

Verification of the UpDown scheme

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Zusammenfassung

The UpDown scheme is a recursive scheme used to compute the stiffness matrix on a special form of sparse grids. Usually, when discretizing a Euclidean space of dimension d we need $O(n^d)$ points, for n points along each dimension. Sparse grids are a hierarchical representation where the number of points is reduced to $O(n \cdot \log(n)^d)$. One disadvantage of such sparse grids is that the algorithm now operate recursively in the dimensions and levels of the sparse grid.

The UpDown scheme allows us to compute the stiffness matrix on such a sparse grid. The stiffness matrix represents the influence of each representation function on the L^2 scalar product. For a detailed description see Pflüger's PhD thesis [2]. This formalization was developed as an interdisciplinary project (IDP) at the TU München [1].

Note: This development has two main theories. The correctness of the UpDown scheme, and a verification of an imperative version of it. Both theories can not be merged, as they use different orders on the product type.

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1 Grid Points

```
theory Grid-Point
imports HOL-Analysis.Multivariate-Analysis
begin
```

```
type-synonym grid-point = (nat × int) list
```

```
definition lv :: grid-point ⇒ nat ⇒ nat
  where lv p d = fst (p ! d)
```

```
definition ix :: grid-point ⇒ nat ⇒ int
  where ix p d = snd (p ! d)
```

```
definition level :: grid-point ⇒ nat
  where level p = (∑ i < length p. lv p i)
```

```
lemma level-all-eq:
  assumes  $\bigwedge d. d < \text{length } p \implies \text{lv } p \ d = \text{lv } p' \ d$ 
  and  $\text{length } p = \text{length } p'$ 
  shows  $\text{level } p' = \text{level } p$ 
  unfolding level-def using assms by auto
```

```
datatype dir = left | right
```

```
fun sgn :: dir ⇒ int
where
  sgn left = -1
  | sgn right = 1
```

```
fun inv :: dir ⇒ dir
where
  inv left = right
  | inv right = left
```

```
lemma inv-inv[simp]: inv (inv dir) = dir
  by (cases dir) simp-all
```

```
lemma sgn-inv[simp]: sgn (inv dir) = - sgn dir
```

by (cases dir, auto)

definition child :: grid-point \Rightarrow dir \Rightarrow nat \Rightarrow grid-point
where child p dir d = p[d := (lv p d + 1, 2 * (ix p d) + sgn dir)]

lemma child-length[simp]: length (child p dir d) = length p
unfolding child-def by simp

lemma child-odd[simp]: d < length p \implies odd (ix (child p dir d) d)
unfolding child-def ix-def by (cases dir, auto)

lemma child-eq: p ! d = (l, i) \implies \exists j. child p dir d = p[d := (l + 1, j)]
by (auto simp add: child-def ix-def lv-def)

lemma child-other: d \neq d' \implies child p dir d ! d' = p ! d'
unfolding child-def lv-def ix-def by (cases d' < length p, auto)

lemma child-invariant: assumes d' < length p shows (child p dir d ! d' = p ! d')
= (d \neq d')

proof –

obtain l i where p ! d' = (l, i) using prod.exhaust .

with assms show ?thesis

unfolding child-def ix-def lv-def by auto

qed

lemma child-single-level: d < length p \implies lv (child p dir d) d > lv p d
unfolding lv-def child-def by simp

lemma child-lv: d < length p \implies lv (child p dir d) d = lv p d + 1
unfolding child-def lv-def by simp

lemma child-lv-other: assumes d' \neq d shows lv (child p dir d') d = lv p d
using child-other[OF assms] unfolding lv-def by simp

lemma child-ix-left: d < length p \implies ix (child p left d) d = 2 * ix p d - 1
unfolding child-def ix-def by simp

lemma child-ix-right: d < length p \implies ix (child p right d) d = 2 * ix p d + 1
unfolding child-def ix-def by simp

lemma child-ix: d < length p \implies ix (child p dir d) d = 2 * ix p d + sgn dir
unfolding child-def ix-def by simp

lemma child-level[simp]: assumes d < length p
shows level (child p dir d) = level p + 1

proof –

have inter: {0..<length p} \cap {d} = {d} using assms by auto

have level (child p dir d) =

$(\sum d' = 0..<length\ p.\ if\ d' \in \{d\}\ then\ lv\ p\ d + 1\ else\ lv\ p\ d')$
by (*auto intro!*: *sum.cong simp add: child-lv-other child-lv level-def*)
moreover have $level\ p + 1 =$
 $(\sum d' = 0..<length\ p.\ if\ d' \in \{d\}\ then\ lv\ p\ d\ else\ lv\ p\ d') + 1$
by (*auto intro!*: *sum.cong simp add: child-lv-other child-lv level-def*)
ultimately show *?thesis*
unfolding *sum.If-cases[OF finite-atLeastLessThan]* *inter*
using *assms* **by** *auto*
qed

lemma *child-ex-neighbour*: $\exists\ b'.\ child\ b\ dir\ d = child\ b'\ (inv\ dir)\ d$
proof
show $child\ b\ dir\ d = child\ (b[d := (lv\ b\ d,\ ix\ b\ d + sgn\ dir)])\ (inv\ dir)\ d$
unfolding *child-def ix-def lv-def* **by** (*cases d < length b, auto simp add:*
algebra-simps)
qed

lemma *child-level-gt[simp]*: $level\ (child\ p\ dir\ d) \geq level\ p$
by (*cases d < length p, simp, simp add: child-def*)

lemma *child-estimate-child*:
assumes $d < length\ p$
and $l \leq lv\ p\ d$
and *i'-range*: $ix\ p\ d < (i + 1) * 2^{(lv\ p\ d - l)} \wedge$
 $ix\ p\ d > (i - 1) * 2^{(lv\ p\ d - l)}$
(is ?top p ^ ?bottom p)
and *is-child*: $p' = child\ p\ dir\ d$
shows $?top\ p' \wedge ?bottom\ p'$
proof
from *is-child* **and** $\langle d < length\ p \rangle$
have $lv\ p'\ d = lv\ p\ d + 1$ **by** (*auto simp add: child-def ix-def lv-def*)
hence $lv\ p'\ d - l = lv\ p\ d - l + 1$ **using** $\langle lv\ p\ d \geq l \rangle$ **by** *auto*
hence *pow-l'*: $(2^{(lv\ p'\ d - l)} :: int) = 2 * 2^{(lv\ p\ d - l)}$ **by** *auto*

show *?top p'*
proof –
from *is-child* **and** $\langle d < length\ p \rangle$
have $ix\ p'\ d \leq 2 * (ix\ p\ d) + 1$
by (*cases dir, auto simp add: child-def lv-def ix-def*)
also have $\dots < (i + 1) * (2 * 2^{(lv\ p\ d - l)})$ **using** *i'-range* **by** *auto*
finally show *?thesis* **using** *pow-l''* **by** *auto*
qed

show *?bottom p'*
proof –
have $(i - 1) * 2^{(lv\ p'\ d - l)} = 2 * ((i - 1) * 2^{(lv\ p\ d - l)})$
using *pow-l''* **by** *simp*
also have $\dots < 2 * ix\ p\ d - 1$ **using** *i'-range* **by** *auto*
finally show *?thesis* **using** *is-child* **and** $\langle d < length\ p \rangle$

```

    by (cases dir, auto simp add: child-def lv-def ix-def)
  qed
qed

lemma child-neighbour: assumes child p (inv dir) d = child ps dir d (is ?c-p =
?c-ps)
  shows ps = p[d := (lv p d, ix p d - sgn dir)] (is - = ?ps)
proof (rule nth-equalityI)
  have length ?c-ps = length ?c-p using ‹?c-p = ?c-ps› by simp
  hence len-eq: length ps = length p by simp
  thus length ps = length ?ps by simp

  show ps ! i = ?ps ! i if i < length ps for i
  proof -
    have i < length p
      using that len-eq by auto

    show ps ! i = ?ps ! i
    proof (cases d = i)
      case [simp]: True

        have ?c-p ! i = ?c-ps ! i using ‹?c-p = ?c-ps› by auto
        hence ix p i = ix ps d + sgn dir and lv p i = lv ps i
          by (auto simp add: child-def
            nth-list-update-eq[OF ‹i < length p›]
            nth-list-update-eq[OF ‹i < length ps›])
        thus ?thesis by (simp add: lv-def ix-def ‹i < length p›)
      next
        assume d ≠ i
        with child-other[OF this, of ps dir] child-other[OF this, of p inv dir]
        show ?thesis using assms by auto
    qed
  qed
qed

definition start :: nat ⇒ grid-point
where
  start dm = replicate dm (0, 1)

lemma start-lv[simp]: d < dm ⇒ lv (start dm) d = 0
  unfolding start-def lv-def by simp

lemma start-ix[simp]: d < dm ⇒ ix (start dm) d = 1
  unfolding start-def ix-def by simp

lemma start-length[simp]: length (start dm) = dm
  unfolding start-def by auto

lemma level-start-0[simp]: level (start dm) = 0

```

using *level-def* by *auto*

end

2 Sparse Grids

theory *Grid*
imports *Grid-Point*
begin

2.1 Vectors

type-synonym *vector* = *grid-point* \Rightarrow *real*

definition *null-vector* :: *vector*
where *null-vector* \equiv $\lambda p. 0$

definition *sum-vector* :: *vector* \Rightarrow *vector* \Rightarrow *vector*
where *sum-vector* $\alpha \beta \equiv \lambda p. \alpha p + \beta p$

2.2 Inductive enumeration of all grid points

inductive-set

grid :: *grid-point* \Rightarrow *nat set* \Rightarrow *grid-point set*

for *b* :: *grid-point* **and** *ds* :: *nat set*

where

Start[*intro!*]: $b \in \text{grid } b \text{ } ds$

| *Child*[*intro!*]: $\llbracket p \in \text{grid } b \text{ } ds ; d \in ds \rrbracket \Longrightarrow \text{child } p \text{ dir } d \in \text{grid } b \text{ } ds$

lemma *grid-length*[*simp*]: $p' \in \text{grid } p \text{ } ds \Longrightarrow \text{length } p' = \text{length } p$
by (*erule grid.induct, auto*)

lemma *grid-union-dims*: $\llbracket ds \subseteq ds' ; p \in \text{grid } b \text{ } ds \rrbracket \Longrightarrow p \in \text{grid } b \text{ } ds'$
by (*erule grid.induct, auto*)

lemma *grid-transitive*: $\llbracket a \in \text{grid } b \text{ } ds ; b \in \text{grid } c \text{ } ds' ; ds' \subseteq ds'' ; ds \subseteq ds'' \rrbracket$
 $\Longrightarrow a \in \text{grid } c \text{ } ds''$
by (*erule grid.induct, auto simp add: grid-union-dims*)

lemma *grid-child*[*intro?*]: **assumes** $d \in ds$ **and** *p-grid*: $p \in \text{grid } (\text{child } b \text{ dir } d) \text{ } ds$
shows $p \in \text{grid } b \text{ } ds$
using $\langle d \in ds \rangle$ *grid-transitive*[*OF p-grid*] **by** *auto*

lemma *grid-single-level*[*simp*]: **assumes** $p \in \text{grid } b \text{ } ds$ **and** $d < \text{length } b$
shows $lv \ b \ d \leq lv \ p \ d$
using *assms*

proof *induct*

case (*Child* $p' \ d' \ \text{dir}$)

thus ?*case* **by** (*cases* $d' = d$, *auto simp add: child-def ix-def lv-def*)

qed *auto*

lemma *grid-child-level*:

assumes $d < \text{length } b$

and $p\text{-grid}$: $p \in \text{grid } (child\ b\ dir\ d)\ ds$

shows $lv\ b\ d < lv\ p\ d$

proof –

have $lv\ b\ d < lv\ (child\ b\ dir\ d)\ d$ **using** $child\text{-}lv[OF\ \langle d < \text{length } b \rangle]$ **by** *auto*

also have $\dots \leq lv\ p\ d$ **using** $p\text{-grid}\ \text{assms}$ **by** $(intro\ grid\text{-}single\text{-}level)$ *auto*

finally show *?thesis* .

qed

lemma *child-out*: $\text{length } p \leq d \implies child\ p\ dir\ d = p$

unfolding *child-def* **by** *auto*

lemma *grid-dim-remove*:

assumes *inset*: $p \in \text{grid } b\ (\{d\} \cup ds)$

and *eq*: $d < \text{length } b \implies p ! d = b ! d$

shows $p \in \text{grid } b\ ds$

using *inset eq*

proof *induct*

case $(Child\ p'\ d'\ dir)$

show *?case*

proof $(cases\ d' \geq \text{length } p')$

case *True* **with** *child-out*[*OF this*]

show *?thesis* **using** *Child* **by** *auto*

next

case *False* **hence** $d' < \text{length } p'$ **by** *simp*

show *?thesis*

proof $(cases\ d' = d)$

case *True*

hence $lv\ b\ d \leq lv\ p'\ d$ **and** $lv\ p'\ d < lv\ (child\ p'\ dir\ d)\ d$

using *child-single-level* $Child\ \langle d' < \text{length } p' \rangle$ **by** *auto*

hence *False* **using** *Child* **and** $\langle d' = d \rangle$ **and** *lv-def* **and** $\langle \neg d' \geq \text{length } p' \rangle$

by *auto*

thus *?thesis* ..

next

case *False*

hence $d' \in ds$ **using** *Child* **by** *auto*

moreover have $d < \text{length } b \implies p' ! d = b ! d$

proof –

assume $d < \text{length } b$

hence $d < \text{length } p'$ **using** *Child* **by** *auto*

hence $child\ p'\ dir\ d' ! d = p' ! d$ **using** *child-invariant* **and** *False* **by** *auto*

thus *?thesis* **using** *Child* **and** $\langle d < \text{length } b \rangle$ **by** *auto*

qed

hence $p' \in \text{grid } b\ ds$ **using** *Child* **by** *auto*

ultimately show *?thesis* **using** *grid.Child* **by** *auto*

qed

qed
qed *auto*

lemma *gridgen-dim-restrict*:
assumes *inset*: $p \in \text{grid } b \ (ds' \cup ds)$
and *eq*: $\forall d \in ds'. d \geq \text{length } b$
shows $p \in \text{grid } b \ ds$
using *inset eq*
proof *induct*
case (*Child* $p' \ d \ \text{dir}$)
thus ?*case*
proof (*cases* $d \in ds$)
case *False* **thus** ?*thesis* **using** *Child* **and** *child-def* **by** *auto*
 qed *auto*
 qed *auto*

lemma *grid-dim-remove-outer*: $\text{grid } b \ ds = \text{grid } b \ \{d \in ds. d < \text{length } b\}$
proof
have $\{d \in ds. d < \text{length } b\} \subseteq ds$ **by** *auto*
from *grid-union-dims*[*OF this*]
show $\text{grid } b \ \{d \in ds. d < \text{length } b\} \subseteq \text{grid } b \ ds$ **by** *auto*

have $ds = (ds - \{d \in ds. d < \text{length } b\}) \cup \{d \in ds. d < \text{length } b\}$ **by** *auto*
moreover
have $\text{grid } b \ ((ds - \{d \in ds. d < \text{length } b\}) \cup \{d \in ds. d < \text{length } b\}) \subseteq \text{grid } b \ \{d \in ds. d < \text{length } b\}$
proof
fix p
assume $p \in \text{grid } b \ (ds - \{d \in ds. d < \text{length } b\}) \cup \{d \in ds. d < \text{length } b\}$
moreover **have** $\forall d \in (ds - \{d \in ds. d < \text{length } b\}). d \geq \text{length } b$ **by** *auto*
ultimately show $p \in \text{grid } b \ \{d \in ds. d < \text{length } b\}$ **by** (*rule* *gridgen-dim-restrict*)
 qed
ultimately show $\text{grid } b \ ds \subseteq \text{grid } b \ \{d \in ds. d < \text{length } b\}$ **by** *auto*
 qed

lemma *grid-level*[*intro*]: **assumes** $p \in \text{grid } b \ ds$ **shows** $\text{level } b \leq \text{level } p$
proof –
have $*$: $\text{length } p = \text{length } b$ **using** *grid-length* **assms** **by** *auto*
{ **fix** i **assume** $i \in \{0 .. < \text{length } p\}$
hence $\text{lv } b \ i \leq \text{lv } p \ i$ **using** $\langle p \in \text{grid } b \ ds \rangle$ **and** *grid-single-level* $*$ **by** *auto*
} **thus** ?*thesis* **unfolding** *level-def* $*$ **by** (*auto intro!*: *sum-mono*)
 qed

lemma *grid-empty-ds*[*simp*]: $\text{grid } b \ \{\} = \{ b \}$
proof –
have $!! z. z \in \text{grid } b \ \{\} \implies z = b$
by (*erule* *grid.induct*, *auto*)
thus ?*thesis* **by** *auto*
 qed

lemma *grid-Start*: **assumes** *inset*: $p \in \text{grid } b \ ds$ **and** *eq*: $\text{level } p = \text{level } b$ **shows**

$p = b$
using *inset eq*
proof induct
case (*Child p d dir*)
show *?case*
proof (*cases d < length b*)
case *True*
from *Child*
have $\text{level } p \geq \text{level } b$ **by** *auto*
moreover
have $\text{level } p \leq \text{level } (\text{child } p \text{ dir } d)$ **by** (*rule child-level-gt*)
hence $\text{level } p \leq \text{level } b$ **using** *Child* **by** *auto*
ultimately have $\text{level } p = \text{level } b$ **by** *auto*
hence $p = b$ **using** *Child(2)* **by** *auto*
with *Child(4)* **have** $\text{level } (\text{child } b \text{ dir } d) = \text{level } b$ **by** *auto*
moreover have $\text{level } (\text{child } b \text{ dir } d) \neq \text{level } b$ **using** *child-level* **and** $\langle d <$
length b \rangle **by** *auto*
ultimately show *?thesis* **by** *auto*
next
case *False*
with *Child* **have** $\text{length } p = \text{length } b$ **by** *auto*
with *False* **have** $\text{child } p \text{ dir } d = p$ **using** *child-def* **by** *auto*
moreover with *Child* **have** $\text{level } p = \text{level } b$ **by** *auto*
with *Child(2)* **have** $p = b$ **by** *auto*
ultimately show *?thesis* **by** *auto*
qed
qed auto
lemma grid-estimate:
assumes $d < \text{length } b$ **and** *p-grid*: $p \in \text{grid } b \text{ ds}$
shows $\text{ix } p \text{ d} < (\text{ix } b \text{ d} + 1) * 2^{\text{lv } p \text{ d} - \text{lv } b \text{ d}} \wedge \text{ix } p \text{ d} > (\text{ix } b \text{ d} - 1) * 2^{\text{lv } p \text{ d} - \text{lv } b \text{ d}}$
using *p-grid*
proof induct
case (*Child p d' dir*)
show *?case*
proof (*cases d = d'*)
case *False* **with** *Child* **show** *?thesis unfolding child-def lv-def ix-def* **by** *auto*
next
case *True* **with** *child-estimate-child* **and** *Child* **and** $\langle d < \text{length } b \rangle$
show *?thesis using grid-single-level* **by** *auto*
qed
qed auto
lemma grid-odd: **assumes** $d < \text{length } b$ **and** *p-diff*: $p ! d \neq b ! d$ **and** *p-grid*: $p \in \text{grid } b \text{ ds}$
shows *odd* ($\text{ix } p \text{ d}$)
using *p-grid* **and** *p-diff*
proof induct
case (*Child p d' dir*)
show *?case*

proof (cases $d = d'$)
case *True* **with** *child-odd* **and** $\langle d < \text{length } b \rangle$ **and** *Child* **show** *?thesis* **by** *auto*
next
case *False* **with** *Child* **and** $\langle d < \text{length } b \rangle$ **show** *?thesis* **using** *child-def* **and**
ix-def **and** *lv-def* **by** *auto*
qed
qed *auto*
lemma *grid-invariant*: **assumes** $d < \text{length } b$ **and** $d \notin ds$ **and** *p-grid*: $p \in \text{grid } b$
 ds
shows $p ! d = b ! d$
using *p-grid*
proof (*induct*)
case (*Child* $p \ d' \ \text{dir}$) **hence** $d' \neq d$ **using** $\langle d \notin ds \rangle$ **by** *auto*
thus *?case* **using** *child-def* **and** *Child* **by** *auto*
qed *auto*
lemma *grid-part*: **assumes** $d < \text{length } b$ **and** *p-valid*: $p \in \text{grid } b \ \{d\}$ **and** *p'-valid*:
 $p' \in \text{grid } b \ \{d\}$
and *level*: $lv \ p' \ d \geq lv \ p \ d$
and *right*: $ix \ p' \ d \leq (ix \ p \ d + 1) * 2^{lv \ p' \ d - lv \ p \ d}$ (**is** *?right* $p \ p' \ d$)
and *left*: $ix \ p' \ d \geq (ix \ p \ d - 1) * 2^{lv \ p' \ d - lv \ p \ d}$ (**is** *?left* $p \ p' \ d$)
shows $p' \in \text{grid } p \ \{d\}$
using *p'-valid* *left* *right* *level* **and** *p-valid*
proof *induct*
case (*Child* $p' \ d' \ \text{dir}$)
hence $d = d'$ **by** *auto*
let *?child* = *child* $p' \ \text{dir} \ d'$

show *?case*
proof (cases $lv \ p \ d = lv \ ?child \ d$)
case *False*
moreover **have** $lv \ ?child \ d = lv \ p' \ d + 1$ **using** *child-lv* **and** $\langle d < \text{length } b \rangle$
and *Child* **and** $\langle d = d' \rangle$ **by** *auto*
ultimately **have** $lv \ p \ d < lv \ p' \ d + 1$ **using** *Child* **by** *auto*
hence *lv*: $\text{Suc } (lv \ p' \ d) - lv \ p \ d = \text{Suc } (lv \ p' \ d - lv \ p \ d)$ **by** *auto*

have $?left \ p \ p' \ d \wedge ?right \ p \ p' \ d$
proof (cases *dir*)
case *left*
with *Child* **have** $2 * ix \ p' \ d - 1 \leq (ix \ p \ d + 1) * 2^{(\text{Suc } (lv \ p' \ d) - lv \ p \ d)}$
using $\langle d = d' \rangle$ **and** $\langle d < \text{length } b \rangle$ **by** (*auto simp add: child-def ix-def lv-def*)
also **have** $\dots = 2 * (ix \ p \ d + 1) * 2^{lv \ p' \ d - lv \ p \ d}$ **using** *lv* **by** *auto*
finally **have** $2 * ix \ p' \ d - 2 < 2 * (ix \ p \ d + 1) * 2^{lv \ p' \ d - lv \ p \ d}$ **by**
auto
also **have** $\dots = 2 * ((ix \ p \ d + 1) * 2^{lv \ p' \ d - lv \ p \ d})$ **by** *auto*
finally **have** *left-r*: $ix \ p' \ d \leq (ix \ p \ d + 1) * 2^{lv \ p' \ d - lv \ p \ d}$ **by** *auto*

have $2 * ((ix \ p \ d - 1) * 2^{lv \ p' \ d - lv \ p \ d}) = 2 * (ix \ p \ d - 1) * 2^{lv \ p' \ d - lv \ p \ d}$ **by** *auto*
also **have** $\dots = (ix \ p \ d - 1) * 2^{(\text{Suc } (lv \ p' \ d) - lv \ p \ d)}$ **using** *lv* **by** *auto*

also have $\dots \leq 2 * ix\ p'\ d - 1$
using *left* **and** *Child* **and** $\langle d = d' \rangle$ **and** $\langle d < length\ b \rangle$ **by** (*auto simp add: child-def ix-def lv-def*)
finally have *right-r*: $((ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)) \leq ix\ p'\ d$ **by** *auto*

show *?thesis* **using** *left-r* **and** *right-r* **by** *auto*

next
case *right*
with *Child* **have** $2 * ix\ p'\ d + 1 \leq (ix\ p\ d + 1) * 2^{\wedge}(Suc\ (lv\ p'\ d) - lv\ p\ d)$
using $\langle d = d' \rangle$ **and** $\langle d < length\ b \rangle$ **by** (*auto simp add: child-def ix-def lv-def*)
also have $\dots = 2 * (ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **using** *lv* **by** *auto*
finally have $2 * ix\ p'\ d < 2 * (ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **by** *auto*
also have $\dots = 2 * ((ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d))$ **by** *auto*
finally have *left-r*: $ix\ p'\ d \leq (ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **by** *auto*

have $2 * ((ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)) = 2 * (ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **by** *auto*
also have $\dots = (ix\ p\ d - 1) * 2^{\wedge}(Suc\ (lv\ p'\ d) - lv\ p\ d)$ **using** *lv* **by** *auto*
also have $\dots \leq 2 * ix\ p'\ d + 1$
using *right* **and** *Child* **and** $\langle d = d' \rangle$ **and** $\langle d < length\ b \rangle$ **by** (*auto simp add: child-def ix-def lv-def*)
also have $\dots < 2 * (ix\ p'\ d + 1)$ **by** *auto*
finally have *right-r*: $((ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)) \leq ix\ p'\ d$ **by** *auto*

show *?thesis* **using** *left-r* **and** *right-r* **by** *auto*

qed
with *Child* **and** *lv* **have** $p' \in grid\ p\ \{d\}$ **by** *auto*
thus *?thesis* **using** $\langle d = d' \rangle$ **by** *auto*

next
case *True*
moreover with *Child* **have** $?left\ p\ ?child\ d \wedge ?right\ p\ ?child\ d$ **by** *auto*
ultimately have *range*: $ix\ p\ d - 1 \leq ix\ ?child\ d \wedge ix\ ?child\ d \leq ix\ p\ d + 1$
by *auto*

have $p!\ d \neq b!\ d$
proof (*rule ccontr*)
assume $\neg (p!\ d \neq b!\ d)$
with $\langle lv\ p\ d = lv\ ?child\ d \rangle$ **have** $lv\ b\ d = lv\ ?child\ d$ **by** (*auto simp add: lv-def*)
hence $lv\ b\ d = lv\ p'\ d + 1$ **using** $\langle d = d' \rangle$ **and** *Child* **and** $\langle d < length\ b \rangle$
and *child-lv* **by** *auto*
moreover have $lv\ b\ d \leq lv\ p'\ d$ **using** $\langle d = d' \rangle$ **and** *Child* **and** $\langle d < length\ b \rangle$ **and** *grid-single-level* **by** *auto*
ultimately show *False* **by** *auto*

qed
hence *odd* $(ix\ p\ d)$ **using** *grid-odd* **and** $\langle p \in grid\ b\ \{d\} \rangle$ **and** $\langle d < length\ b \rangle$
by *auto*
hence $\neg odd\ (ix\ p\ d + 1)$ **and** $\neg odd\ (ix\ p\ d - 1)$ **by** *auto*

have $d < \text{length } p'$ **using** $\langle p' \in \text{grid } b \{d\} \rangle$ **and** $\langle d < \text{length } b \rangle$ **by** *auto*
hence *odd-child: odd (ix ?child d)* **using** *child-odd* **and** $\langle d = d' \rangle$ **by** *auto*

have $ix \ p \ d - 1 \neq ix \ ?child \ d$
proof (*rule ccontr*)
assume $\neg (ix \ p \ d - 1 \neq ix \ ?child \ d)$
hence $odd \ (ix \ p \ d - 1)$ **using** *odd-child* **by** *auto*
thus *False* **using** $\langle \neg \ odd \ (ix \ p \ d - 1) \rangle$ **by** *auto*
qed

moreover
have $ix \ p \ d + 1 \neq ix \ ?child \ d$
proof (*rule ccontr*)
assume $\neg (ix \ p \ d + 1 \neq ix \ ?child \ d)$
hence $odd \ (ix \ p \ d + 1)$ **using** *odd-child* **by** *auto*
thus *False* **using** $\langle \neg \ odd \ (ix \ p \ d + 1) \rangle$ **by** *auto*
qed

ultimately have $ix \ p \ d = ix \ ?child \ d$ **using** *range* **by** *auto*
with *True* **have** $d\text{-eq}: p ! d = (?child) ! d$ **by** (*auto simp add: prod-eqI ix-def lv-def*)

have $\text{length } p = \text{length } ?child$ **using** $\langle p \in \text{grid } b \{d\} \rangle$ **and** $\langle p' \in \text{grid } b \{d\} \rangle$
by *auto*

moreover have $p ! d'' = ?child ! d''$ **if** $d'' < \text{length } p$ **for** d''
proof –
have $d'' < \text{length } b$ **using** *that* $\langle p \in \text{grid } b \{d\} \rangle$ **by** *auto*
show $p ! d'' = ?child ! d''$
proof (*cases d = d''*)
case *True* **with** *d-eq* **show** *?thesis* **by** *auto*
next
case *False* **hence** $d'' \notin \{d\}$ **by** *auto*
from $\langle d'' < \text{length } b \rangle$ **and** *this* **and** $\langle p \in \text{grid } b \{d\} \rangle$
have $p ! d'' = b ! d''$ **by** (*rule grid-invariant*)
also have $\dots = p' ! d''$ **using** $\langle d'' < \text{length } b \rangle$ **and** $\langle d'' \notin \{d\} \rangle$ **and** $\langle p' \in \text{grid } b \{d\} \rangle$
by (*rule grid-invariant[symmetric]*)
also have $\dots = ?child ! d''$
proof –
have $d'' < \text{length } p'$ **using** $\langle d'' < \text{length } b \rangle$ **and** $\langle p' \in \text{grid } b \{d\} \rangle$ **by** *auto*
hence $?child ! d'' = p' ! d''$ **using** *child-invariant* **and** $\langle d \neq d'' \rangle$ **and** $\langle d = d' \rangle$ **by** *auto*
thus *?thesis* **by** *auto*
qed

finally show *?thesis* .
qed

ultimately have $p = ?child$ **by** (*rule nth-equalityI*)
thus $?child \in \text{grid } p \{d\}$ **by** *auto*
qed

next

case *Start*
moreover hence $lv\ b\ d \leq lv\ p\ d$ **using** *grid-single-level* **and** $\langle d < length\ b \rangle$ **by**
auto
ultimately have $lv\ b\ d = lv\ p\ d$ **by** *auto*

have $level\ p = level\ b$
proof –
{ **fix** d'
assume $d' < length\ b$
have $lv\ b\ d' = lv\ p\ d'$
proof (*cases* $d = d'$)
case *True* **with** $\langle lv\ b\ d = lv\ p\ d \rangle$ **show** *?thesis* **by** *auto*
next
case *False* **hence** $d' \notin \{d\}$ **by** *auto*
from $\langle d' < length\ b \rangle$ **and** *this* **and** $\langle p \in grid\ b\ \{d\} \rangle$
have $p \neq d' = b \neq d'$ **by** (*rule* *grid-invariant*)
thus *?thesis* **by** (*auto simp add: lv-def*)
qed }
moreover have $length\ b = length\ p$ **using** $\langle p \in grid\ b\ \{d\} \rangle$ **by** *auto*
ultimately **show** *?thesis* **by** (*rule* *level-all-eq*)
qed
hence $p = b$ **using** *grid-Start* **and** $\langle p \in grid\ b\ \{d\} \rangle$ **by** *auto*
thus *?case* **by** *auto*

qed
lemma *grid-disjunct*: **assumes** $d < length\ p$
shows $grid\ (child\ p\ left\ d)\ ds \cap grid\ (child\ p\ right\ d)\ ds = \{\}$
(*is* $grid\ ?l\ ds \cap grid\ ?r\ ds = \{\}$)
proof (*intro set-eqI iffI*)
fix x
assume $x \in grid\ ?l\ ds \cap grid\ ?r\ ds$
hence $ix\ x\ d < (ix\ ?l\ d + 1) * 2^{(lv\ x\ d - lv\ ?l\ d)}$
and $ix\ x\ d > (ix\ ?r\ d - 1) * 2^{(lv\ x\ d - lv\ ?r\ d)}$
using *grid-estimate* $\langle d < length\ p \rangle$ **by** *auto*
thus $x \in \{\}$ **using** $\langle d < length\ p \rangle$ **and** *child-lv* **and** *child-ix* **by** *auto*
qed *auto*

lemma *grid-level-eq*: **assumes** $eq: \forall d \in ds. lv\ p\ d = lv\ b\ d$ **and** *grid*: $p \in grid\ b$
 ds
shows $level\ p = level\ b$
proof (*rule level-all-eq*)
{ **fix** i **assume** $i < length\ b$
show $lv\ b\ i = lv\ p\ i$
proof (*cases* $i \in ds$)
case *True* **with** *eq* **show** *?thesis* **by** *auto*
next **case** *False* **with** $\langle i < length\ b \rangle$ **and** *grid* **show** *?thesis*
using *lv-def ix-def grid-invariant* **by** *auto*
qed }
show $length\ b = length\ p$ **using** *grid* **by** *auto*
qed

lemma *grid-partition*:

$grid\ p\ \{d\} = \{p\} \cup grid\ (child\ p\ left\ d)\ \{d\} \cup grid\ (child\ p\ right\ d)\ \{d\}$
(is - = - $\cup grid\ ?l\ \{d\} \cup grid\ ?r\ \{d\}$)

proof -

have !! $x. \llbracket x \in grid\ p\ \{d\} ; x \neq p ; x \notin grid\ ?r\ \{d\} \rrbracket \implies x \in grid\ ?l\ \{d\}$

proof (*cases* $d < length\ p$)

case *True*

fix x

let $?nr-r\ p = ix\ x\ d > (ix\ p\ d + 1) * 2^\wedge (lv\ x\ d - lv\ p\ d)$

let $?nr-l\ p = (ix\ p\ d - 1) * 2^\wedge (lv\ x\ d - lv\ p\ d) > ix\ x\ d$

have *ix-r-eq*: $ix\ ?r\ d = 2 * ix\ p\ d + 1$ **using** $\langle d < length\ p \rangle$ **and** *child-ix* **by** *auto*

have *lv-r-eq*: $lv\ ?r\ d = lv\ p\ d + 1$ **using** $\langle d < length\ p \rangle$ **and** *child-lv* **by** *auto*

have *ix-l-eq*: $ix\ ?l\ d = 2 * ix\ p\ d - 1$ **using** $\langle d < length\ p \rangle$ **and** *child-ix* **by** *auto*

have *lv-l-eq*: $lv\ ?l\ d = lv\ p\ d + 1$ **using** $\langle d < length\ p \rangle$ **and** *child-lv* **by** *auto*

assume $x \in grid\ p\ \{d\}$ **and** $x \neq p$ **and** $x \notin grid\ ?r\ \{d\}$

hence $lv\ p\ d \leq lv\ x\ d$ **using** *grid-single-level* **and** $\langle d < length\ p \rangle$ **by** *auto*

moreover **have** $lv\ p\ d \neq lv\ x\ d$

proof (*rule* *ccontr*)

assume $\neg lv\ p\ d \neq lv\ x\ d$

hence *level* $x = level\ p$ **using** $\langle x \in grid\ p\ \{d\} \rangle$ **and** *grid-level-eq* [*where* $ds = \{d\}$] **by** *auto*

hence $x = p$ **using** *grid-Start* **and** $\langle x \in grid\ p\ \{d\} \rangle$ **by** *auto*

thus *False* **using** $\langle x \neq p \rangle$ **by** *auto*

qed

ultimately **have** $lv\ p\ d < lv\ x\ d$ **by** *auto*

hence $lv\ ?r\ d \leq lv\ x\ d$ **and** $?r \in grid\ p\ \{d\}$ **using** *child-lv* **and** $\langle d < length\ p \rangle$ **by** *auto*

with $\langle d < length\ p \rangle$ **and** $\langle x \in grid\ p\ \{d\} \rangle$

have *r-range*: $\neg ?nr-r\ ?r \wedge \neg ?nr-l\ ?r \implies x \in grid\ ?r\ \{d\}$

using *grid-part* [*where* $p = ?r$ **and** $p' = x$ **and** $b = p$ **and** $d = d$] **by** *auto*

have $x \notin grid\ ?r\ \{d\} \implies ?nr-l\ ?r \vee ?nr-r\ ?r$ **by** (*rule* *ccontr*, *auto simp add: r-range*)

hence $?nr-l\ ?r \vee ?nr-r\ ?r$ **using** $\langle x \notin grid\ ?r\ \{d\} \rangle$ **by** *auto*

have *gt0*: $lv\ x\ d - lv\ p\ d > 0$ **using** $\langle lv\ p\ d < lv\ x\ d \rangle$ **by** *auto*

have *ix-shift*: $ix\ ?r\ d = ix\ ?l\ d + 2$ **and** *lv-lr*: $lv\ ?r\ d = lv\ ?l\ d$ **and** *right1*: !!
 $x :: int. x + 2 - 1 = x + 1$

using $\langle d < length\ p \rangle$ **and** *child-ix* **and** *child-lv* **by** *auto*

have $lv\ x\ d - lv\ p\ d = Suc\ (lv\ x\ d - (lv\ p\ d + 1))$

using *gt0* **by** *auto*

hence *lv-shift*: $!! y :: \text{int. } y * 2^{\wedge}(lv\ x\ d - lv\ p\ d) = y * 2 * 2^{\wedge}(lv\ x\ d - (lv\ p\ d + 1))$
by *auto*

have $ix\ x\ d < (ix\ p\ d + 1) * 2^{\wedge}(lv\ x\ d - lv\ p\ d)$
using $\langle x \in \text{grid } p\ \{d\} \rangle$ *grid-estimate* **and** $\langle d < \text{length } p \rangle$ **by** *auto*
also have $\dots = (ix\ ?r\ d + 1) * 2^{\wedge}(lv\ x\ d - lv\ ?r\ d)$
using $\langle lv\ p\ d < lv\ x\ d \rangle$ **and** *ix-r-eq* **and** *lv-r-eq* *lv-shift*[**where** $y=ix\ p\ d + 1$]
by *auto*

finally have $?nr-l\ ?r$ **using** $\langle ?nr-l\ ?r \vee ?nr-r\ ?r \rangle$ **by** *auto*
hence *r-bound*: $(ix\ ?l\ d + 1) * 2^{\wedge}(lv\ x\ d - lv\ ?l\ d) > ix\ x\ d$
unfolding *ix-shift* *lv-lr* **using** *right1* **by** *auto*

have $(ix\ ?l\ d - 1) * 2^{\wedge}(lv\ x\ d - lv\ ?l\ d) = (ix\ p\ d - 1) * 2 * 2^{\wedge}(lv\ x\ d - (lv\ p\ d + 1))$
unfolding *ix-l-eq* *lv-l-eq* **by** *auto*
also have $\dots = (ix\ p\ d - 1) * 2^{\wedge}(lv\ x\ d - lv\ p\ d)$
using *lv-shift*[**where** $y=ix\ p\ d - 1$] **by** *auto*
also have $\dots < ix\ x\ d$
using $\langle x \in \text{grid } p\ \{d\} \rangle$ *grid-estimate* **and** $\langle d < \text{length } p \rangle$ **by** *auto*
finally have *l-bound*: $(ix\ ?l\ d - 1) * 2^{\wedge}(lv\ x\ d - lv\ ?l\ d) < ix\ x\ d$.

from *l-bound* *r-bound* $\langle d < \text{length } p \rangle$ **and** $\langle x \in \text{grid } p\ \{d\} \rangle$ $\langle lv\ ?r\ d \leq lv\ x\ d \rangle$
and *lv-lr*
show $x \in \text{grid } ?l\ \{d\}$ **using** *grid-part*[**where** $p=?l$ **and** $p'=x$ **and** $d=d$] **by** *auto*
qed (*auto simp add: child-def*)
thus *?thesis* **by** (*auto intro: grid-child*)
qed

lemma *grid-change-dim*: **assumes** *grid*: $p \in \text{grid } b\ ds$
shows $p[d := X] \in \text{grid } (b[d := X])\ ds$
using *grid*
proof *induct*
case (*Child* $p\ d'\ dir$)
show *?case*
proof (*cases* $d \neq d'$)
case *True*
have $(\text{child } p\ dir\ d')[d := X] = \text{child } (p[d := X])\ dir\ d'$
unfolding *child-def* **and** *ix-def* **and** *lv-def*
unfolding *list-update-swap*[*OF* $\langle d \neq d' \rangle$] **and** *nth-list-update-neq*[*OF* $\langle d \neq d' \rangle$] ..
thus *?thesis* **using** *Child* **by** *auto*
next
case *False* **hence** $d = d'$ **by** *auto*
with *Child* **show** *?thesis* **unfolding** *child-def* $\langle d = d' \rangle$ *list-update-overwrite*
by *auto*
qed
qed *auto*

lemma *grid-change-dim-child*: **assumes** *grid*: $p \in \text{grid } b\ ds$ **and** $d \notin ds$

shows $child\ p\ dir\ d \in grid\ (child\ b\ dir\ d)\ ds$
proof (cases $d < length\ b$)
 case *True* **thus** *?thesis* **using** *grid-change-dim*[*OF* *grid*]
 unfolding *child-def* *lv-def* *ix-def* *grid-invariant*[*OF* *True* $\langle d \notin ds \rangle$ *grid*] **by** *auto*
next
 case *False* **hence** $length\ b \leq d$ **and** $length\ p \leq d$ **using** *grid* **by** *auto*
 thus *?thesis* **unfolding** *child-def* **using** *list-update-beyond* *assms* **by** *auto*
qed
lemma *grid-split*: **assumes** *grid*: $p \in grid\ b\ (ds' \cup ds)$ **shows** $\exists x \in grid\ b\ ds.$ $p \in grid\ x\ ds'$
 using *grid*
proof *induct*
 case (*Child* $p\ d\ dir$)
 show *?case*
 proof (cases $d \in ds'$)
 case *True* **with** *Child* **show** *?thesis* **by** *auto*
next
 case *False*
 hence $d \in ds$ **using** *Child* **by** *auto*
 obtain x **where** $x \in grid\ b\ ds$ **and** $p \in grid\ x\ ds'$ **using** *Child* **by** *auto*
 hence $child\ x\ dir\ d \in grid\ b\ ds$ **using** $\langle d \in ds \rangle$ **by** *auto*
 moreover **have** $child\ p\ dir\ d \in grid\ (child\ x\ dir\ d)\ ds'$
 using $\langle p \in grid\ x\ ds' \rangle$ *False* **and** *grid-change-dim-child* **by** *auto*
 ultimately **show** *?thesis* **by** *auto*
qed
qed *auto*
lemma *grid-union-eq*: $(\bigcup p \in grid\ b\ ds.\ grid\ p\ ds') = grid\ b\ (ds' \cup ds)$
 using *grid-split* **and** *grid-transitive*[**where** $ds'' = ds' \cup ds$ **and** $ds = ds'$ **and** $ds' = ds$,
OF - - *Un-upper2* *Un-upper1*] **by** *auto*
lemma *grid-onedim-split*:
 $grid\ b\ (ds \cup \{d\}) = grid\ b\ ds \cup grid\ (child\ b\ left\ d)\ (ds \cup \{d\}) \cup grid\ (child\ b\ right\ d)\ (ds \cup \{d\})$
 (**is** - = $?g \cup ?l\ (ds \cup \{d\}) \cup ?r\ (ds \cup \{d\})$)
proof -
 have $?g \cup ?l\ (ds \cup \{d\}) \cup ?r\ (ds \cup \{d\}) = ?g \cup (\bigcup p \in ?l\ \{d\}.\ grid\ p\ ds) \cup (\bigcup p \in ?r\ \{d\}.\ grid\ p\ ds)$
 unfolding *grid-union-eq* ..
 also **have** $\dots = (\bigcup p \in (\{b\} \cup ?l\ \{d\} \cup ?r\ \{d\}).\ grid\ p\ ds)$ **by** *auto*
 also **have** $\dots = (\bigcup p \in grid\ b\ \{d\}.\ grid\ p\ ds)$ **unfolding** *grid-partition*[**where** $p=b$] ..
 finally **show** *?thesis* **unfolding** *grid-union-eq* **by** *auto*
qed
lemma *grid-child-without-parent*: **assumes** *grid*: $p \in grid\ (child\ b\ dir\ d)\ ds$ (**is** $p \in grid\ ?c\ ds$) **and** $d < length\ b$
 shows $p \neq b$
proof -
 have $level\ ?c \leq level\ p$ **using** *grid* **by** (*rule* *grid-level*)
 hence $level\ b < level\ p$ **using** *child-level* **and** $\langle d < length\ b \rangle$ **by** *auto*
 thus *?thesis* **by** *auto*

qed
lemma *grid-disjunct'*:
 assumes $p \in \text{grid } b \text{ } ds$ and $p' \in \text{grid } b \text{ } ds$ and $x \in \text{grid } p \text{ } ds'$ and $p \neq p'$ and
 $ds \cap ds' = \{\}$
 shows $x \notin \text{grid } p' \text{ } ds'$
proof (*rule ccontr*)
 assume $\neg x \notin \text{grid } p' \text{ } ds'$ hence $x \in \text{grid } p' \text{ } ds'$ by *auto*
 have $l: \text{length } b = \text{length } p$ and $l': \text{length } b = \text{length } p'$ using $\langle p \in \text{grid } b \text{ } ds \rangle$
 and $\langle p' \in \text{grid } b \text{ } ds \rangle$ by *auto*
 hence $\text{length } p' = \text{length } p$ by *auto*
 moreover have $\forall d < \text{length } p'. p' ! d = p ! d$
proof (*rule allI, rule impI*)
 fix d assume $dl': d < \text{length } p'$ hence $d < \text{length } b$ using l' by *auto*
 hence $dl: d < \text{length } p$ using l by *auto*
 show $p' ! d = p ! d$
proof (*cases d \in ds'*)
 case *True* with $\langle ds \cap ds' = \{\} \rangle$ have $d \notin ds$ by *auto*
 hence $p' ! d = b ! d$ and $p ! d = b ! d$
 using $\langle d < \text{length } b \rangle$ $\langle p' \in \text{grid } b \text{ } ds \rangle$ and $\langle p \in \text{grid } b \text{ } ds \rangle$ and *grid-invariant*
 by *auto*
 thus ?thesis by *auto*
 next
 case *False*
 show ?thesis
 using *grid-invariant*[*OF dl' False* $\langle x \in \text{grid } p' \text{ } ds' \rangle$]
 and *grid-invariant*[*OF dl False* $\langle x \in \text{grid } p \text{ } ds' \rangle$] by *auto*
 qed
 qed
 ultimately have $p' = p$ by (*metis nth-equalityI*)
 thus *False* using $\langle p \neq p' \rangle$ by *auto*
 qed
lemma *grid-split1*: assumes *grid*: $p \in \text{grid } b \text{ } (ds' \cup ds)$ and $ds \cap ds' = \{\}$
 shows $\exists! x \in \text{grid } b \text{ } ds. p \in \text{grid } x \text{ } ds'$
proof (*rule ex-ex1I*)
 obtain x where $x \in \text{grid } b \text{ } ds$ and $p \in \text{grid } x \text{ } ds'$ using *grid-split*[*OF grid*] by
auto
 thus $\exists x. x \in \text{grid } b \text{ } ds \wedge p \in \text{grid } x \text{ } ds'$ by *auto*
 next
 fix $x \ y$
 assume $x \in \text{grid } b \text{ } ds \wedge p \in \text{grid } x \text{ } ds'$ and $y \in \text{grid } b \text{ } ds \wedge p \in \text{grid } y \text{ } ds'$
 hence $x \in \text{grid } b \text{ } ds$ and $p \in \text{grid } x \text{ } ds'$ and $y \in \text{grid } b \text{ } ds$ and $p \in \text{grid } y \text{ } ds'$
 by *auto*
 show $x = y$
proof (*rule ccontr*)
 assume $x \neq y$
 from *grid-disjunct'*[*OF* $\langle x \in \text{grid } b \text{ } ds \rangle$ $\langle y \in \text{grid } b \text{ } ds \rangle$ $\langle p \in \text{grid } x \text{ } ds' \rangle$ *this* $\langle ds$
 $\cap ds' = \{\} \rangle$]
 show *False* using $\langle p \in \text{grid } y \text{ } ds' \rangle$ by *auto*
 qed

qed

2.3 Grid Restricted to a Level

definition $lgrid :: grid\text{-}point \Rightarrow nat\ set \Rightarrow nat \Rightarrow grid\text{-}point\ set$
where $lgrid\ b\ ds\ lm = \{ p \in grid\ b\ ds.\ level\ p < lm \}$

lemma $lgridI[intro]$:
[[$p \in grid\ b\ ds ; level\ p < lm$]] $\Longrightarrow p \in lgrid\ b\ ds\ lm$
unfolding $lgrid\text{-}def$ **by** $simp$

lemma $lgridE[elim]$:
assumes $p \in lgrid\ b\ ds\ lm$
assumes [[$p \in grid\ b\ ds ; level\ p < lm$]] $\Longrightarrow P$
shows P
using $assms$ **unfolding** $lgrid\text{-}def$ **by** $auto$

lemma $lgridI\text{-}child[intro]$:
 $d \in ds \Longrightarrow p \in lgrid\ (child\ b\ dir\ d)\ ds\ lm \Longrightarrow p \in lgrid\ b\ ds\ lm$
by ($auto\ intro: grid\text{-}child$)

lemma $lgrid\text{-}empty[simp]$: $lgrid\ p\ ds\ (level\ p) = \{\}$
proof ($rule\ equalsOI$)
fix p' **assume** $p' \in lgrid\ p\ ds\ (level\ p)$
hence $level\ p' < level\ p$ **and** $level\ p \leq level\ p'$ **by** $auto$
thus $False$ **by** $auto$

qed

lemma $lgrid\text{-}empty'$: **assumes** $lm \leq level\ p$ **shows** $lgrid\ p\ ds\ lm = \{\}$
proof ($rule\ equalsOI$)
fix p' **assume** $p' \in lgrid\ p\ ds\ lm$
hence $level\ p' < lm$ **and** $level\ p \leq level\ p'$ **by** $auto$
thus $False$ **using** $\langle lm \leq level\ p \rangle$ **by** $auto$

qed

lemma $grid\text{-}not\text{-}child$:
assumes $[simp]: d < length\ p$
shows $p \notin grid\ (child\ p\ dir\ d)\ ds$
proof ($rule\ ccontr$)
assume $\neg ?thesis$
have $level\ p < level\ (child\ p\ dir\ d)$ **by** $auto$
with $grid\text{-}level[OF\ \langle \neg ?thesis \rangle [unfolding\ not\text{-}not]]$
show $False$ **by** $auto$

qed

2.4 Unbounded Sparse Grid

definition $sparsegrid' :: nat \Rightarrow grid\text{-}point\ set$
where
 $sparsegrid'\ dm = grid\ (start\ dm)\ \{ 0 ..< dm \}$

lemma *grid-subset-alldim*:
assumes $p: p \in \text{grid } b \text{ } ds$
defines $dm \equiv \text{length } b$
shows $p \in \text{grid } b \{0..<dm\}$
proof –
have $ds \cap \{dm..\} \cup ds \cap \{0..<dm\} = ds$ **by** *auto*
from *gridgen-dim-restrict*[**where** $ds=ds \cap \{0..<dm\}$ **and** $ds'=ds \cap \{dm..\}$] *this*
have $ds \cap \{0..<dm\} \subseteq \{0..<dm\}$
and $p \in \text{grid } b (ds \cap \{0..<dm\})$ **using** p **unfolding** *dm-def* **by** *auto*
thus *?thesis* **by** (*rule grid-union-dims*)
qed

lemma *sparsegrid'-length[simp]*:
 $b \in \text{sparsegrid}' \text{ } dm \implies \text{length } b = dm$ **unfolding** *sparsegrid'-def* **by** *auto*

lemma *sparsegrid'I[intro]*:
assumes $b: b \in \text{sparsegrid}' \text{ } dm$ **and** $p: p \in \text{grid } b \text{ } ds$
shows $p \in \text{sparsegrid}' \text{ } dm$
using *sparsegrid'-length*[*OF* b] b
grid-transitive[*OF* *grid-subset-alldim*[*OF* p], **where** $c=\text{start } dm$ **and** $ds'=\{0..<dm\}$]
unfolding *sparsegrid'-def* **by** *auto*

lemma *sparsegrid'-start*:
assumes $b \in \text{grid } (\text{start } dm) \text{ } ds$
shows $b \in \text{sparsegrid}' \text{ } dm$
unfolding *sparsegrid'-def*
using *grid-subset-alldim*[*OF* *assms*] **by** *simp*

2.5 Sparse Grid

definition *sparsegrid* :: $\text{nat} \Rightarrow \text{nat} \Rightarrow \text{grid-point set}$
where

$\text{sparsegrid } dm \text{ } lm = \text{lgrid } (\text{start } dm) \{ 0 ..< dm \} \text{ } lm$

lemma *sparsegrid-length*: $p \in \text{sparsegrid } dm \text{ } lm \implies \text{length } p = dm$
by (*auto simp: sparsegrid-def*)

lemma *sparsegrid-subset[intro]*: $p \in \text{sparsegrid } dm \text{ } lm \implies p \in \text{sparsegrid}' \text{ } dm$
unfolding *sparsegrid-def* *sparsegrid'-def* *lgrid-def* **by** *auto*

lemma *sparsegridI[intro]*:
assumes $p \in \text{sparsegrid}' \text{ } dm$ **and** $\text{level } p < lm$
shows $p \in \text{sparsegrid } dm \text{ } lm$
using *assms* **unfolding** *sparsegrid'-def* *sparsegrid-def* *lgrid-def* **by** *auto*

lemma *sparsegrid-start*:
assumes $b \in \text{lgrid } (\text{start } dm) \text{ } ds \text{ } lm$
shows $b \in \text{sparsegrid } dm \text{ } lm$

proof
have $b \in \text{grid } (\text{start } dm) \text{ } ds$ **using** assms **by** auto
thus $b \in \text{sparsegrid}' \text{ } dm$ **by** $(\text{rule } \text{sparsegrid}'\text{-start})$
qed $(\text{insert } \text{assms}, \text{auto})$

lemma $\text{sparsegridE}[\text{elim}]$:
assumes $p \in \text{sparsegrid } dm \text{ } lm$
shows $p \in \text{sparsegrid}' \text{ } dm$ **and** $\text{level } p < lm$
using assms **unfolding** $\text{sparsegrid}'\text{-def}$ $\text{sparsegrid}\text{-def}$ $\text{lgrid}\text{-def}$ **by** auto

2.6 Compute Sparse Grid Points

fun $\text{gridgen} :: \text{grid-point} \Rightarrow \text{nat set} \Rightarrow \text{nat} \Rightarrow \text{grid-point list}$
where

$\text{gridgen } p \text{ } ds \ 0 = []$
 $|\ \text{gridgen } p \text{ } ds \ (\text{Suc } l) = (\text{let}$
 $\text{sub} = \lambda d. \text{gridgen } (\text{child } p \ \text{left } d) \ \{d' \in ds . d' \leq d\} \ l \ @$
 $\text{gridgen } (\text{child } p \ \text{right } d) \ \{d' \in ds . d' \leq d\} \ l$
 $\text{in } p \ \# \ \text{concat } (\text{map } \text{sub} \ [d \leftarrow [0 ..< \text{length } p]. \ d \in ds]))$

lemma gridgen-lgrid-eq : $\text{set } (\text{gridgen } p \text{ } ds \ l) = \text{lgrid } p \text{ } ds \ (\text{level } p + l)$

proof $(\text{induct } l \ \text{arbitrary: } p \text{ } ds)$
case $(\text{Suc } l)$
let $?sub \ \text{dir } d = \text{set } (\text{gridgen } (\text{child } p \ \text{dir } d) \ \{d' \in ds . d' \leq d\} \ l)$
let $?sub \ \text{dir } d = \text{lgrid } (\text{child } p \ \text{dir } d) \ \{d' \in ds . d' \leq d\} \ (\text{level } p + \text{Suc } l)$
let $?union \ F \ dm = \{p\} \cup (\bigcup d \in \{d \in ds. \ d < dm\}. \ F \ \text{left } d \cup F \ \text{right } d)$

have $\text{hyp: } !! \ \text{dir } d. \ d < \text{length } p \implies ?sub \ \text{dir } d = ?sub \ \text{dir } d$
using Suc.hyps **using** child-level **by** auto

{ fix } dm **assume $dm \leq \text{length } p$
hence $?union \ ?sub \ dm = \text{lgrid } p \ \{d \in ds. \ d < dm\} \ (\text{level } p + \text{Suc } l)$
proof $(\text{induct } dm)$
case $(\text{Suc } dm)$
hence $dm \leq \text{length } p$ **by** auto**

let $?l = \text{child } p \ \text{left } dm$ **and** $?r = \text{child } p \ \text{right } dm$

have $p\text{-lgrid: } p \in \text{lgrid } p \ \{d \in ds. \ d < dm\} \ (\text{level } p + \text{Suc } l)$ **by** auto

show $?case$

proof $(\text{cases } dm \in ds)$

case True

let $?ds = \{d \in ds. \ d < dm\} \cup \{dm\}$

have $ds\text{-eq: } \{d' \in ds. \ d' \leq dm\} = ?ds$ **using** True **by** auto

have $ds\text{-eq': } \{d \in ds. \ d < \text{Suc } dm\} = \{d \in ds. \ d < dm\} \cup \{dm\}$ **using**
 True **by** auto

have $?union \ ?sub \ (\text{Suc } dm) = ?union \ ?sub \ dm \cup (\{p\} \cup ?sub \ \text{left } dm \cup$

?sub right dm
unfolding *ds-eq'* **by** *auto*
also have ... = *lgrid p {d ∈ ds. d < dm}* (*level p + Suc l*) ∪ *?sub left dm*
∪ *?sub right dm*
unfolding *Suc.hyps[OF ‹dm ≤ length p›]* **using** *p-lgrid* **by** *auto*
also have ... = *{p' ∈ grid p {d ∈ ds. d < dm}* ∪ (*grid ?l ?ds*) ∪ (*grid ?r*
?ds).
level p' < level p + Suc l} **unfolding** *lgrid-def ds-eq* **by** *auto*
also have ... = *lgrid p {d ∈ ds. d < Suc dm}* (*level p + Suc l*)
unfolding *lgrid-def ds-eq'* **unfolding** *grid-onedim-split[where b=p]* ..
finally show *?thesis* .
next
case *False* **hence** *{d ∈ ds. d < Suc dm}* = *{d ∈ ds. d < dm ∨ d = dm}*
by *auto*
hence *ds-eq: {d ∈ ds. d < Suc dm}* = *{d ∈ ds. d < dm}* **using** *‹dm ∉ ds›*
by *auto*
show *?thesis* **unfolding** *ds-eq* *Suc.hyps[OF ‹dm ≤ length p›]* ..
qed
next case *0* **thus** *?case* **unfolding** *lgrid-def* **by** *auto*
qed }
hence *?union ?sub (length p)* = *lgrid p {d ∈ ds. d < length p}* (*level p + Suc l*)
by *auto*
hence *union-lgrid-eq: ?union ?sub (length p)* = *lgrid p ds (level p + Suc l)*
unfolding *lgrid-def* **using** *grid-dim-remove-outer* **by** *auto*

have *set (gridgen p ds (Suc l))* = *?union ?subg (length p)*
unfolding *gridgen.simps* **and** *Let-def* **by** *auto*
hence *set (gridgen p ds (Suc l))* = *?union ?sub (length p)*
using *hyp* **by** *auto*
also have ... = *lgrid p ds (level p + Suc l)*
using *union-lgrid-eq* .
finally show *?case* .
qed *auto*

lemma *gridgen-distinct: distinct (gridgen p ds l)*

proof (*induct l arbitrary: p ds*)

case (*Suc l*)

let *?ds* = *[d ← [0..<length p]. d ∈ ds]*

let *?left d* = *gridgen (child p left d) { d' ∈ ds . d' ≤ d } l*

and *?right d* = *gridgen (child p right d) { d' ∈ ds . d' ≤ d } l*

let *?sub d* = *?left d @ ?right d*

have *distinct (concat (map ?sub ?ds))*

proof (*cases l*)

case (*Suc l'*)

have *inj-on: inj-on ?sub (set ?ds)*

proof (*rule inj-onI, rule ccontr*)

fix *d d'* **assume** *d ∈ set ?ds* **and** *d' ∈ set ?ds*

```

hence  $d < \text{length } p$  and  $d \in \text{set } ?ds$  and  $d' < \text{length } p$  by auto
assume *:  $?sub\ d = ?sub\ d'$ 
have in-d:  $\text{child } p \text{ left } d \in \text{set } (?sub\ d)$ 
  using  $\langle d \in \text{set } ?ds \rangle\ Suc$ 
  by (auto simp add: gridgen-lgrid-eq lgrid-def grid-Start)

have in-d':  $\text{child } p \text{ left } d' \in \text{set } (?sub\ d')$ 
  using  $\langle d \in \text{set } ?ds \rangle\ Suc$ 
  by (auto simp add: gridgen-lgrid-eq lgrid-def grid-Start)

{ fix  $p'\ d$  assume  $d \in \text{set } ?ds$  and  $p' \in \text{set } (?sub\ d)$ 
  hence  $lv\ p\ d < lv\ p'\ d$ 
  using grid-child-level
  by (auto simp add: gridgen-lgrid-eq lgrid-def grid-child-level) }
note level-less = this

assume  $d \neq d'$ 
show False
proof (cases d' < d)
  case True
  with in-d'  $\langle ?sub\ d = ?sub\ d' \rangle\ \text{level-less}[OF\ \langle d \in \text{set } ?ds \rangle]$ 
  have  $lv\ p\ d < lv\ (\text{child } p \text{ left } d')\ d$  by simp
  thus False unfolding lv-def
    using child-invariant[OF  $\langle d < \text{length } p \rangle$ , of left d']  $\langle d \neq d' \rangle$ 
    by auto
  next
  case False hence  $d < d'$  using  $\langle d \neq d' \rangle$  by auto
  with in-d  $\langle ?sub\ d = ?sub\ d' \rangle\ \text{level-less}[OF\ \langle d' \in \text{set } ?ds \rangle]$ 
  have  $lv\ p\ d' < lv\ (\text{child } p \text{ left } d)\ d'$  by simp
  thus False unfolding lv-def
    using child-invariant[OF  $\langle d' < \text{length } p \rangle$ , of left d]  $\langle d \neq d' \rangle$ 
    by auto
  qed
qed

show ?thesis
proof (rule distinct-concat)
  show distinct (map  $?sub\ ?ds$ )
  unfolding distinct-map using inj-on by simp
next
fix  $ys$  assume  $ys \in \text{set } (\text{map } ?sub\ ?ds)$ 
then obtain  $d$  where  $d \in ds$  and  $d < \text{length } p$ 
  and *:  $ys = ?sub\ d$  by auto

show distinct  $ys$  unfolding *
  using grid-disjunct[OF  $\langle d < \text{length } p \rangle$ , of  $\{d' \in ds.\ d' \leq d\}$ ]
  gridgen-lgrid-eq lgrid-def  $\langle \text{distinct } (?left\ d) \rangle\ \langle \text{distinct } (?right\ d) \rangle$ 
  by auto
next

```

```

fix ys zs
assume ys ∈ set (map ?sub ?ds)
then obtain d where ys: ys = ?sub d and d ∈ set ?ds by auto
hence d < length p by auto

assume zs ∈ set (map ?sub ?ds)
then obtain d' where zs: zs = ?sub d' and d' ∈ set ?ds by auto
hence d' < length p by auto

assume ys ≠ zs
hence d' ≠ d unfolding ys zs by auto

show set ys ∩ set zs = {}
proof (rule ccontr)
  assume ¬ ?thesis
  then obtain p' where p' ∈ set (?sub d) and p' ∈ set (?sub d')
    unfolding ys zs by auto

  hence lv p d < lv p' d lv p d' < lv p' d'
    using grid-child-level ⟨d ∈ set ?ds⟩ ⟨d' ∈ set ?ds⟩
    by (auto simp add: gridgen-lgrid-eq lgrid-def grid-child-level)

show False
proof (cases d < d')
  case True
    from ⟨p' ∈ set (?sub d)⟩
    have p ! d' = p' ! d'
      using grid-invariant[of d' child p right d {d' ∈ ds. d' ≤ d}]
      using grid-invariant[of d' child p left d {d' ∈ ds. d' ≤ d}]
      using child-invariant[of d' - - d] ⟨d < d'⟩ ⟨d' < length p⟩
      using gridgen-lgrid-eq lgrid-def by auto
    thus False using ⟨lv p d' < lv p' d'⟩ unfolding lv-def by auto
  next
    case False hence d' < d using ⟨d' ≠ d⟩ by simp
    from ⟨p' ∈ set (?sub d')⟩
    have p ! d = p' ! d
      using grid-invariant[of d child p right d' {d ∈ ds. d ≤ d'}]
      using grid-invariant[of d child p left d' {d ∈ ds. d ≤ d'}]
      using child-invariant[of d - - d'] ⟨d' < d⟩ ⟨d < length p⟩
      using gridgen-lgrid-eq lgrid-def by auto
    thus False using ⟨lv p d < lv p' d⟩ unfolding lv-def by auto
  qed
qed
qed
qed (simp add: map-replicate-const)
moreover
have p ∉ set (concat (map ?sub ?ds))
  using gridgen-lgrid-eq lgrid-def grid-not-child[of - p] by simp
ultimately show ?case

```

unfolding *gridgen.simps Let-def distinct.simps* **by simp**
qed auto

lemma *lgrid-finite: finite (lgrid b ds lm)*
proof (*cases level b ≤ lm*)
case *True* **from** *iffD1[OF le-iff-add True]*
obtain *l* **where** *l: lm = level b + l* **by auto**
show *?thesis* **unfolding** *l gridgen-lgrid-eq[symmetric]* **by auto**
next
case *False* **hence** *!! x. x ∈ grid b ds ⇒ (¬ level x < lm)*
proof –
fix *x* **assume** *x ∈ grid b ds*
from *grid-level[OF this]* **show** *¬ level x < lm* **using** *False* **by auto**
qed
hence *lgrid b ds lm = {}* **unfolding** *lgrid-def* **by auto**
thus *?thesis* **by auto**
qed

lemma *lgrid-sum:*
fixes *F :: grid-point ⇒ real*
assumes *d < length b* **and** *level b < lm*
shows $(\sum p \in \text{lgrid } b \ \{d\} \ \text{lm}. F \ p) =$
 $(\sum p \in \text{lgrid } (\text{child } b \ \text{left } d) \ \{d\} \ \text{lm}. F \ p) + (\sum p \in \text{lgrid } (\text{child } b \ \text{right } d) \ \{d\} \ \text{lm}. F \ p) + F \ b$
(is $(\sum p \in ?\text{grid } b. F \ p) = (\sum p \in ?\text{grid } ?l . F \ p) + (?sum \ (?grid \ ?r)) + F \ b$ **)**
proof –
have *!! dir. b ∉ ?grid (child b dir d)*
using *grid-child-without-parent[where ds={d}]* **and** *d < length b* **and** *lgrid-def*
by auto
hence *b-distinct: b ∉ (?grid ?l ∪ ?grid ?r)* **by auto**

have *?grid ?l ∩ ?grid ?r = {}*
unfolding *lgrid-def* **using** *grid-disjunct* **and** *d < length b* **by auto**
from *lgrid-finite lgrid-finite* **and** *this*
have *child-eq: ?sum ((?grid ?l) ∪ (?grid ?r)) = ?sum (?grid ?l) + ?sum (?grid ?r)*
by (*rule sum.union-disjoint*)

have *?grid b = {b} ∪ (?grid ?l) ∪ (?grid ?r)* **unfolding** *lgrid-def grid-partition[where p=b]* **using** *assms* **by auto**
hence *?sum (?grid b) = F b + ?sum ((?grid ?l) ∪ (?grid ?r))* **using** *b-distinct*
and *lgrid-finite* **by auto**
thus *?thesis* **using** *child-eq* **by auto**
qed

2.7 Base Points

definition *base :: nat set ⇒ grid-point ⇒ grid-point*
where *base ds p = (THE b. b ∈ grid (start (length p)) ({0 ..< length p} - ds) ∧*

$p \in \text{grid } b \text{ } ds$)

lemma baseE: **assumes** $p\text{-grid}$: $p \in \text{sparsegrid}' \text{ } dm$
shows $\text{base } ds \text{ } p \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds)$
and $p \in \text{grid } (\text{base } ds \text{ } p) \text{ } ds$
proof –
 from $p\text{-grid}$ [*unfolded sparsegrid'-def*]
 have $*$: $\exists! x \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds)$. $p \in \text{grid } x \text{ } ds$
 by (*intro grid-split1*) (*auto intro: grid-union-dims*)
 then obtain x **where** $x\text{-eq}$: $x \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds) \wedge p \in \text{grid } x \text{ } ds$
 by *auto*
 with $*$ **have** $\text{base } ds \text{ } p = x$ **unfolding** *base-def* **by** *auto*
 thus $\text{base } ds \text{ } p \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds)$ **and** $p \in \text{grid } (\text{base } ds \text{ } p) \text{ } ds$
 using $x\text{-eq}$ **by** *auto*
qed

lemma baseI: **assumes** $x\text{-grid}$: $x \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds)$ **and** $p\text{-xgrid}$:
 $p \in \text{grid } x \text{ } ds$
shows $\text{base } ds \text{ } p = x$
proof –
 have $p \in \text{grid } (\text{start } dm) (ds \cup (\{0..<dm\} - ds))$
 using *grid-transitive*[*OF p-xgrid x-grid*, **where** $ds''=ds \cup (\{0..<dm\} - ds)$]
 by *auto*
 moreover **have** $ds \cap (\{0..<dm\} - ds) = \{\}$ **by** *auto*
 ultimately **have** $\exists! x \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds)$. $p \in \text{grid } x \text{ } ds$
 using *grid-split1*[**where** $p=p$ **and** $b=\text{start } dm$ **and** $ds'=ds$ **and** $ds=\{0..<dm\} - ds$]
 by *auto*
 thus $\text{base } ds \text{ } p = x$ **using** $x\text{-grid } p\text{-xgrid}$ **unfolding** *base-def* **by** *auto*
qed

lemma base-empty: **assumes** $p\text{-grid}$: $p \in \text{sparsegrid}' \text{ } dm$ **shows** $\text{base } \{\} \text{ } p = p$
 using *grid-empty-ds* **and** $p\text{-grid}$ **and** *grid-split1*[**where** $ds=\{0..<dm\}$ **and** $ds'=\{\}$]
unfolding *base-def sparsegrid'-def* **by** *auto*

lemma base-start-eq: **assumes** $p\text{-spg}$: $p \in \text{sparsegrid } dm \text{ } lm$
shows $\text{start } dm = \text{base } \{0..<dm\} \text{ } p$
proof –
 from $p\text{-spg}$
 have $\text{start } dm \in \text{grid } (\text{start } dm) (\{0..<dm\} - \{0..<dm\})$
 and $p \in \text{grid } (\text{start } dm) \{0..<dm\}$ **using** *sparsegrid'-def* **by** *auto*
 from *baseI*[*OF this(1) this(2)*] **show** *?thesis* **by** *auto*
qed

lemma base-in-grid: **assumes** $p\text{-grid}$: $p \in \text{sparsegrid}' \text{ } dm$ **shows** $\text{base } ds \text{ } p \in \text{grid } (\text{start } dm) \{0..<dm\}$
proof –
 let $?ds = ds \cup \{0..<dm\}$
 have $ds\text{-eq}$: $\{d \in ?ds. d < \text{length } (\text{start } dm)\} = \{0..<dm\}$

unfolding *start-def* **by** *auto*
have *base ds p ∈ grid (start dm) ?ds*
using *grid-union-dims[OF - baseE(1)[OF p-grid, where ds=ds], where ds'=?ds]*
by *auto*
thus *?thesis using grid-dim-remove-outer[where b=start dm and ds=?ds]* **unfolding**
ds-eq **by** *auto*
qed

lemma *base-grid*: **assumes** *p-grid: p ∈ sparsegrid' dm* **shows** *grid (base ds p) ds*
 \subseteq *sparsegrid' dm*

proof

fix *x* **assume** *xgrid: x ∈ grid (base ds p) ds*
have *ds-eq: { d ∈ {0..<dm} ∪ ds. d < length (start dm) } = {0..<dm}* **by** *auto*
from *grid-transitive[OF xgrid base-in-grid[OF p-grid], where ds''={0..<dm} ∪ ds]*

show *x ∈ sparsegrid' dm unfolding sparsegrid'-def*

using *grid-dim-remove-outer[where b=start dm and ds={0..<dm} ∪ ds]*

unfolding *ds-eq* **unfolding** *Un-ac(3)[of {0..<dm}]*

by *auto*

qed

lemma *base-length[simp]*: **assumes** *p-grid: p ∈ sparsegrid' dm* **shows** *length (base ds p) = dm*

proof –

from *baseE[OF p-grid]* **have** *base ds p ∈ grid (start dm) ({0..<dm} – ds)* **by** *auto*

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

qed

lemma *base-in[simp]*: **assumes** *d < dm* **and** *d ∈ ds* **and** *p-grid: p ∈ sparsegrid' dm* **shows** *base ds p ! d = start dm ! d*

proof –

have *ds: d ∉ {0..<dm} – ds* **using** $\langle d ∈ ds \rangle$ **by** *auto*

have *d < length (start dm)* **using** $\langle d < dm \rangle$ **by** *auto*

with *grid-invariant[OF this ds] baseE(1)[OF p-grid]* **show** *?thesis* **by** *auto*

qed

lemma *base-out[simp]*: **assumes** *d < dm* **and** *d ∉ ds* **and** *p-grid: p ∈ sparsegrid' dm* **shows** *base ds p ! d = p ! d*

proof –

have *d < length (base ds p)* **using** *base-length[OF p-grid] $\langle d < dm \rangle$* **by** *auto*

with *grid-invariant[OF this $\langle d ∉ ds \rangle$] baseE(2)[OF p-grid]* **show** *?thesis* **by** *auto*

qed

lemma *base-base*: **assumes** *p-grid: p ∈ sparsegrid' dm* **shows** *base ds (base ds' p)*
 $=$ *base (ds ∪ ds') p*

proof (*rule nth-equalityI*)

have *b-spg: base ds' p ∈ sparsegrid' dm unfolding sparsegrid'-def*

using *grid-union-dims[OF Diff-subset[where A={0..<dm} and B=ds'] baseE(1)[OF p-grid]]* .

from *base-length[OF b-spg] base-length[OF p-grid]* **show** *length (base ds (base ds' p)) = length (base (ds ∪ ds') p)* **by** *auto*

show $\text{base } ds (\text{base } ds' p) ! i = \text{base } (ds \cup ds') p ! i$ **if** $i < \text{length } (\text{base } ds (\text{base } ds' p))$ **for** i
proof –
have $i < dm$ **using** *that base-length[OF b-spg]* **by** *auto*
show $\text{base } ds (\text{base } ds' p) ! i = \text{base } (ds \cup ds') p ! i$
proof (*cases* $i \in ds \cup ds'$)
case *True*
show *?thesis*
proof (*cases* $i \in ds$)
case *True* **from** $\text{base-in}[OF \langle i < dm \rangle \langle i \in ds \cup ds' \rangle p\text{-grid}] \text{base-in}[OF \langle i < dm \rangle \langle i \in ds \cup ds' \rangle p\text{-grid}]$ **show** *?thesis* **by** *auto*
next
case *False* **hence** $i \in ds'$ **using** $\langle i \in ds \cup ds' \rangle$ **by** *auto*
from $\text{base-in}[OF \langle i < dm \rangle \langle i \in ds \cup ds' \rangle p\text{-grid}] \text{base-out}[OF \langle i < dm \rangle \langle i \notin ds \rangle b\text{-spg}] \text{base-in}[OF \langle i < dm \rangle \langle i \in ds' \rangle p\text{-grid}]$ **show** *?thesis* **by** *auto*
qed
next
case *False* **hence** $i \notin ds$ **and** $i \notin ds'$ **by** *auto*
from $\text{base-out}[OF \langle i < dm \rangle \langle i \notin ds \cup ds' \rangle p\text{-grid}] \text{base-out}[OF \langle i < dm \rangle \langle i \notin ds \rangle b\text{-spg}] \text{base-out}[OF \langle i < dm \rangle \langle i \notin ds' \rangle p\text{-grid}]$ **show** *?thesis* **by** *auto*
qed
qed
qed
lemma *grid-base-out*: **assumes** $d < dm$ **and** $d \notin ds$ **and** $p\text{-grid}: b \in \text{sparsegrid}'$ dm **and** $p \in \text{grid } (base \ ds \ b) \ ds$
shows $p ! d = b ! d$
proof –
have $\text{base } ds \ b ! d = b ! d$ **using** *assms* **by** *auto*
moreover **have** $d < \text{length } (base \ ds \ b)$ **using** *assms* **by** *auto*
from *grid-invariant[OF this]*
have $p ! d = \text{base } ds \ b ! d$ **using** *assms* **by** *auto*
ultimately **show** *?thesis* **by** *auto*
qed

lemma *grid-grid-inj-on*: **assumes** $ds \cap ds' = \{\}$ **shows** *inj-on* $\text{snd } (\bigcup_{p' \in \text{grid } b} ds. \bigcup_{p'' \in \text{grid } p' \ ds'. \{(p', p'')\}}$
proof (*rule inj-onI*)
fix $x \ y$
assume $x \in (\bigcup_{p' \in \text{grid } b} ds. \bigcup_{p'' \in \text{grid } p' \ ds'. \{(p', p'')\})$
hence $\text{snd } x \in \text{grid } (fst \ x) \ ds'$ **and** $\text{fst } x \in \text{grid } b \ ds$ **by** *auto*

assume $y \in (\bigcup_{p' \in \text{grid } b} ds. \bigcup_{p'' \in \text{grid } p' \ ds'. \{(p', p'')\})$
hence $\text{snd } y \in \text{grid } (fst \ y) \ ds'$ **and** $\text{fst } y \in \text{grid } b \ ds$ **by** *auto*

assume $\text{snd } x = \text{snd } y$
have $\text{fst } x = \text{fst } y$
proof (*rule ccontr*)
assume $\text{fst } x \neq \text{fst } y$
from *grid-disjunct'[OF \langle \text{fst } x \in \text{grid } b \ ds \rangle \langle \text{fst } y \in \text{grid } b \ ds \rangle \langle \text{snd } x \in \text{grid } (fst*

$x) ds'$ this $\langle ds \cap ds' = \{\} \rangle$
show $False$ **using** $\langle snd y \in grid (fst y) ds' \rangle$ **unfolding** $\langle snd x = snd y \rangle$ **by**
auto
qed
show $x = y$ **using** $prod-eqI[OF \langle fst x = fst y \rangle \langle snd x = snd y \rangle]$.
qed

lemma *grid-level-d*: **assumes** $d < length\ b$ **and** *p-grid*: $p \in grid\ b\ \{d\}$ **and** $p \neq b$ **shows** $lv\ p\ d > lv\ b\ d$
proof –
from *p-grid*[*unfolded grid-partition*[**where** $p=b$]]
show *?thesis* **using** *grid-child-level* **using** *assms* **by** *auto*
qed

lemma *grid-base-base*: **assumes** $b \in sparsegrid'\ dm$
shows $base\ ds'\ b \in grid (base\ ds (base\ ds'\ b)) (ds \cup ds')$
proof –
from *base-grid*[*OF* $\langle b \in sparsegrid'\ dm \rangle$] **have** $base\ ds'\ b \in sparsegrid'\ dm$ **by**
auto
from *grid-union-dims*[*OF* - *baseE*(2)[*OF* *this*], *of* $ds\ ds \cup ds'$] **show** *?thesis* **by**
auto
qed

lemma *grid-base-union*: **assumes** *b-spg*: $b \in sparsegrid'\ dm$ **and** *p-grid*: $p \in grid$
 $(base\ ds\ b)\ ds$ **and** *x-grid*: $x \in grid (base\ ds'\ p)\ ds'$
shows $x \in grid (base (ds \cup ds')\ b) (ds \cup ds')$
proof –
have *ds-union*: $ds \cup ds' = ds' \cup (ds \cup ds')$ **by** *auto*

from *base-grid*[*OF* *b-spg*] *p-grid* **have** *p-spg*: $p \in sparsegrid'\ dm$ **by** *auto*
with *assms* **and** *grid-base-base* **have** *base-b'*: $base\ ds'\ p \in grid (base\ ds (base\ ds'$
 $p)) (ds \cup ds')$ **by** *auto*
moreover **have** $base\ ds' (base\ ds\ b) = base\ ds' (base\ ds\ p)$ (**is** $?b = ?p$)
proof (*rule nth-equalityI*)
have *bb-spg*: $base\ ds\ b \in sparsegrid'\ dm$ **using** *base-grid*[*OF* *b-spg*] *grid.Start*
by *auto*
hence $dm = length (base\ ds\ b)$ **by** *auto*
have *bp-spg*: $base\ ds\ p \in sparsegrid'\ dm$ **using** *base-grid*[*OF* *p-spg*] *grid.Start*
by *auto*

show $length\ ?b = length\ ?p$ **using** *base-length*[*OF* *bp-spg*] *base-length*[*OF* *bb-spg*]
by *auto*
show $?b ! i = ?p ! i$ **if** $i < length\ ?b$ **for** i
proof –
have $i < dm$ **and** $i < length (base\ ds\ b)$ **using** *that* *base-length*[*OF* *bb-spg*]
 $\langle dm = length (base\ ds\ b) \rangle$ **by** *auto*
show $?b ! i = ?p ! i$
proof (*cases* $i \in ds \cup ds'$)
case *True*

hence !! x . $\text{base } ds \ x \in \text{sparsegrid}' \ dm \implies x \in \text{sparsegrid}' \ dm \implies \text{base } ds'$
 $(\text{base } ds \ x) ! i = (\text{start } dm) ! i$
proof – **fix** x **assume** $x\text{-spg}$: $x \in \text{sparsegrid}' \ dm$ **and** $xb\text{-spg}$: $\text{base } ds \ x \in \text{sparsegrid}' \ dm$
show $\text{base } ds' \ (\text{base } ds \ x) ! i = (\text{start } dm) ! i$
proof (*cases* $i \in ds'$)
case *True* **from** $\text{base-in}[OF \ \langle i < dm \rangle \ \text{this } xb\text{-spg}]$ **show** $?thesis$.
next
case *False* **hence** $i \in ds$ **using** $\langle i \in ds \cup ds' \rangle$ **by** *auto*
from $\text{base-out}[OF \ \langle i < dm \rangle \ \text{False } xb\text{-spg}]$ $\text{base-in}[OF \ \langle i < dm \rangle \ \text{this } x\text{-spg}]$
show $?thesis$ **by** *auto*
qed
qed
from $\text{this}[OF \ bp\text{-spg } p\text{-spg}]$ $\text{this}[OF \ bb\text{-spg } b\text{-spg}]$ **show** $?thesis$ **by** *auto*
next
case *False* **hence** $i \notin ds$ **and** $i \notin ds'$ **by** *auto*
from $\text{grid-invariant}[OF \ \langle i < \text{length } (\text{base } ds \ b) \rangle \ \langle i \notin ds \rangle \ p\text{-grid}]$
 $\text{base-out}[OF \ \langle i < dm \rangle \ \langle i \notin ds' \rangle \ bp\text{-spg}]$ $\text{base-out}[OF \ \langle i < dm \rangle \ \langle i \notin ds \rangle$
 $p\text{-spg}]$ $\text{base-out}[OF \ \langle i < dm \rangle \ \langle i \notin ds' \rangle \ bb\text{-spg}]$
show $?thesis$ **by** *auto*
qed
qed
qed
ultimately have $\text{base } ds' \ p \in \text{grid } (\text{base } (ds \cup ds') \ b) \ (ds \cup ds')$
by (*simp only*: $\text{base-base}[OF \ p\text{-spg}]$ $\text{base-base}[OF \ b\text{-spg}]$ $Un\text{-ac}(3)$)
from $\text{grid-transitive}[OF \ x\text{-grid } \text{this}]$ **show** $?thesis$ **using** $ds\text{-union}$ **by** *auto*
qed
lemma grid-base-dim-add : **assumes** $ds' \subseteq ds$ **and** $b\text{-spg}$: $b \in \text{sparsegrid}' \ dm$ **and**
 $p\text{-grid}$: $p \in \text{grid } (\text{base } ds' \ b) \ ds'$
shows $p \in \text{grid } (\text{base } ds \ b) \ ds$
proof –
have $ds\text{-eq}$: $ds' \cup ds = ds$ **using** $assms$ **by** *auto*

have $p \in \text{sparsegrid}' \ dm$ **using** $\text{base-grid}[OF \ b\text{-spg}]$ $p\text{-grid}$ **by** *auto*
hence $p \in \text{grid } (\text{base } ds \ p) \ ds$ **using** baseE **by** *auto*
from $\text{grid-base-union}[OF \ b\text{-spg } p\text{-grid } \text{this}]$
show $?thesis$ **using** $ds\text{-eq}$ **by** *auto*
qed
lemma grid-replace-dim : **assumes** $d < \text{length } b'$ **and** $d < \text{length } b$ **and** $p\text{-grid}$: p
 $\in \text{grid } b \ ds$ **and** $p'\text{-grid}$: $p' \in \text{grid } b' \ ds$
shows $p[d := p' ! d] \in \text{grid } (b[d := b' ! d]) \ ds$ (**is** $- \in \text{grid } ?b \ ds$)
using $p'\text{-grid}$ **and** $p\text{-grid}$
proof *induct*
case (*Child* $p'' \ d' \ \text{dir}$)
hence $p''\text{-grid}$: $p''[d := p'' ! d] \in \text{grid } ?b \ ds$ **and** $d < \text{length } p''$ **using** $assms$ **by**
auto
have $d < \text{length } p$ **using** $p\text{-grid}$ $assms$ **by** *auto*
thus $?case$
proof (*cases* $d' = d$)

```

    case True
    from grid.Child[OF p''-grid ⟨d' ∈ ds⟩]
    show ?thesis unfolding child-def ix-def lv-def list-update-overwrite ⟨d' = d⟩
nth-list-update-eq[OF ⟨d < length p''⟩] nth-list-update-eq[OF ⟨d < length p⟩] .
    next
    case False
    show ?thesis unfolding child-def nth-list-update-neq[OF False] using Child by
auto
    qed
qed (rule grid-change-dim)
lemma grid-shift-base:
  assumes ds-dj: ds ∩ ds' = {} and b-spg: b ∈ sparsegrid' dm and p-grid: p ∈
grid (base (ds' ∪ ds) b) (ds' ∪ ds)
  shows base ds' p ∈ grid (base (ds ∪ ds') b) ds
proof -
  from grid-split[OF p-grid]
  obtain x where x-grid: x ∈ grid (base (ds' ∪ ds) b) ds and p-xgrid: p ∈ grid x
ds' by auto
  from grid-union-dims[OF - this(1)]
  have x-spg: x ∈ sparsegrid' dm using base-grid[OF b-spg] by auto

  have b-len: length (base (ds' ∪ ds) b) = dm using base-length[OF b-spg] by auto

  define d' where d' = dm
  moreover have d' ≤ dm ⇒ x ∈ grid (start dm) ({0..

```

qed
moreover have $\{0..<dm\} - ds' = \{0..<dm\} - \{d \in ds'. d < dm\}$ **by auto**
ultimately have $x \in \text{grid } (\text{start } dm) (\{0..<dm\} - ds')$ **by auto**
from $\text{baseI}[OF \text{ this } p\text{-xgrid}]$ **and** $x\text{-grid}$
show $?thesis$ **by** $(\text{auto simp: Un-ac}(3))$
qed

2.8 Lift Operation over all Grid Points

definition $\text{lift} :: (\text{nat} \Rightarrow \text{nat} \Rightarrow \text{grid-point} \Rightarrow \text{vector} \Rightarrow \text{vector}) \Rightarrow \text{nat} \Rightarrow \text{nat} \Rightarrow \text{nat} \Rightarrow \text{vector} \Rightarrow \text{vector}$
where $\text{lift } f \text{ dm } lm \text{ d} = \text{foldr } (\lambda p. f \text{ d } (lm - \text{level } p) \text{ p}) (\text{gridgen } (\text{start } dm) (\{0..<dm\} - \{d\}) lm)$

lemma lift :

assumes $d < dm$ **and** $p \in \text{sparsegrid } dm \text{ } lm$
and $\text{Fintro}: \bigwedge l \text{ b } p \alpha. \llbracket b \in \text{lgrid } (\text{start } dm) (\{0..<dm\} - \{d\}) lm ;$
 $l + \text{level } b = lm ; p \in \text{sparsegrid } dm \text{ } lm \rrbracket$
 $\implies F \text{ d } l \text{ b } \alpha \text{ p} = (\text{if } b = \text{base } \{d\} \text{ p}$
 $\text{then } (\sum p' \in \text{lgrid } b \{d\} lm. S (\alpha \text{ p}') \text{ p } p')$
 $\text{else } \alpha \text{ p})$
shows $\text{lift } F \text{ dm } lm \text{ d } \alpha \text{ p} = (\sum p' \in \text{lgrid } (\text{base } \{d\} \text{ p}) \{d\} lm. S (\alpha \text{ p}') \text{ p } p')$
(is $?lift = ?S \text{ p } \alpha)$

proof –

let $?gridgen = \text{gridgen } (\text{start } dm) (\{0..<dm\} - \{d\}) lm$
let $?f \text{ p} = F \text{ d } (lm - \text{level } p) \text{ p}$

{ fix $bs \beta b$

assume $\text{set } bs \subseteq \text{set } ?gridgen$ **and** $\text{distinct } bs$ **and** $p \in \text{sparsegrid } dm \text{ } lm$

hence $\text{foldr } ?f \text{ bs } \beta \text{ p} = (\text{if } \text{base } \{d\} \text{ p} \in \text{set } bs \text{ then } ?S \text{ p } \beta \text{ else } \beta \text{ p})$

proof $(\text{induct } bs \text{ arbitrary: } p)$

case $(\text{Cons } b \text{ } bs)$

hence $b \in \text{lgrid } (\text{start } dm) (\{0..<dm\} - \{d\}) lm$

and $(lm - \text{level } b) + \text{level } b = lm$

and $b\text{-grid}: b \in \text{grid } (\text{start } dm) (\{0..<dm\} - \{d\})$

using $\text{lgrid-def gridgen-lgrid-eq}$ **by auto**

note $F = \text{Fintro}[OF \text{ this}(1,2) \langle p \in \text{sparsegrid } dm \text{ } lm \rangle]$

have $b \notin \text{set } bs$ **using** $\langle \text{distinct } (b\#bs) \rangle$ **by auto**

show $?case$

proof $(\text{cases } \text{base } \{d\} \text{ p} \in \text{set } (b\#bs))$

case True **note** $\text{base-in-set} = \text{this}$

show $?thesis$

proof $(\text{cases } b = \text{base } \{d\} \text{ p})$

case True

moreover

{ fix $p' \text{ assume } p' \in \text{lgrid } b \{d\} lm$

```

    hence  $p' \in \text{grid } b \{d\}$  and level  $p' < lm$  unfolding lgrid-def by auto
    from grid-transitive[OF this(1) b-grid, of  $\{0..<dm\}$ ]  $\langle d < dm \rangle$ 
      baseI[OF b-grid  $\langle p' \in \text{grid } b \{d\} \rangle$ ]  $\langle b \notin \text{set } bs \rangle$ 
      Cons.prems Cons.hyps[of  $p'$ ] this(2)
    have foldr  $?f$  bs  $\beta$   $p' = \beta$   $p'$  unfolding sparsegrid-def lgrid-def by auto
  }
  ultimately show ?thesis
    using F base-in-set by auto
next
  case False
  with base-in-set have base  $\{d\}$   $p \in \text{set } bs$  by auto
  with Cons.hyps[of  $p$ ] Cons.prems
  have foldr  $?f$  bs  $\beta$   $p = ?S$   $p$   $\beta$  by auto
  thus ?thesis using F base-in-set False by auto
qed
next
  case False
  hence  $b \neq \text{base } \{d\}$   $p$  by auto
  from False Cons.hyps[of  $p$ ] Cons.prems
  have foldr  $?f$  bs  $\beta$   $p = \beta$   $p$  by auto
  thus ?thesis using False F  $\langle b \neq \text{base } \{d\} \rangle$   $p$  by auto
qed
qed auto
}
moreover have base  $\{d\}$   $p \in \text{set } ?\text{gridgen}$ 
proof -
  have  $p \in \text{grid } (\text{base } \{d\} \ p) \{d\}$ 
    using  $\langle p \in \text{sparsegrid } dm \ lm \rangle$  [THEN sparsegrid-subset] by (rule baseE)
  from grid-level[OF this] baseE(1)[OF sparsegrid-subset[OF  $\langle p \in \text{sparsegrid } dm$ 
 $lm \rangle$ ]]
  show ?thesis using  $\langle p \in \text{sparsegrid } dm \ lm \rangle$ 
    unfolding gridgen-lgrid-eq sparsegrid'-def lgrid-def sparsegrid-def
    by auto
qed
ultimately show ?thesis unfolding lift-def
  using gridgen-distinct  $\langle p \in \text{sparsegrid } dm \ lm \rangle$  by auto
qed

```

2.9 Parent Points

definition *parents* :: $\text{nat} \Rightarrow \text{grid-point} \Rightarrow \text{grid-point} \Rightarrow \text{grid-point set}$
where *parents* d b $p = \{ x \in \text{grid } b \{d\}. p \in \text{grid } x \{d\} \}$

lemma *parents-split*: **assumes** *p-grid*: $p \in \text{grid } (\text{child } b \ \text{dir } d) \{d\}$

shows *parents* d b $p = \{ b \} \cup \text{parents } d (\text{child } b \ \text{dir } d) p$

proof (*intro set-eqI iffI*)

let $?chd = \text{child } b \ \text{dir } d$ **and** $?chid = \text{child } b (\text{inv } \text{dir}) d$

fix x **assume** $x \in \text{parents } d$ b p

hence $x \in \text{grid } b \{d\}$ **and** $p \in \text{grid } x \{d\}$ **unfolding** *parents-def* **by** *auto*

hence x -split: $x \in \{b\} \cup \text{grid } ?\text{chd } \{d\} \cup \text{grid } ?\text{chid } \{d\}$ **using** *grid-onedim-split*[**where** $ds=\{\}$ **and** $b=b$] **and** *grid-empty-ds*
by (*cases dir, auto*)
thus $x \in \{b\} \cup \text{parents } d$ (*child b dir d*) p
proof (*cases x = b*)
case *False*
have $d < \text{length } b$
proof (*rule ccontr*)
assume $\neg d < \text{length } b$ **hence** *empty*: $\{d' \in \{d\}. d' < \text{length } b\} = \{\}$ **by**
auto
have $x = b$ **using** $\langle x \in \text{grid } b \{d\} \rangle$
unfolding *grid-dim-remove-outer*[**where** $ds=\{d\}$ **and** $b=b$] *empty*
using *grid-empty-ds* **by** *auto*
thus *False* **using** $\langle \neg x = b \rangle$ **by** *auto*
qed
have $x \notin \text{grid } ?\text{chid } \{d\}$
proof (*rule ccontr*)
assume $\neg x \notin \text{grid } ?\text{chid } \{d\}$
hence $p \in \text{grid } ?\text{chid } \{d\}$ **using** *grid-transitive*[*OF* $\langle p \in \text{grid } x \{d\} \rangle$, **where** $ds'=\{d\}$]
by *auto*
hence $p \notin \text{grid } ?\text{chd } \{d\}$ **using** *grid-disjunct*[*OF* $\langle d < \text{length } b \rangle$] **by** (*cases dir, auto*)
thus *False* **using** $\langle p \in \text{grid } ?\text{chd } \{d\} \rangle$..
qed
with *False* **and** x -split
have $x \in \text{grid } ?\text{chd } \{d\}$ **by** *auto*
thus *?thesis unfolding parents-def* **using** $\langle p \in \text{grid } x \{d\} \rangle$ **by** *auto*
qed *auto*
next
let $?\text{chd} = \text{child } b \text{ dir } d$ **and** $?\text{chid} = \text{child } b$ (*inv dir*) d
fix x **assume** x -in: $x \in \{b\} \cup \text{parents } d$ $?\text{chd } p$
thus $x \in \text{parents } d$ b p
proof (*cases x = b*)
case *False*
hence $x \in \text{parents } d$ $?\text{chd } p$ **using** x -in **by** *auto*
thus *?thesis unfolding parents-def* **using** *grid-child*[**where** $b=b$] **by** *auto*
next
from p -grid **have** $p \in \text{grid } b \{d\}$ **using** *grid-child*[**where** $b=b$] **by** *auto*
case *True* **thus** *?thesis unfolding parents-def* **using** $\langle p \in \text{grid } b \{d\} \rangle$ **by** *auto*
qed
qed

lemma *parents-no-parent*: **assumes** $d < \text{length } b$ **shows** $b \notin \text{parents } d$ (*child b dir d*) p (**is** - \notin *parents* - $?ch$ -)
proof
assume $b \in \text{parents } d$ $?ch$ p **hence** $b \in \text{grid } ?ch \{d\}$ **unfolding** *parents-def* **by**
auto
from *grid-level*[*OF this*]

have $level\ b + 1 \leq level\ b$ **unfolding** $child-level[OF\ \langle d < length\ b \rangle]$.
thus *False* **by** *auto*
qed

lemma *parents-subset-lgrid*: $parents\ d\ b\ p \subseteq lgrid\ b\ \{d\}$ ($level\ p + 1$)
proof

fix x **assume** $x \in parents\ d\ b\ p$
hence $x \in grid\ b\ \{d\}$ **and** $p \in grid\ x\ \{d\}$ **unfolding** *parents-def* **by** *auto*
moreover **hence** $level\ x \leq level\ p$ **using** *grid-level* **by** *auto*
hence $level\ x < level\ p + 1$ **by** *auto*
ultimately show $x \in lgrid\ b\ \{d\}$ ($level\ p + 1$) **unfolding** *lgrid-def* **by** *auto*
qed

lemma *parents-finite*: $finite\ (parents\ d\ b\ p)$
using *finite-subset[OF\ parents-subset-lgrid\ lgrid-finite]* .

lemma *parent-sum*: **assumes** $p-grid$: $p \in grid\ (child\ b\ dir\ d)\ \{d\}$ **and** $d < length\ b$
shows $(\sum\ x \in parents\ d\ b\ p.\ F\ x) = F\ b + (\sum\ x \in parents\ d\ (child\ b\ dir\ d)\ p.\ F\ x)$
unfolding *parents-split[OF\ p-grid]* **using** *parents-no-parent[OF\ \langle d < length\ b \rangle]*,
where $dir=dir$ **and** $p=p$ **using** *parents-finite*
by *auto*

lemma *parents-single*: $parents\ d\ b\ b = \{b\}$

proof
have $parents\ d\ b\ b \subseteq lgrid\ b\ \{d\}$ ($level\ b + (Suc\ 0)$) **using** *parents-subset-lgrid*
by *auto*
also have $\dots = \{b\}$ **unfolding** *gridgen-lgrid-eq[symmetric]* *gridgen.simps* *Let-def*
by *auto*
finally show $parents\ d\ b\ b \subseteq \{b\}$.
next
have $b \in parents\ d\ b\ b$ **unfolding** *parents-def* **by** *auto*
thus $\{b\} \subseteq parents\ d\ b\ b$ **by** *auto*
qed

lemma *grid-single-dimensional-specification*:

assumes $d < length\ b$
and *odd* i
and $lv\ b\ d + l' = l$
and $i < (ix\ b\ d + 1) * 2^{l'}$
and $i > (ix\ b\ d - 1) * 2^{l'}$
shows $b[d := (l, i)] \in grid\ b\ \{d\}$
using *assms* **proof** (*induct* l' *arbitrary*: b)
case 0
hence $i = ix\ b\ d$ **and** $l = lv\ b\ d$ **by** *auto*
thus *?case* **unfolding** *ix-def* *lv-def* **by** *auto*
next
case (*Suc* l')

```

have d ∈ {d} by auto

show ?case
proof (rule linorder-cases)
  assume i = ix b d * 2^(Suc l')
  hence even i by auto
  thus ?thesis using ‹odd i› by blast
next
assume *: i < ix b d * 2^(Suc l')

let ?b = child b left d

have d < length ?b using Suc by auto
moreover note ‹odd i›
moreover have lv ?b d + l' = l
  and i < (ix ?b d + 1) * 2^l'
  and (ix ?b d - 1) * 2^l' < i
  unfolding child-ix-left[OF Suc.prem(1)]
  using Suc.prem * child-lv by (auto simp add: field-simps)
ultimately have ?b[d := (l,i)] ∈ grid ?b {d}
  by (rule Suc.hyps)
thus ?thesis
  by (auto intro!: grid-child[OF ‹d ∈ {d}›, of - b left]
      simp add: child-def)
next
assume *: ix b d * 2^(Suc l') < i

let ?b = child b right d

have d < length ?b using Suc by auto
moreover note ‹odd i›
moreover have lv ?b d + l' = l
  and i < (ix ?b d + 1) * 2^l'
  and (ix ?b d - 1) * 2^l' < i
  unfolding child-ix-right[OF Suc.prem(1)]
  using Suc.prem * child-lv by (auto simp add: field-simps)
ultimately have ?b[d := (l,i)] ∈ grid ?b {d}
  by (rule Suc.hyps)
thus ?thesis
  by (auto intro!: grid-child[OF ‹d ∈ {d}›, of - b right]
      simp add: child-def)
qed
qed

lemma grid-multi-dimensional-specification:
  assumes dm ≤ length b and length p = length b
  and ⋀ d. d < dm ⟹
    odd (ix p d) ∧

```

```

    lv b d ≤ lv p d ∧
    ix p d < (ix b d + 1) * 2^(lv p d - lv b d) ∧
    ix p d > (ix b d - 1) * 2^(lv p d - lv b d)
    (is ∧ d. d < dm ⇒ ?bounded p d)
  and ∧ d. [ dm ≤ d ; d < length b ] ⇒ p ! d = b ! d
  shows p ∈ grid b {0..

```

```

have [simp]: p[dm := (lv p dm, ix p dm)] = p
  using lv-def ix-def ‹dm < length p› by auto
have dm < length ?p and
  [simp]: lv b dm + (lv p dm - lv b dm) = lv p dm
  using ‹dm < length p› ‹lv b dm ≤ lv p dm› by auto
from grid-single-dimensional-specification[OF this(1),
  where l=lv p dm and i=ix p dm and l'=lv p dm - lv b dm, simplified]
have p ∈ grid ?p {dm}
  using Suc.premis(3)[OF lessI] by blast
from grid-transitive[OF this *]
show ?case by auto
qed

```

lemma sparsegrid:

```

sparsegrid dm lm = {p.
  length p = dm ∧ level p < lm ∧
  (∀ d < dm. odd (ix p d) ∧ 0 < ix p d ∧ ix p d < 2lv p d + 1)}
(is - = ?set)
proof (rule equalityI[OF subsetI subsetI])
fix p
assume *: p ∈ sparsegrid dm lm
hence length p = dm and level p < lm unfolding sparsegrid-def by auto
moreover
{ fix d assume d < dm
  hence **: p ∈ grid (start dm) {0..lv p d + 1
    using grid-estimate[OF ‹d < length (start dm)› **]
    unfolding ix-def lv-def start-def using ‹d < dm› by auto
}
ultimately show p ∈ ?set
  using sparsegrid-def lgrid-def by auto
next
fix p
assume p ∈ ?set
with grid-multi-dimensional-specification[of dm start dm p]
have p ∈ grid (start dm) {0..

```

qed

end

3 Hat Functions

theory *Triangular-Function*

imports

HOL-Analysis.Equivalence-Lebesgue-Henstock-Integration

Grid

begin

lemma *continuous-on-max*[*continuous-intros*]:

fixes $f :: - \Rightarrow 'a::\text{linorder-topology}$

shows $\text{continuous-on } S f \Longrightarrow \text{continuous-on } S g \Longrightarrow \text{continuous-on } S (\lambda x. \max (f x) (g x))$

by (*auto simp: continuous-on-def intro: tendsto-max*)

definition $\varphi :: (\text{nat} \times \text{int}) \Rightarrow \text{real} \Rightarrow \text{real}$ **where**

$\varphi \equiv (\lambda(l,i) x. \max 0 (1 - |x * 2^{l+1} - \text{real-of-int } i|))$

definition $\Phi :: (\text{nat} \times \text{int}) \text{ list} \Rightarrow (\text{nat} \Rightarrow \text{real}) \Rightarrow \text{real}$ **where**

$\Phi p x = (\prod d < \text{length } p. \varphi (p ! d) (x d))$

definition *l2- φ* **where**

$l2\text{-}\varphi p1 p2 = (\int x. \varphi p1 x * \varphi p2 x \partial \text{lborel})$

definition *l2* **where**

$l2 a b = (\int x. \Phi a x * \Phi b x \partial (\prod_M d \in \{.. < \text{length } a\}. \text{lborel}))$

lemma *measurable- φ* [*measurable*]: $\varphi p \in \text{borel-measurable borel}$

by (*cases p*) (*simp add: φ -def*)

lemma *φ -nonneg*: $0 \leq \varphi p x$

by (*simp add: φ -def split: prod.split*)

lemma *φ -zero-iff*:

$\varphi (l,i) x = 0 \iff x \notin \{\text{real-of-int } (i - 1) / 2^{l+1} <.. < \text{real-of-int } (i + 1) / 2^{l+1}\}$

by (*auto simp: φ -def field-simps split: split-max*)

lemma *φ -zero*: $x \notin \{\text{real-of-int } (i - 1) / 2^{l+1} <.. < \text{real-of-int } (i + 1) / 2^{l+1}\} \implies \varphi (l,i) x = 0$

unfolding *φ -zero-iff* **by** *simp*

lemma *φ -eq-0*: **assumes** $x < 0 \vee 1 < x$ **and** $i < 0 < i < 2^{\text{Suc } l}$ **shows** $\varphi (l, i) x = 0$

using x

proof

assume $x < 0$
also have $0 \leq \text{real-of-int } (i - 1) / 2^{(l + 1)}$
using i **by** (*auto simp: field-simps*)
finally show *?thesis*
by (*auto intro!: φ -zero simp: field-simps*)
next
have $\text{real-of-int } (i + 1) / 2^{(l + 1)} \leq 1$
using i **by** (*subst divide-le-eq-1-pos*) (*auto simp del: of-int-add power-Suc*)
also assume $1 < x$
finally show *?thesis*
by (*auto intro!: φ -zero simp: field-simps*)
qed

lemma *ix-lt*: $p \in \text{sparsegrid } dm \text{ } lm \implies d < dm \implies ix \text{ } p \text{ } d < 2^{(lv \text{ } p \text{ } d + 1)}$
unfolding *sparsegrid-def lgrid-def*
using *grid-estimate*[*of d start dm p {0 ..< dm}*] **by** *auto*

lemma *ix-gt*: $p \in \text{sparsegrid } dm \text{ } lm \implies d < dm \implies 0 < ix \text{ } p \text{ } d$
unfolding *sparsegrid-def lgrid-def*
using *grid-estimate*[*of d start dm p {0 ..< dm}*] **by** *auto*

lemma *Φ -eq-0*: **assumes** $x: \exists d < \text{length } p. x \text{ } d < 0 \vee 1 < x \text{ } d$ **and** $p: p \in \text{sparsegrid } dm \text{ } lm$ **shows** $\Phi \text{ } p \text{ } x = 0$
unfolding *Φ -def*
proof (*rule prod-zero*)
from x **obtain** d **where** $d < \text{length } p \wedge (x \text{ } d < 0 \vee 1 < x \text{ } d)$..
with p [*THEN ix-lt, of d*] p [*THEN ix-gt, of d*] p
show $\exists a \in \{..< \text{length } p\}. \varphi (p \text{ } ! \text{ } a) (x \text{ } a) = 0$
apply (*cases p!d*)
apply (*intro beXI*[*of - d*])
apply (*auto intro!: φ -eq-0 simp: sparsegrid-length ix-def lv-def*)
done
qed *simp*

lemma *φ -left-support'*:
 $x \in \{\text{real-of-int } (i - 1) / 2^{(l + 1)} .. \text{real-of-int } i / 2^{(l + 1)}\} \implies \varphi (l, i) \text{ } x =$
 $1 + x * 2^{(l + 1)} - \text{real-of-int } i$
by (*auto simp: φ -def field-simps split: split-max*)

lemma *φ -left-support*: $x \in \{-1 .. 0::\text{real}\} \implies \varphi (l, i) ((x + \text{real-of-int } i) / 2^{(l + 1)}) = 1 + x$
by (*auto simp: φ -def field-simps split: split-max*)

lemma *φ -right-support'*:
 $x \in \{\text{real-of-int } i / 2^{(l + 1)} .. \text{real-of-int } (i + 1) / 2^{(l + 1)}\} \implies \varphi (l, i) \text{ } x =$
 $1 - x * 2^{(l + 1)} + \text{real-of-int } i$
by (*auto simp: φ -def field-simps split: split-max*)

lemma *φ -right-support*:

$x \in \{0 .. 1::\text{real}\} \implies \varphi(l, i) ((x + \text{real } i) / 2^{l+1}) = 1 - x$
by (auto simp: φ -def field-simps split: split-max)

lemma integrable- φ : integrable lborel (φ p)

proof (induct p)

case (Pair l i)

have integrable lborel ($\lambda x. \text{indicator } \{\text{real-of-int } (i - 1) / 2^{l+1} .. \text{real-of-int } (i + 1) / 2^{l+1}\} x *_R \varphi(l, i) x$)

unfolding φ -def **by** (intro borel-integrable-compact) (auto intro!: continuous-intros)

then show ?case

by (rule Bochner-Integration.integrable-cong[THEN iffD1, rotated -1]) (auto simp: φ -zero-iff)

qed

lemma integrable- $\varphi 2$: integrable lborel ($\lambda x. \varphi p x *_R \varphi q x$)

proof (cases p q rule: prod.exhaust[case-product prod.exhaust])

case (Pair-Pair l i l' i')

have integrable lborel

($\lambda x. \text{indicator } \{\text{real-of-int } (i - 1) / 2^{l+1} .. \text{real-of-int } (i + 1) / 2^{l+1}\} x *_R (\varphi(l, i) x *_R \varphi(l', i') x)$)

unfolding φ -def **by** (intro borel-integrable-compact) (auto intro!: continuous-intros)

then show ?thesis **unfolding** Pair-Pair

by (rule Bochner-Integration.integrable-cong[THEN iffD1, rotated -1]) (auto simp: φ -zero-iff)

qed

lemma l2- φ I-DERIV:

assumes n: $\bigwedge x. x \in \{\text{real-of-int } i' - 1 / 2^{l'+1} .. \text{real-of-int } i' / 2^{l'+1}\} \implies$

DERIV Φ -n x :> ($\varphi(l', i') x *_R \varphi(l, i) x$) (is $\bigwedge x. x \in \{?a..?b\} \implies$ DERIV -

- :> ?P x)

and p: $\bigwedge x. x \in \{\text{real-of-int } i' / 2^{l'+1} .. (\text{real-of-int } i' + 1) / 2^{l'+1}\} \implies$

DERIV Φ -p x :> ($\varphi(l', i') x *_R \varphi(l, i) x$) (is $\bigwedge x. x \in \{?b..?c\} \implies$ -)

shows l2- $\varphi(l', i')(l, i) = (\Phi$ -n ?b - Φ -n ?a) + (Φ -p ?c - Φ -p ?b)

proof -

have has-bochner-integral lborel

($\lambda x. ?P x *_R \text{indicator } \{?a..?b\} x + ?P x *_R \text{indicator } \{?b..?c\} x$)

((Φ -n ?b - Φ -n ?a) + (Φ -p ?c - Φ -p ?b))

by (intro has-bochner-integral-add has-bochner-integral-FTC-Icc-nonneg n p)

(auto simp: φ -nonneg field-simps)

then have has-bochner-integral lborel?P ((Φ -n ?b - Φ -n ?a) + (Φ -p ?c - Φ -p ?b))

by (rule has-bochner-integral-discrete-difference[where X={?b}, THEN iffD1, rotated -1])

(auto simp: power-add intro!: φ -zero integral-cong split: split-indicator)

then show ?thesis **by** (simp add: has-bochner-integral-iff l2- φ -def)

qed


```

lemma l2-eq:  $length\ a = length\ b \implies l2\ a\ b = (\prod d < length\ a.\ l2-\varphi\ (a!d)\ (b!d))$ 
  unfolding l2-def l2- $\varphi$ -def  $\Phi$ -def
  apply (simp add: prod.distrib[symmetric])
proof (rule product-sigma-finite.product-integral-prod)
  show product-sigma-finite ( $\lambda d.\ lborel$ ) ..
qed (auto intro: integrable- $\varphi$ 2)

lemma l2-when-disjoint:
  assumes  $l \leq l'$ 
  defines  $d == l' - l$ 
  assumes  $(i + 1) * 2^{d} < i' \vee i' < (i - 1) * 2^{d}$  (is ?right  $\vee$  ?left)
  shows  $l2-\varphi\ (l', i')\ (l, i) = 0$ 
proof -
  let ?sup =  $\lambda l\ i.\ \{real-of-int\ (i - 1) / 2^{l+1} < .. < real-of-int\ (i + 1) / 2^{l+1}\}$ 

  have l':  $l' = l + d$ 
    using assms by simp
  have *:  $\bigwedge i\ l.\ 2^{l} = real-of-int\ (2^{l} :: int)$ 
    by simp
  have [arith]:  $0 < (2^{d} :: int)$ 
    by simp

  from  $\langle ?right \vee ?left \rangle \langle l \leq l' \rangle$  have empty-support:  $?sup\ l\ i \cap ?sup\ l'\ i' = \{\}$ 
    by (auto simp add: min-def max-def divide-simps l' power-add * of-int-mult[symmetric])
    (simp del: of-int-diff of-int-add of-int-mult of-int-power)
    (simp-all add: field-simps)
  then have  $\bigwedge x.\ \varphi\ (l', i')\ x * \varphi\ (l, i)\ x = 0$ 
    unfolding  $\varphi$ -zero-iff mult-eq-0-iff by blast
  then show ?thesis
    by (simp add: l2- $\varphi$ -def del: mult-eq-0-iff vector-space-over-itself.scale-eq-0-iff)
qed

lemma l2-commutative:  $l2-\varphi\ p\ q = l2-\varphi\ q\ p$ 
  by (simp add: l2- $\varphi$ -def mult.commute)

lemma l2-when-same:  $l2-\varphi\ (l, i)\ (l, i) = 1/3 / 2^{l}$ 
proof (subst l2- $\varphi$ I-DERIV)
  let ?l =  $(2 :: real)^{l+1}$ 
  let ?in =  $real-of-int\ i - 1$ 
  let ?ip =  $real-of-int\ i + 1$ 
  let ? $\varphi$  =  $\varphi\ (l, i)$ 
  let ? $\varphi$ 2 =  $\lambda x.\ ?\varphi\ x * ?\varphi\ x$ 

  { fix x assume  $x \in \{?in / ?l .. real-of-int\ i / ?l\}$ 
    hence  $\varphi$ -eq:  $?\varphi\ x = ?l * x - ?in$  using  $\varphi$ -left-support' by auto
    show DERIV ( $\lambda x.\ x^3 / 3 * ?l^2 + x * ?in^2 - x^2 / 2 * 2 * ?l * ?in$ ) x :>
    ? $\varphi$ 2 x
    by (auto intro!: derivative-eq-intros simp add: power2-eq-square field-simps)
  }

```

```

 $\varphi$ -eq) }

{ fix x assume x  $\in$  {real-of-int i / ?l .. ?ip / ?l}
  hence  $\varphi$ -eq: ? $\varphi$  x = ?ip - ?l * x using  $\varphi$ -right-support' by auto
  show DERIV ( $\lambda x. x^3 / 3 * ?l^2 + x * ?ip^2 - x^2 / 2 * 2 * ?l * ?ip$ ) x :>
    ? $\varphi$ 2 x
  by (auto intro!: derivative-eq-intros simp add: power2-eq-square field-simps
 $\varphi$ -eq) }
qed (simp-all add: field-simps power-eq-if[of - 2] power-eq-if[of - 3])

```

lemma l2-when-left-child:

```

assumes l < l'
and i'-bot: i' > (i - 1) * 2 $^{l' - l}$ 
and i'-top: i' < i * 2 $^{l' - l}$ 
shows l2- $\varphi$  (l', i') (l, i) = (1 + real-of-int i' / 2 $^{l' - l}$  - real-of-int i) / 2 $^{l'}$ 
+ 1)

```

proof (subst l2- φ I-DERIV)

```

let ?l' = (2 :: real) $^{l' + 1}$ 
let ?in' = real-of-int i' - 1
let ?ip' = real-of-int i' + 1
let ?l = (2 :: real) $^{l + 1}$ 
let ?i = real-of-int i - 1
let ? $\varphi'$  =  $\varphi$  (l', i')
let ? $\varphi$  =  $\varphi$  (l, i)
let ? $\varphi$ 2 x = ? $\varphi'$  x * ? $\varphi$  x
define  $\Phi$ -n where  $\Phi$ -n x = x $^3 / 3 * ?l' * ?l + x * ?i * ?in' - x^2 / 2 * (?in'$ 
* ?l + ?i * ?l') for x
define  $\Phi$ -p where  $\Phi$ -p x = x $^2 / 2 * (?ip' * ?l + ?i * ?l') - x^3 / 3 * ?l' *$ 
?l - x * ?i * ?ip' for x

```

```

have level-diff: 2 $^{l' - l}$  = 2 $^{l'}$  / (2 $^l$  :: real) using power-diff[of 2::real l l']
<l < l'> by auto

```

```

{ fix x assume x: x  $\in$  {?in' / ?l' .. ?ip' / ?l'}
  have ?i * 2 $^{l' - l}$   $\leq$  ?in'
  using i'-bot int-less-real-le by auto
  hence ?i / ?l  $\leq$  ?in' / ?l'
  using level-diff by (auto simp: field-simps)
  hence ?i / ?l  $\leq$  x using x by auto
  moreover
  have ?ip'  $\leq$  real-of-int i * 2 $^{l' - l}$ 
  using i'-top int-less-real-le by auto
  hence ip'-le-i: ?ip' / ?l'  $\leq$  real-of-int i / ?l
  using level-diff by (auto simp: field-simps)
  hence x  $\leq$  real-of-int i / ?l using x by auto
  ultimately have ? $\varphi$  x = ?l * x - ?i using  $\varphi$ -left-support' by auto
} note  $\varphi$ -eq = this

```

```

{ fix x assume x: x  $\in$  {?in' / ?l' .. real-of-int i' / ?l'}

```

hence φ' -eq: $? \varphi' x = ?l' * x - ?in'$ **using** φ -left-support' **by** *auto*
from x **have** x' : $x \in \{?in' / ?l' .. ?ip' / ?l'\}$ **by** (*auto simp add: field-simps*)
show *DERIV* Φ -n $x :> ?\varphi 2 x$ **unfolding** φ -eq[*OF* x'] φ' -eq Φ -n-def
by (*auto intro!: derivative-eq-intros simp add: power2-eq-square algebra-simps*)
}

{ fix x **assume** x : $x \in \{\text{real-of-int } i' / ?l' .. ?ip' / ?l'\}$
hence φ' -eq: $? \varphi' x = ?ip' - ?l' * x$ **using** φ -right-support' **by** *auto*
from x **have** x' : $x \in \{?in' / ?l' .. ?ip' / ?l'\}$ **by** (*simp add: field-simps*)
show *DERIV* Φ -p $x :> ?\varphi 2 x$ **unfolding** φ -eq[*OF* x'] φ' -eq Φ -p-def
by (*auto intro!: derivative-eq-intros simp add: power2-eq-square algebra-simps*)
}
qed (*simp-all add: field-simps power-eq-if[of - 2] power-eq-if[of - 3] power-diff[of 2::real, OF - <l < l'\] [THEN less-imp-le]*)

lemma *l2-when-right-child*:

assumes $l < l'$
and i' -bot: $i' > i * 2^{l' - l}$
and i' -top: $i' < (i + 1) * 2^{l' - l}$
shows $l2\text{-}\varphi (l', i') (l, i) = (1 - \text{real-of-int } i' / 2^{l' - l} + \text{real-of-int } i) / 2^{l' - l} + 1$

proof (*subst l2- φ I-DERIV*)

let $?l' = (2 :: \text{real})^{l' + 1}$
let $?in' = \text{real-of-int } i' - 1$
let $?ip' = \text{real-of-int } i' + 1$
let $?l = (2 :: \text{real})^l$
let $?i = \text{real-of-int } i + 1$
let $? \varphi' = \varphi (l', i')$
let $? \varphi = \varphi (l, i)$
let $? \varphi 2 = \lambda x. ? \varphi' x * ? \varphi x$
define Φ -n **where** Φ -n $x = x^2 / 2 * (?in' * ?l + ?i * ?l') - x^3 / 3 * ?l' * ?l - x * ?i * ?in'$ **for** x
define Φ -p **where** Φ -p $x = x^3 / 3 * ?l' * ?l + x * ?i * ?ip' - x^2 / 2 * (?ip' * ?l + ?i * ?l')$ **for** x

have *level-diff*: $2^{l' - l} = 2^{l'} / (2^l :: \text{real})$ **using** *power-diff*[*of 2::real l l'*]
 $<l < l'\}$ **by** *auto*

{ fix x **assume** x : $x \in \{?in' / ?l' .. ?ip' / ?l'\}$
have *real-of-int* $i * 2^{l' - l} \leq ?in'$
using i' -bot *int-less-real-le* **by** *auto*
hence *real-of-int* $i / ?l \leq ?in' / ?l'$
using *level-diff* **by** (*auto simp: field-simps*)
hence *real-of-int* $i / ?l \leq x$ **using** x **by** *auto*
moreover
have $?ip' \leq ?i * 2^{l' - l}$
using i' -top *int-less-real-le* **by** *auto*
hence $ip'\text{-le-}i$: $?ip' / ?l' \leq ?i / ?l$
using *level-diff* **by** (*auto simp: field-simps*)

hence $x \leq ?i / ?l$ **using** x **by** *auto*
ultimately have $? \varphi x = ?i - ?l * x$ **using** φ -right-support' **by** *auto*
} **note** φ -eq = *this*

{ **fix** x **assume** $x: x \in \{?in' / ?l' .. \text{real-of-int } i' / ?l'\}$
hence φ' -eq: $? \varphi' x = ?l' * x - ?in'$ **using** φ -left-support' **by** *auto*

from x **have** $x': x \in \{?in' / ?l' .. ?ip' / ?l'\}$ **by** (*simp add: field-simps*)
show *DERIV* Φ -n $x :> ? \varphi 2 x$ **unfolding** Φ -n-def φ -eq[*OF* x'] φ' -eq
by (*auto intro!: derivative-eq-intros simp add: simp add: power2-eq-square algebra-simps*) **}**

{ **fix** x **assume** $x: x \in \{\text{real-of-int } i' / ?l' .. ?ip' / ?l'\}$
hence φ' -eq: $? \varphi' x = ?ip' - ?l' * x$ **using** φ -right-support' **by** *auto*
from x **have** $x': x \in \{?in' / ?l' .. ?ip' / ?l'\}$ **by** (*auto simp: field-simps*)
show *DERIV* Φ -p $x :> ? \varphi 2 x$ **unfolding** φ -eq[*OF* x'] φ' -eq Φ -p-def
by (*auto intro!: derivative-eq-intros simp add: power2-eq-square algebra-simps*)
}

qed (*simp-all add: field-simps power-eq-if[of - 2] power-eq-if[of - 3] power-diff[of 2::real, OF - <l < l'\[THEN less-imp-le]]*)

lemma *level-shift*: $lc > l \implies (x :: \text{real}) / 2^{lc - \text{Suc } l} = x * 2 / 2^{lc - l}$
by (*auto simp add: power-diff*)

lemma *l2-child*: **assumes** $d < \text{length } b$
and p -grid: $p \in \text{grid } (child\ b\ dir\ d)\ ds$ (**is** $p \in \text{grid } ?child\ ds$)
shows $l2\text{-}\varphi (p \ !\ d) (b \ !\ d) = (1 - \text{real-of-int } (sgn\ dir) * (\text{real-of-int } (ix\ p\ d) / 2^{(lv\ p\ d - lv\ b\ d) - \text{real-of-int } (ix\ b\ d)})) / 2^{(lv\ p\ d + 1)}$

proof –
have $lv\ ?child\ d \leq lv\ p\ d$ **using** $\langle d < \text{length } b \rangle$ **and** p -grid
using *grid-single-level* **by** *auto*
hence $lv\ b\ d < lv\ p\ d$ **using** $\langle d < \text{length } b \rangle$ **and** p -grid
using *child-lv* **by** *auto*

let $?i\text{-}c = ix\ ?child\ d$ **and** $?l\text{-}c = lv\ ?child\ d$
let $?i\text{-}p = ix\ p\ d$ **and** $?l\text{-}p = lv\ p\ d$
let $?i\text{-}b = ix\ b\ d$ **and** $?l\text{-}b = lv\ b\ d$

have $(2::\text{int}) * 2^{(?l\text{-}p - ?l\text{-}c)} = 2^{\text{Suc } (?l\text{-}p - ?l\text{-}c)}$ **by** *auto*
also have $\dots = 2^{(\text{Suc } ?l\text{-}p - ?l\text{-}c)}$

proof –
have $\text{Suc } (?l\text{-}p - ?l\text{-}c) = \text{Suc } ?l\text{-}p - ?l\text{-}c$
using $\langle lv\ ?child\ d \leq lv\ p\ d \rangle$ **by** *auto*
thus *thesis* **by** *auto*

qed
also have $\dots = 2^{(?l\text{-}p - ?l\text{-}b)}$
using $\langle d < \text{length } b \rangle$ **and** $\langle lv\ b\ d < lv\ p\ d \rangle$
by (*auto simp add: child-def lv-def*)

finally have level: $2^{(?l-p - ?l-b)} = (2::int) * 2^{(?l-p - ?l-c)} ..$

from $\langle d < \text{length } b \rangle$ and *p-grid*
 have range-left: $?i-p > (?i-c - 1) * 2^{(?l-p - ?l-c)}$ and
 range-right: $?i-p < (?i-c + 1) * 2^{(?l-p - ?l-c)}$
 using *grid-estimate* by *auto*

show *?thesis*

proof (*cases dir*)

 case *left*

 with *child-ix-left*[*OF* $\langle d < \text{length } b \rangle$]

 have $(?i-b - 1) * 2^{(?l-p - ?l-b)} = (?i-c - 1) * 2^{(?l-p - ?l-c)}$ and

$?i-b * 2^{(?l-p - ?l-b)} = (?i-c + 1) * 2^{(?l-p - ?l-c)}$ using *level* by *auto*

 hence $?i-p > (?i-b - 1) * 2^{(?l-p - ?l-b)}$ and

$?i-p < ?i-b * 2^{(?l-p - ?l-b)}$

 using *range-left* and *range-right* by *auto*

 with $\langle ?l-b < ?l-p \rangle$

 have $l2-\varphi (?l-p, ?i-p) (?l-b, ?i-b) =$

$(1 + \text{real-of-int } ?i-p / 2^{(?l-p - ?l-b)} - \text{real-of-int } ?i-b) / 2^{(?l-p + 1)}$

 by (*rule l2-when-left-child*)

 thus *?thesis* using *left* by (*auto simp add: ix-def lv-def*)

 next

 case *right*

 hence $?i-c = 2 * ?i-b + 1$ using *child-ix-right* and $\langle d < \text{length } b \rangle$ by *auto*

 hence $?i-b * 2^{(?l-p - ?l-b)} = (?i-c - 1) * 2^{(?l-p - ?l-c)}$ and

$(?i-b + 1) * 2^{(?l-p - ?l-b)} = (?i-c + 1) * 2^{(?l-p - ?l-c)}$ using *level* by

auto

 hence $?i-p > ?i-b * 2^{(?l-p - ?l-b)}$ and

$?i-p < (?i-b + 1) * 2^{(?l-p - ?l-b)}$

 using *range-left* and *range-right* by *auto*

 with $\langle ?l-b < ?l-p \rangle$

 have $l2-\varphi (?l-p, ?i-p) (?l-b, ?i-b) =$

$(1 - \text{real-of-int } ?i-p / 2^{(?l-p - ?l-b)} + \text{real-of-int } ?i-b) / 2^{(?l-p + 1)}$

 by (*rule l2-when-right-child*)

 thus *?thesis* using *right* by (*auto simp add: ix-def lv-def*)

 qed

qed

lemma *l2-same*: $l2-\varphi (p!d) (p!d) = 1/3 / 2^{(lv\ p\ d)}$

proof -

 have $l2-\varphi (p!d) (p!d) = l2-\varphi (lv\ p\ d, ix\ p\ d) (lv\ p\ d, ix\ p\ d)$

 by (*auto simp add: lv-def ix-def*)

 thus *?thesis* using *l2-when-same* by *auto*

qed

lemma *l2-disjoint*: assumes $d < \text{length } b$ and $p \in \text{grid } b \{d\}$ and $p' \in \text{grid } b \{d\}$

 and $p' \notin \text{grid } p \{d\}$ and $lv\ p'\ d \geq lv\ p\ d$

 shows $l2-\varphi (p'\ !\ d) (p'\ !\ d) = 0$

proof -

have $\text{range: } ix\ p'\ d > (ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d) \vee ix\ p'\ d < (ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$
proof (*rule ccontr*)
assume $\neg ?thesis$
hence $ix\ p'\ d \leq (ix\ p\ d + 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **and** $ix\ p'\ d \geq (ix\ p\ d - 1) * 2^{\wedge}(lv\ p'\ d - lv\ p\ d)$ **by** *auto*
with $\langle p' \in \text{grid } b\ \{d\} \rangle$ **and** $\langle p \in \text{grid } b\ \{d\} \rangle$ **and** $\langle lv\ p'\ d \geq lv\ p\ d \rangle$ **and** $\langle d < \text{length } b \rangle$
have $p' \in \text{grid } p\ \{d\}$ **using** *grid-part*[**where** $p=p$ **and** $b=b$ **and** $d=d$ **and** $p'=p'$] **by** *auto*
with $\langle p' \notin \text{grid } p\ \{d\} \rangle$ **show** *False* **by** *auto*
qed

have $l2-\varphi\ (p'!\ d)\ (p!\ d) = l2-\varphi\ (lv\ p'\ d,\ ix\ p'\ d)\ (lv\ p\ d,\ ix\ p\ d)$ **by** (*auto simp add: ix-def lv-def*)
also have $\dots = 0$ **using** *range* **and** $\langle lv\ p'\ d \geq lv\ p\ d \rangle$ **and** *l2-when-disjoint* **by** *auto*
finally show *?thesis* .
qed

lemma *l2-down2*:

fixes $pc\ pd\ p$
assumes $d < \text{length } pd$
assumes *pc-in-grid*: $pc \in \text{grid}\ (\text{child } pd\ \text{dir } d)\ \{d\}$
assumes *pd-is-child*: $pd = \text{child } p\ \text{dir } d$ (**is** $pd = ?pd$)
shows $l2-\varphi\ (pc!\ d)\ (pd!\ d) / 2 = l2-\varphi\ (pc!\ d)\ (p!\ d)$
proof –
have $d < \text{length } p$ **using** *pd-is-child* $\langle d < \text{length } pd \rangle$ **by** *auto*

moreover

have $pc \in \text{grid } ?pd\ \{d\}$ **using** *pd-is-child* **and** *grid-child* **and** *pc-in-grid* **by** *auto*
hence $lv\ p\ d < lv\ pc\ d$ **using** *grid-child-level* **and** $\langle d < \text{length } pd \rangle$ **and** *pd-is-child* **by** *auto*

moreover

have $\text{real-of-int}\ (\text{sgn } dir) * \text{real-of-int}\ (\text{sgn } dir) = 1$ **by** (*cases dir, auto*)

ultimately show *?thesis*

unfolding *l2-child*[*OF* $\langle d < \text{length } pd \rangle$ *pc-in-grid*]
 $l2-\text{child}$ [*OF* $\langle d < \text{length } p \rangle$ $\langle pc \in \text{grid } ?pd\ \{d\} \rangle$]
using *child-lv* **and** *child-ix* **and** *pd-is-child* **and** *level-shift*
by (*auto simp add: algebra-simps diff-divide-distrib add-divide-distrib*)
qed

lemma *l2-zigzag*:

assumes $d < \text{length } p$ **and** *p-child*: $p = \text{child } p-p\ \text{dir } d$
and *p'-grid*: $p' \in \text{grid}\ (\text{child } p\ (\text{inv } dir)\ d)\ \{d\}$
and *ps-intro*: $\text{child } p\ (\text{inv } dir)\ d = \text{child } ps\ \text{dir } d$ (**is** $?c-p = ?c-ps$)
shows $l2-\varphi\ (p'!\ d)\ (p-p!\ d) = l2-\varphi\ (p'!\ d)\ (ps!\ d) + l2-\varphi\ (p'!\ d)\ (p!\ d) / 2$

proof –
have $\text{length } p = \text{length } ?c\text{-}p$ **by** *auto*
also have $\dots = \text{length } ?c\text{-}ps$ **using** *ps-intro* **by** *auto*
finally have $\text{length } p = \text{length } ps$ **using** *ps-intro* **by** *auto*
hence $d < \text{length } p\text{-}p$ **using** *p-child* **and** $\langle d < \text{length } p \rangle$ **by** *auto*

moreover
from *ps-intro* **have** $ps = p[d := (lv\ p\ d, ix\ p\ d - \text{sgn } dir)]$ **by** (*rule child-neighbour*)
hence $lv\ ps\ d = lv\ p\ d$ **and** $\text{real-of-int } (ix\ ps\ d) = \text{real-of-int } (ix\ p\ d) - \text{real-of-int } (sgn\ dir)$
using *lv-def* **and** *ix-def* **and** $\langle \text{length } p = \text{length } ps \rangle$ **and** $\langle d < \text{length } p \rangle$ **by** *auto*

moreover
have $d < \text{length } ps$ **and** $*$: $p' \in \text{grid } (child\ ps\ dir\ d)\ \{d\}$
using *p'-grid ps-intro* $\langle \text{length } p = \text{length } ps \rangle$ $\langle d < \text{length } p \rangle$ **by** *auto*

have $p' \in \text{grid } p\ \{d\}$ **using** *p'-grid* **and** *grid-child* **by** *auto*
hence *p-p-grid*: $p' \in \text{grid } (child\ p\text{-}p\ dir\ d)\ \{d\}$ **using** *p-child* **by** *auto*
hence $lv\ p'\ d > lv\ p\text{-}p\ d$ **using** *grid-child-level* **and** $\langle d < \text{length } p\text{-}p \rangle$ **by** *auto*

moreover
have $\text{real-of-int } (sgn\ dir) * \text{real-of-int } (sgn\ dir) = 1$ **by** (*cases dir, auto*)

ultimately show *?thesis*
unfolding *l2-child[OF* $\langle d < \text{length } p \rangle$ *p'-grid]* *l2-child[OF* $\langle d < \text{length } ps \rangle *$
 $\quad \quad \quad \text{l2-child[OF } \langle d < \text{length } p\text{-}p \rangle$ *p-p-grid]*
using *child-lv* **and** *child-ix* **and** *p-child level-shift*
by (*auto simp add: add-divide-distrib algebra-simps diff-divide-distrib*)

qed

end

4 UpDown Scheme

theory *UpDown-Scheme*
imports *Grid*
begin

fun *down'* :: $nat \Rightarrow nat \Rightarrow \text{grid-point} \Rightarrow \text{real} \Rightarrow \text{real} \Rightarrow \text{vector} \Rightarrow \text{vector}$
where

$\text{down}'\ d\ 0\ \quad p\ f_l\ f_r\ \alpha = \alpha$
 $\text{down}'\ d\ (Suc\ l)\ p\ f_l\ f_r\ \alpha = (let$
 $\quad f_m = (f_l + f_r) / 2 + (\alpha\ p);$
 $\quad \alpha = \alpha(p := ((f_l + f_r) / 4 + (1 / 3) * (\alpha\ p)) / 2 \wedge (lv\ p\ d));$
 $\quad \alpha = \text{down}'\ d\ l\ (child\ p\ left\ d)\ f_l\ f_m\ \alpha;$
 $\quad \alpha = \text{down}'\ d\ l\ (child\ p\ right\ d)\ f_m\ f_r\ \alpha$
 $\text{in } \alpha)$

definition $down :: nat \Rightarrow nat \Rightarrow nat \Rightarrow vector \Rightarrow vector$ **where**
 $down = lift (\lambda d l p. down' d l p 0 0)$

fun $up' :: nat \Rightarrow nat \Rightarrow grid\text{-}point \Rightarrow vector \Rightarrow (real * real) * vector$ **where**
 $up' d \quad 0 p \alpha = ((0, 0), \alpha)$
 $| up' d (Suc l) p \alpha = (let$
 $\quad (f_l, f_{ml}), \alpha = up' d l (child p left d) \alpha;$
 $\quad (f_{mr}, f_r), \alpha = up' d l (child p right d) \alpha;$
 $\quad result = (f_{ml} + f_{mr} + (\alpha p) / 2 \wedge (lv p d) / 2) / 2$
 $\quad in ((f_l + result, f_r + result), \alpha(p := f_{ml} + f_{mr})))$

definition $up :: nat \Rightarrow nat \Rightarrow nat \Rightarrow vector \Rightarrow vector$ **where**
 $up = lift (\lambda d lm p \alpha. snd (up' d lm p \alpha))$

fun $updown' :: nat \Rightarrow nat \Rightarrow nat \Rightarrow vector \Rightarrow vector$ **where**
 $updown' dm lm 0 \alpha = \alpha$
 $| updown' dm lm (Suc d) \alpha =$
 $\quad (sum\text{-}vector (updown' dm lm d (up dm lm d \alpha)) (down dm lm d (updown' dm$
 $\quad lm d \alpha)))$

definition $updown :: nat \Rightarrow nat \Rightarrow vector \Rightarrow vector$ **where**
 $updown dm lm \alpha = updown' dm lm dm \alpha$

end

5 Up Part

theory Up
imports $UpDown\text{-}Scheme$ $Triangular\text{-}Function$
begin

lemma $up'\text{-}inplace$:

assumes $p'\text{-}in$: $p' \notin grid p ds$ **and** $d \in ds$
shows $snd (up' d l p \alpha) p' = \alpha p'$
using $p'\text{-}in$

proof ($induct l$ arbitrary: $p \alpha$)

case $(Suc l)$
let $?ch dir = child p dir d$
let $?up dir \alpha = up' d l (?ch dir) \alpha$
let $?upl = snd (?up left \alpha)$

from $contrapos\text{-}nn[OF \langle p' \notin grid p ds \rangle grid\text{-}child[OF \langle d \in ds \rangle]]$

have $left$: $p' \notin grid (?ch left) ds$ **and**
 $right$: $p' \notin grid (?ch right) ds$ **by auto**

have $p \neq p'$ **using** $grid.Start Suc.prem$ s **by auto**
with $Suc.hyps[OF left, of \alpha]$ $Suc.hyps[OF right, of ?upl]$
show $?case$

by (cases ?up left α , cases ?up right ?upl, auto simp add: Let-def)
qed auto

lemma up'-fl-fr:

$$\begin{aligned} & \llbracket d < \text{length } p ; p = (\text{child } p\text{-r } \text{right } d) ; p = (\text{child } p\text{-l } \text{left } d) \rrbracket \\ & \implies \text{fst } (\text{up}' d \text{ lm } p \alpha) = \\ & \quad \left(\sum p' \in \text{lgrid } p \{d\} (\text{lm} + \text{level } p). (\alpha p') * \text{l2-}\varphi (p' ! d) (p\text{-r} ! d), \right. \\ & \quad \left. \sum p' \in \text{lgrid } p \{d\} (\text{lm} + \text{level } p). (\alpha p') * \text{l2-}\varphi (p' ! d) (p\text{-l} ! d) \right) \end{aligned}$$

proof (induct lm arbitrary: p p-l p-r α)

case (Suc lm)

note $\langle d < \text{length } p \rangle$ [simp]

from child-ex-neighbour

obtain pc-r pc-l

where pc-r-def: child p right d = child pc-r (inv right) d

and pc-l-def: child p left d = child pc-l (inv left) d **by** blast

define pc **where** pc dir = (case dir of right \Rightarrow pc-r | left \Rightarrow pc-l) **for** dir

{ **fix** dir **have** child p (inv dir) d = child (pc (inv dir)) dir d

by (cases dir, auto simp add: pc-def pc-r-def pc-l-def) } **note** pc-child = this

{ **fix** dir **have** child p dir d = child (pc dir) (inv dir) d

by (cases dir, auto simp add: pc-def pc-r-def pc-l-def) } **note** pc-child-inv =

this

hence !! dir. length (child p dir d) = length (child (pc dir) (inv dir) d) **by** auto

hence !! dir. length p = length (pc dir) **by** auto

hence [simp]: !! dir. d < length (pc dir) **by** auto

let ?l = $\lambda s. \text{lm} + \text{level } s$

let ?C = $\lambda p p'. (\alpha p) * \text{l2-}\varphi (p ! d) (p' ! d)$

let ?sum' = $\lambda s p''. \sum p' \in \text{lgrid } s \{d\} (\text{Suc } \text{lm} + \text{level } p). ?C p' p''$

let ?sum = $\lambda s \text{dir } p. \sum p' \in \text{lgrid } (\text{child } s \text{ dir } d) \{d\} (?l (\text{child } s \text{ dir } d)). ?C p'$

p

let ?ch = $\lambda \text{dir}. \text{child } p \text{ dir } d$

let ?f = $\lambda \text{dir}. ?sum p \text{ dir } (\text{pc } \text{dir})$

let ?fm = $\lambda \text{dir}. ?sum p \text{ dir } p$

let ?result = (?fm left + ?fm right + $(\alpha p) / 2 \wedge (\text{lv } p \text{ dir } d) / 2) / 2$

let ?up = $\lambda \text{lm } p \alpha. \text{up}' d \text{ lm } p \alpha$

define βl **where** $\beta l = \text{snd } (?up \text{ lm } (?ch \text{ left}) \alpha)$

define βr **where** $\beta r = \text{snd } (?up \text{ lm } (?ch \text{ right}) \beta l)$

define p-d **where** p-d dir = (case dir of right \Rightarrow p-r | left \Rightarrow p-l) **for** dir

have p-d-child: p = child (p-d dir) dir d **for** dir

using Suc.premis p-d-def **by** (cases dir) auto

hence \wedge dir. length p = length (child (p-d dir) dir d) **by** auto

hence \wedge dir. d < length (p-d dir) **by** auto

{ **fix** dir

{ fix p' assume $p' \in \text{lgrid} (\text{?ch} (\text{inv dir})) \{d\} (\text{?l} (\text{?ch} (\text{inv dir})))$
hence $\text{?C } p' (\text{pc} (\text{inv dir})) + (\text{?C } p' p) / 2 = \text{?C } p' (p\text{-d dir})$
using $\text{l2-zigzag}[\text{OF} - p\text{-d-child}[\text{of dir}] - \text{pc-child}[\text{of dir}]]$
by $(\text{cases dir}) (\text{auto simp add: algebra-simps})$ }
hence $\text{inv-dir-sum: } \text{?sum } p (\text{inv dir}) (\text{pc} (\text{inv dir})) + (\text{?sum } p (\text{inv dir}) p) / 2$
 $= \text{?sum } p (\text{inv dir}) (p\text{-d dir})$
by $(\text{auto simp add: sum.distrib[symmetric] sum-divide-distrib})$

have $\text{?sum } p \text{ dir } p / 2 = \text{?sum } p \text{ dir } (p\text{-d dir})$
using $\text{l2-down2}[\text{OF} - - \langle p = \text{child} (p\text{-d dir}) \text{ dir } d \rangle]$
by $(\text{force intro!: sum.cong simp add: sum-divide-distrib})$

moreover
have $\text{?C } p (p\text{-d dir}) = (\alpha p) / 2 \wedge (\text{lv } p \text{ d}) / 4$
using $\text{l2-child}[\text{OF} \langle d < \text{length} (p\text{-d dir}) \rangle, \text{of } p \text{ dir } \{d\}] p\text{-d-child}[\text{of dir}]$
 $\langle d < \text{length} (p\text{-d dir}) \rangle \text{ child-lv child-ix grid.Start}[\text{of } p \{d\}]$
by $(\text{cases dir}) (\text{auto simp add: add-divide-distrib field-simps})$

ultimately
have $\text{?sum}' p (p\text{-d dir}) =$
 $\text{?sum } p (\text{inv dir}) (\text{pc} (\text{inv dir})) +$
 $(\text{?sum } p (\text{inv dir}) p) / 2 + \text{?sum } p \text{ dir } p / 2 + (\alpha p) / 2 \wedge (\text{lv } p \text{ d}) / 4$
using $\text{lgrid-sum}[\text{where } b=p]$ and child-level and inv-dir-sum
by $(\text{cases dir}) \text{auto}$
hence $\text{?sum } p (\text{inv dir}) (\text{pc} (\text{inv dir})) + \text{?result} = \text{?sum}' p (p\text{-d dir})$
by $(\text{cases dir}) \text{auto}$ }

note $\text{this}[\text{of left}] \text{this}[\text{of right}]$

moreover
note $\text{eq} = \text{up}'\text{-inplace}[\text{OF grid-not-child}[\text{OF} \langle d < \text{length } p \rangle], \text{of } d \{d\} \text{lm}]$
{ fix p' assume $p' \in \text{lgrid} (\text{?ch right}) \{d\} (\text{lm} + \text{level} (\text{?ch right}))$
with $\text{grid-disjunct}[\text{of } d \text{ p}] \text{up}'\text{-inplace}[\text{of } p' \text{?ch left } \{d\} \text{ d lm } \alpha] \beta\text{l-def}$
have $\beta\text{l } p' = \alpha \text{ p}'$ by auto }
hence $\text{fst} (\text{?up} (\text{Suc } \text{lm}) p \alpha) = (\text{?f left} + \text{?result}, \text{?f right} + \text{?result})$
using $\beta\text{l-def } \text{pc-child-inv}[\text{of left}] \text{pc-child-inv}[\text{of right}]$
 $\text{Suc.hyphs}[\text{of } \text{?ch left } \text{pc left } p \alpha] \text{eq}[\text{of left } \alpha]$
 $\text{Suc.hyphs}[\text{of } \text{?ch right } p \text{pc right } \beta\text{l}] \text{eq}[\text{of right } \beta\text{l}]$
by $(\text{cases } \text{?up } \text{lm} (\text{?ch left}) \alpha, \text{cases } \text{?up } \text{lm} (\text{?ch right}) \beta\text{l}) (\text{simp add: Let-def})$
ultimately show ?case by $(\text{auto simp add: p-d-def})$

next
case 0
show ?case by simp

qed

lemma $\text{up}'\text{-}\beta$:
 $\llbracket d < \text{length } b ; l + \text{level } b = \text{lm} ; b \in \text{sparsegrid}' \text{ dm} ; p \in \text{sparsegrid}' \text{ dm} \rrbracket$
 \implies
 $(\text{snd} (\text{up}' \text{ d l b } \alpha)) p =$
 $(\text{if } p \in \text{lgrid } b \{d\} \text{lm}$
then $\sum p' \in (\text{lgrid } p \{d\} \text{lm}) - \{p\}. \alpha \text{ p}' * \text{l2-}\varphi (p' ! d) (p ! d)$
else αp)
(is $\llbracket - ; - ; - ; - \rrbracket \implies (\text{?goal } l \text{ b } p \alpha)$)

proof (*induct l arbitrary: b p α*)
case (*Suc l*)

let $?l = \text{child } b \text{ left } d$ **and** $?r = \text{child } b \text{ right } d$
obtain $p\text{-}l$ **where** $p\text{-}l\text{-}def: ?r = \text{child } p\text{-}l \text{ left } d$ **using** *child-ex-neighbour*[**where** $dir=right$] **by** *auto*
obtain $p\text{-}r$ **where** $p\text{-}r\text{-}def: ?l = \text{child } p\text{-}r \text{ right } d$ **using** *child-ex-neighbour*[**where** $dir=left$] **by** *auto*

let $?ul = up' \ d \ l \ ?l \ \alpha$
let $?ur = up' \ d \ l \ ?r \ (snd \ ?ul)$

let $?C \ p' = \alpha \ p' * l2\text{-}\varphi \ (p' \ ! \ d) \ (p' \ ! \ d)$
let $?s \ s = \sum \ p' \in \ (lgrid \ s \ \{d\} \ lm). \ ?C \ p'$

from $\langle b \in \text{sparsegrid}' \ dm \rangle$ **have** $\text{length } b = dm$ **unfolding** *sparsegrid'\text{-}def*
start\text{-}def
by *auto*
hence $d < dm$ **using** $\langle d < \text{length } b \rangle$ **by** *auto*

{ **fix** p' **assume** $p' \in \text{grid } ?r \ \{d\}$
hence $p' \notin \text{grid } ?l \ \{d\}$
using *grid-disjunct*[*OF* $\langle d < \text{length } b \rangle$] **by** *auto*
hence $snd \ ?ul \ p' = \alpha \ p'$ **using** *up'\text{-}inplace* **by** *auto*
} note $eq = \text{this}$

show $?goal \ (Suc \ l) \ b \ p \ \alpha$
proof (*cases p = b*)
case *True*

let $?C \ p' = \alpha \ p' * l2\text{-}\varphi \ (p' \ ! \ d) \ (b \ ! \ d)$
let $?s \ s = \sum \ p' \in \ (lgrid \ s \ \{d\} \ lm). \ ?C \ p'$

have $d < \text{length } ?l$ **using** $\langle d < \text{length } b \rangle$ **by** *auto*
from *up'\text{-}fl\text{-}fr*[*OF this p\text{-}r\text{-}def*]
have $fml: snd \ (fst \ ?ul) = (\sum \ p' \in \ lgrid \ ?l \ \{d\} \ (l + \text{level } ?l). \ ?C \ p')$ **by** *simp*

have $d < \text{length } ?r$ **using** $\langle d < \text{length } b \rangle$ **by** *auto*
from *up'\text{-}fl\text{-}fr*[*OF this - p\text{-}l\text{-}def, where $\alpha = snd \ ?ul$*]
have $fmr: fst \ (fst \ ?ur) = (\sum \ p' \in \ lgrid \ ?r \ \{d\} \ (l + \text{level } ?r). \ ((snd \ ?ul) \ p') * l2\text{-}\varphi \ (p' \ ! \ d) \ (b \ ! \ d))$ **by** *simp*

have $\text{level } b < lm$ **using** $\langle Suc \ l + \text{level } b = lm \rangle$ **by** *auto*
hence $\{b\} \subseteq lgrid \ b \ \{d\} \ lm$ **unfolding** *lgrid\text{-}def* **by** *auto*
from *sum\text{-}diff*[*OF lgrid\text{-}finite this*]
have $(\sum \ p' \in \ (lgrid \ b \ \{d\} \ lm) - \{b\}. \ ?C \ p') = ?s \ b - ?C \ b$ **by** *simp*
also have $\dots = ?s \ ?l + ?s \ ?r$
using *lgrid\text{-}sum* **and** $\langle \text{level } b < lm \rangle$ **and** $\langle d < \text{length } b \rangle$ **by** *auto*
also have $\dots = snd \ (fst \ ?ul) + fst \ (fst \ ?ur)$ **using** *fml* **and** *fmr*

```

    and ⟨Suc l + level b = lm⟩ and child-level[OF ‹d < length b⟩]
    using eq unfolding True lgrid-def by auto

  finally show ?thesis unfolding up'.simps Let-def and fun-upd-def lgrid-def
    using ⟨p = b⟩ and ⟨level b < lm⟩
    by (cases ?ul, cases ?ur, auto)
next
case False

  have ?r ∈ sparsegrid' dm and ?l ∈ sparsegrid' dm
    using ⟨b ∈ sparsegrid' dm⟩ and ⟨d < dm⟩ unfolding sparsegrid'-def by auto
  from Suc.hyps[OF - - this(1)] Suc.hyps[OF - - this(2)]
  have ?goal l ?l p α and ?goal l ?r p (snd ?ul)
    using ⟨d < length b⟩ and ⟨Suc l + level b = lm⟩ and ⟨p ∈ sparsegrid' dm⟩
  by auto

  show ?thesis
  proof (cases p ∈ lgrid b {d} lm)
  case True
  hence level p < lm and p ∈ grid b {d} unfolding lgrid-def by auto
  hence p ∈ grid ?l {d} ∨ p ∈ grid ?r {d}
    unfolding grid-partition[of b] using ⟨p ≠ b⟩ by auto
  thus ?thesis
  proof (rule disjE)
  assume p ∈ grid (child b left d) {d}
  hence p ∉ grid (child b right d) {d}
    using grid-disjunct[OF ‹d < length b⟩] by auto
  thus ?thesis
    using ⟨?goal l ?l p α⟩ and ⟨?goal l ?r p (snd ?ul)⟩
    using ⟨p ≠ b⟩ ⟨p ∈ lgrid b {d} lm⟩
    unfolding lgrid-def grid-partition[of b]
    by (cases ?ul, cases ?ur, auto simp add: Let-def)
  next
  assume *: p ∈ grid (child b right d) {d}
  hence p ∉ grid (child b left d) {d}
    using grid-disjunct[OF ‹d < length b⟩] by auto
  moreover
  { fix p' assume p' ∈ grid p {d}
    from grid-transitive[OF this *] eq[of p']
    have snd ?ul p' = α p' by simp
  }
  ultimately show ?thesis
    using ⟨?goal l ?l p α⟩ and ⟨?goal l ?r p (snd ?ul)⟩
    using ⟨p ≠ b⟩ ⟨p ∈ lgrid b {d} lm⟩ *
    unfolding lgrid-def
    by (cases ?ul, cases ?ur, auto simp add: Let-def)
qed
next
case False

```

then have $p \notin \text{lgrid } ?l \{d\} \text{ } lm$ **and** $p \notin \text{lgrid } ?r \{d\} \text{ } lm$
unfolding *lgrid-def* **and** *grid-partition*[**where** $p=b$] **by** *auto*
with *False* **show** *?thesis* **using** $\langle ?goal \ l \ ?l \ p \ \alpha \rangle$ **and** $\langle ?goal \ l \ ?r \ p \ (snd \ ?ul) \rangle$
using $\langle p \neq b \rangle$ $\langle p \notin \text{lgrid } b \{d\} \text{ } lm \rangle$
unfolding *lgrid-def*
by (*cases ?ul, cases ?ur, auto simp add: Let-def*)
qed
qed
next
case *0*
then have $\text{lgrid } b \{d\} \text{ } lm = \{\}$
using *lgrid-empty'*[**where** $p=b$ **and** $lm=lm$ **and** $ds=\{d\}$] **by** *auto*
with *0* **show** *?case* **unfolding** *up'.simps* **by** *auto*
qed

lemma *up*:
assumes $d < dm$ **and** $p \in \text{sparsegrid } dm \text{ } lm$
shows $(up \ dm \ lm \ d \ \alpha) \ p = (\sum \ p' \in (\text{lgrid } p \{d\} \text{ } lm) - \{p\}. \ \alpha \ p' * l2-\varphi \ (p' \ ! \ d) \ (p \ ! \ d))$
proof –
let $?S = \lambda \ x \ p \ p'. \ \text{if } p' \in \text{grid } p \{d\} - \{p\} \text{ then } x * l2-\varphi \ (p' \ ! \ d) \ (p \ ! \ d) \ \text{else } 0$
let $?F = \lambda \ d \ lm \ p \ \alpha. \ \text{snd } (up' \ d \ lm \ p \ \alpha)$

{ **fix** $p \ b$ **assume** $p \in \text{grid } b \{d\}$
from *grid-transitive*[*OF - this subset-refl subset-refl*]
have $\text{lgrid } b \{d\} \text{ } lm \cap (\text{grid } p \{d\} - \{p\}) = \text{lgrid } p \{d\} \text{ } lm - \{p\}$
unfolding *lgrid-def* **by** *auto*
} **note** *lgrid-eq = this*

{ **fix** $l \ b \ p \ \alpha$
assume $b: b \in \text{lgrid } (start \ dm) (\{0..<dm\} - \{d\}) \text{ } lm$
hence $b \in \text{sparsegrid}' \ dm$ **and** $d < length \ b$ **using** *sparsegrid'-start* $\langle d < dm \rangle$
by *auto*
assume $l: l + level \ b = lm$ **and** $p: p \in \text{sparsegrid } dm \text{ } lm$
note *sparsegridE*[*OF p*]

note $up' = up' - \beta[OF \ \langle d < length \ b \rangle \ l \ \langle b \in \text{sparsegrid}' \ dm \rangle \ \langle p \in \text{sparsegrid}' \ dm \rangle]$

have $?F \ d \ l \ b \ \alpha \ p =$
 $(\text{if } b = base \ \{d\} \ p \ \text{then } (\sum \ p' \in \text{lgrid } b \{d\} \text{ } lm. \ ?S \ (\alpha \ p') \ p \ p') \ \text{else } \alpha \ p)$
proof (*cases* $b = base \ \{d\} \ p$)
case *True* **with** *baseE(2)*[*OF* $\langle p \in \text{sparsegrid}' \ dm \rangle$] $\langle level \ p < lm \rangle$
have $p \in \text{lgrid } b \{d\} \text{ } lm$ **and** $p \in \text{grid } b \{d\}$ **by** *auto*
show *?thesis*
using *lgrid-eq*[*OF* $\langle p \in \text{grid } b \{d\} \rangle$]
unfolding *up' if-P*[*OF True*] *if-P*[*OF* $\langle p \in \text{lgrid } b \{d\} \text{ } lm \rangle$]
by (*intro sum.mono-neutral-cong-left lgrid-finite*) *auto*
next

```

case False
moreover have  $p \notin \text{lgrid } b \{d\} \text{ } lm$ 
proof (rule ccontr)
  assume  $\neg ?thesis$ 
  hence  $\text{base } \{d\} p = b$  using  $b$  by (auto intro!: baseI)
  thus False using False by auto
qed
ultimately show  $?thesis$  unfolding  $up'$  by auto
qed }
with lift[where  $F = ?F$ ,  $OF \langle d < dm \rangle \langle p \in \text{sparsegrid } dm \text{ } lm \rangle$ ]
have lift-eq:  $\text{lift } ?F \text{ } dm \text{ } lm \text{ } d \text{ } \alpha \text{ } p =$ 
   $(\sum p' \in \text{lgrid } (\text{base } \{d\} p) \{d\} \text{ } lm. ?S (\alpha p') p p')$  by auto
from lgrid-eq[ $OF \text{ } \text{baseE}(2)$ ][ $OF \text{ } \text{sparsegrid-subset}[OF \langle p \in \text{sparsegrid } dm \text{ } lm \rangle]$ ]]]
show  $?thesis$ 
  unfolding  $up\text{-def}$  lift-eq by (intro sum.mono-neutral-cong-right lgrid-finite) auto
qed
end

```

6 Down part

```

theory Down
imports Triangular-Function UpDown-Scheme
begin

```

```

lemma sparsegrid'-parents:
  assumes  $b: b \in \text{sparsegrid}' \text{ } dm$  and  $p': p' \in \text{parents } d \text{ } b \text{ } p$ 
  shows  $p' \in \text{sparsegrid}' \text{ } dm$ 
  using assms parents-def sparsegrid'I by auto

```

```

lemma down'-β:  $\llbracket d < \text{length } b ; l + \text{level } b = lm ; b \in \text{sparsegrid}' \text{ } dm ; p \in \text{sparsegrid}' \text{ } dm \rrbracket \implies$ 

```

```

   $\text{down}' \text{ } d \text{ } l \text{ } b \text{ } fl \text{ } fr \text{ } \alpha \text{ } p = (\text{if } p \in \text{lgrid } b \{d\} \text{ } lm$ 
  then
     $(fl + (fr - fl) / 2 * (\text{real-of-int } (ix \text{ } p \text{ } d) / 2^{\wedge}(lv \text{ } p \text{ } d - lv \text{ } b \text{ } d) - \text{real-of-int } (ix$ 
 $b \text{ } d) + 1)) / 2^{\wedge}(lv \text{ } p \text{ } d + 1) +$ 
     $(\sum p' \in \text{parents } d \text{ } b \text{ } p. (\alpha p') * l2\text{-}\varphi (p \text{ } ! \text{ } d) (p' \text{ } ! \text{ } d))$ 
  else  $\alpha \text{ } p$ )

```

```

proof (induct l arbitrary: b α fl fr p)
  case (Suc l)

```

```

  let  $?l = \text{child } b \text{ } \text{left } d$  and  $?r = \text{child } b \text{ } \text{right } d$ 
  let  $?result = ((fl + fr) / 4 + (1 / 3) * (\alpha b)) / 2^{\wedge}(lv \text{ } b \text{ } d)$ 
  let  $?fm = (fl + fr) / 2 + (\alpha b)$ 
  let  $?down\text{-}l = \text{down}' \text{ } d \text{ } l (\text{child } b \text{ } \text{left } d) \text{ } fl \text{ } ?fm (\alpha(b := ?result))$ 

```

```

  have  $\text{length } b = dm$  using  $\langle b \in \text{sparsegrid}' \text{ } dm \rangle$ 
  unfolding sparsegrid'-def start-def by auto
  hence  $d < dm$  using  $\langle d < \text{length } b \rangle$  by auto

```

```

have !!dir.  $d < \text{length } (\text{child } b \text{ dir } d)$  using  $\langle d < \text{length } b \rangle$  by auto
have !!dir.  $l + \text{level } (\text{child } b \text{ dir } d) = lm$ 
  using  $\langle d < \text{length } b \rangle$  and  $\langle \text{Suc } l + \text{level } b = lm \rangle$  and child-level by auto
have !!dir.  $(\text{child } b \text{ dir } d) \in \text{sparsegrid}' \text{ dm}$ 
  using  $\langle b \in \text{sparsegrid}' \text{ dm} \rangle$  and  $\langle d < dm \rangle$  and sparsegrid'-def by auto
note hyps = Suc.hyps[OF  $\langle !! \text{ dir. } d < \text{length } (\text{child } b \text{ dir } d) \rangle$ 
   $\langle !! \text{ dir. } l + \text{level } (\text{child } b \text{ dir } d) = lm \rangle$ 
   $\langle !! \text{ dir. } (\text{child } b \text{ dir } d) \in \text{sparsegrid}' \text{ dm} \rangle$ ]

show ?case
proof (cases  $p \in \text{lgrid } b \{d\} \text{ lm}$ )
  case False
    moreover hence  $p \neq b$  and  $p \notin \text{lgrid } ?l \{d\} \text{ lm}$ 
      and  $p \notin \text{lgrid } ?r \{d\} \text{ lm}$  unfolding lgrid-def
      unfolding grid-partition[where  $p=b$ ] using  $\langle \text{Suc } l + \text{level } b = lm \rangle$  by auto
    ultimately show ?thesis
      unfolding down'.simps Let-def fun-upd-def hyps[OF  $\langle p \in \text{sparsegrid}' \text{ dm} \rangle$ ]
      by auto
  next
    case True hence  $\text{level } p < lm$  and  $p \in \text{grid } b \{d\}$  unfolding lgrid-def by auto
    let ?lb =  $lv \ b \ d$  and ?ib = real-of-int (ix  $b \ d$ )
    let ?lp =  $lv \ p \ d$  and ?ip = real-of-int (ix  $p \ d$ )
    show ?thesis
    proof (cases  $\exists \text{ dir. } p \in \text{grid } (\text{child } b \text{ dir } d) \{d\}$ )
      case True
        obtain dir where p-grid:  $p \in \text{grid } (\text{child } b \text{ dir } d) \{d\}$  using True by auto
        hence  $p \in \text{lgrid } (\text{child } b \text{ dir } d) \{d\} \text{ lm}$  using  $\langle \text{level } p < lm \rangle$  unfolding
lgrid-def by auto
        have  $lv \ b \ d < lv \ p \ d$  using child-lv[OF  $\langle d < \text{length } b \rangle$ ] and grid-single-level[OF
p-grid  $\langle d < \text{length } (\text{child } b \text{ dir } d) \rangle$ ] by auto

        let ?ch = child  $b \ \text{dir } d$ 
        let ?ich = child  $b \ (\text{inv } \text{dir}) \ d$ 

        show ?thesis
        proof (cases dir)
          case right
            hence  $p \in \text{lgrid } ?r \{d\} \text{ lm}$  and  $p \in \text{grid } ?r \{d\}$ 
              using  $\langle p \in \text{grid } ?ch \{d\} \rangle$  and  $\langle \text{level } p < lm \rangle$  unfolding lgrid-def by auto

            { fix p' fix fl fr x assume p':  $p' \in \text{parents } d \ (\text{child } b \ \text{right } d) \ p$ 
              hence  $p' \in \text{grid } (\text{child } b \ \text{right } d) \{d\}$  unfolding parents-def by simp
              hence  $p' \notin \text{lgrid } (\text{child } b \ \text{left } d) \{d\} \text{ lm}$  and  $p' \neq b$ 
                unfolding lgrid-def
                using grid-disjunct[OF  $\langle d < \text{length } b \rangle$ ] grid-not-child by auto

              from hyps[OF sparsegrid'-parents[OF  $\langle \text{child } b \ \text{right } d \in \text{sparsegrid}' \text{ dm} \rangle$ 
                p']] this

```

```

have down' d l (child b left d) fl fr ( $\alpha(b := x)$ )  $p' = \alpha p'$  by auto }
thus ?thesis
unfolding down'.sims Let-def hys[OF  $\langle p \in \text{sparsegrid}' dm \rangle$ ]
  parent-sum[OF  $\langle p \in \text{grid } ?r \{d\} \rangle \langle d < \text{length } b \rangle$ ]
  l2-child[OF  $\langle d < \text{length } b \rangle \langle p \in \text{grid } ?r \{d\} \rangle$ ]
using child-ix child-lv  $\langle d < \text{length } b \rangle$  level-shift[OF  $\langle lv b d < lv p d \rangle$ ]
  sgn.sims  $\langle p \in \text{lgrid } b \{d\} lm \rangle \langle p \in \text{lgrid } ?r \{d\} lm \rangle$ 
by (auto simp add: algebra-sims diff-divide-distrib add-divide-distrib)
next
case left
hence  $p \in \text{lgrid } ?l \{d\} lm$  and  $p \in \text{grid } ?l \{d\}$ 
using  $\langle p \in \text{grid } ?ch \{d\} \rangle$  and  $\langle \text{level } p < lm \rangle$  unfolding lgrid-def by auto
hence  $\neg p \in \text{lgrid } ?r \{d\} lm$ 
using grid-disjunct[OF  $\langle d < \text{length } b \rangle$ ] unfolding lgrid-def by auto
{ fix  $p'$  assume  $p'$ :  $p' \in \text{parents } d$  (child b left d)  $p$ 
hence  $p' \in \text{grid}$  (child b left d)  $\{d\}$  unfolding parents-def by simp
hence  $p' \neq b$  using grid-not-child[OF  $\langle d < \text{length } b \rangle$ ] by auto }
thus ?thesis
unfolding down'.sims Let-def hys[OF  $\langle p \in \text{sparsegrid}' dm \rangle$ ]
  parent-sum[OF  $\langle p \in \text{grid } ?l \{d\} \rangle \langle d < \text{length } b \rangle$ ]
  l2-child[OF  $\langle d < \text{length } b \rangle \langle p \in \text{grid } ?l \{d\} \rangle$ ] sgn.sims
  if-P[OF  $\langle p \in \text{lgrid } b \{d\} lm \rangle$ ] if-P[OF  $\langle p \in \text{lgrid } ?l \{d\} lm \rangle$ ]
  if-not-P[OF  $\langle p \notin \text{lgrid } ?r \{d\} lm \rangle$ ]
using child-ix child-lv  $\langle d < \text{length } b \rangle$  level-shift[OF  $\langle lv b d < lv p d \rangle$ ]
by (auto simp add: algebra-sims diff-divide-distrib add-divide-distrib)
qed
next
case False hence not-child: !! dir.  $\neg p \in \text{grid}$  (child b dir d)  $\{d\}$  by auto
hence  $p = b$  using grid-onedim-split[where  $ds = \{ \}$  and  $d = d$  and  $b = b$ ]  $\langle p \in$ 
grid  $b \{d\} \rangle$  unfolding grid-empty-ds[where  $b = b$ ] by auto
from not-child have lnot-child: !! dir.  $\neg p \in \text{lgrid}$  (child b dir d)  $\{d\} lm$ 
unfolding lgrid-def by auto
have result:  $((fl + fr) / 4 + 1 / 3 * \alpha b) / 2 \wedge lv b d = (fl + (fr - fl) / 2) / 2 \wedge (lv b d + 1) + \alpha b * l2-\varphi (b ! d) (b ! d)$ 
by (auto simp: l2-same diff-divide-distrib add-divide-distrib times-divide-eq-left[symmetric]
algebra-sims)
show ?thesis
unfolding down'.sims Let-def fun-upd-def hys[OF  $\langle p \in \text{sparsegrid}' dm \rangle$ ]
if-P[OF  $\langle p \in \text{lgrid } b \{d\} lm \rangle$ ] if-not-P[OF lnot-child] if-P[OF  $\langle p = b \rangle$ ]
unfolding  $\langle p = b \rangle$  parents-single unfolding result by auto
qed
qed
next
case 0
have  $p \notin \text{lgrid } b \{d\} lm$ 
proof (rule ccontr)
assume  $\neg p \notin \text{lgrid } b \{d\} lm$ 
hence  $p \in \text{grid } b \{d\}$  and  $\text{level } p < lm$  unfolding lgrid-def by auto
moreover from grid-level[OF  $\langle p \in \text{grid } b \{d\} \rangle$ ] and  $\langle 0 + \text{level } b = lm \rangle$  have

```



```

lm ≤ level p by auto
  ultimately show False by auto
  qed
  thus ?case unfolding down'.simps by auto
  qed

lemma down: assumes d < dm and p: p ∈ sparsegrid dm lm
  shows (down dm lm d α) p = (∑ p' ∈ parents d (base {d} p) p. (α p') * l2-φ
(p ! d) (p' ! d))
proof -
  let ?F d l p = down' d l p 0 0
  let ?S x p p' = if p' ∈ parents d (base {d} p) p then x * l2-φ (p ! d) (p' ! d) else
  0

  { fix p α assume p ∈ sparsegrid dm lm
    from le-less-trans[OF grid-level sparsegridE(2)[OF this]]
    have parents d (base {d} p) p ⊆ lgrid (base {d} p) {d} lm
      unfolding lgrid-def parents-def by auto
    hence (∑ p' ∈ lgrid (base {d} p) {d} lm. ?S (α p') p p') =
      (∑ p' ∈ parents d (base {d} p) p. α p' * l2-φ (p ! d) (p' ! d))
    using lgrid-finite by (intro sum.mono-neutral-cong-right) auto
  } note sum-eq = this

  { fix l p b α
    assume b: b ∈ lgrid (start dm) ({0..<dm>} - {d}) lm and l + level b = lm
      and p ∈ sparsegrid dm lm
    hence b-spg: b ∈ sparsegrid' dm and p-spg: p ∈ sparsegrid' dm and
      d < length b and level p < lm
    using sparsegrid'-start sparsegrid-subset <d < dm> by auto
    have ?F d l b α p = (if b = base {d} p then ∑ p' ∈ lgrid b {d} lm. ?S (α p') p
p' else α p)
    proof (cases b = base {d} p)
      case True
        have p ∈ lgrid (base {d} p) {d} lm
          using baseE(2)[OF p-spg] and <level p < lm>
          unfolding lgrid-def by auto
        thus ?thesis unfolding if-P[OF True]
          unfolding True sum-eq[OF <p ∈ sparsegrid dm lm>]
          unfolding down'-β[OF <d < length b> <l + level b = lm> b-spg p-spg,
            unfolded True] by auto
        next
          case False
          have p ∉ lgrid b {d} lm
          proof (rule ccontr)
            assume ¬ ?thesis hence p ∈ grid b {d} by auto
            from b this have b = base {d} p using baseI by auto
            thus False using False by simp
          qed
          thus ?thesis
  }

```

```

    unfolding if-not-P[OF False]
    unfolding down'-β[OF ‹d < length b› ‹l + level b = lm› b-spg p-spg]
    by auto
  qed }
  from lift[OF ‹d < dm› ‹p ∈ sparsegrid dm lm›, where F = ?F and S = ?S,
  OF this]
  show ?thesis
    unfolding down-def
    unfolding sum-eq[OF p] by simp
  qed
end
end

```

7 UpDown

```

theory Up-Down
imports Up Down
begin

```

```

lemma updown': [ d ≤ dm; p ∈ sparsegrid dm lm ]
  ⇒ (updown' dm lm d α) p = (∑ p' ∈ lgrid (base {0 ..< d} p) {0 ..< d} lm.
  α p' * (∏ d' ∈ {0 ..< d}. l2-φ (p' ! d') (p ! d')))
  (is [ - ; - ] ⇒ - = (∑ p' ∈ ?subgrid d p. α p' * ?prod d p' p))
proof (induct d arbitrary: α p)
  case 0 hence ?subgrid 0 p = {p} using base-empty unfolding lgrid-def and
  sparsegrid-def sparsegrid'-def by auto
  thus ?case unfolding updown'.simps by auto
next
  case (Suc d)
  let ?leafs p = (lgrid p {d} lm) - {p}
  let ?parents = parents d (base {d} p) p
  let ?b = base {0..<d} p
  have d < dm using ‹Suc d ≤ dm› by auto

  have p-spg: p ∈ grid (start dm) {0..<dm} and p-spg': p ∈ sparsegrid' dm and
  level p < lm using ‹p ∈ sparsegrid dm lm›
  unfolding sparsegrid-def and sparsegrid'-def and lgrid-def by auto
  have p'-in-spg: !! p'. p' ∈ ?subgrid d p ⇒ p' ∈ sparsegrid dm lm
  using base-grid[OF p-spg'] unfolding sparsegrid'-def sparsegrid-def lgrid-def
  by auto

  from baseE[OF p-spg', where ds={0..<d}]
  have ?b ∈ grid (start dm) {d..<dm} and p-bgrid: p ∈ grid ?b {0..<d} by auto
  hence d < length ?b using ‹Suc d ≤ dm› by auto
  have p ! d = ?b ! d using base-out[OF - - p-spg'] ‹Suc d ≤ dm› by auto

  have length p = dm using ‹p ∈ sparsegrid dm lm› unfolding sparsegrid-def
  lgrid-def by auto
  hence d < length p using ‹d < dm› by auto

```

have $up\ down' \ dm \ lm \ d \ (up \ dm \ lm \ d \ \alpha) \ p =$
 $(\sum p' \in ?subgrid \ d \ p. (up \ dm \ lm \ d \ \alpha) \ p' * (?prod \ d \ p' \ p))$
using Suc **by** $auto$
also have $\dots = (\sum p' \in ?subgrid \ d \ p. (\sum p'' \in ?leafs \ p'. \alpha \ p'' * ?prod \ (Suc \ d) \ p'' \ p))$
proof ($intro \ sum.cong \ refl$)
fix p' **assume** $p' \in ?subgrid \ d \ p$
hence $d < length \ p'$ **unfolding** $lgrid-def$ **using** $base-length[OF \ p-spg]$ $\langle Suc \ d \leq dm \rangle$ **by** $auto$

have $up \ dm \ lm \ d \ \alpha \ p' * ?prod \ d \ p' \ p =$
 $(\sum p'' \in ?leafs \ p'. \alpha \ p'' * l2-\varphi \ (p'' \ ! \ d) \ (p' \ ! \ d)) * ?prod \ d \ p' \ p$
using $\langle p' \in ?subgrid \ d \ p \rangle \ up \ \langle Suc \ d \leq dm \rangle \ p'-in-spg$ **by** $auto$
also have $\dots = (\sum p'' \in ?leafs \ p'. \alpha \ p'' * l2-\varphi \ (p'' \ ! \ d) \ (p' \ ! \ d)) * ?prod \ d \ p'$
 $p)$
using $sum-distrib-right$ **by** $auto$
also have $\dots = (\sum p'' \in ?leafs \ p'. \alpha \ p'' * ?prod \ (Suc \ d) \ p'' \ p)$
proof ($intro \ sum.cong \ refl$)
fix p'' **assume** $p'' \in ?leafs \ p'$
have $?prod \ d \ p' \ p = ?prod \ d \ p'' \ p$
proof ($intro \ prod.cong \ refl$)
fix d' **assume** $d' \in \{0..<d\}$
hence $d-lt-p: d' < length \ p'$ **and** $d'-not-d: d' \notin \{d\}$ **using** $\langle d < length \ p' \rangle$
by $auto$
hence $p' \ ! \ d' = p'' \ ! \ d'$ **using** $\langle p'' \in ?leafs \ p' \rangle \ grid-invariant[OF \ d-lt-p \ d'-not-d]$ **unfolding** $lgrid-def$ **by** $auto$
thus $l2-\varphi \ (p' \ ! \ d') \ (p' \ ! \ d') = l2-\varphi \ (p'' \ ! \ d') \ (p' \ ! \ d')$ **by** $auto$
qed
moreover have $p' \ ! \ d = p \ ! \ d$
using $\langle p' \in ?subgrid \ d \ p \rangle$ **and** $grid-invariant[OF \ \langle d < length \ ?b \rangle, \ where \ p=p' \ and \ ds=\{0..<d\}]$ **unfolding** $lgrid-def$ $\langle p \ ! \ d = ?b \ ! \ d \rangle$ **by** $auto$
ultimately have $l2-\varphi \ (p'' \ ! \ d) \ (p' \ ! \ d) * ?prod \ d \ p' \ p =$
 $l2-\varphi \ (p'' \ ! \ d) \ (p \ ! \ d) * ?prod \ d \ p'' \ p$ **by** $auto$
also have $\dots = ?prod \ (Suc \ d) \ p'' \ p$
proof –
have $insert \ d \ \{0..<d\} = \{0..<Suc \ d\}$ **by** $auto$
moreover from $prod.insert$
have $prod \ (\lambda \ d'. \ l2-\varphi \ (p'' \ ! \ d') \ (p \ ! \ d')) \ (insert \ d \ \{0..<d\}) =$
 $(\lambda \ d'. \ l2-\varphi \ (p'' \ ! \ d') \ (p \ ! \ d')) \ d * prod \ (\lambda \ d'. \ l2-\varphi \ (p'' \ ! \ d') \ (p \ ! \ d')) \ \{0..<d\}$
by $auto$
ultimately show $?thesis$ **by** $auto$
qed
finally show $\alpha \ p'' * l2-\varphi \ (p'' \ ! \ d) \ (p' \ ! \ d) * ?prod \ d \ p' \ p = \alpha \ p'' * ?prod \ (Suc \ d) \ p'' \ p$ **by** $auto$
qed
finally show $(up \ dm \ lm \ d \ \alpha) \ p' * (?prod \ d \ p' \ p) = (\sum p'' \in ?leafs \ p'. \alpha \ p'' * ?prod \ (Suc \ d) \ p'' \ p)$ **by** $auto$
qed

also have $\dots = (\sum (p', p'') \in \text{Sigma } (?subgrid\ d\ p) (\lambda p'. (?leafs\ p')). (\alpha\ p'') * (?prod\ (Suc\ d)\ p''\ p))$
by *(rule sum.Sigma, auto simp add: lgrid-finite)*
also have $\dots = (\sum p''' \in (\bigcup p' \in ?subgrid\ d\ p. (\bigcup p'' \in ?leafs\ p'. \{ (p', p'') \})))$
 $((\lambda p''. \alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p) \circ snd)\ p''')$ **unfolding Sigma-def by**
(rule sum.cong[OF refl], auto)
also have $\dots = (\sum p'' \in snd\ ' (\bigcup p' \in ?subgrid\ d\ p. (\bigcup p'' \in ?leafs\ p'. \{ (p', p'') \})))$
 $\alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p)$ **unfolding lgrid-def**
by *(rule sum.reindex[symmetric], rule subset-inj-on[OF grid-grid-inj-on[OF ivl-disj-int(15)]] [where l=0 and m=d and u=d], where b=?b])*
auto
also have $\dots = (\sum p'' \in (\bigcup p' \in ?subgrid\ d\ p. (\bigcup p'' \in ?leafs\ p'. snd\ ' \{ (p', p'') \})))$
 $\alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p)$ **by** *(auto simp only: image-UN)*
also have $\dots = (\sum p'' \in (\bigcup p' \in ?subgrid\ d\ p. ?leafs\ p'). \alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p))$ **by** *auto*
finally have *up-part: updown' dm lm d (up dm lm d α) p =* $(\sum p'' \in (\bigcup p' \in ?subgrid\ d\ p. ?leafs\ p'). \alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p))$.

have *down dm lm d (updown' dm lm d α) p =* $(\sum p' \in ?parents. (updown' dm lm d \alpha\ p') * l2-\varphi\ (p!\ d)\ (p'!\ d))$
using $\langle Suc\ d \leq dm \rangle$ **and** *down and $\langle p \in sparsegrid\ dm\ lm \rangle$* **by** *auto*
also have $\dots = (\sum p' \in ?parents. \sum p'' \in ?subgrid\ d\ p'. \alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p))$
proof *(rule sum.cong[OF refl])*
fix p' **let** $?b' = base\ \{d\}\ p$
assume $p' \in ?parents$
hence *p-lgrid: $p' \in lgrid\ ?b'\ \{d\}$ (level $p + 1$)* **using** *parents-subset-lgrid* **by** *auto*
hence $p' \in sparsegrid\ dm\ lm$ **and** *p'-spg': $p' \in sparsegrid'\ dm$* **using** $\langle level\ p < lm \rangle$ *base-grid[OF p-spg']* **unfolding** *sparsegrid-def lgrid-def sparsegrid'-def* **by** *auto*
hence *length $p' = dm$* **unfolding** *sparsegrid-def lgrid-def* **by** *auto*
hence $d < length\ p'$ **using** $\langle Suc\ d \leq dm \rangle$ **by** *auto*

from *p-lgrid* **have** *p'-grid: $p' \in grid\ ?b'\ \{d\}$* **unfolding** *lgrid-def* **by** *auto*

have $(updown' dm lm d \alpha\ p') * l2-\varphi\ (p!\ d)\ (p'!\ d) = (\sum p'' \in ?subgrid\ d\ p'. \alpha\ p'' * (?prod\ d\ p''\ p') * l2-\varphi\ (p!\ d)\ (p'!\ d))$
using $\langle p' \in sparsegrid\ dm\ lm \rangle$ *Suc* **by** *auto*
also have $\dots = (\sum p'' \in ?subgrid\ d\ p'. \alpha\ p'' * (?prod\ d\ p''\ p') * l2-\varphi\ (p!\ d)\ (p'!\ d))$
using *sum-distrib-right* **by** *auto*
also have $\dots = (\sum p'' \in ?subgrid\ d\ p'. \alpha\ p'' * (?prod\ (Suc\ d)\ p''\ p))$
proof *(rule sum.cong[OF refl])*
fix p'' **assume** $p'' \in ?subgrid\ d\ p'$

```

have ?prod d p'' p' = ?prod d p'' p
proof (rule prod.cong, rule refl)
  fix d' assume d' ∈ {0..<d}
  hence d' < dm and d' ∉ {d} using ⟨Suc d ≤ dm⟩ by auto
  from grid-base-out[OF this p-spg' p'-grid]
  show l2-φ (p''!d') (p'!d') = l2-φ (p''!d') (p!d') by auto
qed
moreover
have l2-φ (p! d) (p'! d) = l2-φ (p''! d) (p! d)
proof –
  have d < dm and d ∉ {0..<d} using ⟨Suc d ≤ dm⟩ base-length p'-spg' by
auto
  from grid-base-out[OF this p'-spg'] ⟨p'' ∈ ?subgrid d p'⟩[unfolded lgrid-def]
  show ?thesis using l2-commutative by auto
qed
moreover have ?prod d p'' p * l2-φ (p''! d) (p! d) = ?prod (Suc d) p'' p
proof –
  have insert d {0..<d} = {0..<Suc d} by auto
  moreover from prod.insert
  have (λ d'. l2-φ (p''! d') (p! d')) d * prod (λ d'. l2-φ (p''! d') (p! d'))
{0..<d} =
  prod (λ d'. l2-φ (p''! d') (p! d')) (insert d {0..<d})
  by auto
  hence (prod (λ d'. l2-φ (p''! d') (p! d')) {0..<d}) * (λ d'. l2-φ (p''! d')
(p! d')) d =
  prod (λ d'. l2-φ (p''! d') (p! d')) (insert d {0..<d})
  by auto
  ultimately show ?thesis by auto
qed
ultimately show α p'' * ?prod d p'' p' * l2-φ (p! d) (p'! d) = α p'' * ?prod
(Suc d) p'' p by auto
qed
finally show (updown' dm lm d α p') * l2-φ (p! d) (p'! d) = (∑ p'' ∈ ?subgrid
d p'. α p'' * ?prod (Suc d) p'' p) by auto
qed
also have ... = (∑ (p', p'') ∈ (Sigma ?parents (?subgrid d)). α p'' * ?prod (Suc
d) p'' p)
  by (rule sum.Sigma, auto simp add: parents-finite lgrid-finite)
also have ... = (∑ p''' ∈ (∪ p' ∈ ?parents. (∪ p'' ∈ ?subgrid d p'. { (p', p'')
}))).
  ( ((λ p''. α p'' * ?prod (Suc d) p'' p) o snd) p'' ) unfolding Sigma-def by
(rule sum.cong[OF refl], auto)
also have ... = (∑ p'' ∈ snd '(∪ p' ∈ ?parents. (∪ p'' ∈ ?subgrid d p'. { (p',
p'') })). α p'' * (?prod (Suc d) p'' p))
proof (rule sum.reindex[symmetric], rule inj-onI)
  fix x y
  assume x ∈ (∪ p' ∈ parents d (base {d} p) p. ∪ p'' ∈ lgrid (base {0..<d} p')
{0..<d} lm. {(p', p'')})

```

hence $x\text{-snd}$: $\text{snd } x \in \text{grid } (\text{base } \{0..<d\} (\text{fst } x)) \{0..<d\}$ **and** $\text{fst } x \in \text{grid } (\text{base } \{d\} p) \{d\}$ **and** $p \in \text{grid } (\text{fst } x) \{d\}$
unfolding parents-def lgrid-def **by** *auto*
hence $x\text{-spg}$: $\text{fst } x \in \text{sparsegrid}' \text{ dm}$ **using** $\text{base-grid}[OF \text{ p-spg}]$ **by** *auto*

assume $y \in (\bigcup p' \in \text{parents } d (\text{base } \{d\} p) p. \bigcup p'' \in \text{lgrid } (\text{base } \{0..<d\} p') \{0..<d\} \text{ lm. } \{(p', p'')\})$
hence $y\text{-snd}$: $\text{snd } y \in \text{grid } (\text{base } \{0..<d\} (\text{fst } y)) \{0..<d\}$ **and** $\text{fst } y \in \text{grid } (\text{base } \{d\} p) \{d\}$ **and** $p \in \text{grid } (\text{fst } y) \{d\}$
unfolding parents-def lgrid-def **by** *auto*
hence $y\text{-spg}$: $\text{fst } y \in \text{sparsegrid}' \text{ dm}$ **using** $\text{base-grid}[OF \text{ p-spg}]$ **by** *auto*
hence $\text{length } (\text{fst } y) = \text{dm}$ **unfolding** $\text{sparsegrid}'\text{-def}$ **by** *auto*

assume $\text{snd } x = \text{snd } y$
have $\text{fst } x = \text{fst } y$
proof (*rule nth-equalityI*)
show $l\text{-eq}$: $\text{length } (\text{fst } x) = \text{length } (\text{fst } y)$ **using** $\text{grid-length}[OF \langle p \in \text{grid } (\text{fst } y) \{d\} \rangle \text{ grid-length}[OF \langle p \in \text{grid } (\text{fst } x) \{d\} \rangle]]$
by *auto*
show $\text{fst } x ! i = \text{fst } y ! i$ **if** $i < \text{length } (\text{fst } x)$ **for** i
proof –
have $i < \text{length } (\text{fst } y)$ **and** $i < \text{dm}$ **using** *that l-eq and* $\langle \text{length } (\text{fst } y) = \text{dm} \rangle$ **by** *auto*
show $\text{fst } x ! i = \text{fst } y ! i$
proof (*cases i = d*)
case *False* **hence** $i \notin \{d\}$ **by** *auto*
with $\text{grid-invariant}[OF \langle i < \text{length } (\text{fst } x) \rangle \text{ this } \langle p \in \text{grid } (\text{fst } x) \{d\} \rangle]$
 $\text{grid-invariant}[OF \langle i < \text{length } (\text{fst } y) \rangle \text{ this } \langle p \in \text{grid } (\text{fst } y) \{d\} \rangle]$
show *?thesis* **by** *auto*
next
case *True* **with** $\text{grid-base-out}[OF \langle i < \text{dm} \rangle - y\text{-spg } y\text{-snd}]$ $\text{grid-base-out}[OF \langle i < \text{dm} \rangle - x\text{-spg } x\text{-snd}]$
show *?thesis* **using** $\langle \text{snd } x = \text{snd } y \rangle$ **by** *auto*
qed
qed
qed
show $x = y$ **using** $\text{prod-eqI}[OF \langle \text{fst } x = \text{fst } y \rangle \langle \text{snd } x = \text{snd } y \rangle]$.
qed
also **have** $\dots = (\sum p'' \in (\bigcup p' \in ?\text{parents. } (\bigcup p'' \in ?\text{subgrid } d \text{ p'. } \text{snd } ' \{ (p', p'') \})))$
 $\alpha \text{ p''} * (??\text{prod } (\text{Suc } d) \text{ p'' } p)$ **by** (*auto simp only: image-UN*)
also **have** $\dots = (\sum p'' \in (\bigcup p' \in ?\text{parents. } ?\text{subgrid } d \text{ p'}. \alpha \text{ p''} * ??\text{prod } (\text{Suc } d) \text{ p'' } p)$ **by** *auto*
finally **have** $\text{down-part: down } \text{dm } \text{lm } d (\text{updown}' \text{ dm } \text{lm } d \alpha) p =$
 $(\sum p'' \in (\bigcup p' \in ?\text{parents. } ?\text{subgrid } d \text{ p'}. \alpha \text{ p''} * ??\text{prod } (\text{Suc } d) \text{ p'' } p)$.

have $\text{updown}' \text{ dm } \text{lm } (\text{Suc } d) \alpha p =$
 $(\sum p'' \in (\bigcup p' \in ?\text{subgrid } d \text{ p. } ?\text{leafs } p'). \alpha \text{ p''} * ??\text{prod } (\text{Suc } d) \text{ p'' } p) +$
 $(\sum p'' \in (\bigcup p' \in ?\text{parents. } ?\text{subgrid } d \text{ p'}. \alpha \text{ p''} * ??\text{prod } (\text{Suc } d) \text{ p'' } p)$

unfolding *sum-vector-def updown'.simps down-part and up-part ..*
also have $\dots = (\sum p'' \in (\bigcup p' \in ?subgrid\ d\ p.\ ?leafs\ p') \cup (\bigcup p' \in ?parents.\ ?subgrid\ d\ p')). \alpha\ p'' * ?prod\ (Suc\ d)\ p''\ p)$
proof (*rule sum.union-disjoint[symmetric], simp add: lgrid-finite, simp add: lgrid-finite parents-finite,*
rule iffD2[OF disjoint-iff-not-equal], rule ballI, rule ballI)
fix $x\ y$
assume $x \in (\bigcup p' \in ?subgrid\ d\ p.\ ?leafs\ p')$
then obtain px **where** $px \in grid\ (base\ \{0..<d\}\ p)\ \{0..<d\}$ **and** $x \in grid\ px\ \{d\}$ **and** $x \neq px$ **unfolding** *lgrid-def* **by** *auto*
with *grid-base-out[OF - - p-spg' this(1)]* $\langle Suc\ d \leq dm \rangle$ *base-length[OF p-spg']*
grid-level-d
have $lv\ px\ d < lv\ x\ d$ **and** $px\ !\ d = p\ !\ d$ **by** *auto*
hence $lv\ p\ d < lv\ x\ d$ **unfolding** *lv-def* **by** *auto*
moreover
assume $y \in (\bigcup p' \in ?parents.\ ?subgrid\ d\ p')$
then obtain py **where** *y-grid:* $y \in grid\ (base\ \{0..<d\}\ py)\ \{0..<d\}$ **and** $py \in ?parents$ **unfolding** *lgrid-def* **by** *auto*
hence $py \in grid\ (base\ \{d\}\ p)\ \{d\}$ **and** $p \in grid\ py\ \{d\}$ **unfolding** *parents-def*
by *auto*
hence *py-spg:* $py \in sparsegrid'\ dm$ **using** *base-grid[OF p-spg']* **by** *auto*
have $y\ !\ d = py\ !\ d$ **using** *grid-base-out[OF - - py-spg y-grid]* $\langle Suc\ d \leq dm \rangle$
by *auto*
hence $lv\ y\ d \leq lv\ p\ d$ **using** *grid-single-level[OF* $\langle p \in grid\ py\ \{d\} \rangle$ $\langle Suc\ d \leq dm \rangle$ **and** *sparsegrid'-length[OF py-spg]* **unfolding** *lv-def* **by** *auto*
ultimately
show $x \neq y$ **by** *auto*
qed
also have $\dots = (\sum p' \in ?subgrid\ (Suc\ d)\ p.\ \alpha\ p' * ?prod\ (Suc\ d)\ p'\ p)$ (**is** $(\sum x \in ?in.\ ?F\ x) = (\sum x \in ?out.\ ?F\ x)$)
proof (*rule sum.mono-neutral-left, simp add: lgrid-finite*)
show $?in \subseteq ?out$ (**is** $?children \cup ?siblings \subseteq -$)
proof (*rule subsetI*)
fix x **assume** $x \in ?in$
show $x \in ?out$
proof (*cases* $x \in ?children$)
case *False* **hence** $x \in ?siblings$ **using** $\langle x \in ?in \rangle$ **by** *auto*
then obtain px **where** $px \in parents\ d\ (base\ \{d\}\ p)\ p$ **and** $x \in lgrid\ (base\ \{0..<d\}\ px)\ \{0..<d\}\ lm$ **by** *auto*
hence $level\ x < lm$ **and** $px \in grid\ (base\ \{d\}\ p)\ \{d\}$ **and** $x \in grid\ (base\ \{0..<d\}\ px)\ \{0..<d\}$ **and** $\{d\} \cup \{0..<d\} = \{0..<Suc\ d\}$ **unfolding** *lgrid-def*
parents-def **by** *auto*
with *grid-base-union[OF p-spg' this(2) this(3)]* **show** *?thesis* **unfolding**
lgrid-def **by** *auto*
next
have *d-eq:* $\{0..<Suc\ d\} \cup \{d\} = \{0..<Suc\ d\}$ **by** *auto*
case *True*
then obtain px **where** $px \in ?subgrid\ d\ p$ **and** $x \in lgrid\ px\ \{d\}\ lm$ **and** $x \neq px$ **by** *auto*

hence $px \in \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$ **and** $x \in \text{grid } px \{d\}$ **and level**
 $x < lm$ **and** $\{d\} \cup \{0..<d\} = \{0..<Suc\ d\}$ **unfolding** *lgrid-def* **by** *auto*
from *grid-base-dim-add*[*OF - p-spg'* *this(1)*]
have $px \in \text{grid}(\text{base } \{0..<Suc\ d\} p) \{0..<Suc\ d\}$ **by** *auto*
from *grid-transitive*[*OF* $\langle x \in \text{grid } px \{d\} \rangle$ *this*]
show *?thesis* **unfolding** *lgrid-def* **using** $\langle \text{level } x < lm \rangle$ *d-eq* **by** *auto*
qed
qed

show $\forall x \in ?out - ?in. ?F x = 0$

proof

fix x **assume** $x \in ?out - ?in$

hence $x \in ?out$ **and** $up-ps': !! p'. p' \in ?subgrid\ d\ p \implies x \notin \text{lgrid } p' \{d\} - lm$
 $- \{p'\}$
and $down-ps': !! p'. p' \in ?parents \implies x \notin ?subgrid\ d\ p'$ **by** *auto*
hence $x \text{-eq}: x \in \text{grid}(\text{base } \{0..<Suc\ d\} p) \{0..<Suc\ d\}$ **and level** $x < lm$
unfolding *lgrid-def* **by** *auto*
hence $up-ps: !! p'. p' \in ?subgrid\ d\ p \implies x \notin \text{grid } p' \{d\} - \{p'\}$ **and**
 $down-ps: !! p'. p' \in ?parents \implies x \notin \text{grid}(\text{base } \{0..<d\} p') \{0..<d\}$
using $up-ps'$ $down-ps'$ **unfolding** *lgrid-def* **by** *auto*

have $ds\text{-eq}: \{0..<Suc\ d\} = \{0..<d\} \cup \{d\}$ **by** *auto*

have $x \notin \text{grid}(\text{base } \{0..<d\} p) \{0..<Suc\ d\} - \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$

proof

assume $x \in \text{grid}(\text{base } \{0..<d\} p) \{0..<Suc\ d\} - \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$

hence $x \in \text{grid}(\text{base } \{0..<d\} p) (\{d\} \cup \{0..<d\})$ **and** $x\text{-ngrid}: x \notin \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$ **using** $ds\text{-eq}$ **by** *auto*

from *grid-split*[*OF this(1)*] **obtain** px **where** $px\text{-grid}: px \in \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$ **and** $x \in \text{grid } px \{d\}$ **by** *auto*

from *grid-level*[*OF this(2)*] $\langle \text{level } x < lm \rangle$ **have** $\text{level } px < lm$ **by** *auto*

hence $px \in ?subgrid\ d\ p$ **using** $px\text{-grid}$ **unfolding** *lgrid-def* **by** *auto*

hence $x \notin \text{grid } px \{d\} - \{px\}$ **using** $up-ps$ **by** *auto*

moreover **have** $x \neq px$ **proof** (*rule ccontr*) **assume** $\neg x \neq px$ **with** $px\text{-grid}$
and $x\text{-ngrid}$ **show** *False* **by** *auto* **qed**

ultimately **show** *False* **using** $\langle x \in \text{grid } px \{d\} \rangle$ **by** *auto*

qed

moreover **have** $p \in ?parents$ **unfolding** *parents-def* **using** $\text{baseE}(2)$ [*OF p-spg'*] **by** *auto*

hence $x \notin \text{grid}(\text{base } \{0..<d\} p) \{0..<d\}$ **by** (*rule down-ps*)

ultimately **have** $x\text{-ngrid}: x \notin \text{grid}(\text{base } \{0..<d\} p) \{0..<Suc\ d\}$ **by** *auto*

have $x\text{-spg}: x \in \text{sparsegrid}'\ dm$ **using** *base-grid*[*OF p-spg'*] $x\text{-eq}$ **by** *auto*

hence $\text{length } x = dm$ **using** *grid-length* **by** *auto*

let $?bx = \text{base } \{0..<d\} x$ **and** $?bp = \text{base } \{0..<d\} p$ **and** $?bx1 = \text{base } \{d\} x$
and $?bp1 = \text{base } \{d\} p$ **and** $?px = p[d := x ! d]$


```

have  $x\text{-nochild-}p$ :  $?bx \notin \text{grid } ?bp \{d\}$ 
proof (rule ccontr)
  assume  $\neg \text{base } \{0..<d\} x \notin \text{grid } (\text{base } \{0..<d\} p) \{d\}$ 
  hence  $\text{base } \{0..<d\} x \in \text{grid } (\text{base } \{0..<d\} p) \{d\}$  by auto
  from grid-transitive[OF baseE(2)][OF x-spg] this
  have  $x \in \text{grid } (\text{base } \{0..<d\} p) \{0..<\text{Suc } d\}$  using ds-eq by auto
  thus False using x-ngrid by auto
qed

have  $d < \text{length } ?bx$  and  $d < \text{length } ?bp$  and  $d < \text{length } ?bx1$  and  $d < \text{length } ?bp1$ 
using base-length[OF x-spg] base-length[OF p-spg'] and  $\langle d < dm \rangle$  by auto
have  $p\text{-nochild-}x$ :  $?bp \notin \text{grid } ?bx \{d\}$  (is ?assm)
proof (rule ccontr)
  have  $ds$ :  $\{0..<d\} \cup \{0..<\text{Suc } d\} = \{d\} \cup \{0..<d\}$  by auto
  have  $d\text{-sub}$ :  $\{d\} \subseteq \{0..<\text{Suc } d\}$  by auto
  assume  $\neg ?assm$  hence  $b\text{-in-}bx$ :  $\text{base } \{0..<d\} p \in \text{grid } ?bx \{d\}$  by auto

  have  $d \notin \{0..<d\}$  and  $d \in \{d\}$  by auto
  from grid-replace-dim[OF \langle d < \text{length } ?bx \rangle \langle d < \text{length } p \rangle] grid.Start[where
 $b=p$  and  $ds=\{d\}$ ] b-in-bx]
  have  $p \in \text{grid } ?px \{d\}$  unfolding base-out[OF \langle d < dm \rangle \langle d \notin \{0..<d\} \rangle]
 $x\text{-spg}$ ] base-out[OF \langle d < dm \rangle \langle d \notin \{0..<d\} \rangle] p-spg'] list-update-id .
  moreover
  from grid-replace-dim[OF \langle d < \text{length } ?bx1 \rangle \langle d < \text{length } ?bp1 \rangle] baseE(2)[OF
 $p\text{-spg}'$ , where  $ds=\{d\}$ ] baseE(2)[OF x-spg, where  $ds=\{d\}$ ]]
  have  $?px \in \text{grid } ?bp1 \{d\}$  unfolding base-in[OF \langle d < dm \rangle \langle d \in \{d\} \rangle]
 $x\text{-spg}$ ] unfolding base-in[OF \langle d < dm \rangle \langle d \in \{d\} \rangle]  $p\text{-spg}'$ , symmetric] list-update-id .
  ultimately
  have  $x \notin \text{grid } (\text{base } \{0..<d\} ?px) \{0..<d\}$  using down-ps[unfolded]
 $\text{parents-def}$ , where  $p'=?px$ ] by (auto simp only:)
  moreover
  have  $\text{base } \{0..<d\} ?px = ?bx$ 
  proof (rule nth-equalityI)
    from  $\langle ?px \in \text{grid } ?bp1 \{d\} \rangle$  have  $px\text{-spg}$ :  $?px \in \text{sparsegrid}' dm$  using
 $\text{base-grid}$ [OF p-spg'] by auto
    from base-length[OF this] base-length[OF x-spg] show  $l\text{-eq}$ :  $\text{length } (\text{base } \{0..<d\} ?px) = \text{length } ?bx$  by auto
    show  $\text{base } \{0..<d\} ?px ! i = ?bx ! i$  if  $i < \text{length } (\text{base } \{0..<d\} ?px)$  for  $i$ 
    proof –
      have  $i < \text{length } ?bx$  and  $i < dm$  using that l-eq and base-length[OF
 $px\text{-spg}$ ] by auto
      show  $\text{base } \{0..<d\} ?px ! i = ?bx ! i$ 
      proof (cases i < d)
        case True hence  $i \in \{0..<d\}$  by auto
        from base-in[OF \langle i < dm \rangle this] show ?thesis using  $px\text{-spg}$   $x\text{-spg}$  by
auto
    next
    case False hence  $i \notin \{0..<d\}$  by auto
    have  $?px ! i = x ! i$ 

```

```

proof (cases  $i > d$ )
  have  $i\text{-le}: i < \text{length} (\text{base } \{0..< \text{Suc } d\} p)$  using  $\text{base-length}[OF$ 
 $p\text{-spg}]$  and  $\langle i < dm \rangle$  by auto
  case True hence  $i \notin \{0..< \text{Suc } d\}$  by auto
  from  $\text{grid-invariant}[OF\ i\text{-le}\ \text{this}\ x\text{-eq}]$   $\text{base-out}[OF\ \langle i < dm \rangle\ \text{this}$ 
 $p\text{-spg}]$ 
  show ?thesis using  $\text{list-update-id}$  and True by auto
next
  case False hence  $d = i$  using  $\langle \neg i < d \rangle$  by auto
  thus ?thesis unfolding  $\langle d = i \rangle$  using  $\langle i < dm \rangle$   $\langle \text{length } p = dm \rangle$ 
 $\text{nth-list-update-eq}$  by auto
  qed
  thus ?thesis using  $\text{base-out}[OF\ \langle i < dm \rangle\ \langle i \notin \{0..< d\} \rangle\ px\text{-spg}]$ 
 $\text{base-out}[OF\ \langle i < dm \rangle\ \langle i \notin \{0..< d\} \rangle\ x\text{-spg}]$  by auto
  qed
  qed
  ultimately have  $x \notin \text{grid } ?bx \{0..< d\}$  by auto
  thus False using  $\text{baseE}(2)[OF\ x\text{-spg}]$  by auto
qed

  have  $x\text{-grid}: ?bx \in \text{grid} (\text{base } \{0..< \text{Suc } d\} p) \{d\}$  using  $\text{grid-shift-base}[OF -$ 
 $p\text{-spg}'\ x\text{-eq}[\text{unfolded } ds\text{-eq}]]$  unfolding  $ds\text{-eq}$  by auto

  have  $p\text{-grid}: ?bp \in \text{grid} (\text{base } \{0..< \text{Suc } d\} p) \{d\}$  using  $\text{grid-shift-base}[OF -$ 
 $p\text{-spg}'\ \text{baseE}(2)[OF\ p\text{-spg}',\ \text{where } ds = \{0..< d\} \cup \{d\}]]$  unfolding  $ds\text{-eq}$  by auto

  have  $l2\text{-}\varphi\ (?bp ! d)\ (?bx ! d) = 0$ 
  proof (cases  $lv\ ?bx\ d \leq lv\ ?bp\ d$ )
    case True from  $l2\text{-disjoint}[OF - x\text{-grid } p\text{-grid } p\text{-nochild-}x\ \text{this}]$   $\langle d < dm \rangle$ 
and  $\text{base-length}[OF\ p\text{-spg}]$ 
    show ?thesis by auto
  next
    case False hence  $lv\ ?bx\ d \geq lv\ ?bp\ d$  by auto
    from  $l2\text{-disjoint}[OF - p\text{-grid } x\text{-grid } x\text{-nochild-}p\ \text{this}]$   $\langle d < dm \rangle$  and  $\text{base-length}[OF$ 
 $p\text{-spg}]$ 
    show ?thesis by (auto simp: l2-commutative)
  qed
  hence  $l2\text{-}\varphi\ (p ! d)\ (x ! d) = 0$  using  $\text{base-out}[OF\ \langle d < dm \rangle]\ p\text{-spg}'\ x\text{-spg}$  by
auto
  hence  $\exists d \in \{0..< \text{Suc } d\}.$   $l2\text{-}\varphi\ (p ! d)\ (x ! d) = 0$  by auto
  from  $\text{prod-zero}[OF - \text{this}]$ 
  show  $?F\ x = 0$  by (auto simp: l2-commutative)
  qed
qed
finally show ?case .
qed

theorem updown:

```

```

assumes p-spg:  $p \in \text{sparsegrid } dm \text{ } lm$ 
shows  $\text{updown } dm \text{ } lm \ \alpha \ p = (\sum p' \in \text{sparsegrid } dm \text{ } lm. \ \alpha \ p' * l2 \ p' \ p)$ 
proof –
  have  $p \in \text{sparsegrid}' \ dm$  using p-spg unfolding sparsegrid-def sparsegrid'-def
lgrid-def by auto
  have  $!!p'. \ p' \in \text{lgrid} \ (\text{base } \{0..<dm\} \ p) \ \{0..<dm\} \ lm \implies \text{length } p' = dm$ 
  proof –
    fix  $p'$  assume  $p' \in \text{lgrid} \ (\text{base } \{0..<dm\} \ p) \ \{0..<dm\} \ lm$ 
    with base-grid[OF  $\langle p \in \text{sparsegrid}' \ dm \rangle$ ] have  $p' \in \text{sparsegrid}' \ dm$  unfolding
lgrid-def by auto
    thus  $\text{length } p' = dm$  by auto
  qed
thus ?thesis
  unfolding updown-def sparsegrid-def base-start-eq[OF p-spg]
  using updown'[OF - p-spg, where  $d=dm$ ] p-spg[unfolded sparsegrid-def lgrid-def]
  by (auto simp: atLeast0LessThan p-spg[THEN sparsegrid-length] l2-eq)
qed

corollary
fixes  $\alpha$ 
assumes  $p: p \in \text{sparsegrid } dm \text{ } lm$ 
defines  $f_\alpha \equiv \lambda x. (\sum p \in \text{sparsegrid } dm \text{ } lm. \ \alpha \ p * \Phi \ p \ x)$ 
shows  $\text{updown } dm \text{ } lm \ \alpha \ p = (\int x. f_\alpha \ x * \Phi \ p \ x \ \partial(\prod_M \ d \in \{..<dm\}. \ \text{l borel}))$ 
unfolding updown[OF  $p$ ] l2-def fα-def sum-distrib-right
apply (intro has-bochner-integral-integral-eq[symmetric] has-bochner-integral-sum)
apply (subst mult.assoc)
apply (intro has-bochner-integral-mult-right)
apply (simp add: sparsegrid-length)
apply (rule has-bochner-integral-integrable)
using  $p$ 
apply (simp add: sparsegrid-length  $\Phi$ -def prod.distrib[symmetric])
proof (rule product-sigma-finite.product-integrable-prod)
  show product-sigma-finite  $(\lambda d. \ \text{l borel}) \ ..$ 
qed (auto intro: integrable-φ2)

end

```

8 Imperative Version

```

theory Imperative
imports UpDown-Scheme Separation-Logic-Imperative-HOL.Sep-Main
begin

type-synonym pointmap = grid-point  $\Rightarrow$  nat
type-synonym impgrid = rat array

instance rat :: heap ..

primrec rat-pair where rat-pair  $(a, b) = (\text{of-rat } a, \text{of-rat } b)$ 

```

declare *rat-pair.simps* [*simp del*]

definition

zipWithA :: ('a::heap ⇒ 'b::heap ⇒ 'a::heap) ⇒ 'a array ⇒ 'b array ⇒ 'a array
Heap

where

```
zipWithA f a b = do {
  n ← Array.len a;
  Heap-Monad.fold-map (λn. do {
    x ← Array.nth a n ;
    y ← Array.nth b n ;
    Array.upd n (f x y) a
  }) [0..<n];
  return a
}
```

theorem *zipWithA* [*sep-heap-rules*]:

fixes *xs ys* :: 'a::heap list

assumes *length xs = length ys*

shows $\langle a \mapsto_a xs * b \mapsto_a ys \rangle \text{zipWithA } f \ a \ b \ \langle \lambda r. (a \mapsto_a \text{map } (\text{case-prod } f) (\text{zip } xs \ ys)) * b \mapsto_a ys * \uparrow(a = r) \rangle$

proof –

{ **fix** *n* and *xs* :: 'a list

let *?part-res* = λn *xs*. (*map* (*case-prod* *f*) (*zip* (*take* *n xs*) (*take* *n ys*)) @ *drop n xs*)

assume $n \leq \text{length } xs \ \text{length } xs = \text{length } ys$

then have $\langle a \mapsto_a xs * b \mapsto_a ys \rangle \text{Heap-Monad.fold-map } (\lambda n. \text{do } \{$

x ← *Array.nth* *a* *n* ;

y ← *Array.nth* *b* *n* ;

Array.upd *n* (*f* *x* *y*) *a*

$\}) [0..<n] \ \langle \lambda r. a \mapsto_a \text{?part-res } n \ xs * b \mapsto_a ys \rangle$

proof (*induct n arbitrary: xs*)

case 0 **then show** *?case* **by** *sep-auto*

next

case (*Suc n*)

note *Suc.hyps* [*sep-heap-rules*]

have *: (*?part-res* *n xs*)[*n* := *f* (*?part-res* *n xs* ! *n*) (*ys* ! *n*)] = *?part-res* (*Suc n*) *xs*

using *Suc.prem*s **by** (*simp add: nth-append take-Suc-conv-app-nth upd-conv-take-nth-drop*)

from *Suc.prem*s **show** *?case*

by (*sep-auto simp add: fold-map-append* *)

qed }

note *this*[*sep-heap-rules*]

show *?thesis*

unfolding *zipWithA-def*

by (*sep-auto simp add: assms*)

qed

definition $copy_array :: 'a::heap\ array \Rightarrow ('a::heap\ array)\ Heap$ **where**
 $copy_array\ a = Array.freeze\ a \gg= Array.of_list$

theorem $copy_array$ [*sep-heap-rules*]:
 $\langle a \mapsto_a xs \rangle copy_array\ a < \lambda r. a \mapsto_a xs * r \mapsto_a xs \rangle$
unfolding $copy_array_def$
by sep_auto

definition $sum_array :: rat\ array \Rightarrow rat\ array \Rightarrow unit\ Heap$ **where**
 $sum_array\ a\ b = zipWithA\ (+)\ a\ b \gg= return\ ()$

theorem sum_array [*sep-heap-rules*]:
fixes $xs\ ys :: rat\ list$
shows $length\ xs = length\ ys \Longrightarrow \langle a \mapsto_a xs * b \mapsto_a ys \rangle sum_array\ a\ b < \lambda r.$
 $(a \mapsto_a map\ (\lambda(a, b). a + b)\ (zip\ xs\ ys)) * b \mapsto_a ys \rangle$
unfolding sum_array_def **by** sep_auto

locale $linearization =$
fixes $dm\ lm :: nat$
fixes $pm :: pointmap$
assumes $pm: bij_betw\ pm\ (sparsegrid\ dm\ lm)\ \{.. < card\ (sparsegrid\ dm\ lm)\}$
begin

lemma $linearizationD$:
 $p \in sparsegrid\ dm\ lm \Longrightarrow pm\ p < card\ (sparsegrid\ dm\ lm)$
using pm **by** $(auto\ simp: bij_betw_def)$

definition $gridI :: impgrid \Rightarrow (grid_point \Rightarrow real) \Rightarrow assn$ **where**
 $gridI\ a\ v =$
 $(\exists_A\ xs. a \mapsto_a xs * \uparrow((\forall p \in sparsegrid\ dm\ lm. v\ p = of_rat\ (xs\ !\ pm\ p)) \wedge length\ xs = card\ (sparsegrid\ dm\ lm)))$

lemma $gridI_nth_rule$ [*sep-heap-rules*]:
 $g \in sparsegrid\ dm\ lm \Longrightarrow \langle gridI\ a\ v \rangle Array.nth\ a\ (pm\ g) < \lambda r. gridI\ a\ v * \uparrow$
 $(of_rat\ r = v\ g) \rangle$
using pm **by** $(sep_auto\ simp: bij_betw_def\ gridI_def)$

lemma $gridI_upd_rule$ [*sep-heap-rules*]:
 $g \in sparsegrid\ dm\ lm \Longrightarrow$
 $\langle gridI\ a\ v \rangle Array.upd\ (pm\ g)\ x\ a < \lambda a'. gridI\ a\ (fun_upd\ v\ g\ (of_rat\ x)) * \uparrow$
 $(a' = a) \rangle$
unfolding $gridI_def$ **using** pm
by $(sep_auto\ simp: bij_betw_def\ inj_onD\ intro!: nth_list_update_eq[symmetric]\ nth_list_update_neq[symmetric])$

primrec $upI' :: nat \Rightarrow nat \Rightarrow grid_point \Rightarrow impgrid \Rightarrow (rat * rat)\ Heap$ **where**
 $upI'\ d\ 0\ p\ a = return\ (0, 0) \mid$
 $upI'\ d\ (Suc\ l)\ p\ a = do\ \{$
 $(fl, fl) \leftarrow upI'\ d\ l\ (child\ p\ left\ d)\ a ;$
 $(fmr, fr) \leftarrow upI'\ d\ l\ (child\ p\ right\ d)\ a ;$

```

    val ← Array.nth a (pm p) ;
    Array.upd (pm p) (fml + fmr) a ;
    let result = ((fml + fmr + val / 2 ^ (lv p d) / 2) / 2) ;
    return (fl + result, fr + result)
  }

```

lemma *upI'* [*sep-heap-rules*]:

assumes *lin[simp]*: $d < dm$

and *l*: level $p + l = lm$ $l = 0 \vee p \in \text{sparsegrid } dm \ lm$

shows $\langle \text{gridI } a \ v \rangle \text{upI}' \ d \ l \ p \ a \ \langle \lambda r. \text{let } (r', v') = \text{up}' \ d \ l \ p \ v \ \text{in } \text{gridI } a \ v' \ * \ \uparrow(\text{rat-pair } r = r') \rangle$

using *l*

proof (*induct l arbitrary: p v*)

note *rat-pair.simps [simp]*

case 0 then show ?*case* **by** *sep-auto*

next

case (*Suc l*)

from *Suc.prem*s $\langle d < dm \rangle$

have [*simp*]: level (*child p left d*) + *l* = *lm* level (*child p right d*) + *l* = *lm* $p \in \text{sparsegrid } dm \ lm$

by (*auto simp: sparsegrid-length*)

have [*simp*]: *child p left d* $\notin \text{sparsegrid } dm \ lm \implies l = 0$ *child p right d* $\notin \text{sparsegrid } dm \ lm \implies l = 0$

using *Suc.prem*s **by** (*auto simp: sparsegrid-def lgrid-def*)

note *Suc(1)[sep-heap-rules]*

show ?*case*

by (*sep-auto split: prod.split simp: of-rat-add of-rat-divide of-rat-power of-rat-mult rat-pair-def Let-def*)

qed

primrec *downI'* :: $\text{nat} \Rightarrow \text{nat} \Rightarrow \text{grid-point} \Rightarrow \text{impgrid} \Rightarrow \text{rat} \Rightarrow \text{rat} \Rightarrow \text{unit Heap}$
where

```

    downI' d      0 p a fl fr = return () |
    downI' d (Suc l) p a fl fr = do {
      val ← Array.nth a (pm p) ;
      let fm = ((fl + fr) / 2 + val) ;
      Array.upd (pm p) (((fl + fr) / 4 + (1 / 3) * val) / 2 ^ (lv p d)) a ;
      downI' d l (child p left d) a fl fm ;
      downI' d l (child p right d) a fm fr
    }

```

lemma *downI'* [*sep-heap-rules*]:

assumes *lin[simp]*: $d < dm$

and *l*: level $p + l = lm$ $l = 0 \vee p \in \text{sparsegrid } dm \ lm$

shows $\langle \text{gridI } a \ v \rangle \text{downI}' \ d \ l \ p \ a \ fl \ fr \ \langle \lambda r. \text{gridI } a \ (\text{down}' \ d \ l \ p \ (\text{of-rat } fl) \ (\text{of-rat } fr) \ v) \rangle$

using *l*

proof (*induct l arbitrary: p v fl fr*)
note *rat-pair.simps* [*simp*]
case 0 **then show** *?case* **by** *sep-auto*
next
case (*Suc l*)
from *Suc.prem*s $\langle d < dm \rangle$
have [*simp*]: *level (child p left d) + l = lm level (child p right d) + l = lm* $p \in$
sparsegrid dm lm
by (*auto simp: sparsegrid-length*)

have [*simp*]: *child p left d \notin sparsegrid dm lm $\implies l = 0$ child p right d \notin*
sparsegrid dm lm $\implies l = 0$
using *Suc.prem*s **by** (*auto simp: sparsegrid-def lgrid-def*)

note *Suc(1)*[*sep-heap-rules*]
show *?case*
by (*sep-auto split: prod.split simp: of-rat-add of-rat-divide of-rat-power of-rat-mult*
rat-pair-def Let-def fun-upd-def)
qed

definition *liftI* :: (*nat \Rightarrow nat \Rightarrow grid-point \Rightarrow impgrid \Rightarrow unit Heap*) \Rightarrow *nat \Rightarrow*
impgrid \Rightarrow unit Heap **where**
liftI f d a =
foldr ($\lambda p n. n \gg f d (lm - level p) p a$) (gridgen (start dm) ($\{0..<dm\} -$
\{ d \}) lm) (return ())

theorem *liftI* [*sep-heap-rules*]:

assumes $d < dm$

and f [*sep-heap-rules*]: $\bigwedge v p. p \in lgrid (start dm) (\{0..<dm\} - \{d\}) lm \implies$
 $\langle gridI a v \rangle f d (lm - level p) p a < \lambda r. gridI a (f' d (lm - level p) p v) >$
shows $\langle gridI a v \rangle liftI f d a < \lambda r. gridI a (Grid.lift f' dm lm d v) >$

proof –

let $?ds = \{0..<dm\} - \{d\}$ **and** $?g = gridI a$

{ fix ps assume *set ps \subseteq set (gridgen (start dm) ?ds lm)* **and** *distinct ps*

then have $\langle ?g v \rangle$

foldr ($\lambda p n. (n :: unit Heap) \gg f d (lm - level p) p a$) ps (return ())

$\langle \lambda r. ?g (foldr ($\lambda p \alpha. f' d (lm - level p) p \alpha$) ps v) \rangle$

by (*induct ps arbitrary: v*) (*sep-auto simp: gridgen-lgrid-eq*)**+** }

from *this*[*OF subset-refl gridgen-distinct*]

show *?thesis*

by (*simp add: liftI-def Grid.lift-def*)

qed

definition *upI* **where** $upI = liftI (\lambda d l p a. upI' d l p a \gg return ())$

theorem *upI* [*sep-heap-rules*]:

assumes [*simp*]: $d < dm$

shows $\langle gridI a v \rangle upI d a < \lambda r. gridI a (up dm lm d v) >$

unfolding *up-def upI-def*

by (*sep-auto simp: lgrid-def sparsegrid-def lgrid-def split: prod.split*
intro: grid-union-dims[of {0..<dm} - {d} {0..<dm}])

definition *downI* **where** *downI* = *liftI* ($\lambda d l p a. \text{downI}' d l p a 0 0$)

theorem *downI* [*sep-heap-rules*]:

assumes [*simp*]: $d < dm$

shows $\langle \text{gridI } a \ v \rangle \text{downI } d \ a \ \langle \lambda r. \text{gridI } a \ (\text{down } dm \ lm \ d \ v) \rangle$

unfolding *down-def downI-def*

by (*sep-auto simp: lgrid-def sparsegrid-def lgrid-def split: prod.split*
intro: grid-union-dims[of {0..<dm} - {d} {0..<dm}])

theorem *copy-array-gridI* [*sep-heap-rules*]:

$\langle \text{gridI } a \ v \rangle \text{copy-array } a \ \langle \lambda r. \text{gridI } a \ v * \text{gridI } r \ v \rangle$

unfolding *gridI-def*

by *sep-auto*

theorem *sum-array-gridI* [*sep-heap-rules*]:

$\langle \text{gridI } a \ v * \text{gridI } b \ w \rangle \text{sum-array } a \ b \ \langle \lambda r. \text{gridI } a \ (\text{sum-vector } v \ w) * \text{gridI } b \ w \rangle$

unfolding *gridI-def*

by (*sep-auto simp: sum-vector-def nth-map linearizationD of-rat-add*)

primrec *updownI'* :: $\text{nat} \Rightarrow \text{impgrid} \Rightarrow \text{unit Heap}$ **where**

updownI' 0 *a* = *return* () |

updownI' (*Suc d*) *a* = *do* {

b \leftarrow *copy-array* *a* ;

upI *d* *a* ;

updownI' *d* *a* ;

updownI' *d* *b* ;

downI *d* *b* ;

sum-array *a* *b*

}

theorem *updownI'* [*sep-heap-rules*]:

$d \leq dm \implies \langle \text{gridI } a \ v \rangle \text{updownI}' d \ a \ \langle \lambda r. \text{gridI } a \ (\text{updown}' dm \ lm \ d \ v) \rangle_t$

proof (*induct d arbitrary: a v*)

case (*Suc d*)

note *Suc.hyps* [*sep-heap-rules*]

from *Suc.prem*s **show** ?*case*

by *sep-auto*

qed *sep-auto*

definition *updownI* **where** *updownI* *a* = *updownI'* *dm* *a*

theorem *updownI* [*sep-heap-rules*]:

$\langle \text{gridI } a \ v \rangle \text{updownI } a \ \langle \lambda r. \text{gridI } a \ (\text{updown } dm \ lm \ v) \rangle_t$

unfolding *updown-def updownI-def* **by** *sep-auto*

end

end

Literatur

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