

Probabilistic Relations Programming Examples - Machine Learning

Kangfeng Ye Simon Foster
Jim Woodcock
University of York, UK

{kangfeng.ye, simon.foster, jim.woodcock}@york.ac.uk

March 5, 2023

Abstract

This document lists some examples that use our probabilistic relations, based on Hehner’s predicative probabilistic programming [1], for reasoning.

Contents

1	Example of probabilistic relation programming: cancer diagnosis	1
----------	--	----------

1 Example of probabilistic relation programming: cancer diagnosis

This example is developed based on the machine learning exercise that Dr. Thomas Gabel delivered and could be found at https://ml.informatik.uni-freiburg.de/former/_media/teaching/ss11/ml_ex07_solution.pdf. We also refer to Jason Brownlee’s “A Gentle Introduction to Bayes Theorem for Machine Learning” at <https://machinelearningmastery.com/bayes-theorem-for-machine-learning/> for some used terminologies.

If a randomly selected patient has a laboratory test for cancer, such as breast cancer, and the result is positive. Then what’s the probability that the patient has cancer?

If the patient has the second laboratory test, would it be helpful to determine if the patient has cancer or not? How much could it contribute? This example aims to answer these questions.

```
theory utp-prob-rel-cancer-diagnosis
imports
  UTP-prob-relations.utp-prob-rel-lattice-laws
begin

unbundle UTP-Syntax

declare [[show-types]]

datatype LabTest = Pos | Neg

c: true for cancer and false for no cancer.

alphabet state =
```

$c :: \text{bool}$
 $lt :: \text{LabTest}$

The probability of a randomly selected patient has a cancer. It is the base rate or the prior.

abbreviation $p_1 \equiv 0.002$

The sensitivity of the laboratory test or the true positive rate.

abbreviation $p_2 \equiv 0.89$

The false negative rate. The specificity of the laboratory test or the true negative rate: $1 - p_3$.

abbreviation $p_3 \equiv 0.05$

definition $\text{TestAction} :: \text{state prhfun where}$

$\text{TestAction} = (\text{if}_c (c^<) \text{ then}$
 $(\text{if}_p p_2 \text{ then } (lt := \text{Pos}) \text{ else } (lt := \text{Neg}))$
 else
 $(\text{if}_p p_3 \text{ then } (lt := \text{Pos}) \text{ else } (lt := \text{Neg}))$
 $)$

New knowledge or data learned: the test result is positive.

definition $\text{TestResultPos where}$

$\text{TestResultPos} = \llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e}$

definition $\text{TestAction-altdef} :: \text{state rvhfun where}$

$\text{TestAction-altdef} = ($
 $(\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket c^< \rrbracket_{\mathcal{I}_e} * \llbracket c^> = c^< \rrbracket_{\mathcal{I}_e} * p_2) +$
 $(\llbracket lt^> = \text{Neg} \rrbracket_{\mathcal{I}_e} * \llbracket c^< \rrbracket_{\mathcal{I}_e} * \llbracket c^> = c^< \rrbracket_{\mathcal{I}_e} * (1 - p_2)) +$
 $(\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket \neg c^< \rrbracket_{\mathcal{I}_e} * \llbracket c^> = c^< \rrbracket_{\mathcal{I}_e} * p_3) +$
 $(\llbracket lt^> = \text{Neg} \rrbracket_{\mathcal{I}_e} * \llbracket \neg c^< \rrbracket_{\mathcal{I}_e} * \llbracket c^> = c^< \rrbracket_{\mathcal{I}_e} * (1 - p_3))$
 $)_e$

Initial knowledge, or prior.

definition $\text{FirstTest} :: \text{state prhfun where}$

$\text{FirstTest} = (\text{if}_p p_1 \text{ then } (c := \text{True}) \text{ else } (c := \text{False})) ; \text{TestAction}$

definition $\text{FirstTest-altdef} :: \text{state rvhfun where}$

$\text{FirstTest-altdef} = ($
 $(\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket c^> \rrbracket_{\mathcal{I}_e} * p_1 * p_2) +$
 $(\llbracket lt^> = \text{Neg} \rrbracket_{\mathcal{I}_e} * \llbracket c^> \rrbracket_{\mathcal{I}_e} * p_1 * (1 - p_2)) +$
 $(\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket \neg c^> \rrbracket_{\mathcal{I}_e} * (1 - p_1) * p_3) +$
 $(\llbracket lt^> = \text{Neg} \rrbracket_{\mathcal{I}_e} * \llbracket \neg c^> \rrbracket_{\mathcal{I}_e} * (1 - p_1) * (1 - p_3))$
 $)_e$

The result of the first laboratory test is positive.

definition $\text{FirstTestPos} :: \text{state prhfun where}$

$\text{FirstTestPos} = (\text{FirstTest} \parallel \text{TestResultPos})$

definition $\text{FirstTestPos-altdef} :: \text{state rvhfun where}$

$\text{FirstTestPos-altdef} = ($
 $((\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket c^> \rrbracket_{\mathcal{I}_e} * p_1 * p_2) + (\llbracket lt^> = \text{Pos} \rrbracket_{\mathcal{I}_e} * \llbracket \neg c^> \rrbracket_{\mathcal{I}_e} * (1 - p_1) * p_3)) /$
 $(p_1 * p_2 + (1 - p_1) * p_3)$
 $)_e$

The result of the second laboratory test (which is independent to the first one) is also positive.

definition *SecondTest* :: state prhfun where

SecondTest = (*FirstTestPos* ; *TestAction*)

definition *SecondTest-altdef* :: state rvhfun where

SecondTest-altdef = ((
 ($\llbracket lt \gg = Pos \rrbracket_{I_e} * \llbracket c \gg_{I_e} * p_1 * p_2 * p_2$) +
 ($\llbracket lt \gg = Neg \rrbracket_{I_e} * \llbracket c \gg_{I_e} * p_1 * p_2 * (1 - p_2)$) +
 ($\llbracket lt \gg = Pos \rrbracket_{I_e} * \llbracket \neg c \gg_{I_e} * (1 - p_1) * p_3 * p_3$) +
 ($\llbracket lt \gg = Neg \rrbracket_{I_e} * \llbracket \neg c \gg_{I_e} * (1 - p_1) * p_3 * (1 - p_3)$)
) / ($p_1 * p_2 + (1 - p_1) * p_3$)
_e)

definition *SecondTestPos* :: state prhfun where

SecondTestPos = (*SecondTest* || *TestResultPos*)

definition *SecondTestPos-altdef* :: state rvhfun where

SecondTestPos-altdef = (
 (($\llbracket lt \gg = Pos \rrbracket_{I_e} * \llbracket c \gg_{I_e} * p_1 * p_2 * p_2$) + ($\llbracket lt \gg = Pos \rrbracket_{I_e} * \llbracket \neg c \gg_{I_e} * (1 - p_1) * p_3 * p_3$)) /
 ($p_1 * p_2 * p_2 + (1 - p_1) * p_3 * p_3$)
_e)

lemma *TestAction*: *TestAction* = prfun-of-rvhfun *TestAction-altdef*

apply (simp only: *TestAction-def* *TestAction-altdef-def*)
 apply (simp add: prfun-seqcomp-right-unit)
 apply (simp add: prfun-pcond-altdef)
 apply (simp only: pchoice-def passigns-def)
 apply (simp only: rvfun-assignment-inverse)
 apply (simp only: rvfun-of-prfun-const)
 apply (subst rvfun-pchoice-inverse-c''')
 apply (simp add: rvfun-assignment-is-prob)
 apply (simp add: rvfun-assignment-is-prob)
 apply (simp)
 apply (subst rvfun-pchoice-inverse-c''')
 apply (simp add: rvfun-assignment-is-prob)
 apply (simp add: rvfun-assignment-is-prob)
 apply (simp)
 apply (expr-simp-1 add: rel)
 apply (rule HOL.arg-cong[where f=prfun-of-rvhfun])
 apply (subst fun-eq-iff)
 by (pred-simp)

lemma *pos-false*: $\{s :: \text{state}. lt_v s = Pos \wedge \neg c_v s\} = \{\llbracket c_v = False, lt_v = Pos \rrbracket\}$

apply (simp add: set-eq-iff)
 apply (rule allI)
 apply (rule iffI)
 by simp+

lemma *neg-false*: $\{s :: \text{state}. lt_v s = Neg \wedge \neg c_v s\} = \{\llbracket c_v = False, lt_v = Neg \rrbracket\}$

apply (simp add: set-eq-iff)
 apply (rule allI)
 apply (rule iffI)
 by simp+

lemma *summable-pos-false*: $(\lambda x :: \text{state}. \text{if } lt_v x = Pos \wedge \neg c_v x \text{ then } 1 :: \mathbb{R} \text{ else } (0 :: \mathbb{R}))$ summable-on UNIV

apply (rule infsum-constant-finite-states-summable)
 by (simp add: pos-false)

```

lemma summable-neg-false: ( $\lambda x::state. \text{if } lt_v \ x = Neg \wedge \neg \ c_v \ x \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})$ ) summable-on
UNIV
  apply (rule infsum-constant-finite-states-summable)
  by (simp add: neg-false)
lemma pos-true:  $\{s::state. lt_v \ s = Pos \wedge c_v \ s\} = \{\langle c_v = True, lt_v = Pos \rangle\}$ 
  apply (simp add: set-eq-iff)
  apply (rule allI)
  apply (rule iffI)
  by simp+
lemma neg-true:  $\{s::state. lt_v \ s = Neg \wedge c_v \ s\} = \{\langle c_v = True, lt_v = Neg \rangle\}$ 
  apply (simp add: set-eq-iff)
  apply (rule allI)
  apply (rule iffI)
  by simp+
lemma summable-pos-true: ( $\lambda x::state. \text{if } lt_v \ x = Pos \wedge c_v \ x \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})$ ) summable-on UNIV
  apply (rule infsum-constant-finite-states-summable)
  by (simp add: pos-true)
lemma summable-neg-true: ( $\lambda x::state. \text{if } lt_v \ x = Neg \wedge c_v \ x \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})$ ) summable-on UNIV
  apply (rule infsum-constant-finite-states-summable)
  by (simp add: neg-true)
lemma TestAction-altdef-final: is-final-distribution TestAction-altdef
  apply (simp add: dist-defs expr-defs TestAction-altdef-def)
  apply (pred-auto)
proof -
  fix c
  have  $(\sum_{\infty} s::state. (\text{if } lt_v \ s = Pos \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (\text{if } \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (20::\mathbb{R}) +$ 
 $(\text{if } lt_v \ s = Neg \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (\text{if } \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (19::\mathbb{R}) / (20::\mathbb{R})) =$ 
 $(\sum_{\infty} s::state. (\text{if } lt_v \ s = Pos \wedge \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (20::\mathbb{R}) +$ 
 $(\text{if } lt_v \ s = Neg \wedge \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (19::\mathbb{R}) / (20::\mathbb{R}))$ 
  by (smt (verit, ccfv-SIG) infsum-cong mult-cancel-right1 mult-eq-0-iff)
  also have  $\dots = (\sum_{\infty} s::state. (\text{if } lt_v \ s = Pos \wedge \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (20::\mathbb{R})) +$ 
 $(\sum_{\infty} s::state. (\text{if } lt_v \ s = Neg \wedge \neg \ c_v \ s \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (19::\mathbb{R}) / (20::\mathbb{R}))$ 
  apply (subst infsum-add)
  apply (rule summable-on-cdiv-left)
  using summable-pos-false apply blast
  apply (rule summable-on-cdiv-left)
  apply (rule summable-on-cmult-left)
  using summable-neg-false apply blast
  by simp
  also have  $\dots = 1$ 
  apply (subst infsum-cdiv-left)
  using summable-pos-false apply blast
  apply (subst infsum-cdiv-left)
  apply (rule summable-on-cmult-left)
  using summable-neg-false apply blast
  apply (subst infsum-constant-finite-states)
  apply (simp add: pos-false)
  apply (subst infsum-cmult-left)
  using summable-neg-false apply blast
  apply (subst infsum-constant-finite-states)
  apply (simp add: neg-false)
  by (simp add: pos-false neg-false)
then show  $(\sum_{\infty} s::state.$ 

```

```

      (if ltv s = Pos then 1::ℝ else (0::ℝ)) * (if ¬ cv s then 1::ℝ else (0::ℝ)) / (20::ℝ) +
      (if ltv s = Neg then 1::ℝ else (0::ℝ)) * (if ¬ cv s then 1::ℝ else (0::ℝ)) * (19::ℝ) / (20::ℝ)) =
      (1::ℝ)
    using calculation by presburger
  next
  fix c
  have (∑s::state.
    (if ltv s = Pos then 1::ℝ else (0::ℝ)) * (if cv s then 1::ℝ else (0::ℝ)) * (89::ℝ) / (100::ℝ) +
    (if ltv s = Neg then 1::ℝ else (0::ℝ)) * (if cv s then 1::ℝ else (0::ℝ)) * (11::ℝ) / (100::ℝ)) =
    (∑s::state.
      (if ltv s = Pos ∧ cv s then 1::ℝ else (0::ℝ)) * (89::ℝ) / (100::ℝ) +
      (if ltv s = Neg ∧ cv s then 1::ℝ else (0::ℝ)) * (11::ℝ) / (100::ℝ))
    by (smt (verit, ccfv-SIG) infsum-cong mult-cancel-right1 mult-eq-0-iff)
  also have ... = (∑s::state. (if ltv s = Pos ∧ cv s then 1::ℝ else (0::ℝ)) * (89::ℝ) / (100::ℝ)) +
    (∑s::state. (if ltv s = Neg ∧ cv s then 1::ℝ else (0::ℝ)) * (11::ℝ) / (100::ℝ))
    apply (subst infsum-add)
    apply (rule summable-on-cdiv-left)
    apply (rule summable-on-cmult-left)
    using summable-pos-true apply blast
    apply (rule summable-on-cdiv-left)
    apply (rule summable-on-cmult-left)
    using summable-neg-true apply blast
    by simp
  also have ... = 1
    apply (subst infsum-cdiv-left)
    apply (rule summable-on-cmult-left)
    using summable-pos-true apply blast
    apply (subst infsum-cdiv-left)
    apply (rule summable-on-cmult-left)
    using summable-neg-true apply blast
    apply (subst infsum-cmult-left)
    using summable-pos-true apply blast
    apply (subst infsum-constant-finite-states)
    apply (simp add: pos-true)
    apply (subst infsum-cmult-left)
    using summable-neg-true apply blast
    apply (subst infsum-constant-finite-states)
    apply (simp add: neg-true)
    by (simp add: pos-true neg-true)

  then show (∑s::state.
    (if ltv s = Pos then 1::ℝ else (0::ℝ)) * (if cv s then 1::ℝ else (0::ℝ)) * (89::ℝ) / (100::ℝ) +
    (if ltv s = Neg then 1::ℝ else (0::ℝ)) * (if cv s then 1::ℝ else (0::ℝ)) * (11::ℝ) / (100::ℝ)) =
    (1::ℝ)
    using calculation by presburger
  qed

lemma FirstTest-simp:
  shows FirstTest = prfun-of-rvfun FirstTest-altdef
  apply (simp only: FirstTest-def FirstTest-altdef-def)
  apply (simp add: TestAction)
  apply (simp only: pseqcomp-def)
  apply (subst rvfun-inverse)
  using TestAction-altdef-final rvfun-prob-sum1-summable'(1) apply blast
  apply (subst prfun-pchoice-assigns-inverse-c')

```

```

apply (simp add: TestAction-altdef-def)
apply (expr-simp-1)
apply (simp add: real2eureal-inverse)
apply (rule HOL.arg-cong[where f=prfun-of-rvfun])
apply (subst fun-eq-iff)
apply (pred-auto)
proof -
  fix lt c
  let ?f = ( $\sum_{\infty} v_0::state.$ 
    (if  $v_0 = \lfloor c_v = True, lt_v = lt \rfloor$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(500::\mathbb{R})$  +
     $(499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R}) *$ 
    (if  $c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) *  $(89::\mathbb{R}) / (100::\mathbb{R})$  +
    (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$ )
  have ?f = ( $\sum_{\infty} v_0::state.$ 
    (if  $v_0 = \lfloor c_v = True, lt_v = lt \rfloor$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(500::\mathbb{R})$  +
     $(499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R}) *$ 
    (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$ )
    by (smt (verit) divide-eq-0-iff infsum-cong mult-eq-0-iff)
  also have ... = ( $\sum_{\infty} v_0::state.$ 
     $(499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R}) *$ 
    (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$ )
    by (simp add: infsum-cong)
  also have ... = ( $\sum_{\infty} v_0 \in \{\lfloor c_v = False, lt_v = lt \rfloor\}. ((499::\mathbb{R}) / (10000::\mathbb{R}))$ )
    apply (subst infsum-cong-neutral[where S=UNIV and T={\lfloor c_v = False, lt_v = lt \rfloor} and
      f =  $\lambda v_0. ((499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R})) *$ 
      (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$  and
      g =  $\lambda v_0. ((499::\mathbb{R}) / (10000::\mathbb{R}))$ )
    apply blast
    by simp+
  also have ... =  $((499::\mathbb{R}) / (10000::\mathbb{R}))$ 
    by simp
  then show ( $\sum_{\infty} v_0::state.$ 
    (if  $v_0 = \lfloor c_v = True, lt_v = lt \rfloor$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(500::\mathbb{R})$  +
     $(499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R}) *$ 
    (if  $c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) *  $(89::\mathbb{R}) / (100::\mathbb{R})$  +
    (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$ ) *
     $(10000::\mathbb{R})$  =  $(499::\mathbb{R})$ 
    using calculation by linarith
  next
    fix lt c
    have ( $\sum_{\infty} v_0::state.$ 
      (if  $v_0 = \lfloor c_v = True, lt_v = lt \rfloor$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(500::\mathbb{R})$  +
       $(499::\mathbb{R}) * (\text{if } v_0 = \lfloor c_v = False, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) / (500::\mathbb{R}) *$ 
      (if  $c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) *  $(89::\mathbb{R}) / (100::\mathbb{R})$  +
      (if  $\neg c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) * (if  $c_v v_0$  then  $1::\mathbb{R}$  else  $(0::\mathbb{R})$ ) /  $(20::\mathbb{R}))$ )
      = ( $\sum_{\infty} v_0::state. ((\text{if } v_0 = \lfloor c_v = True, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (89::\mathbb{R}) / (50000::\mathbb{R}))$ )
      apply (subst infsum-cong[where g = \lambda v_0::state. ((\text{if } v_0 = \lfloor c_v = True, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (89::\mathbb{R}) / (50000::\mathbb{R})))
      by auto
    also have ... = ( $\sum_{\infty} v_0::state \in \{\lfloor c_v = True, lt_v = lt \rfloor\}. ((89::\mathbb{R}) / (50000::\mathbb{R}))$ )
      apply (subst infsum-cong-neutral[where S=UNIV and T={\lfloor c_v = True, lt_v = lt \rfloor} and
        f =  $\lambda v_0. (\text{if } v_0 = \lfloor c_v = True, lt_v = lt \rfloor \text{ then } 1::\mathbb{R} \text{ else } (0::\mathbb{R})) * (89::\mathbb{R}) / (50000::\mathbb{R})$  and
        g =  $\lambda v_0. ((89::\mathbb{R}) / (50000::\mathbb{R}))$ )
      by simp+
    then show ( $\sum_{\infty} v_0::state.$ 

```

```

    ((if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) / (500::R) +
    (499::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (500::R)) *
    ((if cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (89::R) / (100::R) +
    (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) / (20::R))) *
    (50000::R) = (89::R)
  using calculation by fastforce
next
fix lt c
have (∑∞ v0::state.
  ((if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) / (500::R) +
  (499::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (500::R)) *
  ((if cv v0 then 1::R else (0::R)) * (if ¬ cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
  (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R))) =
  (∑∞ v0::state.
    (9481::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (10000::R)))
  apply (subst infsum-cong[where g = λv0::state. ((9481::R) * (if v0 = (cv = False, ltv = lt) then
1::R else (0::R)) / (10000::R))])
  by auto
also have ... = (∑∞ v0::state ∈ {(cv = False, ltv = lt)}. ((9481::R) / (10000::R)))
  apply (subst infsum-cong-neutral[where S=UNIV and T={ (cv = False, ltv = lt) } and
    f = λv0. ((9481::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (10000::R)) and
    g = λv0. ((9481::R) / (10000::R))])
  by simp+
then show (∑∞ v0::state.
  ((if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) / (500::R) +
  (499::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (500::R)) *
  ((if cv v0 then 1::R else (0::R)) * (if ¬ cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
  (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R))) *
  (10000::R) = (9481::R)
  using calculation by fastforce
next
fix lt c
have (∑∞ v0::state.
  ((if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) / (500::R) +
  (499::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (500::R)) *
  ((if cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
  (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R)))
  = (∑∞ v0::state. (if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) * (11::R) / (50000::R))
  apply (subst infsum-cong[where g = λv0::state. (if v0 = (cv = True, ltv = lt) then 1::R else (0::R))
* (11::R) / (50000::R))])
  by auto
also have ... = (∑∞ v0::state ∈ {(cv = True, ltv = lt)}. ((11::R) / (50000::R)))
  apply (subst infsum-cong-neutral[where S=UNIV and T={ (cv = True, ltv = lt) } and
    f = λv0. (if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) * (11::R) / (50000::R) and
    g = λv0. ((11::R) / (50000::R))])
  by simp+
then show (∑∞ v0::state.
  ((if v0 = (cv = True, ltv = lt) then 1::R else (0::R)) / (500::R) +
  (499::R) * (if v0 = (cv = False, ltv = lt) then 1::R else (0::R)) / (500::R)) *
  ((if cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
  (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R))) *
  (50000::R) = (11::R)
  using calculation by force
qed

```

```

lemma FirstTestPos: FirstTestPos = prfun-of-rvfun FirstTestPos-altdef
  apply (simp add: FirstTestPos-def FirstTestPos-altdef-def)
  apply (simp add: FirstTest-simp TestResultPos-def)
  apply (simp add: pfun-defs)
  apply (subst rvfun-inverse)
  apply (simp add: FirstTest-altdef-def)
  apply (expr-simp-1 add: dist-defs)
  apply (rule HOL.arg-cong[where f=prfun-of-rvfun])
  apply (subst fun-eq-iff)
  apply (simp add: FirstTest-altdef-def dist-defs)
  apply (pred-auto)
proof -
  fix c
  have f1: ( $\sum_{v_0::state}.$ 
    (if ltv v0 = Pos then 1::ℝ else (0::ℝ)) * (if cv v0 then 1::ℝ else (0::ℝ)) * (89::ℝ) / (50000::ℝ)
  +
    (if ltv v0 = Neg then 1::ℝ else (0::ℝ)) * (if cv v0 then 1::ℝ else (0::ℝ)) * (11::ℝ) / (50000::ℝ)
  +
    (if ltv v0 = Pos then 1::ℝ else (0::ℝ)) * (if ¬ cv v0 then 1::ℝ else (0::ℝ)) * (499::ℝ) /
    (10000::ℝ) +
    (9481::ℝ) * ((if ltv v0 = Neg then 1::ℝ else (0::ℝ)) * (if ¬ cv v0 then 1::ℝ else (0::ℝ))) /
    (10000::ℝ)) *
    (if ltv v0 = Pos then 1::ℝ else (0::ℝ))) =
    ( $\sum_{v_0::state}.$ 
    ((if ltv v0 = Pos ∧ cv v0 then 1::ℝ else (0::ℝ)) * (89::ℝ) / (50000::ℝ) +
    (if ltv v0 = Pos ∧ ¬ cv v0 then 1::ℝ else (0::ℝ)) * (499::ℝ) / (10000::ℝ)))
  apply (rule infsum-cong)
  by simp
also have f2: ... = (89::ℝ) / (50000::ℝ) + (499::ℝ) / (10000::ℝ)
  apply (subst infsum-add)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-true)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-false)
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-true apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-true apply blast
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-false apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-false apply blast
  apply (subst infsum-constant-finite-states)
  using pos-true apply force
  apply (subst infsum-constant-finite-states)
  using pos-false apply force
  using pos-false pos-true by force
show (161177::ℝ) /
  ((1250::ℝ) *
    ( $\sum_{v_0::state}.$ 
    ((if ltv v0 = Pos then 1::ℝ else (0::ℝ)) * (if cv v0 then 1::ℝ else (0::ℝ)) * (89::ℝ) / (50000::ℝ)
  +
    (if ltv v0 = Neg then 1::ℝ else (0::ℝ)) * (if cv v0 then 1::ℝ else (0::ℝ)) * (11::ℝ) / (50000::ℝ)
  +
    (if ltv v0 = Pos then 1::ℝ else (0::ℝ)) * (if ¬ cv v0 then 1::ℝ else (0::ℝ)) * (499::ℝ) /
    (10000::ℝ) +
    (9481::ℝ) * ((if ltv v0 = Neg then 1::ℝ else (0::ℝ)) * (if ¬ cv v0 then 1::ℝ else (0::ℝ))) /

```



```

(10000::R)) *
  (if lt_v v_0 = Pos then 1::R else (0::R))) = (2495::R)
  by (simp add: f1 f2)
next
fix c
have f1: (∑∞ v_0::state.
  ((if lt_v v_0 = Pos then 1::R else (0::R)) * (if c_v v_0 then 1::R else (0::R)) * (89::R) / (50000::R)
+
  (if lt_v v_0 = Neg then 1::R else (0::R)) * (if c_v v_0 then 1::R else (0::R)) * (11::R) / (50000::R)
+
  (if lt_v v_0 = Pos then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) * (499::R) /
(10000::R) +
  (9481::R) * ((if lt_v v_0 = Neg then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R))) /
(10000::R)) *
  (if lt_v v_0 = Pos then 1::R else (0::R))) =
  (∑∞ v_0::state.
    ((if lt_v v_0 = Pos ∧ c_v v_0 then 1::R else (0::R)) * (89::R) / (50000::R) +
    (if lt_v v_0 = Pos ∧ ¬ c_v v_0 then 1::R else (0::R)) * (499::R) / (10000::R)))
  apply (rule infsum-cong)
  by simp
have f2: ... = (89::R) / (50000::R) + (499::R) / (10000::R)
  apply (subst infsum-add)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-true)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-false)
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-true apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-true apply blast
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-false apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-false apply blast
  apply (subst infsum-constant-finite-states)
  using pos-true apply force
  apply (subst infsum-constant-finite-states)
  using pos-false apply force
  using pos-false pos-true by force
show (28747::R) /
  ((6250::R) *
  (∑∞ v_0::state.
    ((if lt_v v_0 = Pos then 1::R else (0::R)) * (if c_v v_0 then 1::R else (0::R)) * (89::R) / (50000::R)
+
    (if lt_v v_0 = Neg then 1::R else (0::R)) * (if c_v v_0 then 1::R else (0::R)) * (11::R) / (50000::R)
+
    (if lt_v v_0 = Pos then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) * (499::R) /
(10000::R) +
    (9481::R) * ((if lt_v v_0 = Neg then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R))) /
(10000::R)) *
    (if lt_v v_0 = Pos then 1::R else (0::R)))) = (89::R)
  by (simp add: f1 f2)
qed

```

What's the probability that the patient has cancer, given a positive test? $P(\text{Cancer} \mid \text{Test}=\text{Pos})$

lemma *FirstTestPos-Cancer*:

$$rvfun\text{-of}\text{-}prfun \text{ FirstTestPos } ; \llbracket c^{\leq} \rrbracket_{\mathcal{I}e} = ((p_1 * p_2) / (p_1 * p_2 + (1 - p_1) * p_3))_e$$

```

apply (simp add: FirstTestPos-altdef-def FirstTestPos)
apply (subst rfun-inverse)
apply (expr-simp-1 add: dist-defs)
apply (pred-auto)
proof -
  have f1:  $(\sum_{\infty} v_0::state.$ 
     $((89::\mathbb{R}) * ((if\ c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}) +$ 
     $(2495::\mathbb{R}) * ((if\ \neg c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}))$ 
  *
     $((if\ c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) / (323::\mathbb{R})) =$ 
     $(\sum_{\infty} v_0::state. (((if\ c_v\ v_0 \wedge lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) * ((89::\mathbb{R}) / (8::\mathbb{R}) / (323::\mathbb{R}))))$ 
    apply (rule infsum-cong)
    by simp
  also have f2: ... =  $((89::\mathbb{R}) / (8::\mathbb{R}) / (323::\mathbb{R}))$ 
    apply (subst infsum-cmult-left)
    apply (smt (verit) summable-on-cong summable-pos-true)
    apply (simp)
    apply (subst infsum-constant-finite-states)
    using finite.simps pos-true apply auto[1]
    by (smt (verit) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1
pos-true)
  show  $(\sum_{\infty} v_0::state.$ 
     $((89::\mathbb{R}) * ((if\ c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}) +$ 
     $(2495::\mathbb{R}) * ((if\ \neg c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}))$ 
  *
     $((if\ c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) / (323::\mathbb{R})) * (2584::\mathbb{R}) = (89::\mathbb{R})$ 
    using f1 f2 by linarith
qed

```

What's the probability that the patient has no cancer, given a positive test? $P(\neg Cancer \mid Test=Pos)$

lemma *FirstTestPos-NotCancer:*

```

  rfun-of-prfun FirstTestPos ;  $\llbracket \neg c^< \rrbracket_{\mathcal{I}_e} = ((1 - p_1) * p_3 / (p_1 * p_2 + (1 - p_1) * p_3))_e$ 
  apply (simp add: FirstTestPos-altdef-def FirstTestPos)
  apply (subst rfun-inverse)
  apply (expr-simp-1 add: dist-defs)
  apply (pred-auto)
proof -
  have f1:  $(\sum_{\infty} v_0::state.$ 
     $((89::\mathbb{R}) * ((if\ c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}) +$ 
     $(2495::\mathbb{R}) * ((if\ \neg c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) * (if\ lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) / (8::\mathbb{R}))$ 
  *
     $((if\ \neg c_v\ v_0\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R})) / (323::\mathbb{R})) =$ 
     $(\sum_{\infty} v_0::state. (((if\ \neg c_v\ v_0 \wedge lt_v\ v_0 = Pos\ then\ 1::\mathbb{R}\ else\ (0::\mathbb{R}))) * ((2495::\mathbb{R}) / (8::\mathbb{R}) / (323::\mathbb{R}))))$ 
    apply (rule infsum-cong)
    by simp
  also have f2: ... =  $((2495::\mathbb{R}) / (8::\mathbb{R}) / (323::\mathbb{R}))$ 
    apply (subst infsum-cmult-left)
    apply (smt (verit) summable-on-cong summable-pos-false)
    apply (simp)
    apply (subst infsum-constant-finite-states)
    using finite.simps pos-false apply auto[1]
    by (smt (verit) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1
pos-false)
  show  $(\sum_{\infty} v_0::state.$ 

```

```

      ((89::R) * ((if c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) / (8::R) +
      (2495::R) * ((if ¬ c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) / (8::R))
*
      ((if ¬ c_v v_0 then 1::R else (0::R)) / (323::R)) * (2584::R) = (2495::R)
  using f1 f2 by linarith
qed

lemma SecondTest: SecondTest = prfun-of-rvfun SecondTest-altdef
  apply (simp add: SecondTest-def SecondTest-altdef-def)
  apply (simp add: FirstTestPos TestAction)
  apply (simp add: pseqcomp-def)
  apply (subst rvfun-inverse)
  apply (simp add: FirstTestPos-altdef-def)
  apply (expr-simp-1 add: dist-defs)
  apply (subst rvfun-inverse)
  apply (simp add: TestAction-altdef-def)
  apply (expr-simp-1 add: dist-defs)
  apply (simp add: FirstTestPos-altdef-def TestAction-altdef-def)
  apply (rule HOL.arg-cong[where f=prfun-of-rvfun])
  apply (subst fun-eq-iff)
  apply (simp add: FirstTest-altdef-def dist-defs)
  apply (pred-auto)
proof -
  fix c
  have f1: (∑∞ v_0::state.
    ((89::R) * ((if c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) / (8::R) +
    (2495::R) * ((if ¬ c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) /
    (8::R)) *
    ((if c_v v_0 then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) * (89::R) / (100::R) +
    (if ¬ c_v v_0 then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) / (20::R)) / (323::R))
  = (∑∞ v_0::state.
    ((if ¬ c_v v_0 ∧ lt_v v_0 = Pos then 1::R else (0::R)) * ((2495::R) / ((8::R) * (20::R) * (323::R)))))
  apply (rule infsum-cong)
  by simp
  also have f2: ... = ((2495::R) / ((8::R) * (20::R) * (323::R)))
  apply (subst infsum-cmult-left)
  apply (smt (verit) summable-on-cong summable-pos-false)
  apply (simp)
  apply (subst infsum-constant-finite-states)
  using finite.simps pos-false apply auto[1]
  by (smt (verit, best) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1-eq-iff
  pos-false)
  show (10336::R) *
    (∑∞ v_0::state.
      ((89::R) * ((if c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) / (8::R) +
      (2495::R) * ((if ¬ c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) /
      (8::R)) *
      ((if c_v v_0 then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) * (89::R) / (100::R) +
      (if ¬ c_v v_0 then 1::R else (0::R)) * (if ¬ c_v v_0 then 1::R else (0::R)) / (20::R)) /
      (323::R)) = (499::R)
    using f1 f2 by linarith
next
  fix c
  have f1: (∑∞ v_0::state.
    ((89::R) * ((if c_v v_0 then 1::R else (0::R)) * (if lt_v v_0 = Pos then 1::R else (0::R))) / (8::R) +

```

```

      (2495::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(8::R) *
      ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $\neg c_v v_0$  then 1::R else (0::R)) * (11::R) / (100::R) +
      (if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $\neg c_v v_0$  then 1::R else (0::R)) * (19::R) / (20::R)) /
      (323::R))
    = ( $\sum_{\infty v_0::state}$ .
      ((if  $\neg c_v v_0 \wedge lt_v v_0 = Pos$  then 1::R else (0::R)) * ((2495::R)*19 / ((8::R) * (20::R)*(323::R))))
    apply (rule infsum-cong)
    by simp
  also have f2: ... = ((2495::R)*19 / ((8::R) * (20::R)*(323::R)))
    apply (subst infsum-cmult-left)
    apply (smt (verit) summable-on-cong summable-pos-false)
    apply (simp)
    apply (subst infsum-constant-finite-states)
    using finite.simps pos-false apply auto[1]
    by (smt (verit, best) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1-eq-iff
pos-false)
  show (544::R) *
    ( $\sum_{\infty v_0::state}$ .
      ((89::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) / (8::R) +
      (2495::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(8::R) *
      ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $\neg c_v v_0$  then 1::R else (0::R)) * (11::R) / (100::R) +
      (if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $\neg c_v v_0$  then 1::R else (0::R)) * (19::R) / (20::R)) /
      (323::R)) = (499::R)
    using f1 f2 by linarith
next
fix c
have f1: ( $\sum_{\infty v_0::state}$ .
  ((89::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) / (8::R) +
  (2495::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(8::R) *
  ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $c_v v_0$  then 1::R else (0::R)) * (89::R) / (100::R) +
  (if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $c_v v_0$  then 1::R else (0::R)) / (20::R)) / (323::R))
  = ( $\sum_{\infty v_0::state}$ .
    (((if  $c_v v_0 \wedge lt_v v_0 = Pos$  then 1::R else (0::R)) * (89 * (89::R) / ((100::R) * (323::R) *
(8::R))))))
    apply (rule infsum-cong)
    by simp
  have f2: ... = (89 * (89::R) / ((100::R) * (323::R) * (8::R)))
    apply (subst infsum-cmult-left)
    apply (smt (verit) summable-on-cong summable-pos-true)
    apply (simp)
    apply (subst infsum-constant-finite-states)
    using finite.simps pos-true apply auto[1]
    by (smt (verit, best) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1-eq-iff
pos-true)
  show (258400::R) *
    ( $\sum_{\infty v_0::state}$ .
      ((89::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) / (8::R) +
      (2495::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(8::R) *
      ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $c_v v_0$  then 1::R else (0::R)) * (89::R) / (100::R) +
      (if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $c_v v_0$  then 1::R else (0::R)) / (20::R)) / (323::R)) =
      (7921::R)

```

```

    using f1 f2 by linarith
next
fix c
have f1: (∑∞ v0::state.
  ((89::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (8::R) +
  (2495::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
  (8::R)) *
  ((if cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
  (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R)) /
  (323::R))
  = (∑∞ v0::state.
    (((if cv v0 ∧ ltv v0 = Pos then 1::R else (0::R))) * (89 * (11::R) / ((100::R) * (323::R)) *
    (8::R))))
    apply (rule infsum-cong)
    by simp
have f2: ... = (89 * (11::R) / ((100::R) * (323::R) * (8::R)))
  apply (subst infsum-cmult-left)
  apply (smt (verit) summable-on-cong summable-pos-true)
  apply (simp)
  apply (subst infsum-constant-finite-states)
  using finite.simps pos-true apply auto[1]
  by (smt (verit, best) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1-eq-iff
pos-true)
show (258400::R) *
  (∑∞ v0::state.
    ((89::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (8::R) +
    (2495::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (8::R)) *
    ((if cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (11::R) / (100::R) +
    (if ¬ cv v0 then 1::R else (0::R)) * (if cv v0 then 1::R else (0::R)) * (19::R) / (20::R)) /
    (323::R)) =
    (979::R)
  using f1 f2 by linarith
qed

```

lemma *SecondTestPos*: *SecondTestPos* = *prfun-of-rvfun SecondTestPos-altdef*

```

  apply (simp add: SecondTestPos-def SecondTestPos-altdef-def)
  apply (simp add: SecondTest)
  apply (simp add: pfun-defs)
  apply (subst rvfun-inverse)
  apply (simp add: SecondTest-altdef-def)
  apply (expr-simp-1 add: dist-defs)
  apply (rule HOL.arg-cong[where f=prfun-of-rvfun])
  apply (subst fun-eq-iff)
  apply (simp add: SecondTest-altdef-def TestResultPos-def dist-defs)
  apply (pred-auto)

```

proof –

```

  fix c
  have f1: (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (800::R) +
    (979::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Neg then 1::R else (0::R))) / (800::R)
  +
    (499::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (32::R) +

```

```

      (9481::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Neg$  then 1::R else (0::R))) /
(32::R) *
  (if  $lt_v v_0 = Pos$  then 1::R else (0::R)) / (323::R)) =
  ( $\sum_{\infty} v_0::state.$ 
    ((if  $c_v v_0 \wedge lt_v v_0 = Pos$  then 1::R else (0::R))) * ((7921::R) / ((800::R) * 323)) +
    ((if  $\neg c_v v_0 \wedge lt_v v_0 = Pos$  then 1::R else (0::R))) * ((499::R) / ((32::R) * (323::R))))
  apply (rule infsum-cong)
  by simp
also have f2: ... = ((7921::R) / ((800::R) * 323)) + ((499::R) / ((32::R) * (323::R)))
  apply (subst infsum-add)
  apply (subst summable-on-cmult-left)
  apply (smt (verit) summable-on-cong summable-pos-true)
  apply (simp)
  apply (subst summable-on-cmult-left)
  apply (smt (verit) summable-on-cong summable-pos-false)
  apply (simp)
  apply (subst infsum-cmult-left)
  apply (smt (verit, ccfv-SIG) summable-on-cong summable-pos-true)
  apply (subst infsum-cmult-left)
  apply (smt (verit, ccfv-SIG) summable-on-cong summable-pos-false)
  apply (subst infsum-constant-finite-states)
  using finite.simps pos-true apply auto[1]
  apply (subst infsum-constant-finite-states)
  using finite.simps pos-false apply auto[1]
  by (metis (no-types, lifting) Collect-cong One-nat-def card.empty card.insert equals0D finite.emptyI
mult-cancel-right2 of-nat-1 pos-false pos-true)
  show (2544401::R) / ((2584::R) *
    ( $\sum_{\infty} v_0::state.$ 
      ((7921::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(800::R) +
      (979::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Neg$  then 1::R else (0::R))) / (800::R)
    +
      (499::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(32::R) +
      (9481::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Neg$  then 1::R else (0::R))) /
(32::R)) *
      (if  $lt_v v_0 = Pos$  then 1::R else (0::R)) / (323::R))) = (12475::R)
  apply (simp only: f1 f2)
  by auto
next
fix c
have f1: ( $\sum_{\infty} v_0::state.$ 
  ((7921::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(800::R) +
  (979::R) * ((if  $c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Neg$  then 1::R else (0::R))) / (800::R)
  +
  (499::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Pos$  then 1::R else (0::R))) /
(32::R) +
  (9481::R) * ((if  $\neg c_v v_0$  then 1::R else (0::R)) * (if  $lt_v v_0 = Neg$  then 1::R else (0::R))) /
(32::R)) *
  (if  $lt_v v_0 = Pos$  then 1::R else (0::R)) / (323::R)) =
  ( $\sum_{\infty} v_0::state.$ 
    ((if  $lt_v v_0 = Pos \wedge c_v v_0$  then 1::R else (0::R)) * (7921::R) / ((800::R)*(323::R)) +
    (if  $lt_v v_0 = Pos \wedge \neg c_v v_0$  then 1::R else (0::R)) * (499::R) / ((32::R)*(323::R))))
  apply (rule infsum-cong)

```

```

by simp
have f2: ... = (7921::R) / ((800::R)*(323::R)) + (499::R) / ((32::R)*(323::R))
  apply (subst infsum-add)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-true)
  apply (simp add: summable-on-cdiv-left summable-on-cmult-left summable-pos-false)
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-true apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-true apply blast
  apply (subst infsum-cdiv-left)
  using summable-on-cmult-left summable-pos-false apply blast
  apply (subst infsum-cmult-left)
  using summable-pos-false apply blast
  apply (subst infsum-constant-finite-states)
  using pos-true apply force
  apply (subst infsum-constant-finite-states)
  using pos-false apply force
  using pos-false pos-true by force
show (40389179::R) / ((64600::R) *
  (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (800::R) +
    (979::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Neg then 1::R else (0::R))) / (800::R)
  +
    (499::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (32::R) +
    (9481::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Neg then 1::R else (0::R))) /
    (32::R)) *
    (if ltv v0 = Pos then 1::R else (0::R)) / (323::R))) = (7921::R)
  apply (simp only: f1 f2)
  by auto
qed

```

What's the probability that the patient has cancer, given a positive test? $P(\text{Cancer} \mid \text{Test}=\text{Pos})$

lemma *SecondTestPos-Cancer*:

```

rvfun-of-prfun SecondTestPos ;  $\llbracket c^< \rrbracket_{\mathcal{I}_e} = ((p_1 * p_2 * p_2) / (p_1 * p_2 * p_2 + (1 - p_1) * p_3 * p_3))_e$ 
  apply (simp add: SecondTestPos-altdef-def SecondTestPos)
  apply (subst rvmfun-inverse)
  apply (expr-simp-1 add: dist-defs)
  apply (pred-auto)
proof -
  have f1: (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (4::R) +
    (12475::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (4::R)) *
    (if cv v0 then 1::R else (0::R)) / (5099::R)) =
    (∑∞ v0::state. (((if cv v0 ∧ ltv v0 = Pos then 1::R else (0::R))) * ((7921::R) / (4::R) / (5099::R))))
  apply (rule infsum-cong)
  by simp
also have f2: ... = ((7921::R) / (4::R) / (5099::R))
  apply (subst infsum-cmult-left)
  apply (smt (verit) summable-on-cong summable-pos-true)
  apply (simp)
  apply (subst infsum-constant-finite-states)
  using finite.simps pos-true apply auto[1]

```

```

    by (smt (verit) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1
pos-true)
  show (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (4::R) +
    (12475::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (4::R)) *
    (if cv v0 then 1::R else (0::R)) / (5099::R)) * (20396::R) = (7921::R)
  using f1 f2 by linarith
qed

```

What's the probability that the patient has no cancer, given a positive test? $P(\neg \text{Cancer} \mid \text{Test} = \text{Pos})$

lemma *SecondTestPos-NotCancer*:

```

  rvfun-of-prfun SecondTestPos ; ⌊¬c<⌋Ie = ((1 - p1) * p3 * p3 / (p1 * p2 * p2 + (1 - p1) * p3 *
p3))e
  apply (simp add: SecondTestPos-altdef-def SecondTestPos)
  apply (subst rvfun-inverse)
  apply (expr-simp-1 add: dist-defs)
  apply (pred-auto)
proof -
  have f1: (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (4::R) +
    (12475::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (4::R)) *
    (if ¬ cv v0 then 1::R else (0::R)) / (5099::R)) =
    (∑∞ v0::state. (((if ¬ cv v0 ∧ ltv v0 = Pos then 1::R else (0::R))) * ((12475::R) / (4::R) /
    (5099::R))))
    apply (rule infsum-cong)
  by simp
  also have f2: ... = ((12475::R) / (4::R) / (5099::R))
    apply (subst infsum-cmult-left)
    apply (smt (verit) summable-on-cong summable-pos-false)
    apply (simp)
    apply (subst infsum-constant-finite-states)
  using finite.simps pos-false apply auto[1]
  by (smt (verit) Collect-cong One-nat-def card.empty card.insert empty-iff finite.emptyI of-nat-1
pos-false)
  show (∑∞ v0::state.
    ((7921::R) * ((if cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) / (4::R) +
    (12475::R) * ((if ¬ cv v0 then 1::R else (0::R)) * (if ltv v0 = Pos then 1::R else (0::R))) /
    (4::R)) *
    (if ¬ cv v0 then 1::R else (0::R)) / (5099::R)) * (20396::R) = (12475::R)
  using f1 f2 by linarith
qed
end

```

Acknowledgements.

References

- [1] E. C. R. Hehner, “A probability perspective,” vol. 23, no. 4, pp. 391–419. [Online]. Available: <https://doi.org/10.1007/s00165-010-0157-0>