b*
assms(3) ereal-SUP-not-infty)
 qed

lemma *Sup-ge-real:*

assumes $a \in (A::\text{real set})$
 and $\forall a \in A. a \leq c$
 and $\forall a \in A. b \leq a$

shows $a \leq \text{Sup } A$

proof –

define B where $B = \{\text{ereal } a \mid a. a \in A\}$

have $\text{ereal } a \in B$ using *assms unfolding B-def by simp*

hence $\text{ereal } a \leq \text{Sup } B$ by (*simp add: Sup-upper*)

also have $\dots = \text{ereal } (\text{Sup } A)$

using *ereal-Sup-switch[symmetric, of A b $\lambda x. x c$] assms unfolding B-def*

by (*metis B-def Collect-mem-eq empty-iff image-Collect image-ident*)

finally have $\text{ereal } a \leq \text{ereal } (\text{Sup } A)$.

thus *?thesis* by *simp*

qed

lemma *Sup-real-le:*

assumes $\forall a \in (A::\text{real set}). a \leq c$

and $\forall a \in A. b \leq a$

and $A \neq \{\}$

shows $\text{Sup } A \leq c$

proof –

define B where $B = \{\text{ereal } a \mid a. a \in A\}$

have $\text{Sup } B \leq \text{ereal } c$ unfolding *B-def* using *SUP-least[of A $\lambda x. x c$] assms*

by (*simp add: Setcompr-eq-image*)

moreover have $\text{Sup } B = \text{ereal } (\text{Sup } A)$ unfolding *B-def*

using *ereal-Sup-switch[symmetric, of A b $\lambda x. x c$] assms*

by (*metis B-def Collect-mem-eq image-Collect image-ident*)

ultimately show *?thesis* by *simp*

qed

2 Results in linear algebra

lemma *mat-add-eq-0-if:*

fixes $A::'a ::\text{group-add Matrix.mat}$

assumes $A \in \text{carrier-mat } n \ m$

and $B \in \text{carrier-mat } n \ m$

and $A+B = 0_m \ n \ m$

shows $B = -A$

proof (*rule eq-matI*)

show $\text{dim-row } B = \text{dim-row } (-A)$ using *assms by simp*

show $\text{dim-col } B = \text{dim-col } (-A)$ using *assms by simp*

fix $i \ j$

assume $i < \dim\text{-row } (-A)$ **and** $j < \dim\text{-col } (-A)$ **note** $ij = \text{this}$
hence $i < \dim\text{-row } B$ $j < \dim\text{-col } B$
using $\langle \dim\text{-row } B = \dim\text{-row } (-A) \rangle \langle \dim\text{-col } B = \dim\text{-col } (-A) \rangle$ **by** *auto*
hence $A \text{ $$$ } (i,j) + B \text{ $$$ } (i,j) = (A+B) \text{ $$$ } (i,j)$ **using** *ij* **by** *simp*
also have $\dots = 0$
by (*metis* $\langle \dim\text{-col } B = \dim\text{-col } (-A) \rangle \langle \dim\text{-row } B = \dim\text{-row } (-A) \rangle$
 $\text{assms}(2) \text{ assms}(3) \text{ carrier-matD}(1) \text{ ij}(1) \text{ ij}(2) \text{ index-add-mat}(3)$
 $\text{index-zero-mat}(1) \text{ index-zero-mat}(3)$)
finally have $A \text{ $$$ } (i,j) + B \text{ $$$ } (i,j) = 0$.
thus $B \text{ $$$ } (i, j) = (-A) \text{ $$$ } (i, j)$
by (*metis* $\langle \dim\text{-col } B = \dim\text{-col } (-A) \rangle \langle \dim\text{-row } B = \dim\text{-row } (-A) \rangle$
 $\langle i < \dim\text{-row } B \rangle \langle j < \dim\text{-col } B \rangle \text{ add-eq-0-iff index-uminus-mat}(1)$
 $\text{index-uminus-mat}(2) \text{ index-uminus-mat}(3)$)

qed

lemma *trace-rank-1-proj*:

shows $\text{Complex-Matrix.trace } (\text{rank-1-proj } v) = \|v\|^2$

proof –

have $\text{Complex-Matrix.trace } (\text{rank-1-proj } v) = \text{inner-prod } v v$

using *trace-outer-prod carrier-vecI*

unfolding *rank-1-proj-def* **by** *blast*

also have $\dots = (\text{vec-norm } v)^2$

unfolding *vec-norm-def* **using** *power2-csqr* **by** *presburger*

also have $\dots = \|v\|^2$ **using** *vec-norm-sq-cpx-vec-length-sq* **by** *simp*

finally show *?thesis* .

qed

lemma *trace-ch-expand*:

fixes $A::'a::\{\text{minus,comm-ring}\} \text{ Matrix.mat}$

assumes $A \in \text{carrier-mat } n n$

and $B \in \text{carrier-mat } n n$

and $C \in \text{carrier-mat } n n$

and $D \in \text{carrier-mat } n n$

shows $\text{Complex-Matrix.trace } (A - B + C + D) =$

$\text{Complex-Matrix.trace } A - \text{Complex-Matrix.trace } B +$

$\text{Complex-Matrix.trace } C + \text{Complex-Matrix.trace } D$

proof –

have $\text{Complex-Matrix.trace } (A - B + C + D) =$

$\text{Complex-Matrix.trace } (A - B + C) + \text{Complex-Matrix.trace } D$

using *trace-add-linear[of - n D]* **assms** **by** *simp*

also have $\dots = \text{Complex-Matrix.trace } (A - B) + \text{Complex-Matrix.trace } C +$

$\text{Complex-Matrix.trace } D$ **using** *assms trace-add-linear[of - n C]*

by (*metis minus-carrier-mat'*)

finally show *?thesis* **using** *assms trace-minus-linear* **by** *auto*

qed

lemma *squared-A-trace*:

assumes $A \in \text{carrier-mat } n n$

and *unitarily-equiv* $A B U$

shows *Complex-Matrix.trace* $(A * A) = \text{Complex-Matrix.trace } (B * B)$
proof (rule *unitarily-equiv-trace*)
 show $A * A \in \text{carrier-mat } n \ n$ **using** *assms* **by** *simp*
 show *unitarily-equiv* $(A * A) (B * B) U$
 using *assms* *unitarily-equiv-square*[of $A \ n$] **by** *simp*
qed

lemma *squared-A-trace'*:
assumes $A \in \text{carrier-mat } n \ n$
 and *unitary-diag* $A \ B \ U$
shows *Complex-Matrix.trace* $(A * A) = (\sum i \in \{0 \ .. < n\}. (B \ \$$ (i,i) * B \ \$$ (i,i)))$
proof –
 have *Complex-Matrix.trace* $(A * A) = \text{Complex-Matrix.trace } (B * B)$
 using *assms* *squared-A-trace'*[of A]
 by (*meson* *unitary-diag-imp-unitarily-equiv*)
 also have $\dots = (\sum i \in \{0 \ .. < n\}. (B * B) \ \$$ (i,i))$ **using** *assms*
 unfolding *Complex-Matrix.trace-def*
 by (*metis* (*mono-tags*, *lifting*) *carrier-matD*(1) *index-mult-mat*(2)
 unitary-diag-carrier(1))
 also have $\dots = (\sum i \in \{0 \ .. < n\}. (B \ \$$ (i,i) * B \ \$$ (i,i)))$
 proof (rule *sum.cong*)
 fix i
 assume $i \in \{0 \ .. < n\}$
 hence $i < n$ **by** *simp*
 thus $(B * B) \ \$$ (i,i) = B \ \$$ (i,i) * B \ \$$ (i,i)$ **using** *diagonal-mat-sq-index*
 by (*metis* *assms*(1) *assms*(2) *unitary-diag-carrier*(1)
 unitary-diag-diagonal)
 qed *simp*
 finally show *?thesis* .
qed

lemma *positive-square-trace*:
assumes $A \in \text{carrier-mat } n \ n$
 and *Complex-Matrix.trace* $A = (1 :: \text{real})$
 and *Complex-Matrix.trace* $(A * A) = 1$
 and *real-diag-decomp* $A \ B \ U$
 and *Complex-Matrix.positive* A
 and $0 < n$
shows $\exists j < n. B \ \$$ (j,j) = 1 \wedge (\forall i < n. i \neq j \longrightarrow B \ \$$ (i,i) = 0)$
proof –
 have $b: \forall i < n. 0 \leq B \ \$$ (i, i)$ **using** *assms* *positive-unitary-diag-pos*
 by (*meson* $\langle \text{real-diag-decomp } A \ B \ U \rangle$ *real-diag-decompD*(1))
 also have $t: \text{Complex-Matrix.trace } B = (1 :: \text{real})$
 using *assms*
 by (*metis* $\langle \text{real-diag-decomp } A \ B \ U \rangle$ *of-real-1* *real-diag-decompD*(1)
 unitarily-equiv-trace *unitary-diag-imp-unitarily-equiv*)
 have $t\text{-sq}: (\sum i \in \{0 \ .. < n\}. (B \ \$$ (i,i) * B \ \$$ (i,i))) = 1$
 using *assms* *unitary-diag-carrier* *squared-A-trace'*

by (smt (verit, ccfv-SIG) ⟨real-diag-decomp A B U⟩ real-diag-decompD(1)
 sum.cong)
 have dim-n: dim-row B = n using assms
 by (meson ⟨real-diag-decomp A B U⟩ carrier-matD(1)
 real-diag-decompD(1) unitary-diag-carrier(1))
 have ex-j: $\exists j \in \{0..<n\}. (B \ \$\$ (j, j)) = 1$
 proof (rule cpx-pos-square-1-elem)
 show finite {0..<n} by simp
 show $\bigwedge i. i \in \{0..<n\} \implies 0 \leq B \ \$\$ (i, i)$ using b by simp
 show $(\sum j \in \{0..<n\}. B \ \$\$ (j, j)) = 1$ using t
 unfolding Complex-Matrix.trace-def
 by (metis ⟨dim-row B = n⟩ of-real-hom.hom-one)
 show $(\sum x = 0..<n. B \ \$\$ (x, x) * B \ \$\$ (x, x)) = 1$ using t-sq
 by blast
 qed
 from this obtain j where jn: $j \in \{0..<n\}$ and bj: $B \ \$\$ (j, j) = 1$ by auto
 have $\forall k \in (\{0..<n\} - \{j\}). B \ \$\$ (k, k) = 0$
 proof (rule cpx-sum-eq-elmnt)
 show finite {0..<n} by simp
 show $\bigwedge i. i \in \{0..<n\} \implies 0 \leq B \ \$\$ (i, i)$ using b by simp
 show $(\sum k = 0..<n. B \ \$\$ (k, k)) = 1$ using t
 unfolding Complex-Matrix.trace-def
 by (simp add: dim-n)
 show $j \in \{0..<n\}$ using jn by simp
 show $B \ \$\$ (j, j) = 1$ using bj by simp
 qed
 hence $\forall i < n. i \neq j \implies B \ \$\$ (i, i) = 0$
 using atLeastLessThan-iff by blast
 thus ?thesis
 by (metis atLeastLessThan-iff bj jn)
 qed

lemma idty-square:

shows $((1_m \ n):: 'a :: semiring-1 Matrix.mat) * (1_m \ n) = 1_m \ n$
 using right-mult-one-mat by simp

lemma pos-hermitian-trace-reals:

fixes A::complex Matrix.mat
 assumes A ∈ carrier-mat n n
 and B ∈ carrier-mat n n
 and 0 < n
 and Complex-Matrix.positive A
 and hermitian B
 shows Complex-Matrix.trace (B*A) ∈ Reals

proof –

define fc::complex Matrix.mat set where fc = carrier-mat n n
 interpret cpx-sq-mat n n fc
 proof
 show 0 < n using assms by simp

```

qed (auto simp add: fc-def)
have Complex-Matrix.trace (B*A) = Complex-Matrix.trace (A*B) using assms
  by (metis trace-comm)
also have ... = Re (Complex-Matrix.trace (A * B))
proof (rule trace-hermitian-pos-real[of B A])
  show hermitian B using assms by simp
  show A ∈ fc using assms unfolding fc-def by simp
  show B ∈ fc using assms unfolding fc-def by simp
  show Complex-Matrix.positive A using assms by simp
qed
finally have Complex-Matrix.trace (B*A) =
  Re (Complex-Matrix.trace (A * B)) .
thus ?thesis by (metis Reals-of-real)
qed

```

```

lemma pos-hermitian-trace-reals':
  fixes A::complex Matrix.mat
  assumes A ∈ carrier-mat n n
  and B ∈ carrier-mat n n
  and 0 < n
  and Complex-Matrix.positive A
  and hermitian B
  shows Complex-Matrix.trace (A*B) ∈ Reals
  by (metis assms pos-hermitian-trace-reals trace-comm)

```

```

lemma hermitian-commute:
  assumes hermitian A
  and hermitian B
  and A*B = B*A
shows hermitian (A*B)
  by (metis adjacent-mult assms hermitian-def
    hermitian-square index-mult-mat(2))

```

```

lemma idty-unitary-diag:
  assumes unitary-diag (1m n) B U
  shows B = 1m n
proof –
  have l: (Complex-Matrix.adjoint U) * U = 1m n
    using assms one-carrier-mat similar-mat-witD2(2) unitary-diagD(1) by blast
  have r: (Complex-Matrix.adjoint U) * U = 1m n
    by (simp add: l)
  hence B = ((Complex-Matrix.adjoint U) * U) * B *
    ((Complex-Matrix.adjoint U) * U) using l r
    by (metis assms index-one-mat(2) left-mult-one-mat' right-mult-one-mat
      similar-mat-witD(5) similar-mat-wit-dim-row unitary-diagD(1))
  also have ... = (Complex-Matrix.adjoint U) *
    (U * B * (Complex-Matrix.adjoint U)) * U
    by (metis assms calculation similar-mat-witD(3) similar-mat-wit-sym)

```

$unitary-diagD(1)$
also have ... = $(Complex-Matrix.adjoint\ U) * (1_m\ n) * U$
by $(metis\ assms\ one-carrier-mat\ similar-mat-witD2(3)\ unitary-diagD(1))$
also have ... = $1_m\ n$
by $(metis\ assms\ index-one-mat(2)\ l\ right-mult-one-mat\ similar-mat-witD(7)\ unitary-diagD(1))$
finally show $?thesis$.
qed

lemma $diag-mat-idty$:

assumes $0 < n$

shows $set\ (diag-mat\ ((1_m\ n)::'a::\{one,zero\}\ Matrix.mat)) = \{1\}$
(is $?L = ?R$)

proof

show $?L \subseteq ?R$

proof

fix $x::'a$

assume $x \in set\ (diag-mat\ (1_m\ n))$

hence $\exists i < length\ (diag-mat\ (1_m\ n)).\ nth\ (diag-mat\ (1_m\ n))\ i = x$

using $in-set-conv-nth[of\ x\ diag-mat\ (1_m\ n)]\ assms$ **by** $simp$

from this obtain i **where** $i < length\ (diag-mat\ (1_m\ n))$

and $nth\ (diag-mat\ (1_m\ n))\ i = x$

by auto note $iprop = this$

hence $i < dim-row\ (1_m\ n)$ **unfolding** $diag-mat-def$ **by** $simp$

hence $i < n$ **using** $assms$ **by** $simp$

have $x = (1_m\ n)\$(i,i)$ **using** $iprop$ **unfolding** $diag-mat-def$ **by** $simp$

thus $x \in ?R$ **using** $\langle i < n \rangle$ **by** $simp$

qed

next

show $?R \subseteq ?L$

proof

fix x

assume $x \in ?R$

hence $x = 1$ **by** $simp$

also have ... = $(1_m\ n)\$(0,0)$ **using** $assms$ **by** $simp$

also have ... $\in ?L$ **using** $assms$ **unfolding** $diag-mat-def$ **by** $simp$

finally show $x \in ?L$.

qed

qed

lemma $idty-spectrum$:

assumes $0 < n$

shows $spectrum\ ((1_m\ n)::complex\ Matrix.mat) = \{1\}$

proof –

have $spectrum\ ((1_m\ n)::complex\ Matrix.mat) = set\ (diag-mat\ (1_m\ n))$

using $similar-spectrum-eq$

by $(meson\ one-carrier-mat\ similar-mat-refl\ upper-triangular-one)$

also have ... = $\{1\}$ **using** $diag-mat-idty\ assms$ **by** $simp$

finally show $?thesis$.

qed

lemma *spectrum-ne*:

fixes $A::\text{complex Matrix.mat}$
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$

shows $\text{spectrum } A \neq \{\}$ **unfolding** *spectrum-def*
using *eigvals-poly-length[of A]* *assms* **by** *auto*

lemma *unitary-diag-square-spectrum*:

fixes $A::\text{complex Matrix.mat}$
assumes *hermitian A*
and $A \in \text{carrier-mat } n \ n$

and *unitary-diag A B U*

shows $\text{spectrum } (A * A) = \text{set } (\text{diag-mat } (B * B))$

proof –

have *sa*: *similar-mat (A*A) (B*B)*

using *assms hermitian-square-similar-mat-wit[of A n]*

unfolding *similar-mat-def* **by** *auto*

have *diagonal-mat (B*B)* **using** *diagonal-mat-sq-diag[of B]* *assms*

by (*meson unitary-diag-carrier(1) unitary-diag-diagonal*)

have $(\prod a \leftarrow \text{eigvals } (A * A). [- a, 1:]) = \text{char-poly } (A * A)$ **using** *assms*

by (*metis eigvals-poly-length mult-carrier-mat*)

also have $\dots = \text{char-poly } (B * B)$ **using** *char-poly-similar[OF sa]* **by** *simp*

also have $\dots = (\prod a \leftarrow \text{diag-mat } (B * B). [- a, 1:])$ **using**
 $\langle \text{diagonal-mat } (B * B) \rangle$

by (*metis assms(2) assms(3) char-poly-upper-triangular*
diagonal-imp-upper-triangular mult-carrier-mat
unitary-diag-carrier(1))

finally have $(\prod a \leftarrow \text{eigvals } (A * A). [- a, 1:]) =$
 $(\prod a \leftarrow \text{diag-mat } (B * B). [- a, 1:])$.

hence $\text{set } (\text{eigvals } (A * A)) = \text{set } (\text{diag-mat } (B * B))$

using *poly-root-set-eq[of eigvals (A*A)]* **by** *simp*

thus *?thesis* **unfolding** *spectrum-def* **by** *simp*

qed

lemma *diag-mat-square-eq*:

fixes $B::'a::\{\text{ring}\} \text{ Matrix.mat}$
assumes *diagonal-mat B*
and $B \in \text{carrier-mat } n \ n$

shows $\text{set } (\text{diag-mat } (B * B)) = \{b * b \mid b. b \in \text{set } (\text{diag-mat } B)\}$

proof

show $\text{set } (\text{diag-mat } (B * B)) \subseteq \{b * b \mid b. b \in \text{set } (\text{diag-mat } B)\}$

proof

fix x

assume $x \in \text{set } (\text{diag-mat } (B * B))$

hence $\exists i < \text{length } (\text{diag-mat } (B * B)). \text{nth } (\text{diag-mat } (B * B)) \ i = x$

using *in-set-conv-nth[of x]* **by** *simp*

from this obtain i **where** $i < \text{length } (\text{diag-mat } (B * B))$

```

    and nth (diag-mat (B * B)) i = x
    by auto note iprop = this
  hence i < n using assms unfolding diag-mat-def by simp
  have (B*B) $$ (i,i) = x using iprop
    unfolding diag-mat-def by simp
  hence B $$ (i,i)* B $$ (i,i) = x
    using diagonal-mat-sq-index[of B n i i] assms iprop ⟨i < n⟩
    by simp
  moreover have B $$ (i,i) ∈ set (diag-mat B)
    using ⟨i < n⟩ assms in-set-conv-nth[of x]
    unfolding diag-mat-def by auto
  ultimately show x ∈ {b*b | b. b ∈ set (diag-mat B)} by auto
qed
next
show {b * b | b. b ∈ set (diag-mat B)} ⊆ set (diag-mat (B * B))
proof
  fix x
  assume x ∈ {b * b | b. b ∈ set (diag-mat B)}
  hence ∃ b ∈ set (diag-mat B). x = b * b by auto
  from this obtain b where b ∈ set (diag-mat B) and x = b * b by auto
  hence ∃ i < length (diag-mat B). (diag-mat B)!i = b
    using in-set-conv-nth[of b] by simp
  from this obtain i where i < length (diag-mat B)
    and (diag-mat B) ! i = b by auto
  note iprop = this
  hence B $$ (i,i) = b unfolding diag-mat-def by simp
  moreover have i < n using assms iprop unfolding diag-mat-def by simp
  ultimately have (B*B) $$ (i,i) = x
    using ⟨x = b*b⟩ diagonal-mat-sq-index[of B n i i] assms iprop by simp
  hence x = (diag-mat (B*B)) ! i using ⟨i < n⟩ assms
    unfolding diag-mat-def by fastforce
  moreover have i < length (diag-mat (B * B))
    using ⟨i < n⟩ assms unfolding diag-mat-def by auto
  ultimately show x ∈ set (diag-mat (B * B))
    using in-set-conv-nth[of x diag-mat (B*B)]
    by simp
qed
qed

lemma hermitian-square-spectrum-eq:
  fixes A::complex Matrix.mat
  assumes hermitian A
  and A ∈ carrier-mat n n
  and 0 < n
  shows spectrum (A*A) = {a*a | a. a ∈ spectrum A}
proof -
  obtain B U where herm: real-diag-decomp A B U
    using hermitian-real-diag-decomp[of A] assms by auto
  hence spectrum (A*A) = set (diag-mat (B*B))

```

using *unitary-diag-square-spectrum* *assms* *real-diag-decompD(1)* **by** *blast*
also have ... = { $a*a \mid a. a \in \text{set } (\text{diag-mat } B)$ }
using *diag-mat-square-eq[of B]* *assms* *herm*
by (*meson* *real-diag-decompD(1)* *unitary-diagD(2)* *unitary-diag-carrier(1)*)
also have ... = { $a*a \mid a. a \in \text{spectrum } A$ }
using *assms* *herm* *real-diag-decompD(1)* *spectrum-def* *unitary-diag-spectrum-eq*

by *blast*
finally show *?thesis* .
qed

lemma *adjoint-uminus*:
shows *Complex-Matrix.adjoint* $(-A) = - (\text{Complex-Matrix.adjoint } A)$
proof (*rule* *eq-matI*)
fix $i\ j$
assume $i < \text{dim-row } (- \text{Complex-Matrix.adjoint } A)$ **and**
 $j < \text{dim-col } (- \text{Complex-Matrix.adjoint } A)$
thus *Complex-Matrix.adjoint* $(-A) \ \S\S (i, j) =$
 $(- \text{Complex-Matrix.adjoint } A) \ \S\S (i, j)$
by (*simp* *add: adjoint-eval* *conjugate-neg*)
qed *auto*

lemma (*in* *fixed-carrier-mat*) *sum-mat-zero*:
assumes *finite I*
and $\bigwedge i. i \in I \implies A\ i \in \text{fc-mats}$
and $\bigwedge i. i \in I \implies f\ i = 0$
shows $\text{sum-mat } (\lambda i. (f\ i) \cdot_m (A\ i))\ I = 0_m\ \text{dimR}\ \text{dimC}$ **using** *assms*
proof (*induct* *rule: finite-induct*)
case *empty*
then show *?case* **using** *sum-mat-empty* **by** *simp*
next
case (*insert j F*)
hence $\text{sum-mat } (\lambda i. f\ i \cdot_m A\ i)\ (\text{insert } j\ F) = f\ j \cdot_m A\ j +$
 $\text{sum-mat } (\lambda i. f\ i \cdot_m A\ i)\ F$
using *sum-mat-insert*
by (*smt* (*verit*, *best*) *Set.basic-monos(7)* *image-subsetI* *insertI1*
smult-mem *subset-insertI*)
also have ... = $0_m\ \text{dimR}\ \text{dimC} + \text{sum-mat } (\lambda i. f\ i \cdot_m A\ i)\ F$
using *insert smult-zero[of A j]* *fc-mats-carrier* **by** *force*
also have ... = $0_m\ \text{dimR}\ \text{dimC} + 0_m\ \text{dimR}\ \text{dimC}$ **using** *insert* **by** *simp*
finally show *?case* **by** *simp*
qed

lemma (*in* *fixed-carrier-mat*) *sum-mat-zero'*:
fixes $A::'b \Rightarrow 'a\ \text{Matrix.mat}$
assumes *finite I*
and $\bigwedge i. i \in I \implies A\ i = 0_m\ \text{dimR}\ \text{dimC}$
shows $\text{sum-mat } A\ I = 0_m\ \text{dimR}\ \text{dimC}$ **using** *assms*
proof (*induct* *rule: finite-induct*)

```

    case empty
  then show ?case using sum-mat-empty by simp
next
case (insert j F)
have sum-mat A (insert j F) = A j + sum-mat A F using sum-mat-insert
  by (metis Set.basic-monos(7) image-subsetI insertI1 insert(1)
      insert(2) insert(4) subset-insertI zero-mem)
also have ... = 0m dimR dimC + sum-mat A F
  using insert by simp
also have ... = 0m dimR dimC + 0m dimR dimC using insert by simp
finally show ?case by simp
qed

```

lemma (in *fixed-carrier-mat*) *sum-mat-remove*:
 assumes $A \text{ ' } I \subseteq \text{fc-mats}$
 and A : *finite* I and $x: x \in I$
 shows $\text{sum-mat } A \ I = A \ x + \text{sum-mat } A \ (I - \{x\})$ **unfolding** *sum-mat-def*
 using *assms sum-with-insert*[of $A \ x \ I - \{x\}$] *insert-Diff* **by** *fastforce*

lemma (in *fixed-carrier-mat*) *sum-mat-singleton*:
 fixes $A::'b \Rightarrow 'a \ \text{Matrix.mat}$
 assumes *finite* I
 and $A \text{ ' } I \subseteq \text{fc-mats}$
 and $j \in I$
 and $\forall i \in I. i \neq j \longrightarrow f \ i = 0$
 shows $\text{sum-mat } (\lambda \ i. (f \ i) \cdot_m (A \ i)) \ I = f \ j \cdot_m (A \ j)$
proof –
 have $\text{sum-mat } (\lambda \ i. (f \ i) \cdot_m (A \ i)) \ I = f \ j \cdot_m (A \ j) +$
 $\text{sum-mat } (\lambda \ i. (f \ i) \cdot_m (A \ i)) \ (I - \{j\})$ **using** *sum-mat-remove*
 by (metis (*no-types, lifting*) *assms(1) assms(2) assms(3)*
image-subset-iff smult-mem)
 moreover have $\text{sum-mat } (\lambda \ i. (f \ i) \cdot_m (A \ i)) \ (I - \{j\}) = 0_m \ \text{dimR} \ \text{dimC}$
proof (*rule sum-mat-zero*)
 show $\bigwedge i. i \in I - \{j\} \implies A \ i \in \text{fc-mats}$ **using** *assms* **by** *auto*
qed (*auto simp add: assms*)
 ultimately show $\text{sum-mat } (\lambda \ i. (f \ i) \cdot_m (A \ i)) \ I = f \ j \cdot_m (A \ j)$
 by (metis *Matrix.right-add-zero-mat assms(2) assms(3) fc-mats-carrier*
image-subset-iff smult-mem)
qed

context *fixed-carrier-mat*

begin

lemma *sum-mat-disj-union*:

assumes *finite* J

and *finite* I

and $I \cap J = \{\}$

and $\forall i \in I \cup J. A \ i \in \text{fc-mats}$

shows $\text{sum-mat } A \ (I \cup J) = \text{sum-mat } A \ I + \text{sum-mat } A \ J$ **using** *assms*

proof (*induct rule: finite-induct*)

```

case empty
then show ?case
  by (simp add: sum-mat-carrier)
next
case (insert x F)
have sum-mat A (I ∪ (insert x F)) = sum-mat A (insert x (I ∪ F)) by simp
also have ... = A x + sum-mat A (I ∪ F)
proof (rule sum-mat-insert)
  show A x ∈ fc-mats by (simp add: local.insert(6))
  show A ‘ (I ∪ F) ⊆ fc-mats using local.insert(6) by force
  show finite (I ∪ F) using insert by simp
  show x ∉ I ∪ F using insert by auto
qed
also have ... = A x + sum-mat A I + sum-mat A F using insert
  by (simp add: add-assoc fc-mats-carrier sum-mat-carrier)
also have ... = sum-mat A I + sum-mat A (insert x F)
proof –
  have A x + sum-mat A F = sum-mat A (insert x F)
  by (simp add: insert.prem(3) local.insert(1) local.insert(2)
    subset-eq sum-mat-insert)
  thus ?thesis
  by (metis Un-iff add-assoc add-commute fc-mats-carrier
    insertCI local.insert(6) sum-mat-carrier)
qed
finally show ?case .
qed

```

```

lemma sum-with-reindex-cong':
fixes g :: 'c ⇒ 'a Matrix.mat
assumes  $\forall x. g x \in \text{fc-mats}$ 
and  $\forall x. h x \in \text{fc-mats}$ 
and inj-on l B
and  $\bigwedge x. x \in B \implies g (l x) = h x$ 
shows sum-with (+) (0m dimR dimC) g (l ‘ B) =
sum-with (+) (0m dimR dimC) h B
by (rule sum-with-reindex-cong, (simp add: assms)+)

```

```

lemma sum-mat-cong':
shows finite I ⇒ (∧ i. i ∈ I ⇒ A i = B i) ⇒
  ( $\bigwedge i. i \in I \implies A i \in \text{fc-mats}$ )  $\implies$ 
  ( $\bigwedge i. i \in I \implies B i \in \text{fc-mats}$ )  $\implies I = J \implies \text{sum-mat } A I = \text{sum-mat } B J$ 
proof (induct arbitrary: J rule: finite-induct)
  case empty
  then show ?case by simp
next
case (insert x F)
have sum-mat A (insert x F) = A x + sum-mat A F
  using insert sum-mat-insert[of A]
  by (meson image-subsetI insert-iff)

```

also have ... = $B x + \text{sum-mat } B F$ **using** *insert by force*
also have ... = $\text{sum-mat } B (\text{insert } x F)$ **using** *insert sum-mat-insert[of B]*
by (*metis image-subsetI insert-iff*)
also have ... = $\text{sum-mat } B J$ **using** *insert by simp*
finally show ?*case* .
qed

lemma *sum-mat-reindex-cong*:

assumes *finite B*
and $\bigwedge x. x \in l' B \implies g x \in \text{fc-mats}$
and $\bigwedge x. x \in B \implies h x \in \text{fc-mats}$
and *inj-on l B*
and $\bigwedge x. x \in B \implies g (l x) = h x$
shows $\text{sum-mat } g (l' B) = \text{sum-mat } h B$

proof –

define *gp* **where** $gp = (\lambda i. \text{if } i \in l' B \text{ then } g i \text{ else } (0_m \text{ dimR } \text{dimC}))$
define *hp* **where** $hp = (\lambda i. \text{if } i \in B \text{ then } h i \text{ else } (0_m \text{ dimR } \text{dimC}))$
have $\text{sum-mat } g (l' B) = \text{sum-mat } gp (l' B)$
proof (*rule sum-mat-cong'*)
show $\bigwedge i. i \in l' B \implies g i = gp i$ **unfolding** *gp-def* **by** *auto*
show $\bigwedge i. i \in l' B \implies g i \in \text{fc-mats}$ **using** *assms* **by** *simp*
show $\bigwedge i. i \in l' B \implies gp i \in \text{fc-mats}$ **unfolding** *gp-def* **using** *assms* **by** *auto*

qed (*simp add: assms*)+

also have ... = $\text{sum-mat } hp B$ **unfolding** *sum-mat-def*

proof (*rule sum-with-reindex-cong'*)

show $\forall x. gp x \in \text{fc-mats}$ **unfolding** *gp-def* **using** *assms*
by (*simp add: zero-mem*)
show $\forall x. hp x \in \text{fc-mats}$ **unfolding** *hp-def* **using** *assms*
by (*simp add: zero-mem*)
show $\bigwedge x. x \in B \implies gp (l x) = hp x$
by (*simp add: assms(5) gp-def hp-def*)

qed (*simp add: assms*)

also have ... = $\text{sum-mat } h B$

proof (*rule sum-mat-cong'*)

show $\bigwedge i. i \in B \implies hp i = h i$ **unfolding** *hp-def* **by** *auto*
show $\bigwedge i. i \in B \implies hp i \in \text{fc-mats}$ **unfolding** *hp-def* **using** *assms* **by** *auto*
show $\bigwedge i. i \in B \implies h i \in \text{fc-mats}$ **using** *assms* **by** *simp*

qed (*simp add: assms*)+

finally show ?*thesis* .

qed

lemma *sum-mat-mod-eq*:

fixes $A :: \text{nat} \implies 'a \text{ Matrix.mat}$

assumes $\bigwedge x. x \in \{..<m\} \implies A x \in \text{fc-mats}$

shows $\text{sum-mat } (\lambda i. A (i \bmod m)) ((\lambda i. n * m + i) \{..<m\}) = \text{sum-mat } A \{..<m\}$

proof (*rule sum-mat-reindex-cong*)

show $\bigwedge x. x \in \{..<m\} \implies A ((n * m + x) \bmod m) = A x$ **by** *simp*

show *inj-on* ((+) (n * m)) {..<m} **by** *simp*

```

show  $\bigwedge x. x \in (+) (n * m) \text{ ' } \{..<m\} \implies A (x \text{ mod } m) \in \text{fc-mats}$ 
using assms by force
qed (simp add: assms)+

lemma sum-mat-singleton':
assumes  $A i \in \text{fc-mats}$ 
shows  $\text{sum-mat } A \{i\} = A i$ 
by (metis add-zero assms comm-add-mat empty-iff fc-mats-carrier
finite.intros(1) image-is-empty subsetI sum-mat-empty sum-mat-insert
zero-mem)

end

context cpx-sq-mat
begin

lemma sum-mat-mod-div-ne-0:
assumes  $\bigwedge k. k < (nC::nat) \implies A k \in \text{carrier-mat } n n$ 
and  $\bigwedge j. j < (nD::nat) \implies B j \in \text{carrier-mat } m m$ 
and  $0 < n$ 
and  $0 < m$ 
and  $\text{dim}R = n * m$ 
and  $nD \neq 0$ 
shows  $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m ((A i) \otimes (B j))) \{..<nD\})$ 
 $\{..<nC\} =$ 
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$ 
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..<nC*nD\}$ 
proof –
define  $D$  where  $D = (\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m ((A i) \otimes (B j))) \{..<nD\})$ 
have  $\text{fc}: \text{fc-mats} = \text{carrier-mat } (n*m) (n*m)$ 
using assms fc-mats-carrier dim-eq
by simp
show ?thesis using assms
proof (induct nC)
case 0
define  $C$  where  $C = \text{sum-mat } D \{..<(0::nat)\}$ 
have  $C = 0_m (n*m) (n*m)$  unfolding  $C\text{-def}$ 
using sum-mat-empty assms dim-eq
by (simp add: fixed-carrier-mat-def)
moreover have  $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$ 
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..<0*nD\} = 0_m (n*m) (n*m)$ 
using sum-mat-empty assms dim-eq
by (simp add: fixed-carrier-mat-def)
ultimately show ?case unfolding  $C\text{-def}$  by simp
next
case (Suc nC)
define  $C$  where  $C = \text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$ 
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..<nC*nD\}$ 
have  $\text{dm}: \bigwedge i. i \in \{..<\text{Suc } nC\} \implies D i \in \text{fc-mats}$ 

```

proof –
fix i
assume $i \in \{.. < \text{Suc } nC\}$
hence $A \ i \in \text{carrier-mat } n \ n$ **using** Suc **by** simp
hence $\bigwedge j. j \in \{.. < nD\} \implies B \ j \in \text{carrier-mat } m \ m$ **using** Suc
by simp
hence $\bigwedge j. j \in \{.. < nD\} \implies A \ i \otimes B \ j \in \text{fc-mats}$
using $\text{fc } \langle A \ i \in \text{carrier-mat } n \ n \rangle \text{ tensor-mat-carrier}$
by $(\text{metis } \text{carrier-matD}(1) \ \text{carrier-matD}(2))$
thus $D \ i \in \text{fc-mats}$ **unfolding** $D\text{-def}$
by $(\text{metis } (\text{mono-tags}, \text{lifting}) \ \text{cpx-sq-mat-smult} \ \text{fc-mats-carrier} \ \text{sum-mat-carrier})$
qed
have $\text{sum-mat } D \ \{.. < \text{Suc } nC\} = \text{sum-mat } D \ (\{.. < nC\} \cup \{nC.. < \text{Suc } nC\})$
proof –
have $\{.. < \text{Suc } nC\} = \{.. < nC\} \cup \{nC.. < \text{Suc } nC\}$ **by** auto
thus $?thesis$ **by** simp
qed
also have $\dots = \text{sum-mat } D \ \{.. < nC\} + \text{sum-mat } D \ \{nC.. < \text{Suc } nC\}$
proof $(\text{rule } \text{sum-mat-disj-union})$
show $\forall i \in \{.. < nC\} \cup \{nC.. < \text{Suc } nC\}. D \ i \in \text{fc-mats}$ **using** dm **by** auto
qed auto
also have $\dots = C + \text{sum-mat } D \ \{nC.. < \text{Suc } nC\}$
using Suc **unfolding** $C\text{-def } D\text{-def}$ **by** simp
also have $\dots = C + (\text{sum-mat } (\lambda i. (f \ (i \ \text{div } nD) * g \ (i \ \text{mod } nD))) \cdot_m$
 $((A \ (i \ \text{div } nD)) \otimes (B \ (i \ \text{mod } nD)))) \ \{nC * nD.. < \text{Suc } nC * nD\}$
proof –
have $\text{sum-mat } D \ \{nC.. < \text{Suc } nC\} = \text{sum-mat } D \ \{nC\}$ **by** simp
also have $\dots = D \ nC$ **using** dm
by $(\text{simp } \text{add: } \text{sum-mat-singleton}')$
also have $\dots = (\text{sum-mat } (\lambda i. (f \ nC * g \ (i \ \text{mod } nD))) \cdot_m$
 $((A \ nC) \otimes (B \ (i \ \text{mod } nD)))) \ ((+) \ (nC * nD) \ ' \ \{.. < nD\})$
unfolding $D\text{-def}$
proof $(\text{rule } \text{sum-mat-mod-eq}[\text{symmetric}])$
show $\bigwedge x. x \in \{.. < nD\} \implies f \ nC * g \ x \cdot_m (A \ nC \otimes B \ x) \in \text{fc-mats}$
proof –
fix x
assume $x \in \{.. < nD\}$
hence $B \ x \in \text{carrier-mat } m \ m$ **using** Suc **by** simp
have $A \ nC \in \text{carrier-mat } n \ n$ **using** Suc **by** simp
hence $A \ nC \otimes B \ x \in \text{fc-mats}$
using $\text{fc } \text{tensor-mat-carrier} \ \langle B \ x \in \text{carrier-mat } m \ m \rangle$ **by** blast
thus $f \ nC * g \ x \cdot_m (A \ nC \otimes B \ x) \in \text{fc-mats}$
by $(\text{simp } \text{add: } \text{cpx-sq-mat-smult})$
qed
qed
also have $\dots = \text{sum-mat } (\lambda i. (f \ (i \ \text{div } nD) * g \ (i \ \text{mod } nD))) \cdot_m$
 $((A \ (i \ \text{div } nD)) \otimes (B \ (i \ \text{mod } nD)))) \ \{nC * nD.. < \text{Suc } nC * nD\}$
proof $(\text{rule } \text{sum-mat-cong}')$

show $(+) (nC * nD) \langle \{..<nD\} = \{nC * nD..<Suc\ nC * nD\}$
by *(simp add: lessThan-atLeast0)*
show $\bigwedge i. i \in (+) (nC * nD) \langle \{..<nD\} \implies$
 $f\ nC * g\ (i\ \text{mod}\ nD) \cdot_m (A\ nC \otimes B\ (i\ \text{mod}\ nD)) \in fc\text{-mats}$
proof –
fix i
assume $i \in (+) (nC * nD) \langle \{..<nD\}$
hence $i\ \text{mod}\ nD < nD$ **using** *assms mod-less-divisor* **by** *blast*
hence $B\ (i\ \text{mod}\ nD) \in carrier\text{-mat}\ m\ m$ **using** *Suc* **by** *simp*
moreover **have** $A\ nC \in carrier\text{-mat}\ n\ n$ **using** *Suc* **by** *simp*
ultimately **have** $A\ nC \otimes B\ (i\ \text{mod}\ nD) \in fc\text{-mats}$
using *fc tensor-mat-carrier* **by** *blast*
thus $f\ nC * g\ (i\ \text{mod}\ nD) \cdot_m (A\ nC \otimes B\ (i\ \text{mod}\ nD)) \in fc\text{-mats}$
by *(simp add: cpx-sq-mat-smult)*
qed
show $\bigwedge i. i \in (+) (nC * nD) \langle \{..<nD\} \implies$
 $f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in$
 $fc\text{-mats}$
proof –
fix i
assume $i \in (+) (nC * nD) \langle \{..<nD\}$
hence $i\ \text{div}\ nD = nC$ **using** *Suc(2) mod-less-divisor*
by *(metis (+(+) (nC * nD) \langle \{..<nD\} = \{nC * nD..<Suc\ nC * nD\})*
index-div-eq semiring-norm(174))
have $i\ \text{mod}\ nD < nD$ **using** $\langle i \in (+) (nC * nD) \langle \{..<nD\} \rangle$
mod-less-divisor assms **by** *blast*
hence $B\ (i\ \text{mod}\ nD) \in carrier\text{-mat}\ m\ m$ **using** *Suc* **by** *simp*
moreover **have** $A\ (i\ \text{div}\ nD) \in carrier\text{-mat}\ n\ n$
using $\langle i\ \text{div}\ nD = nC \rangle$ *Suc* **by** *simp*
ultimately **have** $A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD) \in fc\text{-mats}$
using *fc tensor-mat-carrier* **by** *blast*
thus $f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in$
 $fc\text{-mats}$
by *(simp add: cpx-sq-mat-smult)*
qed
qed auto
finally **have** $sum\text{-mat}\ D\ \{nC..<Suc\ nC\} =$
 $sum\text{-mat}\ (\lambda i. (f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD)) \cdot_m$
 $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))))\ \{nC * nD..<Suc\ nC * nD\} .$
thus *?thesis* **by** *simp*
qed
also **have** $... =$
 $sum\text{-mat}\ (\lambda i. f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)))$
 $(\{..<nC * nD\} \cup \{nC * nD..<Suc\ nC * nD\})$ **unfolding** *C-def*
proof *(rule sum-mat-disj-union[symmetric])*
show $\forall i \in \{..<nC * nD\} \cup \{nC * nD..<Suc\ nC * nD\} .$
 $f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in fc\text{-mats}$
proof
fix i

assume $i \in \{..<nC * nD\} \cup \{nC * nD..<Suc\ nC * nD\}$
hence $i \in \{..< Suc\ nC * nD\}$ **by** *auto*
hence $i \text{ div } nD < Suc\ nC$ **using** *Suc(2) mod-less-divisor*
by (*simp add: less-mult-imp-div-less*)
have $i \text{ mod } nD < nD$ **using** $\langle i \in \{..<nC * nD\} \cup \{nC * nD..<Suc\ nC * nD\} \rangle$
Suc(2) mod-less-divisor assms **by** *blast*
hence $B (i \text{ mod } nD) \in \text{carrier-mat } m\ m$ **using** *Suc* **by** *simp*
moreover **have** $A (i \text{ div } nD) \in \text{carrier-mat } n\ n$
using $\langle i \text{ div } nD < Suc\ nC \rangle$ *Suc* **by** *simp*
ultimately **have** $A (i \text{ div } nD) \otimes B (i \text{ mod } nD) \in \text{fc-mats}$
using *fc tensor-mat-carrier* **by** *blast*
thus $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in \text{fc-mats}$
by (*simp add: cpx-sq-mat-smult*)
qed
qed *auto*
also **have** ... =
 $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD))) \{..< Suc\ nC * nD\}$
proof –
have $\{..< nC * nD\} \cup \{nC * nD..<Suc\ nC * nD\} = \{..< Suc\ nC * nD\}$
by *auto*
thus *?thesis* **by** *simp*
qed
finally **show** *?case unfolding D-def* .
qed
qed

lemma *sum-mat-mod-div-eq-0*:

assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
and $0 < n$
and $nD = 0$
and $\text{dim}R = n * m$
shows $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f\ i * g\ j \cdot_m ((A\ i) \otimes (B\ j))) \{..< nD\}) \{..< nC\} =$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m ((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..< nC * nD\}$
proof –
have $\{..< nC * nD\} = \{\}$ **using** *assms* **by** *simp*
hence $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD))) \{..< nC * nD\} = 0_m (n * m) (n * m)$
using *sum-mat-empty assms dim-eq*
by (*simp add: fixed-carrier-mat-def*)
moreover **have** $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f\ i * g\ j \cdot_m (A\ i \otimes B\ j)) \{..< nD\})$
 $\{..< nC\} = 0_m \text{ dim}R \text{ dim}C$
proof (*rule sum-mat-zero'*)
fix i

```

    assume  $i \in \{.. < nC\}$ 
    show  $sum\text{-}mat (\lambda j. f\ i * g\ j \cdot_m (A\ i \otimes B\ j)) \{.. < nD\} = 0_m\ dimR\ dimC$ 
      using assms sum-mat-empty by simp
    qed simp
    ultimately show ?thesis using assms dim-eq by simp
  qed

```

lemma *sum-mat-mod-div:*

```

    assumes  $\bigwedge k. k < (nC::nat) \implies A\ k \in carrier\text{-}mat\ n\ n$ 
    and  $\bigwedge j. j < (nD::nat) \implies B\ j \in carrier\text{-}mat\ m\ m$ 
    and  $0 < n$ 
    and  $0 < m$ 
    and  $dimR = n * m$ 
  shows  $sum\text{-}mat (\lambda i. sum\text{-}mat (\lambda j. f\ i * g\ j \cdot_m ((A\ i) \otimes (B\ j))) \{.. < nD\})$ 
     $\{.. < nC\} =$ 
     $sum\text{-}mat (\lambda i. (f\ (i\ div\ nD) * g\ (i\ mod\ nD)) \cdot_m$ 
     $((A\ (i\ div\ nD)) \otimes (B\ (i\ mod\ nD)))) \{.. < nC * nD\}$ 
  proof (cases nD = 0)
    case True
      then show ?thesis using sum-mat-mod-div-eq-0 assms by simp
    next
      case False
        then show ?thesis using sum-mat-mod-div-ne-0 assms by simp
  qed

```

lemma *sum-sum-mat-expand-ne-0:*

```

    assumes  $\bigwedge k. k < (nC::nat) \implies A\ k \in carrier\text{-}mat\ n\ n$ 
    and  $\bigwedge j. j < (nD::nat) \implies B\ j \in carrier\text{-}mat\ m\ m$ 
    and  $R \in carrier\text{-}mat\ (n * m)\ (n * m)$ 
    and  $0 < n$ 
    and  $0 < m$ 
    and  $nD \neq 0$ 
    and  $dimR = n * m$ 
  shows  $sum\text{-}mat (\lambda i. sum\text{-}mat (\lambda j. f\ i * g\ j \cdot_m ((A\ i) \otimes (B\ j)) * R)) \{.. < nD\}$ 
     $\{.. < nC\} =$ 
     $sum\text{-}mat (\lambda i. (f\ (i\ div\ nD) * g\ (i\ mod\ nD)) \cdot_m$ 
     $((A\ (i\ div\ nD)) \otimes (B\ (i\ mod\ nD))) * R) \{.. < nC * nD\}$ 
  proof -
    define D where  $D = (\lambda i. sum\text{-}mat (\lambda j. f\ i * g\ j \cdot_m ((A\ i) \otimes (B\ j)) * R))$ 
       $\{.. < nD\}$ 
    have fc: fc-mats = carrier-mat (n*m) (n*m)
      using assms fc-mats-carrier dim-eq
      by simp
    show ?thesis using assms
    proof (induct nC)
      case 0
        define C where  $C = sum\text{-}mat\ D\ \{.. < (0::nat)\}$ 
        have  $C = 0_m\ (n * m)\ (n * m)$  unfolding C-def
          using sum-mat-empty assms dim-eq

```

by (simp add: fixed-carrier-mat-def)
 moreover have $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R \{.. < 0 * nD\} = 0_m (n * m) (n * m)$
 using *sum-mat-empty assms dim-eq*
 by (simp add: fixed-carrier-mat-def)
 ultimately show *?case unfolding C-def by simp*
 next
 case (Suc nC)
 define C where $C = \text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R \{.. < nC * nD\}$
 have $R \in \text{fc-mats}$ using *fc-mats-carrier Suc dim-eq by simp*
 have $dm: \bigwedge i. i \in \{.. < \text{Suc } nC\} \implies D i \in \text{fc-mats}$
 proof -
 fix i
 assume $i \in \{.. < \text{Suc } nC\}$
 hence $A i \in \text{carrier-mat } n n$ using *Suc by simp*
 hence $\bigwedge j. j \in \{.. < nD\} \implies B j \in \text{carrier-mat } m m$ using *Suc*
 by *simp*
 hence $\bigwedge j. j \in \{.. < nD\} \implies A i \otimes B j \in \text{fc-mats}$
 using *fc <A i in carrier-mat n n> tensor-mat-carrier*
 by (*metis carrier-matD(1) carrier-matD(2)*)
 hence $\bigwedge j. j \in \{.. < nD\} \implies (A i \otimes B j) * R \in \text{fc-mats}$ using *Suc fc*
 using *cpx-sq-mat-mult by blast*
 thus $D i \in \text{fc-mats}$ *unfolding D-def*
 by (*metis (mono-tags, lifting) <R in fc-mats>*
 $\langle \bigwedge j. j \in \{.. < nD\} \implies A i \otimes B j \in \text{fc-mats} \rangle$ *cpx-sq-mat-mult*
 $\text{cpx-sq-mat-smult fc-mats-carrier sum-mat-carrier}$)
 qed
 have $\text{sum-mat } D \{.. < \text{Suc } nC\} = \text{sum-mat } D (\{.. < nC\} \cup \{nC .. < \text{Suc } nC\})$
 proof -
 have $\{.. < \text{Suc } nC\} = \{.. < nC\} \cup \{nC .. < \text{Suc } nC\}$ *by auto*
 thus *?thesis by simp*
 qed
 also have $\dots = \text{sum-mat } D \{.. < nC\} + \text{sum-mat } D \{nC .. < \text{Suc } nC\}$
 proof (*rule sum-mat-disj-union*)
 show $\forall i \in \{.. < nC\} \cup \{nC .. < \text{Suc } nC\}. D i \in \text{fc-mats}$ using *dm by auto*
 qed *auto*
 also have $\dots = C + \text{sum-mat } D \{nC .. < \text{Suc } nC\}$
 using *Suc unfolding C-def D-def by simp*
 also have $\dots = C + (\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R \{nC * nD .. < \text{Suc } nC * nD\})$
 proof -
 have $\text{sum-mat } D \{nC .. < \text{Suc } nC\} = \text{sum-mat } D \{nC\}$ *by simp*
 also have $\dots = D nC$ using *dm*
 by (*simp add: sum-mat-singleton'*)
 also have $\dots = (\text{sum-mat } (\lambda i. (f nC * g (i \text{ mod } nD))) \cdot_m$
 $((A nC) \otimes (B (i \text{ mod } nD))) * R ((+) (nC * nD) \{.. < nD\}))$
unfolding D-def
 proof (*rule sum-mat-mod-eq[symmetric]*)

show $\bigwedge x. x \in \{..<nD\} \implies f\ nC * g\ x \cdot_m (A\ nC \otimes B\ x) * R \in fc\text{-mats}$
proof –
fix x
assume $x \in \{..<nD\}$
hence $B\ x \in carrier\text{-mat}\ m\ m$ **using** Suc **by** $simp$
have $A\ nC \in carrier\text{-mat}\ n\ n$ **using** Suc **by** $simp$
hence $A\ nC \otimes B\ x \in fc\text{-mats}$
using $fc\ tensor\text{-mat}\text{-carrier}$ $\langle B\ x \in carrier\text{-mat}\ m\ m \rangle$ **by** $blast$
thus $f\ nC * g\ x \cdot_m (A\ nC \otimes B\ x) * R \in fc\text{-mats}$
by $(simp\ add: \langle R \in fc\text{-mats} \rangle\ cpx\text{-sq}\text{-mat}\text{-mult}\ cpx\text{-sq}\text{-mat}\text{-smult})$
qed
qed
also have $... = sum\text{-mat}\ (\lambda i. (f\ (i\ div\ nD) * g\ (i\ mod\ nD)) \cdot_m ((A\ (i\ div\ nD)) \otimes (B\ (i\ mod\ nD)))) * R\ \{nC * nD..< Suc\ nC * nD\}$
proof $(rule\ sum\text{-mat}\text{-cong})$
show $(+) (nC * nD) \text{ ‘ } \{..<nD\} = \{nC * nD..< Suc\ nC * nD\}$
by $(simp\ add: lessThan\text{-atLeast}0)$
show $\bigwedge i. i \in (+) (nC * nD) \text{ ‘ } \{..<nD\} \implies f\ nC * g\ (i\ mod\ nD) \cdot_m (A\ nC \otimes B\ (i\ mod\ nD)) * R \in fc\text{-mats}$
proof –
fix i
assume $i \in (+) (nC * nD) \text{ ‘ } \{..<nD\}$
hence $i\ mod\ nD < nD$ **using** $Suc\ mod\text{-less}\text{-divisor}$ **by** $blast$
hence $B\ (i\ mod\ nD) \in carrier\text{-mat}\ m\ m$ **using** Suc **by** $simp$
moreover have $A\ nC \in carrier\text{-mat}\ n\ n$ **using** Suc **by** $simp$
ultimately have $A\ nC \otimes B\ (i\ mod\ nD) \in fc\text{-mats}$
using $fc\ tensor\text{-mat}\text{-carrier}$ **by** $blast$
thus $f\ nC * g\ (i\ mod\ nD) \cdot_m (A\ nC \otimes B\ (i\ mod\ nD)) * R \in fc\text{-mats}$
by $(simp\ add: \langle R \in fc\text{-mats} \rangle\ cpx\text{-sq}\text{-mat}\text{-mult}\ cpx\text{-sq}\text{-mat}\text{-smult})$
qed
show $\bigwedge i. i \in (+) (nC * nD) \text{ ‘ } \{..<nD\} \implies f\ (i\ div\ nD) * g\ (i\ mod\ nD) \cdot_m (A\ (i\ div\ nD) \otimes B\ (i\ mod\ nD)) * R \in fc\text{-mats}$
proof –
fix i
assume $i \in (+) (nC * nD) \text{ ‘ } \{..<nD\}$
hence $i\ div\ nD = nC$ **using** $Suc(2)\ mod\text{-less}\text{-divisor}$
by $(metis\ \langle (+) (nC * nD) \text{ ‘ } \{..<nD\} = \{nC * nD..< Suc\ nC * nD\} \rangle\ index\text{-div}\text{-eq}\ semiring\text{-norm}(174))$
have $i\ mod\ nD < nD$ **using** $\langle i \in (+) (nC * nD) \text{ ‘ } \{..<nD\} \rangle\ Suc\ mod\text{-less}\text{-divisor}$ **by** $blast$
hence $B\ (i\ mod\ nD) \in carrier\text{-mat}\ m\ m$ **using** Suc **by** $simp$
moreover have $A\ (i\ div\ nD) \in carrier\text{-mat}\ n\ n$
using $\langle i\ div\ nD = nC \rangle\ Suc$ **by** $simp$
ultimately have $A\ (i\ div\ nD) \otimes B\ (i\ mod\ nD) \in fc\text{-mats}$
using $fc\ tensor\text{-mat}\text{-carrier}$ **by** $blast$
thus $f\ (i\ div\ nD) * g\ (i\ mod\ nD) \cdot_m (A\ (i\ div\ nD) \otimes B\ (i\ mod\ nD)) * R \in fc\text{-mats}$
by $(simp\ add: \langle R \in fc\text{-mats} \rangle\ cpx\text{-sq}\text{-mat}\text{-mult}\ cpx\text{-sq}\text{-mat}\text{-smult})$

qed
qed auto
finally have $\text{sum-mat } D \{nC..< \text{Suc } nC\} =$
 $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R \{nC*nD..< \text{Suc } nC*nD\} .$
thus ?thesis by simp
qed
also have ... =
 $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R$
 $(\{..< nC * nD\} \cup \{nC * nD..< \text{Suc } nC * nD\})$ **unfolding C-def**
proof (*rule sum-mat-disj-union[symmetric]*)
show $\forall i \in \{..< nC * nD\} \cup \{nC * nD..< \text{Suc } nC * nD\}.$
 $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R \in \text{fc-mats}$
proof
fix i
assume $i \in \{..< nC * nD\} \cup \{nC * nD..< \text{Suc } nC * nD\}$
hence $i \in \{..< \text{Suc } nC * nD\}$ **by auto**
hence $i \text{ div } nD < \text{Suc } nC$ **using** $\text{Suc}(2)$ *mod-less-divisor*
by (*simp add: less-mult-imp-div-less*)
have $i \text{ mod } nD < nD$ **using** $\langle i \in \{..< nC * nD\} \cup \{nC * nD..< \text{Suc } nC * nD\} \rangle$
 $\text{Suc mod-less-divisor by blast}$
hence $B (i \text{ mod } nD) \in \text{carrier-mat } m \ m$ **using** Suc **by simp**
moreover have $A (i \text{ div } nD) \in \text{carrier-mat } n \ n$
using $\langle i \text{ div } nD < \text{Suc } nC \rangle$ Suc **by simp**
ultimately have $A (i \text{ div } nD) \otimes B (i \text{ mod } nD) \in \text{fc-mats}$
using *fc tensor-mat-carrier* **by blast**
thus $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R \in$
 fc-mats
by (*simp add: $\langle R \in \text{fc-mats} \rangle$ cpx-sq-mat-mult cpx-sq-mat-smult*)
qed
qed auto
also have ... =
 $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R$
 $\{..< \text{Suc } nC * nD\}$
proof –
have $\{..< nC * nD\} \cup \{nC * nD..< \text{Suc } nC * nD\} = \{..< \text{Suc } nC * nD\}$
by auto
thus ?thesis by simp
qed
finally show ?case unfolding D-def .
qed
qed

lemma *sum-sum-mat-expand-eq-0*:
assumes $\bigwedge k. k < (nC::nat) \implies A \ k \in \text{carrier-mat } n \ n$
and $R \in \text{carrier-mat } (n*m) \ (n*m)$
and $0 < n$
and $0 < m$

and $nD = 0$
and $\dim R = n * m$
shows $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m ((A i) \otimes (B j)) * R) \{.. < nD\})$
 $\{.. < nC\} =$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{.. < nC * nD\}$
proof –
have $\{.. < nC * nD\} = \{\}$ **using** *assms* **by** *simp*
hence $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m$
 $(A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R) \{.. < nC * nD\} = 0_m (n * m) (n * m)$
using *sum-mat-empty* *assms* *dim-eq*
by (*simp add: fixed-carrier-mat-def*)
moreover **have** $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m (A i \otimes B j) * R)$
 $\{.. < nD\})$
 $\{.. < nC\} = 0_m \dim R \dim C$
proof (*rule sum-mat-zero*)
fix i
assume $i \in \{.. < nC\}$
show $\text{sum-mat } (\lambda j. f i * g j \cdot_m (A i \otimes B j) * R) \{.. < nD\} =$
 $0_m \dim R \dim C$
using *assms* *sum-mat-empty* **by** *simp*
qed *simp*
ultimately show *?thesis* **using** *assms* *dim-eq* **by** *simp*
qed

lemma *sum-sum-mat-expand*:
assumes $\bigwedge k. k < (nC :: nat) \implies A k \in \text{carrier-mat } n \ n$
and $\bigwedge j. j < (nD :: nat) \implies B j \in \text{carrier-mat } m \ m$
and $R \in \text{carrier-mat } (n * m) \ (n * m)$
and $0 < n$
and $0 < m$
and $\dim R = n * m$
shows $\text{sum-mat } (\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m ((A i) \otimes (B j)) * R) \{.. < nD\})$
 $\{.. < nC\} =$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{.. < nC * nD\}$
proof (*cases nD = 0*)
case *True*
then show *?thesis* **using** *assms* *sum-sum-mat-expand-eq-0* **by** *simp*
next
case *False*
then show *?thesis* **using** *assms* *sum-sum-mat-expand-ne-0* **by** *simp*
qed
end

3 Results on tensor products

lemma *tensor-mat-trace*:

assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } m \ m$
and $0 < n$
and $0 < m$
shows $\text{Complex-Matrix.trace } (A \otimes B) = \text{Complex-Matrix.trace } A * \text{Complex-Matrix.trace } B$
proof –
have $\{0 \ ..< n*m\} = \{..< n*m\}$ **by** *auto*
have $n: \{0 \ ..< n\} = \{..< n\}$ **by** *auto*
have $m: \{0 \ ..< m\} = \{..< m\}$ **by** *auto*
have $\text{Complex-Matrix.trace } (A \otimes B) = (\sum i \in \{0 \ ..< n*m\}. (A \otimes B) \ \$\$ (i,i))$
unfolding $\text{Complex-Matrix.trace-def}$ **using** *tensor-mat-carrier assms* **by** *simp*
also have $\dots = (\sum i \in \{..< n*m\}. A \ \$\$ (i \ \text{div } m, i \ \text{div } m) * B \ \$\$ (i \ \text{mod } m, i \ \text{mod } m))$
using *index-tensor-mat' assms* $\langle \{0 \ ..< n*m\} = \{..< n*m\} \rangle$ **by** *simp*
also have $\dots = \text{sum } (\lambda i. \text{sum } (\lambda j. A \ \$\$ (i, i) * B \ \$\$ (j,j)) \ \{..< m\}) \ \{..< n\}$
by *(rule sum-nat-div-mod[symmetric])*
also have $\dots = \text{sum } (\lambda i. A \ \$\$ (i,i)) \ \{..< n\} * (\text{sum } (\lambda j. B \ \$\$ (j,j)) \ \{..< m\})$
by *(rule sum-product[symmetric])*
also have $\dots = \text{Complex-Matrix.trace } A * (\text{Complex-Matrix.trace } B)$
using $n \ m$ *assms* **unfolding** $\text{Complex-Matrix.trace-def}$ **by** *simp*
finally show *?thesis* .
qed

lemma *tensor-vec-inner-prod*:

assumes $u \in \text{carrier-vec } n$
and $v \in \text{carrier-vec } n$
and $a \in \text{carrier-vec } n$
and $b \in \text{carrier-vec } n$
and $0 < n$
shows $\text{Complex-Matrix.inner-prod } (\text{tensor-vec } u \ v) (\text{tensor-vec } a \ b) = \text{Complex-Matrix.inner-prod } u \ a * \text{Complex-Matrix.inner-prod } v \ b$
proof –
have $\{0 \ ..< n * n\} = \{..< n*n\}$ **by** *auto*
have $\{0 \ ..< n\} = \{..< n\}$ **by** *auto*
have $\text{Complex-Matrix.inner-prod } (\text{tensor-vec } u \ v) (\text{tensor-vec } a \ b) = (\sum i \in \{0 \ ..< n * n\}. (\text{vec-index } (\text{tensor-vec } a \ b) \ i) * \text{vec-index } (\text{conjugate } (\text{tensor-vec } u \ v)) \ i)$
unfolding *scalar-prod-def* **using** *assms* **by** *simp*
also have $\dots = (\sum i \in \{0 \ ..< n * n\}. \text{vec-index } a \ (i \ \text{div } n) * \text{vec-index } b \ (i \ \text{mod } n) * (\text{vec-index } (\text{conjugate } (\text{tensor-vec } u \ v)) \ i))$
proof –
have $\forall i < n * n. \text{vec-index } (\text{tensor-vec } a \ b) \ i = \text{vec-index } a \ (i \ \text{div } n) * \text{vec-index } b \ (i \ \text{mod } n)$ **using** *assms* **by** *simp*
thus *?thesis* **by** *auto*
qed
also have $\dots = (\sum i \in \{0 \ ..< n * n\}. \text{vec-index } a \ (i \ \text{div } n) * \text{vec-index } b \ (i \ \text{mod } n) * (\text{conjugate } (\text{vec-index } (\text{tensor-vec } u \ v) \ i)))$

using *assms* **by** *simp*
also have ... = $(\sum i \in \{0 \dots n * n\}. \text{vec-index } a (i \text{ div } n) * \text{vec-index } b (i \text{ mod } n) * (\text{conjugate } (\text{vec-index } u (i \text{ div } n) * \text{vec-index } v (i \text{ mod } n))))$
proof –
have $\forall i < n * n. \text{vec-index } (\text{tensor-vec } u \ v) \ i = \text{vec-index } u (i \text{ div } n) * \text{vec-index } v (i \text{ mod } n)$
using *assms* **by** *simp*
thus *?thesis* **by** *auto*
qed
also have ... = $(\sum i \in \{0 \dots n * n\}. \text{vec-index } a (i \text{ div } n) * \text{vec-index } b (i \text{ mod } n) * (\text{conjugate } (\text{vec-index } u (i \text{ div } n)) * (\text{conjugate } (\text{vec-index } v (i \text{ mod } n))))))$
by *simp*
also have ... = $(\sum i \in \{0 \dots n * n\}. \text{vec-index } a (i \text{ div } n) * (\text{conjugate } (\text{vec-index } u (i \text{ div } n)) * (\text{vec-index } b (i \text{ mod } n) * (\text{conjugate } (\text{vec-index } v (i \text{ mod } n))))))$
by (*simp add: ab-semigroup-mult-class.mult-ac(1) vector-space-over-itself.scale-left-commute*)
also have ... = $(\sum i \in \{.. < n * n\}. (\text{vec-index } a (i \text{ div } n) * (\text{conjugate } (\text{vec-index } u (i \text{ div } n))) * (\text{vec-index } b (i \text{ mod } n) * (\text{conjugate } (\text{vec-index } v (i \text{ mod } n))))))$
using $\langle \{0 \dots n * n\} = \{.. < n * n\} \rangle$
by (*metis (no-types, lifting) sum.cong vector-space-over-itself.scale-scale*)
also have ... = $\text{sum } (\lambda i. \text{sum } (\lambda j. \text{vec-index } a \ i * \text{conjugate } (\text{vec-index } u \ i) * (\text{vec-index } b \ j * (\text{conjugate } (\text{vec-index } v \ j)))) \{.. < n\} \{.. < n\})$
by (*rule sum-nat-div-mod[symmetric]*)
also have ... = $\text{sum } (\lambda i. \text{vec-index } a \ i * \text{conjugate } (\text{vec-index } u \ i)) \{.. < n\} * (\text{sum } (\lambda j. \text{vec-index } b \ j * (\text{conjugate } (\text{vec-index } v \ j))) \{.. < n\})$
by (*rule sum-product[symmetric]*)
also have ... = *Complex-Matrix.inner-prod u a * Complex-Matrix.inner-prod v b*
proof –
have *dim-vec (conjugate u) = n* **using** *assms* **by** *simp*
moreover have *dim-vec (conjugate v) = n* **using** *assms* **by** *simp*
ultimately show *?thesis* **using** $\langle \{0 \dots n\} = \{.. < n\} \rangle$
unfolding *Matrix.scalar-prod-def* **by** *simp*
qed
finally show *?thesis* .
qed

lemma *tensor-mat-positive*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } m \ m$
and $0 < n$
and $0 < m$
and *Complex-Matrix.positive A*
and *Complex-Matrix.positive B*
shows *Complex-Matrix.positive (A \otimes B)*

proof (rule positive-if-decomp)
show $A \otimes B \in \text{carrier-mat } (n*m) (n*m)$ **using** *assms* **by** *auto*
have $\exists P \in \text{carrier-mat } n \ n. P * \text{Complex-Matrix.adjoint } P = A$
using *assms positive-only-if-decomp* **by** *simp*
from *this* **obtain** P **where** $P \in \text{carrier-mat } n \ n$
and $P * \text{Complex-Matrix.adjoint } P = A$ **by** *auto* **note** $\text{ppr} = \text{this}$
have $\exists Q \in \text{carrier-mat } m \ m. Q * \text{Complex-Matrix.adjoint } Q = B$
using *assms positive-only-if-decomp* **by** *simp*
from *this* **obtain** Q **where** $Q \in \text{carrier-mat } m \ m$
and $Q * \text{Complex-Matrix.adjoint } Q = B$ **by** *auto* **note** $\text{qpr} = \text{this}$
define M **where** $M = P \otimes Q$
have $\text{Complex-Matrix.adjoint } M =$
 $\text{Complex-Matrix.adjoint } P \otimes (\text{Complex-Matrix.adjoint } Q)$ **unfolding** *M-def*
using *tensor-mat-adjoint ppr qpr assms*
by *blast*
hence $M * \text{Complex-Matrix.adjoint } M =$
 $(P * \text{Complex-Matrix.adjoint } P) \otimes (Q * \text{Complex-Matrix.adjoint } Q)$
using *mult-distr-tensor M-def ppr qpr assms* **by** *fastforce*
also **have** $\dots = A \otimes B$ **using** ppr qpr **by** *simp*
finally **have** $M * \text{Complex-Matrix.adjoint } M = A \otimes B$.
thus $\exists M. M * \text{Complex-Matrix.adjoint } M = A \otimes B$ **by** *auto*
qed

lemma *tensor-mat-square-idty*:

assumes $A * A = 1_m \ n$
and $B * B = 1_m \ m$
and $0 < n$
and $0 < m$
shows $(A \otimes B) * (A \otimes B) = 1_m \ (n*m)$
proof –
have $(A \otimes B) * (A \otimes B) = A * A \otimes (B * B)$
proof (rule *mult-distr-tensor[symmetric]*)
show $a: \text{dim-col } A = \text{dim-row } A$
by (*metis* *assms(1) index-mult-mat(2) index-mult-mat(3) index-one-mat(2)*
index-one-mat(3))
show $b: \text{dim-col } B = \text{dim-row } B$
by (*metis* *assms(2) index-mult-mat(2) index-mult-mat(3) index-one-mat(2)*
index-one-mat(3))
show $0 < \text{dim-col } A$
by (*metis* *a assms(1) assms(3) index-mult-mat(2) index-one-mat(2)*)
thus $0 < \text{dim-col } A$.
show $0 < \text{dim-col } B$
by (*metis* *b assms(2) assms(4) index-mult-mat(2) index-one-mat(2)*)
thus $0 < \text{dim-col } B$.
qed
also **have** $\dots = 1_m \ n \otimes 1_m \ m$ **using** *assms* **by** *simp*
also **have** $\dots = 1_m \ (n*m)$ **using** *tensor-mat-id* *assms* **by** *simp*
finally **show** *?thesis* .

qed

lemma *tensor-mat-commute*:

assumes $A \in \text{carrier-mat } n \ n$

and $B \in \text{carrier-mat } m \ m$

and $C \in \text{carrier-mat } n \ n$

and $D \in \text{carrier-mat } m \ m$

and $0 < n$

and $0 < m$

and $A * C = C * A$

and $B * D = D * B$

shows $(A \otimes B) * (C \otimes D) = (C \otimes D) * (A \otimes B)$

proof –

have $(A \otimes B) * (C \otimes D) = (A * C) \otimes (B * D)$ **using** *mult-distr-tensor assms*

by (*metis carrier-matD(1) carrier-matD(2)*)

also have $\dots = (C * A) \otimes (D * B)$ **using** *assms by simp*

also have $\dots = (C \otimes D) * (A \otimes B)$ **using** *mult-distr-tensor assms*

by (*metis carrier-matD(1) carrier-matD(2)*)

finally show *?thesis* .

qed

lemma *tensor-mat-mult-id*:

assumes $A \in \text{carrier-mat } n \ n$

and $B \in \text{carrier-mat } m \ m$

and $0 < n$

and $0 < m$

shows $(A \otimes 1_m \ m) * (1_m \ n \otimes B) = A \otimes B$

proof –

have $(A \otimes 1_m \ m) * (1_m \ n \otimes B) = (A * 1_m \ n) \otimes (1_m \ m * B)$

using *mult-distr-tensor*

by (*metis assms carrier-matD(1) carrier-matD(2)*

index-one-mat(2) index-one-mat(3))

also have $\dots = A \otimes B$

by (*metis assms(1) assms(2) left-mult-one-mat right-mult-one-mat*)

finally show *?thesis* .

qed

lemma *tensor-mat-trace-mult-distr*:

assumes $A \in \text{carrier-mat } n \ n$

and $B \in \text{carrier-mat } m \ m$

and $C \in \text{carrier-mat } n \ n$

and $D \in \text{carrier-mat } m \ m$

and $0 < n$

and $0 < m$

shows $\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D)) =$

$\text{Complex-Matrix.trace } (A * C) * (\text{Complex-Matrix.trace } (B * D))$

proof –

have $(A \otimes B) * (C \otimes D) = (A * C) \otimes (B * D)$ **using** *assms mult-distr-tensor*

by *auto*

hence $\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D)) =$
 $\text{Complex-Matrix.trace } ((A * C) \otimes (B * D))$ **by** *simp*
also have $\dots = \text{Complex-Matrix.trace } (A * C) * (\text{Complex-Matrix.trace } (B * D))$
by (*meson assms mult-carrier-mat tensor-mat-trace*)
finally show *?thesis* .
qed

lemma *tensor-mat-diagonal*:

assumes $A \in \text{carrier-mat } n \ n$

and $B \in \text{carrier-mat } m \ m$

and *diagonal-mat* A

and *diagonal-mat* B

shows *diagonal-mat* $(A \otimes B)$ **unfolding** *diagonal-mat-def*

proof (*intro allI impI*)

fix $i \ j$

assume $i < \text{dim-row } (A \otimes B)$

and $j < \text{dim-col } (A \otimes B)$

and $i \neq j$

have $A \otimes B \in \text{carrier-mat } (n * m) \ (n * m)$

using *assms tensor-mat-carrier* **by** *blast*

hence $i < n * m$

by (*metis* $\langle i < \text{dim-row } (A \otimes B) \rangle$ *carrier-matD(1)*)

have $j < n * m$

using $\langle A \otimes B \in \text{carrier-mat } (n * m) \ (n * m) \rangle$ $\langle j < \text{dim-col } (A \otimes B) \rangle$ **by**

auto

have $(A \otimes B) \ \$\$ (i, j) = A \ \$\$ (i \ \text{div} \ (\text{dim-row } B), j \ \text{div} \ (\text{dim-col } B)) *$

$B \ \$\$ (i \ \text{mod} \ (\text{dim-row } B), j \ \text{mod} \ (\text{dim-col } B))$ **using** *index-tensor-mat'*

by (*metis* $\langle i < \text{dim-row } (A \otimes B) \rangle$ $\langle j < \text{dim-col } (A \otimes B) \rangle$ *dim-col-tensor-mat*

dim-row-tensor-mat less-nat-zero-code neq0-conv semiring-norm(63)

semiring-norm(64))

also have $\dots = 0$

proof (*cases* $i \ \text{div} \ (\text{dim-row } B) = j \ \text{div} \ (\text{dim-col } B)$)

case *True*

have $i \ \text{div} \ (\text{dim-row } B) < n$ **using** *assms* $\langle i < n * m \rangle$

by (*metis* *carrier-matD(1) less-mult-imp-div-less*)

moreover have $j \ \text{div} \ (\text{dim-row } B) < n$ **using** *assms* $\langle j < n * m \rangle$

by (*metis* *carrier-matD(1) less-mult-imp-div-less*)

ultimately have $(i \ \text{mod} \ (\text{dim-row } B) \neq j \ \text{mod} \ (\text{dim-col } B))$ **using** $\langle i \neq j \rangle$

by (*metis* *True assms(2) carrier-matD(1) carrier-matD(2) mod-div-decomp*)

then show *?thesis* **using** *assms* **unfolding** *diagonal-mat-def*

by (*metis* $\langle i < n * m \rangle$ *carrier-matD(1) carrier-matD(2) gr-zeroI*

mod-less-divisor mult commute semiring-norm(63) zero-order(3))

next

case *False*

have $i \ \text{div} \ (\text{dim-row } B) < n$ **using** *assms* $\langle i < n * m \rangle$

by (*metis* *carrier-matD(1) less-mult-imp-div-less*)

moreover have $j \ \text{div} \ (\text{dim-row } B) < n$ **using** *assms* $\langle j < n * m \rangle$

by (*metis* *carrier-matD(1) less-mult-imp-div-less*)

ultimately show *?thesis using assms unfolding diagonal-mat-def*
by (*metis False carrier-matD(1) carrier-matD(2) semiring-norm(63)*)
qed
finally show $(A \otimes B) \text{ $$$ } (i, j) = 0 .$
qed

lemma *tensor-mat-add-right:*

assumes $A \in \text{carrier-mat } n \ m$

and $B \in \text{carrier-mat } i \ j$

and $C \in \text{carrier-mat } i \ j$

and $0 < m$

and $0 < j$

shows $A \otimes (B + C) = (A \otimes B) + (A \otimes C)$

proof (*rule eq-matI*)

have $B + C \in \text{carrier-mat } i \ j$ **using** *assms by simp*

hence $bc: A \otimes (B + C) \in \text{carrier-mat } (n * i) \ (m * j)$

using *assms tensor-mat-carrier*

by (*metis carrier-matD(1) carrier-matD(2)*)

have $A \otimes B \in \text{carrier-mat } (n * i) \ (m * j)$

using *assms tensor-mat-carrier*

by (*metis carrier-matD(1) carrier-matD(2)*)

moreover have $A \otimes C \in \text{carrier-mat } (n * i) \ (m * j)$

using *assms tensor-mat-carrier*

by (*metis carrier-matD(1) carrier-matD(2)*)

ultimately have $a: (A \otimes B) + (A \otimes C) \in \text{carrier-mat } (n * i) \ (m * j)$

by *simp*

thus $dr: \text{dim-row } (A \otimes (B + C)) = \text{dim-row } ((A \otimes B) + (A \otimes C))$

using *bc by simp*

show $dc: \text{dim-col } (A \otimes B + C) = \text{dim-col } ((A \otimes B) + (A \otimes C))$

using *a bc by simp*

fix $k \ l$

assume $k < \text{dim-row } ((A \otimes B) + (A \otimes C))$

and $l < \text{dim-col } ((A \otimes B) + (A \otimes C))$

hence $(A \otimes B + C) \text{ $$$ } (k, l) =$

$A \text{ $$$ } (k \ \text{div} \ \text{dim-row } (B + C), l \ \text{div} \ \text{dim-col } (B + C)) *$

$(B + C) \text{ $$$ } (k \ \text{mod} \ \text{dim-row } (B + C), l \ \text{mod} \ \text{dim-col } (B + C))$

using *index-tensor-mat'*

by (*metis* $\langle B + C \in \text{carrier-mat } i \ j \rangle$ *dc dr assms(1) assms(4) assms(5) bc*

carrier-matD(1) carrier-matD(2))

also have $\dots = A \text{ $$$ } (k \ \text{div} \ \text{dim-row } (B + C), l \ \text{div} \ \text{dim-col } (B + C)) *$

$(B \text{ $$$ } (k \ \text{mod} \ \text{dim-row } (B + C), l \ \text{mod} \ \text{dim-col } (B + C)) +$

$C \text{ $$$ } (k \ \text{mod} \ \text{dim-row } (B + C), l \ \text{mod} \ \text{dim-col } (B + C)))$

by (*metis* *div-eq-0-iff* $\langle B + C \in \text{carrier-mat } i \ j \rangle$

$\langle k < \text{dim-row } ((A \otimes B) + (A \otimes C)) \rangle$ *assms(3) assms(5) bc carrier-matD(1)*)

carrier-matD(2) dr index-add-mat(1) less-nat-zero-code mod-div-trivial

mult-not-zero)

also have $\dots = A \text{ $$$ } (k \ \text{div} \ \text{dim-row } (B + C), l \ \text{div} \ \text{dim-col } (B + C)) *$

B \$\$ (k \text{ mod } \text{dim-row } (B + C), l \text{ mod } \text{dim-col } (B + C)) +

A \$\$ (k \text{ div } \text{dim-row } (B + C), l \text{ div } \text{dim-col } (B + C)) *

C \$\$ (k \text{ mod } \text{dim-row } (B + C), l \text{ mod } \text{dim-col } (B + C))

using *distrib-left by blast*

also have ... = $(A \otimes B)$ \$\$ (k,l) + $(A \otimes C)$ \$\$ (k,l)

using $\langle k < \text{dim-row } ((A \otimes B) + (A \otimes C)) \rangle \langle l < \text{dim-col } ((A \otimes B) + (A \otimes C)) \rangle$

assms by force

also have ... = $((A \otimes B) + (A \otimes C))$ \$\$ (k,l)

using $\langle k < \text{dim-row } ((A \otimes B) + (A \otimes C)) \rangle \langle l < \text{dim-col } ((A \otimes B) + (A \otimes C)) \rangle$

by force

finally show $(A \otimes B + C)$ \$\$ (k, l) = $((A \otimes B) + (A \otimes C))$ \$\$ (k,l) .

qed

lemma *tensor-mat-zero:*

assumes $B \in \text{carrier-mat } i \ j$

and $0 < j$

and $0 < m$

shows $0_m \ n \ m \otimes B = 0_m \ (n * i) \ (m * j)$

proof (*rule eq-matI*)

show $\text{dim-row } (0_m \ n \ m \otimes B) = \text{dim-row } (0_m \ (n * i) \ (m * j))$

using *assms by simp*

show $\text{dim-col } (0_m \ n \ m \otimes B) = \text{dim-col } (0_m \ (n * i) \ (m * j))$

using *assms by simp*

fix $k \ l$

assume $k < \text{dim-row } (0_m \ (n * i) \ (m * j))$

and $l < \text{dim-col } (0_m \ (n * i) \ (m * j))$

thus $(0_m \ n \ m \otimes B)$ \$\$ (k, l) = $0_m \ (n * i) \ (m * j)$ \$\$ (k,l)

using *index-tensor-mat assms less-mult-imp-div-less by force*

qed

lemma *tensor-mat-zero':*

assumes $B \in \text{carrier-mat } i \ j$

and $0 < j$

and $0 < m$

shows $B \otimes 0_m \ n \ m = 0_m \ (i * n) \ (j * m)$

proof (*rule eq-matI*)

show $\text{dim-row } (B \otimes 0_m \ n \ m) = \text{dim-row } (0_m \ (i * n) \ (j * m))$

using *assms by simp*

show $\text{dim-col } (B \otimes 0_m \ n \ m) = \text{dim-col } (0_m \ (i * n) \ (j * m))$

using *assms by simp*

fix $k \ l$

assume $k < \text{dim-row } (0_m \ (i * n) \ (j * m))$

and $l < \text{dim-col } (0_m \ (i * n) \ (j * m))$

thus $(B \otimes 0_m \ n \ m)$ \$\$ (k, l) = $0_m \ (i * n) \ (j * m)$ \$\$ (k,l)

using *index-tensor-mat assms less-mult-imp-div-less*

by (*metis (no-types, lifting) carrier-matD(1) carrier-matD(2) index-zero-mat(1) index-zero-mat(2) index-zero-mat(3)*)

less-nat-zero-code linorder-neqE-nat mod-less-divisor mult-eq-0-iff)

qed

lemma *tensor-mat-sum-right*:

fixes $A::\text{complex Matrix.mat}$

assumes *finite I*

and $A \in \text{carrier-mat } n \ m$

and $\bigwedge k. k \in I \implies ((B \ k)::\text{complex Matrix.mat}) \in \text{carrier-mat } i \ j$

and $0 < m$

and $0 < j$

and $\text{dim } R = n * i$

and $\text{dim } C = m * j$

shows $A \otimes (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ I) =$
 $\text{fixed-carrier-mat.sum-mat } (n*i) \ (m*j) \ (\lambda i. A \otimes (B \ i)) \ I$

using *assms*

proof (*induct rule: finite-induct*)

case *empty*

hence $A \otimes (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ \{\}) = 0_m \ (n * i) \ (m * j)$

using *tensor-mat-zero'*

by (*simp add: fixed-carrier-mat.sum-mat-empty fixed-carrier-mat-def*)

also have $\dots = \text{fixed-carrier-mat.sum-mat } (n*i) \ (m*j) \ (\lambda i. A \otimes (B \ i)) \ \{\}$

by (*metis fixed-carrier-mat.intro fixed-carrier-mat.sum-mat-empty*)

finally show *?case .*

next

case (*insert x F*)

hence $A \otimes (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ (\text{insert } x \ F)) =$
 $A \otimes (B \ x + (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ F))$

proof –

have $\text{fixed-carrier-mat.sum-mat } i \ j \ B \ (\text{insert } x \ F) =$
 $B \ x + (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ F)$

using *fixed-carrier-mat.sum-mat-insert*

by (*metis fixed-carrier-mat.intro image-subsetI insertCI*
insert(1) insert(2) insert(5))

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

qed

also have $\dots = (A \otimes (B \ x)) + (A \otimes (\text{fixed-carrier-mat.sum-mat } i \ j \ B \ F))$

proof (*rule tensor-mat-add-right*)

show $0 < m$ **using** *assms* **by** *simp*

show $0 < j$ **using** *assms* **by** *simp*

show $A \in \text{carrier-mat } n \ m$ **using** *insert* **by** *simp*

show $B \ x \in \text{carrier-mat } i \ j$ **using** *insert* **by** *simp*

show $\text{fixed-carrier-mat.sum-mat } i \ j \ B \ F \in \text{carrier-mat } i \ j$

proof (*rule fixed-carrier-mat.sum-mat-carrier*)

show $\bigwedge k. k \in F \implies B \ k \in \text{carrier-mat } i \ j$ **using** *insert* **by** *simp*

show $\text{fixed-carrier-mat } (\text{carrier-mat } i \ j) \ i \ j$

by (*simp add: fixed-carrier-mat.intro*)

qed

qed

also have $\dots = (A \otimes (B \ x)) +$

$fixed_carrier_mat.sum_mat (n*i) (m*j) (\lambda i. A \otimes (B i)) F$
using *insert by simp*
also have $\dots = fixed_carrier_mat.sum_mat (n*i) (m*j) (\lambda i. A \otimes (B i))$
 $(insert\ x\ F)$
proof (*rule fixed-carrier-mat.sum-mat-insert[symmetric]*)
show *finite F using insert by simp*
show $x \notin F$ **using** *insert by simp*
show $A \otimes B\ x \in carrier_mat (n*i) (m*j)$
using *tensor-mat-carrier insert*
by (*metis carrier-matD(1) carrier-matD(2) insertI1*)
show $(\lambda i. A \otimes B\ i) ' F \subseteq carrier_mat (n*i) (m*j)$
proof –
{
fix k
assume $k \in F$
hence $A \otimes (B\ k) \in carrier_mat (n*i) (m*j)$
using *tensor-mat-carrier insert by blast*
}
thus *?thesis by auto*
qed
show $fixed_carrier_mat (carrier_mat (n * i) (m * j)) (n * i) (m * j)$
by (*simp add: fixed-carrier-mat.intro*)
qed
finally show $A \otimes (fixed_carrier_mat.sum_mat\ i\ j\ B\ (insert\ x\ F)) =$
 $fixed_carrier_mat.sum_mat (n*i) (m*j) (\lambda i. A \otimes (B\ i)) (insert\ x\ F) .$
qed

lemma *tensor-mat-add-left:*

assumes $A \in carrier_mat\ n\ m$
and $B \in carrier_mat\ n\ m$
and $C \in carrier_mat\ i\ j$
and $0 < m$
and $0 < j$
shows $(A + B) \otimes C = (A \otimes C) + (B \otimes C)$
proof (*rule eq-matI*)
have $A + B \in carrier_mat\ n\ m$ **using** *assms by simp*
hence $bc: (A+B) \otimes C \in carrier_mat (n * i) (m * j)$
using *assms tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
have $A \otimes C \in carrier_mat (n * i) (m * j)$
using *assms tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
moreover have $B \otimes C \in carrier_mat (n * i) (m * j)$
using *assms tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
ultimately have $a: (A \otimes C) + (B \otimes C) \in carrier_mat (n * i) (m * j)$
by *simp*
thus $dr: dim_row ((A+B) \otimes C) = dim_row ((A \otimes C) + (B \otimes C))$
using bc **by** *simp*

show $dc: \dim\text{-col} ((A+B) \otimes C) = \dim\text{-col} ((A \otimes C) + (B \otimes C))$
using $a\ bc\ \text{by}\ \text{simp}$
fix $k\ l$
assume $k < \dim\text{-row} ((A \otimes C) + (B \otimes C))$
and $l < \dim\text{-col} ((A \otimes C) + (B \otimes C))$
hence $((A+B) \otimes C) \ \$\$ (k, l) =$
 $(A+B) \ \$\$ (k\ \text{div}\ \dim\text{-row}\ C, l\ \text{div}\ \dim\text{-col}\ C) *$
 $C \ \$\$ (k\ \text{mod}\ \dim\text{-row}\ C, l\ \text{mod}\ \dim\text{-col}\ C)$
using $\text{index-tensor-mat}'$
by $(\text{metis}\ \langle A + B \in \text{carrier-mat}\ n\ m \rangle\ \text{assms}(3)\ \text{assms}(4)\ \text{assms}(5)\ bc$
 $\text{carrier-matD}(1)\ \text{carrier-matD}(2)\ dc\ dr)$
also have $\dots = (A \ \$\$ (k\ \text{div}\ \dim\text{-row}\ C, l\ \text{div}\ \dim\text{-col}\ C) +$
 $B \ \$\$ (k\ \text{div}\ \dim\text{-row}\ C, l\ \text{div}\ \dim\text{-col}\ C)) *$
 $C \ \$\$ (k\ \text{mod}\ \dim\text{-row}\ C, l\ \text{mod}\ \dim\text{-col}\ C)$
using $\langle k < \dim\text{-row} ((A \otimes C) + (B \otimes C)) \rangle\ \langle l < \dim\text{-col} ((A \otimes C) + (B$
 $\otimes C)) \rangle$
 $\text{less-mult-imp-div-less}\ \text{by}\ \text{force}$
also have $\dots = A \ \$\$ (k\ \text{div}\ \dim\text{-row}\ C, l\ \text{div}\ \dim\text{-col}\ C) *$
 $C \ \$\$ (k\ \text{mod}\ \dim\text{-row}\ C, l\ \text{mod}\ \dim\text{-col}\ C) +$
 $B \ \$\$ (k\ \text{div}\ \dim\text{-row}\ C, l\ \text{div}\ \dim\text{-col}\ C) *$
 $C \ \$\$ (k\ \text{mod}\ \dim\text{-row}\ C, l\ \text{mod}\ \dim\text{-col}\ C)$
using $\text{distrib-right}\ \text{by}\ \text{blast}$
also have $\dots = (A \otimes C) \ \$\$ (k,l) + (B \otimes C) \ \$\$ (k,l)$
using $\langle k < \dim\text{-row} ((A \otimes C) + (B \otimes C)) \rangle\ \langle l < \dim\text{-col} ((A \otimes C) + (B$
 $\otimes C)) \rangle$
 $\text{assms}\ \text{by}\ \text{fastforce}$
also have $\dots = ((A \otimes C) + (B \otimes C)) \ \$\$ (k,l)$
using $\langle k < \dim\text{-row} ((A \otimes C) + (B \otimes C)) \rangle\ \langle l < \dim\text{-col} ((A \otimes C) + (B$
 $\otimes C)) \rangle$
by force
finally show $((A+B) \otimes C) \ \$\$ (k, l) = ((A \otimes C) + (B \otimes C)) \ \$\$ (k,l) .$
qed

lemma $\text{tensor-mat-smult-left}$:

assumes $A \in \text{carrier-mat}\ n\ m$
and $B \in \text{carrier-mat}\ i\ j$
and $0 < m$
and $0 < j$

shows $x \cdot_m A \otimes B = x \cdot_m (A \otimes B)$

proof $(\text{rule}\ \text{eq-matI})$

have $x \cdot_m A \in \text{carrier-mat}\ n\ m$ **using** $\text{assms}\ \text{by}\ \text{simp}$

hence $x \cdot_m A \otimes B \in \text{carrier-mat}\ (n * i)\ (m * j)$

using $\text{assms}\ \text{tensor-mat-carrier}$

by $(\text{metis}\ \text{carrier-matD}(1)\ \text{carrier-matD}(2))$

moreover have $A \otimes B \in \text{carrier-mat}\ (n * i)\ (m * j)$

using $\text{assms}\ \text{tensor-mat-carrier}$

by $(\text{metis}\ \text{carrier-matD}(1)\ \text{carrier-matD}(2))$

ultimately show

$\dim\text{-row}\ (x \cdot_m A \otimes B) = \dim\text{-row}\ (x \cdot_m (A \otimes B))$

$\dim\text{-col } (x \cdot_m A \otimes B) = \dim\text{-col } (x \cdot_m (A \otimes B))$ **by auto**
fix $k\ l$
assume $k: k < \dim\text{-row } (x \cdot_m (A \otimes B))$
and $l: l < \dim\text{-col } (x \cdot_m (A \otimes B))$
hence $(x \cdot_m A \otimes B) \text{ \$\$ } (k, l) =$
 $(x \cdot_m A) \text{ \$\$ } (k \text{ div } \dim\text{-row } B, l \text{ div } \dim\text{-col } B) *$
 $B \text{ \$\$ } (k \text{ mod } \dim\text{-row } B, l \text{ mod } \dim\text{-col } B)$
using *index-tensor-mat' assms* **by force**
also have $\dots = x * (A \text{ \$\$ } (k \text{ div } \dim\text{-row } B, l \text{ div } \dim\text{-col } B)) *$
 $B \text{ \$\$ } (k \text{ mod } \dim\text{-row } B, l \text{ mod } \dim\text{-col } B)$
using $k\ l$ *less-mult-imp-div-less* **by fastforce**
also have $\dots = x * (A \text{ \$\$ } (k \text{ div } \dim\text{-row } B, l \text{ div } \dim\text{-col } B)) *$
 $B \text{ \$\$ } (k \text{ mod } \dim\text{-row } B, l \text{ mod } \dim\text{-col } B))$ **by simp**
also have $\dots = x * (A \otimes B) \text{ \$\$ } (k, l)$
using *assms* $k\ l$ **by force**
also have $\dots = (x \cdot_m (A \otimes B)) \text{ \$\$ } (k, l)$ **using** *assms* $k\ l$ **by auto**
finally show $(x \cdot_m A \otimes B) \text{ \$\$ } (k, l) = (x \cdot_m (A \otimes B)) \text{ \$\$ } (k, l)$.
qed

lemma *tensor-mat-smult-right*:

assumes $A \in \text{carrier-mat } n\ m$
and $B \in \text{carrier-mat } i\ j$
and $0 < m$
and $0 < j$
shows $A \otimes (x \cdot_m B) = x \cdot_m (A \otimes B)$
proof (*rule eq-matI*)
have $x \cdot_m B \in \text{carrier-mat } i\ j$ **using** *assms* **by simp**
hence $A \otimes (x \cdot_m B) \in \text{carrier-mat } (n * i)\ (m * j)$
using *assms tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
moreover have $A \otimes B \in \text{carrier-mat } (n * i)\ (m * j)$
using *assms tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
ultimately show
 $\dim\text{-row } (A \otimes x \cdot_m B) = \dim\text{-row } (x \cdot_m (A \otimes B))$
 $\dim\text{-col } (A \otimes x \cdot_m B) = \dim\text{-col } (x \cdot_m (A \otimes B))$ **by auto**
fix $k\ l$
assume $k: k < \dim\text{-row } (x \cdot_m (A \otimes B))$
and $l: l < \dim\text{-col } (x \cdot_m (A \otimes B))$
hence $(A \otimes (x \cdot_m B)) \text{ \$\$ } (k, l) =$
 $A \text{ \$\$ } (k \text{ div } \dim\text{-row } (x \cdot_m B), l \text{ div } \dim\text{-col } (x \cdot_m B)) *$
 $(x \cdot_m B) \text{ \$\$ } (k \text{ mod } \dim\text{-row } (x \cdot_m B), l \text{ mod } \dim\text{-col } (x \cdot_m B))$
using *index-tensor-mat' assms* **by force**
also have $\dots = A \text{ \$\$ } (k \text{ div } \dim\text{-row } (x \cdot_m B), l \text{ div } \dim\text{-col } (x \cdot_m B)) *$
 $(x * B \text{ \$\$ } (k \text{ mod } \dim\text{-row } (x \cdot_m B), l \text{ mod } \dim\text{-col } (x \cdot_m B)))$
using $k\ l$
by (*metis (no-types, opaque-lifting) add-lessD1 dim-col-tensor-mat*
dim-row-tensor-mat index-smult-mat(1) index-smult-mat(2)
index-smult-mat(3) mod-less-divisor nat-0-less-mult-iff)

$plus\text{-nat.simps}(1)$
also have ... = $x * (A \$\$ (k \text{ div } \text{dim-row } (x \cdot_m B), l \text{ div } \text{dim-col } (x \cdot_m B))) * B \$\$ (k \text{ mod } \text{dim-row } (x \cdot_m B), l \text{ mod } \text{dim-col } (x \cdot_m B)))$ **by simp**
also have ... = $x * (A \otimes B) \$\$ (k, l)$
using *assms k l by force*
also have ... = $(x \cdot_m (A \otimes B)) \$\$ (k, l)$ **using** *assms k l by auto*
finally show $(A \otimes (x \cdot_m B)) \$\$ (k, l) = (x \cdot_m (A \otimes B)) \$\$ (k, l)$.
qed

lemma *tensor-mat-smult*:

assumes $A \in \text{carrier-mat } n \ m$
and $B \in \text{carrier-mat } i \ j$
and $0 < m$
and $0 < j$

shows $x \cdot_m A \otimes (y \cdot_m B) = x * y \cdot_m (A \otimes B)$

by (*metis (no-types, opaque-lifting) assms smult-carrier-mat smult-smult-times tensor-mat-smult-left tensor-mat-smult-right*)

lemma *tensor-mat-singleton-right*:

assumes $0 < \text{dim-col } A$
and $B \in \text{carrier-mat } 1 \ 1$

shows $A \otimes B = B \$\$ (0, 0) \cdot_m A$

proof (*rule eq-matI*)

show $\text{dim-row } (A \otimes B) = \text{dim-row } (B \$\$ (0, 0) \cdot_m A)$ **using** *assms by auto*

show $\text{dim-col } (A \otimes B) = \text{dim-col } (B \$\$ (0, 0) \cdot_m A)$ **using** *assms by auto*

fix $i \ j$

assume $i < \text{dim-row } (B \$\$ (0, 0) \cdot_m A)$

and $j < \text{dim-col } (B \$\$ (0, 0) \cdot_m A)$

have $(A \otimes B) \$\$ (i, j) = A \$\$ (i \text{ div } \text{dim-row } B, j \text{ div } \text{dim-col } B) * B \$\$ (i \text{ mod } \text{dim-row } B, j \text{ mod } \text{dim-col } B)$ **using** *index-tensor-mat*

$\langle i < \text{dim-row } (B \$\$ (0, 0) \cdot_m A) \rangle \langle j < \text{dim-col } (B \$\$ (0, 0) \cdot_m A) \rangle$ *assms*
by *fastforce*

also have ... = $A \$\$ (i, j) * B \$\$ (0, 0)$ **using** *assms by auto*

also have ... = $(B \$\$ (0, 0) \cdot_m A) \$\$ (i, j)$

using $\langle i < \text{dim-row } (B \$\$ (0, 0) \cdot_m A) \rangle \langle j < \text{dim-col } (B \$\$ (0, 0) \cdot_m A) \rangle$
by *force*

finally show $(A \otimes B) \$\$ (i, j) = (B \$\$ (0, 0) \cdot_m A) \$\$ (i, j)$.

qed

lemma *tensor-mat-singleton-left*:

assumes $0 < \text{dim-col } A$
and $B \in \text{carrier-mat } 1 \ 1$

shows $B \otimes A = B \$\$ (0, 0) \cdot_m A$

proof (*rule eq-matI*)

show $\text{dim-row } (B \otimes A) = \text{dim-row } (B \$\$ (0, 0) \cdot_m A)$ **using** *assms by auto*

show $\text{dim-col } (B \otimes A) = \text{dim-col } (B \$\$ (0, 0) \cdot_m A)$ **using** *assms by auto*

fix $i \ j$

assume $i < \text{dim-row } (B \$\$ (0, 0) \cdot_m A)$

and $j < \text{dim-col } (B \$\$ (0, 0) \cdot_m A)$

have $(B \otimes A) \text{ \$(\$ (i, j) = A \$(\$ (i \text{ div } \text{dim-row } B, j \text{ div } \text{dim-col } B) * B \$(\$ (i \text{ mod } \text{dim-row } B, j \text{ mod } \text{dim-col } B) \text{ using } \text{index-tensor-mat} \langle i < \text{dim-row } (B \$(\$ (0, 0) \cdot_m A) \rangle \langle j < \text{dim-col } (B \$(\$ (0, 0) \cdot_m A) \rangle \text{ assms by fastforce}$
also have $\dots = A \$(\$ (i, j) * B \$(\$ (0, 0) \text{ using } \text{assms by auto}$
also have $\dots = (B \$(\$ (0, 0) \cdot_m A) \$(\$ (i, j) \text{ using } \langle i < \text{dim-row } (B \$(\$ (0, 0) \cdot_m A) \rangle \langle j < \text{dim-col } (B \$(\$ (0, 0) \cdot_m A) \rangle \text{ by force}$
finally show $(B \otimes A) \text{ \$(\$ (i, j) = (B \$(\$ (0, 0) \cdot_m A) \$(\$ (i, j) .$
qed

lemma *tensor-mat-sum-left*:

assumes *finite I*
and $B \in \text{carrier-mat } i \ j$
and $\bigwedge k. k \in I \implies A \ k \in \text{carrier-mat } n \ m$
and $0 < m$
and $0 < j$
and $\text{dim } R = n * i$
and $\text{dim } C = m * j$
shows $(\text{fixed-carrier-mat.sum-mat } n \ m \ A \ I) \otimes B = \text{fixed-carrier-mat.sum-mat } (n * i) \ (m * j) \ (\lambda i. (A \ i) \otimes B) \ I$
using *assms*
proof (*induct rule: finite-induct*)
case empty
hence $(\text{fixed-carrier-mat.sum-mat } n \ m \ A \ \{\}) \otimes B = 0_m \ (n * i) \ (m * j)$
using *tensor-mat-zero*
by (*simp add: fixed-carrier-mat.sum-mat-empty fixed-carrier-mat-def*)
also have $\dots = \text{fixed-carrier-mat.sum-mat } (n * i) \ (m * j) \ (\lambda i. (A \ i) \otimes B) \ \{\}$
by (*metis fixed-carrier-mat.intro fixed-carrier-mat.sum-mat-empty*)
finally show *?case .*

next

case (*insert x F*)
hence $(\text{fixed-carrier-mat.sum-mat } n \ m \ A \ (\text{insert } x \ F)) \otimes B = (A \ x + (\text{fixed-carrier-mat.sum-mat } n \ m \ A \ F)) \otimes B$
proof –
have $\text{fixed-carrier-mat.sum-mat } n \ m \ A \ (\text{insert } x \ F) = A \ x + (\text{fixed-carrier-mat.sum-mat } n \ m \ A \ F)$
using *fixed-carrier-mat.sum-mat-insert*
by (*metis fixed-carrier-mat.intro image-subsetI insertCI insert(1) insert(2) insert(5)*)
thus *?thesis by simp*
qed
also have $\dots = (A \ x \otimes B) + (\text{fixed-carrier-mat.sum-mat } n \ m \ A \ F \otimes B)$
proof (*rule tensor-mat-add-left*)
show $0 < m$ **using** *assms by simp*
show $0 < j$ **using** *assms by simp*
show $A \ x \in \text{carrier-mat } n \ m$ **using** *insert by simp*
show $B \in \text{carrier-mat } i \ j$ **using** *insert by simp*
show $\text{fixed-carrier-mat.sum-mat } n \ m \ A \ F \in \text{carrier-mat } n \ m$

```

proof (rule fixed-carrier-mat.sum-mat-carrier)
  show  $\bigwedge k. k \in F \implies A k \in \text{carrier-mat } n \ m$  using insert by simp
  show fixed-carrier-mat (carrier-mat  $n \ m$ )  $n \ m$ 
    by (simp add: fixed-carrier-mat.intro)
qed
qed
also have  $\dots = (A \ x \ \otimes \ B) +$ 
  fixed-carrier-mat.sum-mat (n*i) (m*j) ( $\lambda i. A \ i \ \otimes \ B$ )  $F$ 
  using insert by simp
also have  $\dots = \text{fixed-carrier-mat.sum-mat } (n*i) \ (m*j) \ (\lambda i. A \ i \ \otimes \ B)$ 
  (insert  $x \ F$ )
proof (rule fixed-carrier-mat.sum-mat-insert[symmetric])
  show finite  $F$  using insert by simp
  show  $x \notin F$  using insert by simp
  show  $A \ x \ \otimes \ B \in \text{carrier-mat } (n*i) \ (m*j)$ 
    using tensor-mat-carrier insert by blast
  show ( $\lambda i. A \ i \ \otimes \ B$ ) '  $F \subseteq \text{carrier-mat } (n*i) \ (m*j)$ 
proof -
  {
    fix  $k$ 
    assume  $k \in F$ 
    hence  $A \ k \ \otimes \ B \in \text{carrier-mat } (n*i) \ (m*j)$ 
      using tensor-mat-carrier insert by blast
  }
  thus ?thesis by auto
qed
show fixed-carrier-mat (carrier-mat (n * i) (m * j)) (n * i) (m * j)
  by (simp add: fixed-carrier-mat.intro)
qed
finally show fixed-carrier-mat.sum-mat  $n \ m \ A$  (insert  $x \ F$ )  $\otimes \ B =$ 
  fixed-carrier-mat.sum-mat (n*i) (m*j) ( $\lambda i. A \ i \ \otimes \ B$ ) (insert  $x \ F$ ) .
qed

```

lemma tensor-mat-diag-elem:

```

assumes  $A \in \text{carrier-mat } n \ n$ 
and  $B \in \text{carrier-mat } m \ m$ 
and  $i < n * m$ 
and  $0 < n * m$ 
shows  $(A \ \otimes \ B) \ \$\$ \ (i, i) = A \ \$\$ \ (i \ \text{div} \ m, i \ \text{div} \ m) *$ 
   $B \ \$\$ \ (i \ \text{mod} \ m, i \ \text{mod} \ m)$ 
proof -
  have  $i < \text{dim-row } (A \ \otimes \ B)$  using assms by auto
  have  $(A \ \otimes \ B) \ \$\$ \ (i, i) = A \ \$\$ \ (i \ \text{div} \ (\text{dim-row } B), i \ \text{div} \ (\text{dim-col } B)) *$ 
   $B \ \$\$ \ (i \ \text{mod} \ (\text{dim-row } B), i \ \text{mod} \ (\text{dim-col } B))$  using index-tensor-mat'
  by (metis  $\langle i < \text{dim-row } (A \ \otimes \ B) \rangle$  assms carrier-matD(2) dim-row-tensor-mat

  nat-0-less-mult-iff)
also have  $\dots = A \ \$\$ \ (i \ \text{div} \ m, i \ \text{div} \ m) * B \ \$\$ \ (i \ \text{mod} \ m, i \ \text{mod} \ m)$ 
  using assms by auto

```

finally show ?thesis .
qed

context *cpx-sq-mat*
begin

lemma *tensor-mat-sum-mat-right*:

assumes *finite I*
and $A \in \text{carrier-mat } n \ n$
and $\bigwedge k. k \in I \implies B \ k \in \text{carrier-mat } i \ i$
and $0 < n$
and $0 < i$
and $\text{dim}R = n * i$
shows $A \otimes (\text{fixed-carrier-mat.sum-mat } i \ i \ B \ I) = \text{sum-mat } (\lambda i. A \otimes (B \ i)) \ I$
using *assms dim-eq tensor-mat-sum-right* by *blast*

lemma *tensor-mat-sum-mat-left*:

assumes *finite I*
and $B \in \text{carrier-mat } i \ i$
and $\bigwedge k. k \in I \implies A \ k \in \text{carrier-mat } n \ n$
and $0 < n$
and $0 < i$
and $\text{dim}R = n * i$
shows $(\text{fixed-carrier-mat.sum-mat } n \ n \ A \ I) \otimes B = \text{sum-mat } (\lambda i. (A \ i) \otimes B) \ I$
using *assms dim-eq tensor-mat-sum-left* by *blast*

lemma *tensor-mat-sum-nat-mod-div-ne-0*:

assumes $\bigwedge k. k < (nC::nat) \implies A \ k \in \text{carrier-mat } n \ n$
and $\bigwedge j. j < (nD::nat) \implies B \ j \in \text{carrier-mat } m \ m$
and $\text{fixed-carrier-mat.sum-mat } n \ n \ (\lambda i. f \ i \cdot_m (A \ i)) \ \{.. < nC\} = C$
and $\text{fixed-carrier-mat.sum-mat } m \ m \ (\lambda j. g \ j \cdot_m (B \ j)) \ \{.. < nD\} = D$
and $0 < n$
and $0 < m$
and $nD \neq 0$
and $\text{dim}R = n * m$

shows $\text{sum-mat } (\lambda i. (f \ (i \ \text{div} \ nD) * g \ (i \ \text{mod} \ nD)) \cdot_m$
 $((A \ (i \ \text{div} \ nD)) \otimes (B \ (i \ \text{mod} \ nD))))$
 $\{.. < nC * nD\} = C \otimes D$ using *assms*

proof (induct *nC* arbitrary: *C*)

case 0

hence $C = \text{fixed-carrier-mat.sum-mat } n \ n \ (\lambda i. f \ i \cdot_m (A \ i)) \ \{\}$ by *simp*

also have $\dots = 0_m \ n \ n$

using *fixed-carrier-mat.sum-mat-empty*[of - $n \ n \ \lambda i. f \ i \cdot_m (A \ i)$]

by (*simp add: fixed-carrier-mat-def*)

finally have $C = 0_m \ n \ n$.

moreover have $D \in \text{carrier-mat } m \ m$ using 0

fixed-carrier-mat.sum-mat-carrier[of - $m \ m \ \{.. < nD\} \ \lambda j. g \ j \cdot_m (B \ j)$]

by (*simp add: fixed-carrier-mat-def*)

ultimately have $C \otimes D = 0_m \ (n * m) \ (n * m)$ using *tensor-mat-zero*

by (*simp add: 0(5) 0(6)*)
have $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))$
 $\{.. < 0 * nD\} = \text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{ \}$ **by** *simp*
also have $\dots = 0_m (n * m) (n * m)$ **using** *sum-mat-empty*
using *0 dim-eq* **by** *blast*
also have $\dots = C \otimes D$ **using** $\langle C \otimes D = 0_m (n * m) (n * m) \rangle$ **by** *simp*
finally show *?case* .
next
case (*Suc nC*)
define *Cp* **where**
 $Cp = \text{fixed-carrier-mat.sum-mat } n \ n \ (\lambda i. f \ i \cdot_m (A \ i)) \{.. < nC\}$
have $fc: \forall i \in \{.. < nC * nD\} \cup \{nC * nD.. < \text{Suc } nC * nD\}$.
 $(A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
proof
fix *i*
assume $i \in \{.. < nC * nD\} \cup \{nC * nD.. < \text{Suc } nC * nD\}$
hence $i: i \in \{.. < \text{Suc } nC * nD\}$ **by** *auto*
hence $i \text{ div } nD < \text{Suc } nC$
by (*simp add: less-mult-imp-div-less*)
hence $A (i \text{ div } nD) \in \text{carrier-mat } n \ n$ **using** *Suc* **by** *simp*
have $i \text{ mod } nD < nD$ **using** *Suc* **by** *simp*
hence $B (i \text{ mod } nD) \in \text{carrier-mat } m \ m$ **using** *Suc* **by** *simp*
hence $A (i \text{ div } nD) \otimes B (i \text{ mod } nD) \in \text{carrier-mat } (n * m) (n * m)$
using *tensor-mat-carrier*
by (*metis* $\langle A (i \text{ div } nD) \in \text{carrier-mat } n \ n \rangle$
 $\text{carrier-matD}(1) \text{ carrier-matD}(2)$)
thus $(A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
using *Suc dim-eq fc-mats-carrier* **by** *blast*
qed
have $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))$
 $\{.. < (\text{Suc } nC) * nD\} = \text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{.. < nC * nD\} +$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{nC * nD.. < (\text{Suc } nC) * nD\}$
proof –
have $\{.. < (\text{Suc } nC) * nD\} = \{.. < nC * nD\} \cup \{nC * nD.. < (\text{Suc } nC) * nD\}$ **by**
auto
moreover have $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))$
 $(\{.. < nC * nD\} \cup \{nC * nD.. < (\text{Suc } nC) * nD\}) =$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{.. < nC * nD\} +$
 $\text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{nC * nD.. < (\text{Suc } nC) * nD\}$
proof (*rule sum-mat-disj-union*)
show $\{.. < nC * nD\} \cap \{nC * nD.. < \text{Suc } nC * nD\} = \{ \}$

by (*simp add: ivl-disj-int(2)*)
show $\forall i \in \{..<nC * nD\} \cup \{nC * nD..<Suc nC * nD\}$.
 $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
using *fc smult-mem by blast*
qed simp+
ultimately show *?thesis by simp*
qed
also have ... =
 $(Cp \otimes D) +$
 $sum\text{-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{nC*nD..<(Suc nC)*nD\}$
proof –
have $sum\text{-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..<nC*nD\} = Cp \otimes D$
unfolding *Cp-def using Suc by simp*
thus *?thesis by simp*
qed
also have ... =
 $(Cp \otimes D) +$
 $sum\text{-mat } (\lambda i. (f nC * g (i \text{ mod } nD)) \cdot_m$
 $((A nC) \otimes (B (i \text{ mod } nD)))) \{nC*nD..<(Suc nC)*nD\}$
proof –
have $sum\text{-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{nC*nD..<(Suc nC)*nD\} =$
 $sum\text{-mat } (\lambda i. (f nC * g (i \text{ mod } nD)) \cdot_m$
 $((A nC) \otimes (B (i \text{ mod } nD)))) \{nC*nD..<(Suc nC)*nD\}$
proof (*rule sum-mat-cong*)
show $\bigwedge i. i \in \{nC * nD..<Suc nC * nD\} \implies$
 $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in$
 $fc\text{-mats}$ **using** *fc by (metis UnI2 smult-mem)*
show $\bigwedge i. i \in \{nC * nD..<Suc nC * nD\} \implies$
 $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
proof
fix *i*
assume $i \in \{nC * nD..<Suc nC * nD\}$
hence $i \text{ mod } nD < nD$ **using** *Suc mod-less-divisor by blast*
hence $B (i \text{ mod } nD) \in carrier\text{-mat } m \ m$ **using** *Suc by simp*
moreover have $A nC \in carrier\text{-mat } n \ n$ **using** *Suc by simp*
ultimately have $A nC \otimes B (i \text{ mod } nD) \in carrier\text{-mat } (n*m) \ (n*m)$
using *tensor-mat-carrier by (metis carrier-matD(1) carrier-matD(2))*
hence $(A nC \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
using *Suc dim-eq fc-mats-carrier by blast*
thus $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
using *smult-mem by blast*
qed simp
show $\bigwedge i. i \in \{nC * nD..<Suc nC * nD\} \implies$
 $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) =$
 $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD))$
proof –

fix i
assume $i \in \{nC * nD..<Suc\ nC * nD\}$
hence $i \text{ div } nD = nC$
by (*metis atLeastLessThan-iff div-nat-eqI mult.commute*)
thus $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) =$
 $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD))$ **by** *simp*
qed
qed *simp*
thus *?thesis* **by** *simp*
qed
also have $\dots =$
 $(Cp \otimes D) +$
 $sum\text{-mat} (\lambda i. (f nC \cdot_m (A nC)) \otimes (g (i \text{ mod } nD) \cdot_m (B (i \text{ mod } nD))))$
 $\{nC * nD..<(Suc\ nC) * nD\}$
proof –
have $sum\text{-mat} (\lambda i. f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD)))$
 $\{nC * nD..<Suc\ nC * nD\} =$
 $sum\text{-mat} (\lambda i. f nC \cdot_m A nC \otimes g (i \text{ mod } nD) \cdot_m B (i \text{ mod } nD))$
 $\{nC * nD..<Suc\ nC * nD\}$
proof (*rule sum-mat-cong*)
show $\bigwedge i. i \in \{nC * nD..<Suc\ nC * nD\} \implies$
 $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
proof –
fix i
assume $i \in \{nC * nD..<Suc\ nC * nD\}$
have $i \text{ mod } nD < nD$ **using** *Suc mod-less-divisor* **by** *blast*
hence $B (i \text{ mod } nD) \in carrier\text{-mat } m\ m$ **using** *Suc* **by** *simp*
moreover have $A nC \in carrier\text{-mat } n\ n$ **by** (*simp add: Suc(2)*)
ultimately have $A nC \otimes (B (i \text{ mod } nD)) \in carrier\text{-mat } (n * m) (n * m)$
using *tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)
hence $A nC \otimes B (i \text{ mod } nD) \in fc\text{-mats}$ **using** *fc-mats-carrier*
Suc dim-eq **by** *blast*
thus $f nC * g (i \text{ mod } nD) \cdot_m (A nC \otimes B (i \text{ mod } nD)) \in fc\text{-mats}$
using *cpx-sq-mat-smult* **by** *blast*
qed
show $\bigwedge i. i \in \{nC * nD..<Suc\ nC * nD\} \implies$
 $f nC \cdot_m A nC \otimes g (i \text{ mod } nD) \cdot_m B (i \text{ mod } nD) \in fc\text{-mats}$
proof –
fix i
assume $i \in \{nC * nD..<Suc\ nC * nD\}$
have $i \text{ mod } nD < nD$ **using** *Suc mod-less-divisor* **by** *blast*
hence $g (i \text{ mod } nD) \cdot_m B (i \text{ mod } nD) \in carrier\text{-mat } m\ m$ **using** *Suc*
by *simp*
moreover have $f nC \cdot_m A nC \in carrier\text{-mat } n\ n$ **by** (*simp add: Suc(2)*)
ultimately have $f nC \cdot_m A nC \otimes g (i \text{ mod } nD) \cdot_m B (i \text{ mod } nD) \in$
 $carrier\text{-mat } (n * m) (n * m)$
using *tensor-mat-carrier*
by (*metis carrier-matD(1) carrier-matD(2)*)

thus $f \ nC \cdot_m A \ nC \otimes g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD) \in \text{fc-mats}$
using *fc-mats-carrier Suc dim-eq* **by** *blast*
qed
show $\bigwedge i. i \in \{nC * nD..<Suc \ nC * nD\} \implies$
 $f \ nC * g \ (i \ \text{mod} \ nD) \cdot_m (A \ nC \otimes B \ (i \ \text{mod} \ nD)) =$
 $f \ nC \cdot_m A \ nC \otimes g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD)$
proof –
fix i
assume $i \in \{nC * nD..<Suc \ nC * nD\}$
show $f \ nC * g \ (i \ \text{mod} \ nD) \cdot_m (A \ nC \otimes B \ (i \ \text{mod} \ nD)) =$
 $f \ nC \cdot_m A \ nC \otimes g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD)$ **using** *tensor-mat-smult*
by (*metis div-eq-0-iff Suc(3) Suc(8)*)
Suc.premis(1) assms(5) assms(6) lessI mod-div-trivial
qed
qed *simp*
thus *?thesis* **by** *simp*
qed
also have ... =
 $(Cp \otimes D) +$
 $((f \ nC \cdot_m (A \ nC)) \otimes (\text{fixed-carrier-mat.sum-mat } m \ m$
 $(\lambda i. g \ (i \ \text{mod} \ nD) \cdot_m (B \ (i \ \text{mod} \ nD))))$
 $\{nC * nD..<(Suc \ nC) * nD\})$
proof –
have $\text{sum-mat } (\lambda i. f \ nC \cdot_m A \ nC \otimes g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD))$
 $\{nC * nD..<Suc \ nC * nD\} =$
 $f \ nC \cdot_m (A \ nC) \otimes (\text{fixed-carrier-mat.sum-mat } m \ m$
 $(\lambda i. g \ (i \ \text{mod} \ nD) \cdot_m (B \ (i \ \text{mod} \ nD))))$
 $\{nC * nD..<(Suc \ nC) * nD\})$
proof (*rule tensor-mat-sum-mat-right[symmetric]*)
show $0 < n \ 0 < m \ \text{dim}R = n * m$ **using** *Suc* **by** *auto*
show $f \ nC \cdot_m A \ nC \in \text{carrier-mat } n \ n$ **by** (*simp add: Suc(2)*)
fix i
assume $i \in \{nC * nD..<Suc \ nC * nD\}$
have $i \ \text{mod} \ nD < nD$ **using** *Suc mod-less-divisor* **by** *blast*
hence $B \ (i \ \text{mod} \ nD) \in \text{carrier-mat } m \ m$ **using** *Suc* **by** *simp*
thus $g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD) \in \text{carrier-mat } m \ m$ **by** *simp*
qed *simp*
thus *?thesis* **by** *simp*
qed
also have ... =
 $(Cp \otimes D) +$
 $((f \ nC \cdot_m (A \ nC)) \otimes (\text{fixed-carrier-mat.sum-mat } m \ m$
 $(\lambda j. g \ j \cdot_m (B \ j)) \{..<nD\}))$
proof –
have $\text{fixed-carrier-mat.sum-mat } m \ m \ (\lambda i. g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD))$
 $\{nC * nD..<Suc \ nC * nD\} =$
 $\text{fixed-carrier-mat.sum-mat } m \ m \ (\lambda i. g \ (i \ \text{mod} \ nD) \cdot_m B \ (i \ \text{mod} \ nD))$
 $((+) (nC * nD) \ ' \{..<nD\})$
proof (*rule fixed-carrier-mat.sum-mat-cong'*)

show $\{nC * nD..<Suc\ nC * nD\} = (+) (nC * nD) \text{ ‘ } \{..<nD\}$
by (*simp add: lessThan-atLeast0*)
show *fixed-carrier-mat* (*carrier-mat m m*) *m m*
by (*simp add: fixed-carrier-mat.intro*)
show $\bigwedge i. i \in \{nC * nD..<Suc\ nC * nD\} \implies$
 $g (i \bmod nD) \cdot_m B (i \bmod nD) \in \text{carrier-mat } m\ m$
proof –
fix *i*
assume $i \in \{nC * nD..<Suc\ nC * nD\}$
hence $i \bmod nD < nD$
using *Suc mod-less-divisor* **by** *blast*
thus $g (i \bmod nD) \cdot_m B (i \bmod nD) \in \text{carrier-mat } m\ m$
using *Suc(3) smult-carrier-mat* **by** *blast*
qed
thus $\bigwedge i. i \in \{nC * nD..<Suc\ nC * nD\} \implies$
 $g (i \bmod nD) \cdot_m B (i \bmod nD) \in \text{carrier-mat } m\ m .$
qed *simp+*
also have ... =
fixed-carrier-mat.sum-mat m m ($\lambda j. g\ j \cdot_m B\ j$) $\{..<nD\}$
proof (*rule fixed-carrier-mat.sum-mat-mod-eq*)
show *fixed-carrier-mat* (*carrier-mat m m*) *m m*
by (*simp add: fixed-carrier-mat.intro*)
show $\bigwedge x. x \in \{..<nD\} \implies g\ x \cdot_m B\ x \in \text{carrier-mat } m\ m$
by (*simp add: Suc(3)*)
qed
finally have *fixed-carrier-mat.sum-mat m m*
 $(\lambda i. g (i \bmod nD) \cdot_m B (i \bmod nD))$
 $\{nC * nD..<Suc\ nC * nD\} =$
fixed-carrier-mat.sum-mat m m ($\lambda j. g\ j \cdot_m B\ j$) $\{..<nD\} .$
thus *?thesis* **by** *simp*
qed
also have ... = $(Cp \otimes D) + ((f\ nC \cdot_m (A\ nC)) \otimes D)$ **using** *Suc* **by** *simp*
also have ... = $Cp + (f\ nC \cdot_m (A\ nC)) \otimes D$
proof (*rule tensor-mat-add-left[symmetric]*)
show $Cp \in \text{carrier-mat } n\ n$ **unfolding** *Cp-def*
proof (*rule fixed-carrier-mat.sum-mat-carrier*)
show $\bigwedge i. i \in \{..<nC\} \implies f\ i \cdot_m A\ i \in \text{carrier-mat } n\ n$
by (*simp add: Suc(2)*)
show *fixed-carrier-mat* (*carrier-mat n n*) *n n*
by (*simp add: fixed-carrier-mat.intro*)
qed
have *fixed-carrier-mat.sum-mat m m* ($\lambda j. g\ j \cdot_m B\ j$) $\{..<nD\} \in$
carrier-mat m m
proof (*rule fixed-carrier-mat.sum-mat-carrier*)
show $\bigwedge i. i \in \{..<nD\} \implies g\ i \cdot_m B\ i \in \text{carrier-mat } m\ m$
by (*simp add: Suc*)
show *fixed-carrier-mat* (*carrier-mat m m*) *m m*
by (*simp add: fixed-carrier-mat.intro*)
qed

```

thus  $D \in \text{carrier-mat } m \ m$  using Suc by simp
show  $f \ nC \cdot_m \ A \ nC \in \text{carrier-mat } n \ n$ 
  by (simp add: Suc(2))
qed (auto simp add: Suc)
also have ... =
  (fixed-carrier-mat.sum-mat  $n \ n$  ( $\lambda i. f \ i \cdot_m \ (A \ i)$ )  $\{..< \text{Suc } nC\}$ )  $\otimes \ D$ 
proof -
  have  $Cp + f \ nC \cdot_m \ A \ nC = f \ nC \cdot_m \ A \ nC + Cp$ 
  proof (rule comm-add-mat)
    show  $f \ nC \cdot_m \ A \ nC \in \text{carrier-mat } n \ n$  by (simp add: Suc(2))
    show  $Cp \in \text{carrier-mat } n \ n$  unfolding Cp-def
    proof (rule fixed-carrier-mat.sum-mat-carrier)
      show  $\bigwedge i. i \in \{..< nC\} \implies f \ i \cdot_m \ A \ i \in \text{carrier-mat } n \ n$ 
        by (simp add: Suc(2))
      show fixed-carrier-mat (carrier-mat  $n \ n$ )  $n \ n$ 
        by (simp add: fixed-carrier-mat.intro)
    qed
  qed
  also have ... = fixed-carrier-mat.sum-mat  $n \ n$ 
    ( $\lambda i. f \ i \cdot_m \ (A \ i)$ ) (insert  $nC \ \{..< nC\}$ ) unfolding Cp-def
  proof (rule fixed-carrier-mat.sum-mat-insert[symmetric])
    show  $f \ nC \cdot_m \ A \ nC \in \text{carrier-mat } n \ n$ 
      by (simp add: Suc(2))
    show fixed-carrier-mat (carrier-mat  $n \ n$ )  $n \ n$ 
      by (simp add: fixed-carrier-mat.intro)
    show  $(\lambda i. f \ i \cdot_m \ A \ i) \ \{..< nC\} \subseteq \text{carrier-mat } n \ n$ 
  proof
    fix  $x$ 
    assume  $x \in (\lambda i. f \ i \cdot_m \ A \ i) \ \{..< nC\}$ 
    hence  $\exists i \in \{..< nC\}. x = f \ i \cdot_m \ A \ i$  by auto
    from this obtain  $i$  where  $i \in \{..< nC\}$  and  $x = f \ i \cdot_m \ A \ i$  by auto
    have  $f \ i \cdot_m \ A \ i \in \text{carrier-mat } n \ n$ 
      using Suc.premis(1)  $\langle i \in \{..< nC\} \rangle$  by auto
    thus  $x \in \text{carrier-mat } n \ n$  using  $\langle x = f \ i \cdot_m \ A \ i \rangle$  by simp
  qed
  qed auto
  also have ... = fixed-carrier-mat.sum-mat  $n \ n$  ( $\lambda i. f \ i \cdot_m \ (A \ i)$ )
     $\{..< \text{Suc } nC\}$ 
  proof (rule fixed-carrier-mat.sum-mat-cong')
    show fixed-carrier-mat (carrier-mat  $n \ n$ )  $n \ n$ 
      by (simp add: fixed-carrier-mat.intro)
    show insert  $nC \ \{..< nC\} = \{..< \text{Suc } nC\}$ 
      by (simp add: lessThan-Suc)
    show  $\bigwedge i. i \in \text{insert } nC \ \{..< nC\} \implies f \ i \cdot_m \ A \ i \in \text{carrier-mat } n \ n$ 
      by (simp add: Suc(2)  $\langle \text{insert } nC \ \{..< nC\} = \{..< \text{Suc } nC\} \rangle$ )
    thus  $\bigwedge i. i \in \text{insert } nC \ \{..< nC\} \implies f \ i \cdot_m \ A \ i \in \text{carrier-mat } n \ n$  .
  qed auto
  finally have  $Cp + f \ nC \cdot_m \ A \ nC = \text{fixed-carrier-mat.sum-mat } n \ n$ 
    ( $\lambda i. f \ i \cdot_m \ (A \ i)$ )  $\{..< \text{Suc } nC\}$  .

```

thus *?thesis* by *simp*
 qed
 also have ... = $C \otimes D$ using *Suc* by *simp*
 finally show *?case* .
 qed

lemma *tensor-mat-sum-nat-mod-div-eq-0*:
 assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
 and *fixed-carrier-mat.sum-mat* $n\ n\ (\lambda i. f\ i \cdot_m (A\ i))\ \{.. < nC\} = C$
 and *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j))\ \{.. < nD\} = D$
 and $0 < n$
 and $0 < m$
 and $nD = 0$
 and $\text{dim}R = n * m$

shows *sum-mat* $(\lambda i. (f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD)) \cdot_m$
 $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))))$
 $\{.. < nC * nD\} = C \otimes D$

proof –

have $D = \text{fixed-carrier-mat.sum-mat } m\ m\ (\lambda i. g\ i \cdot_m (B\ i))\ \{\}$
 using *assms* by *auto*
 also have ... = $0_m\ m\ m$
 using *fixed-carrier-mat.sum-mat-empty*[*of - m m* $\lambda i. g\ i \cdot_m (B\ i)$]
 by (*simp add: fixed-carrier-mat-def*)
 finally have $D = 0_m\ m\ m$.
 moreover have $C \in \text{carrier-mat } n\ n$ using *assms*
 $\text{fixed-carrier-mat.sum-mat-carrier}$ [*of - n n* $\{.. < nC\}$ $\lambda j. f\ j \cdot_m (A\ j)$]
 by (*simp add: fixed-carrier-mat-def*)
 ultimately have $C \otimes D = 0_m\ (n * m)\ (n * m)$ using *tensor-mat-zero'*
 by (*simp add: assms*)
 have *sum-mat* $(\lambda i. (f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD)) \cdot_m$
 $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))))$
 $\{.. < nC * nD\} = \text{sum-mat } (\lambda i. (f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD)) \cdot_m$
 $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))))\ \{\}$ using *assms* by *simp*
 also have ... = $0_m\ (n * m)\ (n * m)$ using *sum-mat-empty*
 using *assms*(7) *dim-eq* by *blast*
 also have ... = $C \otimes D$ using $\langle C \otimes D = 0_m\ (n * m)\ (n * m) \rangle$ by *simp*
 finally show *?thesis* .

qed

lemma *tensor-mat-sum-nat-mod-div*:
 assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
 and $\bigwedge j. j < (nD::nat) \implies B\ j \in \text{carrier-mat } m\ m$
 and *fixed-carrier-mat.sum-mat* $n\ n\ (\lambda i. f\ i \cdot_m (A\ i))\ \{.. < nC\} = C$
 and *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j))\ \{.. < nD\} = D$
 and $0 < n$
 and $0 < m$
 and $\text{dim}R = n * m$

shows *sum-mat* $(\lambda i. (f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD)) \cdot_m$
 $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))))$

```

{.. $nC * nD$ } =  $C \otimes D$ 
proof (cases  $nD = 0$ )
  case True
    then show ?thesis using assms
      tensor-mat-sum-nat-mod-div-eq-0[OF assms(1) assms(3)] by simp
  next
    case False
    then show ?thesis using assms tensor-mat-sum-nat-mod-div-ne-0 by simp
qed

end

```

lemma *tensor-mat-sum-mult-trace-expand-ne-0*:

```

assumes  $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$ 
and  $\bigwedge j. j < (nD::nat) \implies B\ j \in \text{carrier-mat } m\ m$ 
and  $R \in \text{carrier-mat } (n*m)\ (n*m)$ 
and fixed-carrier-mat.sum-mat  $n\ n\ (\lambda i. f\ i \cdot_m (A\ i))\ \{.. $nC$ \} = C$ 
and fixed-carrier-mat.sum-mat  $m\ m\ (\lambda j. g\ j \cdot_m (B\ j))\ \{.. $nD$ \} = D$ 
and  $0 < n$ 
and  $0 < m$ 
and  $nD \neq 0$ 
shows sum  $(\lambda i. \text{Complex-Matrix.trace } ((f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD))) \cdot_m$ 
   $((A\ (i\ \text{div}\ nD)) \otimes (B\ (i\ \text{mod}\ nD))) * R))\ \{.. $nC * nD$ \} =$ 
  Complex-Matrix.trace  $((C \otimes D) * R)$ 

```

proof –

```

define fc::complex Matrix.mat set where  $fc = \text{carrier-mat } (n*m)\ (n*m)$ 
interpret cpx-sq-mat  $n*m\ n*m\ fc$ 
proof
  show  $0 < n*m$  using assms by simp
qed (auto simp add: fc-def)
have fc:  $\forall i \in \{.. $nC * nD$ \}.$ 
   $f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in fc$ 
proof
  fix  $i$ 
  assume  $i \in \{.. $nC * nD$ \}$ 
  hence  $i\ \text{div}\ nD < nC$ 
  by (simp add: less-mult-imp-div-less)
  hence  $A\ (i\ \text{div}\ nD) \in \text{carrier-mat } n\ n$  using assms by simp
  have  $i\ \text{mod}\ nD < nD$  using assms by simp
  hence  $B\ (i\ \text{mod}\ nD) \in \text{carrier-mat } m\ m$  using assms by simp
  hence  $A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD) \in \text{carrier-mat } (n*m)\ (n*m)$ 
  using tensor-mat-carrier
  by (metis  $\langle A\ (i\ \text{div}\ nD) \in \text{carrier-mat } n\ n \rangle$ 
    carrier-matD(1) carrier-matD(2))
  hence  $(A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in fc$ 
  using assms dim-eq fc-mats-carrier by blast
  thus  $f\ (i\ \text{div}\ nD) * g\ (i\ \text{mod}\ nD) \cdot_m (A\ (i\ \text{div}\ nD) \otimes B\ (i\ \text{mod}\ nD)) \in fc$ 
  using smult-mem by blast
qed

```

have $\text{sum-mat } (\lambda i. ((f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{..< nC * nD\} =$
 $(\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD)))) \{..< nC * nD\} * R$
proof (rule *sum-mat-distrib-right*)
show $R \in \text{fc}$ **using** *assms unfolding fc-def by simp*
qed (auto simp add: *fc assms*)
also have $\dots = (C \otimes D) * R$
proof –
have $\text{sum-mat } (\lambda i. f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) \{..< nC * nD\} = C \otimes D$
using *tensor-mat-sum-nat-mod-div assms by simp*
thus *?thesis by simp*
qed
finally have $\text{sr}: \text{sum-mat } (\lambda i. ((f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{..< nC * nD\} = (C \otimes D) * R .$
have $\text{sum } (\lambda i. \text{Complex-Matrix.trace } ((f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{..< nC * nD\} =$
 $\text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. ((f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{..< nC * nD\})$
proof (rule *trace-sum-mat[symmetric]*)
show $\bigwedge i. i \in \{..< nC * nD\} \implies$
 $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R \in \text{fc}$
using *fc assms cpx-sq-mat-mult fc-def by blast*
qed *simp*
also have $\dots = \text{Complex-Matrix.trace } ((C \otimes D) * R)$ **using** *sr by simp*
finally show *?thesis .*
qed

lemma *tensor-mat-sum-mult-trace-expand-eq-0*:
assumes $\bigwedge k. k < (nC::nat) \implies A k \in \text{carrier-mat } n n$
and $R \in \text{carrier-mat } (n*m) (n*m)$
and $\text{fixed-carrier-mat.sum-mat } n n (\lambda i. f i \cdot_m (A i)) \{..< nC\} = C$
and $\text{fixed-carrier-mat.sum-mat } m m (\lambda j. g j \cdot_m (B j)) \{..< nD\} = D$
and $0 < n$
and $0 < m$
and $nD = 0$
shows $\text{sum } (\lambda i. \text{Complex-Matrix.trace } ((f (i \text{ div } nD) * g (i \text{ mod } nD))) \cdot_m$
 $((A (i \text{ div } nD)) \otimes (B (i \text{ mod } nD))) * R) \{..< nC * nD\} =$
 $\text{Complex-Matrix.trace } ((C \otimes D) * R)$
proof –
have $D = 0_m m m$ **using** *assms fixed-carrier-mat.sum-mat-empty*
fixed-carrier-mat.intro by fastforce
hence $C \otimes D = C \otimes (0_m m m)$ **by** *simp*
also have $\dots = 0_m (n*m) (n*m)$
proof (rule *tensor-mat-zero'*)
have $\text{fixed-carrier-mat.sum-mat } n n (\lambda i. f i \cdot_m A i) \{..< nC\} \in$
 $\text{carrier-mat } n n$
proof (rule *fixed-carrier-mat.sum-mat-carrier*)

show *fixed-carrier-mat* (*carrier-mat* n n) n n
by (*simp add: fixed-carrier-mat.intro*)
show $\bigwedge i. i \in \{..<nC\} \implies f\ i \cdot_m A\ i \in \text{carrier-mat } n\ n$ **using** *assms*
by *simp*
qed
thus $C \in \text{carrier-mat } n\ n$ **using** *assms* **by** *simp*
qed (*simp add: assms*)
finally have $C \otimes D = 0_m\ (n*m)\ (n*m)$.
hence $(C \otimes D) * R = 0_m\ (n*m)\ (n*m)$
by (*simp add: assms left-mult-zero-mat*)
hence *Complex-Matrix.trace* $((C \otimes D) * R) = 0$ **by** *simp*
moreover have $\text{sum } (\lambda i. \text{Complex-Matrix.trace } ((f\ (i\ \text{div } nD) * g\ (i\ \text{mod } nD))) \cdot_m$
 $((A\ (i\ \text{div } nD)) \otimes (B\ (i\ \text{mod } nD))) * R) \{..<nC * nD\} = 0$
using *assms* **by** *simp*
ultimately show *?thesis* **by** *simp*
qed

lemma *tensor-mat-sum-mult-trace-expand*:
assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
and $\bigwedge j. j < (nD::nat) \implies B\ j \in \text{carrier-mat } m\ m$
and $R \in \text{carrier-mat } (n*m)\ (n*m)$
and *fixed-carrier-mat.sum-mat* $n\ n\ (\lambda i. f\ i \cdot_m (A\ i)) \{..<nC\} = C$
and *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j)) \{..<nD\} = D$
and $0 < n$
and $0 < m$
shows $\text{sum } (\lambda i. \text{Complex-Matrix.trace } ((f\ (i\ \text{div } nD) * g\ (i\ \text{mod } nD))) \cdot_m$
 $((A\ (i\ \text{div } nD)) \otimes (B\ (i\ \text{mod } nD))) * R) \{..<nC * nD\} =$
 $\text{Complex-Matrix.trace } ((C \otimes D) * R)$
proof (*cases nD = 0*)
case *True*
then show *?thesis*
using *assms tensor-mat-sum-mult-trace-expand-eq-0[OF assms(1)]* **by** *simp*
next
case *False*
then show *?thesis*
using *assms tensor-mat-sum-mult-trace-expand-ne-0[OF assms(1) assms(2)]*
by *simp*
qed

lemma *tensor-mat-sum-mult-trace-ne-0*:
assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
and $\bigwedge j. j < (nD::nat) \implies B\ j \in \text{carrier-mat } m\ m$
and $R \in \text{carrier-mat } (n*m)\ (n*m)$
and *fixed-carrier-mat.sum-mat* $n\ n\ (\lambda i. f\ i \cdot_m (A\ i)) \{..<nC\} = C$
and *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j)) \{..<nD\} = D$
and $0 < n$
and $0 < m$
and $0 \neq nD$

shows $\text{sum } (\lambda i. (\text{sum } (\lambda j. \text{Complex-Matrix.trace } ((f\ i * g\ j) \cdot_m ((A\ i) \otimes (B\ j)) * R)) \{.. < nD\})) \{.. < nC\} =$
 $\text{Complex-Matrix.trace } ((C \otimes D) * R)$

proof –

define $fc :: \text{complex Matrix.mat set}$ **where** $fc = \text{carrier-mat } (n*m) (n*m)$

interpret $\text{cpx-sq-mat } n*m\ n*m\ fc$

proof

show $0 < n*m$ **using** assms by simp

qed ($\text{auto simp add: fc-def}$)

have $\text{sum } (\lambda i. (\text{sum } (\lambda j. \text{Complex-Matrix.trace } ((f\ i * g\ j) \cdot_m ((A\ i) \otimes (B\ j)) * R)) \{.. < nD\})) \{.. < nC\} =$
 $\text{sum } (\lambda i. \text{Complex-Matrix.trace } (\text{sum-mat } (\lambda j. (f\ i * g\ j) \cdot_m ((A\ i) \otimes (B\ j)) * R)) \{.. < nD\})) \{.. < nC\}$

proof (rule sum.cong)

fix x

assume $x \in \{.. < nC\}$

hence $A\ x \in \text{carrier-mat } n\ n$ **using** assms by simp

show $(\sum j \in \{.. < nD\}. \text{Complex-Matrix.trace } (f\ x * g\ j \cdot_m (A\ x \otimes B\ j) * R)) =$
 $\text{Complex-Matrix.trace } (\text{sum-mat } (\lambda j. f\ x * g\ j \cdot_m (A\ x \otimes B\ j) * R)) \{.. < nD\}$

proof ($\text{rule trace-sum-mat[symmetric]}$)

fix j

assume $j \in \{.. < nD\}$

hence $B\ j \in \text{carrier-mat } m\ m$ **using** assms by simp

hence $A\ x \otimes B\ j \in \text{carrier-mat } (n*m) (n*m)$

using $\text{tensor-mat-carrier}$

by ($\text{metis } \langle A\ x \in \text{carrier-mat } n\ n \rangle \text{carrier-matD}(1) \text{carrier-matD}(2)$)

hence $A\ x \otimes B\ j \in fc$

using $\text{assms dim-eq fc-mats-carrier by blast}$

thus $f\ x * g\ j \cdot_m (A\ x \otimes B\ j) * R \in fc$

using $\text{smult-mem assms}(3) \text{cpx-sq-mat-mult fc-def by blast}$

qed simp

qed simp

also have $\dots = \text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. (\text{sum-mat } (\lambda j. (f\ i * g\ j) \cdot_m ((A\ i) \otimes (B\ j)) * R)) \{.. < nD\})) \{.. < nC\})$

proof ($\text{rule trace-sum-mat[symmetric]}$)

fix x

assume $x \in \{.. < nC\}$

hence $A\ x \in \text{carrier-mat } n\ n$ **using** assms by simp

show $\text{sum-mat } (\lambda j. f\ x * g\ j \cdot_m (A\ x \otimes B\ j) * R) \{.. < nD\} \in fc$

unfolding fc-def

proof ($\text{rule sum-mat-carrier}$)

fix j

assume $j \in \{.. < nD\}$

hence $B\ j \in \text{carrier-mat } m\ m$ **using** assms by simp

hence $A\ x \otimes B\ j \in \text{carrier-mat } (n*m) (n*m)$

using $\text{tensor-mat-carrier}$

by ($\text{metis } \langle A\ x \in \text{carrier-mat } n\ n \rangle \text{carrier-matD}(1) \text{carrier-matD}(2)$)

hence $A\ x \otimes B\ j \in fc$

```

    using assms dim-eq fc-mats-carrier by blast
  thus  $f x * g j \cdot_m (A x \otimes B j) * R \in fc$ 
    using smult-mem assms(3) cpx-sq-mat-mult fc-def by blast
qed
qed simp
also have ... = Complex-Matrix.trace
  (sum-mat ( $\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$ 
    (( $A (i \text{ div } nD) \otimes (B (i \text{ mod } nD)) * R$ )  $\{.. < nC * nD\}$ ))
proof -
  have sum-mat ( $\lambda i. \text{sum-mat } (\lambda j. f i * g j \cdot_m (A i \otimes B j) * R) \{.. < nD\}$ )
     $\{.. < nC\} = \text{sum-mat } (\lambda i. (f (i \text{ div } nD) * g (i \text{ mod } nD)) \cdot_m$ 
    (( $A (i \text{ div } nD) \otimes (B (i \text{ mod } nD)) * R$ )  $\{.. < nC * nD\}$ )
    by (rule sum-sum-mat-expand, (auto simp add: assms))
  thus ?thesis by simp
qed
also have ... = ( $\sum i < nC * nD$ .
  Complex-Matrix.trace
    ( $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R$ )
proof (rule trace-sum-mat)
  fix i
  assume  $i \in \{.. < nC * nD\}$ 
  hence  $i \text{ div } nD < nC$ 
    by (simp add: less-mult-imp-div-less)
  hence  $A (i \text{ div } nD) \in \text{carrier-mat } n \ n$  using assms by simp
  have  $i \text{ mod } nD < nD$  using assms by simp
  hence  $B (i \text{ mod } nD) \in \text{carrier-mat } m \ m$  using assms by simp
  hence  $A (i \text{ div } nD) \otimes B (i \text{ mod } nD) \in \text{carrier-mat } (n * m) \ (n * m)$ 
    using tensor-mat-carrier
  by (metis  $\langle A (i \text{ div } nD) \in \text{carrier-mat } n \ n \rangle$ 
    carrier-matD(1) carrier-matD(2))
  hence  $(A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in fc$ 
    using assms dim-eq fc-mats-carrier by blast
  hence  $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) \in fc$ 
    using smult-mem by blast
  thus  $f (i \text{ div } nD) * g (i \text{ mod } nD) \cdot_m (A (i \text{ div } nD) \otimes B (i \text{ mod } nD)) * R \in fc$ 
    using assms(3) cpx-sq-mat-mult fc-mats-carrier by blast
qed simp
also have ... = Complex-Matrix.trace (( $C \otimes D$ ) *  $R$ )
proof (rule tensor-mat-sum-mult-trace-expand)
  show  $\bigwedge k. k < nC \implies A k \in \text{carrier-mat } n \ n$  using assms by simp
  show  $\bigwedge j. j < nD \implies B j \in \text{carrier-mat } m \ m$  using assms by simp
qed (auto simp add: assms)
finally show ?thesis .
qed

```

lemma *tensor-mat-sum-mult-trace-eq-0*:

```

assumes  $\bigwedge k. k < (nC :: nat) \implies A k \in \text{carrier-mat } n \ n$ 
and  $R \in \text{carrier-mat } (n * m) \ (n * m)$ 
and fixed-carrier-mat.sum-mat  $n \ n$  ( $\lambda i. f i \cdot_m (A i)$ )  $\{.. < nC\} = C$ 

```

and *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j)) \{..< nD\} = D$
and $0 < n$
and $0 < m$
and $0 = (nD::nat)$
shows $sum\ (\lambda i. (sum\ (\lambda j. Complex-Matrix.trace\ ((f\ i * g\ j) \cdot_m$
 $((A\ i) \otimes (B\ j)) * R)) \{..< nD\})) \{..< nC\} =$
 $Complex-Matrix.trace\ ((C \otimes D) * R)$
proof –
define *fc::complex Matrix.mat set* **where** $fc = carrier-mat\ (n*m)\ (n*m)$
interpret *cpx-sq-mat* $n*m\ n*m\ fc$
proof
show $0 < n*m$ **using** *assms* **by** *simp*
qed (*auto simp add: fc-def*)
have *fixed-carrier-mat.sum-mat* $m\ m\ (\lambda j. g\ j \cdot_m (B\ j)) \{\} = 0_m\ m\ m$
using *assms fixed-carrier-mat.sum-mat-empty[of - m m]*
fixed-carrier-mat.intro **by** *fastforce*
hence $D = 0_m\ m\ m$ **using** *assms* **by** *simp*
hence $C \otimes D = C \otimes (0_m\ m\ m)$ **by** *simp*
also have $\dots = 0_m\ (n*m)\ (n*m)$
proof (*rule tensor-mat-zero'*)
have *fixed-carrier-mat.sum-mat* $n\ n\ (\lambda i. f\ i \cdot_m A\ i) \{..< nC\} \in$
 $carrier-mat\ n\ n$
proof (*rule fixed-carrier-mat.sum-mat-carrier*)
show *fixed-carrier-mat* ($carrier-mat\ n\ n$) $n\ n$
by (*simp add: fixed-carrier-mat.intro*)
show $\bigwedge i. i \in \{..< nC\} \implies f\ i \cdot_m A\ i \in carrier-mat\ n\ n$ **using** *assms*
by *simp*
qed
thus $C \in carrier-mat\ n\ n$ **using** *assms* **by** *simp*
show $0 < n\ 0 < m$ **using** *assms* **by** *auto*
qed
finally have $C \otimes D = 0_m\ (n*m)\ (n*m)$.
hence $(C \otimes D) * R = 0_m\ (n*m)\ (n*m)$
by (*simp add: assms left-mult-zero-mat*)
hence $1: Complex-Matrix.trace\ ((C \otimes D) * R) = 0$ **by** *simp*
have $\bigwedge i. i \in \{..< nC\} \implies sum\ (\lambda j. Complex-Matrix.trace\ ((f\ i * g\ j) \cdot_m$
 $((A\ i) \otimes (B\ j)) * R)) \{..< nD\} = 0$
proof –
fix i
assume $i \in \{..< nC\}$
show $sum\ (\lambda j. Complex-Matrix.trace\ ((f\ i * g\ j) \cdot_m$
 $((A\ i) \otimes (B\ j)) * R)) \{..< nD\} = 0$ **using** *assms* **by** *simp*
qed
hence $sum\ (\lambda i. (sum\ (\lambda j. Complex-Matrix.trace\ ((f\ i * g\ j) \cdot_m$
 $((A\ i) \otimes (B\ j)) * R)) \{..< nD\})) \{..< nC\} = 0$ **by** *simp*
thus *?thesis* **using** 1 **by** *simp*
qed

lemma *tensor-mat-sum-mult-trace*:

assumes $\bigwedge k. k < (nC::nat) \implies A\ k \in \text{carrier-mat } n\ n$
and $\bigwedge j. j < (nD::nat) \implies B\ j \in \text{carrier-mat } m\ m$
and $R \in \text{carrier-mat } (n*m)\ (n*m)$
and $\text{fixed-carrier-mat.sum-mat } n\ n\ (\lambda i. f\ i\ \cdot_m\ (A\ i))\ \{..< nC\} = C$
and $\text{fixed-carrier-mat.sum-mat } m\ m\ (\lambda j. g\ j\ \cdot_m\ (B\ j))\ \{..< nD\} = D$
and $0 < n$
and $0 < m$
shows $\text{sum } (\lambda i. (\text{sum } (\lambda j. \text{Complex-Matrix.trace } ((f\ i * g\ j)\ \cdot_m\ ((A\ i) \otimes (B\ j)) * R))\ \{..< nD\}))\ \{..< nC\} =$
 $\text{Complex-Matrix.trace } ((C \otimes D) * R)$
proof (cases $nD = 0$)
case *True*
then show *?thesis* **using** *assms tensor-mat-sum-mult-trace-eq-0[OF assms(1)]*
by *simp*
next
case *False*
then show *?thesis*
using *assms tensor-mat-sum-mult-trace-ne-0[OF assms(1) assms(2)]* **by** *simp*
qed

lemma *tensor-mat-make-pm-mult-trace:*

assumes $A \in \text{carrier-mat } n\ n$
and *hermitian* A
and $B \in \text{carrier-mat } m\ m$
and *hermitian* B
and $R \in \text{carrier-mat } (n*m)\ (n*m)$
and $(nA, M) = \text{cpx-sq-mat.make-pm } n\ n\ A$
and $(nB, N) = \text{cpx-sq-mat.make-pm } m\ m\ B$
and $0 < n$
and $0 < m$
shows $\text{sum } (\lambda i. (\text{sum } (\lambda j. \text{Complex-Matrix.trace } ((\text{complex-of-real } (\text{meas-outcome-val } (M\ i)) * \text{complex-of-real } (\text{meas-outcome-val } (N\ j))))\ \cdot_m\ ((\text{meas-outcome-prj } (M\ i)) \otimes (\text{meas-outcome-prj } (N\ j))) * R))\ \{..< nB\}))\ \{..< nA\} =$
 $\text{Complex-Matrix.trace } ((A \otimes B) * R)$
proof (rule *tensor-mat-sum-mult-trace*)
have $A: \text{cpx-sq-mat.proj-measurement } n\ n\ (\text{carrier-mat } n\ n)\ nA\ M$
proof (rule *cpx-sq-mat.make-pm-proj-measurement*)
show $A \in \text{carrier-mat } n\ n$ **using** *assms* **by** *simp*
show $\text{cpx-sq-mat } n\ n\ (\text{carrier-mat } n\ n)$
by (*simp add: assms cpx-sq-mat.intro cpx-sq-mat-axioms.intro fixed-carrier-mat-def*)
qed (*auto simp add: assms*)
have $B: \text{cpx-sq-mat.proj-measurement } m\ m\ (\text{carrier-mat } m\ m)\ nB\ N$
proof (rule *cpx-sq-mat.make-pm-proj-measurement*)
show $B \in \text{carrier-mat } m\ m$ **using** *assms* **by** *simp*
show $\text{cpx-sq-mat } m\ m\ (\text{carrier-mat } m\ m)$
by (*simp add: assms cpx-sq-mat.intro cpx-sq-mat-axioms.intro*)

```

      fixed-carrier-mat-def)
qed (auto simp add: assms)
show  $\bigwedge k. k < nA \implies \text{meas-outcome-prj } (M k) \in \text{carrier-mat } n n$ 
proof -
  fix  $k$ 
  assume  $k < nA$ 
  show  $\text{meas-outcome-prj } (M k) \in \text{carrier-mat } n n$ 
    using cpx-sq-mat.proj-measurement-carrier
    by (meson  $A \langle k < nA \rangle$  assms(8) cpx-sq-mat-axioms.intro cpx-sq-mat-def
      fixed-carrier-mat.intro)
qed
show  $\bigwedge k. k < nB \implies \text{meas-outcome-prj } (N k) \in \text{carrier-mat } m m$ 
proof -
  fix  $k$ 
  assume  $k < nB$ 
  show  $\text{meas-outcome-prj } (N k) \in \text{carrier-mat } m m$ 
    using cpx-sq-mat.proj-measurement-carrier
    by (meson  $B \langle k < nB \rangle$  assms(9) cpx-sq-mat-axioms.intro cpx-sq-mat-def
      fixed-carrier-mat.intro)
qed
show fixed-carrier-mat.sum-mat  $n n$ 
  ( $\lambda i. \text{complex-of-real } (\text{meas-outcome-val } (M i)) \cdot_m \text{meas-outcome-prj } (M i)$ 
   $\{..<nA\} = A$ )
proof (rule cpx-sq-mat.make-pm-sum)
  show cpx-sq-mat  $n n$  (carrier-mat  $n n$ )
    by (simp add: assms cpx-sq-mat.intro cpx-sq-mat-axioms.intro
      fixed-carrier-mat-def)
qed (auto simp add: assms)
show fixed-carrier-mat.sum-mat  $m m$ 
  ( $\lambda i. \text{complex-of-real } (\text{meas-outcome-val } (N i)) \cdot_m \text{meas-outcome-prj } (N i)$ 
   $\{..<nB\} = B$ )
proof (rule cpx-sq-mat.make-pm-sum)
  show cpx-sq-mat  $m m$  (carrier-mat  $m m$ )
    by (simp add: assms cpx-sq-mat.intro cpx-sq-mat-axioms.intro
      fixed-carrier-mat-def)
qed (auto simp add: assms)
qed (auto simp add: assms)

```

```

lemma tensor-mat-mat-conj:
  assumes  $A \in \text{carrier-mat } n n$ 
  and  $B \in \text{carrier-mat } n n$ 
  and  $U \in \text{carrier-mat } n n$ 
  and  $C \in \text{carrier-mat } m m$ 
  and  $D \in \text{carrier-mat } m m$ 
  and  $V \in \text{carrier-mat } m m$ 
  and  $0 < n$ 
  and  $0 < m$ 
  and  $A = \text{mat-conj } U B$ 
  and  $C = \text{mat-conj } V D$ 

```

shows $A \otimes C = \text{mat-conj } (U \otimes V) (B \otimes D)$
proof –
have $A \otimes C = (U * B * \text{Complex-Matrix.adjoint } U) \otimes$
 $(V * D * \text{Complex-Matrix.adjoint } V)$ **using** *assms unfolding mat-conj-def*
by *simp*
also have $\dots = (U*B \otimes (V*D)) *$
 $(\text{Complex-Matrix.adjoint } U \otimes \text{Complex-Matrix.adjoint } V)$
using *mult-distr-tensor assms by simp*
also have $\dots = (U \otimes V) * (B \otimes D) * \text{Complex-Matrix.adjoint } (U \otimes V)$
using *mult-distr-tensor assms*
by *(metis carrier-matD(1) carrier-matD(2) tensor-mat-adjoint)*
finally show *?thesis unfolding mat-conj-def by simp*
qed

lemma *unitarily-equiv-mat-conj[simp]*:
assumes *unitarily-equiv A B U*
shows $A = \text{mat-conj } U B$ **unfolding** *mat-conj-def*
by *(simp add: assms unitarily-equiv-eq)*

lemma *hermitian-tensor-mat-decomp*:

assumes $A \in \text{carrier-mat } n \ n$
and $C \in \text{carrier-mat } m \ m$
and *unitary-diag A B U*
and *unitary-diag C D V*
and $0 < n$
and $0 < m$
shows *unitary-diag (A ⊗ C) (B ⊗ D) (U ⊗ V)*
proof *(rule unitary-diagI')*
show $A \otimes C \in \text{carrier-mat } (n * m) \ (n * m)$ **using** *assms*
by *(metis carrier-matD(1) carrier-matD(2) tensor-mat-carrier)*
show $B \otimes D \in \text{carrier-mat } (n * m) \ (n * m)$ **using** *assms*
by *(metis (no-types, opaque-lifting) carrier-matD(1)*
carrier-matD(2) carrier-mat-triv dim-col-tensor-mat
dim-row-tensor-mat unitary-diag-carrier(1))
show *Complex-Matrix.unitary (U ⊗ V)*
by *(metis Complex-Matrix.unitary-def assms(3) assms(4)*
carrier-matD(2) carrier-mat-triv dim-col-tensor-mat dim-row-tensor-mat
nat-0-less-mult-iff tensor-mat-unitary unitary-diagD(3) unitary-zero
zero-order(5))
show *diagonal-mat (B ⊗ D) using tensor-mat-diagonal*
by *(meson assms(3) assms(4) unitarily-equiv-carrier'(2) unitary-diagD(2)*
unitary-diag-imp-unitarily-equiv)
show $A \otimes C = \text{mat-conj } (U \otimes V) (B \otimes D)$
proof *(rule tensor-mat-mat-conj[of - n - - m])*
show $B \in \text{carrier-mat } n \ n$
using *assms(1) assms(3) unitary-diag-carrier(1) by auto*
show $D \in \text{carrier-mat } m \ m$
using *assms unitary-diag-carrier(1) by auto*
show $U \in \text{carrier-mat } n \ n$

```

    using assms(1) assms(3) unitary-diag-carrier(2) by blast
  show  $V \in \text{carrier-mat } m \ n$ 
    using assms unitary-diag-carrier(2) by blast
qed (auto simp add: assms)
end

```

```

theory Matrix-L2-Operator-Norm
  imports
    Tensor-Mat-Compl-Properties
begin

```

We formalize the \mathcal{L}_2 operator norm on matrices on nonempty vector spaces. This norm can be defined on a matrix A by $\|A\|_2 = \sup\{\|A \cdot v\|_2 \mid \|v\|_2 = 1\}$, and it is equal to the maximum singular value of A .

4 Preliminary results

4.1 Commutator and anticommutator

We define the notions of commutator and anticommutator of two matrices. When these matrices commute, their commutator is the zero matrix.

definition *commutator* :: *complex Matrix.mat* \Rightarrow *complex Matrix.mat* \Rightarrow *complex Matrix.mat* **where**
commutator $A \ B = A * B - B * A$

definition *anticommutator* **where**
anticommutator $A \ B = A * B + B * A$

lemma *commutator-dim*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
shows *commutator* $A \ B \in \text{carrier-mat } n \ n$ **using** *assms* **unfolding** *commutator-def*
by (*metis minus-carrier-mat mult-carrier-mat*)

lemma *anticommutator-dim*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
shows *anticommutator* $A \ B \in \text{carrier-mat } n \ n$ **using** *assms*
unfolding *anticommutator-def*
by (*metis add-carrier-mat mult-carrier-mat*)

lemma *commutator-zero-iff*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$

shows $\text{commutator } A \ B = 0_m \ n \ n \longleftrightarrow A*B = B * A$
proof –
 have $A*B \in \text{carrier-mat } n \ n$ **using** *assms* **by** *simp*
 moreover have $B*A \in \text{carrier-mat } n \ n$ **using** *assms* **by** *simp*
 ultimately show *?thesis* **unfolding** *commutator-def*
 by (*metis left-add-zero-mat mat-minus-minus minus-r-inv-mat*)
qed

lemma *anticommutator-zero-iff*:
fixes $A::'a \ ::\text{ring } \text{Matrix.mat}$
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
shows $\text{anticommutator } A \ B = 0_m \ n \ n \longleftrightarrow B*A = -(A*B)$
proof –
 have $ab: A*B \in \text{carrier-mat } n \ n$ **using** *assms* **by** *simp*
 have $ba: B*A \in \text{carrier-mat } n \ n$ **using** *assms* **by** *simp*
 show *?thesis* **unfolding** *anticommutator-def*
proof
 assume $A * B + B * A = 0_m \ n \ n$
 thus $B*A = - (A*B)$ **using** *ab ba mat-add-eq-0-if* **by** *auto*
next
 show $B * A = - (A * B) \implies A * B + B * A = 0_m \ n \ n$ **using** *ab ba*
 by (*metis uminus-l-inv-mat uminus-uminus-mat*)
qed
qed

lemma *commutator-mult-expand*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
and $C \in \text{carrier-mat } n \ n$
and $D \in \text{carrier-mat } n \ n$
shows $\text{commutator } A \ B * \text{commutator } C \ D =$
 $A * B * (C * D) - A * B * (D * C) - B * A * (C * D) + B * A * (D * C)$
proof –
 have $\text{commutator } A \ B * \text{commutator } C \ D = A * B * \text{commutator } C \ D -$
 $B * A * \text{commutator } C \ D$
using *assms commutator-def*
 $\text{minus-mult-distrib-mat}[of \ A * B \ n \ n \ B * A \ \text{commutator } C \ D]$
 $\text{commutator-dim}[of \ C \ n \ D]$ **by** *simp*
also have $\dots = A * B * (C * D) - A * B * (D * C) - B * A * \text{commutator } C$
 D
using *assms commutator-def*
 $\text{mult-minus-distrib-mat}[of \ A * B \ n \ n \ C * D \ n \ D * C]$
by *simp*
also have $\dots = A * B * (C * D) - A * B * (D * C) - B * A * (C * D) +$
 $B * A * (D * C)$
using *assms commutator-def*
 $\text{mult-minus-distrib-mat}[of \ B * A \ n \ n \ C * D \ n \ D * C]$
by (*auto simp add: algebra-simps*)

finally show *?thesis* .
qed

5 Maximum modulus in a spectrum

We prove some basic results on the maximum modulus of elements in a matrix A , and focus on the case where A is a Hermitian matrix.

5.1 Definition and basic properties for Hermitian matrices

definition *spmax*:: *complex Matrix.mat* \Rightarrow *real* **where**
spmax $A = \text{Max.F } \{ \text{cmod } a \mid a. a \in \text{spectrum } A \}$

lemma *spmax-mem*:

assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $\text{spmax } A \in \{ \text{cmod } a \mid a. a \in \text{spectrum } A \}$
proof –

define *del* **where** $\text{del} = \{ \text{cmod } a \mid a. a \in \text{spectrum } A \}$
define M **where** $M = \text{Max.F } \text{del}$
have $\text{del} \neq \{ \}$ **using** *spectrum-ne assms* **unfolding** *del-def* **by** *auto*
moreover **have** $\bigwedge x. x \in \text{del} \implies 0 \leq x$ **unfolding** *del-def* **by** *force*
have *finite del* **using** *del-def* **by** (*simp add: spectrum-finite*)
hence $M \in \{ \text{cmod } a \mid a. a \in \text{spectrum } A \}$
using *Max-in[of del]* $\langle \text{del} \neq \{ \} \rangle$ *M-def del-def* **by** *simp*
thus *?thesis* **unfolding** *spmax-def M-def del-def* .

qed

lemma *spmax-geq-0*:

assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $0 \leq \text{spmax } A$
proof –
define *del* **where** $\text{del} = \{ \text{cmod } a \mid a. a \in \text{spectrum } A \}$
define M **where** $M = \text{Max.F } \text{del}$
have $\text{del} \neq \{ \}$ **using** *spectrum-ne assms* **unfolding** *del-def* **by** *auto*
moreover **have** $\bigwedge x. x \in \text{del} \implies 0 \leq x$ **unfolding** *del-def* **by** *force*
have *finite del* **using** *del-def* **by** (*simp add: spectrum-finite*)
hence $M \in \text{del}$ **using** *Max-in[of del]* $\langle \text{del} \neq \{ \} \rangle$ *M-def* **by** *simp*
hence $0 \leq M$ **using** $\langle \bigwedge x. x \in \text{del} \implies 0 \leq x \rangle$ **by** *simp*
thus *?thesis* **unfolding** *spmax-def del-def M-def* .

qed

lemma *Re-inner-mult-diag-le*:

fixes $B::\text{complex Matrix.mat}$
assumes *diagonal-mat* B
and $B \in \text{carrier-mat } n \ n$
and $0 < n$

and $M = \text{Max.F } \{ \text{Re } (\text{conjugate } a) \mid a. a \in \text{diag-elems } B \}$
shows $\forall v \in \text{carrier-vec } n. \text{Re } (\text{inner-prod } (B *_v v) v) \leq$
 $M * \text{Re } ((\text{inner-prod } v v))$
proof –
define del **where** $\text{del} = \{ \text{Re } (\text{conjugate } a) \mid a. a \in \text{diag-elems } B \}$
have finite del **using** del-def **by** simp
moreover **have** $\text{del} \neq \{ \}$ **using** $\text{diag-elems-ne[of } B \]$ **assms** del-def **by** simp
ultimately **have** $M \in \text{del}$ **using** Max-in[of del] del-def **assms**
unfolding spmax-def **by** simp
have $\forall v \in \text{carrier-vec } n. \text{Re } (\text{inner-prod } (B *_v v) v) \leq$
 $M * \text{Re } ((\text{inner-prod } v v))$
proof
fix $v :: \text{complex Matrix.vec}$
assume $v \in \text{carrier-vec } n$
hence $\text{Re } (\text{inner-prod } (B *_v v) v) =$
 $\text{Re } (\sum i \in \{0 ..< n\}. (\text{conjugate } (B \$\$ (i,i))) * (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i))))$
using $\text{assms inner-mult-diag-expand}$ **by** simp
also **have** $\dots = (\sum i \in \{0 ..< n\}. \text{Re } ((\text{conjugate } (B \$\$ (i,i))) * (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i))))))$ **by** simp
also **have** $\dots \leq (\sum i \in \{0 ..< n\}. M * \text{Re } (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i))))$
proof (rule sum-mono)
show $\bigwedge i. i \in \{0 ..< n\} \implies \text{Re } ((\text{conjugate } (B \$\$ (i,i))) * (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i)))) \leq$
 $M * \text{Re } (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i)))$
proof –
fix i
assume $i \in \{0 ..< n\}$
hence $\text{Re } ((\text{conjugate } (B \$\$ (i,i))) * (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i)))) =$
 $\text{Re } (\text{conjugate } (B \$\$ (i,i))) * \text{Re } (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i)))$
using $\text{real-mult-re mult-conj-real}$ **assms** **by** auto
also **have** $\dots \leq M * \text{Re } (\text{vec-index } v i * (\text{conjugate } (\text{vec-index } v i)))$
proof –
have $\text{Re } (\text{conjugate } (B \$\$ (i, i))) \in \text{del}$ **using** $\text{assms } \langle i \in \{0 ..< n\} \rangle$
unfolding $\text{del-def diag-elems-def}$ **by** auto
hence $\text{rel: Re } (\text{conjugate } (B \$\$ (i, i))) \leq M$
using $\text{assms } \langle \text{finite del} \rangle$ del-def **by** auto
have $0 \leq \text{vec-index } v i * \text{conjugate } (\text{vec-index } v i)$
using $\text{less-eq-complex-def}$ **by** simp
moreover **have** $\text{vec-index } v i * \text{conjugate } (\text{vec-index } v i) =$
 $\text{Re } (\text{vec-index } v i * \text{conjugate } (\text{vec-index } v i))$
using $\text{mult-conj-real complex-is-Real-iff}$
by (metis of-real-Re)
ultimately **have** $0 \leq \text{Re } (\text{vec-index } v i * \text{conjugate } (\text{vec-index } v i))$
by simp
thus $\text{Re } (\text{conjugate } (B \$\$ (i, i))) * \text{Re } (\text{vec-index } v i * \text{conjugate } (\text{vec-index } v i))$

$\text{conjugate } (\text{vec-index } v \ i) \leq$
 $M * \text{Re } (\text{vec-index } v \ i * \text{conjugate } (\text{vec-index } v \ i))$
using *rel mult-right-mono* **by** *blast*
qed
finally show
 $\text{Re } ((\text{conjugate } (B \ \$\$ \ (i,i))) * (\text{vec-index } v \ i * \text{conjugate } (\text{vec-index } v \ i)))) \leq$
 $M * \text{Re } (\text{vec-index } v \ i * \text{conjugate } (\text{vec-index } v \ i)) .$
qed
qed
also have $\dots = \text{Re } (\sum_{i \in \{0 \ ..< n\}} M * (\text{vec-index } v \ i * (\text{conjugate } (\text{vec-index } v \ i))))$
by *simp*
also have $\dots = \text{Re } (M * (\text{inner-prod } v \ v))$
proof –
have $(\sum_{i \in \{0 \ ..< n\}} M * (\text{vec-index } v \ i * (\text{conjugate } (\text{vec-index } v \ i)))) =$
 $M * (\sum_{i \in \{0 \ ..< n\}} (\text{vec-index } v \ i * (\text{conjugate } (\text{vec-index } v \ i))))$
by *(simp add: sum-distrib-left)*
also have $\dots = M * (\text{inner-prod } v \ v)$ **unfolding** *Matrix.scalar-prod-def*
using *assms* $\langle v \in \text{carrier-vec } n \rangle$ **by** *force*
finally show *?thesis* **by** *simp*
qed
also have $\dots = M * \text{Re } (\text{inner-prod } v \ v)$ **using** *assms* **by** *simp*
finally show $\text{Re } (\text{Complex-Matrix.inner-prod } (B *_{v} v) \ v) \leq$
 $M * \text{Re } (\text{Complex-Matrix.inner-prod } v \ v) .$
qed
thus *?thesis* **using** *assms* **by** *auto*
qed

lemma *Re-inner-mult-diag-le'*:

fixes $B::\text{complex Matrix.mat}$
assumes *diagonal-mat* B
and $B \in \text{carrier-mat } n \ n$
and $0 < n$
and $(M::\text{real}) = \text{Max.F } \{c \text{ mod } a \mid a. a \in \text{diag-elems } B\}$
and $v \in \text{carrier-vec } n$
shows $c \text{ mod } (\text{inner-prod } v \ (B *_{v} v)) \leq M * \text{inner-prod } v \ v$
proof –
define *del* **where** $\text{del} = \{c \text{ mod } a \mid a. a \in \text{diag-elems } B\}$
have *finite del* **using** *del-def* **by** *simp*
moreover have $\text{del} \neq \{\}$ **using** *diag-elems-ne*[of B] *assms del-def* **by** *simp*
ultimately have $M \in \text{del}$ **using** *Max-in*[of *del*] *del-def* *assms*
unfolding *spxmax-def* **by** *simp*
have $c \text{ mod } (\text{inner-prod } v \ (B *_{v} v)) = c \text{ mod } (\sum_{i \in \{0 \ ..< n\}} B \ \$\$ \ (i,i) * (\text{vec-index } v \ i * (\text{conjugate } (\text{vec-index } v \ i))))$
using *assms inner-mult-diag-expand'* **by** *simp*
also have $\dots \leq (\sum_{i \in \{0 \ ..< n\}} c \text{ mod } (B \ \$\$ \ (i,i) * (\text{vec-index } v \ i * (\text{conjugate } (\text{vec-index } v \ i))))$
by *(simp add: sum-norm-le)*

also have ... $\leq (\sum i \in \{0 ..< n\}. M * cmod (vec-index v i * (conjugate (vec-index v i))))$
proof (rule sum-mono)
show $\bigwedge i. i \in \{0..<n\} \implies cmod (B \$\$ (i,i) * (vec-index v i * (conjugate (vec-index v i)))) \leq M * cmod (vec-index v i * (conjugate (vec-index v i)))$
proof –
fix i
assume $i \in \{0 ..< n\}$
hence $cmod (B \$\$ (i,i) * (vec-index v i * (conjugate (vec-index v i)))) = cmod (B \$\$ (i,i) * cmod (vec-index v i * (conjugate (vec-index v i))))$
by (simp add: norm-mult)
also have ... $\leq M * cmod (vec-index v i * (conjugate (vec-index v i)))$
proof –
have $cmod (B \$\$ (i, i)) \in del$ **using** $assms \langle i \in \{0 ..< n\} \rangle$
unfolding $del-def\ diag-elems-def$ **by** $auto$
hence $cmod (B \$\$ (i, i)) \leq M$ **using** $assms \langle finite\ del \rangle\ del-def$
by $auto$
thus ?thesis **using** $mult-right-mono\ norm-ge-zero$ **by** $blast$
qed
finally show
 $cmod (B \$\$ (i,i) * (vec-index v i * (conjugate (vec-index v i)))) \leq M * cmod (vec-index v i * conjugate (vec-index v i)) .$
qed
qed
also have ... $= (\sum i \in \{0 ..< n\}. M * (vec-index v i * (conjugate (vec-index v i))))$
using $cmod-conjugate-square-eq$ **by** $auto$
also have ... $= M * (\sum i \in \{0 ..< n\}. (vec-index v i * (conjugate (vec-index v i))))$
by (simp add: sum-distrib-left)
also have ... $= M * (inner-prod v v)$ **unfolding** $Matrix.scalar-prod-def$
using $assms \langle v \in carrier-vec\ n \rangle$ **by** $force$
finally show ?thesis **using** $less-eq-complex-def$ **by** $simp$
qed

lemma *hermitian-mult-inner-prod-le*:

fixes $A::complex\ Matrix.mat$
assumes $A \in carrier-mat\ n\ n$
and $0 < n$
and *hermitian* A
and $v \in carrier-vec\ n$
shows $cmod (inner-prod v (A *_v v)) \leq (spmax A) * (inner-prod v v)$
proof –
obtain $B\ U$ **where** $bu: real-diag-decomp\ A\ B\ U$
using $assms\ hermitian-real-diag-decomp[of\ A]$ **by** $auto$
define M **where** $M = Max.F \{cmod\ a \mid a. a \in diag-elems\ B\}$
have $meq: M = spmax\ A$ **unfolding** $spmax-def\ M-def$
using $unitary-diag-spectrum-eq'[of\ A]$ bu

by (metis assms(1) real-diag-decompD(1))
have uc: Complex-Matrix.adjoint $U \in \text{carrier-mat } n \ n$ **using** bu
 by (meson adjoint-dim' assms(1) real-diag-decompD(1)
 unitary-diag-carrier(2))
hence mv: $U * B * (\text{Complex-Matrix.adjoint } U) *_v v =$
 $U *_v (B *_v ((\text{Complex-Matrix.adjoint } U) *_v v))$
using assoc-mat-mult-vec'[of U] assms bu real-diag-decompD(1)
 unitary-diag-carrier(1)
 by (metis Complex-Matrix.adjoint-adjoint adjoint-dim)
have inner-prod $v (A *_v v) = \text{inner-prod } v (U *_v (B *_v$
 $((\text{Complex-Matrix.adjoint } U) *_v v)))$
using unitarily-equiv-eq bu mv real-diag-decompD(1)
 by (metis unitary-diag-imp-unitarily-equiv)
also have ... = inner-prod $((\text{Complex-Matrix.adjoint } U) *_v v)$
 $(B *_v ((\text{Complex-Matrix.adjoint } U) *_v v))$
proof (rule adjoint-def-alter)
 show $v \in \text{carrier-vec } n$ **using** $\langle v \in \text{carrier-vec } n \rangle$.
 show $U \in \text{carrier-mat } n \ n$ **using** uc
 by (metis Complex-Matrix.adjoint-adjoint adjoint-dim')
have $(\text{Complex-Matrix.adjoint } U *_v v) \in \text{carrier-vec } n$
using $\langle \text{Complex-Matrix.adjoint } U \in \text{carrier-mat } n \ n \rangle \langle v \in \text{carrier-vec } n \rangle$
 by simp
thus $B *_v (\text{Complex-Matrix.adjoint } U *_v v) \in \text{carrier-vec } n$
using assms bu real-diag-decompD(1) unitary-diag-carrier(1)
 by (metis mult-mat-vec-carrier)
qed
finally have inner-prod $v (A *_v v) =$
 inner-prod $((\text{Complex-Matrix.adjoint } U) *_v v)$
 $(B *_v ((\text{Complex-Matrix.adjoint } U) *_v v))$.
hence cmod (inner-prod $v (A *_v v) =$
 cmod (inner-prod $((\text{Complex-Matrix.adjoint } U) *_v v)$
 $(B *_v ((\text{Complex-Matrix.adjoint } U) *_v v)))$ **by** simp
also have ... $\leq M * \text{inner-prod } (\text{Complex-Matrix.adjoint } U *_v v)$
 $(\text{Complex-Matrix.adjoint } U *_v v)$
proof (rule Re-inner-mult-diag-le')
 show bc: $B \in \text{carrier-mat } n \ n$
using assms bu real-diag-decompD(1) unitary-diag-carrier(1) **by** metis
 show $M = \text{Max.F } \{ \text{cmod } a \mid a. a \in \text{diag-elems } B \}$
using M-def **by** simp
show $(\text{Complex-Matrix.adjoint } U *_v v) \in \text{carrier-vec } n$
using $\langle \text{Complex-Matrix.adjoint } U \in \text{carrier-mat } n \ n \rangle \langle v \in \text{carrier-vec } n \rangle$
 by simp
show diagonal-mat B **using** assms bu real-diag-decompD(1) unitary-diagD(2)
 by metis
 show $0 < n$ **using** assms **by** simp
qed
also have ... = $M * \text{inner-prod } v \ v$
proof –
 have unitary U **using** bu unitarily-equivD(1)

```

    using real-diag-decompD(1) unitary-diagD(3) by blast
  thus ?thesis using assms bu uc unitary-inner-prod
    by (metis Complex-Matrix.adjoint-adjoint adjoint-dim' unitary-adjoint
        unitary-inner-prod)
qed
finally show ?thesis using meq by simp
qed

lemma hermitian-trace-rank-le:
assumes A ∈ carrier-mat n n
  and hermitian A
  and v ∈ carrier-vec n
  and 0 < n
shows cmod (Complex-Matrix.trace (A * (rank-1-proj v))) ≤
  (spmax A) * (inner-prod v v)
  using assms hermitian-mult-inner-prod-le
  by (metis rank-1-proj-trace-inner)

lemma hermitian-pos-decomp-cmod-le:
  assumes A ∈ carrier-mat n n
  and C ∈ carrier-mat n n
  and 0 < n
and hermitian C
and Complex-Matrix.positive A
shows cmod (Complex-Matrix.trace (C * A)) ≤
  Re (Complex-Matrix.trace A) * (spmax C)
proof -
  have a: A ∈ carrier-mat n n using assms by simp
  have b: C ∈ carrier-mat n n using assms by simp
  have 0 < n using assms by simp
  obtain B U where bu: real-diag-decomp A B U
    using hermitian-real-diag-decomp[of A] positive-is-hermitian assms by auto
  have ud: unitary-diag A B U using bu by simp
  have Complex-Matrix.positive A using assms by simp
  {
    fix i
    assume i < n
    have cmod (Complex-Matrix.trace (C * rank-1-proj (Matrix.col U i))) ≤
      spmax C * inner-prod (Matrix.col U i) (Matrix.col U i)
    proof (rule hermitian-trace-rank-le)
      show C ∈ carrier-mat n n hermitian C using assms by simp+
      show Matrix.col U i ∈ carrier-vec n using
        unitary-diag-carrier(2) assms ud
      by (metis carrier-dim-vec carrier-matD(1) dim-col)
    qed (simp add: assms)
    also have ... = spmax C
    proof -
      have inner-prod (Matrix.col U i) (Matrix.col U i) = ‖Matrix.col U i‖2
        using vec-norm-sq-cpx-vec-length-sq inner-prod-vec-norm-pow2 by auto

```

also have $\dots = 1$ **using** *unitary-col-norm-square* *assms* *unitary-diagD(3)*
unitary-diag-carrier(2) *ud*
by (*metis* $\langle i < n \rangle$ *of-real-eq-1-iff*)
finally show *?thesis* **by** *simp*
qed
finally have
cmod (*Complex-Matrix.trace* ($C * \text{rank-1-proj} (\text{Matrix.col } U \ i)$)) \leq *spmax* C
using *less-eq-complex-def* **by** *simp*
} *note* *mprop = this*
thus *cmod* (*Complex-Matrix.trace* ($C * A$)) \leq
Re (*Complex-Matrix.trace* A) * *spmax* C
using *a b ud positive-decomp-cmod-le* *assms* **by** *simp*
qed

lemma *hermitian-density-cmod-le*:
fixes $R :: \text{complex Matrix.mat}$
assumes $R \in \text{carrier-mat } n \ n$
and $A \in \text{carrier-mat } n \ n$
and $0 < n$
and *hermitian* A
and *density-operator* R
shows *cmod* (*Complex-Matrix.trace* ($A * R$)) \leq (*spmax* A)
proof –
have *cmod* (*Complex-Matrix.trace* ($A * R$)) \leq
Re (*Complex-Matrix.trace* R) * (*spmax* A)
using *hermitian-pos-decomp-cmod-le* *assms* **unfolding** *density-operator-def*
by *blast*
also have $\dots = \text{spmax } A$ **using** *assms* **unfolding** *density-operator-def* **by** *simp*
finally show *?thesis* .
qed

lemma *tensor-mat-hermitian-positive-le*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } m \ m$
and $C \in \text{carrier-mat } n \ n$
and $D \in \text{carrier-mat } m \ m$
and $0 < n$
and $0 < m$
and *hermitian* A
and *hermitian* B
and *Complex-Matrix.positive* C
and *Complex-Matrix.positive* D
shows *cmod* (*Complex-Matrix.trace* ($(A \otimes B) * (C \otimes D)$)) \leq
Re (*Complex-Matrix.trace* C) * *Re* (*Complex-Matrix.trace* D) *
spmax A * *spmax* B
proof –
have *Complex-Matrix.trace* ($(A \otimes B) * (C \otimes D)$) =
Complex-Matrix.trace ($(A * C) \otimes (B * D)$)
using *mult-distr-tensor* *assms*

by (*metis carrier-matD(2) positive-dim-eq*)
 also have ... =
 $\text{Complex-Matrix.trace } (A * C) * (\text{Complex-Matrix.trace } (B * D))$
 using *assms tensor-mat-trace* by (*meson mult-carrier-mat*)
 finally have $\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D)) =$
 $\text{Complex-Matrix.trace } (A * C) * (\text{Complex-Matrix.trace } (B * D))$.
 hence $\text{cmod } (\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D))) =$
 $\text{cmod } (\text{Complex-Matrix.trace } (A * C)) *$
 $\text{cmod } (\text{Complex-Matrix.trace } (B * D))$
 by (*simp add: norm-mult*)
 also have ... $\leq \text{Re } (\text{Complex-Matrix.trace } C) * \text{spxmax } A *$
 $\text{cmod } (\text{Complex-Matrix.trace } (B * D))$
 by (*meson assms(1) assms(3) assms(5) assms(7) assms(9)*
 hermitian-pos-decomp-cmod-le mult-right-mono norm-ge-zero)
 also have ... $\leq \text{Re } (\text{Complex-Matrix.trace } C) * \text{spxmax } A *$
 $\text{Re } (\text{Complex-Matrix.trace } D) * \text{spxmax } B$
 proof –
 have $0 \leq \text{Re } (\text{Complex-Matrix.trace } C) * \text{spxmax } A$
 using *assms positive-trace spmax-geq-0*
 by (*simp add: cpx-ge-0-real nonnegative-complex-is-real*)
 moreover have $\text{cmod } (\text{Complex-Matrix.trace } (B * D)) \leq$
 $\text{Re } (\text{Complex-Matrix.trace } D) * \text{spxmax } B$
 using *assms hermitian-pos-decomp-cmod-le* by *auto*
 ultimately show ?thesis
 by (*metis Groups.mult-ac(2) Groups.mult-ac(3) mult-left-mono*)
 qed
 also have ... = $\text{Re } (\text{Complex-Matrix.trace } C) *$
 $\text{Re } (\text{Complex-Matrix.trace } D) * \text{spxmax } A * \text{spxmax } B$ by *simp*
 finally show ?thesis .
 qed

lemma *tensor-mat-hermitian-density-le:*

assumes $A \in \text{carrier-mat } n \ n$
 and $B \in \text{carrier-mat } m \ m$
 and $C \in \text{carrier-mat } n \ n$
 and $D \in \text{carrier-mat } m \ m$
 and $0 < n$
 and $0 < m$
 and *hermitian* A
 and *hermitian* B
 and *density-operator* C
 and *density-operator* D
 shows $\text{cmod } (\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D))) \leq$
 $\text{spxmax } A * \text{spxmax } B$
 proof –
 have $\text{cmod } (\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D))) \leq$
 $\text{Re } (\text{Complex-Matrix.trace } C) * \text{Re } (\text{Complex-Matrix.trace } D) *$
 $\text{spxmax } A * \text{spxmax } B$
 by (*meson assms density-operator-def tensor-mat-hermitian-positive-le*)

moreover have *Complex-Matrix.trace* $C = 1$
using *assms unfolding density-operator-def* **by** *simp*
moreover have *Complex-Matrix.trace* $D = 1$
using *assms unfolding density-operator-def* **by** *simp*
ultimately show *?thesis* **by** *simp*
qed

lemma *idty-spmatrix*:
assumes $0 < n$
shows *spmatrix* $(1_m \ n) = 1$ **using** *idty-spectrum assms unfolding spmatrix-def* **by**
simp

lemma *spmatrix-uminus*:
fixes $A::\text{complex Matrix.mat}$
assumes *hermitian* A
and $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows *spmatrix* $(-A) = \text{spmatrix } A$

proof –
have $\{cmod \ a \mid a. \ a \in \text{spectrum } (-A)\} = \{cmod \ (-a) \mid a. \ a \in \text{spectrum } A\}$
using *assms spectrum-uminus[of A n]*
by (*smt (verit) Collect-cong mem-Collect-eq*)
also have $\dots = \{cmod \ a \mid a. \ a \in \text{spectrum } A\}$ **by** *simp*
finally have $\{cmod \ a \mid a. \ a \in \text{spectrum } (-A)\} =$
 $\{cmod \ a \mid a. \ a \in \text{spectrum } A\}$.
thus *?thesis* **unfolding** *spmatrix-def* **by** *simp*
qed

lemma *spmatrix-smult*:
fixes $A::\text{complex Matrix.mat}$
assumes *hermitian* A
and $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows *spmatrix* $(x \cdot_m A) = cmod \ x * \text{spmatrix } A$

proof –
have $\{cmod \ a \mid a. \ a \in \text{spectrum } (x \cdot_m A)\} = \{cmod \ (x*a) \mid a. \ a \in \text{spectrum } A\}$
using *assms spectrum-smult[of A n]* **by** *auto*
also have $\dots = \{cmod \ x * cmod \ a \mid a. \ a \in \text{spectrum } A\}$
by (*simp add: norm-mult*)
finally have *eq*: $\{cmod \ a \mid a. \ a \in \text{spectrum } (x \cdot_m A)\} =$
 $\{cmod \ x * cmod \ a \mid a. \ a \in \text{spectrum } A\}$.
have $\forall b \in \{cmod \ a \mid a. \ a \in \text{spectrum } A\}. \ 0 \leq b$ **by** *auto*
moreover have *finite* $\{cmod \ a \mid a. \ a \in \text{spectrum } A\}$
by (*simp add: spectrum-finite*)
moreover have $\{cmod \ a \mid a. \ a \in \text{spectrum } A\} \neq \{\}$
using *assms spectrum-ne* **by** *fastforce*

moreover have $\{cmod\ x * a \mid a. a \in \{cmod\ a \mid a. a \in spectrum\ A\}\} =$
 $\{cmod\ x * cmod\ a \mid a. a \in spectrum\ A\}$ **by** *auto*
ultimately have $Max.F\ \{cmod\ x * cmod\ a \mid a. a \in spectrum\ A\} =$
 $cmod\ x * Max.F\ \{cmod\ a \mid a. a \in spectrum\ A\}$
using *pos-mult-Max*[of $\{cmod\ a \mid a. a \in spectrum\ A\}$]
by (*smt* (*verit*) *Collect-cong norm-ge-zero*)
thus *?thesis* **using** *eq unfolding spmax-def* **by** *auto*
qed

lemma *spmax-smult-pos*:
fixes *A::complex Matrix.mat*
assumes *hermitian A*
and *A ∈ carrier-mat n n*
and $0 < n$
and $0 \leq x$
shows $spmax\ (x \cdot_m A) = x * spmax\ A$
proof –
have $spmax\ (x \cdot_m A) = cmod\ x * spmax\ A$
using *assms spmax-smult* **by** *simp*
also have $\dots = x * spmax\ A$ **using** *assms* **by** *simp*
finally show *?thesis* .
qed

lemma *hermitian-square-spmax*:
fixes *A::complex Matrix.mat*
assumes *hermitian A*
and *A ∈ carrier-mat n n*
and $0 < n$
shows $spmax\ (A * A) = spmax\ A * spmax\ A$
proof –
have $spmax\ (A * A) = Max.F\ \{cmod\ (a * a) \mid a. a \in spectrum\ A\}$
proof –
have $\{cmod\ a \mid a. a \in spectrum\ (A * A)\} = \{cmod\ (a * a) \mid a. a \in spectrum\ A\}$
using *assms hermitian-square-spectrum-eq*[of *A n*] **by** *auto*
thus *?thesis* **unfolding** *spmax-def* **by** *simp*
qed
also have $\dots = Max.F\ \{cmod\ a * cmod\ a \mid a. a \in spectrum\ A\}$
by (*simp add: norm-mult*)
also have $\dots = spmax\ A * spmax\ A$ **unfolding** *spmax-def*
proof (*rule square-Max*)
show *finite (spectrum A)* **using** *spectrum-finite*[of *A*] **by** *simp*
show $spectrum\ A \neq \{\}$ **using** *spectrum-ne*[of *A*] *assms* **by** *simp*
qed *auto*
finally show *?thesis* .
qed

lemma *hermitian-square-idty-spmax*:
assumes $0 < n$
and *A ∈ carrier-mat n n*

and *hermitian* A
and $A * A = 1_m \ n$
shows $\text{spmax } A = 1$
proof –
have $\text{spmax } A * \text{spmax } A = 1$
using *hermitian-square-spmatrix*[of A] *assms idty-spmatrix* **by** *simp*
thus $\text{spmax } A = 1$
using *spmax-geq-0* *assms*
by (*metis abs-of-nonneg le-numeral-extra*(1) *more-arith-simps*(6)
real-sqrt-abs2)
qed

lemma *hermitian-mult-density-trace*:
assumes $A \in \text{carrier-mat } n \ n$
and $R \in \text{carrier-mat } n \ n$
and $0 < n$
and *hermitian* A
and $A * A = 1_m \ n$
and *density-operator* R
shows $|\text{Complex-Matrix.trace } (A * R)| \leq 1$
proof –
have $\text{spmax } A = 1$ **using** *assms hermitian-square-idty-spmatrix* **by** *simp*
hence $\text{cmod } (\text{Complex-Matrix.trace } (A * R)) \leq 1$
using *hermitian-density-cmod-le* *assms* **by** *metis*
thus *?thesis* **using** *abs-cmod-eq*
by (*metis Reals-of-real abs-norm-cancel cpx-real-abs-eq*
cpx-real-abs-leq of-real-1)
qed

lemma *tensor-mat-hermitian-density-spmatrix-le*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } m \ m$
and $C \in \text{carrier-mat } n \ n$
and $D \in \text{carrier-mat } m \ m$
and $0 < n$
and $0 < m$
and *hermitian* A
and *hermitian* B
and $A * A = 1_m \ n$
and $B * B = 1_m \ m$
and *density-operator* C
and *density-operator* D
shows $\text{cmod } (\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D))) \leq 1$
proof –
have $\text{cmod } (\text{Complex-Matrix.trace } ((A \otimes B) * (C \otimes D))) \leq$
 $\text{spmax } A * \text{spmax } B$
using *tensor-mat-hermitian-density-le* *assms* **by** *simp*
moreover **have** $\text{spmax } A = 1$
by (*metis* *assms*(1) *assms*(5) *assms*(7) *assms*(9))

hermitian-square-spmatrix idty-spmatrix less-1-mult
linorder-le-less-linear mult-eq-1 semiring-norm(138)
spmmax-geq-0)
moreover have *spmmax B = 1*
by (*metis assms(10) assms(2) assms(6) assms(8)*
hermitian-square-spmatrix idty-spmatrix less-1-mult
linorder-le-less-linear mult-eq-1 semiring-norm(138)
spmmax-geq-0)
ultimately show *?thesis* **by** *simp*
qed

5.2 Eigenvector for the element with maximum modulus

definition *spmmax-wit* **where**

spmmax-wit A = (SOME k. eigenvalue A k \wedge spmmax A = cmod k)

lemma *spmmax-wit-eigenvalue:*

assumes *A \in carrier-mat n n*

and *0 < n*

shows *eigenvalue A (spmmax-wit A) \wedge spmmax A = cmod (spmmax-wit A)*

proof –

let *?V = SOME k. eigenvalue A k \wedge spmmax A = cmod k*

have *vprop: eigenvalue A ?V \wedge spmmax A = cmod ?V* **using**

someI-ex[of λh . eigenvalue A h \wedge spmmax A = cmod h]

spmmax-def spmmax-mem assms spectrum-eigenvalues

by (*metis (mono-tags, lifting) mem-Collect-eq*)

thus *?thesis* **using** *spmmax-wit-def* **by** *simp*

qed

lemma *find-eigen-spmmax-neq-0:*

assumes *A \in carrier-mat n n*

and *0 < n*

shows *find-eigenvector A (spmmax-wit A) \neq 0_v n* **using**

find-eigenvector assms spmmax-wit-eigenvalue **unfolding** *eigenvector-def*

by *blast*

lemma *find-eigen-spmmax-dim:*

assumes *A \in carrier-mat n n*

and *0 < n*

shows *dim-vec (vec-normalize (find-eigenvector A (spmmax-wit A))) = n*

using *find-eigenvector assms spmmax-wit-eigenvalue*

unfolding *eigenvector-def*

by (*metis carrier-dim-vec carrier-matD(1) carrier-vec-dim-vec*
normalized-vec-dim)

lemma *nrm-spmmax-eigenvector-eq:*

assumes *v = vec-normalize (find-eigenvector A (spmmax-wit A))*

and *A \in carrier-mat n n*

and *0 < n*

shows $\text{cmod } (\text{inner-prod } v (A *_v v)) = \text{spmax } A$
proof –
define ve **where** $ve = \text{find-eigenvector } A (\text{spmax-wit } A)$
have $ve \neq 0_v n$ **using** $\text{assms } \text{find-eigen-spmax-neq-0}$ **unfolding** $ve\text{-def}$ **by** simp
have $\text{dim-vec } ve = n$ **using** $\text{assms}(2)$ $\text{assms}(3)$ $\text{spmax-wit-eigenvalue}$
unfolding $ve\text{-def}$ eigenvector-def
by $(\text{metis } \text{find-eigen-spmax-dim } \text{index-smult-vec}(2)$
 $\text{vec-eq-norm-smult-normalized})$
have $\text{eigenvector } A$
 $(\text{vec-normalize } (\text{find-eigenvector } A (\text{spmax-wit } A))) (\text{spmax-wit } A)$
proof $(\text{rule } \text{normalize-keep-eigenvector})$
show $\text{eigenvector } A (\text{find-eigenvector } A (\text{spmax-wit } A)) (\text{spmax-wit } A)$
using assms
 $\text{find-eigenvector } \text{spmax-wit-eigenvalue}$
unfolding eigenvector-def **by** blast
show $A \in \text{carrier-mat } n n$ **using** assms **by** simp
show $\text{find-eigenvector } A (\text{spmax-wit } A) \in \text{carrier-vec } n$ **using** assms
 $\text{find-eigenvector } \text{spmax-wit-eigenvalue}$
unfolding eigenvector-def **by** blast
qed
hence $\text{inner-prod } v (A *_v v) = \text{inner-prod } v ((\text{spmax-wit } A) \cdot_v v)$
using assms
unfolding eigenvector-def **by** force
also have $\dots = \text{spmax-wit } A * \text{inner-prod } v v$ **by** simp
also have $\dots = \text{spmax-wit } A$ **using** $\text{normalized-vec-norm}[of } ve]$ assms
 $\langle \text{dim-vec } ve = n \rangle \langle ve \neq 0_v n \rangle \text{carrier-vec-dim-vec mult-cancel-left2 } ve\text{-def}$
by blast
finally have $\text{inner-prod } v (A *_v v) = \text{spmax-wit } A .$
thus $\text{cmod } (\text{inner-prod } v (A *_v v)) = \text{spmax } A$
using $\text{assms}(2)$ $\text{assms}(3)$ $\text{spmax-wit-eigenvalue}$ **by** presburger
qed

6 The \mathcal{L}_2 operator norm

6.1 Definition and preliminary results

definition rvec-norm **where**
 $\text{rvec-norm } v = \text{Re } (\text{vec-norm } v)$

definition $L2\text{-op-nrm}$ **where**
 $L2\text{-op-nrm } A =$
 $\text{Sup } \{ \text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1 \}$

lemma $\text{mat-mult-inner-prod-le}$:
fixes $A::\text{complex Matrix.mat}$
assumes $0 < \text{dim-col } A$
and $v \in \text{carrier-vec } (\text{dim-col } A)$
shows $\text{cmod } (\text{inner-prod } (A *_v v) (A *_v v)) \leq$

```

    spmax ((Complex-Matrix.adjoint A) * A) * (inner-prod v v)
proof –
  define dimr where dimr = dim-col A
  define fc::complex Matrix.mat set
    where fc = carrier-mat (dim-col A) (dim-col A)
  interpret cpx-sq-mat dim-col A dim-col A fc
  proof
    show 0 < dim-col A using assms by simp
  qed (auto simp add: fc-def)
  define C where C = (Complex-Matrix.adjoint A) * A
  have hermitian C
    using mult-adjoint-hermitian[of A dim-row A dim-col A] C-def by simp
  have C ∈ fc using assms adjoint-dim' fc-def C-def
    by (metis carrier-mat-triv mult-carrier-mat)
  have cmod (inner-prod (A *_v v) (A *_v v)) = cmod (inner-prod v (C *_v v))
    unfolding C-def
    using inner-prod-mult-mat-vec-right ⟨v ∈ carrier-vec (dim-col A)⟩
    by (metis carrier-mat-triv)
  also have ... ≤ (spmax C) * inner-prod v v
    using hermitian-mult-inner-prod-le ⟨C ∈ fc⟩ ⟨hermitian C⟩
    ⟨v ∈ carrier-vec (dim-col A)⟩
    by (metis assms(1) fc-mats-carrier)
  finally show cmod (inner-prod (A *_v v) (A *_v v)) ≤
    spmax ((Complex-Matrix.adjoint A) * A) * (inner-prod v v)
    unfolding C-def by simp
qed

```

```

lemma normalized-rvec-norm:
  assumes v ≠ 0_v (dim-vec v)
  shows rvec-norm (vec-normalize v) = 1
  using normalized-vec-norm assms carrier-vec-dim-vec csqrt-eq-1
  unfolding vec-norm-def rvec-norm-def
  by (metis one-complex.sel(1))

```

```

lemma vec-norm-smult:
  shows vec-norm (c ·_v v) = (cmod c) * (vec-norm v)
proof –
  have Complex-Matrix.inner-prod (c ·_v v) (c ·_v v) =
    conjugate c * c * Complex-Matrix.inner-prod v v
    unfolding vec-norm-def using inner-prod-smult-right
    by (simp add: conjugate-smult-vec)
  also have ... = (cmod c)^2 * Complex-Matrix.inner-prod v v
    by (metis cross3-simps(11) mult-conj-cmod-square)
  finally have eq: Complex-Matrix.inner-prod (c ·_v v) (c ·_v v) =
    (cmod c)^2 * Complex-Matrix.inner-prod v v .
  have (cmod c)^2 * Complex-Matrix.inner-prod v v ∈ Reals
    using self-inner-prod-real by simp
  hence csqrt ((cmod c)^2 * Complex-Matrix.inner-prod v v) =
    sqrt (Re ((cmod c)^2 * Complex-Matrix.inner-prod v v))

```

using *self-cscalar-prod-geq-0* **by** *auto*
also have ... = (*sqrt* (*Re* (*cmod* *c*)²) *
sqrt (*Re* (*Complex-Matrix.inner-prod* *v* *v*)))
by (*simp* *add: real-sqrt-mult*)
also have ... = *cmod* *c* * *sqrt* (*Re* (*Complex-Matrix.inner-prod* *v* *v*))
by *fastforce*
also have ... = *cmod* *c* * *csqrt* (*Complex-Matrix.inner-prod* *v* *v*) **by** *auto*
finally have *csqrt* ((*cmod* *c*)² * *Complex-Matrix.inner-prod* *v* *v*) =
cmod *c* * *csqrt* (*Complex-Matrix.inner-prod* *v* *v*) .
hence *csqrt* (*Complex-Matrix.inner-prod* (*c* ·_{*v*} *v*) (*c* ·_{*v*} *v*)) =
cmod *c* * *csqrt* (*Complex-Matrix.inner-prod* *v* *v*) **using** *eq* **by** *simp*
thus *?thesis* **unfolding** *vec-norm-def* **by** *simp*
qed

lemma *rvec-norm-smult*:
shows *rvec-norm* (*c* ·_{*v*} *v*) = (*cmod* *c*) * (*rvec-norm* *v*)
using *vec-norm-smult* **unfolding** *rvec-norm-def* **by** *simp*

lemma *mult-mat-zero-vec*:
assumes *A* ∈ *carrier-mat* *n* *m*
and *v* = *0*_{*v*} *m*
shows *A* *_{*v*} *v* = *0*_{*v*} *n*
proof (*intro* *eq-vecI*)
show *dim-vec* (*A* *_{*v*} *v*) = *dim-vec* (*0*_{*v*} *n*) **using** *assms* **by** *simp*
next
fix *i*
assume *i* < *dim-vec* (*0*_{*v*} *n*)
hence *Matrix.vec-index* (*A* *_{*v*} *v*) *i* = *Matrix.scalar-prod* (*Matrix.row* *A* *i*) *v*
using *assms* **by** *simp*
also have ... = 0 **using** *assms* **by** *auto*
also have ... = *Matrix.vec-index* (*0*_{*v*} *n*) *i* **using** ⟨*i* < *dim-vec* (*0*_{*v*} *n*)⟩
by *auto*
finally show *Matrix.vec-index* (*A* *_{*v*} *v*) *i* = *Matrix.vec-index* (*0*_{*v*} *n*) *i* .
qed

lemma *mat-mult-vec-normalize*:
assumes *dim-col* *A* = *dim-vec* *v*
shows *A* *_{*v*} *v* = *vec-norm* *v* ·_{*v*} (*A* *_{*v*} (*vec-normalize* *v*))
proof –
have *A* *_{*v*} *v* = *A* *_{*v*} (*vec-norm* *v* ·_{*v*} *vec-normalize* *v*)
using *vec-eq-norm-smult-normalized* **by** *simp*
also have ... = *vec-norm* *v* ·_{*v*} (*A* *_{*v*} (*vec-normalize* *v*))
using *mult-mat-vec*[of *A* - - *vec-normalize* *v* *vec-norm* *v*] *assms*
by (*metis* *carrier-mat-triv* *carrier-vec-dim-vec* *normalized-vec-dim*)
finally show *?thesis* .
qed

lemma *vec-norm-real*:
shows *vec-norm* *v* ∈ *Reals*

proof –
have $\text{Im} (\text{vec-norm } v) = 0$ **using** *vec-norm-geq-0 less-eq-complex-def* **by force**
thus *?thesis* **using** *complex-is-Real-iff* **by auto**
qed

lemma *rvec-norm-geq-0*:
shows $0 \leq \text{rvec-norm } v$ **unfolding** *rvec-norm-def*
using *vec-norm-geq-0 less-eq-complex-def* **by auto**

lemma *rvec-norm-triangle*:
assumes $\text{dim-vec } u = \text{dim-vec } v$
shows $\text{rvec-norm } (u + v) \leq \text{rvec-norm } u + \text{rvec-norm } v$
using *vec-norm-triangle[OF assms]* *less-eq-complex-def*
unfolding *rvec-norm-def* **by simp**

lemma *cmod-vec-norm*:
shows $\text{cmod} (\text{vec-norm } v) = \text{vec-norm } v$
proof –
have $\text{cmod} (\text{vec-norm } v) = \text{sqrt} ((\text{Re} (\text{vec-norm } v))^2)$ **using** *vec-norm-real*
by (*simp add: in-Reals-norm*)
also have $\dots = \text{Re} (\text{vec-norm } v)$
using *vec-norm-real vec-norm-geq-0 cpx-ge-0-real* **by simp**
also have $\dots = \text{vec-norm } v$ **using** *vec-norm-real* **by simp**
finally show *?thesis* .
qed

lemma *cmod-rvec-norm*:
shows $\text{cmod} (\text{rvec-norm } v) = \text{rvec-norm } v$
unfolding *rvec-norm-def* **using** *cmod-vec-norm*
by (*metis Re-complex-of-real*)

lemma *inner-prod-rvec-norm-pow2*:
shows $(\text{rvec-norm } v)^2 = v \cdot c v$
using *rvec-norm-def inner-prod-vec-norm-pow2 vec-norm-eq-cpx-vec-length*
by auto

lemma *rvec-norm-mat-mult-le*:
assumes $v \in \text{carrier-vec} (\text{dim-col } A)$
and $0 < \text{dim-col } A$
shows $\text{cmod} (\text{inner-prod } (A *_v v) (A *_v v))$
 $\leq \text{spmax} (\text{Complex-Matrix.adjoint } A * A) * (\text{rvec-norm } v)^2$
proof –
have $\text{cmod} (\text{inner-prod } (A *_v v) (A *_v v)) \leq$
 $\text{spmax} (\text{Complex-Matrix.adjoint } A * A) * \text{inner-prod } v v$
using *assms mat-mult-inner-prod-le[of A v]* **by simp**
also have $\dots = \text{spmax} (\text{Complex-Matrix.adjoint } A * A) * (\text{rvec-norm } v)^2$
using *cmod-rvec-norm inner-prod-rvec-norm-pow2 norm-power* **by simp**
finally show *?thesis* **using** *less-eq-complex-def* **by simp**
qed

lemma square-leq:
 assumes $a^2 \leq b * c^2$
 and $0 \leq c$
shows $a \leq (\text{sqrt } b) * c$
 by (metis assms real-le-rsqrt real-sqrt-mult real-sqrt-unique)

lemma rvec-set-ne:
 assumes $0 < \text{dim-col } A$
shows $\{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\} \neq \{\}$
proof –
 define $vn::\text{complex Matrix.vec}$ **where** $vn = \text{unit-vec } (\text{dim-col } A) 0$
 have $vn \neq 0_v$ (dim-vec vn) **unfolding** vn-def **using** assms **by** simp
 hence $\text{rvec-norm } (\text{vec-normalize } vn) = 1$ **using** normalized-rvec-norm **by** simp
 moreover have $\text{dim-vec } (\text{vec-normalize } vn) = \text{dim-col } A$ **unfolding** vn-def
 by simp
 ultimately show ?thesis **by** auto
qed

lemma unitary-col-vec-norm:
 assumes $U \in \text{carrier-mat } n \ n$
 and unitary U
 and $i < n$
shows $\text{vec-norm } (\text{Matrix.col } U \ i) = 1$ **using** unitary-col-norm assms
 by (simp add: vec-norm-eq-cpx-vec-length)

lemma unitary-col-rvec-norm:
 assumes $U \in \text{carrier-mat } n \ n$
 and unitary U
 and $i < n$
shows $\text{rvec-norm } (\text{Matrix.col } U \ i) = 1$ **using** unitary-col-vec-norm[OF assms]
 by (simp add: rvec-norm-def)

lemma Cauchy-Schwarz-complex-rvec-norm:
 assumes $\text{dim-vec } x = \text{dim-vec } y$
shows $\text{cmod } (\text{inner-prod } x \ y) \leq \text{rvec-norm } x * \text{rvec-norm } y$
proof –
 have $x: x \in \text{carrier-vec } (\text{dim-vec } x)$ **by** simp
 moreover have $y: y \in \text{carrier-vec } (\text{dim-vec } x)$ **using** assms **by** simp
 ultimately have $(\text{cmod } (\text{inner-prod } x \ y))^2 = \text{inner-prod } x \ y * \text{inner-prod } y \ x$
 using complex-norm-square **by** (metis inner-prod-swap mult-conj-cmod-square)
 also have $\dots \leq \text{inner-prod } x \ x * \text{inner-prod } y \ y$
 using Cauchy-Schwarz-complex-vec $x \ y$ **by** blast
 finally have $(\text{cmod } (\text{inner-prod } x \ y))^2 \leq \text{inner-prod } x \ x * \text{inner-prod } y \ y$.
 hence $(\text{cmod } (\text{inner-prod } x \ y))^2 \leq \text{Re } (\text{inner-prod } x \ x) * \text{Re } (\text{inner-prod } y \ y)$
 using less-eq-complex-def **by** simp
 hence $\text{sqrt } ((\text{cmod } (\text{inner-prod } x \ y))^2) \leq$
 $\text{sqrt } (\text{Re } (\text{inner-prod } x \ x) * \text{Re } (\text{inner-prod } y \ y))$
 using real-sqrt-le-iff **by** blast

also have $\dots = \text{sqrt} (\text{Re} (\text{inner-prod } x \ x)) * \text{sqrt} (\text{Re} (\text{inner-prod } y \ y))$
by (*simp add: real-sqrt-mult*)
finally have $\text{sqrt} ((\text{cmod} (\text{inner-prod } x \ y))^2) \leq$
 $\text{sqrt} (\text{Re} (\text{inner-prod } x \ x)) * \text{sqrt} (\text{Re} (\text{inner-prod } y \ y)) .$
thus *?thesis using less-eq-complex-def*
by (*metis Re-complex-of-real cmod-power2 cmod-rvec-norm*
inner-prod-rvec-norm-pow2 norm-complex-def)
qed

6.2 The \mathcal{L}_2 operator norm is equal to the maximum singular value

definition *max-sgval* **where**
 $\text{max-sgval } A = \text{sqrt} (\text{spmax} (\text{Complex-Matrix.adjoint } A * A))$

lemma *max-sgval-geq-0*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $0 \leq \text{max-sgval } A$
using *spmax-geq-0*[of *Complex-Matrix.adjoint A * A n*]
unfolding *max-sgval-def*
by (*meson adjoint-dim' assms(1) assms(2) mult-carrier-mat real-sqrt-ge-zero*)

lemma *max-sgval-uminus*:
shows $\text{max-sgval} (-A) = \text{max-sgval } A$
proof –
have $\text{Complex-Matrix.adjoint} (-A) = - (\text{Complex-Matrix.adjoint } A)$
using *adjoint-uminus*[of *A*]
by *simp*
hence $\text{Complex-Matrix.adjoint} (-A) * (-A) = - (\text{Complex-Matrix.adjoint } A) * (-A)$
by *simp*
also have $\dots = - (\text{Complex-Matrix.adjoint } A * (-A))$ **by** *simp*
also have $\dots = \text{Complex-Matrix.adjoint } A * A$ **by** *simp*
finally have $\text{Complex-Matrix.adjoint} (-A) * (-A) =$
 $\text{Complex-Matrix.adjoint } A * A .$
thus *?thesis unfolding max-sgval-def by simp*
qed

lemma *rvec-leq-sg-spmx*:
assumes $0 < \text{dim-col } A$
and $v \in \text{carrier-vec} (\text{dim-col } A)$
shows $\text{rvec-norm} (A *_{\mathbf{v}} v) \leq (\text{max-sgval } A) * \text{rvec-norm } v$
proof –
define M **where** $M = \text{spmax} (\text{Complex-Matrix.adjoint } A * A)$
have $\text{cmod} (\text{inner-prod} (A *_{\mathbf{v}} v) (A *_{\mathbf{v}} v))$
 $\leq M * (\text{rvec-norm } v)^2$ **using** *rvec-norm-mat-mult-le assms*

unfolding M -def **by** *simp*
hence $(\text{rvec-norm } (A *_v v))^2 \leq M * (\text{rvec-norm } v)^2$
using *inner-prod-rvec-norm-pow2*[of $A *_v v$] *assms cmod-rvec-norm*
by (*metis inner-prod-rvec-norm-pow2 norm-power of-real-hom.hom-power*)
hence $\text{rvec-norm } (A *_v v) \leq (\text{sqrt } M) * \text{rvec-norm } v$
by (*rule square-leq, (auto simp add: rvec-norm-geq-0)*)
thus ?thesis **unfolding** *max-sgval-def* M -def **by** *simp*
qed

lemma *max-sgval-smult*:

assumes $A \in \text{carrier-mat } n \ n$

and $0 < n$

shows $\text{max-sgval } (a \cdot_m A) = \text{cmod } a * \text{max-sgval } A$

proof –

have $\text{Complex-Matrix.adjoint } (a \cdot_m A) * (a \cdot_m A) =$
 $\text{conjugate } a \cdot_m (\text{Complex-Matrix.adjoint } A) * (a \cdot_m A)$

using *adjoint-scale*[of a] **by** *simp*

also have $\dots = \text{conjugate } a \cdot_m (\text{Complex-Matrix.adjoint } A * (a \cdot_m A))$

using *mult-smult-assoc-mat*[of $\text{Complex-Matrix.adjoint } A$] *adjoint-dim*[of A]
smult-carrier-mat[of A] *assms* **by** (*meson mult-smult-assoc-mat*)

also have $\dots = (\text{conjugate } a) \cdot_m (a \cdot_m (\text{Complex-Matrix.adjoint } A) * A)$

using *mult-smult-distrib*[of $\text{Complex-Matrix.adjoint } A$] *adjoint-dim*[of A]
smult-carrier-mat[of A] *assms* **by** (*metis mult-smult-assoc-mat*)

also have $\dots = (\text{conjugate } a * a) \cdot_m (\text{Complex-Matrix.adjoint } A) * A$

by (*metis adjoint-dim-col carrier-mat-triv index-smult-mat(3)*)
mult-smult-assoc-mat smult-smult-times)

also have $\dots = (\text{cmod } a)^2 \cdot_m (\text{Complex-Matrix.adjoint } A * A)$

by (*metis adjoint-dim' assms(1) cross3-simps(11) mult-conj-cmod-square*)
mult-smult-assoc-mat)

finally have $\text{Complex-Matrix.adjoint } (a \cdot_m A) * (a \cdot_m A) =$

$(\text{cmod } a)^2 \cdot_m (\text{Complex-Matrix.adjoint } A * A) .$

moreover have $\text{spmax } ((\text{cmod } a)^2 \cdot_m (\text{Complex-Matrix.adjoint } A * A)) =$

$(\text{cmod } a)^2 * \text{spmax } ((\text{Complex-Matrix.adjoint } A * A))$

proof (*rule spmax-smult-pos*)

show *hermitian* $(\text{Complex-Matrix.adjoint } A * A)$

using *assms mult-adjoint-hermitian* **by** *auto*

show $0 < \text{dim-col } A$ **using** *assms* **by** *simp*

qed (*auto simp add: assms*)

ultimately have $\text{spmax } (\text{Complex-Matrix.adjoint } (a \cdot_m A) * (a \cdot_m A)) =$

$(\text{cmod } a)^2 * \text{spmax } (\text{Complex-Matrix.adjoint } A * A)$ **by** *simp*

thus ?thesis **unfolding** *max-sgval-def*

by (*metis abs-norm-cancel real-sqrt-abs real-sqrt-mult*)

qed

lemma *L2-op-nrm-le-max-sgval*:

assumes $0 < \text{dim-col } A$

shows $L2\text{-op-nrm } A \leq \text{max-sgval } A$ **unfolding** *L2-op-nrm-def*

proof (*rule Sup-real-le*)

have $vg: \forall v \in \text{carrier-vec } (\text{dim-col } A). \text{rvec-norm } (A *_v v) \leq$

$(\text{max-sgval } A) * \text{rvec-norm } v$
using *assms rvec-leq-sg-spmx* **by** *simp*
show $\forall a \in \{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\}.$
 $0 \leq a$
using *rvec-norm-geq-0* **by** *auto*
show $\forall a \in \{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\}.$
 $a \leq \text{max-sgval } A$
using *vg carrier-vec-def* **by** *force*
show $\{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\} \neq \{\}$
using *assms rvec-set-ne* **by** *simp*
qed

lemma *max-sgval-eigen*:

assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
and $C = \text{Complex-Matrix.adjoint } A * A$
and $v = \text{vec-normalize } (\text{find-eigenvector } C \ (\text{spm-x-wit } C))$
shows $\text{rvec-norm } (A *_v v) = \text{max-sgval } A$
proof –
have $\text{cmod } (\text{inner-prod } (A *_v v) \ (A *_v v)) = \text{cmod } (\text{inner-prod } v \ (C *_v v))$
using *inner-prod-mult-mat-vec-right nrm-spmx-eigenvector-eq*
by (*metis adjoint-dim' assms(1) assms(2) assms(3) assms(4)*
carrier-vecI find-eigen-spmx-dim mult-carrier-mat)
also have $\dots = \text{spm-x } C$ **using** *assms nrm-spmx-eigenvector-eq[of C]*
by (*metis assms(3) adjoint-dim' mult-carrier-mat*
nrm-spmx-eigenvector-eq assms(4))
finally have $\text{cmod } (\text{inner-prod } (A *_v v) \ (A *_v v)) = \text{spm-x } C$.
hence $(\text{rvec-norm } (A *_v v))^2 = \text{spm-x } C$
using *inner-prod-rvec-norm-pow2[of A *_v v] assms cmod-rvec-norm*
by (*metis inner-prod-rvec-norm-pow2 norm-power of-real-hom.hom-power*)
thus $\text{rvec-norm } (A *_v v) = \text{max-sgval } A$ **using** *assms unfolding max-sgval-def*
by (*simp add: real-sqrt-unique rvec-norm-geq-0*)
qed

lemma *rvec-normalize-leq-L2-op-nrm*:

assumes $\text{rvec-norm } v = 1$
and $\text{dim-col } A = \text{dim-vec } v$
and $0 < \text{dim-col } A$
shows $\text{rvec-norm } (A *_v v) \leq \text{L2-op-nrm } A$
proof –
have $\text{vg: } \forall v \in \text{carrier-vec } (\text{dim-col } A). \text{rvec-norm } (A *_v v) \leq$
 $(\text{max-sgval } A) * \text{rvec-norm } v$
using *assms rvec-leq-sg-spmx* **by** *simp*
show *?thesis unfolding L2-op-nrm-def*
proof (*rule Sup-ge-real*)
show $\text{rvec-norm } (A *_v v) \in$
 $\{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\}$
using *assms* **by** *auto*
show $\forall a \in \{\text{rvec-norm } (A *_v v) \mid v. \text{dim-vec } v = \text{dim-col } A \wedge \text{rvec-norm } v = 1\}.$

```

    a ≤ max-sgval A
    using vg carrier-vec-def by force
  show ∀ a ∈ {rvec-norm (A *_v v) | v. dim-vec v = dim-col A ∧ rvec-norm v = 1}.

    0 ≤ a
    using rvec-norm-geq-0 by auto
  qed
qed

```

lemma *max-sgval-le-L2-op-nrm*:

```

  assumes A ∈ carrier-mat n n
  and 0 < n
  shows max-sgval A ≤ L2-op-nrm A
proof -
  define C where C = Complex-Matrix.adjoint A * A
  define v where v = vec-normalize (find-eigenvector C (spmax-wit C))
  have max-sgval A = rvec-norm (A *_v v)
    using assms max-sgval-eigen v-def C-def
    by simp
  also have ... ∈ {rvec-norm (A *_v v) | v. dim-vec v = dim-col A ∧
    rvec-norm v = 1}
  proof -
    have dim-vec v = dim-col A using assms find-eigen-spmax-dim
      unfolding v-def
      by (metis C-def adjoint-dim' carrier-matD(2) mult-carrier-mat)
    moreover have rvec-norm v = 1
      using normalized-vec-norm find-eigen-spmax-neq-0 assms
      by (metis C-def adjoint-dim' calculation carrier-matD(2)
        carrier-vec-dim-vec mult-carrier-mat normalize-zero
        normalized-rvec-norm v-def)
    ultimately show ?thesis by auto
  qed
  finally have max-sgval A ∈
    {rvec-norm (A *_v v) | v. dim-vec v = dim-col A ∧ rvec-norm v = 1}.
  thus max-sgval A ≤ L2-op-nrm A unfolding L2-op-nrm-def
    using assms L2-op-nrm-def rvec-normalize-leq-L2-op-nrm by auto
qed

```

lemma *vec-norm-leq-L2-op-nrm*:

```

  assumes A ∈ carrier-mat n n
  and v ∈ carrier-vec n
  and 0 < n
  and vec-norm v = 1
  shows vec-norm (A *_v v) ≤ L2-op-nrm A
proof -
  have rvec-norm v = 1 using assms
    by (simp add: rvec-norm-def)

```

hence $\text{rvec-norm } (A *_{\mathbb{V}} v) \leq L2\text{-op-nrm } A$ **unfolding** $L2\text{-op-nrm-def}$
by (*metis* $\text{assms}(1)$ $\text{assms}(2)$ $\text{assms}(3)$ carrier-dim-vec $\text{carrier-matD}(2)$
 $L2\text{-op-nrm-def}$ $\text{rvec-normalize-leq-L2-op-nrm}$)
have $\text{vec-norm } (A *_{\mathbb{V}} v) = \text{rvec-norm } (A *_{\mathbb{V}} v)$
by (*metis* $\text{Re-complex-of-real}$ cmod-vec-norm rvec-norm-def)
also have $\dots \leq L2\text{-op-nrm } A$ **using** $\langle \text{rvec-norm } (A *_{\mathbb{V}} v) \leq L2\text{-op-nrm } A \rangle$
by (*simp* $\text{add: less-eq-complex-def}$)
finally show *?thesis* .
qed

lemma $\text{rvec-norm-leq-L2-op-nrm}$:
assumes $A \in \text{carrier-mat } n \ n$
and $v \in \text{carrier-vec } n$
and $0 < n$
and $\text{rvec-norm } v = 1$
shows $\text{rvec-norm } (A *_{\mathbb{V}} v) \leq L2\text{-op-nrm } A$ **unfolding** $L2\text{-op-nrm-def}$
by (*metis* assms carrier-dim-vec $\text{carrier-matD}(2)$
 $L2\text{-op-nrm-def}$ $\text{rvec-normalize-leq-L2-op-nrm}$)

lemma $\text{cmod-trace-rank-le-L2-op-nrm}$:
assumes $A \in \text{carrier-mat } n \ n$
and $v \in \text{carrier-vec } n$
and $0 < n$
and $\text{rvec-norm } v = 1$
shows $\text{cmod } (\text{Complex-Matrix.trace } (A * \text{rank-1-proj } v)) \leq L2\text{-op-nrm } A$
proof –
have $\text{cmod } (\text{Complex-Matrix.trace } (A * \text{rank-1-proj } v)) =$
 $\text{cmod } (\text{Complex-Matrix.inner-prod } v (A *_{\mathbb{V}} v))$
using $\text{rank-1-proj-trace-inner[of } A]$ assms **by** *simp*
also have $\dots \leq \text{rvec-norm } v * \text{rvec-norm } (A *_{\mathbb{V}} v)$
using $\text{Cauchy-Schwarz-complex-rvec-norm}$ $\text{assms}(1)$ $\text{assms}(2)$ **by** *auto*
also have $\dots = \text{rvec-norm } (A *_{\mathbb{V}} v)$ **using** assms **by** *simp*
also have $\dots \leq L2\text{-op-nrm } A$ **using** $\text{rvec-norm-leq-L2-op-nrm}$ assms **by** *simp*
finally show *?thesis* .
qed

lemma $\text{expect-val-L2-op-nrm}$:
fixes $A :: \text{complex Matrix.mat}$
assumes $A \in \text{carrier-mat } n \ n$
and $R \in \text{carrier-mat } n \ n$
and $0 < n$
and $\text{density-operator } R$
shows $\text{cmod } (\text{Complex-Matrix.trace } (A * R)) \leq L2\text{-op-nrm } A$
proof –
have $\text{hermitian } R$ **using** assms **unfolding** $\text{density-operator-def}$
by (*simp* $\text{add: positive-is-hermitian}$)

from this obtain $B U$ **where** rd : *real-diag-decomp* $R B U$
using *hermitian-real-diag-decomp*[of R] *assms* **by** *auto*
hence *unitary* U
using *real-diag-decomp* $D(1)$ *unitary-diag* $D(3)$ **by** *blast*
have $U \in \text{carrier-mat } n \ n$ **using** rd *unitary-diag-carrier*(2) *assms*
by (*metis* *real-diag-decomp* $D(1)$)
have $\text{cmod } (\text{Complex-Matrix.trace } (A * R)) \leq$
 $\text{Re } (\text{Complex-Matrix.trace } R) * \text{L2-op-nrm } A$
proof (*rule* *positive-decomp-cmod-le*[of $R \ n$])
show *Complex-Matrix.positive* R **using** *assms*
unfolding *density-operator-def* **by** *simp*
show *unitary-diag* $R B U$ **using** rd **by** *simp*
show $\bigwedge i. i < n \implies$
 $\text{cmod } (\text{Complex-Matrix.trace } (A * \text{rank-1-proj } (\text{Matrix.col } U \ i))) \leq$
 $\text{L2-op-nrm } A$
proof –
fix i
assume $i < n$
show $\text{cmod } (\text{Complex-Matrix.trace } (A * \text{rank-1-proj } (\text{Matrix.col } U \ i))) \leq$
 $\text{L2-op-nrm } A$
proof (*rule* *cmod-trace-rank-le-L2-op-nrm*[of $A \ n$])
show $\text{Matrix.col } U \ i \in \text{carrier-vec } n$
by (*metis* $\langle \text{unitary-diag } R B U \rangle$ *assms*(2) *carrier-mat* $D(1)$
col-dim *unitary-diag-carrier*(2))
show $\text{rvec-norm } (\text{Matrix.col } U \ i) = 1$
using *unitary-col-rvec-norm* $\langle \text{unitary } U \rangle \langle i < n \rangle \langle U \in \text{carrier-mat } n \ n \rangle$
by *simp*
qed (*auto* *simp* *add*: *assms*)
qed
qed (*auto* *simp* *add*: *assms*)
also have $\dots = \text{L2-op-nrm } A$ **using** *assms*
unfolding *density-operator-def* **by** *simp*
finally show *?thesis* .
qed

6.3 Consequences for the \mathcal{L}_2 operator norm

lemma *L2-op-nrm-geq-0*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $0 \leq \text{L2-op-nrm } A$
using *assms* *max-sgval-le-L2-op-nrm*[of $A \ n$] *max-sgval-geq-0*[of $A \ n$]
by *simp*

lemma *L2-op-nrm-max-sgval-eq*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $\text{L2-op-nrm } A = \text{max-sgval } A$
proof –

have $L2\text{-op-nrm } A \leq \text{max-sgval } A$ **using** *assms L2-op-nrm-le-max-sgval* **by** *simp*
moreover have $\text{max-sgval } A \leq L2\text{-op-nrm } A$
using *assms max-sgval-le-L2-op-nrm* **by** *simp*
ultimately show *?thesis* **by** *simp*
qed

lemma *rvec-leq-L2-op-nrm*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
and $v \in \text{carrier-vec } n$
shows $\text{rvec-norm } (A *_{\nu} v) \leq (L2\text{-op-nrm } A) * \text{rvec-norm } v$
using *assms L2-op-nrm-max-sgval-eq rvec-leq-sg-spmax* **by** *simp*

lemma *L2-op-nrm-mult-le*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (A * B) \leq L2\text{-op-nrm } A * L2\text{-op-nrm } B$
proof –

have $\text{Sup } \{ \text{rvec-norm } (A * B *_{\nu} v) \mid v. \text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \} \leq$
 $L2\text{-op-nrm } A * L2\text{-op-nrm } B$

proof (*rule Sup-real-le*)

show $\{ \text{rvec-norm } (A * B *_{\nu} v) \mid v. \text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \} \neq \{ \}$
using *rvec-set-ne assms* **by** *auto*

show $\forall a \in \{ \text{rvec-norm } (A * B *_{\nu} v) \mid v. \text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \}.$
 $0 \leq a$

using *rvec-norm-geq-0* **by** *auto*

show $\forall a \in \{ \text{rvec-norm } (A * B *_{\nu} v) \mid v. \text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \}.$
 $a \leq L2\text{-op-nrm } A * L2\text{-op-nrm } B$

proof

fix x

assume $x \in \{ \text{rvec-norm } (A * B *_{\nu} v) \mid v. \text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \}$

hence $\exists v. (\text{dim-vec } v = n \wedge \text{rvec-norm } v = 1 \wedge x = \text{rvec-norm } (A * B *_{\nu} v))$

by *auto*

from this obtain v **where** $\text{dim-vec } v = n$ **and** $\text{rvec-norm } v = 1$

and $x = \text{rvec-norm } (A * B *_{\nu} v)$ **by** *auto* **note** $v\text{prop} = \text{this}$

have $A * B *_{\nu} v = A *_{\nu} (B *_{\nu} v)$ **using** *assms vprop* **by** *auto*

hence $x = \text{rvec-norm } (A *_{\nu} (B *_{\nu} v))$ **using** *vprop* **by** *simp*

also have $\dots \leq L2\text{-op-nrm } A * \text{rvec-norm } (B *_{\nu} v)$

using *assms rvec-leq-L2-op-nrm[of A n B *_{\nu} v] carrier-vecI*
mult-mat-vec-carrier vprop(1)

by *blast*

also have $\dots \leq L2\text{-op-nrm } A * (L2\text{-op-nrm } B)$

using *vprop rvec-normalize-leq-L2-op-nrm[of v] assms*

by (*metis carrier-matD(2) more-arith-simps(6) mult-mono' mult-zero-right*
rvec-norm-geq-0 verit-comp-simplify1(2))

finally show $x \leq L2\text{-op-nrm } A * L2\text{-op-nrm } B$.

qed

qed

thus *?thesis* **using** *assms L2-op-nrm-def* **by** *simp*
qed

lemma *L2-op-nrm-smult*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (c \cdot_m A) = c \text{mod } c * L2\text{-op-nrm } A$
by (*metis L2-op-nrm-max-sgval-eq assms(1) assms(2) max-sgval-smult*
smult-carrier-mat)

lemma *L2-op-nrm-uminus*:
assumes $A \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (-A) = L2\text{-op-nrm } A$
using *L2-op-nrm-max-sgval-eq max-sgval-uminus[of A] assms* **by** *simp*

lemma *L2-op-nrm-triangle*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (A+B) \leq L2\text{-op-nrm } A + L2\text{-op-nrm } B$
proof –
define C **where** $C = \text{Complex-Matrix.adjoint } (A+B) * (A+B)$
have $C \in \text{carrier-mat } n \ n$ **using** *C-def*
by (*metis add-carrier-mat adjoint-dim' assms(2) mult-carrier-mat*)
define v **where** $v = \text{vec-normalize } (\text{find-eigenvector } C \ (\text{spmax-wit } C))$
have $v \in \text{carrier-vec } n$ **using** *v-def*
by (*metis* $\langle C \in \text{carrier-mat } n \ n \rangle$ *assms(3) carrier-dim-vec*
find-eigen-spmax-dim)
have $\text{rvec-norm } (A *_{v} v) \leq L2\text{-op-nrm } A$
proof (*rule rvec-normalize-leq-L2-op-nrm*)
show $0 < \text{dim-col } A$ **using** *assms* **by** *simp*
show $\text{dim-col } A = \text{dim-vec } v$ **using** $\langle v \in \text{carrier-vec } n \rangle$ *assms* **by** *simp*
show $\text{rvec-norm } v = 1$ **using** *v-def*
by (*metis* $\langle C \in \text{carrier-mat } n \ n \rangle$ $\langle v \in \text{carrier-vec } n \rangle$ *assms(3) carrier-vecD*
find-eigen-spmax-neq-0 normalize-zero normalized-rvec-norm
zero-carrier-vec)

qed
have $\text{rvec-norm } (B *_{v} v) \leq L2\text{-op-nrm } B$
proof (*rule rvec-normalize-leq-L2-op-nrm*)
show $0 < \text{dim-col } B$ **using** *assms* **by** *simp*
show $\text{dim-col } B = \text{dim-vec } v$ **using** $\langle v \in \text{carrier-vec } n \rangle$ *assms* **by** *simp*
show $\text{rvec-norm } v = 1$ **using** *v-def*
by (*metis* $\langle C \in \text{carrier-mat } n \ n \rangle$ $\langle v \in \text{carrier-vec } n \rangle$ *assms(3) carrier-vecD*
find-eigen-spmax-neq-0 normalize-zero normalized-rvec-norm
zero-carrier-vec)

qed
have $(A+B) *_{v} v = A *_{v} v + B *_{v} v$
proof (*rule add-mult-distrib-mat-vec*)

show $A \in \text{carrier-mat } n \ n \ B \in \text{carrier-mat } n \ n$ **using** *assms* **by** *auto*
show $v \in \text{carrier-vec } n$ **using** $\langle v \in \text{carrier-vec } n \rangle$.
qed
hence $L2\text{-op-nrm } (A+B) = \text{rvec-norm } (A *_{v} v + B *_{v} v)$
using $L2\text{-op-nrm-max-sgval-eq[of } A+B \ n] \ \text{max-sgval-eigen[of } A+B \ n]$
 $C\text{-def } v\text{-def}$ **by** (*simp add: assms(2) assms(3)*)
also have $\dots \leq \text{rvec-norm } (A *_{v} v) + \text{rvec-norm } (B *_{v} v)$
using $\text{rvec-norm-triangle}$ *assms* $\langle v \in \text{carrier-vec } n \rangle$ **by** *simp*
also have $\dots \leq L2\text{-op-nrm } A + L2\text{-op-nrm } B$
using $\langle \text{rvec-norm } (B *_{v} v) \leq L2\text{-op-nrm } B \rangle \langle \text{rvec-norm } (A *_{v} v) \leq L2\text{-op-nrm } A \rangle$
by *simp*
finally show *?thesis* .
qed

lemma $L2\text{-op-nrm-triangle}'$:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (A-B) \leq L2\text{-op-nrm } A + L2\text{-op-nrm } B$
proof –
have $L2\text{-op-nrm } (A-B) = L2\text{-op-nrm } (A + (-B))$
using *assms add-uminus-minus-mat[of A]* **by** *simp*
also have $\dots \leq L2\text{-op-nrm } A + L2\text{-op-nrm } (-B)$
using $L2\text{-op-nrm-triangle}$ *assms* **by** *simp*
also have $\dots = L2\text{-op-nrm } A + L2\text{-op-nrm } B$
using $L2\text{-op-nrm-uminus}$ *assms* **by** *simp*
finally show *?thesis* .
qed

lemma $\text{hermitian-max-sgval-eq}$:
fixes $A::\text{complex Matrix.mat}$
assumes $\text{hermitian } A$
and $0 < \text{dim-row } A$
shows $\text{max-sgval } A = \text{spmax } A$
proof –
define n **where** $n = \text{dim-row } A$
have $A \in \text{carrier-mat } n \ n$
using *assms n-def hermitian-square* **by** (*simp add: hermitian-square*)
have $\text{max-sgval } A = \text{sqrt } (\text{spmax } (A * A))$
using *assms unfolding max-sgval-def hermitian-def* **by** *simp*
also have $\dots = \text{spmax } A$
using *assms hermitian-square-spmax spmax-geq-0* $\langle A \in \text{carrier-mat } n \ n \rangle$
by *simp*
finally show *?thesis* .
qed

lemma $\text{hermitian-L2-op-nrm-spmax-eq}$:
fixes $A::\text{complex Matrix.mat}$

assumes *hermitian A*
and $0 < \text{dim-row } A$
shows $L2\text{-op-nrm } A = \text{spmax } A$
proof –
 define n **where** $n = \text{dim-row } A$
 have $A \in \text{carrier-mat } n \ n$
 using $n\text{-def}$ **by** (*metis* *assms(1)* *hermitian-square*)
 thus *?thesis*
 using *assms* *hermitian-max-sgval-eq[of A]* *L2-op-nrm-max-sgval-eq[of A n]* *n-def*
 by *metis*
qed

lemma *hermitian-L2-op-nrm-sqrt*:
fixes $A::\text{complex Matrix.mat}$
assumes *hermitian A*
and $0 < \text{dim-row } A$
shows $L2\text{-op-nrm } A = \text{sqrt } (L2\text{-op-nrm } (A*A))$
by (*metis* *assms* *hermitian-L2-op-nrm-spmax-eq* *hermitian-commute* *hermitian-def*

 hermitian-max-sgval-eq *index-mult-mat(2)* *max-sgval-def*)

lemma *idty-L2-op-nrm*:
assumes $0 < n$
shows $L2\text{-op-nrm } (1_m \ n) = 1$
using *assms* *idty-spmax[of n]* *hermitian-L2-op-nrm-spmax-eq*
by (*simp* *add*: *hermitian-one*)

lemma *commutator-L2-op-nrm-le*:
assumes $A \in \text{carrier-mat } n \ n$
and $B \in \text{carrier-mat } n \ n$
and $0 < n$
shows $L2\text{-op-nrm } (\text{commutator } A \ B) \leq 2 * L2\text{-op-nrm } A * L2\text{-op-nrm } B$
proof –
 have $L2\text{-op-nrm } (\text{commutator } A \ B) \leq L2\text{-op-nrm } (A*B) + L2\text{-op-nrm } (B * A)$
 unfolding *commutator-def*
 using *L2-op-nrm-triangle'[of A*B n]* *assms* **by** *simp*
 also have $\dots \leq L2\text{-op-nrm } A * L2\text{-op-nrm } B + L2\text{-op-nrm } (B*A)$
 using *L2-op-nrm-mult-le* *assms* **by** *simp*
 also have $\dots \leq L2\text{-op-nrm } A * L2\text{-op-nrm } B + L2\text{-op-nrm } B * L2\text{-op-nrm } A$
 using *L2-op-nrm-mult-le[of B n A]* *assms*
 by *linarith*
 also have $\dots = L2\text{-op-nrm } A * L2\text{-op-nrm } B + L2\text{-op-nrm } A * L2\text{-op-nrm } B$ **by**
 simp
 also have $\dots = 2 * L2\text{-op-nrm } A * L2\text{-op-nrm } B$ **by** *simp*
 finally show *?thesis* .
qed

lemma *herm-sq-id-L2-op-nrm*:
assumes $0 < n$

```

    and  $A \in \text{carrier-mat } n \ n$ 
    and hermitian  $A$ 
    and  $A * A = 1_m \ n$ 
  shows  $L2\text{-op-nrm } A = 1$ 
  proof -
    have  $\text{spmax } A = 1$  using assms hermitian-square-idty-spmx by simp
    thus ?thesis using hermitian-L2-op-nrm-spmx-eq assms by simp
  qed

```

```

lemma comm-L2-op-nrm-le:
  assumes  $A \in \text{carrier-mat } n \ n$ 
  and  $B \in \text{carrier-mat } n \ n$ 
  and  $0 < n$ 
  and  $A * A = 1_m \ n$ 
  and  $B * B = 1_m \ n$ 
  and hermitian  $A$ 
  and hermitian  $B$ 
  shows  $L2\text{-op-nrm } (\text{commutator } A \ B) \leq 2$ 
  proof -
    have  $L2\text{-op-nrm } (\text{commutator } A \ B) \leq 2 * L2\text{-op-nrm } A * L2\text{-op-nrm } B$ 
      using assms commutator-L2-op-nrm-le by simp
    also have  $\dots = 2 * L2\text{-op-nrm } A$ 
      using herm-sq-id-L2-op-nrm assms by simp
    also have  $\dots = 2$ 
      using herm-sq-id-L2-op-nrm assms by simp
    finally show ?thesis .
  qed

```

```

lemma idty-smult-nat-L2-op-nrm:
  assumes  $0 < n$ 
  shows  $L2\text{-op-nrm } ((m::\text{nat}) \cdot_m (1_m \ n)) = m$ 
  proof -
    have  $L2\text{-op-nrm } ((m::\text{nat}) \cdot_m (1_m \ n)) = \text{spmax } ((m::\text{nat}) \cdot_m (1_m \ n))$ 
      using hermitian-L2-op-nrm-spmx-eq[of  $m \cdot_m 1_m \ n$ ] hermitian-one
      assms hermitian-smult
      by (metis index-one-mat(2) index-smult-mat(2) of-real-of-nat-eq
        one-carrier-mat)
    also have  $\dots = m * L2\text{-op-nrm } (1_m \ n)$ 
      using spmax-smult-pos [of  $1_m \ n \ n \ m$ ] assms hermitian-one
      hermitian-L2-op-nrm-spmx-eq[of  $1_m \ n$ ]
      by (simp add: <\wedge n. hermitian (1_m n)>)
    also have  $\dots = m$  using idty-L2-op-nrm[of  $n$ ] assms by simp
    finally show ?thesis .
  qed
end

```

```

theory Density-Matrix-Basics
  imports

```

begin

7 On density matrices

7.1 Density matrix characterization

Density matrices are defined as positive operators with trace 1, we prove in this section that they are exactly the convex combinations of pure states.

lemma (in *cpx-sq-mat*) *mixed-state-density-operator*:

assumes $\bigwedge i. i \in \{..< n\} \implies 0 \leq p \ i$

and $\text{sum } p \ \{..< n\} = 1$

and $\bigwedge i. i \in \{..< n\} \implies \text{dim-vec } (v \ i) = \text{dim}R$

and $\bigwedge i. i \in \{..< n\} \implies \|v \ i\| = 1$

shows *density-operator* ($\text{sum-mat } (\lambda i. (p \ i) \cdot_m (\text{rank-1-proj } (v \ i))) \ \{..< n\}$)

unfolding *density-operator-def*

proof

have *car*: $\bigwedge i. i \in \{..< n\} \implies \text{rank-1-proj } (v \ i) \in \text{fc-mats}$

using *assms rank-1-proj-carrier fc-mats-carrier dim-eq*

by *metis*

show *Complex-Matrix.positive* ($\text{sum-mat } (\lambda i. p \ i \cdot_m \text{rank-1-proj } (v \ i)) \ \{..< n\}$)

proof (*rule sum-mat-positive*)

show *finite* $\{..< n\}$ **by** *simp*

show $\bigwedge i. i \in \{..< n\} \implies p \ i \cdot_m \text{rank-1-proj } (v \ i) \in \text{fc-mats}$ **using** *car*

by (*simp add: cpx-sq-mat-smult*)

show $\bigwedge i. i \in \{..< n\} \implies \text{Complex-Matrix.positive } (p \ i \cdot_m \text{rank-1-proj } (v \ i))$

proof –

fix *i*

assume $i \in \{..< n\}$

show *Complex-Matrix.positive* ($p \ i \cdot_m \text{rank-1-proj } (v \ i)$)

proof (*rule positive-smult*)

show *Complex-Matrix.positive* ($\text{rank-1-proj } (v \ i)$) **using** $\langle i \in \{..< n\} \rangle$

by (*simp add: assms rank-1-proj-positive*)

show $0 \leq p \ i$ **using** *assms* $\langle i \in \{..< n\} \rangle$ **by** *simp*

show $\text{rank-1-proj } (v \ i) \in \text{carrier-mat } \text{dim}R \ \text{dim}R$

using $\langle i \in \{..< n\} \rangle$ *car fc-mats-carrier dim-eq* **by** *simp*

qed

qed

qed

have *Complex-Matrix.trace* ($\text{sum-mat } (\lambda i. p \ i \cdot_m \text{rank-1-proj } (v \ i)) \ \{..< n\}$) =
sum ($\lambda i. \text{Complex-Matrix.trace } (p \ i \cdot_m \text{rank-1-proj } (v \ i)) \ \{..< n\}$)

proof (*rule trace-sum-mat*)

show *finite* $\{..< n\}$ **by** *simp*

show $\bigwedge i. i \in \{..< n\} \implies p \ i \cdot_m \text{rank-1-proj } (v \ i) \in \text{fc-mats}$ **using** *car*

by (*simp add: cpx-sq-mat-smult*)

qed

also have $\dots = \text{sum } (\lambda i. p \ i * \text{Complex-Matrix.trace } (\text{rank-1-proj } (v \ i)))$

```

{.. $n$ }
proof (rule sum.cong)
  fix  $i$ 
  assume  $i \in \{.. $n$ \}$ 
  show  $\text{Complex-Matrix.trace } (p \ i \cdot_m \text{rank-1-proj } (v \ i)) =$ 
     $p \ i * \text{Complex-Matrix.trace } (\text{rank-1-proj } (v \ i))$ 
  proof (rule trace-smult)
    show  $\text{rank-1-proj } (v \ i) \in \text{carrier-mat } \dim R \ \dim R$ 
      using  $\langle i \in \{.. $n$ \} \rangle \text{car fc-mats-carrier dim-eq}$  by simp
    qed
  qed simp
  also have  $\dots = \text{sum } (\lambda i. p \ i) \ \{.. $n$ \}$ 
  proof (rule sum.cong)
    fix  $i$ 
    assume  $i \in \{.. $n$ \}$ 
    thus  $p \ i * \text{Complex-Matrix.trace } (\text{rank-1-proj } (v \ i)) = p \ i$ 
      using assms rank-1-proj-trace by simp
    qed simp
  also have  $\dots = 1$  using assms by simp
  finally show  $\text{Complex-Matrix.trace}$ 
     $(\text{sum-mat } (\lambda i. p \ i \cdot_m \text{rank-1-proj } (v \ i)) \ \{.. $n$ \}) = 1$  .
qed

```

lemma (in *cpx-sq-mat*) *density-operator-mixed-state*:

```

assumes  $R \in \text{fc-mats}$ 
and density-operator  $R$ 
shows  $\exists p \ v \ (n::\text{nat}). (\forall i \in \{.. $n$ \}. 0 \leq p \ i) \wedge$ 
   $(\forall i \in \{.. $n$ \}. \text{dim-vec } (v \ i) = \dim R) \wedge$ 
   $(\forall i \in \{.. $n$ \}. \|v \ i\| = 1) \wedge (\text{sum } p \ \{.. $n$ \} = 1) \wedge$ 
   $(R = \text{sum-mat } (\lambda i. (p \ i) \cdot_m (\text{rank-1-proj } (v \ i))) \ \{.. $n$ \})$ 
proof –
  have  $R \in \text{carrier-mat } \dim R \ \dim R$  using assms fc-mats-carrier dim-eq by simp
  have  $0 < \dim R$  using npos .
  moreover have hermitian  $R$  using assms positive-is-hermitian
    unfolding density-operator-def by simp
  moreover have  $R \in \text{carrier-mat } \dim R \ \dim R$  using assms fc-mats-carrier dim-eq

  by simp
  ultimately obtain  $B \ U$  where rdd: real-diag-decomp  $R \ B \ U$ 
    using hermitian-real-diag-decomp by blast
  hence unitary-diag  $R \ B \ U$  by simp
  hence  $\text{dim-row } B = \dim R$ 
    using assms dim-eq fc-mats-carrier unitary-diag-carrier(1) by blast
  define  $p$  where  $p = (\lambda i. \text{diag-mat } B!i)$ 
  define  $v$  where  $v = (\lambda i. \text{Matrix.col } U \ i)$ 
  have  $\forall i \in \{.. $\dim R$ \}. 0 \leq p \ i$ 
proof
  fix  $i$ 
  assume  $i \in \{.. $\dim R$ \}$ 

```

```

have  $0 \leq B \$(i, i)$ 
proof (rule positive-unitary-diag-pos)
  show  $R \in \text{carrier-mat } \dim R \ \dim R$  using  $\langle R \in \text{carrier-mat } \dim R \ \dim R \rangle$  .
  show Complex-Matrix.positive  $R$ 
    using assms unfolding density-operator-def by simp
  show unitary-diag  $R \ B \ U$  using rdd by simp
  show  $i < \dim R$  using  $\langle i \in \{.. < \dim R\} \rangle$  by simp
qed
also have  $\dots = p \ i$ 
  using  $\langle \text{dim-row } B = \dim R \rangle \langle i \in \{.. < \dim R\} \rangle$ 
  unfolding p-def diag-mat-def by simp
finally show  $0 \leq p \ i$  .
qed
moreover have  $\forall i \in \{.. < \dim R\}. \text{dim-vec } (v \ i) = \dim R$ 
  using  $\langle \text{unitary-diag } R \ B \ U \rangle$  assms(1) dim-col dim-eq fc-mats-carrier
  unitary-diag-carrier(2) v-def by blast
moreover have  $\forall i \in \{.. < \dim R\}. \|v \ i\| = 1$ 
proof
  fix  $i$ 
  assume  $i \in \{.. < \dim R\}$ 
  show  $\|v \ i\| = 1$  unfolding v-def
  proof (rule unitary-col-norm)
    show  $i < \dim R$  using  $\langle i \in \{.. < \dim R\} \rangle$  by simp
    show Complex-Matrix.unitary  $U$ 
      using rdd  $\langle \text{unitary-diag } R \ B \ U \rangle$  unitary-diagD(3) by blast
    show  $U \in \text{carrier-mat } \dim R \ \dim R$ 
      using  $\langle R \in \text{carrier-mat } \dim R \ \dim R \rangle \langle \text{unitary-diag } R \ B \ U \rangle$ 
      unitary-diag-carrier(2) by auto
  qed
qed
moreover have  $\text{sum } p \ \{.. < \dim R\} = 1$  using unitarily-equiv-trace'
proof-
  have  $\text{sum } p \ \{.. < \dim R\} = (\sum i = 0.. < \dim\text{-row } R. B \ \$ (i, i))$ 
  proof (rule sum.cong)
    show  $\{.. < \dim R\} = \{0.. < \dim\text{-row } R\}$ 
      using  $\langle R \in \text{carrier-mat } \dim R \ \dim R \rangle$  by auto
    show  $\bigwedge x. x \in \{0.. < \dim\text{-row } R\} \implies p \ x = B \ \$ (x, x)$ 
      using  $\langle \text{dim-row } B = \dim R \rangle \langle R \in \text{carrier-mat } \dim R \ \dim R \rangle$ 
      unfolding p-def diag-mat-def by auto
  qed
  also have  $\dots = \text{Complex-Matrix.trace } R$ 
    using unitarily-equiv-trace'  $\langle R \in \text{carrier-mat } \dim R \ \dim R \rangle$ 
    by (metis  $\langle \text{unitary-diag } R \ B \ U \rangle$  unitary-diag-imp-unitarily-equiv)
  also have  $\dots = 1$  using assms unfolding density-operator-def by simp
  finally show ?thesis .
qed
moreover have  $R = \text{sum-mat } (\lambda i. (p \ i) \cdot_m (\text{rank-1-proj } (v \ i))) \ \{.. < \dim R\}$ 
  unfolding p-def v-def
proof (rule sum-decomp-cols[symmetric])

```

show $R \in \text{fc-mats}$ **using** *assms* **by** *simp*
show *unitary-diag* $R B U$ **using** $\langle \text{unitary-diag } R B U \rangle$.
show *hermitian* R **using** *assms* *positive-is-hermitian*
unfolding *density-operator-def* **by** *simp*
qed
ultimately show *?thesis* **by** *auto*
qed

lemma (in *cpx-sq-mat*) *density-operator-iff-mixed-state*:

assumes $R \in \text{fc-mats}$

shows *density-operator* $R \iff$

$(\exists p v (n::\text{nat}). (\forall i \in \{..<n\}. 0 \leq p i) \wedge$
 $(\forall i \in \{..<n\}. \text{dim-vec } (v i) = \text{dim} R) \wedge$
 $(\forall i \in \{..<n\}. \|v i\| = 1) \wedge (\text{sum } p \{..<n\} = 1) \wedge$
 $(R = \text{sum-mat } (\lambda i. (p i) \cdot_m (\text{rank-1-proj } (v i))) \{..<n\}))$ (is $?L \iff ?R$)

proof

show $?L \implies ?R$ **using** *density-operator-mixed-state*[*OF assms*] **by** *simp*

next

show $?R \implies ?L$

proof –

assume $\exists p v (n::\text{nat}). (\forall i \in \{..<n\}. 0 \leq p i) \wedge$
 $(\forall i \in \{..<n\}. \text{dim-vec } (v i) = \text{dim} R) \wedge (\forall i \in \{..<n\}. \|v i\| = 1) \wedge$
 $\text{sum } p \{..<n\} = 1 \wedge R = \text{sum-mat } (\lambda i. p i \cdot_m \text{rank-1-proj } (v i)) \{..<n\}$
from this obtain $n p v$ **where** $\bigwedge i. i \in \{..<(n::\text{nat})\} \implies 0 \leq p i$ **and**
 $\forall i \in \{..<n\}. \text{dim-vec } (v i) = \text{dim} R$ **and** $\forall i \in \{..<n\}. \|v i\| = 1$ **and**
 $\text{sum } p \{..<n\} = 1$ **and**

$R = \text{sum-mat } (\lambda i. p i \cdot_m \text{rank-1-proj } (v i)) \{..<n\}$ **by** *auto* **note** $npv = \text{this}$

thus *density-operator* R **using** *npv mixed-state-density-operator* **by** *auto*

qed

qed

7.2 Separable density matrices

We define the notion of a separable density matrix: this is a matrix of the form $\sum_{i=1}^n p_i \rho_A^i \otimes \rho_B^i$, where the p_i s are positive and sum up to 1.

definition *separately-decomposes* **where**

separately-decomposes $R (n::\text{nat}) nA nB K F S \equiv$

$(\forall a < n. (0::\text{complex}) \leq (\text{complex-of-real } (K a)) \wedge$
 $F a \in \text{carrier-mat } nA nA \wedge S a \in \text{carrier-mat } nB nB \wedge$
 $\text{density-operator } (F a) \wedge \text{density-operator } (S a) \wedge 0 < nA * nB \wedge$
 $\text{sum } K \{..<n\} = 1 \wedge R = \text{fixed-carrier-mat.sum-mat } (nA * nB) (nA * nB)$
 $(\lambda a. K a \cdot_m ((F a) \otimes (S a))) \{..<n\}$

definition *separable-density* **where**

separable-density $nA nB R \equiv$

$\exists (n::\text{nat}) K F S. \text{separately-decomposes } R n nA nB K F S$

lemma *separately-decomposes-carrier*:

assumes *separately-decomposes* $R (n::\text{nat}) nA nB K F S$

```

and 0 < nA
and 0 < nB
shows R ∈ carrier-mat (nA*nB) (nA*nB)
proof -
  define fc::complex Matrix.mat set
  where fc = carrier-mat (nA * nB) (nA * nB)
  interpret cpx-sq-mat nA * nB nA * nB fc
  proof
    show fc = carrier-mat (nA * nB) (nA * nB) using fc-def by simp
    show 0 < nA * nB using assms unfolding separately-decomposes-def
      by simp
  qed simp
  have car:  $\bigwedge a. a \in \{..<n\} \implies F a \otimes S a \in fc$ 
  proof -
    fix a
    assume a ∈ {..<n}
    hence F a ∈ carrier-mat nA nA S a ∈ carrier-mat nB nB
      using assms unfolding separately-decomposes-def by auto
    thus F a  $\otimes$  S a ∈ fc using tensor-mat-carrier unfolding fc-def
      by (metis carrier-matD(1) carrier-matD(2))
  qed
  have R = sum-mat ( $\lambda a. K a \cdot_m ((F a) \otimes (S a))$ ) {..<n}
    using assms unfolding separately-decomposes-def by simp
  also have ... ∈ carrier-mat (nA*nB) (nA*nB)
  proof (rule sum-mat-carrier)
    show  $\bigwedge i. i \in \{..<n\} \implies K i \cdot_m (F i \otimes S i) \in fc$  using car
      by (simp add: smult-mem)
  qed
  finally show ?thesis .
qed

```

```

lemma separately-decomposes-carrier-pos:
  assumes separately-decomposes R n nA nB K F S
  shows 0 < nA 0 < nB
  using assms unfolding separately-decomposes-def by auto

```

```

lemma separable-density-carrier:
  assumes separable-density nA nB R
  and 0 < nA
  and 0 < nB
  shows R ∈ carrier-mat (nA*nB) (nA*nB)
  proof -
    have  $\exists n K F S. \text{separately-decomposes } R n nA nB K F S$ 
      using assms unfolding separable-density-def by simp
    from this obtain n K F S where
      separately-decomposes R n nA nB K F S by auto
    note props = this
    thus ?thesis using separately-decomposes-carrier assms by simp
  qed

```

```

lemma separately-decomposes-trace:
  assumes separately-decomposes R n nA nB K F S
  shows Complex-Matrix.trace R = 1
proof -
  define fc::complex Matrix.mat set
    where fc = carrier-mat (nA * nB) (nA * nB)
  interpret cpx-sq-mat nA * nB nA * nB fc
proof
  show fc = carrier-mat (nA * nB) (nA * nB) using fc-def by simp
  show 0 < nA * nB using assms unfolding separately-decomposes-def
    by simp
qed simp
have car:  $\bigwedge a. a \in \{..<n\} \implies F a \otimes S a \in fc$ 
proof -
  fix a
  assume aE {..<n}
  hence F a  $\in$  carrier-mat nA nA S a  $\in$  carrier-mat nB nB
    using assms unfolding separately-decomposes-def by auto
  thus F a  $\otimes$  S a  $\in$  fc using tensor-mat-carrier unfolding fc-def
    by (metis carrier-matD(1) carrier-matD(2))
qed
have adev:  $\forall a < n. \text{Complex-Matrix.trace } (K a \cdot_m ((F a) \otimes (S a))) =$ 
  K a * (Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a))
proof (intro allI impI)
  fix a
  assume a < n
  have Complex-Matrix.trace (K a  $\cdot_m$  ((F a)  $\otimes$  (S a))) =
    K a * Complex-Matrix.trace ((F a)  $\otimes$  (S a))
  proof (rule trace-smult)
    show F a  $\otimes$  S a  $\in$  carrier-mat (nA * nB) (nA * nB) using car  $\langle a < n \rangle$ 
      by (simp add: fc-def)
  qed
  also have ... = K a * (Complex-Matrix.trace (F a) *
    Complex-Matrix.trace (S a))
  proof -
    have Complex-Matrix.trace ((F a)  $\otimes$  (S a)) =
      Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a)
      using tensor-mat-trace assms unfolding separately-decomposes-def
      by (meson  $\langle a < n \rangle$  nat-0-less-mult-iff)
    thus ?thesis by simp
  qed
  finally show Complex-Matrix.trace (K a  $\cdot_m$  ((F a)  $\otimes$  (S a))) =
    K a * (Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a)) .
qed
have Complex-Matrix.trace R =
  Complex-Matrix.trace (sum-mat ( $\lambda a. K a \cdot_m ((F a) \otimes (S a))$ ) {..<n})
  using assms unfolding separately-decomposes-def by simp
also have ... =

```

```

    sum (λa. Complex-Matrix.trace (K a ·m ((F a) ⊗ (S a)))) {..n}
proof (rule trace-sum-mat)
  show ∧a. a ∈ {..n} ⇒ K a ·m (F a ⊗ S a) ∈ fc
    using car cpx-sq-mat-smult by auto
qed simp
also have ... =
  sum (λa. K a * (Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a)))
    {..n} using adev by simp
also have ... = sum (λa. K a) {..n}
proof -
  have ∀ a < n. Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a) = 1
proof (intro allI impI)
  fix a
  assume a < n
  thus Complex-Matrix.trace (F a) * Complex-Matrix.trace (S a) = 1
    using assms unfolding separately-decomposes-def
    by (metis density-operator-def lambda-one)
qed
  thus ?thesis by simp
qed
also have ... = 1 using assms unfolding separately-decomposes-def
  by simp
finally show ?thesis .
qed

```

lemma *separately-decomposes-positive*:

```

  assumes separately-decomposes R n nA nB K F S
  and 0 < nA
  and 0 < nB
  shows Complex-Matrix.positive R
proof -
  define fc::complex Matrix.mat set
    where fc = carrier-mat (nA * nB) (nA * nB)
  interpret cpx-sq-mat nA * nB nA * nB fc
proof
  show fc = carrier-mat (nA * nB) (nA * nB) using fc-def by simp
  show 0 < nA * nB using assms unfolding separately-decomposes-def
    by simp
qed simp
  have ac: ∀ a∈{..n}. (F a ⊗ S a) ∈ fc
proof
  fix a
  assume a ∈ {..n}
  hence F a ∈ carrier-mat nA nA S a ∈ carrier-mat nB nB
    using assms unfolding separately-decomposes-def by auto
  thus F a ⊗ S a ∈ fc using tensor-mat-carrier unfolding fc-def
    by (metis carrier-matD(1) carrier-matD(2))
qed
  have Complex-Matrix.positive (sum-mat (λa. K a ·m (F a ⊗ (S a)))) {..n}

```

```

proof (rule sum-mat-positive)
  show  $\bigwedge a. a \in \{..<n\} \implies K a \cdot_m (F a \otimes S a) \in fc$ 
    using ac by (simp add: cpx-sq-mat-smult)
  show  $\bigwedge i. i \in \{..<n\} \implies \text{Complex-Matrix.positive} (K i \cdot_m (F i \otimes S i))$ 
proof -
  fix i
  assume  $i \in \{..<n\}$ 
  show  $\text{Complex-Matrix.positive} (K i \cdot_m (F i \otimes S i))$ 
proof (rule positive-smult)
  show  $F i \otimes S i \in \text{carrier-mat} (nA * nB) (nA * nB)$ 
    using  $\langle i \in \{..<n\} \rangle$  ac fc-def by simp
  show  $0 \leq \text{complex-of-real} (K i)$  using  $\langle i \in \{..<n\} \rangle$  assms
    unfolding separately-decomposes-def by simp
  show  $\text{Complex-Matrix.positive} (F i \otimes S i)$ 
proof (rule tensor-mat-positive)
  show  $0 < nA$  using assms by simp
  show  $0 < nB$  using assms by simp
  show  $F i \in \text{carrier-mat} nA nA$  using  $\langle i \in \{..<n\} \rangle$  assms
    unfolding separately-decomposes-def by simp
  show  $S i \in \text{carrier-mat} nB nB$  using  $\langle i \in \{..<n\} \rangle$  assms
    unfolding separately-decomposes-def by simp
  show  $\text{Complex-Matrix.positive} (F i)$  using  $\langle i \in \{..<n\} \rangle$  assms
    unfolding separately-decomposes-def density-operator-def by simp
  show  $\text{Complex-Matrix.positive} (S i)$  using  $\langle i \in \{..<n\} \rangle$  assms
    unfolding separately-decomposes-def density-operator-def by simp
  qed
qed
qed
qed simp
thus ?thesis using assms unfolding separately-decomposes-def by simp
qed

```

A separable density matrix is indeed a density matrix:

lemma *separable-density-operator*:

assumes *separable-density* $nA nB R$

and $0 < nA$

and $0 < nB$

shows *density-operator* R **unfolding** *density-operator-def*

proof

have $\exists n K F S. \text{separately-decomposes} R n nA nB K F S$

using *assms* **unfolding** *separable-density-def* **by** *simp*

from *this* **obtain** $n K F S$ **where**

separately-decomposes $R n nA nB K F S$ **by** *auto*

note *props = this*

show $\text{Complex-Matrix.positive} R$

using *assms props* *separately-decomposes-positive*

by *metis*

show $\text{Complex-Matrix.trace} R = 1$ **using** *props* *separately-decomposes-trace*

by *metis*

qed

7.3 Characterization of pure states

A density matrix represents a pure state if it is the rank 1 projection of a single vector. These can be characterized either as the density matrices with a square of trace 1, or as the density matrices that are projectors.

definition *pure-density-operator* **where**
pure-density-operator $R \equiv (\exists v. R = \text{rank-1-proj } v)$

lemma *density-pure-single-diag*:

assumes $A \in \text{carrier-mat } n \ n$
and $\text{Complex-Matrix.trace } A = (1::\text{real})$
and $\text{Complex-Matrix.trace } (A*A) = (1::\text{real})$
and *unitary-diag* $A \ B \ U$
and $I = \{0 \dots n\}$
and $\forall i \in I. A \ \$\$ (i,i) \geq 0$
and $\forall i \in I. B \ \$\$ (i,i) \geq 0$
shows $\exists j \in I. B \ \$\$ (j,j) = 1 \wedge (\forall i \in I - \{j\}. B \ \$\$ (i,i) = 0)$
proof –
have $(\sum i \in I. B \ \$\$ (i,i)) = 1$
using *assms* **by** (*smt* (*verit*, *best*) *carrier-matD*(1)
sum.cong *unitarily-equiv-trace'* *unitary-diag-imp-unitarily-equiv*)
also have $(\sum i \in I. (B \ \$\$ (i,i) * B \ \$\$ (i,i))) = 1$
using *assms* *squared-A-trace'*[*of A*] **by** *simp*
hence $\exists j \in I. B \ \$\$ (j,j) = 1$ **using** *assms* *pos-square-1-elem*[*of I* $\lambda x.(B \ \$\$ (x, x))$]
using *calculation* **by** *blast*
from this obtain j **where** $j \in I$ **and** $B \ \$\$ (j,j) = 1$ **by** *auto*
hence $\forall i \in (I - \{j\}). B \ \$\$ (i,i) = 0$
using *assms* *sum-eq-elmt*[*of I* $\lambda x.(B \ \$\$ (x, x))$] $1 \ j$
using *calculation* **by** *blast*
thus $\exists j \in I. B \ \$\$ (j,j) = 1 \wedge (\forall i \in I - \{j\}. B \ \$\$ (i,i) = 0)$
using $\langle B \ \$\$ (j, j) = 1 \rangle \langle j \in I \rangle$ **by** *blast*

qed

lemma *rank-1-proj-square-trace*:

fixes $v::\text{complex Matrix.vec}$
assumes $A = \text{rank-1-proj } v$
shows $\text{Complex-Matrix.trace } (A*A) = \|v\|^2 * \text{Complex-Matrix.trace } A$
proof –
have $\text{Complex-Matrix.trace } (A*A) =$
 $\text{Complex-Matrix.trace } ((\text{rank-1-proj } v) * \text{rank-1-proj } v)$
using *assms* **by** *simp*
also have $\dots = \text{Complex-Matrix.trace } ((\text{inner-prod } v \ v) \cdot_m (\text{outer-prod } v \ v))$
using *outer-prod-mult-outer-prod*
unfolding *rank-1-proj-def*
by (*metis* *carrier-vec-dim-vec*)
also have $\dots = (\text{inner-prod } v \ v) * \text{Complex-Matrix.trace } (\text{outer-prod } v \ v)$

```

    by (metis rank-1-proj-carrier rank-1-proj-def trace-smult)
  also have ... =  $\|v\|^2 * \text{Complex-Matrix.trace (outer-prod } v \ v)$ 
    using cmod-rvec-norm inner-prod-rvec-norm-pow2
      inner-prod-vec-norm-pow2 vec-norm-sq-cpx-vec-length-sq by presburger
  also have ... =  $\|v\|^2 * \text{Complex-Matrix.trace } A$ 
    using assms unfolding rank-1-proj-def by simp
  finally show ?thesis .
qed

lemma rank-1-proj-trace':
  assumes  $\text{Complex-Matrix.trace (rank-1-proj } v) = 1$ 
  shows  $\|v\| = 1$ 
proof -
  have  $\text{Complex-Matrix.trace (rank-1-proj } v) = \text{inner-prod } v \ v$  using trace-outer-prod

    unfolding rank-1-proj-def using carrier-vecI by blast
  also have ... =  $(\text{vec-norm } v)^2$  unfolding vec-norm-def using power2-csqrt by
presburger
  also have ... =  $\|v\|^2$  using vec-norm-sq-cpx-vec-length-sq by simp
  finally have ... = 1 using assms by simp
  thus  $\|v\| = 1$ 
    by (metis cmod-vec-norm norm-neg-numeral numeral-One of-real-hom.hom-1-iff

      of-real-hom.hom-uminus one-neq-neg-one power2-eq-1-iff
      vec-norm-eq-cpx-vec-length)
qed

lemma density-square-pure:
  assumes  $A \in \text{carrier-mat } n \ n$ 
    and  $0 < n$ 
    and density-operator  $A$ 
    and  $\text{Complex-Matrix.trace (} A * A) = 1$ 
  shows pure-density-operator  $A$ 
proof -
  define  $fc::\text{complex Matrix.mat set}$  where  $fc = \text{carrier-mat } n \ n$ 
  interpret  $cpx-sq\text{-mat } n \ n \ fc$ 
proof
  show  $fc = \text{carrier-mat } n \ n$  unfolding fc-def by simp
  show  $0 < n$  using assms by simp
qed simp
have her:hermitian  $A$  using assms hermitian-def positive-is-hermitian
  by (simp add: density-operator-def)
from this obtain  $B \ U$  where uni:real-diag-decomp  $A \ B \ U$ 
  using assms hermitian-real-diag-decomp[of  $A$ ]
  by (smt (verit, best) hermitian-decomp-decomp' hermitian-schur-decomp)
have  $\text{exj}:\exists j < \text{dim-row } A. B \ \$(j,j) = 1 \wedge (\forall i < \text{dim-row } A. i \neq j \longrightarrow B \ \$(i,i) = 0)$ 
proof (rule positive-square-trace)
  show  $A \in \text{carrier-mat (dim-row } A) (\text{dim-row } A)$ 

```

```

    by (simp add: ⟨hermitian A⟩ hermitian-square)
  show Complex-Matrix.trace A = complex-of-real 1
    using assms density-operator-def by simp
  show Complex-Matrix.trace (A * A) = 1
    using assms by simp
  show real-diag-decomp A B U
    by (simp add: ⟨real-diag-decomp A B U⟩)
  show Complex-Matrix.positive A
    using assms density-operator-def by simp
  show 0 < dim-row A using assms npos
    by (metis carrier-matD(1))
qed
from this obtain j where jdim:j<dim-row A and j1:B $$ (j,j) = 1
  and ji0:(∀ i<dim-row A. i≠j → B $$ (i,i) = 0) by auto
have dim-row B = dim-row A using ⟨real-diag-decomp A B U⟩
  unitarily-equivD real-diag-decomp-def similar-mat-wit-dim-row
  unitary-diag-imp-unitarily-equiv by blast
hence diag-mat B ! j = 1 using j1 jdim
  unfolding diag-mat-def
  by simp
have insj:{..m rank-1-proj (Matrix.col U i))
  {..m rank-1-proj (Matrix.col U j)
proof (rule sum-mat-singleton)
  have ∧i. i < dim-row A ⇒ rank-1-proj (Matrix.col U i) ∈ fc
  proof -
    fix i
    assume i<dim-row A
    have dim-vec (Matrix.col U i) = n using ⟨real-diag-decomp A B U⟩ assms
      by (metis carrier-matD(1) dim-col fc-mats-carrier
        real-diag-decompD(1) unitary-diag-carrier(2))
    thus rank-1-proj (Matrix.col U i) ∈ fc using rank-1-proj-carrier
      fc-mats-carrier dim-eq
      by blast
  qed
thus (λi. rank-1-proj (Matrix.col U i)) ‘ {..

```

```

    using ⟨i ∈ {..<dim-row A}⟩ by simp
  qed
  qed (auto simp add: jdim)
  also have ... = rank-1-proj (Matrix.col U j)
    using ⟨diag-mat B ! j = 1⟩ by auto
  finally have A = rank-1-proj (Matrix.col U j) .
  thus pure-density-operator A
    unfolding pure-density-operator-def by auto
  qed

```

```

lemma density-square-pure':
  assumes density-operator A
  and A = rank-1-proj v
shows Complex-Matrix.trace (A*A) = 1
proof -
  have Complex-Matrix.trace (A*A) = ||v||2 * Complex-Matrix.trace A
    using assms by (simp add: rank-1-proj-square-trace)
  also have ... = Complex-Matrix.trace A
    using rank-1-proj-trace' assms unfolding density-operator-def
    by simp
  also have ... = 1 using assms unfolding density-operator-def
    by simp
  finally show ?thesis by auto
qed

```

```

lemma
  assumes A ∈ carrier-mat n n
  and 0 < n
  and density-operator A
shows pure-density-charact:
  (pure-density-operator A) ⟷ (Complex-Matrix.trace (A*A) = 1)
and pure-density-charact':
  (pure-density-operator A) ⟷ (A*A = A)
proof -
  show (pure-density-operator A) ⟷ (Complex-Matrix.trace (A*A) = 1)
    using assms density-square-pure density-square-pure'
    pure-density-operator-def[of A] by auto
next
  show (pure-density-operator A) ⟷ (A*A = A)
  proof
    assume pure-density-operator A
    hence ∃ v. A = rank-1-proj v unfolding pure-density-operator-def by simp
    from this obtain v where A = rank-1-proj v by auto
    have 1 = Complex-Matrix.trace A
      using assms unfolding density-operator-def by simp
    also have ... = ||v||2 using trace-rank-1-proj ⟨A = rank-1-proj v⟩ by simp
    finally have ||v|| = 1
      by (simp add: ⟨1 = Complex-Matrix.trace A⟩ ⟨A = rank-1-proj v⟩
        rank-1-proj-trace')
  qed

```

```

thus  $A * A = A$  using rank-1-proj-projector  $\langle A = \text{rank-1-proj } v \rangle$ 
unfolding proj-operator-def by simp
next
assume  $A * A = A$ 
hence  $\text{Complex-Matrix.trace } (A * A) = \text{Complex-Matrix.trace } A$  by simp
also have  $\dots = 1$  using assms unfolding density-operator-def by simp
finally have  $\text{Complex-Matrix.trace } (A * A) = 1$  .
thus pure-density-operator  $A$  using assms density-square-pure by simp
qed
qed

```

8 Quantum expectation values and traces

The expectation value of a projective measurement is the average outcome value of the measurement, where each outcome value is weighted by the probability that it occurs. We show that the expectation value of a density matrix ρ for an observable represented by the Hermitian matrix A is $\text{Tr}(A \cdot \rho)$.

definition (in *cpx-sq-mat*) *expect-value* **where**

```

expect-value  $R$   $p$   $M =$ 
   $\text{sum } (\lambda i. \text{meas-outcome-prob } R$   $M$   $i * (\text{meas-outcome-val } (M$   $i))) \{.. < p\}$ 

```

definition (in *cpx-sq-mat*) *obs-expect-value* **where**

```

obs-expect-value  $R$   $A =$ 
  expect-value  $R$  (proj-meas-size (make-pm  $A$ )) (proj-meas-outcomes (make-pm  $A$ ))

```

lemma (in *cpx-sq-mat*) *expect-value-trace*:

```

assumes proj-measurement  $p$   $M$ 
and  $R \in \text{fc-mats}$ 

```

shows *expect-value* R p $M =$

```

 $\text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M$   $i)) \cdot_m (\text{meas-outcome-prj } (M$   $i))) \{.. < p\} * R$ 

```

proof –

```

have car:  $\bigwedge i. i < p \implies \text{meas-outcome-prj } (M$   $i) * R \in \text{fc-mats}$ 
using assms unfolding proj-measurement-def
using cpx-sq-mat-mult by auto

```

```

have expect-value  $R$   $p$   $M = \text{sum } (\lambda i. \text{meas-outcome-val } (M$   $i) * (\text{Complex-Matrix.trace } (R * \text{meas-outcome-prj } (M$   $i)))) \{.. < p\}$ 
unfolding expect-value-def meas-outcome-prob-def
by (simp add: mult.commute)

```

```

also have  $\dots = \text{sum } (\lambda i. \text{meas-outcome-val } (M$   $i) * (\text{Complex-Matrix.trace } (\text{meas-outcome-prj } (M$   $i) * R))) \{.. < p\}$ 

```

proof –

```

have  $\bigwedge i. i < p \implies \text{Complex-Matrix.trace } (R * \text{meas-outcome-prj } (M$   $i)) = \text{Complex-Matrix.trace } (\text{meas-outcome-prj } (M$   $i) * R)$ 

```

```

using assms dim-eq fc-mats-carrier trace-comm
unfolding proj-measurement-def by auto

```

```

thus ?thesis by simp

```

qed

also have ... = $\text{sum } (\lambda i. (\text{Complex-Matrix.trace } (\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R))) \{.. < p\}$

proof –

have $\bigwedge i. i < p \implies \text{meas-outcome-val } (M\ i) * (\text{Complex-Matrix.trace } (\text{meas-outcome-prj } (M\ i) * R)) = \text{Complex-Matrix.trace } (\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R)$

proof –

fix i

assume $i < p$

hence $\text{meas-outcome-val } (M\ i) * (\text{Complex-Matrix.trace } (\text{meas-outcome-prj } (M\ i) * R)) = \text{Complex-Matrix.trace } (\text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i) * R))$

using *assms car*

by (*metis dim-eq fc-mats-carrier trace-smult*)

also have ... = $\text{Complex-Matrix.trace } (\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R)$

proof –

have $\text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i) * R) = \text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R$

using *car assms unfolding proj-measurement-def*

by (*metis <i < p> dim-eq fc-mats-carrier mult-smult-assoc-mat*)

thus *?thesis by simp*

qed

finally show $\text{meas-outcome-val } (M\ i) * (\text{Complex-Matrix.trace } (\text{meas-outcome-prj } (M\ i) * R)) = \text{Complex-Matrix.trace } (\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R)$.

qed

thus *?thesis by simp*

qed

also have ... = $\text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i) * R)) \{.. < p\})$

proof (*rule trace-sum-mat[symmetric]*)

fix i

assume $i \in \{.. < p\}$

hence $\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) \in \text{fc-mats}$

using *assms cpx-sq-mat-smult[of meas-outcome-prj (M i)]*

unfolding *proj-measurement-def by simp*

thus $\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) * R \in \text{fc-mats}$

by (*simp add: assms(2) cpx-sq-mat-mult*)

qed *simp*

also have ... = $\text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i)))) \{.. < p\} * R$

proof –

have $\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i))) * R \{.. < p\} = \text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i))) \{.. < p\} * R$

proof (*rule sum-mat-distrib-right*)

```

show  $\bigwedge i. i \in \{..<p\} \implies \text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) \in$ 
i) ∈
  fc-mats
proof –
  fix i
  assume  $i \in \{..<p\}$ 
  thus  $\text{meas-outcome-val } (M\ i) \cdot_m \text{ meas-outcome-prj } (M\ i) \in \text{fc-mats}$ 
    using assms cpx-sq-mat-smult[of meas-outcome-prj (M i)]
    unfolding proj-measurement-def by simp
  qed
  qed (auto simp add: assms)
  thus ?thesis by simp
qed
finally show ?thesis .
qed

```

lemma (in *cpx-sq-mat*) *expect-value-hermitian*:

```

assumes  $A \in \text{fc-mats}$ 
and hermitian A
and  $\text{make-pm } A = (p, M)$ 
and  $R \in \text{fc-mats}$ 
shows  $\text{expect-value } R\ p\ M = \text{Complex-Matrix.trace } (A * R)$ 
proof –
  have  $\text{expect-value } R\ p\ M = \text{Complex-Matrix.trace } (\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i))) \{..<p\} * R)$ 
    using assms make-pm-proj-measurement expect-value-trace by simp
  also have  $\dots = \text{Complex-Matrix.trace } (A * R)$ 
  proof –
    have  $\text{sum-mat } (\lambda i. \text{meas-outcome-val } (M\ i) \cdot_m (\text{meas-outcome-prj } (M\ i))) \{..<p\} = A$ 
      using make-pm-sum assms by simp
    thus ?thesis by simp
  qed
finally show ?thesis .
qed

```

lemma *obs-expect-value*:

```

assumes  $A \in \text{carrier-mat } n\ n$ 
and hermitian A
and  $R \in \text{carrier-mat } n\ n$ 
and  $0 < n$ 
shows  $\text{cpx-sq-mat.obs-expect-value } n\ n\ R\ A = \text{Complex-Matrix.trace } (A * R)$ 
proof –
  define fc::complex Matrix.mat set
  where fc = carrier-mat n n
  interpret cpx-sq-mat n n fc
  proof
    show fc = carrier-mat n n using fc-def by simp
    show  $0 < n$  using assms by simp
  qed

```

```

qed simp
show ?thesis unfolding obs-expect-value-def
proof (rule expect-value-hermitian)
  show make-pm A=(proj-meas-size (make-pm A), proj-meas-outcomes (make-pm A))
    using make-pm-decomp by simp
  qed (auto simp add: assms fc-def)
qed

end

```

```

theory Tsirelson
  imports
    Projective-Measurements.CSHH-Inequality
    Matrix-L2-Operator-Norm Density-Matrix-Basics

```

```

begin

```

This part contains a formalization of the CHSH operator and the CHSH quantum expectation, along with Tsirelson’s proof that this quantum expectation cannot be greater than $2 \cdot \sqrt{2}$. The development of this proof permits to extract the additional result that when one of the parties involved in the CHSH experiment makes measurements on commuting observables, the quantum expectation cannot be greater than 2. This is the same upper-bound as in the case where a local hidden variable hypothesis is made.

9 CHSH inequalities

The CHSH operator is used to represent the experiment in which two parties each perform measurements using two observables, respectively A_1, A_2 and B_1, B_2 . Given the resource R , in general a density matrix representing an entangled state, the CHSH expectation represents the quantum expectation of performing simultaneous measurements on R . The CHSH setting also assumes that along with being Hermitian matrices, all the squared observables are equal to the identity and commute with the observables of the other party.

9.1 Some intermediate results for particular observables

```

lemma chsh-complex:
  fixes A0::complex
  assumes A0 ∈ Reals
  and B0 ∈ Reals
  and A1 ∈ Reals
  and B1 ∈ Reals

```

and $|A0 * B1| \leq 1$
and $|A0 * B0| \leq 1$
and $|A1 * B0| \leq 1$
and $|A1 * B1| \leq 1$
shows $|A0 * B1 - A0 * B0 + A1 * B0 + A1 * B1| \leq 2$
proof –
have $|A0 * B1 - A0 * B0 + A1 * B0 + A1 * B1| =$
 $|Re A0 * (Re B1) - Re A0 * (Re B0) + Re A1 * (Re B0) + Re A1 * (Re B1)|$
using *assms* **by** (*simp add: cpx-real-abs-eq*)
moreover **have** $|Re A0 * (Re B1) - Re A0 * (Re B0) +$
 $Re A1 * (Re B0) + Re A1 * (Re B1)| \leq 2$
proof (*rule chsh-real*)
show $|Re A0 * Re B1| \leq 1$ **using** *assms real-cpx-abs-leq* **by** *simp*
show $|Re A1 * Re B1| \leq 1$ **using** *assms real-cpx-abs-leq* **by** *simp*
show $|Re A0 * Re B0| \leq 1$ **using** *assms real-cpx-abs-leq* **by** *simp*
show $|Re A1 * Re B0| \leq 1$ **using** *assms real-cpx-abs-leq* **by** *simp*
qed
ultimately show *?thesis*
by (*simp add: less-eq-complex-def*)
qed

lemma (*in bin-cpx*) *Z-XpZ-rho-trace*:
shows *Complex-Matrix.trace* ($Z-I * I-XpZ * rho-psim$) = $1/\sqrt{2}$
proof –
have *Complex-Matrix.trace* ($Z-I * I-XpZ * rho-psim$) =
Complex-Matrix.trace ($Z-XpZ * rho-psim$)
by (*simp add: Z-I-XpZ-eq*)
also have ... = *Complex-Matrix.trace* ($rho-psim * Z-XpZ$)
proof (*rule trace-comm*)
show $Z-XpZ \in carrier-mat\ 4\ 4$ **using** *Z-XpZ-carrier* .
show $rho-psim \in carrier-mat\ 4\ 4$ **using** *rho-psim-carrier* .
qed
also have ... = $1/\sqrt{2}$ **by** *simp*
finally show *?thesis* .
qed

lemma (*in bin-cpx*) *X-XpZ-rho-trace*:
shows *Complex-Matrix.trace* ($X-I * I-XpZ * rho-psim$) = $1/\sqrt{2}$
proof –
have *Complex-Matrix.trace* ($X-I * I-XpZ * rho-psim$) =
Complex-Matrix.trace ($X-XpZ * rho-psim$)
by (*simp add: X-I-XpZ-eq*)
also have ... = *Complex-Matrix.trace* ($rho-psim * X-XpZ$)
proof (*rule trace-comm*)
show $X-XpZ \in carrier-mat\ 4\ 4$ **using** *X-XpZ-carrier* .
show $rho-psim \in carrier-mat\ 4\ 4$ **using** *rho-psim-carrier* .
qed

also have ... = 1/sqrt 2 by simp
 finally show ?thesis .
 qed

lemma (in bin-cpx) X-ZmX-rho-trace:
 shows Complex-Matrix.trace (X-I * I-ZmX * rho-psim) = 1/sqrt 2
proof –
 have Complex-Matrix.trace (X-I * I-ZmX * rho-psim) =
 Complex-Matrix.trace (X-ZmX * rho-psim)
 by (simp add: X-I-ZmX-eq)
 also have ... = Complex-Matrix.trace (rho-psim * X-ZmX)
proof (rule trace-comm)
 show X-ZmX ∈ carrier-mat 4 4 using X-ZmX-carrier .
 show rho-psim ∈ carrier-mat 4 4 using rho-psim-carrier .
 qed
 also have ... = 1/sqrt 2 by simp
 finally show ?thesis .
 qed

lemma (in bin-cpx) Z-ZmX-rho-trace:
 shows Complex-Matrix.trace (Z-I * I-ZmX * rho-psim) = -1/sqrt 2
proof –
 have Complex-Matrix.trace (Z-I * I-ZmX * rho-psim) =
 Complex-Matrix.trace (Z-ZmX * rho-psim)
 by (simp add: Z-I-ZmX-eq)
 also have ... = Complex-Matrix.trace (rho-psim * Z-ZmX)
proof (rule trace-comm)
 show Z-ZmX ∈ carrier-mat 4 4 using Z-ZmX-carrier .
 show rho-psim ∈ carrier-mat 4 4 using rho-psim-carrier .
 qed
 also have ... = -1/sqrt 2 by simp
 finally show ?thesis .
 qed

9.2 The CHSH operator and expectation

definition CHSH-op :: 'a::conjugatable-field Matrix.mat ⇒ 'a Matrix.mat ⇒
 'a Matrix.mat ⇒ 'a Matrix.mat ⇒ 'a Matrix.mat
where
 CHSH-op A0 A1 B0 B1 = A0 * B1 - A0 * B0 + A1 * B0 + A1 * B1

definition CHSH-expect :: 'a::conjugatable-field Matrix.mat ⇒ 'a Matrix.mat ⇒
 'a Matrix.mat ⇒ 'a Matrix.mat ⇒ 'a Matrix.mat ⇒ 'a
where
 CHSH-expect A0 A1 B0 B1 R = Complex-Matrix.trace ((CHSH-op A0 A1 B0 B1)
 * R)

definition CHSH-cond :: nat ⇒ 'a::conjugatable-field Matrix.mat ⇒
 'a::conjugatable-field Matrix.mat ⇒

'a::conjugatable-field Matrix.mat \Rightarrow 'a::conjugatable-field Matrix.mat \Rightarrow bool
where

CHSH-cond n A0 A1 B0 B1 =
 (A0 \in carrier-mat n n \wedge
 A0 * A0 = 1_m n \wedge
 A1 \in carrier-mat n n \wedge
 A1 * A1 = 1_m n \wedge
 B0 \in carrier-mat n n \wedge
 B0 * B0 = 1_m n \wedge
 B1 \in carrier-mat n n \wedge
 B1 * B1 = 1_m n \wedge
 A0 * B1 = B1 * A0 \wedge
 A0 * B0 = B0 * A0 \wedge
 A1 * B0 = B0 * A1 \wedge
 A1 * B1 = B1 * A1)

definition CHSH-cond-hermit **where**

CHSH-cond-hermit n A0 A1 B0 B1 \longleftrightarrow CHSH-cond n A0 A1 B0 B1 \wedge hermitian
 A0 \wedge
 hermitian A1 \wedge hermitian B0 \wedge hermitian B1

lemma CHSH-op-dim:

assumes A0 \in carrier-mat n m
and A1 \in carrier-mat n m
and B0 \in carrier-mat m p
and B1 \in carrier-mat m p
shows CHSH-op A0 A1 B0 B1 \in carrier-mat n p **unfolding** CHSH-op-def
using assms **by** simp

lemma CHSH-op-hermitian:

assumes hermitian A0
and hermitian B0
and hermitian A1
and hermitian B1
and A0 * B0 = B0 * A0
and A1 * B0 = B0 * A1
and A0 * B1 = B1 * A0
and A1 * B1 = B1 * A1
shows hermitian (CHSH-op A0 A1 B0 B1)
using assms hermitian-add hermitian-def hermitian-minus hermitian-square
 index-add-mat(2) index-minus-mat(2) index-mult-mat(2)
unfolding CHSH-op-def
by (smt (verit) Linear-Algebra-Complements.hermitian-square adjoint-mult)

lemma CHSH-cond-hermit-expect-eq:

assumes CHSH-cond-hermit n A0 A1 B0 B1
and R \in carrier-mat n n
and 0 < n
shows CHSH-expect A0 A1 B0 B1 R =

$cpx\text{-}sq\text{-}mat.\text{obs-expect-value } n \ n \ R \ (CHSH\text{-}op \ A0 \ A1 \ B0 \ B1)$
unfolding $CHSH\text{-}expect\text{-}def$
proof $(rule \ obs\text{-}expect\text{-}value[symmetric])$
show $hermitian \ (CHSH\text{-}op \ A0 \ A1 \ B0 \ B1)$ **using** $CHSH\text{-}op\text{-}hermitian \ assms$
unfolding $CHSH\text{-}cond\text{-}hermit\text{-}def \ CHSH\text{-}cond\text{-}def$ **by** $metis$
show $CHSH\text{-}op \ A0 \ A1 \ B0 \ B1 \in carrier\text{-}mat \ n \ n$
using $assms$ **unfolding** $CHSH\text{-}cond\text{-}hermit\text{-}def \ CHSH\text{-}cond\text{-}def$
by $(meson \ CHSH\text{-}op\text{-}dim)$
qed $(auto \ simp \ add: \ assms)$

lemma $CHSH\text{-}op\text{-}expand\text{-}right$:
fixes $A0::'a::conjugatable\text{-}field \ Matrix.mat$
assumes $A0 \in carrier\text{-}mat \ n \ m$
and $A1 \in carrier\text{-}mat \ n \ m$
and $B0 \in carrier\text{-}mat \ m \ p$
and $B1 \in carrier\text{-}mat \ m \ p$
and $R \in carrier\text{-}mat \ p \ p'$
shows $(CHSH\text{-}op \ A0 \ A1 \ B0 \ B1) * R =$
 $A0 * B1 * R - A0 * B0 * R + A1 * B0 * R + A1 * B1 * R$
proof $-$
have $(CHSH\text{-}op \ A0 \ A1 \ B0 \ B1) * R =$
 $(A0 * B1 - A0 * B0 + A1 * B0) * R + A1 * B1 * R$ **unfolding** $CHSH\text{-}op\text{-}def$
by $(meson \ add\text{-}carrier\text{-}mat \ add\text{-}mult\text{-}distrib\text{-}mat \ assms(2) \ assms(3)$
 $assms(4) \ assms(5) \ mult\text{-}carrier\text{-}mat)$
also have $... = (A0 * B1 - A0 * B0) * R + A1 * B0 * R + A1 * B1 * R$
by $(metis \ add\text{-}mult\text{-}distrib\text{-}mat \ assms(1) \ assms(2) \ assms(3) \ assms(5)$
 $minus\text{-}carrier\text{-}mat \ mult\text{-}carrier\text{-}mat)$
also have $... = A0 * B1 * R - A0 * B0 * R + A1 * B0 * R + A1 * B1 * R$
by $(metis \ assms(1) \ assms(3) \ assms(4) \ assms(5) \ minus\text{-}mult\text{-}distrib\text{-}mat$
 $mult\text{-}carrier\text{-}mat)$
finally show $?thesis .$
qed

lemma $CHSH\text{-}op\text{-}expand\text{-}left$:
fixes $A0::'a::conjugatable\text{-}field \ Matrix.mat$
assumes $A0 \in carrier\text{-}mat \ n \ m$
and $A1 \in carrier\text{-}mat \ n \ m$
and $B0 \in carrier\text{-}mat \ m \ p$
and $B1 \in carrier\text{-}mat \ m \ p$
and $R \in carrier\text{-}mat \ p \ n$
shows $R * (CHSH\text{-}op \ A0 \ A1 \ B0 \ B1) =$
 $R * (A0 * B1) - R * (A0 * B0) + R * (A1 * B0) + R * (A1 * B1)$
proof $-$
have $R * (CHSH\text{-}op \ A0 \ A1 \ B0 \ B1) =$
 $R * (A0 * B1 - A0 * B0 + A1 * B0) + R * (A1 * B1)$ **unfolding**
 $CHSH\text{-}op\text{-}def$
using $mult\text{-}add\text{-}distrib\text{-}mat[of \ R \ p \ n - p \ A1 * B1] \ assms$ **by** $simp$
also have $... = R * (A0 * B1 - A0 * B0) + R * (A1 * B0) + R * (A1 * B1)$
using $mult\text{-}add\text{-}distrib\text{-}mat \ assms$

by (*metis minus-carrier-mat mult-carrier-mat*)
 also have ... = $R * (A0 * B1) - R * (A0 * B0) + R * (A1 * B0) + R * (A1 * B1)$
 using *mult-minus-distrib-mat*[of R p n $A0 * B1$ p] *assms* by *simp*
 finally show ?thesis .
 qed

lemma *CHSH-expect-expand*:

assumes $A0 \in \text{carrier-mat } n \ m$

and $A1 \in \text{carrier-mat } n \ m$

and $B0 \in \text{carrier-mat } m \ p$

and $B1 \in \text{carrier-mat } m \ p$

and $R \in \text{carrier-mat } p \ n$

shows *CHSH-expect* $A0$ $A1$ $B0$ $B1$ R =

Complex-Matrix.trace $(A0 * B1 * R) -$

Complex-Matrix.trace $(A0 * B0 * R) +$

Complex-Matrix.trace $(A1 * B0 * R) +$

Complex-Matrix.trace $(A1 * B1 * R)$

proof -

have *CHSH-expect* $A0$ $A1$ $B0$ $B1$ R =

Complex-Matrix.trace $(A0 * B1 * R - A0 * B0 * R + A1 * B0 * R + A1 * B1 * R)$

unfolding *CHSH-expect-def* using *CHSH-op-expand-right*[of $A0$] *assms* by

simp

also have ... = *Complex-Matrix.trace* $(A0 * B1 * R) -$

Complex-Matrix.trace $(A0 * B0 * R) +$

Complex-Matrix.trace $(A1 * B0 * R) +$

Complex-Matrix.trace $(A1 * B1 * R)$

by (*meson assms mult-carrier-mat trace-ch-expand*)

finally show ?thesis .

qed

lemma *CHSH-condD*:

assumes *CHSH-cond* n $A0$ $A1$ $B0$ $B1$

shows $A0 \in \text{carrier-mat } n \ n$

$A0 * A0 = 1_m \ n$

$A1 \in \text{carrier-mat } n \ n$

$A1 * A1 = 1_m \ n$

$B0 \in \text{carrier-mat } n \ n$

$B0 * B0 = 1_m \ n$

$B1 \in \text{carrier-mat } n \ n$

$B1 * B1 = 1_m \ n$

$A0 * B1 = B1 * A0$

$A0 * B0 = B0 * A0$

$A1 * B0 = B0 * A1$

$A1 * B1 = B1 * A1$ using *assms* unfolding *CHSH-cond-def* by *auto*

lemma *CHSH-cond-simps*[*simp*]:

assumes *CHSH-cond* n $A0$ $A1$ $B0$ $B1$

shows $A1 * B1 * (A0 * B1) = A1 * A0$
 $A1 * B1 * (A1 * B0) = B1 * B0$
 $A1 * B1 * (A1 * B1) = 1_m n$
 $A1 * B1 * (A0 * B0) = A1 * A0 * (B1 * B0)$
 $A1 * B0 * (A0 * B1) = A1 * A0 * (B0 * B1)$
 $A1 * B0 * (A0 * B0) = A1 * A0$
 $A1 * B0 * (A1 * B0) = 1_m n$
 $A1 * B0 * (A1 * B1) = B0 * B1$
 $A0 * B0 * (A0 * B1) = B0 * B1$
 $A0 * B0 * (A0 * B0) = 1_m n$
 $A0 * B0 * (A1 * B0) = A0 * A1$
 $A0 * B0 * (A1 * B1) = A0 * A1 * (B0 * B1)$
 $A0 * B1 * (A0 * B1) = 1_m n$
 $A0 * B1 * (A0 * B0) = B1 * B0$
 $A0 * B1 * (A1 * B0) = A0 * A1 * (B1 * B0)$
 $A0 * B1 * (A1 * B1) = A0 * A1$

proof –

show $A1 * B1 * (A0 * B1) = A1 * A0$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B1 * (A1 * B0) = B1 * B0$ **using** *assms* **unfolding** *CHSH-cond-def*

by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B1 * (A1 * B1) = 1_m n$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B1 * (A0 * B0) = A1 * A0 * (B1 * B0)$
using *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B0 * (A0 * B1) = A1 * A0 * (B0 * B1)$
using *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B0 * (A0 * B0) = A1 * A0$ **using** *assms* **unfolding** *CHSH-cond-def*

by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B0 * (A1 * B0) = 1_m n$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A1 * B0 * (A1 * B1) = B0 * B1$ **using** *assms* **unfolding** *CHSH-cond-def*

by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B0 * (A0 * B1) = B0 * B1$ **using** *assms* **unfolding** *CHSH-cond-def*

by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B0 * (A0 * B0) = 1_m n$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B0 * (A1 * B0) = A0 * A1$ **using** *assms* **unfolding** *CHSH-cond-def*

by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B0 * (A1 * B1) = A0 * A1 * (B0 * B1)$
using *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)

show $A0 * B1 * (A0 * B1) = 1_m n$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B1 * (A0 * B0) = B1 * B0$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B1 * (A1 * B0) = A0 * A1 * (B1 * B0)$
using *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
show $A0 * B1 * (A1 * B1) = A0 * A1$ **using** *assms* **unfolding** *CHSH-cond-def*
by (*smt* (*verit*) *assoc-mult-mat mult-carrier-mat right-mult-one-mat*)
qed

lemma *CHSH-op-square*:

assumes *CHSH-cond* n $A0$ $A1$ $B0$ $B1$
shows $(CHSH-op\ A0\ A1\ B0\ B1) * (CHSH-op\ A0\ A1\ B0\ B1) =$
 $(4::nat) \cdot_m (1_m\ n) - (commutator\ A0\ A1) * (commutator\ B0\ B1)$
proof –
have $(CHSH-op\ A0\ A1\ B0\ B1) * (CHSH-op\ A0\ A1\ B0\ B1) =$
 $A0 * B1 * (CHSH-op\ A0\ A1\ B0\ B1) - A0 * B0 * (CHSH-op\ A0\ A1\ B0\ B1)$
 $+$
 $A1 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) + A1 * B1 * (CHSH-op\ A0\ A1\ B0\ B1)$

proof (*rule* *CHSH-op-expand-right*)

show $A0 \in carrier-mat\ n\ n$ **using** *assms* **unfolding** *CHSH-cond-def* **by** *simp*
show $A1 \in carrier-mat\ n\ n$ **using** *assms* **unfolding** *CHSH-cond-def* **by** *simp*
show $B0 \in carrier-mat\ n\ n$ **using** *assms* **unfolding** *CHSH-cond-def* **by** *simp*
show $B1 \in carrier-mat\ n\ n$ **using** *assms* **unfolding** *CHSH-cond-def* **by** *simp*
show $CHSH-op\ A0\ A1\ B0\ B1 \in carrier-mat\ n\ n$
using *assms* *CHSH-op-dim*[*of* $A0$]
unfolding *CHSH-cond-def* **by** *force*

qed

also have $... = A0 * B1 * (CHSH-op\ A0\ A1\ B0\ B1) -$
 $A0 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) +$
 $A1 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) +$
 $(A1 * B1 * (A0 * B1) - A1 * B1 * (A0 * B0) + A1 * B1 * (A1 * B0) +$
 $A1 * B1 * (A1 * B1))$
using *assms* *CHSH-op-expand-left*[*of* $A0\ n\ n\ A1\ B0\ n\ B1\ A1*B1$]
unfolding *CHSH-cond-def* **by** *auto*
also have $... = A0 * B1 * (CHSH-op\ A0\ A1\ B0\ B1) -$
 $A0 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) +$
 $A1 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) +$
 $(A1*A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$ **using** *assms* **by** *simp*
also have $... = A0 * B1 * (CHSH-op\ A0\ A1\ B0\ B1) -$
 $A0 * B0 * (CHSH-op\ A0\ A1\ B0\ B1) +$
 $(A1 * B0 * (A0 * B1) - A1 * B0 * (A0 * B0) + A1 * B0 * (A1 * B0) +$
 $A1 * B0 * (A1 * B1)) +$
 $(A1*A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$
using *assms* *CHSH-op-expand-left*[*of* $A0\ n\ n\ A1\ B0\ n\ B1\ A1*B0$]
unfolding *CHSH-cond-def* **by** *auto*

also have ... = $A0 * B1 * (CHSH\text{-}op\ A0\ A1\ B0\ B1) -$
 $A0 * B0 * (CHSH\text{-}op\ A0\ A1\ B0\ B1) +$
 $(A1 * A0 * (B0 * B1) - A1 * A0 + 1_m\ n + B0 * B1) +$
 $(A1 * A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$ **using** *assms by simp*
also have ... = $A0 * B1 * (CHSH\text{-}op\ A0\ A1\ B0\ B1) -$
 $(A0 * B0 * (A0 * B1) - A0 * B0 * (A0 * B0) + A0 * B0 * (A1 * B0) +$
 $A0 * B0 * (A1 * B1)) +$
 $(A1 * A0 * (B0 * B1) - A1 * A0 + 1_m\ n + B0 * B1) +$
 $(A1 * A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$
using *assms CHSH-op-expand-left[of A0 n n A1 B0 n B1 A0*B0]*
unfolding *CHSH-cond-def* **by** *auto*
also have ... = $A0 * B1 * (CHSH\text{-}op\ A0\ A1\ B0\ B1) -$
 $(B0 * B1 - 1_m\ n + A0 * A1 + A0 * A1 * (B0 * B1)) +$
 $(A1 * A0 * (B0 * B1) - A1 * A0 + 1_m\ n + B0 * B1) +$
 $(A1 * A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$
using *assms by simp*
also have ... =
 $(A0 * B1 * (A0 * B1) - A0 * B1 * (A0 * B0) + A0 * B1 * (A1 * B0) +$
 $A0 * B1 * (A1 * B1)) -$
 $(B0 * B1 - 1_m\ n + A0 * A1 + A0 * A1 * (B0 * B1)) +$
 $(A1 * A0 * (B0 * B1) - A1 * A0 + 1_m\ n + B0 * B1) +$
 $(A1 * A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$
using *assms CHSH-op-expand-left[of A0 n n A1 B0 n B1 A0*B1]*
unfolding *CHSH-cond-def* **by** *auto*
also have ... = $(1_m\ n - B1 * B0 + A0 * A1 * (B1 * B0) + A0 * A1) -$
 $(B0 * B1 - 1_m\ n + A0 * A1 + A0 * A1 * (B0 * B1)) +$
 $(A1 * A0 * (B0 * B1) - A1 * A0 + 1_m\ n + B0 * B1) +$
 $(A1 * A0 - A1 * A0 * (B1 * B0) + B1 * B0 + 1_m\ n)$
using *assms by simp*
also have ... = $(1_m\ n + A0 * A1 * (B1 * B0) + 1_m\ n -$
 $A0 * A1 * (B0 * B1)) +$
 $(A1 * A0 * (B0 * B1) + 1_m\ n) - A1 * A0 * (B1 * B0) + 1_m\ n$
using *assms unfolding CHSH-cond-def*
by *(auto simp add: algebra-simps)*
also have ... = $(\lambda::nat)_m\ 1_m\ n -$
 $(A0 * A1 * (B0 * B1) - A0 * A1 * (B1 * B0) - A1 * A0 * (B0 * B1) +$
 $A1 * A0 * (B1 * B0))$
using *assms unfolding CHSH-cond-def*
by *(auto simp add: algebra-simps)*
also have ... = $(\lambda::nat)_m\ 1_m\ n - (commutator\ A0\ A1) * (commutator\ B0\ B1)$
using *assms commutator-mult-expand[of A0 n A1]*
unfolding *CHSH-cond-def* **by** *simp*
finally show *?thesis* .
qed

lemma *CHSH-cond-hermitD*:
assumes *CHSH-cond-hermit n A0 A1 B0 B1*
shows *CHSH-cond n A0 A1 B0 B1*
hermitian A0

hermitian A1
hermitian B0
hermitian B1
using *assms* **unfolding** *CHSH-cond-hermit-def* **by** *auto*

lemma *CHSH-cond-hermit-unitary*:
assumes *CHSH-cond-hermit n A0 A1 B0 B1*
shows *unitary A0 unitary A1 unitary B0 unitary B1*
using *assms* **unfolding** *CHSH-cond-hermit-def CHSH-cond-def*
by (*metis Complex-Matrix.unitary-def carrier-matD(1)*
hermitian-def inverts-mat-def)⁺

lemma *CHSH-expect-add*:
assumes *A0 ∈ carrier-mat n n*
and *A1 ∈ carrier-mat n n*
and *B0 ∈ carrier-mat n n*
and *B1 ∈ carrier-mat n n*
and *R0 ∈ carrier-mat n n*
and *R1 ∈ carrier-mat n n*
shows *CHSH-expect A0 A1 B0 B1 (R0 + R1) =*
CHSH-expect A0 A1 B0 B1 R0 +
CHSH-expect A0 A1 B0 B1 R1
proof –
note *chsh = CHSH-op-dim[OF assms(1) assms(2) assms(3) assms(4)]*
have *CHSH-op A0 A1 B0 B1 * (R0 + R1) =*
*CHSH-op A0 A1 B0 B1 * R0 + CHSH-op A0 A1 B0 B1 * R1*
using *mult-add-distrib-mat[OF chsh] assms* **by** *auto*
thus *?thesis*
using *assms trace-add-linear* **unfolding** *CHSH-expect-def*
by (*metis chsh mult-carrier-mat*)
qed

lemma *CHSH-expect-zero*:
assumes *A0 ∈ carrier-mat n n*
and *A1 ∈ carrier-mat n n*
and *B0 ∈ carrier-mat n n*
and *B1 ∈ carrier-mat n n*
shows *CHSH-expect A0 A1 B0 B1 (0_m n n) = 0*
using *CHSH-expect-expand assms*
proof –
have *CHSH-expect A0 A1 B0 B1 (0_m n n) =*
*Complex-Matrix.trace (A0 * B1 * 0_m n n) –*
*Complex-Matrix.trace (A0 * B0 * 0_m n n) +*
*Complex-Matrix.trace (A1 * B0 * 0_m n n) +*
*Complex-Matrix.trace (A1 * B1 * 0_m n n)*
by (*meson CHSH-expect-expand assms zero-carrier-mat*)
then show *?thesis*
using *assms(2) assms(3) assms(4)* **by** *force*

qed

lemma (in *cpx-sq-mat*) *CHSH-expect-sum*:
 assumes *finite S*
 and $A0 \in \text{fc-mats}$
 and $A1 \in \text{fc-mats}$
 and $B0 \in \text{fc-mats}$
 and $B1 \in \text{fc-mats}$
 and $\bigwedge i. i \in S \implies R\ i \in \text{fc-mats}$
shows $\text{CHSH-expect } A0\ A1\ B0\ B1\ (\text{sum-mat } R\ S) =$
 $\text{sum } (\lambda i. \text{CHSH-expect } A0\ A1\ B0\ B1\ (R\ i))\ S$ **using** *assms*
proof (*induct rule: finite-induct*)
 case *empty*
 then show *?case* **using** *CHSH-expect-zero*
 by (*metis dim-eq fc-mats-carrier sum.empty sum-mat-empty*)
next
 case (*insert x F*)
 have $\text{CHSH-expect } A0\ A1\ B0\ B1\ (\text{sum-mat } R\ (\text{insert } x\ F)) =$
 $\text{CHSH-expect } A0\ A1\ B0\ B1\ (R\ x + (\text{sum-mat } R\ F))$
 using *insert sum-mat-insert[of R]*
 by (*simp add: image-subsetI*)
 also have $\dots = \text{CHSH-expect } A0\ A1\ B0\ B1\ (R\ x) +$
 $\text{CHSH-expect } A0\ A1\ B0\ B1\ (\text{sum-mat } R\ F)$
 proof (*rule CHSH-expect-add*)
 have $\text{fc: fc-mats} = \text{carrier-mat } \text{dimR } \text{dimR}$
 using *fc-mats-carrier dim-eq* **by** *simp*
 show $A0 \in \text{carrier-mat } \text{dimR } \text{dimR}$ $A1 \in \text{carrier-mat } \text{dimR } \text{dimR}$
 $B0 \in \text{carrier-mat } \text{dimR } \text{dimR}$ $B1 \in \text{carrier-mat } \text{dimR } \text{dimR}$
 $R\ x \in \text{carrier-mat } \text{dimR } \text{dimR}$
 using *insert fc* **by** *auto*
 show $\text{sum-mat } R\ F \in \text{carrier-mat } \text{dimR } \text{dimR}$
 using *insert fc sum-mat-carrier dim-eq* **by** *blast*
 qed
 also have $\dots = \text{sum } (\lambda i. \text{CHSH-expect } A0\ A1\ B0\ B1\ (R\ i))\ (\text{insert } x\ F)$
 by (*simp add: assms insert(1) insert(2) insert(3) insert(8)*)
 finally show *?case* .
qed

lemma *CHSH-expect-smult*:
 assumes $A0 \in \text{carrier-mat } n\ n$
 and $A1 \in \text{carrier-mat } n\ n$
 and $B0 \in \text{carrier-mat } n\ n$
 and $B1 \in \text{carrier-mat } n\ n$
 and $R0 \in \text{carrier-mat } n\ n$
shows $\text{CHSH-expect } A0\ A1\ B0\ B1\ (a \cdot_m R0) =$
 $a * \text{CHSH-expect } A0\ A1\ B0\ B1\ R0$
proof –
 note *chsh* = *CHSH-op-dim[OF assms(1) assms(2) assms(3) assms(4)]*
 show *?thesis* **using** *chsh*

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    by (metis (no-types, lifting) CHSH-expect-def assms(5) mult-carrier-mat
        mult-smult-distrib trace-smult)
qed

lemma CHSH-expect-real:
  assumes 0 < n
  and CHSH-cond-hermit n A0 A1 B0 B1
  and R ∈ carrier-mat n n
  and Complex-Matrix.positive R
  shows CHSH-expect A0 A1 B0 B1 R ∈ Reals
proof -
  define fc::complex Matrix.mat set where fc = carrier-mat n n
  interpret cpx-sq-mat n n fc
  proof
    show 0 < n using assms by simp
  qed (auto simp add: fc-def)
  have Complex-Matrix.trace (A0 * B1 * R) ∈ Reals
  proof (rule pos-hermitian-trace-reals)
    show A0 * B1 ∈ carrier-mat n n using assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by (metis mult-carrier-mat)
    show hermitian (A0*B1) using hermitian-commute assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by blast
  qed (auto simp add: assms)
  moreover have Complex-Matrix.trace (A0 * B0 * R) ∈ Reals
  proof (rule pos-hermitian-trace-reals)
    show A0 * B0 ∈ carrier-mat n n using assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by (metis mult-carrier-mat)
    show hermitian (A0*B0) using hermitian-commute assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by blast
  qed (auto simp add: assms)
  moreover have Complex-Matrix.trace (A1 * B0 * R) ∈ Reals
  proof (rule pos-hermitian-trace-reals)
    show A1 * B0 ∈ carrier-mat n n using assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by (metis mult-carrier-mat)
    show hermitian (A1*B0) using hermitian-commute assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by blast
  qed (auto simp add: assms)
  moreover have Complex-Matrix.trace (A1 * B1 * R) ∈ Reals
  proof (rule pos-hermitian-trace-reals)
    show A1 * B1 ∈ carrier-mat n n using assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def
      by (metis mult-carrier-mat)
    show hermitian (A1*B1) using hermitian-commute assms

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    unfolding CHSH-cond-hermit-def CHSH-cond-def
    by blast
qed (auto simp add: assms)
moreover have CHSH-expect A0 A1 B0 B1 R =
  Complex-Matrix.trace (A0 * B1 * R) -
  Complex-Matrix.trace (A0 * B0 * R) +
  Complex-Matrix.trace (A1 * B0 * R) +
  Complex-Matrix.trace (A1 * B1 * R)
using CHSH-expect-expand assms
unfolding CHSH-cond-hermit-def CHSH-cond-def by meson
ultimately show ?thesis by simp
qed

lemma CHSH-op-square-L2-op-nrm-le:
  assumes CHSH-cond-hermit n A0 A1 B0 B1
  and 0 < n
  shows L2-op-nrm ((CHSH-op A0 A1 B0 B1) * (CHSH-op A0 A1 B0 B1)) ≤ 8
proof -
  have dima: commutator A0 A1 ∈ carrier-mat n n
  using assms commutator-dim unfolding CHSH-cond-hermit-def CHSH-cond-def

  by metis
  moreover have dimb: commutator B0 B1 ∈ carrier-mat n n
  using assms commutator-dim unfolding CHSH-cond-hermit-def CHSH-cond-def

  by metis
  ultimately have
    dim: (commutator A0 A1) * (commutator B0 B1) ∈ carrier-mat n n by simp
  have L2-op-nrm ((CHSH-op A0 A1 B0 B1) * (CHSH-op A0 A1 B0 B1)) =
    L2-op-nrm ((4::nat) ·m (1m n) - (commutator A0 A1) * (commutator B0 B1))

  using CHSH-op-square[of n] assms unfolding CHSH-cond-hermit-def by simp
  also have ... ≤ L2-op-nrm ((4::nat) ·m (1m n)) +
    L2-op-nrm ((commutator A0 A1) * (commutator B0 B1))
  by (rule L2-op-nrm-triangle', (auto simp add: assms dim))
  also have ... = 4 + L2-op-nrm ((commutator A0 A1) * (commutator B0 B1))
  using idty-smult-nat-L2-op-nrm[of n 4] assms by simp
  also have ... ≤ 4 + L2-op-nrm (commutator A0 A1) * L2-op-nrm (commutator
B0 B1)
proof -
  have L2-op-nrm ((commutator A0 A1) * (commutator B0 B1)) ≤
    L2-op-nrm (commutator A0 A1) * L2-op-nrm (commutator B0 B1)
proof (rule L2-op-nrm-mult-le)
  show commutator A0 A1 ∈ carrier-mat n n using assms commutator-dim
  unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
  show commutator B0 B1 ∈ carrier-mat n n using assms commutator-dim
  unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
qed (simp add: assms)
thus ?thesis by simp

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qed
also have ... $\leq 4 + L2\text{-op-nrm (commutator } A0\ A1) * 2$
proof –
have $L2\text{-op-nrm (commutator } B0\ B1) \leq 2$
using *comm-L2-op-nrm-le[of B0 n] assms commutator-dim*
unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
hence $L2\text{-op-nrm (commutator } A0\ A1) * L2\text{-op-nrm (commutator } B0\ B1) \leq$
 $L2\text{-op-nrm (commutator } A0\ A1) * 2$
using *L2-op-nrm-geq-0 dima*
by (*metis Groups.mult-ac(2) assms(2) linorder-not-less*
mult-le-cancel-right)
thus *?thesis* **by** *simp*
qed
also have ... $\leq 4 + 4$
proof –
have $L2\text{-op-nrm (commutator } A0\ A1) \leq 2$
using *comm-L2-op-nrm-le[of A0 n] assms commutator-dim*
unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
hence $L2\text{-op-nrm (commutator } A0\ A1) * 2 \leq 2 * 2$ **by** *linarith*
thus *?thesis* **by** *simp*
qed
finally show $L2\text{-op-nrm ((CHSH-op } A0\ A1\ B0\ B1) * (CHSH-op\ A0\ A1\ B0\ B1))$
 ≤ 8
by *simp*
qed

lemma *CHSH-op-square-spmx-le:*
assumes *CHSH-cond-hermit n A0 A1 B0 B1*
and $0 < n$
shows $spmax ((CHSH-op\ A0\ A1\ B0\ B1) * (CHSH-op\ A0\ A1\ B0\ B1)) \leq 8$
proof –
define *Op* **where** $Op = CHSH\text{-op } A0\ A1\ B0\ B1$
have $spmax (Op * Op) = L2\text{-op-nrm } (Op * Op)$
proof (*rule hermitian-L2-op-nrm-spmx-eq[symmetric]*)
show $0 < dim\text{-row } (Op * Op)$
using *assms CHSH-op-dim[of A0 n n A1 B0 n B1]*
unfolding *Op-def CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
show *hermitian (Op * Op)*
using *hermitian-square-hermitian[of Op] CHSH-op-hermitian[of A0] assms*
unfolding *Op-def CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
qed
also have ... ≤ 8 **using** *CHSH-op-square-L2-op-nrm-le assms*
unfolding *Op-def* **by** *simp*
finally show *?thesis* **unfolding** *Op-def* .
qed

lemma *CHSH-op-L2-op-nrm-le:*
assumes *CHSH-cond-hermit n A0 A1 B0 B1*
and $0 < n$

shows $L2\text{-op-nrm} (CHSH\text{-op } A0 A1 B0 B1) \leq 2 * \text{sqrt } 2$
proof –
define Op **where** $Op = CHSH\text{-op } A0 A1 B0 B1$
have $L2\text{-op-nrm } Op = \text{max-sgval } Op$
using $L2\text{-op-nrm-max-sgval-eq}[of Op n]$ $CHSH\text{-op-dim}[of A0 n n]$ *assms*
unfolding $CHSH\text{-cond-hermit-def}$ $CHSH\text{-cond-def}$ $Op\text{-def}$ **by** *simp*
also have $\dots = \text{sqrt} (\text{spmax} (Op * Op))$
using $CHSH\text{-op-hermitian}[of A0]$ *assms*
unfolding max-sgval-def hermitian-def $CHSH\text{-cond-hermit-def}$
 $CHSH\text{-cond-def}$ $Op\text{-def}$
by *simp*
also have $\dots \leq \text{sqrt } 8$
using *assms* $CHSH\text{-op-square-spmx-le}[of n A0 A1 B0 B1]$
unfolding $Op\text{-def}$
by *simp*
also have $\dots = 2 * \text{sqrt } 2$
by (*metis mult-2-right numeral.simps(2) real-sqrt-four real-sqrt-mult*)
finally show ?thesis **unfolding** $Op\text{-def}$.
qed

lemma (*in cpx-sq-mat*) $CHSH\text{-cond-hermit-lhv-upper}$:
assumes $CHSH\text{-cond-hermit dimR } A0 A1 B0 B1$
and $lhv M A0 B1 R U0 V1$
and $lhv M A0 B0 R U0 V0$
and $lhv M A1 B0 R U1 V0$
and $lhv M A1 B1 R U1 V1$
and $0 < n$
shows $|(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B1 V1 w) -$
 $(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B0 V0 w) +$
 $(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B0 V0 w) +$
 $(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B1 V1 w)|$
 ≤ 2
proof –
have $|(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B1 V1 w) -$
 $(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B0 V0 w) +$
 $(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B0 V0 w) +$
 $(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B1 V1 w)| =$
 $|(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B0 V0 w) +$
 $(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B1 V1 w) +$
 $(LINT w|M. \text{qt-expect } A1 U1 w * \text{qt-expect } B1 V1 w) -$
 $(LINT w|M. \text{qt-expect } A0 U0 w * \text{qt-expect } B0 V0 w)|$ **by** *simp*
also have $\dots \leq 2$
proof (*rule prob-space.chsh-expect*)
show *prob-space* M **using** *assms* **unfolding** $lhv\text{-def}$ **by** *simp*
show $AE w$ *in* M . $|\text{qt-expect } A0 U0 w| \leq 1$ **unfolding** qt-expect-def
proof (*rule spectrum-abs-1-weighted-suml*)
show $lhv M A0 B1 R U0 V1$ **using** *assms* **by** *simp*
show *hermitian* $A0$ **using** *assms* **unfolding** $CHSH\text{-cond-hermit-def}$ **by** *simp*
show $A0 \in \text{fc-mats}$ **using** $\text{fc-mats-carrier dim-eq}$ *assms*

unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
thus $\{Re\ x \mid x. x \in spectrum\ A0\} \subseteq \{-1, 1\}$
using *assms CHSH-cond-hermit-unitary(1) unitary-hermitian-Re-spectrum*
⟨hermitian A0⟩ fc-mats-carrier npos dim-eq
by (*metis (no-types, lifting)*)
show $\{Re\ x \mid x. x \in spectrum\ A0\} \neq \{\}$
using *⟨A0 ∈ fc-mats⟩ fc-mats-carrier npos dim-eq*
⟨hermitian A0⟩ spectrum-ne **by** *fastforce*
qed
show *AE w in M. |qt-expect A1 U1 w| ≤ 1* **unfolding** *qt-expect-def*
proof (*rule spectrum-abs-1-weighted-suml*)
show *lhv M A1 B1 R U1 V1* **using** *assms* **by** *simp*
show *hermitian A1* **using** *assms* **unfolding** *CHSH-cond-hermit-def* **by** *simp*
show *A1 ∈ fc-mats* **using** *fc-mats-carrier dim-eq assms*
unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
thus $\{Re\ x \mid x. x \in spectrum\ A1\} \subseteq \{-1, 1\}$
using *assms CHSH-cond-hermit-unitary(2) unitary-hermitian-Re-spectrum*
⟨hermitian A1⟩ fc-mats-carrier npos dim-eq
by (*metis (no-types, lifting)*)
show $\{Re\ x \mid x. x \in spectrum\ A1\} \neq \{\}$
using *⟨A1 ∈ fc-mats⟩ fc-mats-carrier npos dim-eq*
⟨hermitian A1⟩ spectrum-ne **by** *fastforce*
qed
show *AE w in M. |qt-expect B0 V0 w| ≤ 1* **unfolding** *qt-expect-def*
proof (*rule spectrum-abs-1-weighted-sumr*)
show *lhv M A1 B0 R U1 V0* **using** *assms* **by** *simp*
show *hermitian B0* **using** *assms* **unfolding** *CHSH-cond-hermit-def* **by** *simp*
show *B0 ∈ fc-mats* **using** *fc-mats-carrier dim-eq assms*
unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
thus $\{Re\ x \mid x. x \in spectrum\ B0\} \subseteq \{-1, 1\}$
using *assms CHSH-cond-hermit-unitary(3) unitary-hermitian-Re-spectrum*
⟨hermitian B0⟩ fc-mats-carrier npos dim-eq
by (*metis (no-types, lifting)*)
show $\{Re\ x \mid x. x \in spectrum\ B0\} \neq \{\}$
using *⟨B0 ∈ fc-mats⟩ fc-mats-carrier npos dim-eq*
⟨hermitian B0⟩ spectrum-ne **by** *fastforce*
qed
show *AE w in M. |qt-expect B1 V1 w| ≤ 1* **unfolding** *qt-expect-def*
proof (*rule spectrum-abs-1-weighted-sumr*)
show *lhv M A1 B1 R U1 V1* **using** *assms* **by** *simp*
show *hermitian B1* **using** *assms* **unfolding** *CHSH-cond-hermit-def* **by** *simp*
show *B1 ∈ fc-mats* **using** *fc-mats-carrier dim-eq assms*
unfolding *CHSH-cond-hermit-def CHSH-cond-def* **by** *simp*
thus $\{Re\ x \mid x. x \in spectrum\ B1\} \subseteq \{-1, 1\}$
using *assms CHSH-cond-hermit-unitary(4) unitary-hermitian-Re-spectrum*
⟨hermitian B1⟩ fc-mats-carrier npos dim-eq
by (*metis (no-types, lifting)*)
show $\{Re\ x \mid x. x \in spectrum\ B1\} \neq \{\}$
using *⟨B1 ∈ fc-mats⟩ fc-mats-carrier npos dim-eq*

```

    ⟨hermitian B1⟩ spectrum-ne by fastforce
  qed
  show integrable M (λw. qt-expect A0 U0 w * qt-expect B1 V1 w)
    using spectr-sum-integrable[of M] assms by simp
  show integrable M (λw. qt-expect A1 U1 w * qt-expect B1 V1 w)
    using spectr-sum-integrable[of M] assms by simp
  show integrable M (λw. qt-expect A1 U1 w * qt-expect B0 V0 w)
    using spectr-sum-integrable[of M] assms by simp
  show integrable M (λw. qt-expect A0 U0 w * qt-expect B0 V0 w)
    using spectr-sum-integrable[of M] assms by simp
  qed
  finally show ?thesis .
  qed

```

lemma (in cpx-sq-mat) CHSH-expect-lhv-lint-eq:

```

  assumes R ∈ fc-mats
  and Complex-Matrix.positive R
  and CHSH-cond-hermit dimR A0 A1 B0 B1
  and lhv M A0 B1 R U0 V1
  and lhv M A0 B0 R U0 V0
  and lhv M A1 B0 R U1 V0
  and lhv M A1 B1 R U1 V1
  shows (LINT w|M. qt-expect A0 U0 w * qt-expect B1 V1 w) -
    (LINT w|M. qt-expect A0 U0 w * qt-expect B0 V0 w) +
    (LINT w|M. qt-expect A1 U1 w * qt-expect B0 V0 w) +
    (LINT w|M. qt-expect A1 U1 w * qt-expect B1 V1 w) =
    CHSH-expect A0 A1 B0 B1 R (is ?L = ?R)
  proof -
    have A0 ∈ fc-mats using assms fc-mats-carrier dim-eq
      unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
    have B0 ∈ fc-mats using assms fc-mats-carrier dim-eq
      unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
    have A1 ∈ fc-mats using assms fc-mats-carrier dim-eq
      unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
    have B1 ∈ fc-mats using assms fc-mats-carrier dim-eq
      unfolding CHSH-cond-hermit-def CHSH-cond-def by simp
    have LINT w|M. qt-expect A0 U0 w * qt-expect B1 V1 w =
      Re (Complex-Matrix.trace (A0 * B1 * R))
    proof (rule sum-qt-expect)
      show hermitian A0 hermitian B1
        using assms unfolding CHSH-cond-hermit-def by auto
    qed (auto simp add: ⟨A0 ∈ fc-mats⟩ ⟨B1 ∈ fc-mats⟩ assms)
    moreover have LINT w|M. qt-expect A0 U0 w * qt-expect B0 V0 w =
      Re (Complex-Matrix.trace (A0 * B0 * R))
    proof (rule sum-qt-expect)
      show hermitian A0 hermitian B0
        using assms unfolding CHSH-cond-hermit-def by auto
    qed (auto simp add: ⟨A0 ∈ fc-mats⟩ ⟨B0 ∈ fc-mats⟩ assms)
    moreover have LINT w|M. qt-expect A1 U1 w * qt-expect B0 V0 w =

```

$Re (Complex-Matrix.trace (A1 * B0 * R))$
proof (*rule sum-qt-expect*)
show *hermitian A1 hermitian B0*
using *assms unfolding CHSH-cond-hermit-def* **by** *auto*
qed (*auto simp add: ⟨A1 ∈ fc-mats⟩ ⟨B0 ∈ fc-mats⟩ assms*)
moreover **have** *LINT w|M. qt-expect A1 U1 w * qt-expect B1 V1 w =*
 $Re (Complex-Matrix.trace (A1 * B1 * R))$
proof (*rule sum-qt-expect*)
show *hermitian A1 hermitian B1*
using *assms unfolding CHSH-cond-hermit-def* **by** *auto*
qed (*auto simp add: ⟨A1 ∈ fc-mats⟩ ⟨B1 ∈ fc-mats⟩ assms*)
ultimately **have** $?L =$
 $Re (Complex-Matrix.trace (A0 * B1 * R)) -$
 $Re (Complex-Matrix.trace (A0 * B0 * R)) +$
 $Re (Complex-Matrix.trace (A1 * B0 * R)) +$
 $Re (Complex-Matrix.trace (A1 * B1 * R))$ **by** *simp*
also **have** $... = Re (Complex-Matrix.trace (A0 * B1 * R)) -$
 $Complex-Matrix.trace (A0 * B0 * R) +$
 $Complex-Matrix.trace (A1 * B0 * R) +$
 $Complex-Matrix.trace (A1 * B1 * R)$ **by** *simp*
also **have** $... = Re (CHSH-expect A0 A1 B0 B1 R)$
using *CHSH-expect-expand assms fc-mats-carrier dim-eq*
 $⟨A0 ∈ fc-mats⟩ ⟨B0 ∈ fc-mats⟩ ⟨A1 ∈ fc-mats⟩ ⟨B1 ∈ fc-mats⟩$
by *metis*
also **have** $... = CHSH-expect A0 A1 B0 B1 R$
using *CHSH-expect-real assms fc-mats-carrier dim-eq npos*
by *simp*
finally **show** *?thesis* .
qed

9.3 CHSH inequality for separable density matrices

definition *CHSH-cond-local* **where**

$CHSH-cond-local\ n\ m\ A0\ A1\ B0\ B1 \equiv$
 $A0 \in carrier-mat\ n\ n \wedge A1 \in carrier-mat\ n\ n \wedge$
 $B0 \in carrier-mat\ m\ m \wedge B1 \in carrier-mat\ m\ m \wedge$
 $hermitian\ A0 \wedge hermitian\ A1 \wedge hermitian\ B0 \wedge hermitian\ B1 \wedge$
 $A0 * A0 = 1_m\ n \wedge A1 * A1 = 1_m\ n \wedge B0 * B0 = 1_m\ m \wedge B1 * B1 = 1_m\ m$

lemma *CHSH-cond-local-imp-cond-hermit*:

assumes *CHSH-cond-local n m A0 A1 B0 B1*
and $0 < n$
and $0 < m$
shows $CHSH-cond-hermit\ (n*m)\ (A0 \otimes 1_m\ m)\ (A1 \otimes 1_m\ m)$
 $(1_m\ n \otimes B0)\ (1_m\ n \otimes B1)$
unfolding *CHSH-cond-hermit-def CHSH-cond-def*
proof (*intro conjI*)
show $A0 \otimes 1_m\ m \in carrier-mat\ (n * m)\ (n * m)$
 $A1 \otimes 1_m\ m \in carrier-mat\ (n * m)\ (n * m)$

```

1_m n ⊗ B0 ∈ carrier-mat (n * m) (n * m)
1_m n ⊗ B1 ∈ carrier-mat (n * m) (n * m)
using assms unfolding CHSH-cond-local-def by auto
show hermitian (A0 ⊗ 1_m m) hermitian (A1 ⊗ 1_m m)
hermitian (1_m n ⊗ B0) hermitian (1_m n ⊗ B1)
using assms tensor-mat-hermitian unfolding CHSH-cond-local-def
by (metis hermitian-one one-carrier-mat)+
show (A0 ⊗ 1_m m) * (A0 ⊗ 1_m m) = 1_m (n * m)
using assms tensor-mat-square-idty idty-square
unfolding CHSH-cond-local-def by auto
show (A1 ⊗ 1_m m) * (A1 ⊗ 1_m m) = 1_m (n * m)
using assms tensor-mat-square-idty idty-square
unfolding CHSH-cond-local-def by auto
show (1_m n ⊗ B0) * (1_m n ⊗ B0) = 1_m (n * m)
using assms tensor-mat-square-idty idty-square
unfolding CHSH-cond-local-def by auto
show (1_m n ⊗ B1) * (1_m n ⊗ B1) = 1_m (n * m)
using assms tensor-mat-square-idty idty-square
unfolding CHSH-cond-local-def by auto
show (A0 ⊗ 1_m m) * (1_m n ⊗ B1) = (1_m n ⊗ B1) * (A0 ⊗ 1_m m)
using tensor-mat-commute assms unfolding CHSH-cond-local-def
by (smt (verit) assoc-mult-mat mult-carrier-mat)
show (A0 ⊗ 1_m m) * (1_m n ⊗ B0) = (1_m n ⊗ B0) * (A0 ⊗ 1_m m)
using tensor-mat-commute assms unfolding CHSH-cond-local-def
by (smt (verit) assoc-mult-mat mult-carrier-mat)
show (A1 ⊗ 1_m m) * (1_m n ⊗ B0) = (1_m n ⊗ B0) * (A1 ⊗ 1_m m)
using tensor-mat-commute assms unfolding CHSH-cond-local-def
by (smt (verit) assoc-mult-mat mult-carrier-mat)
show (A1 ⊗ 1_m m) * (1_m n ⊗ B1) = (1_m n ⊗ B1) * (A1 ⊗ 1_m m)
using tensor-mat-commute assms unfolding CHSH-cond-local-def
by (smt (verit) assoc-mult-mat mult-carrier-mat)
qed

lemma limit-CHSH-cond:
shows CHSH-cond-hermit 4 Z-I X-I I-ZmX I-XpZ
proof –
have CHSH-cond-hermit (2 * 2) Z-I X-I I-ZmX I-XpZ
unfolding Z-I-def X-I-def I-ZmX-def I-XpZ-def
proof (rule CHSH-cond-local-imp-cond-hermit)
show CHSH-cond-local 2 2 Z X ZmX XpZ unfolding CHSH-cond-local-def
by (simp add: X-carrier X-hermitian XpZ-carrier XpZ-hermitian XpZ-inv
Z-carrier Z-hermitian ZmX-carrier ZmX-hermitian ZmX-inv)
qed auto
thus ?thesis by simp
qed

lemma CHSH-expect-separable-expand:
assumes separately-decomposes R n nA nB K F S
and A0 ∈ carrier-mat nA nA

```

```

and  $A1 \in \text{carrier-mat } nA \ nA$ 
and  $B0 \in \text{carrier-mat } nB \ nB$ 
and  $B1 \in \text{carrier-mat } nB \ nB$ 
shows  $\text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
 $R =$ 
   $\text{sum } (\lambda a. K \ a \ * \ \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
     $((F \ a) \otimes (S \ a))) \{..< n\}$ 
proof –
  define  $fc::\text{complex Matrix.mat set}$ 
    where  $fc = \text{carrier-mat } (nA \ * \ nB) (nA \ * \ nB)$ 
  interpret  $\text{cpx-sq-mat } nA \ * \ nB \ nA \ * \ nB \ fc$ 
proof
  show  $fc = \text{carrier-mat } (nA \ * \ nB) (nA \ * \ nB)$  using  $fc\text{-def}$  by  $\text{simp}$ 
  show  $0 < nA \ * \ nB$  using  $\text{assms}$   $\text{separately-decomposes-carrier-pos}$ 
    by  $\text{simp}$ 
qed  $\text{simp}$ 
have  $\text{dec}: \bigwedge a. a \in \{..<n\} \implies (F \ a \ \otimes \ S \ a) \in fc$ 
proof –
  fix  $a$ 
  assume  $a \in \{..<n\}$ 
  hence  $F \ a \in \text{carrier-mat } nA \ nA \ S \ a \in \text{carrier-mat } nB \ nB$ 
    using  $\text{assms}$  unfolding  $\text{separately-decomposes-def}$  by  $\text{auto}$ 
  thus  $(F \ a \ \otimes \ S \ a) \in fc$ 
    using  $\text{tensor-mat-carrier}$   $\text{assms}$  unfolding  $fc\text{-def}$  by  $\text{auto}$ 
qed
hence  $\text{dec}' : \bigwedge a. a \in \{..<n\} \implies K \ a \ \cdot_m (F \ a \ \otimes \ S \ a) \in fc$ 
  by  $(\text{simp add: smult-mem})$ 
have  $\text{car}: A0 \ \otimes \ 1_m \ nB \in fc \ A1 \ \otimes \ 1_m \ nB \in fc$ 
   $1_m \ nA \ \otimes \ B0 \in fc \ 1_m \ nA \ \otimes \ B1 \in fc$ 
  using  $\text{assms}$   $\text{tensor-mat-carrier}$  unfolding  $fc\text{-def}$  by  $\text{auto}$ 
have  $\text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
 $R =$ 
   $\text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
   $(\text{sum-mat } (\lambda a. K \ a \ \cdot_m ((F \ a) \ \otimes \ (S \ a))) \{..<n\})$ 
  using  $\text{assms}$  unfolding  $\text{separately-decomposes-def}$  by  $\text{simp}$ 
also have  $\dots =$ 
   $\text{sum } (\lambda a. \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
     $(K \ a \ \cdot_m ((F \ a) \ \otimes \ (S \ a)))) \{..<n\}$ 
  by  $(\text{rule CHSH-expect-sum, (auto simp add: dec' car)})$ 
also have  $\dots =$ 
   $\text{sum } (\lambda a. K \ a \ * \ \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0)$ 
   $(1_m \ nA \otimes B1)$ 
   $((F \ a) \ \otimes \ (S \ a))) \{..<n\}$ 
proof  $(\text{rule sum.cong})$ 
  fix  $x$ 
  assume  $x \in \{..<n\}$ 
  thus  $\text{CHSH-expect } (A0 \ \otimes \ 1_m \ nB) (A1 \ \otimes \ 1_m \ nB) (1_m \ nA \ \otimes \ B0) (1_m \ nA$ 

```

$\otimes B1)$
 $(K x \cdot_m (F x \otimes S x)) =$
 $K x * CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0)$
 $(1_m nA \otimes B1) (F x \otimes S x)$
using *car dec CHSH-expect-smult fc-mats-carrier* **by** *blast*
qed *simp*
finally show *?thesis* .
qed

lemma *CHSH-expect-tensor-leg:*

assumes *CHSH-cond-local* nA nB $A0$ $A1$ $B0$ $B1$
and $RA \in carrier-mat$ nA nA
and *density-operator* RA
and $RB \in carrier-mat$ nB nB
and *density-operator* RB
and $0 < nA$
and $0 < nB$

shows $|CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0) (1_m nA \otimes B1) (RA \otimes RB)| \leq 2$

proof –

have $CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0) (1_m nA \otimes B1) (RA \otimes RB) =$

$Complex-Matrix.trace ((A0 \otimes 1_m nB) * (1_m nA \otimes B1) * (RA \otimes RB)) -$
 $Complex-Matrix.trace ((A0 \otimes 1_m nB) * (1_m nA \otimes B0) * (RA \otimes RB)) +$
 $Complex-Matrix.trace ((A1 \otimes 1_m nB) * (1_m nA \otimes B0) * (RA \otimes RB)) +$
 $Complex-Matrix.trace ((A1 \otimes 1_m nB) * (1_m nA \otimes B1) * (RA \otimes RB))$

proof (*rule CHSH-expect-expand*)

show $A0 \otimes 1_m nB \in carrier-mat (nA * nB) (nA * nB)$

using *assms unfolding CHSH-cond-local-def*

by (*metis carrier-matD(1) carrier-matD(2) index-mult-mat(2)*
index-mult-mat(3) tensor-mat-carrier)

show $A1 \otimes 1_m nB \in carrier-mat (nA * nB) (nA * nB)$

using *assms unfolding CHSH-cond-local-def*

by (*metis carrier-matD(1) carrier-matD(2) index-mult-mat(2)*
index-mult-mat(3) tensor-mat-carrier)

show $1_m nA \otimes B0 \in carrier-mat (nA * nB) (nA * nB)$

using *assms unfolding CHSH-cond-local-def*

by (*metis carrier-matD(1) carrier-matD(2) index-mult-mat(2)*
index-mult-mat(3) tensor-mat-carrier)

show $1_m nA \otimes B1 \in carrier-mat (nA * nB) (nA * nB)$

using *assms unfolding CHSH-cond-local-def*

by (*metis carrier-matD(1) carrier-matD(2) index-mult-mat(2)*
index-mult-mat(3) tensor-mat-carrier)

show $(RA \otimes RB) \in carrier-mat (nA * nB) (nA * nB)$

using *tensor-mat-carrier assms* **by** *blast*

qed

also have ... =

$Complex-Matrix.trace ((A0 \otimes B1) * (RA \otimes RB)) -$
 $Complex-Matrix.trace ((A0 \otimes B0) * (RA \otimes RB)) +$

$\text{Complex-Matrix.trace } ((A1 \otimes B0) * (RA \otimes RB)) +$
 $\text{Complex-Matrix.trace } ((A1 \otimes B1) * (RA \otimes RB))$
using *assms tensor-mat-mult-id* **unfolding** *CHSH-cond-local-def* **by** *presburger*
also have ... =
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B1 * RB) -$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B1 * RB)$
proof –
have $\text{Complex-Matrix.trace } ((A0 \otimes B1) * (RA \otimes RB)) =$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B1 * RB)$
using *tensor-mat-trace-mult-distr* *assms* **unfolding** *CHSH-cond-local-def* **by**
auto
moreover have $\text{Complex-Matrix.trace } ((A0 \otimes B0) * (RA \otimes RB)) =$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B0 * RB)$
using *tensor-mat-trace-mult-distr* *assms* **unfolding** *CHSH-cond-local-def* **by**
auto
moreover have $\text{Complex-Matrix.trace } ((A1 \otimes B0) * (RA \otimes RB)) =$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B0 * RB)$
using *tensor-mat-trace-mult-distr* *assms* **unfolding** *CHSH-cond-local-def* **by**
auto
moreover have $\text{Complex-Matrix.trace } ((A1 \otimes B1) * (RA \otimes RB)) =$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B1 * RB)$
using *tensor-mat-trace-mult-distr* *assms* **unfolding** *CHSH-cond-local-def* **by**
auto
ultimately show *?thesis* **by** *simp*
qed
finally have *exp: CHSH-expect* $(A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0)$
 $(1_m \ nA \otimes B1) (RA \otimes RB) =$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B1 * RB) -$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B1 * RB) .$
have $|\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B1 * RB) -$
 $\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B0 * RB) +$
 $\text{Complex-Matrix.trace } (A1 * RA) * \text{Complex-Matrix.trace } (B1 * RB)| \leq 2$
proof (*rule chsh-complex*)
show $\text{Complex-Matrix.trace } (A0 * RA) \in \mathbb{R}$
using *assms* **unfolding** *CHSH-cond-local-def*
by (*simp add: density-operator-def pos-hermitian-trace-reals*)
show $|\text{Complex-Matrix.trace } (A0 * RA) * \text{Complex-Matrix.trace } (B1 * RB)| \leq 1$
proof (*rule cpx-abs-mult-le-1*)
show $|\text{Complex-Matrix.trace } (A0 * RA)| \leq 1$
using *assms hermitian-mult-density-trace* **unfolding** *CHSH-cond-local-def*
by *auto*
show $|\text{Complex-Matrix.trace } (B1 * RB)| \leq 1$
using *assms hermitian-mult-density-trace* **unfolding** *CHSH-cond-local-def*
by *auto*

```

qed
show Complex-Matrix.trace (A1 * RA) ∈ ℝ
  using assms unfolding CHSH-cond-local-def
  by (simp add: density-operator-def pos-hermitian-trace-reals)
show |Complex-Matrix.trace (A1*RA) * Complex-Matrix.trace (B1*RB)| ≤ 1
proof (rule cpx-abs-mult-le-1)
  show |Complex-Matrix.trace (A1 * RA)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
  show |Complex-Matrix.trace (B1 * RB)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
qed
show Complex-Matrix.trace (B0 * RB) ∈ ℝ
  using assms unfolding CHSH-cond-local-def
  by (simp add: density-operator-def pos-hermitian-trace-reals)
show |Complex-Matrix.trace (A0*RA) * Complex-Matrix.trace (B0*RB)| ≤ 1
proof (rule cpx-abs-mult-le-1)
  show |Complex-Matrix.trace (A0 * RA)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
  show |Complex-Matrix.trace (B0 * RB)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
qed
show Complex-Matrix.trace (B1 * RB) ∈ ℝ
  using assms unfolding CHSH-cond-local-def
  by (simp add: density-operator-def pos-hermitian-trace-reals)
show |Complex-Matrix.trace (A1*RA) * Complex-Matrix.trace (B0*RB)| ≤ 1
proof (rule cpx-abs-mult-le-1)
  show |Complex-Matrix.trace (A1 * RA)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
  show |Complex-Matrix.trace (B0 * RB)| ≤ 1
    using assms hermitian-mult-density-trace unfolding CHSH-cond-local-def
by auto
qed
thus ?thesis using exp by simp
qed

```

9.4 CHSH inequality for commuting observables

```

lemma CHSH-op-square-commute-L2-op-nrm-eq:
  assumes CHSH-cond-hermit n A0 A1 B0 B1
  and  $0 < n$ 
  and commutator A0 A1 = 0m n n ∨ commutator B0 B1 = 0m n n
  shows L2-op-nrm ((CHSH-op A0 A1 B0 B1) * (CHSH-op A0 A1 B0 B1)) = 4
proof –

```

```

have dima: commutator A0 A1 ∈ carrier-mat n n
  using assms commutator-dim
  unfolding CHSH-cond-hermit-def CHSH-cond-def by metis
moreover have dimb: commutator B0 B1 ∈ carrier-mat n n
  using assms commutator-dim
  unfolding CHSH-cond-hermit-def CHSH-cond-def by metis
ultimately have
  dim: (commutator A0 A1) * (commutator B0 B1) ∈ carrier-mat n n by simp
have L2-op-nrm ((CHSH-op A0 A1 B0 B1) * (CHSH-op A0 A1 B0 B1)) =
  L2-op-nrm ((4::nat) ·m (1m n) - (commutator A0 A1) * (commutator B0 B1))

  using CHSH-op-square[of n] assms unfolding CHSH-cond-hermit-def by simp
also have ... = L2-op-nrm ((4::nat) ·m (1m n))
proof (cases commutator A0 A1 = 0m n n)
  case True
    hence (commutator A0 A1) * (commutator B0 B1) = 0m n n
      using dima dimb by simp
    hence (4::nat) ·m (1m n) - (commutator A0 A1) * (commutator B0 B1) =
      (4::nat) ·m (1m n)
      using right-minus-zero-mat
      by (metis index-one-mat(2) index-one-mat(3) index-smult-mat(2)
        index-smult-mat(3))
    then show ?thesis by simp
  next
    case False
      hence commutator B0 B1 = 0m n n using assms by simp
      hence (commutator A0 A1) * (commutator B0 B1) = 0m n n
        using dima dimb by simp
      hence (4::nat) ·m (1m n) - (commutator A0 A1) * (commutator B0 B1) =
        (4::nat) ·m (1m n)
        using right-minus-zero-mat
        by (metis index-one-mat(2) index-one-mat(3) index-smult-mat(2)
          index-smult-mat(3))
      then show ?thesis by simp
    qed
  also have ... = 4 using idty-smult-nat-L2-op-nrm[of n 4] assms by simp
  finally show ?thesis .
qed

lemma CHSH-op-square-commute-spmatrix-eq:
  assumes CHSH-cond-hermit n A0 A1 B0 B1
  and 0 < n
  and commutator A0 A1 = 0m n n ∨ commutator B0 B1 = 0m n n
shows spm ((CHSH-op A0 A1 B0 B1) * (CHSH-op A0 A1 B0 B1)) = 4
proof -
  define Op where Op = CHSH-op A0 A1 B0 B1
  have spm (Op * Op) = L2-op-nrm (Op * Op)
  proof (rule hermitian-L2-op-nrm-spmatrix-eq[symmetric])
    show 0 < dim-row (Op * Op)

```

```

    using assms CHSH-op-dim[of A0 n n A1 B0 n B1]
    unfolding Op-def CHSH-cond-hermit-def CHSH-cond-def by simp
  show hermitian (Op * Op)
    using hermitian-square-hermitian[of Op] CHSH-op-hermitian[of A0] assms
    unfolding Op-def CHSH-cond-hermit-def CHSH-cond-def by simp
qed
also have ... =4 using CHSH-op-square-commute-L2-op-nrm-eq assms
  unfolding Op-def by simp
finally show ?thesis unfolding Op-def .
qed

```

```

lemma CHSH-op-commute-L2-op-nrm-eq:
  assumes CHSH-cond-hermit n A0 A1 B0 B1
    and 0 < n
    and commutator A0 A1 = 0_m n n  $\vee$  commutator B0 B1 = 0_m n n
  shows L2-op-nrm (CHSH-op A0 A1 B0 B1) = 2
  proof -
    define Op where Op = CHSH-op A0 A1 B0 B1
    have L2-op-nrm Op = max-sgval Op
      using L2-op-nrm-max-sgval-eq[of Op n] CHSH-op-dim[of A0 n n] assms
      unfolding CHSH-cond-hermit-def CHSH-cond-def Op-def by simp
    also have ... = sqrt (spmax (Op * Op))
      using CHSH-op-hermitian[of A0] assms
      unfolding max-sgval-def hermitian-def CHSH-cond-hermit-def
        CHSH-cond-def Op-def
      by simp
    also have ... = 2
      using assms CHSH-op-square-commute-spmx-eq[of n A0 A1 B0 B1]
      unfolding Op-def
      by simp
    finally show ?thesis unfolding Op-def .
  qed

```

9.5 Result summary on the CHSH inequalities

Under the local hidden variable hypothesis, this value is bounded by 2.

```

lemma CHSH-expect-lhv-leq:
  assumes R  $\in$  carrier-mat n n
    and 0 < n
    and Complex-Matrix.positive R
    and CHSH-cond-hermit n A0 A1 B0 B1
    and cpx-sq-mat.lhv n n M A0 B1 R U0 V1
    and cpx-sq-mat.lhv n n M A0 B0 R U0 V0
    and cpx-sq-mat.lhv n n M A1 B0 R U1 V0
    and cpx-sq-mat.lhv n n M A1 B1 R U1 V1
  shows |CHSH-expect A0 A1 B0 B1 R|  $\leq$  2
  proof -
    define fc::complex Matrix.mat set
      where fc = carrier-mat n n

```

```

interpret cpx-sq-mat n n fc
proof
  show fc = carrier-mat n n using fc-def by simp
  show  $0 < n$  using assms
    by simp
qed simp
have  $R \in fc$  using assms fc-def by simp
have  $|CHSH-expect A0 A1 B0 B1 R| \leq complex-of-real 2$ 
proof (rule cpx-real-abs-leq)
  have  $R \in carrier-mat n n$  using assms by simp
  show  $|(LINT w|M. qt-expect A0 U0 w * qt-expect B1 V1 w) -$ 
     $(LINT w|M. qt-expect A0 U0 w * qt-expect B0 V0 w) +$ 
     $(LINT w|M. qt-expect A1 U1 w * qt-expect B0 V0 w) +$ 
     $(LINT w|M. qt-expect A1 U1 w * qt-expect B1 V1 w)| \leq 2$ 
    using CHSH-cond-hermit-lhv-upper assms by blast
  show  $CHSH-expect A0 A1 B0 B1 R =$ 
     $(LINT w|M. qt-expect A0 U0 w * qt-expect B1 V1 w) -$ 
     $(LINT w|M. qt-expect A0 U0 w * qt-expect B0 V0 w) +$ 
     $(LINT w|M. qt-expect A1 U1 w * qt-expect B0 V0 w) +$ 
     $(LINT w|M. qt-expect A1 U1 w * qt-expect B1 V1 w)$ 
    using CHSH-expect-lhv-lint-eq[OF  $\langle R \in fc \rangle$  assms(3) assms(4)] assms
    by fastforce
  show  $CHSH-expect A0 A1 B0 B1 R \in \mathbb{R}$ 
    using CHSH-expect-real[OF assms(2) assms(4) assms(1) assms(3)]
    by simp
qed
thus ?thesis by simp
qed

```

When the considered density operator is separable, this value is still bounded by 2.

lemma *CHSH-expect-separable-leq*:

```

assumes CHSH-cond-local nA nB A0 A1 B0 B1
and separable-density nA nB R
and  $A0 \in carrier-mat nA nA$ 
and  $A1 \in carrier-mat nA nA$ 
and  $B0 \in carrier-mat nB nB$ 
and  $B1 \in carrier-mat nB nB$ 
shows  $|CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0) (1_m nA \otimes B1)$ 
 $R|$ 
 $\leq 2$ 

```

proof –

```

have  $\exists n K F S. separately-decomposes R n nA nB K F S$ 
  using assms unfolding separable-density-def by simp
from this obtain  $n K F S$  where
  separately-decomposes R n nA nB K F S by auto
note props = this
define fc::complex Matrix.mat set
  where  $fc = carrier-mat (nA * nB) (nA * nB)$ 

```

```

interpret cpx-sq-mat  $nA * nB$   $nA * nB$  fc
proof
  show  $fc = \text{carrier-mat } (nA * nB) (nA * nB)$  using fc-def by simp
  show  $0 < nA * nB$  using assms props separately-decomposes-carrier-pos
    by simp
qed simp
have dec:  $\bigwedge a. a \in \{..<n\} \implies (F a \otimes S a) \in fc$ 
proof -
  fix a
  assume  $a \in \{..<n\}$ 
  hence  $F a \in \text{carrier-mat } nA \ nA$   $S a \in \text{carrier-mat } nB \ nB$ 
    using props unfolding separately-decomposes-def by auto
  thus  $(F a \otimes S a) \in fc$ 
    using tensor-mat-carrier assms unfolding fc-def by auto
qed
hence dec':  $\bigwedge a. a \in \{..<n\} \implies K a \cdot_m (F a \otimes S a) \in fc$ 
  by (simp add: smult-mem)
have car:  $A0 \otimes 1_m \ nB \in fc$   $A1 \otimes 1_m \ nB \in fc$ 
   $1_m \ nA \otimes B0 \in fc$   $1_m \ nA \otimes B1 \in fc$ 
  using assms tensor-mat-carrier unfolding fc-def by auto
have CHSH-expect  $(A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
R =
   $\text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
   $(\text{sum-mat } (\lambda a. K a \cdot_m ((F a) \otimes (S a))) \{..<n\})$ 
  using props unfolding separately-decomposes-def by simp
also have ... =
   $\text{sum } (\lambda a. \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA \otimes B1)$ 
   $(K a \cdot_m ((F a) \otimes (S a)))) \{..<n\}$ 
  by (rule CHSH-expect-sum, (auto simp add: dec' car))
also have ... =
   $\text{sum } (\lambda a. K a * \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0)$ 
   $(1_m \ nA \otimes B1)$ 
   $((F a) \otimes (S a))) \{..<n\}$ 
proof (rule sum.cong)
  fix x
  assume  $x \in \{..<n\}$ 
  thus  $\text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m \ nA$ 
   $\otimes B1)$ 
   $(K x \cdot_m (F x \otimes S x)) =$ 
   $K x * \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0)$ 
   $(1_m \ nA \otimes B1) (F x \otimes S x)$ 
  using car dec CHSH-expect-smult fc-mats-carrier by blast
qed simp
finally have CHSH-expect  $(A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0) (1_m$ 
   $nA \otimes B1)$  R =
   $\text{sum } (\lambda a. K a * \text{CHSH-expect } (A0 \otimes 1_m \ nB) (A1 \otimes 1_m \ nB) (1_m \ nA \otimes B0)$ 
   $(1_m \ nA \otimes B1)$ 
   $((F a) \otimes (S a))) \{..<n\} .$ 

```

hence $|CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0) (1_m nA \otimes B1)$
 $R| \leq$
 $sum (\lambda a. |K a * CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0)$
 $(1_m nA \otimes B1)$
 $((F a) \otimes (S a))|) \{.. < n\}$ **using** *sum-abs-cpx* **by** *simp*
also have $... = sum (\lambda a. K a * |CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB)$
 $(1_m nA \otimes B0) (1_m nA \otimes B1) ((F a) \otimes (S a))|) \{.. < n\}$
proof (*rule sum.cong*)
fix x
assume $x \in \{.. < n\}$
show $|complex-of-real (K x) *$
 $CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0) (1_m nA \otimes$
 $B1)$
 $(F x \otimes S x)| =$
 $complex-of-real (K x) * |CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB)$
 $(1_m nA \otimes B0) (1_m nA \otimes B1) (F x \otimes S x)|$
proof (*rule abs-mult-cpx*)
show $0 \leq K x$
using $\langle x \in \{.. < n\} \rangle$ *props cpx-of-real-ge-0*
unfolding *separately-decomposes-def* **by** *simp*
qed
qed *simp*
also have $... \leq sum (\lambda a. complex-of-real (K a) * 2) \{.. < n\}$
proof (*rule sum-mono*)
fix a
assume $a \in \{.. < n\}$
have $|CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0)$
 $(1_m nA \otimes B1) (F a \otimes S a)| \leq 2$
proof (*rule CHSH-expect-tensor-leq*)
show *CHSH-cond-local* $nA nB A0 A1 B0 B1$ **using** *assms* **by** *simp*
show $F a \in carrier-mat nA nA$ **using** *props* $\langle a \in \{.. < n\} \rangle$
unfolding *separately-decomposes-def* **by** *simp*
show *density-operator* $(F a)$ **using** *props* $\langle a \in \{.. < n\} \rangle$
unfolding *separately-decomposes-def* **by** *simp*
show $S a \in carrier-mat nB nB$ **using** *props* $\langle a \in \{.. < n\} \rangle$
unfolding *separately-decomposes-def* **by** *simp*
show *density-operator* $(S a)$ **using** *props* $\langle a \in \{.. < n\} \rangle$
unfolding *separately-decomposes-def* **by** *simp*
qed (*auto simp add: separately-decomposes-carrier-pos[OF props]*)
moreover have $0 \leq complex-of-real (K a)$
using *props* $\langle a \in \{.. < n\} \rangle$ **unfolding** *separately-decomposes-def* **by** *simp*
ultimately show $complex-of-real (K a) *$
 $|CHSH-expect (A0 \otimes 1_m nB) (A1 \otimes 1_m nB) (1_m nA \otimes B0)$
 $(1_m nA \otimes B1) (F a \otimes S a)|$
 $\leq complex-of-real (K a) * 2$
using *mult-left-mono* **by** *blast*
qed
also have $... = (sum (\lambda a. complex-of-real (K a)) \{.. < n\}) * 2$
by (*metis sum-distrib-right*)

```

also have ... = 2
proof -
  have sum ( $\lambda a.$  complex-of-real ( $K a$ )  $\{.. < n\}$ ) = 1
    using props unfolding separately-decomposes-def
    by (metis of-real-hom.hom-one of-real-hom.hom-sum)
  thus ?thesis by simp
qed
finally show ?thesis .
qed

```

When any of the pairs of observables used in the measurements commutes, this value remains bounded by 2.

```

lemma CHSH-expect-commute-leq:
  assumes CHSH-cond-hermit  $n$   $A0$   $A1$   $B0$   $B1$ 
  and  $R \in$  carrier-mat  $n$   $n$ 
  and density-operator  $R$ 
  and  $0 < n$ 
  and commutator  $A0$   $A1$  =  $0_m$   $n$   $n$   $\vee$  commutator  $B0$   $B1$  =  $0_m$   $n$   $n$ 
shows |CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ |  $\leq$  2
proof -
  have cmod (CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ )  $\leq$  L2-op-nrm (CHSH-op  $A0$   $A1$   $B0$   $B1$ )
  unfolding CHSH-expect-def
proof (rule expect-val-L2-op-nrm[of -  $n$ ])
  show CHSH-op  $A0$   $A1$   $B0$   $B1$   $\in$  carrier-mat  $n$   $n$  using assms CHSH-op-dim
  unfolding CHSH-cond-hermit-def CHSH-cond-def by auto
qed (auto simp add: assms)
also have ... = 2 using assms CHSH-op-commute-L2-op-nrm-eq by simp
finally have cmod (CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ )  $\leq$  2 .
moreover have |CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ | =
  cmod (CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ )
  by (simp add: abs-complex-def)
ultimately show ?thesis
  by (metis Reals-of-real abs-norm-cancel cpx-real-abs-eq
    cpx-real-abs-leq of-real-numeral)
qed

```

In the general case, this value is bounded by $2 \cdot \sqrt{2}$.

```

lemma CHSH-expect-gen-leq:
  assumes CHSH-cond-hermit  $n$   $A0$   $A1$   $B0$   $B1$ 
  and  $R \in$  carrier-mat  $n$   $n$ 
  and density-operator  $R$ 
  and  $0 < n$ 
shows |CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ |  $\leq$  (2 * sqrt 2)
proof -
  have cmod (CHSH-expect  $A0$   $A1$   $B0$   $B1$   $R$ )  $\leq$  L2-op-nrm (CHSH-op  $A0$   $A1$   $B0$   $B1$ )
  unfolding CHSH-expect-def
proof (rule expect-val-L2-op-nrm[of -  $n$ ])

```

```

    show CHSH-op A0 A1 B0 B1 ∈ carrier-mat n n using assms CHSH-op-dim
      unfolding CHSH-cond-hermit-def CHSH-cond-def by auto
qed (auto simp add: assms)
also have ... ≤ 2 * sqrt 2 using assms CHSH-op-L2-op-nrm-le by simp
finally have cmod (CHSH-expect A0 A1 B0 B1 R) ≤ 2 * sqrt 2 .
moreover have |CHSH-expect A0 A1 B0 B1 R| =
  cmod (CHSH-expect A0 A1 B0 B1 R)
  by (simp add: abs-complex-def)
ultimately show ?thesis
  by (metis Reals-of-real abs-norm-cancel cpx-real-abs-eq cpx-real-abs-leq)
qed

```

The bound $2 \cdot \sqrt{2}$ can be reached by a suitable choice of observables, when the Bell state is measured.

```

lemma CHSH-expect-limit:
shows |CHSH-expect Z-I X-I I-ZmX I-XpZ rho-psim| = 2 * sqrt 2
proof -
  define fc::complex Matrix.mat set where fc = carrier-mat 4 4
  interpret bin-cpx 4 4 fc
  proof
    show 0 < (4::nat) by simp
  qed (auto simp add: fc-def)
  have CHSH-expect Z-I X-I I-ZmX I-XpZ rho-psim =
    Complex-Matrix.trace (Z-I * I-XpZ * rho-psim) -
    Complex-Matrix.trace (Z-I * I-ZmX * rho-psim) +
    Complex-Matrix.trace (X-I * I-ZmX * rho-psim) +
    Complex-Matrix.trace (X-I * I-XpZ * rho-psim)
  using CHSH-expect-expand I-XpZ-carrier I-ZmX-carrier X-I-carrier
    Z-I-carrier rho-psim-carrier by blast
  also have ... = complex-of-real (1 / sqrt 2) -
    complex-of-real (- 1 / sqrt 2) +
    complex-of-real (1 / sqrt 2) +
    complex-of-real (1 / sqrt 2)
  using X-XpZ-rho-trace X-ZmX-rho-trace Z-XpZ-rho-trace Z-ZmX-rho-trace
  by presburger
  also have ... = 2 * sqrt 2
  using real-sqrt-divide two-div-sqrt-two by force
  finally have c: CHSH-expect Z-I X-I I-ZmX I-XpZ rho-psim = 2 * sqrt 2 .
  have |CHSH-expect Z-I X-I I-ZmX I-XpZ rho-psim| =
    |Re (CHSH-expect Z-I X-I I-ZmX I-XpZ rho-psim)|
  by (metis Re-complex-of-real Reals-of-real c cpx-real-abs-eq)
  thus ?thesis using c by simp
qed

end

```