# Gauss-Jordan Elimination for Matrices Represented as Functions

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**Abstract**

This theory provides a compact formulation of Gauss-Jordan elimination for matrices represented as functions. Its distinctive feature is succinctness. It is not meant for large computations.

## 1 Gauss-Jordan elimination algorithm

**theory** *Gauss-Jordan-Elim-Fun*
**imports**
*HOL−Combinatorics.Transposition*
**begin**

Matrices are functions:

**type-synonym** *'a matrix = nat ⇒ nat ⇒ 'a*

In order to restrict to finite matrices, a matrix is usually combined with one or two natural numbers indicating the maximal row and column of the matrix.

Gauss-Jordan elimination is parameterized with a natural number $n$. It indicates that the matrix $A$ has $n$ rows and columns. In fact, $A$ is the augmented matrix with $n+1$ columns. Column $n$ is the "right-hand side", i.e. the constant vector $b$. The result is the unit matrix augmented with the solution in column $n$; see the correctness theorem below.

```
fun gauss-jordan :: ('a::field)matrix ⇒ nat ⇒ ('a)matrix option where
gauss-jordan A 0 = Some(A) |
gauss-jordan A (Suc m) =
 (case dropWhile (λi. A i m = 0) [0..<Suc m] of
   [] ⇒ None |
   p # - ⇒
    (let Ap' = (λj. A p j / A p m);
         A' = (λi. if i=p then Ap' else (λj. A i j − A i m ∗ Ap' j))
     in gauss-jordan (Fun.swap p m A') m))
```

Some auxiliary functions:

```
definition solution :: ('a::field)matrix ⇒ nat ⇒ (nat ⇒ 'a) ⇒ bool where
solution A n x = (∀ i<n. (∑ j=0..<n. A i j * x j) = A i n)

definition unit :: ('a::field)matrix ⇒ nat ⇒ nat ⇒ bool where
unit A m n =
 (∀ i j::nat. m≤j ⟶ j<n ⟶ A i j = (if i=j then 1 else 0))

lemma solution-swap:
assumes p1 < n p2 < n
shows solution (Fun.swap p1 p2 A) n x = solution A n x (is ?L = ?R)
proof(cases p1=p2)
  case True thus ?thesis by simp
next
  case False
  show ?thesis
  proof
   assume ?R thus ?L using assms False by(simp add: solution-def Fun.swap-def)
  next
   assume ?L
   show ?R
   proof(auto simp: solution-def)
     fix i assume i<n
     show (∑j = 0..<n. A i j * x j) = A i n
     proof cases
       assume i=p1
       with ‹?L› assms False show ?thesis
         by(fastforce simp add: solution-def Fun.swap-def)
     next
       assume i≠p1
       show ?thesis
       proof cases
         assume i=p2
         with ‹?L› assms False show ?thesis
           by(fastforce simp add: solution-def Fun.swap-def)
       next
         assume i≠p2
         with ‹i≠p1› ‹?L› ‹i<n› assms False show ?thesis
           by(fastforce simp add: solution-def Fun.swap-def)
       qed
     qed
   qed
 qed
qed



lemma solution-upd1:
  c ≠ 0 ⟹ solution (A(p:=(λj. A p j / c))) n x = solution A n x
apply(cases p<n)
```

**prefer** *2*
**apply**(*simp add*: *solution-def*)
**apply**(*clarsimp simp add*: *solution-def*)
**apply** *rule*
**apply** *clarsimp*
**apply**(*case-tac i=p*)
**apply** (*simp add*: *sum-divide-distrib*[*symmetric*] *eq-divide-eq field-simps*)
**apply** *simp*
**apply** (*simp add*: *sum-divide-distrib*[*symmetric*] *eq-divide-eq field-simps*)
**done**

**lemma** *solution-upd-but1*: ⟦ *ap* = *A p*; ∀ *i j*. *i*≠*p* ⟶ *a i j* = *A i j*; *p*<*n* ⟧ ⟹
*solution* (λ*i*. *if i=p then ap else* (λ*j*. *a i j* − *c i* ∗ *ap j*)) *n x* =
*solution A n x*
**apply**(*clarsimp simp add*: *solution-def*)
**apply** *rule*
**prefer** *2*
**apply** (*simp add*: *field-simps sum-subtractf sum-distrib-left*[*symmetric*])
**apply**(*clarsimp*)
**apply**(*case-tac i=p*)
**apply** *simp*
**apply** (*auto simp add*: *field-simps sum-subtractf sum-distrib-left*[*symmetric*] *all-conj-distrib*)
**done**

## 1.1 Correctness

The correctness proof:

**lemma** *gauss-jordan-lemma*: *m*≤*n* ⟹ *unit A m n* ⟹ *gauss-jordan A m* = *Some B* ⟹
*unit B* 0 *n* ∧ *solution A n* (λ*j*. *B j n*)
**proof**(*induct m arbitrary*: *A B*)
**case** *0*
**{ fix** *a* **and** *b c d* :: *'a*
**have** (*if a then b else c*) ∗ *d* = (*if a then b*∗*d else c*∗*d*) **by** *simp*
**} with** *0* **show** *?case* **by**(*simp add*: *unit-def solution-def sum.If-cases*)
**next**
**case** (*Suc m*)
**let** *?Ap' p* = (λ*j*. *A p j* / *A p m*)
**let** *?A' p* = (λ*i*. *if i=p then ?Ap' p else* (λ*j*. *A i j* − *A i m* ∗ *?Ap' p j*))
**from** ‹*gauss-jordan A* (*Suc m*) = *Some B*›
**obtain** *p ks* **where** *dropWhile* (λ*i*. *A i m* = *0*) [*0*..<*Suc m*] = *p*#*ks* **and**
*rec*: *gauss-jordan* (*Fun.swap p m* (*?A' p*)) *m* = *Some B*
**by** (*auto split*: *list.splits*)
**from** *this* **have** *p*: *p*≤*m A p m* ≠ *0*
**apply**(*simp-all add*: *dropWhile-eq-Cons-conv del*:*upt-Suc*)
**by** (*metis set-upt atLeast0AtMost atLeastLessThanSuc-atLeastAtMost atMost-iff in-set-conv-decomp*)
**have** *m*≤*n m*<*n* **using** ‹*Suc m* ≤ *n*› **by** *arith*+
**have** *unit* (*Fun.swap p m* (*?A' p*)) *m n* **using** *Suc.prems*(*2*) *p*

```
    unfolding unit-def Fun.swap-def Suc-le-eq by (auto simp: le-less)
  from Suc.hyps[OF ‹m≤n› this rec] ‹m<n› p
  show ?case
    by (simp only: solution-swap) (simp-all add: solution-swap solution-upd-but1
[where A = A(p := ?Ap' p)] solution-upd1)
qed

theorem gauss-jordan-correct:
  gauss-jordan A n = Some B ⟹ solution A n (λj. B j n)
by(simp add:gauss-jordan-lemma[of n n] unit-def field-simps)

definition solution2 :: ('a::field)matrix ⇒ nat ⇒ nat ⇒ (nat ⇒ 'a) ⇒ bool
where solution2 A m n x = (∀ i<m. (∑ j=0..<m. A i j * x j) = A i n)

definition usolution A m n x ⟷
  solution2 A m n x ∧ (∀ y. solution2 A m n y ⟶ (∀ j<m. y j = x j))

lemma non-null-if-pivot:
  assumes usolution A m n x and q < m shows ∃ p<m. A p q ≠ 0
proof(rule ccontr)
  assume ¬(∃ p<m. A p q ≠ 0)
  hence 1: ⋀p. p<m ⟹ A p q = 0 by simp
  { fix y assume 2: ∀ j. j≠q ⟶ y j = x j
    { fix i assume i<m
      with assms(1) have A i n = (∑ j = 0..<m. A i j * x j)
        by (auto simp: solution2-def usolution-def)
      with 1[OF ‹i<m›] 2
      have (∑ j = 0..<m. A i j * y j) = A i n
        by (auto intro!: sum.cong)
    }
    hence solution2 A m n y by(simp add: solution2-def)
  }
  hence solution2 A m n (x(q:=0)) and solution2 A m n (x(q:=1)) by auto
  with assms(1) zero-neq-one ‹q < m›
  show False
    by (simp add: usolution-def)
       (metis fun-upd-same zero-neq-one)
qed

lemma lem1:
  fixes f :: 'a ⇒ 'b::field
  shows (∑ x∈A. f x * (a * g x)) = a * (∑ x∈A. f x * g x)
  by (simp add: sum-distrib-left field-simps)

lemma lem2:
  fixes f :: 'a ⇒ 'b::field
  shows (∑ x∈A. f x * (g x * a)) = a * (∑ x∈A. f x * g x)
  by (simp add: sum-distrib-left field-simps)
```

## 1.2 Complete

**lemma** *gauss-jordan-complete*:
  $m \leq n \Longrightarrow$ *usolution A m n x* $\Longrightarrow \exists B$. *gauss-jordan A m* = *Some B*
**proof**(*induction m arbitrary*: *A*)
  **case** *0* **show** *?case* **by** *simp*
**next**
  **case** (*Suc m A*)
  **from** ‹*Suc m* ≤ *n*› **have** *m*≤*n* **and** *m*<*Suc m* **by** *arith*+
  **from** *non-null-if-pivot*[*OF Suc.prems*(*2*) ‹*m*<*Suc m*›]
  **obtain** *p'* **where** *p'*<*Suc m* **and** *A p' m* ≠ *0* **by** *blast*
  **hence** *dropWhile* (λ*i*. *A i m* = *0*) [*0*..<*Suc m*] ≠ []
   **by** (*simp add*: *atLeast0LessThan*) (*metis lessThan-iff linorder-neqE-nat not-less-eq*)
  **then obtain** *p xs* **where** *1*: *dropWhile* (λ*i*. *A i m* = *0*) [*0*..<*Suc m*] = *p*#*xs*
    **by** (*metis list.exhaust*)
  **from** *this* **have** *p*≤*m A p m* ≠ *0*
    **by** (*simp-all add*: *dropWhile-eq-Cons-conv del*: *upt-Suc*)
      (*metis set-upt atLeast0AtMost atLeastLessThanSuc-atLeastAtMost atMost-iff in-set-conv-decomp*)
  **then have** *p*: *p* < *Suc m A p m* ≠ *0*
    **by** *auto*
  **let** *?Ap'* = (λ*j*. *A p j* / *A p m*)
  **let** *?A'* = (λ*i*. *if i*=*p then ?Ap' else* (λ*j*. *A i j* − *A i m* ∗ *?Ap' j*))
  **let** *?A* = *Fun.swap p m ?A'*
   **have** *A*: *solution2 A* (*Suc m*) *n x* **using** *Suc.prems*(*2*) **by**(*simp add*: *usolution-def*)
  **{ fix** *i* **assume** *le-m*: *p* < *Suc m i* < *Suc m A p m* ≠ *0*
    **have** (∑*j* = *0*..<*m*. (*A i j* − *A i m* ∗ *A p j* / *A p m*) ∗ *x j*) =
      ((∑*j* = *0*..<*Suc m*. *A i j* ∗ *x j*) − *A i m* ∗ *x m*) −
      ((∑*j* = *0*..<*Suc m*. *A p j* ∗ *x j*) − *A p m* ∗ *x m*) ∗ *A i m* / *A p m*
      **by** (*simp add*: *field-simps sum-subtractf sum-divide-distrib*
                *sum-distrib-left*)
    **also have** ... = *A i n* − *A p n* ∗ *A i m* / *A p m*
      **using** *A le-m*
      **by** (*simp add*: *solution2-def field-simps del*: *sum.op-ivl-Suc*)
    **finally have** (∑*j* = *0*..<*m*. (*A i j* − *A i m* ∗ *A p j* / *A p m*) ∗ *x j*) =
      *A i n* − *A p n* ∗ *A i m* / *A p m* **. }**
  **then have** *solution2 ?A m n x* **using** *p*
    **by** (*auto simp add*: *solution2-def Fun.swap-def field-simps*)
  **moreover**
  **{ fix** *y* **assume** *a*: *solution2 ?A m n y*
    **let** *?y* = *y*(*m* := *A p n* / *A p m* − (∑*j* = *0*..<*m*. *A p j* ∗ *y j*) / *A p m*)
    **have** *solution2 A* (*Suc m*) *n ?y* **unfolding** *solution2-def*
    **proof** *safe*
      **fix** *i* **assume** *i* < *Suc m*
      **show** (∑*j*=*0*..<*Suc m*. *A i j* ∗ *?y j*) = *A i n*
      **proof** (*cases i* = *p*)
        **assume** *i* = *p* **with** *p* **show** *?thesis* **by** (*simp add*: *field-simps*)
      **next**
        **assume** *i* ≠ *p*

```
        show ?thesis
        proof (cases i = m)
          assume i = m
          with p ‹i ≠ p› have p < m by simp
          with a[unfolded solution2-def, THEN spec, of p] p(2)
          have A p m * (A m m * A p n + A p m * (∑j = 0..<m. y j * A m j))
= A p m * (A m n * A p m + A m m * (∑j = 0..<m. y j * A p j))
                by (simp add: Fun.swap-def field-simps sum-subtractf lem1 lem2
sum-divide-distrib[symmetric]
                    split: if-splits)
          with ‹A p m ≠ 0› show ?thesis unfolding ‹i = m›
            by simp (simp add: field-simps)
        next
          assume i ≠ m
          then have i < m using ‹i < Suc m› by simp
          with a[unfolded solution2-def, THEN spec, of i] p(2)
          have A p m * (A i m * A p n + A p m * (∑j = 0..<m. y j * A i j)) =
A p m * (A i n * A p m + A i m * (∑j = 0..<m. y j * A p j))
            by (simp add: Fun.swap-def split: if-splits)
                (simp add: field-simps sum-subtractf lem1 lem2 sum-divide-distrib
[symmetric])
          with ‹A p m ≠ 0› show ?thesis
            by simp (simp add: field-simps)
        qed
      qed
    qed
    with ‹usolution A (Suc m) n x›
    have ∀j<Suc m. ?y j = x j by (simp add: usolution-def)
    hence ∀j<m. y j = x j
      by simp (metis less-SucI nat-neq-iff)
  } ultimately have usolution ?A m n x
    by (simp add: usolution-def)
  note * = Suc.IH [OF ‹m ≤ n› this]
  from 1 show ?case
    by auto (use * in blast)
qed
```

Future work: extend the proof to matrix inversion.

```
hide-const (open) unit

end
```