On the Formalization of Martingales

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Contents

theory *Measure-Space-Addendum*
  imports *HOL−Analysis.Measure-Space*
begin

1 Sigma Algebra Generated by a Family of Functions

definition *sigma-gen* :: $'a\ set \Rightarrow 'b\ measure \Rightarrow ('a \Rightarrow 'b)\ set \Rightarrow 'a\ measure$ **where**
  $sigma\text{-}gen\ \Omega\ N\ S \equiv sigma\ \Omega\ (\bigcup f \in S.\ \{f\ -`\ A \cap \Omega \mid A.\ A \in N\})$

lemma
  shows *sets-sigma-gen*: $sets\ (sigma\text{-}gen\ \Omega\ N\ S) = sigma\text{-}sets\ \Omega\ (\bigcup f \in S.\ \{f\ -`\ A \cap \Omega \mid A.\ A \in N\})$
    and *space-sigma-gen*[*simp*]: $space\ (sigma\text{-}gen\ \Omega\ N\ S) = \Omega$
  by (*auto simp add*: *sigma-gen-def sets-measure-of-conv space-measure-of-conv*)

lemma *measurable-sigma-gen*:
  assumes $f \in S$ $f \in \Omega \rightarrow space\ N$
  shows $f \in sigma\text{-}gen\ \Omega\ N\ S \rightarrow_M N$
  using *assms* **by** (*intro measurableI*, *auto simp add*: *sets-sigma-gen*)

lemma *measurable-sigma-gen-singleton*:
  assumes $f \in \Omega \rightarrow space\ N$
  shows $f \in sigma\text{-}gen\ \Omega\ N\ \{f\} \rightarrow_M N$
  using *assms measurable-sigma-gen* **by** *blast*

lemma *measurable-iff-contains-sigma-gen*:
  shows $(f \in M \rightarrow_M N) \longleftrightarrow f \in space\ M \rightarrow space\ N \wedge sigma\text{-}gen\ (space\ M)\ N\ \{f\} \subseteq M$
proof (*standard*, *goal-cases*)
  case *1*
  hence $f \in space\ M \rightarrow space\ N$ **using** *measurable-space* **by** *fast*
  thus *?case* **unfolding** *sets-sigma-gen* **by** (*simp*, *intro sigma-algebra.sigma-sets-subset*, (*blast intro*: *sets.sigma-algebra-axioms measurable-sets*[*OF* - *1*])+)
next
  case *2*
  thus *?case* **using** *measurable-mono*[*OF* - *refl* - *space-sigma-gen*, *of N M*] *measurable-sigma-gen-singleton* **by** *fast*
qed

lemma *measurable-family-iff-contains-sigma-gen*:
shows $(S \subseteq M \rightarrow_M N) \longleftrightarrow S \subseteq$ *space* $M \rightarrow$ *space* $N \wedge$ *sigma-gen* (*space* M) N $S \subseteq M$
proof (*standard*, *goal-cases*)
case *1*
hence *subset*: $S \subseteq$ *space* $M \rightarrow$ *space* N **using** *measurable-space* **by** *fast*
have $\{f -` A \cap$ *space* M $|A.$ $A \in N\} \subseteq M$ **if** $f \in S$ **for** f **using** *measurable-iff-contains-sigma-gen*[*unfolded sets-sigma-gen*, *of f*] *1 subset that* **by** *blast*
then show *?case* **unfolding** *sets-sigma-gen* **using** *sets.sigma-algebra-axioms* **by** (*simp add*: *subset*, *intro sigma-algebra.sigma-sets-subset*, *blast+*)
next
case *2*
hence *subset*: $S \subseteq$ *space* $M \rightarrow$ *space* N **by** *simp*
show *?case*
proof (*standard*, *goal-cases*)
case (*1 x*)
have *sigma-gen* (*space* M) N $\{x\} \subseteq M$ **by** (*metis* (*no-types*, *lifting*) *1 2 sets-sigma-gen SUP-le-iff sigma-sets-le-sets-iff singletonD*)
thus *?case* **using** *measurable-iff-contains-sigma-gen subset*[*THEN subsetD*, *OF 1*] **by** *fast*
qed
qed

end
theory *Elementary-Metric-Spaces-Addendum*
imports *HOL−Analysis.Elementary-Metric-Spaces*
begin

2 Diameter Lemma

lemma *diameter-comp-strict-mono*:
fixes s :: *nat* $\Rightarrow$ *'a* :: *metric-space*
assumes *strict-mono r bounded* $\{s\ i\ |i.\ r\ n \leq i\}$
shows *diameter* $\{s\ (r\ i)\ |\ i.\ n \leq i\} \leq$ *diameter* $\{s\ i\ |\ i.\ r\ n \leq i\}$
proof (*rule diameter-subset*)
show $\{s\ (r\ i)\ |\ i.\ n \leq i\} \subseteq \{s\ i\ |\ i.\ r\ n \leq i\}$ **using** *assms*(*1*) *monotoneD strict-mono-mono* **by** *fastforce*
qed (*intro assms*(*2*))

lemma *diameter-bounded-bound'*:
fixes S :: *'a* :: *metric-space set*
assumes S: *bdd-above* (*case-prod dist* ` $(S \times S)$) $x \in S$ $y \in S$
shows *dist* x $y \leq$ *diameter* S
proof −
have $(x,y) \in S \times S$ **using** S **by** *auto*
then have *dist* x $y \leq$ (*SUP* $(x,y) \in S \times S$. *dist* x y) **by** (*rule cSUP-upper2*[*OF assms*(*1*)]) *simp*
with ‹$x \in S$› **show** *?thesis* **by** (*auto simp*: *diameter-def*)
qed

lemma *bounded-imp-dist-bounded*:
assumes *bounded* (*range s*)
shows *bounded* $((\lambda(i, j).\ dist\ (s\ i)\ (s\ j))\ \text{`}\ (\{n..\} \times \{n..\}))$
using *bounded-dist-comp*[*OF bounded-fst bounded-snd*, *OF bounded-Times*(*1*,*1*)[*OF assms*(*1*,*1*)]] **by** (*rule bounded-subset*, *force*)

lemma *cauchy-iff-diameter-tends-to-zero-and-bounded*:
fixes $s :: nat \Rightarrow {'a} :: metric\text{-}space$
shows *Cauchy s* $\longleftrightarrow$ $((\lambda n.\ diameter\ \{s\ i \mid i.\ i \geq n\}) \longrightarrow 0 \wedge bounded\ (range\ s))$
proof −
have $\{s\ i\ |i.\ N \leq i\} \neq \{\}$ **for** N **by** *blast*
hence *diameter-SUP*: $diameter\ \{s\ i\ |i.\ N \leq i\} = (SUP\ (i, j) \in \{N..\} \times \{N..\}.\ dist\ (s\ i)\ (s\ j))$ **for** N **unfolding** *diameter-def* **by** (*auto intro*!: *arg-cong*[*of - - Sup*])
show *?thesis*
proof ((*intro iffI*) ; *clarsimp*)
assume *asm*: *Cauchy s*
have $\exists N.\ \forall n{\geq}N.\ norm\ (diameter\ \{s\ i\ |i.\ n \leq i\}) < e$ **if** *e-pos*: $e > 0$ **for** e
proof −
obtain N **where** *dist-less*: $dist\ (s\ n)\ (s\ m) < (1/2) * e$ **if** $n \geq N\ m \geq N$ **for** $n\ m$ **using** *asm e-pos* **by** (*metis Cauchy-def mult-pos-pos zero-less-divide-iff zero-less-numeral zero-less-one*)
{
fix r **assume** $r \geq N$
hence $dist\ (s\ n)\ (s\ m) < (1/2) * e$ **if** $n \geq r\ m \geq r$ **for** $n\ m$ **using** *dist-less that* **by** *simp*
hence $(SUP\ (i, j) \in \{r..\} \times \{r..\}.\ dist\ (s\ i)\ (s\ j)) \leq (1/2) * e$ **by** (*intro cSup-least*) *fastforce+*
also have $... < e$ **using** *e-pos* **by** *simp*
finally have $diameter\ \{s\ i\ |i.\ r \leq i\} < e$ **using** *diameter-SUP* **by** *presburger*
}
moreover have $diameter\ \{s\ i\ |i.\ r \leq i\} \geq 0$ **for** r **unfolding** *diameter-SUP* **using** *bounded-imp-dist-bounded*[*OF cauchy-imp-bounded*, *THEN bounded-imp-bdd-above*, *OF asm*] **by** (*intro cSup-upper2*, *auto*)
ultimately show *?thesis* **by** *auto*
qed
thus $(\lambda n.\ diameter\ \{s\ i\ |i.\ n \leq i\}) \longrightarrow 0 \wedge bounded\ (range\ s)$ **using** *cauchy-imp-bounded*[*OF asm*] **by** (*simp add*: *LIMSEQ-iff*)
next
assume *asm*: $(\lambda n.\ diameter\ \{s\ i\ |i.\ n \leq i\}) \longrightarrow 0$ *bounded* (*range s*)
have $\exists N.\ \forall n{\geq}N.\ \forall m{\geq}N.\ dist\ (s\ n)\ (s\ m) < e$ **if** *e-pos*: $e > 0$ **for** e
proof −
obtain N **where** *diam-less*: $diameter\ \{s\ i\ |i.\ r \leq i\} < e$ **if** $r \geq N$ **for** r **using** *LIMSEQ-D asm*(*1*) *e-pos* **by** *fastforce*
{
fix $n\ m$ **assume** $n \geq N\ m \geq N$
hence $dist\ (s\ n)\ (s\ m) < e$ **using** *cSUP-lessD*[*OF bounded-imp-dist-bounded*[*THEN bounded-imp-bdd-above*], *OF asm*(*2*) *diam-less*[*unfolded diameter-SUP*]] **by** *auto*

}
thus *?thesis* **by** *blast*
qed
then show *Cauchy s* **by** (*simp add*: *Cauchy-def*)
qed
qed

end
theory *Bochner-Integration-Addendum*
imports *HOL−Analysis.Bochner-Integration Elementary-Metric-Spaces-Addendum*
begin

3 Auxiliary Lemmas for Bochner Integration

3.1 Simple Functions

lemma *integrable-implies-simple-function-sequence*:
fixes f :: $'a \Rightarrow 'b$::{*banach*, *second-countable-topology*}
assumes *integrable M f*
obtains *s* **where** $\bigwedge i.$ *simple-function M* (*s i*)
and $\bigwedge i.$ *emeasure M* $\{y \in$ *space M*. $s\ i\ y \neq 0\} \neq \infty$
and $\bigwedge x.\ x \in$ *space M* $\Longrightarrow (\lambda i.\ s\ i\ x) \longrightarrow f\ x$
and $\bigwedge x\ i.\ x \in$ *space M* $\Longrightarrow$ *norm* $(s\ i\ x) \leq 2 *$ *norm* $(f\ x)$
proof−
have *f*: $f \in$ *borel-measurable M* $(\int^{+} x.$ *norm* $(f\ x)\ \partial M) < \infty$ **using** *assms* **unfolding** *integrable-iff-bounded* **by** *auto*
obtain *s* **where** *s*: $\bigwedge i.$ *simple-function M* $(s\ i)$ $\bigwedge x.\ x \in$ *space M* $\Longrightarrow (\lambda i.\ s\ i\ x) \longrightarrow f\ x$ $\bigwedge i\ x.\ x \in$ *space M* $\Longrightarrow$ *norm* $(s\ i\ x) \leq 2 *$ *norm* $(f\ x)$ **using** *borel-measurable-implies-sequence-metric*[*OF f*(*1*)] **unfolding** *norm-conv-dist* **by** *metis*
{
fix *i*
have $(\int^{+} x.$ *norm* $(s\ i\ x)\ \partial M) \leq (\int^{+} x.$ *ennreal* $(2 *$ *norm* $(f\ x))\ \partial M)$ **using** *s* **by** (*intro nn-integral-mono*, *auto*)
also have $\ldots < \infty$ **using** *f* **by** (*simp add*: *nn-integral-cmult ennreal-mult-less-top ennreal-mult*)
finally have *sbi*: *Bochner-Integration.simple-bochner-integrable M* (*s i*) **using** *s* **by** (*intro simple-bochner-integrableI-bounded*) *auto*
hence *emeasure M* $\{y \in$ *space M*. $s\ i\ y \neq 0\} \neq \infty$ **by** (*auto intro*: *integrableI-simple-bochner-integrable simple-bochner-integrable.cases*)
}
thus *?thesis* **using** *that s* **by** *blast*
qed

lemma *simple-function-indicator-representation*:
fixes f ::$'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*}
assumes *f*: *simple-function M f* **and** *x*: $x \in$ *space M*
shows $f\ x = (\sum y \in f$ ‘ *space M*. *indicator* $(f -‘ \{y\} \cap$ *space M*$)\ x *_R\ y)$

(**is** *?l* = *?r*)
proof −
have *?r* = ($\sum$ *y* ∈ *f* ' *space M*.
(*if y* = *f x then indicator* (*f* −' {*y*} ∩ *space M*) *x* $*_R$ *y else 0*)) **by** (*auto intro*!: *sum.cong*)
also have ... = *indicator* (*f* −' {*f x*} ∩ *space M*) *x* $*_R$ *f x* **using** *assms* **by** (*auto dest*: *simple-functionD*)
also have ... = *f x* **using** *x* **by** (*auto simp*: *indicator-def*)
finally show *?thesis* **by** *auto*
qed

lemma *simple-function-indicator-representation-AE*:
fixes *f* ::'*a* ⇒ '*b* :: {*second-countable-topology*, *banach*}
assumes *f*: *simple-function M f*
shows *AE x in M*. *f x* = ($\sum$ *y* ∈ *f* ' *space M*. *indicator* (*f* −' {*y*} ∩ *space M*) *x* $*_R$ *y*)
by (*metis* (*mono-tags*, *lifting*) *AE-I2 simple-function-indicator-representation f*)

lemmas *simple-function-scaleR*[*intro*] = *simple-function-compose2*[**where** *h*=($*_R$)]
lemmas *integrable-simple-function* = *simple-bochner-integrable.intros*[*THEN has-bochner-integral-simple-bochn*
THEN integrable.intros]

lemma *integrable-simple-function-induct*[*consumes 2*, *case-names cong indicator add*, *induct set*: *simple-function*]:
fixes *f* :: '*a* ⇒ '*b* :: {*second-countable-topology*, *banach*}
assumes *f*: *simple-function M f emeasure M* {*y* ∈ *space M*. *f y* ≠ *0*} ≠ ∞
assumes *cong*: $\bigwedge$*f g*. *simple-function M f* ⟹ *emeasure M* {*y* ∈ *space M*. *f y* ≠ *0*} ≠ ∞
⟹ *simple-function M g* ⟹ *emeasure M* {*y* ∈ *space M*. *g y* ≠ *0*} ≠ ∞
⟹ ($\bigwedge$*x*. *x* ∈ *space M* ⟹ *f x* = *g x*) ⟹ *P f* ⟹ *P g*
assumes *indicator*: $\bigwedge$*A y*. *A* ∈ *sets M* ⟹ *emeasure M A* < ∞ ⟹ *P* (λ*x*. *indicator A x* $*_R$ *y*)
assumes *add*: $\bigwedge$*f g*. *simple-function M f* ⟹ *emeasure M* {*y* ∈ *space M*. *f y* ≠ *0*} ≠ ∞ ⟹
simple-function M g ⟹ *emeasure M* {*y* ∈ *space M*. *g y* ≠ *0*} ≠ ∞ ⟹
($\bigwedge$*z*. *z* ∈ *space M* ⟹ *norm* (*f z* + *g z*) = *norm* (*f z*) + *norm* (*g z*)) ⟹
P f ⟹ *P g* ⟹ *P* (λ*x*. *f x* + *g x*)
shows *P f*
proof−
let *?f* = λ*x*. ($\sum$ *y*∈*f* ' *space M*. *indicat-real* (*f* −' {*y*} ∩ *space M*) *x* $*_R$ *y*)
have *f-ae-eq*: *f x* = *?f x* **if** *x* ∈ *space M* **for** *x* **using** *simple-function-indicator-representation*[*OF f*(*1*) *that*] **.**
moreover have *emeasure M* {*y* ∈ *space M*. *?f y* ≠ *0*} ≠ ∞ **by** (*metis* (*no-types*, *lifting*) *Collect-cong calculation f*(*2*))

moreover have P (λx. $\sum y{\in}S$. *indicat-real* (f $-$‘ $\{y\}$ $\cap$ *space* M) x $*_R$ y)
simple-function M (λx. $\sum y{\in}S$. *indicat-real* (f $-$‘ $\{y\}$ $\cap$ *space* M) x $*_R$ y)
emeasure M $\{y \in$ *space* M. ($\sum x{\in}S$. *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) y $*_R$ x) $\neq 0\} \neq \infty$
if $S \subseteq f$ ‘ *space* M **for** S **using** *simple-functionD*(*1*)[*OF assms*(*1*), *THEN rev-finite-subset*, *OF that*] *that*
proof (*induction rule*: *finite-induct*)
case *empty*
{
case *1*
then show *?case* **using** *indicator*[*of* {}] **by** *force*
next
case *2*
then show *?case* **by** *force*
next
case *3*
then show *?case* **by** *force*
}
next
case (*insert x F*)
have (f $-$‘ $\{x\}$ $\cap$ *space* M) $\subseteq$ $\{y \in$ *space* M. $f\ y \neq 0\}$ **if** $x \neq 0$ **using** *that* **by** *blast*
moreover have $\{y \in$ *space* M. $f\ y \neq 0\}$ = *space* M $-$ (f $-$‘ $\{0\}$ $\cap$ *space* M) **by** *blast*
moreover have *space* M $-$ (f $-$‘ $\{0\}$ $\cap$ *space* M) $\in$ *sets* M **using** *simple-functionD*(*2*)[*OF f*(*1*)] **by** *blast*
ultimately have *fin-0*: *emeasure* M (f $-$‘ $\{x\}$ $\cap$ *space* M) $< \infty$ **if** $x \neq 0$ **using** *that* **by** (*metis emeasure-mono f*(*2*) *infinity-ennreal-def top.not-eq-extremum top-unique*)
hence *fin-1*: *emeasure* M $\{y \in$ *space* M. *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) y $*_R$ $x \neq 0\} \neq \infty$ **if** $x \neq 0$ **by** (*metis* (*mono-tags*, *lifting*) *emeasure-mono f*(*1*) *indicator-simps*(*2*) *linorder-not-less mem-Collect-eq scaleR-eq-0-iff simple-functionD*(*2*) *subsetI that*)

have $*$: ($\sum y{\in}$*insert x F*. *indicat-real* (f $-$‘ $\{y\}$ $\cap$ *space* M) *xa* $*_R$ y) = ($\sum y{\in}F$. *indicat-real* (f $-$‘ $\{y\}$ $\cap$ *space* M) *xa* $*_R$ y) + *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) *xa* $*_R$ x **for** *xa* **by** (*metis* (*no-types*, *lifting*) *Diff-empty Diff-insert0 add.commute insert.hyps*(*1*) *insert.hyps*(*2*) *sum.insert-remove*)
have $**$: $\{y \in$ *space* M. ($\sum x{\in}$*insert x F*. *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) y $*_R$ x) $\neq 0\}$ $\subseteq$ $\{y \in$ *space* M. ($\sum x{\in}F$. *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) y $*_R$ x) $\neq 0\}$ $\cup$ $\{y \in$ *space* M. *indicat-real* (f $-$‘ $\{x\}$ $\cap$ *space* M) y $*_R$ $x \neq 0\}$ **unfolding** $*$ **by** *fastforce*
{
case *1*
hence x: $x \in f$ ‘ *space* M **and** F: $F \subseteq f$ ‘ *space* M **by** *auto*
show *?case*
proof (*cases* $x = 0$)
case *True*

then show *?thesis* **unfolding** $*$ **using** *insert*(*3*)[*OF F*] **by** *simp*
next
case *False*
have *norm-argument*: $norm\ ((\sum y\in F.\ indicat\text{-}real\ (f\ -`\ \{y\} \cap space\ M)\ z *_R y) + indicat\text{-}real\ (f\ -`\ \{x\} \cap space\ M)\ z *_R x) = norm\ (\sum y\in F.\ indicat\text{-}real\ (f\ -`\ \{y\} \cap space\ M)\ z *_R y) + norm\ (indicat\text{-}real\ (f\ -`\ \{x\} \cap space\ M)\ z *_R x)$ **if** z: $z \in space\ M$ **for** z
proof (*cases* $f\ z = x$)
case *True*
have $indicat\text{-}real\ (f\ -`\ \{y\} \cap space\ M)\ z *_R y = 0$ **if** $y \in F$ **for** y **using** *True insert*(*2*) *z that 1* **unfolding** *indicator-def* **by** *force*
hence $(\sum y\in F.\ indicat\text{-}real\ (f\ -`\ \{y\} \cap space\ M)\ z *_R y) = 0$ **by** (*meson sum.neutral*)
then show *?thesis* **by** *force*
next
case *False*
then show *?thesis* **by** *force*
qed
show *?thesis* **using** *False simple-functionD*(*2*)[*OF f*(*1*)] *insert*(*3*,*5*)[*OF F*] *simple-function-scaleR fin-0 fin-1* **by** (*subst* $*$, *subst add*, *subst simple-function-sum*) (*blast intro*: *norm-argument indicator*)+
qed
next
case *2*
hence x: $x \in f\ `\ space\ M$ **and** $F$: $F \subseteq f\ `\ space\ M$ **by** *auto*
show *?case*
proof (*cases* $x = 0$)
case *True*
then show *?thesis* **unfolding** $*$ **using** *insert*(*4*)[*OF F*] **by** *simp*
next
case *False*
then show *?thesis* **unfolding** $*$ **using** *insert*(*4*)[*OF F*] *simple-functionD*(*2*)[*OF f*(*1*)] **by** *fast*
qed
next
case *3*
hence x: $x \in f\ `\ space\ M$ **and** $F$: $F \subseteq f\ `\ space\ M$ **by** *auto*
show *?case*
proof (*cases* $x = 0$)
case *True*
then show *?thesis* **unfolding** $*$ **using** *insert*(*5*)[*OF F*] **by** *simp*
next
case *False*
have $emeasure\ M\ \{y \in space\ M.\ (\sum x\in insert\ x\ F.\ indicat\text{-}real\ (f\ -`\ \{x\} \cap space\ M)\ y *_R x) \neq 0\} \leq emeasure\ M\ (\{y \in space\ M.\ (\sum x\in F.\ indicat\text{-}real\ (f\ -`\ \{x\} \cap space\ M)\ y *_R x) \neq 0\} \cup \{y \in space\ M.\ indicat\text{-}real\ (f\ -`\ \{x\} \cap space\ M)\ y *_R x \neq 0\})$
using $**$ *simple-functionD*(*2*)[*OF insert*(*4*)[*OF F*]] *simple-functionD*(*2*)[*OF f*(*1*)] **by** (*intro emeasure-mono*, *force*+)

also have ... $\leq \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ (\sum x{\in}F.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{x\} \cap \mathit{space}\ M)\ y *_R x) \neq 0\} + \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{x\} \cap \mathit{space}\ M)\ y *_R x \neq 0\}$

using *simple-functionD*(2)[*OF insert*(4)[*OF F*]] *simple-functionD*(2)[*OF* $f(1)$] **by** (*intro emeasure-subadditive*, *force*+)

also have ... $< \infty$ **using** *insert*(5)[*OF F*] *fin-1*[*OF False*] **by** (*simp add*: *less-top*)

finally show *?thesis* **by** *simp*

qed

}

qed

moreover have $\mathit{simple\text{-}function}\ M\ (\lambda x.\ \sum y{\in}f\ `\ \mathit{space}\ M.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{y\} \cap \mathit{space}\ M)\ x *_R y)$ **using** *calculation* **by** *blast*

moreover have $P\ (\lambda x.\ \sum y{\in}f\ `\ \mathit{space}\ M.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{y\} \cap \mathit{space}\ M)\ x *_R y)$ **using** *calculation* **by** *blast*

ultimately show *?thesis* **by** (*intro cong*[*OF - -* $f(1,2)$], *blast*, *presburger*+)

qed

lemma *integrable-simple-function-induct-nn*[*consumes 3*, *case-names cong indicator add*, *induct set*: *simple-function*]:

fixes $f :: 'a \Rightarrow 'b :: \{\mathit{second\text{-}countable\text{-}topology},\ \mathit{banach},\ \mathit{linorder\text{-}topology},\ \mathit{ordered\text{-}real\text{-}vector}\}$

assumes f: $\mathit{simple\text{-}function}\ M\ f$ $\mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ f\ y \neq 0\} \neq \infty$ $\bigwedge x.\ x \in \mathit{space}\ M \longrightarrow f\ x \geq 0$

assumes *cong*: $\bigwedge f\ g.\ \mathit{simple\text{-}function}\ M\ f \Longrightarrow \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ f\ y \neq 0\} \neq \infty \Longrightarrow (\bigwedge x.\ x \in \mathit{space}\ M \Longrightarrow f\ x \geq 0) \Longrightarrow \mathit{simple\text{-}function}\ M\ g \Longrightarrow \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ g\ y \neq 0\} \neq \infty \Longrightarrow (\bigwedge x.\ x \in \mathit{space}\ M \Longrightarrow g\ x \geq 0) \Longrightarrow (\bigwedge x.\ x \in \mathit{space}\ M \Longrightarrow f\ x = g\ x) \Longrightarrow P\ f \Longrightarrow P\ g$

assumes *indicator*: $\bigwedge A\ y.\ y \geq 0 \Longrightarrow A \in \mathit{sets}\ M \Longrightarrow \mathit{emeasure}\ M\ A < \infty \Longrightarrow P\ (\lambda x.\ \mathit{indicator}\ A\ x *_R y)$

assumes *add*: $\bigwedge f\ g.\ (\bigwedge x.\ x \in \mathit{space}\ M \Longrightarrow f\ x \geq 0) \Longrightarrow \mathit{simple\text{-}function}\ M\ f \Longrightarrow \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ f\ y \neq 0\} \neq \infty \Longrightarrow$

$(\bigwedge x.\ x \in \mathit{space}\ M \Longrightarrow g\ x \geq 0) \Longrightarrow \mathit{simple\text{-}function}\ M\ g \Longrightarrow \mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ g\ y \neq 0\} \neq \infty \Longrightarrow$

$(\bigwedge z.\ z \in \mathit{space}\ M \Longrightarrow \mathit{norm}\ (f\ z + g\ z) = \mathit{norm}\ (f\ z) + \mathit{norm}\ (g\ z)) \Longrightarrow$

$P\ f \Longrightarrow P\ g \Longrightarrow P\ (\lambda x.\ f\ x + g\ x)$

shows $P\ f$

proof−

let $?f = \lambda x.\ (\sum y{\in}f\ `\ \mathit{space}\ M.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{y\} \cap \mathit{space}\ M)\ x *_R y)$

have *f-ae-eq*: $f\ x = ?f\ x$ **if** $x \in \mathit{space}\ M$ **for** x **using** *simple-function-indicator-representation*[*OF* $f(1)$ *that*] **.**

moreover have $\mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ ?f\ y \neq 0\} \neq \infty$ **by** (*metis* (*no-types*, *lifting*) *Collect-cong calculation* $f(2)$)

moreover have $P\ (\lambda x.\ \sum y{\in}S.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{y\} \cap \mathit{space}\ M)\ x *_R y)$

$\mathit{simple\text{-}function}\ M\ (\lambda x.\ \sum y{\in}S.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{y\} \cap \mathit{space}\ M)\ x *_R y)$

$\mathit{emeasure}\ M\ \{y \in \mathit{space}\ M.\ (\sum x{\in}S.\ \mathit{indicat\text{-}real}\ (f\ -`\ \{x\} \cap \mathit{space}$

$M)\ y *_R x) \neq 0\} \neq \infty$
$\bigwedge x.\ x \in space\ M \Longrightarrow 0 \leq (\sum y{\in}S.\ indicat\text{-}real\ (f -` \{y\} \cap space\ M)\ x *_R y)$
if $S \subseteq f$ ` *space M* **for** S **using** *simple-functionD(1)[OF assms(1), THEN rev-finite-subset, OF that] that*
proof (*induction rule: finite-subset-induct′*)
case *empty*
{
case *1*
then show *?case* **using** *indicator[of 0 {}]* **by** *force*
next
case *2*
then show *?case* **by** *force*
next
case *3*
then show *?case* **by** *force*
next
case *4*
then show *?case* **by** *force*
}
next
case (*insert x F*)
have $(f -` \{x\} \cap space\ M) \subseteq \{y \in space\ M.\ f\ y \neq 0\}$ **if** $x \neq 0$ **using** *that* **by** *blast*
moreover have $\{y \in space\ M.\ f\ y \neq 0\} = space\ M - (f -` \{0\} \cap space\ M)$ **by** *blast*
moreover have $space\ M - (f -` \{0\} \cap space\ M) \in sets\ M$ **using** *simple-functionD(2)[OF f(1)]* **by** *blast*
ultimately have *fin-0*: $emeasure\ M\ (f -` \{x\} \cap space\ M) < \infty$ **if** $x \neq 0$ **using** *that* **by** (*metis emeasure-mono f(2) infinity-ennreal-def top.not-eq-extremum top-unique*)
hence *fin-1*: $emeasure\ M\ \{y \in space\ M.\ indicat\text{-}real\ (f -` \{x\} \cap space\ M)\ y *_R x \neq 0\} \neq \infty$ **if** $x \neq 0$ **by** (*metis (mono-tags, lifting) emeasure-mono f(1) indicator-simps(2) linorder-not-less mem-Collect-eq scaleR-eq-0-iff simple-functionD(2) subsetI that*)

have *nonneg-x*: $x \geq 0$ **using** *insert f* **by** *blast*
have $*$: $(\sum y{\in}insert\ x\ F.\ indicat\text{-}real\ (f -` \{y\} \cap space\ M)\ xa *_R y) = (\sum y{\in}F.\ indicat\text{-}real\ (f -` \{y\} \cap space\ M)\ xa *_R y) + indicat\text{-}real\ (f -` \{x\} \cap space\ M)\ xa *_R x$ **for** *xa* **by** (*metis (no-types, lifting) add.commute insert.hyps(1) insert.hyps(4) sum.insert*)
have $**$: $\{y \in space\ M.\ (\sum x{\in}insert\ x\ F.\ indicat\text{-}real\ (f -` \{x\} \cap space\ M)\ y *_R x) \neq 0\} \subseteq \{y \in space\ M.\ (\sum x{\in}F.\ indicat\text{-}real\ (f -` \{x\} \cap space\ M)\ y *_R x) \neq 0\} \cup \{y \in space\ M.\ indicat\text{-}real\ (f -` \{x\} \cap space\ M)\ y *_R x \neq 0\}$ **unfolding** $*$ **by** *fastforce*
{
case *1*
show *?case*
proof (*cases* $x = 0$)

case *True*
then show *?thesis* **unfolding** ∗ **using** *insert* **by** *simp*
next
case *False*
have *norm-argument*: *norm* ((∑ *y*∈*F*. *indicat-real* (*f* −‘ {*y*} ∩ *space M*) *z* $*_R$ *y*) + *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *z* $*_R$ *x*) = *norm* (∑ *y*∈*F*. *indicat-real* (*f* −‘ {*y*} ∩ *space M*) *z* $*_R$ *y*) + *norm* (*indicat-real* (*f* −‘ {*x*} ∩ *space M*) *z* $*_R$ *x*) **if** *z*: *z* ∈ *space M* **for** *z*
proof (*cases f z* = *x*)
case *True*
have *indicat-real* (*f* −‘ {*y*} ∩ *space M*) *z* $*_R$ *y* = *0* **if** *y* ∈ *F* **for** *y* **using** *True insert z that 1* **unfolding** *indicator-def* **by** *force*
hence (∑ *y*∈*F*. *indicat-real* (*f* −‘ {*y*} ∩ *space M*) *z* $*_R$ *y*) = *0* **by** (*meson sum.neutral*)
thus *?thesis* **by** *force*
qed (*force*)
show *?thesis* **using** *False fin-0 fin-1 f norm-argument* **by** (*subst* ∗, *subst add*, *presburger add*: *insert*, *intro insert*, *intro insert*, *fastforce simp add*: *indicator-def intro*!: *insert*(*2*) *f*(*3*), *auto intro*!: *indicator insert nonneg-x*)
qed
next
case *2*
show *?case*
proof (*cases x* = *0*)
case *True*
then show *?thesis* **unfolding** ∗ **using** *insert* **by** *simp*
next
case *False*
then show *?thesis* **unfolding** ∗ **using** *insert simple-functionD*(*2*)[*OF f*(*1*)] **by** *fast*
qed
next
case *3*
show *?case*
proof (*cases x* = *0*)
case *True*
then show *?thesis* **unfolding** ∗ **using** *insert* **by** *simp*
next
case *False*
have *emeasure M* {*y* ∈ *space M*. (∑ *x*∈*insert x F*. *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *y* $*_R$ *x*) ≠ *0*} ≤ *emeasure M* ({*y* ∈ *space M*. (∑ *x*∈*F*. *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *y* $*_R$ *x*) ≠ *0*} ∪ {*y* ∈ *space M*. *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *y* $*_R$ *x* ≠ *0*})
using ∗∗ *simple-functionD*(*2*)[*OF insert*(*6*)] *simple-functionD*(*2*)[*OF f*(*1*)] *insert.IH*(*2*) **by** (*intro emeasure-mono*, *blast*, *simp*)
also have ... ≤ *emeasure M* {*y* ∈ *space M*. (∑ *x*∈*F*. *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *y* $*_R$ *x*) ≠ *0*} + *emeasure M* {*y* ∈ *space M*. *indicat-real* (*f* −‘ {*x*} ∩ *space M*) *y* $*_R$ *x* ≠ *0*}
using *simple-functionD*(*2*)[*OF insert*(*6*)] *simple-functionD*(*2*)[*OF f*(*1*)]

by (*intro emeasure-subadditive*, *force*+)
also have ... $<\infty$ **using** *insert*(*7*) *fin-1*[*OF False*] **by** (*simp add*: *less-top*)
finally show *?thesis* **by** *simp*
qed
next
case (*4 ξ*)
thus *?case* **using** *insert nonneg-x f*(*3*) **by** (*auto simp add*: *scaleR-nonneg-nonneg intro*: *sum-nonneg*)
}
qed
moreover have *simple-function M* ($\lambda x.\ \sum y{\in}f$ ‘ *space M*. *indicat-real* (f −‘ $\{y\}$ ∩ *space M*) $x *_R y$) **using** *calculation* **by** *blast*
moreover have *P* ($\lambda x.\ \sum y{\in}f$ ‘ *space M*. *indicat-real* (f −‘ $\{y\}$ ∩ *space M*) $x *_R y$) **using** *calculation* **by** *blast*
moreover have $\bigwedge x.\ x \in$ *space M* $\Longrightarrow 0 \leq f\ x$ **using** *f*(*3*) **by** *simp*
ultimately show *?thesis* **by** (*intro cong*[*OF - - - f*(*1*,*2*)], *blast*, *blast*, *fast*) *presburger*+
qed

lemma *finite-nn-integral-imp-ae-finite*:
fixes *f* :: *'a* ⇒ *ennreal*
assumes $f \in$ *borel-measurable M* ($\int^+ x.\ f\ x\ \partial M$) $< \infty$
shows *AE x in M*. $f\ x < \infty$
proof (*rule ccontr*, *goal-cases*)
case *1*
let *?A* = *space M* ∩ $\{x.\ f\ x = \infty\}$
have ∗: *emeasure M ?A* > *0* **using** *1 assms*(*1*) **by** (*metis* (*mono-tags*, *lifting*) *assms*(*2*) *eventually-mono infinity-ennreal-def nn-integral-noteq-infinite top.not-eq-extremum*)
have ($\int^+ x.\ f\ x *$ *indicator ?A x* ∂M) = ($\int^+ x.\ \infty *$ *indicator ?A x* ∂M) **by** (*metis* (*mono-tags*, *lifting*) *indicator-inter-arith indicator-simps*(*2*) *mem-Collect-eq mult-eq-0-iff*)
also have ... = $\infty *$ *emeasure M ?A* **using** *assms*(*1*) **by** (*intro nn-integral-cmult-indicator*, *simp*)
also have ... = ∞ **using** ∗ **by** *fastforce*
finally have ($\int^+ x.\ f\ x *$ *indicator ?A x* ∂M) = ∞ **.**
moreover have ($\int^+ x.\ f\ x *$ *indicator ?A x* ∂M) ≤ ($\int^+ x.\ f\ x\ \partial M$) **by** (*intro nn-integral-mono*, *simp add*: *indicator-def*)
ultimately show *?case* **using** *assms*(*2*) **by** *simp*
qed

lemma *cauchy-L1-AE-cauchy-subseq*:
fixes *s* :: *nat* ⇒ *'a* ⇒ *'b*::{*banach*, *second-countable-topology*}
assumes [*measurable*]: $\bigwedge n.$ *integrable M* (*s n*)
and $\bigwedge e.\ e > 0 \Longrightarrow \exists N.\ \forall i{\geq}N.\ \forall j{\geq}N.$ *LINT x*|*M*. *norm* ($s\ i\ x - s\ j\ x$) $< e$
obtains *r* **where** *strict-mono r AE x in M*. *Cauchy* ($\lambda i.\ s\ (r\ i)\ x$)
proof−

have $\exists r.\ \forall n.\ (\forall i\geq r\ n.\ \forall j\geq\ r\ n.\ LINT\ x|M.\ norm\ (s\ i\ x\ -\ s\ j\ x) < (1\ /\ 2)\ \hat{}\ n) \wedge (r\ (Suc\ n) > r\ n)$
proof (*intro dependent-nat-choice*, *goal-cases*)
case *1*
then show *?case* **using** *assms*(*2*) **by** *presburger*
next
case (*2 x n*)
obtain N **where** $*$: *LINT* $x|M.$ *norm* ($s\ i\ x\ -\ s\ j\ x$) $<$ ($1\ /\ 2$) $\hat{}$ *Suc n* **if** $i \geq N$ $j \geq N$ **for** *i j* **using** *assms*(*2*)[*of* ($1\ /\ 2$) $\hat{}$ *Suc n*] **by** *auto*
{
fix *i j* **assume** $i \geq max\ N\ (Suc\ x)$ $j \geq max\ N\ (Suc\ x)$
hence $integral^L\ M\ (\lambda x.\ norm\ (s\ i\ x\ -\ s\ j\ x)) < (1\ /\ 2)\ \hat{}\ Suc\ n$ **using** $*$ **by** *fastforce*
}
then show *?case* **by** *fastforce*
qed
then obtain r **where** *strict-mono*: *strict-mono r* **and** $\forall i\geq r\ n.\ \forall j\geq\ r\ n.\ LINT\ x|M.\ norm\ (s\ i\ x\ -\ s\ j\ x) < (1\ /\ 2)\ \hat{}\ n$ **for** n **using** *strict-mono-Suc-iff* **by** *blast*
hence *r-is*: $LINT\ x|M.\ norm\ (s\ (r\ (Suc\ n))\ x\ -\ s\ (r\ n)\ x) < (1\ /\ 2)\ \hat{}\ n$ **for** n **by** (*simp add*: *strict-mono-leD*)

define g **where** $g = (\lambda n\ x.\ (\sum i\leq n.\ ennreal\ (norm\ (s\ (r\ (Suc\ i))\ x\ -\ s\ (r\ i)\ x))))$
define g' **where** $g' = (\lambda x.\ \sum i.\ ennreal\ (norm\ (s\ (r\ (Suc\ i))\ x\ -\ s\ (r\ i)\ x)))$

have *integrable-g*: $(\int^+ x.\ g\ n\ x\ \partial M) < 2$ **for** n
proof $-$
have $(\int^+ x.\ g\ n\ x\ \partial M) = (\int^+ x.\ (\sum i\leq n.\ ennreal\ (norm\ (s\ (r\ (Suc\ i))\ x\ -\ s\ (r\ i)\ x)))\ \partial M)$ **using** *g-def* **by** *simp*
also have ... $= (\sum i\leq n.\ (\int^+ x.\ ennreal\ (norm\ (s\ (r\ (Suc\ i))\ x\ -\ s\ (r\ i)\ x))\ \partial M))$ **by** (*intro nn-integral-sum*, *simp*)
also have ... $= (\sum i\leq n.\ LINT\ x|M.\ norm\ (s\ (r\ (Suc\ i))\ x\ -\ s\ (r\ i)\ x))$ **unfolding** *dist-norm* **using** *assms*(*1*) **by** (*subst nn-integral-eq-integral*[*OF integrable-norm*], *auto*)
also have ... $<$ *ennreal* $(\sum i\leq n.\ (1\ /\ 2)\ \hat{}\ i)$ **by** (*intro ennreal-lessI*[*OF sum-pos sum-strict-mono*[*OF finite-atMost - r-is*]], *auto*)
also have ... $\leq$ *ennreal 2* **unfolding** *sum-gp0*[*of 1 / 2 n*] **by** (*intro ennreal-leI*, *auto*)
finally show $(\int^+ x.\ g\ n\ x\ \partial M) < 2$ **by** *simp*
qed

have *integrable-g'*: $(\int^+ x.\ g'\ x\ \partial M) \leq 2$
proof $-$
have *incseq* $(\lambda n.\ g\ n\ x)$ **for** x **by** (*intro incseq-SucI*, *auto simp add*: *g-def ennreal-leI*)
hence *convergent* $(\lambda n.\ g\ n\ x)$ **for** x **unfolding** *convergent-def* **using** *LIMSEQ-incseq-SUP* **by** *fast*
hence $(\lambda n.\ g\ n\ x) \longrightarrow g'\ x$ **for** x **unfolding** *g-def g'-def* **by** (*intro summable-iff-convergent'*[*THEN iffD2*, *THEN summable-LIMSEQ'*], *blast*)

hence $(\int^+ x.\ g'\ x\ \partial M) = (\int^+ x.\ liminf\ (\lambda n.\ g\ n\ x)\ \partial M)$ **by** (*metis lim-imp-Liminf trivial-limit-sequentially*)
also have ... $\leq$ *liminf* $(\lambda n.\ \int^+ x.\ g\ n\ x\ \partial M)$ **by** (*intro nn-integral-liminf*, *simp add*: *g-def*)
also have ... $\leq$ *liminf* $(\lambda n.\ 2)$ **using** *integrable-g* **by** (*intro Liminf-mono*) (*simp add*: *order-le-less*)
also have ... $= 2$ **using** *sequentially-bot tendsto-iff-Liminf-eq-Limsup* **by** *blast*
finally show *?thesis* **.**
qed
hence *AE x in M*. $g'\ x < \infty$ **by** (*intro finite-nn-integral-imp-ae-finite*) (*auto simp add*: *order-le-less-trans g'-def*)
moreover have *summable* $(\lambda i.\ norm\ (s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x))$ **if** $g'\ x \neq \infty$ **for** x **using** *that* **unfolding** *g'-def* **by** (*intro summable-suminf-not-top*) *fastforce+*

ultimately have *ae-summable*: *AE x in M*. *summable* $(\lambda i.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x)$ **using** *summable-norm-cancel* **unfolding** *dist-norm* **by** *force*

{
fix x **assume** *summable* $(\lambda i.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x)$
hence $(\lambda n.\ \sum i<n.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x) \longlongrightarrow (\sum i.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x)$ **using** *summable-LIMSEQ* **by** *blast*
moreover have $(\lambda n.\ (\sum i<n.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x)) = (\lambda n.\ s\ (r\ n)\ x - s\ (r\ 0)\ x)$ **using** *sum-lessThan-telescope* **by** *fastforce*
ultimately have $(\lambda n.\ s\ (r\ n)\ x - s\ (r\ 0)\ x) \longlongrightarrow (\sum i.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x)$ **by** *argo*
hence $(\lambda n.\ s\ (r\ n)\ x - s\ (r\ 0)\ x + s\ (r\ 0)\ x) \longlongrightarrow (\sum i.\ s\ (r\ (Suc\ i))\ x - s\ (r\ i)\ x) + s\ (r\ 0)\ x$ **by** (*intro isCont-tendsto-compose*[*of - $\lambda z.\ z + s\ (r\ 0)\ x$*], *auto*)
hence *Cauchy* $(\lambda n.\ s\ (r\ n)\ x)$ **by** (*simp add*: *LIMSEQ-imp-Cauchy*)
}
hence *AE x in M*. *Cauchy* $(\lambda i.\ s\ (r\ i)\ x)$ **using** *ae-summable* **by** *fast*
thus *?thesis* **by** (*rule that*[*OF strict-mono*(*1*)])
qed

3.2 Linearly Ordered Banach Spaces

lemma *integrable-max*[*simp*, *intro*]:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*}
assumes *fg*[*measurable*]: *integrable M f integrable M g*
shows *integrable M* $(\lambda x.\ max\ (f\ x)\ (g\ x))$
proof (*rule Bochner-Integration.integrable-bound*)
{
fix $x\ y$ :: $'b$
have *norm* $(max\ x\ y) \leq max\ (norm\ x)\ (norm\ y)$ **by** *linarith*
also have ... $\leq$ *norm* x + *norm* y **by** *simp*
finally have *norm* $(max\ x\ y) \leq norm\ (norm\ x + norm\ y)$ **by** *simp*
}
thus *AE x in M*. *norm* $(max\ (f\ x)\ (g\ x)) \leq norm\ (norm\ (f\ x) + norm\ (g\ x))$ **by** *simp*
qed (*auto intro*: *Bochner-Integration.integrable-add*[*OF integrable-norm*[*OF fg*(*1*)]]

integrable-norm[*OF fg*(*2*)]])

lemma *integrable-min*[*simp*, *intro*]:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*}
assumes [*measurable*]: *integrable M f integrable M g*
shows *integrable M* (λx. *min* ($f\ x$) ($g\ x$))
proof −
have *norm* (*min* ($f\ x$) ($g\ x$)) $\leq$ *norm* ($f\ x$) $\vee$ *norm* (*min* ($f\ x$) ($g\ x$)) $\leq$ *norm* (g x) **for** x **by** *linarith*
thus *?thesis* **by** (*intro integrable-bound*[*OF integrable-max*[*OF integrable-norm*(*1*,*1*), *OF assms*]], *auto*)
qed

lemma *integral-nonneg-AE-banach*:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes [*measurable*]: $f \in$ *borel-measurable M* **and** *nonneg*: *AE x in M*. $0 \leq f\ x$
shows $0 \leq$ *integral*^{L} *M f*
proof *cases*
assume *integrable*: *integrable M f*
hence *max*: (λx. *max 0* ($f\ x$)) $\in$ *borel-measurable M* $\bigwedge x$. $0 \leq$ *max 0* ($f\ x$) *integrable M* (λx. *max 0* ($f\ x$)) **by** *auto*
hence $0 \leq$ *integral*^{L} *M* (λx. *max 0* ($f\ x$))
proof −
obtain *s* **where** $*$: $\bigwedge i$. *simple-function M* ($s\ i$)
$\bigwedge i$. *emeasure M* $\{y \in$ *space M*. $s\ i\ y \neq 0\} \neq \infty$
$\bigwedge x$. $x \in$ *space M* $\Longrightarrow$ (λi. $s\ i\ x$) $\longrightarrow f\ x$
$\bigwedge x\ i$. $x \in$ *space M* $\Longrightarrow$ *norm* ($s\ i\ x$) $\leq 2 *$ *norm* ($f\ x$) **using** *integrable-implies-simple-function-sequence*[*OF integrable*] **by** *blast*
have *simple*: $\bigwedge i$. *simple-function M* (λx. *max 0* ($s\ i\ x$)) **using** $*$ **by** *fast*
have $\bigwedge i$. $\{y \in$ *space M*. *max 0* ($s\ i\ y$) $\neq 0\} \subseteq \{y \in$ *space M*. $s\ i\ y \neq 0\}$ **unfolding** *max-def* **by** *force*
moreover have $\bigwedge i$. $\{y \in$ *space M*. $s\ i\ y \neq 0\} \in$ *sets M* **using** $*$ **by** *measurable*
ultimately have $\bigwedge i$. *emeasure M* $\{y \in$ *space M*. *max 0* ($s\ i\ y$) $\neq 0\} \leq$ *emeasure M* $\{y \in$ *space M*. $s\ i\ y \neq 0\}$ **by** (*rule emeasure-mono*)
hence $**$:$\bigwedge i$. *emeasure M* $\{y \in$ *space M*. *max 0* ($s\ i\ y$) $\neq 0\} \neq \infty$ **using** $*$(*2*) **by** (*auto intro*: *order.strict-trans1 simp add*: *top.not-eq-extremum*)
have $\bigwedge x$. $x \in$ *space M* $\Longrightarrow$ (λi. *max 0* ($s\ i\ x$)) $\longrightarrow$ *max 0* ($f\ x$) **using** $*$(*3*) *tendsto-max* **by** *blast*
moreover have $\bigwedge x\ i$. $x \in$ *space M* $\Longrightarrow$ *norm* (*max 0* ($s\ i\ x$)) $\leq$ *norm* ($2 *_R$ $f\ x$) **using** $*$(*4*) **unfolding** *max-def* **by** *auto*
ultimately have *tendsto*: (λi. *integral*^{L} *M* (λx. *max 0* ($s\ i\ x$))) $\longrightarrow$ *integral*^{L} *M* (λx. *max 0* ($f\ x$))
using *borel-measurable-simple-function simple integrable* **by** (*intro integral-dominated-convergence*[*OF max*(*1*) - *integrable-norm*[*OF integrable-scaleR-right*], *of* - *2 f*], *blast+*)
{
fix h :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}

assume *simple-function M h emeasure M* $\{y \in$ *space M*. *h y* $\neq 0\} \neq \infty$ $\bigwedge x$. $x \in$ *space M* $\longrightarrow$ *h x* ≥ 0
hence $*$: *integral*^{L} *M h* ≥ 0
proof (*induct rule*: *integrable-simple-function-induct-nn*)
case (*cong f g*)
then show *?case* **using** *Bochner-Integration.integral-cong* **by** *force*
next
case (*indicator A y*)
hence $A \neq \{\} \Longrightarrow y \geq 0$ **using** *sets.sets-into-space* **by** *fastforce*
then show *?case* **using** *indicator* **by** (*cases A* = $\{\}$, *auto simp add*: *scaleR-nonneg-nonneg*)
next
case (*add f g*)
then show *?case* **by** (*simp add*: *integrable-simple-function*)
qed
}
thus *?thesis* **using** *LIMSEQ-le-const*[*OF tendsto*, *of 0*] $**$ *simple* **by** *fastforce*
qed
also have ... = *integral*^{L} *M f* **using** *nonneg* **by** (*auto intro*: *integral-cong-AE*)
finally show *?thesis* **.**
qed (*simp add*: *not-integrable-integral-eq*)

lemma *integral-mono-AE-banach*:
fixes *f g* :: *'a* $\Rightarrow$ *'b* :: $\{$*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*$\}$
assumes *integrable M f integrable M g AE x in M*. *f x* $\leq$ *g x*
shows *integral*^{L} *M f* $\leq$ *integral*^{L} *M g*
using *integral-nonneg-AE-banach*[*of* λx. *g x* $-$ *f x*] *assms Bochner-Integration.integral-diff*[*OF assms*(*1*,*2*)] **by** *force*

lemma *integral-mono-banach*:
fixes *f g* :: *'a* $\Rightarrow$ *'b* :: $\{$*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*$\}$
assumes *integrable M f integrable M g* $\bigwedge x$. $x \in$ *space M* $\Longrightarrow$ *f x* $\leq$ *g x*
shows *integral*^{L} *M f* $\leq$ *integral*^{L} *M g*
using *integral-mono-AE-banach assms* **by** *blast*

3.3 Integrability and Measurability of the Diameter

context
fixes *s* :: *nat* $\Rightarrow$ *'a* $\Rightarrow$ *'b* :: $\{$*second-countable-topology*, *banach*$\}$ **and** *M*
assumes *bounded*: $\bigwedge x$. $x \in$ *space M* $\Longrightarrow$ *bounded* (*range* (λi. *s i x*))
begin

lemma *borel-measurable-diameter*:
assumes [*measurable*]: $\bigwedge i$. (*s i*) $\in$ *borel-measurable M*
shows (λx. *diameter* $\{$*s i x* $|i$. $n \leq i\}$) $\in$ *borel-measurable M*
proof $-$
have $\{$*s i x* $|i$. $N \leq i\} \neq \{\}$ **for** *x N* **by** *blast*

hence *diameter-SUP*: *diameter* $\{s\ i\ x\ |i.\ N \leq i\} = (SUP\ (i, j) \in \{N..\} \times \{N..\}.$ $dist\ (s\ i\ x)\ (s\ j\ x))$ **for** x N **unfolding** *diameter-def* **by** (*auto intro*!: *arg-cong*[*of* - - *Sup*])

have *case-prod dist* ‘ $(\{s\ i\ x\ |i.\ n \leq i\} \times \{s\ i\ x\ |i.\ n \leq i\}) = ((\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\}))$ **for** x **by** *fast*
hence $*$: $(\lambda x.\ diameter\ \{s\ i\ x\ |i.\ n \leq i\}) = (\lambda x.\ Sup\ ((\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\})))$ **using** *diameter-SUP* **by** (*simp add*: *case-prod-beta*′)

have *bounded* $((\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\}))$ **if** $x \in space\ M$ **for** x **by** (*rule bounded-imp-dist-bounded*[*OF bounded*, *OF that*])
hence *bdd*: *bdd-above* $((\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\}))$ **if** $x \in space\ M$ **for** x **using** *that bounded-imp-bdd-above* **by** *presburger*
have $fst\ p \in borel\text{-}measurable\ M$ $snd\ p \in borel\text{-}measurable\ M$ **if** $p \in s$ ‘ $\{n..\} \times s$ ‘ $\{n..\}$ **for** p **using** *that* **by** *fastforce*+
hence $(\lambda x.\ fst\ p\ x - snd\ p\ x) \in borel\text{-}measurable\ M$ **if** $p \in s$ ‘ $\{n..\} \times s$ ‘ $\{n..\}$ **for** p **using** *that borel-measurable-diff* **by** *simp*
hence $(\lambda x.\ case\ p\ of\ (f, g) \Rightarrow dist\ (f\ x)\ (g\ x)) \in borel\text{-}measurable\ M$ **if** $p \in s$ ‘ $\{n..\} \times s$ ‘ $\{n..\}$ **for** p **unfolding** *dist-norm* **using** *that* **by** *measurable*
moreover have *countable* $(s$ ‘ $\{n..\} \times s$ ‘ $\{n..\})$ **by** (*intro countable-SIGMA countable-image*, *auto*)
ultimately show *?thesis* **unfolding** $*$ **by** (*auto intro*!: *borel-measurable-cSUP bdd*)
qed

lemma *integrable-bound-diameter*:
fixes $f :: {}'a \Rightarrow real$
assumes *integrable M f*
and [*measurable*]: $\bigwedge i.\ (s\ i) \in borel\text{-}measurable\ M$
and $\bigwedge x\ i.\ x \in space\ M \Longrightarrow norm\ (s\ i\ x) \leq f\ x$
shows *integrable* M $(\lambda x.\ diameter\ \{s\ i\ x\ |i.\ n \leq i\})$
proof −
have $\{s\ i\ x\ |i.\ N \leq i\} \neq \{\}$ **for** x N **by** *blast*
hence *diameter-SUP*: *diameter* $\{s\ i\ x\ |i.\ N \leq i\} = (SUP\ (i, j) \in \{N..\} \times \{N..\}.$ $dist\ (s\ i\ x)\ (s\ j\ x))$ **for** x N **unfolding** *diameter-def* **by** (*auto intro*!: *arg-cong*[*of* - - *Sup*])
{
fix x **assume** x: $x \in space\ M$
let $?S = (\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\})$
have *case-prod dist* ‘ $(\{s\ i\ x\ |i.\ n \leq i\} \times \{s\ i\ x\ |i.\ n \leq i\}) = (\lambda(i, j).\ dist\ (s\ i\ x)\ (s\ j\ x))$ ‘ $(\{n..\} \times \{n..\})$ **by** *fast*
hence $*$: *diameter* $\{s\ i\ x\ |i.\ n \leq i\} = Sup\ ?S$ **using** *diameter-SUP* **by** (*simp add*: *case-prod-beta*′)

have *bounded ?S* **by** (*rule bounded-imp-dist-bounded*[*OF bounded*[*OF x*]])
hence *Sup-S-nonneg*: $0 \leq Sup\ ?S$ **by** (*auto intro*!: *cSup-upper2 x bounded-imp-bdd-above*)

have $dist\ (s\ i\ x)\ (s\ j\ x) \leq 2 * f\ x$ **for** i j **by** (*intro dist-triangle2*[*THEN order-trans*, *of* - *0*]) (*metis norm-conv-dist assms*(*3*) *x add-mono mult-2*)

hence $\forall\, c \in\ ?S.\ c \leq 2 * f\, x$ **by** *force*
hence *Sup* $?S \leq 2 * f\, x$ **by** (*intro cSup-least*, *auto*)
hence *norm* (*Sup* $?S$) $\leq 2 *$ *norm* ($f\, x$) **using** *Sup-S-nonneg* **by** *auto*
also have ... = *norm* ($2 *_R f\, x$) **by** *simp*
finally have *norm* (*diameter* $\{s\ i\ x\ |i.\ n \leq i\}$) $\leq$ *norm* ($2 *_R f\, x$) **unfolding**
* **.**
}
hence *AE x in M*. *norm* (*diameter* $\{s\ i\ x\ |i.\ n \leq i\}$) $\leq$ *norm* ($2 *_R f\, x$) **by** *blast*
thus *integrable M* ($\lambda x.$ *diameter* $\{s\ i\ x\ |i.\ n \leq i\}$) **using** *borel-measurable-diameter*
by (*intro Bochner-Integration.integrable-bound*[*OF assms*(*1*)[*THEN integrable-scaleR-right*[*of 2*]]], *measurable*)
qed
end

end
theory *Set-Integral-Addendum*
imports *HOL−Analysis.Set-Integral Bochner-Integration-Addendum*
begin

4 Auxiliary Lemmas for Integrals on a Set

lemma *set-integral-scaleR-left*:
assumes $A \in$ *sets* M $c \neq 0 \Longrightarrow$ *integrable* $M\, f$
shows *LINT* $t{:}A|M.\ f\ t *_R c$ = (*LINT* $t{:}A|M.\ f\ t$) $*_R c$
unfolding *set-lebesgue-integral-def*
using *integrable-mult-indicator*[*OF assms*]
by (*subst integral-scaleR-left*[*symmetric*], *auto*)

lemma *nn-set-integral-eq-set-integral*:
assumes [*measurable*]:*integrable M f*
and *AE* $x \in A$ *in* M. $0 \leq f\, x$ $A \in$ *sets* M
shows ($\int^{+} x{\in}A.\ f\, x\ \partial M$) = ($\int\ x \in A.\ f\, x\ \partial M$)
proof−
have ($\int^{+} x.$ *indicator* $A\ x *_R f\, x\ \partial M$) = ($\int\ x \in A.\ f\, x\ \partial M$)
unfolding *set-lebesgue-integral-def* **using** *assms*(*2*) **by** (*intro nn-integral-eq-integral*[*of - $\lambda x.$ indicat-real A x $*_R$ f x*], *blast intro*: *assms integrable-mult-indicator*, *fastforce*)
moreover have ($\int^{+} x.$ *indicator* $A\ x *_R f\, x\ \partial M$) = ($\int^{+} x{\in}A.\ f\, x\ \partial M$) **by** (*metis ennreal-0 indicator-simps*(*1*) *indicator-simps*(*2*) *mult.commute mult-1 mult-zero-left real-scaleR-def*)
ultimately show *?thesis* **by** *argo*
qed

lemma *set-integral-restrict-space*:
fixes f :: $'a \Rightarrow 'b$::{*banach*, *second-countable-topology*}
assumes $\Omega \cap$ *space* $M \in$ *sets* M
shows *set-lebesgue-integral* (*restrict-space* $M\ \Omega$) $A\ f$ = *set-lebesgue-integral* $M\ A$ ($\lambda x.$ *indicator* $\Omega\ x *_R f\, x$)
unfolding *set-lebesgue-integral-def*
by (*subst integral-restrict-space*, *auto intro*!: *integrable-mult-indicator assms simp*:

mult.commute)

lemma *set-integral-const*:
fixes c :: *'b*::{*banach*, *second-countable-topology*}
assumes $A \in$ *sets M emeasure M A* $\neq \infty$
shows *set-lebesgue-integral M A* (λ-. c) = *measure M A* $*_R$ c
unfolding *set-lebesgue-integral-def*
using *assms* **by** (*metis has-bochner-integral-indicator has-bochner-integral-integral-eq infinity-ennreal-def less-top*)

lemma *set-integral-mono-banach*:
fixes *f g* :: *'a* $\Rightarrow$ *'b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *set-integrable M A f set-integrable M A g*
$\bigwedge x.\ x \in A \Longrightarrow f\ x \leq g\ x$
shows (*LINT x*:*A*|*M*. *f x*) $\leq$ (*LINT x*:*A*|*M*. *g x*)
using *assms* **unfolding** *set-integrable-def set-lebesgue-integral-def*
by (*auto intro*: *integral-mono-banach split*: *split-indicator*)

lemma *set-integral-mono-AE-banach*:
fixes *f g* :: *'a* $\Rightarrow$ *'b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *set-integrable M A f set-integrable M A g AE x*$\in$*A in M*. *f x* $\leq$ *g x*
shows *set-lebesgue-integral M A f* $\leq$ *set-lebesgue-integral M A g* **using** *assms* **unfolding** *set-lebesgue-integral-def* **by** (*auto simp add*: *set-integrable-def intro*!: *integral-mono-AE-banach*[*of M* λx. *indicator A x* $*_R$ *f x* λx. *indicator A x* $*_R$ *g x*], *simp add*: *indicator-def*)

end
theory *Sigma-Finite-Measure-Addendum*
imports *Set-Integral-Addendum*
begin

5 Averaging Theorem

lemma *balls-countable-basis*:
obtains *D* :: *'a* :: {*metric-space*, *second-countable-topology*} *set*
where *topological-basis* (*case-prod ball* ‘ ($D \times (\mathbb{Q} \cap \{0<..\})$))
and *countable D*
and $D \neq \{\}$
proof −
obtain *D* :: *'a set* **where** *dense-subset*: *countable D D* $\neq \{\}$ $[\![$*open U*; $U \neq \{\}]\!] \Longrightarrow \exists y \in D.\ y \in U$ **for** *U* **using** *countable-dense-exists* **by** *blast*
have *topological-basis* (*case-prod ball* ‘ ($D \times (\mathbb{Q} \cap \{0<..\})$))
proof (*intro topological-basis-iff*[*THEN iffD2*], *fast*, *clarify*)
fix *U* **and** *x* :: *'a* **assume** *asm*: *open U x* $\in$ *U*
obtain *e* **where** *e*: *e* > *0 ball x e* $\subseteq$ *U* **using** *asm openE* **by** *blast*
obtain *y* **where** *y*: *y* $\in$ *D y* $\in$ *ball x* (*e* / *3*) **using** *dense-subset*(*3*)[*OF open-ball*, *of x e* / *3*] *centre-in-ball*[*THEN iffD2*, *OF divide-pos-pos*[*OF e*(*1*), *of 3*]] **by** *force*

obtain *r* **where** *r*: $r \in \mathbb{Q} \cap \{e/3{<}..{<}e/2\}$ **unfolding** *Rats-def* **using** *of-rat-dense*[*OF divide-strict-left-mono*[*OF - e*(*1*)], *of 2 3*] **by** *auto*

have ∗: $x \in$ *ball y r* **using** *r y* **by** (*simp add*: *dist-commute*)
hence *ball y r* $\subseteq U$ **using** *r* **by** (*intro order-trans*[*OF - e*(*2*)], *simp*, *metric*)
moreover have *ball y r* $\in$ (*case-prod ball* ‘ $(D \times (\mathbb{Q} \cap \{0{<}..\})))$ **using** *y*(*1*) *r* **by** *force*
ultimately show $\exists B' \in$(*case-prod ball* ‘ $(D \times (\mathbb{Q} \cap \{0{<}..\})))$. $x \in B' \wedge B' \subseteq U$ **using** ∗ **by** *meson*
qed
thus *?thesis* **using** *that dense-subset* **by** *blast*
qed

context *sigma-finite-measure*
begin

lemma *sigma-finite-measure-induct*[*case-names finite-measure*, *consumes 0*]:
assumes $\bigwedge(N :: {'}a\ measure)\ \Omega$. *finite-measure N*
$\Longrightarrow N =$ *restrict-space M* Ω
$\Longrightarrow \Omega \in$ *sets M*
$\Longrightarrow$ *emeasure N* $\Omega \neq \infty$
$\Longrightarrow$ *emeasure N* $\Omega \neq 0$
$\Longrightarrow$ *almost-everywhere N Q*
and [*measurable*]: *Measurable.pred M Q*
shows *almost-everywhere M Q*
proof −
have ∗: *almost-everywhere N Q* **if** *finite-measure N N* = *restrict-space M* Ω $\Omega \in$ *sets M emeasure N* $\Omega \neq \infty$ **for** *N* Ω **using** *that* **by** (*cases emeasure N* $\Omega = 0$, *auto intro*: *emeasure-0-AE assms*(*1*))

obtain *A* :: *nat* ⇒ *'a set* **where** *A*: *range A* ⊆ *sets M* $(\bigcup i.\ A\ i)$ = *space M* **and** *emeasure-finite*: *emeasure M* (*A i*) $\neq \infty$ **for** *i* **using** *sigma-finite* **by** *metis*
note *A*(*1*)[*measurable*]
have *space-restr*: *space* (*restrict-space M* (*A i*)) = *A i* **for** *i* **unfolding** *space-restrict-space* **by** *simp*
{
fix *i*
have ∗: $\{x \in A\ i \cap$ *space M*. $Q\ x\} = \{x \in$ *space M*. $Q\ x\} \cap (A\ i)$ **by** *fast*
have *Measurable.pred* (*restrict-space M* (*A i*)) *Q* **using** *A* **by** (*intro measurableI*, *auto simp add*: *space-restr intro*!: *sets-restrict-space-iff* [*THEN iffD2*], *measurable*, *auto*)
}
note *this*[*measurable*]
{
fix *i*
have *finite-measure* (*restrict-space M* (*A i*)) **using** *emeasure-finite* **by** (*intro finite-measureI*, *subst space-restr*, *subst emeasure-restrict-space*, *auto*)
hence *emeasure* (*restrict-space M* (*A i*)) $\{x \in A\ i.\ \neg Q\ x\} = 0$ **using** *emeasure-finite* **by** (*intro AE-iff-measurable*[*THEN iffD1*, *OF - - ∗*], *measurable*, *subst*

space-restr[*symmetric*], *intro sets.top*, *auto simp add*: *emeasure-restrict-space*)
hence *emeasure M* $\{x \in A\ i.\ \neg\ Q\ x\} = 0$ **by** (*subst emeasure-restrict-space*[*symmetric*], *auto*)
}
hence *emeasure M* $(\bigcup i.\ \{x \in A\ i.\ \neg\ Q\ x\}) = 0$ **by** (*intro emeasure-UN-eq-0*, *auto*)
moreover have $(\bigcup i.\ \{x \in A\ i.\ \neg\ Q\ x\}) = \{x \in \mathit{space}\ M.\ \neg\ Q\ x\}$ **using** *A* **by** *auto*
ultimately show *?thesis* **by** (*intro AE-iff-measurable*[*THEN iffD2*], *auto*)
qed

lemma *averaging-theorem*:
fixes *f*::- ⇒ *'b*::{*second-countable-topology*, *banach*}
assumes [*measurable*]:*integrable M f*
and *closed*: *closed S*
and $\bigwedge A.\ A \in \mathit{sets}\ M \Longrightarrow \mathit{measure}\ M\ A > 0 \Longrightarrow (1\ /\ \mathit{measure}\ M\ A) *_R$ *set-lebesgue-integral M A f* $\in S$
shows *AE x in M*. $f\ x \in S$
proof (*induct rule*: *sigma-finite-measure-induct*)
case (*finite-measure N* Ω)

interpret *finite-measure N* **by** (*rule finite-measure*)

have *integrable*[*measurable*]: *integrable N f* **using** *assms finite-measure* **by** (*auto simp*: *integrable-restrict-space integrable-mult-indicator*)
have *average*: (*1* / *Sigma-Algebra.measure N A*) $*_R$ *set-lebesgue-integral N A f* $\in S$ **if** $A \in$ *sets N measure N A* > 0 **for** *A*
proof −
have ∗: $A \in$ *sets M* **using** *that* **by** (*simp add*: *sets-restrict-space-iff finite-measure*)
have $A = A \cap \Omega$ **by** (*metis finite-measure*(*2*,*3*) *inf.orderE sets.sets-into-space space-restrict-space that*(*1*))
hence *set-lebesgue-integral N A f* = *set-lebesgue-integral M A f* **unfolding** *finite-measure* **by** (*subst set-integral-restrict-space*, *auto simp add*: *finite-measure set-lebesgue-integral-def indicator-inter-arith*[*symmetric*])
moreover have *measure N A* = *measure M A* **using** *that* **by** (*auto intro*!: *measure-restrict-space simp add*: *finite-measure sets-restrict-space-iff*)
ultimately show *?thesis* **using** *that* ∗ *assms*(*3*) **by** *presburger*
qed

obtain *D* :: *'b set* **where** *balls-basis*: *topological-basis* (*case-prod ball* ‘ $(D \times (\mathbb{Q} \cap \{0<..\}))$) **and** *countable-D*: *countable D* **using** *balls-countable-basis* **by** *blast*
have *countable-balls*: *countable* (*case-prod ball* ‘ $(D \times (\mathbb{Q} \cap \{0<..\}))$) **using** *countable-rat countable-D* **by** *blast*

obtain *B* **where** *B-balls*: $B \subseteq$ *case-prod ball* ‘ $(D \times (\mathbb{Q} \cap \{0<..\}))$ $\bigcup B = -S$ **using** *topological-basis*[*THEN iffD1*, *OF balls-basis*] *open-Compl*[*OF assms*(*2*)] **by** *meson*
hence *countable-B*: *countable B* **using** *countable-balls countable-subset* **by** *fast*

define b **where** $b = \textit{from-nat-into}\ (B \cup \{\{\}\})$
have $B \cup \{\{\}\} \neq \{\}$ **by** *simp*
have *range-b*: $\textit{range}\ b = B \cup \{\{\}\}$ **using** *countable-B* **by** (*auto simp add*: *b-def intro*!: *range-from-nat-into*)
have *open-b*: *open* $(b\ i)$ **for** i **unfolding** *b-def* **using** *B-balls open-ball from-nat-into*[*of* $B \cup \{\{\}\}\ i$] **by** *force*
have *Union-range-b*: $\bigcup(\textit{range}\ b) = -S$ **using** *B-balls range-b* **by** *simp*

{
fix $v\ r$ **assume** *ball-in-Compl*: $\textit{ball}\ v\ r \subseteq -S$
define A **where** $A = f -\text{`}\ \textit{ball}\ v\ r \cap \textit{space}\ N$
have *dist-less*: $\textit{dist}\ (f\ x)\ v < r$ **if** $x \in A$ **for** x **using** *that* **unfolding** *A-def vimage-def* **by** (*simp add*: *dist-commute*)
hence *AE-less*: $\textit{AE}\ x \in A\ \textit{in}\ N.\ \textit{norm}\ (f\ x - v) < r$ **by** (*auto simp add*: *dist-norm*)
have $*$: $A \in \textit{sets}\ N$ **unfolding** *A-def* **by** *simp*
have $\textit{emeasure}\ N\ A = 0$
proof −
{
assume *asm*: $\textit{emeasure}\ N\ A > 0$
hence *measure-pos*: $\textit{measure}\ N\ A > 0$ **unfolding** *emeasure-eq-measure* **by** *simp*
hence $(1\ /\ \textit{measure}\ N\ A) *_R \textit{set-lebesgue-integral}\ N\ A\ f - v = (1\ /\ \textit{measure}\ N\ A) *_R \textit{set-lebesgue-integral}\ N\ A\ (\lambda x.\ f\ x - v)$ **using** *integrable integrable-const* $*$ **by** (*subst set-integral-diff*(*2*), *auto simp add*: *set-integrable-def set-integral-const*[*OF* $*$] *algebra-simps intro*!: *integrable-mult-indicator*)
moreover have $\textit{norm}\ (\int x{\in}A.\ (f\ x - v)\partial N) \le (\int x{\in}A.\ \textit{norm}\ (f\ x - v)\partial N)$ **using** $*$ **by** (*auto intro*!: *integral-norm-bound*[*of* $N\ \lambda x.\ \textit{indicator}\ A\ x *_R (f\ x - v)$, *THEN order-trans*] *integrable-mult-indicator integrable simp add*: *set-lebesgue-integral-def*)
ultimately have $\textit{norm}\ ((1\ /\ \textit{measure}\ N\ A) *_R \textit{set-lebesgue-integral}\ N\ A\ f - v) \le \textit{set-lebesgue-integral}\ N\ A\ (\lambda x.\ \textit{norm}\ (f\ x - v))\ /\ \textit{measure}\ N\ A$ **using** *asm* **by** (*auto intro*: *divide-right-mono*)
also have $\ldots < \textit{set-lebesgue-integral}\ N\ A\ (\lambda x.\ r)\ /\ \textit{measure}\ N\ A$
unfolding *set-lebesgue-integral-def*
using *asm* $*$ *integrable integrable-const AE-less measure-pos*
by (*intro divide-strict-right-mono integral-less-AE*[*of - - A*] *integrable-mult-indicator*)
(*fastforce simp add*: *dist-less dist-norm indicator-def*)+
also have $\ldots = r$ **using** $*$ *measure-pos* **by** (*simp add*: *set-integral-const*)
finally have $\textit{dist}\ ((1\ /\ \textit{measure}\ N\ A) *_R \textit{set-lebesgue-integral}\ N\ A\ f)\ v < r$ **by** (*subst dist-norm*)
hence *False* **using** *average*[*OF* $*$ *measure-pos*] **by** (*metis ComplD dist-commute in-mono mem-ball ball-in-Compl*)
}
thus *?thesis* **by** *fastforce*
qed
}
note $* = \textit{this}$

{
fix b' **assume** $b' \in B$
hence *ball-subset-Compl*: $b' \subseteq -S$ **and** *ball-radius-pos*: $\exists\, v \in D.\ \exists\, r{>}0.\ b' = ball\ v\ r$ **using** *B-balls* **by** (*blast*, *fast*)
}
note $** = this$
hence *emeasure N* $(f -` b\ i \cap space\ N) = 0$ **for** *i* **by** (*cases* $b\ i = \{\}$, *simp*) (*metis UnE singletonD* $*$ *range-b*[*THEN eq-refl*, *THEN range-subsetD*])
hence *emeasure N* $(\bigcup i.\ f -` b\ i \cap space\ N) = 0$ **using** *open-b* **by** (*intro emeasure-UN-eq-0*) *fastforce+*
moreover have $(\bigcup i.\ f -` b\ i \cap space\ N) = f -` (\bigcup (range\ b)) \cap space\ N$ **by** *blast*
ultimately have *emeasure N* $(f -` (-S) \cap space\ N) = 0$ **using** *Union-range-b* **by** *argo*
hence *AE x in N. f x* $\notin -S$ **using** *open-Compl*[*OF assms*(*2*)] **by** (*intro AE-iff-measurable*[*THEN iffD2*], *auto*)
thus *?case* **by** *force*
qed (*simp add*: *pred-sets2*[*OF borel-closed*] *assms*(*2*))

lemma *density-zero*:
fixes $f{::}'a \Rightarrow 'b{::}\{second\text{-}countable\text{-}topology,\ banach\}$
assumes *integrable M f*
and *density-0*: $\bigwedge A.\ A \in sets\ M \Longrightarrow set\text{-}lebesgue\text{-}integral\ M\ A\ f = 0$
shows *AE x in M. f x* $= 0$
using *averaging-theorem*[*OF assms*(*1*), *of* $\{0\}$] *assms*(*2*)
by (*simp add*: *scaleR-nonneg-nonneg*)

lemma *density-unique*:
fixes $f\ f'{::}'a \Rightarrow 'b{::}\{second\text{-}countable\text{-}topology,\ banach\}$
assumes *integrable M f integrable M f'*
and *density-eq*: $\bigwedge A.\ A \in sets\ M \Longrightarrow set\text{-}lebesgue\text{-}integral\ M\ A\ f = set\text{-}lebesgue\text{-}integral\ M\ A\ f'$
shows *AE x in M. f x* $= f'\ x$
proof−
{
fix *A* **assume** *asm*: $A \in sets\ M$
hence $LINT\ x|M.\ indicat\text{-}real\ A\ x *_R (f\ x - f'\ x) = 0$ **using** *density-eq assms*(*1*,*2*) **by** (*simp add*: *set-lebesgue-integral-def algebra-simps Bochner-Integration.integral-diff*[*OF integrable-mult-indicator*(*1*,*1*)])
}
thus *?thesis* **using** *density-zero*[*OF Bochner-Integration.integrable-diff*[*OF assms*(*1*,*2*)]] **by** (*simp add*: *set-lebesgue-integral-def*)
qed

lemma *density-nonneg*:
fixes $f{::}\text{-} \Rightarrow 'b{::}\{second\text{-}countable\text{-}topology,\ banach,\ linorder\text{-}topology,\ ordered\text{-}real\text{-}vector\}$
assumes *integrable M f*
and $\bigwedge A.\ A \in sets\ M \Longrightarrow set\text{-}lebesgue\text{-}integral\ M\ A\ f \geq 0$
shows *AE x in M. f x* ≥ 0

using *averaging-theorem*[*OF assms*(*1*), *of* {*0*..}, *OF closed-atLeast*] *assms*(*2*)
by (*simp add*: *scaleR-nonneg-nonneg*)

corollary *integral-nonneg-AE-eq-0-iff-AE*:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *f*[*measurable*]: *integrable M f* **and** *nonneg*: *AE x in M*. $0 \leq f\ x$
shows $integral^L\ M\ f = 0 \longleftrightarrow (AE\ x\ in\ M.\ f\ x = 0)$
proof
assume ∗: $integral^L\ M\ f = 0$
{
fix *A* **assume** *asm*: $A \in sets\ M$
have $0 \leq integral^L\ M\ (\lambda x.\ indicator\ A\ x *_R f\ x)$ **using** *nonneg* **by** (*subst integral-zero*[*of M*, *symmetric*], *intro integral-mono-AE-banach integrable-mult-indicator asm f integrable-zero*, *auto simp add*: *indicator-def*)
moreover have ... $\leq integral^L\ M\ f$ **using** *nonneg* **by** (*intro integral-mono-AE-banach integrable-mult-indicator asm f*, *auto simp add*: *indicator-def*)
ultimately have *set-lebesgue-integral M A f* = *0* **unfolding** *set-lebesgue-integral-def* **using** ∗ **by** *force*
}
thus *AE x in M*. *f x* = *0* **by** (*intro density-zero f*, *blast*)
qed (*auto simp add*: *integral-eq-zero-AE*)

corollary *integral-eq-mono-AE-eq-AE*:
fixes $f\ g$ :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f integrable M g* $integral^L\ M\ f = integral^L\ M\ g$ *AE x in M*. $f\ x \leq g\ x$
shows *AE x in M*. *f x* = *g x*
proof −
define *h* **where** $h = (\lambda x.\ g\ x - f\ x)$
have *AE x in M*. *h x* = *0* **unfolding** *h-def* **using** *assms* **by** (*subst integral-nonneg-AE-eq-0-iff-AE*[*symmetric*]) *auto*
then show *?thesis* **unfolding** *h-def* **by** *auto*
qed

end

end
theory *Conditional-Expectation-Banach*
imports *HOL−Probability.Conditional-Expectation Sigma-Finite-Measure-Addendum*
begin

6 Conditional Expectation in Banach Spaces

definition *has-cond-exp* :: $'a$ *measure* ⇒ $'a$ *measure* ⇒ $('a \Rightarrow 'b) \Rightarrow ('a \Rightarrow 'b$::{*real-normed-vector*, *second-countable-topology*}) ⇒ *bool* **where**
$has\text{-}cond\text{-}exp\ M\ F\ f\ g = ((\forall A \in sets\ F.\ (\int x \in A.\ f\ x\ \partial M) = (\int x \in A.\ g\ x\ \partial M))$

$\wedge$ *integrable M f*
$\wedge$ *integrable M g*
$\wedge$ *g* $\in$ *borel-measurable F*)

lemma *has-cond-expI'*:
assumes $\bigwedge A.\ A \in sets\ F \Longrightarrow (\int x \in A.\ f\ x\ \partial M) = (\int x \in A.\ g\ x\ \partial M)$
integrable M f
integrable M g
g $\in$ *borel-measurable F*
shows *has-cond-exp M F f g*
using *assms* **unfolding** *has-cond-exp-def* **by** *simp*

lemma *has-cond-expD*:
assumes *has-cond-exp M F f g*
shows $\bigwedge A.\ A \in sets\ F \Longrightarrow (\int x \in A.\ f\ x\ \partial M) = (\int x \in A.\ g\ x\ \partial M)$
integrable M f
integrable M g
g $\in$ *borel-measurable F*
using *assms* **unfolding** *has-cond-exp-def* **by** *simp+*

definition *cond-exp* :: *'a measure* $\Rightarrow$ *'a measure* $\Rightarrow$ (*'a* $\Rightarrow$ *'b*) $\Rightarrow$ (*'a* $\Rightarrow$ *'b*::{*banach*, *second-countable-topology*}) **where**
cond-exp M F f = (*if* $\exists$ *g*. *has-cond-exp M F f g then* (*SOME g*. *has-cond-exp M F f g*) *else* (λ-. *0*))

lemma *borel-measurable-cond-exp*[*measurable*]: *cond-exp M F f* $\in$ *borel-measurable F*
by (*metis cond-exp-def someI has-cond-exp-def borel-measurable-const*)

lemma *integrable-cond-exp*[*intro*]: *integrable M* (*cond-exp M F f*)
by (*metis cond-exp-def has-cond-expD*(*3*) *integrable-zero someI*)

lemma *set-integrable-cond-exp*[*intro*]:
assumes *A* $\in$ *sets M*
shows *set-integrable M A* (*cond-exp M F f*) **using** *integrable-mult-indicator*[*OF assms integrable-cond-exp*, *of F f*] **by** (*auto simp add*: *set-integrable-def intro*!: *integrable-mult-indicator*[*OF assms integrable-cond-exp*])

context *sigma-finite-subalgebra*
begin

lemma *borel-measurable-cond-exp'*[*measurable*]: *cond-exp M F f* $\in$ *borel-measurable M*
by (*metis cond-exp-def someI has-cond-exp-def borel-measurable-const subalg measurable-from-subalg*)

lemma *cond-exp-null*:

assumes $\nexists g$. *has-cond-exp M F f g*
shows *cond-exp M F f* = (λ-. *0*)
unfolding *cond-exp-def* **using** *assms* **by** *argo*

lemma *has-cond-exp-nested-subalg*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*, *banach*}
assumes *subalgebra G F has-cond-exp M F f h has-cond-exp M G f h'*
shows *has-cond-exp M F h' h*
by (*intro has-cond-expI'*) (*metis assms has-cond-expD in-mono subalgebra-def*)+

lemma *has-cond-exp-charact*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*, *banach*}
assumes *has-cond-exp M F f g*
shows *has-cond-exp M F f* (*cond-exp M F f*)
AE x in M. *cond-exp M F f x* = *g x*
proof −
show *cond-exp*: *has-cond-exp M F f* (*cond-exp M F f*) **using** *assms someI cond-exp-def* **by** *metis*
let *?MF* = *restr-to-subalg M F*
interpret *sigma-finite-measure ?MF* **by** (*rule sigma-fin-subalg*)
{
fix *A* **assume** $A \in$ *sets ?MF*
then have [*measurable*]: $A \in$ *sets F* **using** *sets-restr-to-subalg*[*OF subalg*] **by** *simp*
have ($\int x \in A.\ g\ x\ \partial ?MF$) = ($\int x \in A.\ g\ x\ \partial M$) **using** *assms subalg* **by** (*auto simp add*: *integral-subalgebra2 set-lebesgue-integral-def dest*!: *has-cond-expD*)
also have ... = ($\int x \in A.$ *cond-exp M F f x* ∂M) **using** *assms cond-exp* **by** (*simp add*: *has-cond-exp-def*)
also have ... = ($\int x \in A.$ *cond-exp M F f x* $\partial ?MF$) **using** *subalg* **by** (*auto simp add*: *integral-subalgebra2 set-lebesgue-integral-def*)
finally have ($\int x \in A.\ g\ x\ \partial ?MF$) = ($\int x \in A.$ *cond-exp M F f x* $\partial ?MF$) **by** *simp*
}
hence *AE x in ?MF*. *cond-exp M F f x* = *g x* **using** *cond-exp assms subalg* **by** (*intro density-unique*, *auto dest*: *has-cond-expD intro*!: *integrable-in-subalg*)
then show *AE x in M*. *cond-exp M F f x* = *g x* **using** *AE-restr-to-subalg*[*OF subalg*] **by** *simp*
qed

lemma *cond-exp-charact*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*, *banach*}
assumes $\bigwedge A.\ A \in$ *sets F* $\Longrightarrow$ ($\int x \in A.\ f\ x\ \partial M$) = ($\int x \in A.\ g\ x\ \partial M$)
integrable M f
integrable M g
$g \in$ *borel-measurable F*
shows *AE x in M*. *cond-exp M F f x* = *g x*
by (*intro has-cond-exp-charact has-cond-expI' assms*) *auto*

corollary *cond-exp-F-meas*[*intro*, *simp*]:

fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*, *banach*}
assumes *integrable M f*
f ∈ *borel-measurable F*
shows *AE x in M. cond-exp M F f x* = *f x*
by (*rule cond-exp-charact*, *auto intro*: *assms*)

Congruence

lemma *has-cond-exp-cong*:
assumes *integrable M f* $\bigwedge x.\ x \in$ *space M* ⟹ *f x* = *g x has-cond-exp M F g h*
shows *has-cond-exp M F f h*
proof (*intro has-cond-expI'*[*OF - assms*(*1*)], *goal-cases*)
case (*1 A*)
hence *set-lebesgue-integral M A f* = *set-lebesgue-integral M A g* **by** (*intro set-lebesgue-integral-cong*) (*meson assms*(*2*) *subalg in-mono subalgebra-def sets.sets-into-space subalgebra-def subsetD*)+
then show *?case* **using** *1 assms*(*3*) **by** (*simp add*: *has-cond-exp-def*)
qed (*auto simp add*: *has-cond-expD*[*OF assms*(*3*)])

lemma *cond-exp-cong*:
fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*,*banach*}
assumes *integrable M f integrable M g* $\bigwedge x.\ x \in$ *space M* ⟹ *f x* = *g x*
shows *AE x in M. cond-exp M F f x* = *cond-exp M F g x*
proof (*cases* ∃ *h. has-cond-exp M F f h*)
case *True*
then obtain *h* **where** *h*: *has-cond-exp M F f h has-cond-exp M F g h* **using** *has-cond-exp-cong assms* **by** *metis*
show *?thesis* **using** *h*[*THEN has-cond-exp-charact*(*2*)] **by** *fastforce*
next
case *False*
moreover have ∄ *h. has-cond-exp M F g h* **using** *False has-cond-exp-cong assms* **by** *auto*
ultimately show *?thesis* **unfolding** *cond-exp-def* **by** *auto*
qed

lemma *has-cond-exp-cong-AE*:
assumes *integrable M f AE x in M. f x* = *g x has-cond-exp M F g h*
shows *has-cond-exp M F f h*
using *assms*(*1*,*2*) *subalg subalgebra-def subset-iff*
by (*intro has-cond-expI'*, *subst set-lebesgue-integral-cong-AE*[*OF - assms*(*1*)[*THEN borel-measurable-integrable*] *borel-measurable-integrable*(*1*)[*OF has-cond-expD*(*2*)[*OF assms*(*3*)]]]])
(*fast intro*: *has-cond-expD*[*OF assms*(*3*)] *integrable-cong-AE-imp*[*OF - - AE-symmetric*])+

lemma *has-cond-exp-cong-AE'*:
assumes *h* ∈ *borel-measurable F AE x in M. h x* = *h' x has-cond-exp M F f h'*
shows *has-cond-exp M F f h*
using *assms*(*1*, *2*) *subalg subalgebra-def subset-iff*
using *AE-restr-to-subalg2*[*OF subalg assms*(*2*)] *measurable-from-subalg*
by (*intro has-cond-expI'* , *subst set-lebesgue-integral-cong-AE*[*OF - measurable-from-subalg*(*1*,*1*)[*OF*

subalg], *OF - assms*(*1*) *has-cond-expD*(*4*)[*OF assms*(*3*)]])
(*fast intro*: *has-cond-expD*[*OF assms*(*3*)] *integrable-cong-AE-imp*[*OF - - AE-symmetric*])+

lemma *cond-exp-cong-AE*:
fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*,*banach*}
assumes *integrable M f integrable M g AE x in M. f x = g x*
shows *AE x in M. cond-exp M F f x = cond-exp M F g x*
proof (*cases* ∃ *h. has-cond-exp M F f h*)
case *True*
then obtain *h* **where** *h*: *has-cond-exp M F f h has-cond-exp M F g h* **using** *has-cond-exp-cong-AE assms* **by** (*metis* (*mono-tags*, *lifting*) *eventually-mono*)
show *?thesis* **using** *h*[*THEN has-cond-exp-charact*(*2*)] **by** *fastforce*
next
case *False*
moreover have ∄ *h. has-cond-exp M F g h* **using** *False has-cond-exp-cong-AE assms* **by** *auto*
ultimately show *?thesis* **unfolding** *cond-exp-def* **by** *auto*
qed

lemma *has-cond-exp-real*:
fixes *f* :: *'a* ⇒ *real*
assumes *integrable M f*
shows *has-cond-exp M F f* (*real-cond-exp M F f*)
by (*intro has-cond-expI'*, *auto intro*!: *real-cond-exp-intA assms*)

lemma *cond-exp-real*[*intro*]:
fixes *f* :: *'a* ⇒ *real*
assumes *integrable M f*
shows *AE x in M. cond-exp M F f x = real-cond-exp M F f x*
using *has-cond-exp-charact has-cond-exp-real assms* **by** *blast*

lemma *cond-exp-cmult*:
fixes *f* :: *'a* ⇒ *real*
assumes *integrable M f*
shows *AE x in M. cond-exp M F* (*λx. c* ∗ *f x*) *x* = *c* ∗ *cond-exp M F f x*
using *real-cond-exp-cmult*[*OF assms*(*1*), *of c*] *assms*(*1*)[*THEN cond-exp-real*] *assms*(*1*)[*THEN integrable-mult-right*, *THEN cond-exp-real*, *of c*] **by** *fastforce*

Indicator functions

lemma *has-cond-exp-indicator*:
assumes *A* ∈ *sets M emeasure M A* < ∞
shows *has-cond-exp M F* (*λx. indicat-real A x* $*_R$ *y*) (*λx. real-cond-exp M F* (*indicator A*) *x* $*_R$ *y*)
proof (*intro has-cond-expI'*, *goal-cases*)
case (*1 B*)
have ∫ *x*∈*B.* (*indicat-real A x* $*_R$ *y*) ∂*M* = (∫ *x*∈*B. indicat-real A x* ∂*M*) $*_R$ *y* **using** *assms* **by** (*intro set-integral-scaleR-left*, *meson 1 in-mono subalg subalgebra-def*, *blast*)
also have ... = (∫ *x*∈*B. real-cond-exp M F* (*indicator A*) *x* ∂*M*) $*_R$ *y* **using** *1*

assms **by** (*subst real-cond-exp-intA*, *auto*)
also have ... = $\int x{\in}B.$ (*real-cond-exp M F* (*indicator A*) $x *_R y$) ∂M **using** *assms* **by** (*intro set-integral-scaleR-left*[*symmetric*], *meson 1 in-mono subalg subalgebra-def*, *blast*)
finally show *?case* **.**
next
case *2*
then show *?case* **using** *integrable-scaleR-left integrable-real-indicator assms* **by** *blast*
next
case *3*
show *?case* **using** *assms* **by** (*intro integrable-scaleR-left*, *intro real-cond-exp-int*, *blast+*)
next
case *4*
then show *?case* **by** (*intro borel-measurable-scaleR*, *intro Conditional-Expectation.borel-measurable-cond-exp*, *simp*)
qed

lemma *cond-exp-indicator*[*intro*]:
fixes y :: *'b*::{*second-countable-topology*,*banach*}
assumes [*measurable*]: $A \in$ *sets M emeasure M A* $< \infty$
shows *AE x in M*. *cond-exp M F* (λx. *indicat-real A* $x *_R y$) x = *cond-exp M F* (*indicator A*) $x *_R y$
proof −
have *AE x in M*. *cond-exp M F* (λx. *indicat-real A* $x *_R y$) x = *real-cond-exp M F* (*indicator A*) $x *_R y$ **using** *has-cond-exp-indicator*[*OF assms*] *has-cond-exp-charact* **by** *blast*
thus *?thesis* **using** *cond-exp-real*[*OF integrable-real-indicator*, *OF assms*] **by** *fastforce*
qed

Addition

lemma *has-cond-exp-add*:
fixes *f g* :: *'a* ⇒ *'b*::{*second-countable-topology*,*banach*}
assumes *has-cond-exp M F f f' has-cond-exp M F g g'*
shows *has-cond-exp M F* (λx. $f\ x + g\ x$) (λx. $f'\ x + g'\ x$)
proof (*intro has-cond-expI'*, *goal-cases*)
case (*1 A*)
have $\int x{\in}A.\ (f\ x + g\ x)\partial M = (\int x{\in}A.\ f\ x\ \partial M) + (\int x{\in}A.\ g\ x\ \partial M)$ **using** *assms*[*THEN has-cond-expD*(*2*)] *subalg 1* **by** (*intro set-integral-add*(*2*), *auto simp add*: *subalgebra-def set-integrable-def intro*: *integrable-mult-indicator*)
also have ... = $(\int x{\in}A.\ f'\ x\ \partial M) + (\int x{\in}A.\ g'\ x\ \partial M)$ **using** *assms*[*THEN has-cond-expD*(*1*)[*OF - 1*]] **by** *argo*
also have ... = $\int x{\in}A.\ (f'\ x + g'\ x)\partial M$ **using** *assms*[*THEN has-cond-expD*(*3*)] *subalg 1* **by** (*intro set-integral-add*(*2*)[*symmetric*], *auto simp add*: *subalgebra-def set-integrable-def intro*: *integrable-mult-indicator*)
finally show *?case* **.**
next

```
  case 2
 then show ?case by (metis Bochner-Integration.integrable-add assms has-cond-expD(2))
next
  case 3
 then show ?case by (metis Bochner-Integration.integrable-add assms has-cond-expD(3))
next
  case 4
  then show ?case using assms borel-measurable-add has-cond-expD(4) by blast
qed

lemma has-cond-exp-scaleR-right:
  fixes f :: 'a ⇒ 'b::{second-countable-topology,banach}
  assumes has-cond-exp M F f f'
  shows has-cond-exp M F (λx. c *R f x) (λx. c *R f' x)
  using has-cond-expD[OF assms] by (intro has-cond-expI', auto)

lemma cond-exp-scaleR-right:
  fixes f :: 'a ⇒ 'b::{second-countable-topology,banach}
  assumes integrable M f
  shows AE x in M. cond-exp M F (λx. c *R f x) x = c *R cond-exp M F f x
proof (cases ∃f'. has-cond-exp M F f f')
  case True
  then show ?thesis using assms has-cond-exp-charact has-cond-exp-scaleR-right
by metis
next
  case False
  show ?thesis
  proof (cases c = 0)
    case True
    then show ?thesis by simp
  next
    case c-nonzero: False
    have ∄f'. has-cond-exp M F (λx. c *R f x) f'
    proof (standard, goal-cases)
      case 1
      then obtain f' where f': has-cond-exp M F (λx. c *R f x) f' by blast
       have has-cond-exp M F f (λx. inverse c *R f' x) using has-cond-expD[OF
f'] divideR-right[OF c-nonzero] assms by (intro has-cond-expI', auto)
      then show ?case using False by blast
    qed
    then show ?thesis using cond-exp-null[OF False] cond-exp-null by force
  qed
qed

lemma cond-exp-uminus:
  fixes f :: 'a ⇒ 'b::{second-countable-topology,banach}
  assumes integrable M f
  shows AE x in M. cond-exp M F (λx. − f x) x = − cond-exp M F f x
  using cond-exp-scaleR-right[OF assms, of −1] by force
```

corollary *has-cond-exp-simple*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*,*banach*}
assumes *simple-function M f emeasure M* $\{y \in$ *space M*. $f\ y \neq 0\} \neq \infty$
shows *has-cond-exp M F f* (*cond-exp M F f*)
using *assms*
proof (*induction rule*: *integrable-simple-function-induct*)
case (*cong f g*)
then show *?case* **using** *has-cond-exp-cong* **by** (*metis* (*no-types*, *opaque-lifting*) *Bochner-Integration.integrable-cong has-cond-expD*(*2*) *has-cond-exp-charact*(*1*))
next
case (*indicator A y*)
then show *?case* **using** *has-cond-exp-charact*[*OF has-cond-exp-indicator*] **by** *fast*
next
case (*add u v*)
then show *?case* **using** *has-cond-exp-add has-cond-exp-charact*(*1*) **by** *blast*
qed

lemma *cond-exp-contraction-real*:
fixes f :: $'a \Rightarrow$ *real*
assumes *integrable*[*measurable*]: *integrable M f*
shows *AE x in M*. *norm* (*cond-exp M F f x*) $\leq$ *cond-exp M F* (λx. *norm* ($f\ x$)) x
proof−
have *int*: *integrable M* (λx. *norm* ($f\ x$)) **using** *assms* **by** *blast*
have $*$: *AE x in M*. $0 \leq$ *cond-exp M F* (λx. *norm* ($f\ x$)) x **using** *cond-exp-real*[*THEN AE-symmetric*, *OF integrable-norm*[*OF integrable*]] *real-cond-exp-ge-c*[*OF integrable-norm*[*OF integrable*], *of 0*] *norm-ge-zero* **by** *fastforce*
have $**$: $A \in$ *sets F* $\Longrightarrow \int x{\in}A.\ |f\ x|\ \partial M = \int x{\in}A.$ *real-cond-exp M F* (λx. *norm* ($f\ x$)) $x\ \partial M$ **for** A **unfolding** *real-norm-def* **using** *assms integrable-abs real-cond-exp-intA* **by** *blast*

have *norm-int*: $A \in$ *sets F* $\Longrightarrow (\int x{\in}A.\ |f\ x|\ \partial M) = (\int^{+} x{\in}A.\ |f\ x|\ \partial M)$ **for** A **using** *assms* **by** (*intro nn-set-integral-eq-set-integral*[*symmetric*], *blast*, *fastforce*) (*meson subalg subalgebra-def subsetD*)

have *AE x in M*. *real-cond-exp M F* (λx. *norm* ($f\ x$)) $x \geq 0$ **using** *int real-cond-exp-ge-c* **by** *force*
hence *cond-exp-norm-int*: $A \in$ *sets F* $\Longrightarrow (\int x{\in}A.$ *real-cond-exp M F* (λx. *norm* ($f\ x$)) $x\ \partial M) = (\int^{+} x{\in}A.$ *real-cond-exp M F* (λx. *norm* ($f\ x$)) $x\ \partial M)$ **for** A **using** *assms* **by** (*intro nn-set-integral-eq-set-integral*[*symmetric*], *blast*, *fastforce*) (*meson subalg subalgebra-def subsetD*)

have $A \in$ *sets F* $\Longrightarrow \int^{+} x{\in}A.\ |f\ x| \partial M = \int^{+} x{\in}A.$ *real-cond-exp M F* (λx. *norm* ($f\ x$)) $x\ \partial M$ **for** A **using** $**$ *norm-int cond-exp-norm-int* **by** (*auto simp add*: *nn-integral-set-ennreal*)
moreover have (λx. *ennreal* $|f\ x|$) $\in$ *borel-measurable M* **by** *measurable*
moreover have (λx. *ennreal* (*real-cond-exp M F* (λx. *norm* ($f\ x$)) x)) $\in$ *borel-measurable F* **by** *measurable*
ultimately have *AE x in M*. *nn-cond-exp M F* (λx. *ennreal* $|f\ x|$) $x =$ *real-cond-exp*

M F (λx. *norm* (*f x*)) *x* **by** (*intro nn-cond-exp-charact*[*THEN AE-symmetric*], *auto*)
hence *AE x in M*. *nn-cond-exp M F* (λx. *ennreal* $|f\ x|$) *x* $\leq$ *cond-exp M F* (λx. *norm* (*f x*)) *x* **using** *cond-exp-real*[*OF int*] **by** *force*
moreover have *AE x in M*. $|$*real-cond-exp M F f x*$|$ = *norm* (*cond-exp M F f x*) **unfolding** *real-norm-def* **using** *cond-exp-real*[*OF assms*] $*$ **by** *force*
ultimately have *AE x in M*. *ennreal* (*norm* (*cond-exp M F f x*)) $\leq$ *cond-exp M F* (λx. *norm* (*f x*)) *x* **using** *real-cond-exp-abs*[*OF assms*[*THEN borel-measurable-integrable*]] **by** *fastforce*
hence *AE x in M*. *enn2real* (*ennreal* (*norm* (*cond-exp M F f x*))) $\leq$ *enn2real* (*cond-exp M F* (λx. *norm* (*f x*)) *x*) **using** *ennreal-le-iff2* **by** *force*
thus *?thesis* **using** $*$ **by** *fastforce*
qed

lemma *cond-exp-contraction-simple*:
fixes *f* :: *'a* $\Rightarrow$ *'b*::{*second-countable-topology*, *banach*}
assumes *simple-function M f emeasure M* $\{y \in$ *space M*. *f y* $\neq 0\} \neq \infty$
shows *AE x in M*. *norm* (*cond-exp M F f x*) $\leq$ *cond-exp M F* (λx. *norm* (*f x*)) *x*
using *assms*
proof (*induction rule*: *integrable-simple-function-induct*)
case (*cong f g*)
hence *ae*: *AE x in M*. *f x* = *g x* **by** *blast*
hence *AE x in M*. *cond-exp M F f x* = *cond-exp M F g x* **using** *cong has-cond-exp-simple* **by** (*subst cond-exp-cong-AE*) (*auto intro*!: *has-cond-expD*(*2*))
hence *AE x in M*. *norm* (*cond-exp M F f x*) = *norm* (*cond-exp M F g x*) **by** *force*
moreover have *AE x in M*. *cond-exp M F* (λx. *norm* (*f x*)) *x* = *cond-exp M F* (λx. *norm* (*g x*)) *x* **using** *ae cong has-cond-exp-simple* **by** (*subst cond-exp-cong-AE*) (*auto dest*: *has-cond-expD*)
ultimately show *?case* **using** *cong*(*6*) **by** *fastforce*
next
case (*indicator A y*)
hence *AE x in M*. *cond-exp M F* (λa. *indicator A a* $*_R$ *y*) *x* = *cond-exp M F* (*indicator A*) *x* $*_R$ *y* **by** *blast*
hence $*$: *AE x in M*. *norm* (*cond-exp M F* (λa. *indicat-real A a* $*_R$ *y*) *x*) $\leq$ *norm y* $*$ *cond-exp M F* (λx. *norm* (*indicat-real A x*)) *x* **using** *cond-exp-contraction-real*[*OF integrable-real-indicator*, *OF indicator*] **by** *fastforce*

have *AE x in M*. *norm y* $*$ *cond-exp M F* (λx. *norm* (*indicat-real A x*)) *x* = *norm y* $*$ *real-cond-exp M F* (λx. *norm* (*indicat-real A x*)) *x* **using** *cond-exp-real*[*OF integrable-real-indicator*, *OF indicator*] **by** *fastforce*
moreover have *AE x in M*. *cond-exp M F* (λx. *norm y* $*$ *norm* (*indicat-real A x*)) *x* = *real-cond-exp M F* (λx. *norm y* $*$ *norm* (*indicat-real A x*)) *x* **using** *indicator* **by** (*intro cond-exp-real*, *auto*)
ultimately have *AE x in M*. *norm y* $*$ *cond-exp M F* (λx. *norm* (*indicat-real A x*)) *x* = *cond-exp M F* (λx. *norm y* $*$ *norm* (*indicat-real A x*)) *x* **using** *real-cond-exp-cmult*[*of* λx. *norm* (*indicat-real A x*) *norm y*] *indicator* **by** *fastforce*
moreover have (λx. *norm y* $*$ *norm* (*indicat-real A x*)) = (λx. *norm* (*indicat-real A x* $*_R$ *y*)) **by** *force*

ultimately show *?case* **using** $*$ **by** *force*
next
case (*add u v*)
have *AE x in M. norm* (*cond-exp M F* (λ*a. u a* + *v a*) *x*) = *norm* (*cond-exp M F u x* + *cond-exp M F v x*) **using** *has-cond-exp-charact*(*2*)[*OF has-cond-exp-add*, *OF has-cond-exp-simple*(*1*,*1*), *OF add*(*1*,*2*,*3*,*4*)] **by** *fastforce*
moreover have *AE x in M. norm* (*cond-exp M F u x* + *cond-exp M F v x*) $\leq$ *norm* (*cond-exp M F u x*) + *norm* (*cond-exp M F v x*) **using** *norm-triangle-ineq* **by** *blast*
moreover have *AE x in M. norm* (*cond-exp M F u x*) + *norm* (*cond-exp M F v x*) $\leq$ *cond-exp M F* (λ*x. norm* (*u x*)) *x* + *cond-exp M F* (λ*x. norm* (*v x*)) *x* **using** *add*(*6*,*7*) **by** *fastforce*
moreover have *AE x in M. cond-exp M F* (λ*x. norm* (*u x*)) *x* + *cond-exp M F* (λ*x. norm* (*v x*)) *x* = *cond-exp M F* (λ*x. norm* (*u x*) + *norm* (*v x*)) *x* **using** *integrable-simple-function*[*OF add*(*1*,*2*)] *integrable-simple-function*[*OF add*(*3*,*4*)] **by** (*intro has-cond-exp-charact*(*2*)[*OF has-cond-exp-add*[*OF has-cond-exp-charact*(*1*,*1*)], *THEN AE-symmetric*], *auto intro*: *has-cond-exp-real*)
moreover have *AE x in M. cond-exp M F* (λ*x. norm* (*u x*) + *norm* (*v x*)) *x* = *cond-exp M F* (λ*x. norm* (*u x* + *v x*)) *x* **using** *add*(*5*) *integrable-simple-function*[*OF add*(*1*,*2*)] *integrable-simple-function*[*OF add*(*3*,*4*)] **by** (*intro cond-exp-cong*, *auto*)
ultimately show *?case* **by** *force*
qed

lemma *has-cond-exp-simple-lim*:
fixes *f* :: *'a* $\Rightarrow$ *'b*::{*second-countable-topology*, *banach*}
assumes *integrable*[*measurable*]: *integrable M f*
and $\bigwedge$*i. simple-function M* (*s i*)
and $\bigwedge$*i. emeasure M* {*y* $\in$ *space M. s i y* $\neq$ *0*} $\neq \infty$
and $\bigwedge$*x. x* $\in$ *space M* $\Longrightarrow$ (λ*i. s i x*) $\longlongrightarrow$ *f x*
and $\bigwedge$*x i. x* $\in$ *space M* $\Longrightarrow$ *norm* (*s i x*) $\leq$ *2* $*$ *norm* (*f x*)
obtains *r*
where *has-cond-exp M F f* (λ*x. lim* (λ*i. cond-exp M F* (*s* (*r i*)) *x*))
AE x in M. convergent (λ*i. cond-exp M F* (*s* (*r i*)) *x*)
strict-mono r
proof −
have [*measurable*]: (*s i*) $\in$ *borel-measurable M* **for** *i* **using** *assms*(*2*) **by** (*simp add*: *borel-measurable-simple-function*)
have *integrable-s*: *integrable M* (λ*x. s i x*) **for** *i* **using** *assms*(*2*) *assms*(*3*) *integrable-simple-function* **by** *blast*
have *integrable-4f*: *integrable M* (λ*x. 4* $*$ *norm* (*f x*)) **using** *assms*(*1*) **by** *simp*
have *integrable-2f*: *integrable M* (λ*x. 2* $*$ *norm* (*f x*)) **using** *assms*(*1*) **by** *simp*
have *integrable-2-cond-exp-norm-f*: *integrable M* (λ*x. 2* $*$ *cond-exp M F* (λ*x. norm* (*f x*)) *x*) **by** *fast*

have *emeasure M* {*y* $\in$ *space M. s i y* − *s j y* $\neq$ *0*} $\leq$ *emeasure M* {*y* $\in$ *space M. s i y* $\neq$ *0*} + *emeasure M* {*y* $\in$ *space M. s j y* $\neq$ *0*} **for** *i j* **using** *simple-functionD*(*2*)[*OF assms*(*2*)] **by** (*intro order-trans*[*OF emeasure-mono emeasure-subadditive*], *auto*)
hence *fin-sup*: *emeasure M* {*y* $\in$ *space M. s i y* − *s j y* $\neq$ *0*} $\neq \infty$ **for**

$i\ j$ **using** $assms(3)$ **by** $(metis\ (mono\text{-}tags)\ ennreal\text{-}add\text{-}eq\text{-}top\ linorder\text{-}not\text{-}less\ top.not\text{-}eq\text{-}extremum\ infinity\text{-}ennreal\text{-}def)$

have $emeasure\ M\ \{y \in space\ M.\ norm\ (s\ i\ y - s\ j\ y) \neq 0\} \leq\ emeasure\ M\ \{y \in space\ M.\ s\ i\ y \neq 0\} + emeasure\ M\ \{y \in space\ M.\ s\ j\ y \neq 0\}$ **for** $i\ j$ **using** $simple\text{-}functionD(2)[OF\ assms(2)]$ **by** $(intro\ order\text{-}trans[OF\ emeasure\text{-}mono\ emeasure\text{-}subadditive],\ auto)$
hence $fin\text{-}sup\text{-}norm$: $emeasure\ M\ \{y \in space\ M.\ norm\ (s\ i\ y - s\ j\ y) \neq 0\} \neq \infty$ **for** $i\ j$ **using** $assms(3)$ **by** $(metis\ (mono\text{-}tags)\ ennreal\text{-}add\text{-}eq\text{-}top\ linorder\text{-}not\text{-}less\ top.not\text{-}eq\text{-}extremum\ infinity\text{-}ennreal\text{-}def)$

have $Cauchy$: $Cauchy\ (\lambda n.\ s\ n\ x)$ **if** $x \in space\ M$ **for** x **using** $assms(4)\ LIMSEQ\text{-}imp\text{-}Cauchy\ that$ **by** $blast$
hence $bounded\text{-}range\text{-}s$: $bounded\ (range\ (\lambda n.\ s\ n\ x))$ **if** $x \in space\ M$ **for** x **using** $that\ cauchy\text{-}imp\text{-}bounded$ **by** $fast$

have $AE\ x\ in\ M.\ (\lambda n.\ diameter\ \{s\ i\ x\ |\ i.\ n \leq i\}) \longrightarrow 0$ **using** $Cauchy\ cauchy\text{-}iff\text{-}diameter\text{-}tends\text{-}to\text{-}zero\text{-}and\text{-}bounded$ **by** $fast$
moreover have $(\lambda x.\ diameter\ \{s\ i\ x\ |i.\ n \leq i\}) \in borel\text{-}measurable\ M$ **for** n **using** $bounded\text{-}range\text{-}s\ borel\text{-}measurable\text{-}diameter$ **by** $measurable$
moreover have $AE\ x\ in\ M.\ norm\ (diameter\ \{s\ i\ x\ |i.\ n \leq i\}) \leq 4 * norm\ (f\ x)$ **for** n
proof $-$
{
fix x **assume** x: $x \in space\ M$
have $diameter\ \{s\ i\ x\ |i.\ n \leq i\} \leq 2 * norm\ (f\ x) + 2 * norm\ (f\ x)$ **by** $(intro\ diameter\text{-}le,\ blast,\ subst\ dist\text{-}norm[symmetric],\ intro\ dist\text{-}triangle3[THEN\ order\text{-}trans,\ of\ 0],\ intro\ add\text{-}mono)\ (auto\ intro\text{: } assms(5)[OF\ x])$
hence $norm\ (diameter\ \{s\ i\ x\ |i.\ n \leq i\}) \leq 4 * norm\ (f\ x)$ **using** $diameter\text{-}ge\text{-}0[OF\ bounded\text{-}subset[OF\ bounded\text{-}range\text{-}s],\ OF\ x,\ of\ \{s\ i\ x\ |i.\ n \leq i\}]$ **by** $force$
}
thus $?thesis$ **by** $fast$
qed
ultimately have $diameter\text{-}tendsto\text{-}zero$: $(\lambda n.\ LINT\ x|M.\ diameter\ \{s\ i\ x\ |\ i.\ n \leq i\}) \longrightarrow 0$ **by** $(intro\ integral\text{-}dominated\text{-}convergence[OF\ borel\text{-}measurable\text{-}const[of\ 0]\ \text{-}\ integrable\text{-}4f,\ simplified])\ (fast+)$

have $diameter\text{-}integrable$: $integrable\ M\ (\lambda x.\ diameter\ \{s\ i\ x\ |\ i.\ n \leq i\})$ **for** n **using** $assms(1,5)$ **by** $(intro\ integrable\text{-}bound\text{-}diameter[OF\ bounded\text{-}range\text{-}s\ integrable\text{-}2f],\ auto)$

have $dist\text{-}integrable$: $integrable\ M\ (\lambda x.\ dist\ (s\ i\ x)\ (s\ j\ x))$ **for** $i\ j$
using $assms(5)\ dist\text{-}triangle3[of\ s\ i\ \text{-}\ \text{-}\ 0,\ THEN\ order\text{-}trans,\ OF\ add\text{-}mono,\ of\ \text{-}\ 2 * norm\ (f\ \text{-})]$
by $(intro\ Bochner\text{-}Integration.integrable\text{-}bound[OF\ integrable\text{-}4f])\ fastforce+$

hence $dist\text{-}norm\text{-}integrable$: $integrable\ M\ (\lambda x.\ norm\ (s\ i\ x - s\ j\ x))$ **for** $i\ j$ **unfolding** $dist\text{-}norm$ **by** $presburger$

have ∃ *N*. ∀ *i*≥*N*. ∀ *j*≥*N*. *LINT x*|*M*. *norm* (*cond-exp M F* (*s i*) *x* − *cond-exp M F* (*s j*) *x*) < *e* **if** *e-pos*: *e* > *0* **for** *e*
proof −
obtain *N* **where** ∗: *LINT x*|*M*. *diameter* {*s i x* | *i*. *n* ≤ *i*} < *e* **if** *n* ≥ *N* **for** *n* **using** *that order-tendsto-iff*[*THEN iffD1*, *OF diameter-tendsto-zero*, *unfolded eventually-sequentially*] *e-pos* **by** *presburger*
{
fix *i j x* **assume** *asm*: *i* ≥ *N j* ≥ *N x* ∈ *space M*
have *case-prod dist* ‘ ({*s i x* |*i*. *N* ≤ *i*} × {*s i x* |*i*. *N* ≤ *i*}) = *case-prod* (λ*i j*. *dist* (*s i x*) (*s j x*)) ‘ ({*N*..} × {*N*..}) **by** *fast*
hence *diameter* {*s i x* | *i*. *N* ≤ *i*} = (*SUP* (*i*, *j*) ∈ {*N*..} × {*N*..}. *dist* (*s i x*) (*s j x*)) **unfolding** *diameter-def* **by** *auto*
moreover have (*SUP* (*i*, *j*) ∈ {*N*..} × {*N*..}. *dist* (*s i x*) (*s j x*)) ≥ *dist* (*s i x*) (*s j x*) **using** *asm bounded-imp-bdd-above*[*OF bounded-imp-dist-bounded*, *OF bounded-range-s*] **by** (*intro cSup-upper*, *auto*)
ultimately have *diameter* {*s i x* | *i*. *N* ≤ *i*} ≥ *dist* (*s i x*) (*s j x*) **by** *presburger*
}
hence *LINT x*|*M*. *dist* (*s i x*) (*s j x*) < *e* **if** *i* ≥ *N j* ≥ *N* **for** *i j* **using** *that* ∗ **by** (*intro integral-mono*[*OF dist-integrable diameter-integrable*, *THEN order.strict-trans1*], *blast*+)
moreover have *LINT x*|*M*. *norm* (*cond-exp M F* (*s i*) *x* − *cond-exp M F* (*s j*) *x*) ≤ *LINT x*|*M*. *dist* (*s i x*) (*s j x*) **for** *i j*
proof −
have *LINT x*|*M*. *norm* (*cond-exp M F* (*s i*) *x* − *cond-exp M F* (*s j*) *x*) = *LINT x*|*M*. *norm* (*cond-exp M F* (*s i*) *x* + − *1* $*_R$ *cond-exp M F* (*s j*) *x*) **unfolding** *dist-norm* **by** *simp*
also have ... = *LINT x*|*M*. *norm* (*cond-exp M F* (λ*x*. *s i x* − *s j x*) *x*) **using** *has-cond-exp-charact*(*2*)[*OF has-cond-exp-add*[*OF - has-cond-exp-scaleR-right*, *OF has-cond-exp-charact*(*1*,*1*), *OF has-cond-exp-simple*(*1*,*1*)[*OF assms*(*2*,*3*)]], *THEN AE-symmetric*, *of i* −*1 j*] **by** (*intro integral-cong-AE*) *force*+
also have ... ≤ *LINT x*|*M*. *cond-exp M F* (λ*x*. *norm* (*s i x* − *s j x*)) *x* **using** *cond-exp-contraction-simple*[*OF - fin-sup*, *of i j*] *integrable-cond-exp assms*(*2*) **by** (*intro integral-mono-AE*, *fast*+)
also have ... = *LINT x*|*M*. *norm* (*s i x* − *s j x*) **unfolding** *set-integral-space*(*1*)[*OF integrable-cond-exp*, *symmetric*] *set-integral-space*[*OF dist-norm-integrable*, *symmetric*] **by** (*intro has-cond-expD*(*1*)[*OF has-cond-exp-simple*[*OF - fin-sup-norm*], *symmetric*]) (*metis assms*(*2*) *simple-function-compose1 simple-function-diff*, *metis sets.top subalg subalgebra-def*)
finally show *?thesis* **unfolding** *dist-norm* **.**
qed
ultimately show *?thesis* **using** *order.strict-trans1* **by** *meson*
qed
then obtain *r* **where** *strict-mono-r*: *strict-mono r* **and** *AE-Cauchy*: *AE x in M*. *Cauchy* (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*) **by** (*rule cauchy-L1-AE-cauchy-subseq*[*OF integrable-cond-exp*], *auto*)
hence *ae-lim-cond-exp*: *AE x in M*. (λ*n*. *cond-exp M F* (*s* (*r n*)) *x*) ⟶ *lim* (λ*n*. *cond-exp M F* (*s* (*r n*)) *x*) **using** *Cauchy-convergent-iff convergent-LIMSEQ-iff*

by *fastforce*

have *cond-exp-bounded*: *AE x in M. norm (cond-exp M F (s (r n)) x) ≤ cond-exp M F (λx. 2 ∗ norm (f x)) x* **for** *n*
proof −
have *AE x in M. norm (cond-exp M F (s (r n)) x) ≤ cond-exp M F (λx. norm (s (r n) x)) x* **by** *(rule cond-exp-contraction-simple[OF assms(2,3)])*
moreover have *AE x in M. real-cond-exp M F (λx. norm (s (r n) x)) x ≤ real-cond-exp M F (λx. 2 ∗ norm (f x)) x* **using** *integrable-s integrable-2f assms(5)* **by** *(intro real-cond-exp-mono, auto)*
ultimately show *?thesis* **using** *cond-exp-real[OF integrable-norm, OF integrable-s, of r n] cond-exp-real[OF integrable-2f]* **by** *force*
qed
have *lim-integrable*: *integrable M (λx. lim (λi. cond-exp M F (s (r i)) x))* **by** *(intro integrable-dominated-convergence[OF - borel-measurable-cond-exp′ integrable-cond-exp ae-lim-cond-exp cond-exp-bounded], simp)*

{
fix *A* **assume** *A-in-sets-F*: *A ∈ sets F*
have *AE x in M. norm (indicator A x ∗R cond-exp M F (s (r n)) x) ≤ cond-exp M F (λx. 2 ∗ norm (f x)) x* **for** *n*
proof −
have *AE x in M. norm (indicator A x ∗R cond-exp M F (s (r n)) x) ≤ norm (cond-exp M F (s (r n)) x)* **unfolding** *indicator-def* **by** *simp*
thus *?thesis* **using** *cond-exp-bounded[of n]* **by** *force*
qed
hence *lim-cond-exp-int*: *(λn. LINT x:A|M. cond-exp M F (s (r n)) x) ⟶ LINT x:A|M. lim (λn. cond-exp M F (s (r n)) x)*
using *ae-lim-cond-exp measurable-from-subalg[OF subalg borel-measurable-indicator, OF A-in-sets-F] cond-exp-bounded*
unfolding *set-lebesgue-integral-def*
by *(intro integral-dominated-convergence[OF borel-measurable-scaleR borel-measurable-scaleR integrable-cond-exp]) (fastforce simp add: tendsto-scaleR)+*

have *AE x in M. norm (indicator A x ∗R s (r n) x) ≤ 2 ∗ norm (f x)* **for** *n*
proof −
have *AE x in M. norm (indicator A x ∗R s (r n) x) ≤ norm (s (r n) x)* **unfolding** *indicator-def* **by** *simp*
thus *?thesis* **using** *assms(5)[of - r n]* **by** *fastforce*
qed
hence *lim-s-int*: *(λn. LINT x:A|M. s (r n) x) ⟶ LINT x:A|M. f x*
using *measurable-from-subalg[OF subalg borel-measurable-indicator, OF A-in-sets-F] LIMSEQ-subseq-LIMSEQ[OF assms(4) strict-mono-r] assms(5)*
unfolding *set-lebesgue-integral-def comp-def*
by *(intro integral-dominated-convergence[OF borel-measurable-scaleR borel-measurable-scaleR integrable-2f]) (fastforce simp add: tendsto-scaleR)+*

have *LINT x:A|M. lim (λn. cond-exp M F (s (r n)) x) = lim (λn. LINT x:A|M. cond-exp M F (s (r n)) x)* **using** *limI[OF lim-cond-exp-int]* **by** *argo*

also have ... = *lim* (λ*n*. *LINT x*:*A*|*M*. *s* (*r n*) *x*) **using** *has-cond-expD*(*1*)[*OF has-cond-exp-simple*[*OF assms*(*2*,*3*)] *A-in-sets-F*, *symmetric*] **by** *presburger*
also have ... = *LINT x*:*A*|*M*. *f x* **using** *limI*[*OF lim-s-int*] **by** *argo*
finally have *LINT x*:*A*|*M*. *lim* (λ*n*. *cond-exp M F* (*s* (*r n*)) *x*) = *LINT x*:*A*|*M*. *f x* **.**
}
hence *has-cond-exp M F f* (λ*x*. *lim* (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*)) **using** *assms*(*1*) *lim-integrable* **by** (*intro has-cond-expI'*, *auto*)
thus *thesis* **using** *AE-Cauchy Cauchy-convergent strict-mono-r* **by** (*auto intro*!: *that*)
qed

lemma *cond-exp-simple-lim*:
fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*, *banach*}
assumes [*measurable*]:*integrable M f*
and ⋀*i*. *simple-function M* (*s i*)
and ⋀*i*. *emeasure M* {*y* ∈ *space M*. *s i y* ≠ *0*} ≠ ∞
and ⋀*x*. *x* ∈ *space M* ⟹ (λ*i*. *s i x*) ⟶ *f x*
and ⋀*x i*. *x* ∈ *space M* ⟹ *norm* (*s i x*) ≤ *2* ∗ *norm* (*f x*)
obtains *r* **where** *AE x in M*. (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*) ⟶ *cond-exp M F f x strict-mono r*
proof −
obtain *r* **where** *AE x in M*. *cond-exp M F f x* = *lim* (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*) *AE x in M*. *convergent* (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*) *strict-mono r* **using** *has-cond-exp-charact*(*2*) **by** (*auto intro*: *has-cond-exp-simple-lim*[*OF assms*])
thus *?thesis* **by** (*auto intro*!: *that*[*of r*] *simp*: *convergent-LIMSEQ-iff*)
qed

corollary *has-cond-expI*:
fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*,*banach*}
assumes *integrable M f*
shows *has-cond-exp M F f* (*cond-exp M F f*)
proof −
obtain *s* **where** *s-is*: ⋀*i*. *simple-function M* (*s i*) ⋀*i*. *emeasure M* {*y* ∈ *space M*. *s i y* ≠ *0*} ≠ ∞ ⋀*x*. *x* ∈ *space M* ⟹ (λ*i*. *s i x*) ⟶ *f x* ⋀*x i*. *x* ∈ *space M* ⟹ *norm* (*s i x*) ≤ *2* ∗ *norm* (*f x*) **using** *integrable-implies-simple-function-sequence*[*OF assms*] **by** *blast*
show *?thesis* **using** *has-cond-exp-simple-lim*[*OF assms s-is*] *has-cond-exp-charact*(*1*) **by** *metis*
qed

lemma *cond-exp-nested-subalg*:
fixes *f* :: *'a* ⇒ *'b*::{*second-countable-topology*,*banach*}
assumes *integrable M f subalgebra M G subalgebra G F*
shows *AE* ξ *in M*. *cond-exp M F f* ξ = *cond-exp M F* (*cond-exp M G f*) ξ
using *has-cond-expI assms sigma-finite-subalgebra-def* **by** (*auto intro*!: *has-cond-exp-nested-subalg*[*THEN has-cond-exp-charact*(*2*), *THEN AE-symmetric*] *sigma-finite-subalgebra.has-cond-expI*[*OF*

sigma-finite-subalgebra.intro[*OF assms*(*2*)]] *nested-subalg-is-sigma-finite*)

lemma *cond-exp-set-integral*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*,*banach*}
assumes *integrable M f A* $\in$ *sets F*
shows ($\int$ $x \in A$. *f x* ∂M) = ($\int$ $x \in A$. *cond-exp M F f x* ∂M)
using *has-cond-expD*(*1*)[*OF has-cond-expI*, *OF assms*] **by** *argo*

lemma *cond-exp-add*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*,*banach*}
assumes *integrable M f integrable M g*
shows *AE x in M*. *cond-exp M F* (λx. *f x* + *g x*) *x* = *cond-exp M F f x* + *cond-exp M F g x*
using *has-cond-exp-add*[*OF has-cond-expI*(*1*,*1*), *OF assms*, *THEN has-cond-exp-charact*(*2*)]
.

lemma *cond-exp-diff*:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*}
assumes *integrable M f integrable M g*
shows *AE x in M*. *cond-exp M F* (λx. *f x* $-$ *g x*) *x* = *cond-exp M F f x* $-$ *cond-exp M F g x*
using *has-cond-exp-add*[*OF - has-cond-exp-scaleR-right*, *OF has-cond-expI*(*1*,*1*), *OF assms*, *THEN has-cond-exp-charact*(*2*), *of* $-$*1*] **by** *simp*

lemma *cond-exp-diff'*:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*}
assumes *integrable M f integrable M g*
shows *AE x in M*. *cond-exp M F* ($f - g$) *x* = *cond-exp M F f x* $-$ *cond-exp M F g x*
unfolding *fun-diff-def* **using** *assms* **by** (*rule cond-exp-diff*)

lemma *cond-exp-scaleR-left*:
fixes f :: $'a \Rightarrow$ *real*
assumes *integrable M f*
shows *AE x in M*. *cond-exp M F* (λx. *f x* $*_R$ *c*) *x* = *cond-exp M F f x* $*_R$ *c*
using *cond-exp-set-integral*[*OF assms*] *subalg assms* **unfolding** *subalgebra-def*
by (*intro cond-exp-charact*,
subst set-integral-scaleR-left, *blast*, *intro assms*,
subst set-integral-scaleR-left, *blast*, *intro integrable-cond-exp*)
auto

lemma *cond-exp-contraction*:
fixes f :: $'a \Rightarrow 'b$::{*second-countable-topology*, *banach*}
assumes *integrable M f*
shows *AE x in M*. *norm* (*cond-exp M F f x*) $\leq$ *cond-exp M F* (λx. *norm* (*f x*)) *x*
proof $-$
obtain *s* **where** *s*: $\bigwedge i$. *simple-function M* (*s i*) $\bigwedge i$. *emeasure M* {$y \in$ *space M*. *s i y* $\neq$ *0*} $\neq \infty$ $\bigwedge x$. $x \in$ *space M* $\Longrightarrow$ (λi. *s i x*) $\longrightarrow$ *f x* $\bigwedge i\ x$. $x \in$ *space M*

$\Longrightarrow$ *norm* (*s i x*) $\leq$ *2* $*$ *norm* (*f x*)
by (*blast intro*: *integrable-implies-simple-function-sequence*[*OF assms*])

obtain *r* **where** *r*: *AE x in M*. (λ*i*. *cond-exp M F* (*s* (*r i*)) *x*) $\longrightarrow$ *cond-exp M F f x strict-mono r* **using** *cond-exp-simple-lim*[*OF assms s*] **by** *blast*

have *norm-s-r*: $\bigwedge$*i*. *simple-function M* (λ*x*. *norm* (*s* (*r i*) *x*)) $\bigwedge$*i*. *emeasure M* {*y* $\in$ *space M*. *norm* (*s* (*r i*) *y*) $\neq$ *0*} $\neq$ ∞ $\bigwedge$*x*. *x* $\in$ *space M* $\Longrightarrow$ (λ*i*. *norm* (*s* (*r i*) *x*)) $\longrightarrow$ *norm* (*f x*) $\bigwedge$*i x*. *x* $\in$ *space M* $\Longrightarrow$ *norm* (*norm* (*s* (*r i*) *x*)) $\leq$ *2* $*$ *norm* (*norm* (*f x*))
using *s* **by** (*auto intro*: *LIMSEQ-subseq-LIMSEQ*[*OF tendsto-norm r*(*2*), *unfolded comp-def*] *simple-function-compose1*)

obtain *r'* **where** *r'*: *AE x in M*. (λ*i*. (*cond-exp M F* (λ*x*. *norm* (*s* (*r* (*r' i*)) *x*)) *x*)) $\longrightarrow$ *cond-exp M F* (λ*x*. *norm* (*f x*)) *x strict-mono r'* **using** *cond-exp-simple-lim*[*OF integrable-norm norm-s-r*, *OF assms*] **by** *blast*

have *AE x in M*. $\forall$ *i*. *norm* (*cond-exp M F* (*s* (*r* (*r' i*))) *x*) $\leq$ *cond-exp M F* (λ*x*. *norm* (*s* (*r* (*r' i*)) *x*)) *x* **using** *s* **by** (*auto intro*: *cond-exp-contraction-simple simp add*: *AE-all-countable*)
moreover have *AE x in M*. (λ*i*. *norm* (*cond-exp M F* (*s* (*r* (*r' i*))) *x*)) $\longrightarrow$ *norm* (*cond-exp M F f x*) **using** *r LIMSEQ-subseq-LIMSEQ*[*OF tendsto-norm r'*(*2*), *unfolded comp-def*] **by** *fast*
ultimately show *?thesis* **using** *LIMSEQ-le r'*(*1*) **by** *fast*
qed

lemma *cond-exp-measurable-mult*:
fixes *f g* :: *'a* $\Rightarrow$ *real*
assumes [*measurable*]: *integrable M* (λ*x*. *f x* $*$ *g x*) *integrable M g f* $\in$ *borel-measurable F*
shows *integrable M* (λ*x*. *f x* $*$ *cond-exp M F g x*)
AE x in M. *cond-exp M F* (λ*x*. *f x* $*$ *g x*) *x* = *f x* $*$ *cond-exp M F g x*
proof−
show *integrable*: *integrable M* (λ*x*. *f x* $*$ *cond-exp M F g x*) **using** *cond-exp-real*[*OF assms*(*2*)] **by** (*intro integrable-cong-AE-imp*[*OF real-cond-exp-intg*(*1*), *OF assms*(*1*,*3*) *assms*(*2*)[*THEN borel-measurable-integrable*]] *measurable-from-subalg*[*OF subalg*]) *auto*
interpret *sigma-finite-measure restr-to-subalg M F* **by** (*rule sigma-fin-subalg*)
{
fix *A* **assume** *asm*: *A* $\in$ *sets F*
hence *asm'*: *A* $\in$ *sets M* **using** *subalg* **by** (*fastforce simp add*: *subalgebra-def*)
have *set-lebesgue-integral M A* (*cond-exp M F* (λ*x*. *f x* $*$ *g x*)) = *set-lebesgue-integral M A* (λ*x*. *f x* $*$ *g x*) **by** (*simp add*: *cond-exp-set-integral*[*OF assms*(*1*) *asm*])
also have ... = *set-lebesgue-integral M A* (λ*x*. *f x* $*$ *real-cond-exp M F g x*) **using** *borel-measurable-times*[*OF borel-measurable-indicator*[*OF asm*] *assms*(*3*)] *borel-measurable-integrable*[*OF assms*(*2*)] *integrable-mult-indicator*[*OF asm' assms*(*1*)] **by** (*fastforce simp add*: *set-lebesgue-integral-def mult.assoc*[*symmetric*] *intro*: *real-cond-exp-intg*(*2*)[*symmetric*])

also have ... = *set-lebesgue-integral M A* ($\lambda x.$ *f x* $*$ *cond-exp M F g x*) **using** *cond-exp-real*[*OF assms*(*2*)] *asm′ borel-measurable-cond-exp′ borel-measurable-cond-exp2 measurable-from-subalg*[*OF subalg assms*(*3*)] **by** (*auto simp add*: *set-lebesgue-integral-def intro*: *integral-cong-AE*)

finally have *set-lebesgue-integral M A* (*cond-exp M F* ($\lambda x.$ *f x* $*$ *g x*)) = $\int x{\in}A.$ (*f x* $*$ *cond-exp M F g x*)∂M **.**

}

hence *AE x in restr-to-subalg M F*. *cond-exp M F* ($\lambda x.$ *f x* $*$ *g x*) *x* = *f x* $*$ *cond-exp M F g x* **by** (*intro density-unique integrable-cond-exp integrable integrable-in-subalg subalg*, *measurable*, *simp add*: *set-lebesgue-integral-def integral-subalgebra2*[*OF subalg*] *sets-restr-to-subalg*[*OF subalg*])

thus *AE x in M*. *cond-exp M F* ($\lambda x.$ *f x* $*$ *g x*) *x* = *f x* $*$ *cond-exp M F g x* **by** (*rule AE-restr-to-subalg*[*OF subalg*])

qed

lemma *cond-exp-measurable-scaleR*:

fixes *f* :: *′a* $\Rightarrow$ *real* **and** *g* :: *′a* $\Rightarrow$ *′b* :: {*second-countable-topology*, *banach*}

assumes [*measurable*]: *integrable M* ($\lambda x.$ *f x* $*_R$ *g x*) *integrable M g f* $\in$ *borel-measurable F*

shows *integrable M* ($\lambda x.$ *f x* $*_R$ *cond-exp M F g x*)

AE x in M. *cond-exp M F* ($\lambda x.$ *f x* $*_R$ *g x*) *x* = *f x* $*_R$ *cond-exp M F g x*

proof −

let *?F* = *restr-to-subalg M F*

have *subalg′*: *subalgebra M* (*restr-to-subalg M F*) **by** (*metis sets-eq-imp-space-eq sets-restr-to-subalg subalg subalgebra-def*)

{

fix *z* **assume** *asm*[*measurable*]: *integrable M* ($\lambda x.$ *z x* $*_R$ *g x*) *z* $\in$ *borel-measurable ?F*

hence *asm′*[*measurable*]: *z* $\in$ *borel-measurable F* **using** *measurable-in-subalg′ subalg* **by** *blast*

have *integrable M* ($\lambda x.$ *z x* $*_R$ *cond-exp M F g x*) *LINT x*|*M*. *z x* $*_R$ *g x* = *LINT x*|*M*. *z x* $*_R$ *cond-exp M F g x*

proof −

obtain *s* **where** *s-is*: $\bigwedge i.$ *simple-function ?F* (*s i*) $\bigwedge x.$ *x* $\in$ *space ?F* $\Longrightarrow$ ($\lambda i.$ *s i x*) $\longlonglongrightarrow$ *z x* $\bigwedge i\ x.$ *x* $\in$ *space ?F* $\Longrightarrow$ *norm* (*s i x*) $\leq$ *2* $*$ *norm* (*z x*) **using** *borel-measurable-implies-sequence-metric*[*OF asm*(*2*), *of 0*] **by** *force*

have *s-scaleR-g-tendsto*: *AE x in M*. ($\lambda i.$ *s i x* $*_R$ *g x*) $\longlonglongrightarrow$ *z x* $*_R$ *g x* **using** *s-is*(*2*) **by** (*simp add*: *space-restr-to-subalg tendsto-scaleR*)

have *s-scaleR-cond-exp-g-tendsto*: *AE x in ?F*. ($\lambda i.$ *s i x* $*_R$ *cond-exp M F g x*) $\longlonglongrightarrow$ *z x* $*_R$ *cond-exp M F g x* **using** *s-is*(*2*) **by** (*simp add*: *tendsto-scaleR*)

have *s-scaleR-g-meas*: ($\lambda x.$ *s i x* $*_R$ *g x*) $\in$ *borel-measurable M* **for** *i* **using** *s-is*(*1*)[*THEN borel-measurable-simple-function*, *THEN subalg′*[*THEN measurable-from-subalg*]] **by** *simp*

have *s-scaleR-cond-exp-g-meas*: ($\lambda x.$ *s i x* $*_R$ *cond-exp M F g x*) $\in$ *borel-measurable ?F* **for** *i* **using** *s-is*(*1*)[*THEN borel-measurable-simple-function*] *measurable-in-subalg*[*OF* *subalg borel-measurable-cond-exp*] **by** (*fastforce intro*: *borel-measurable-scaleR*)

have *s-scaleR-g-AE-bdd*: *AE x in M*. *norm* (*s i x* $*_R$ *g x*) $\leq$ *2* $*$ *norm* (*z x* $*_R$ *g x*) **for** *i* **using** *s-is*(*3*) **by** (*fastforce simp add*: *space-restr-to-subalg mult.assoc*[*symmetric*] *mult-right-mono*)

{

fix *i*

have *asm*: *integrable M* (λx. *norm* (*z x*) $*$ *norm* (*g x*)) **using** *asm*(*1*)[*THEN integrable-norm*] **by** *simp*

have *AE x in ?F*. *norm* (*s i x* $*_R$ *cond-exp M F g x*) $\leq$ *2* $*$ *norm* (*z x*) $*$ *norm* (*cond-exp M F g x*) **using** *s-is*(*3*) **by** (*fastforce simp add*: *mult-mono*)

moreover have *AE x in ?F*. *norm* (*z x*) $*$ *cond-exp M F* (λx. *norm* (*g x*)) *x* = *cond-exp M F* (λx. *norm* (*z x*) $*$ *norm* (*g x*)) *x* **by** (*rule cond-exp-measurable-mult*(*2*)[*THEN AE-symmetric*, *OF asm integrable-norm*, *OF assms*(*2*), *THEN AE-restr-to-subalg2*[*OF subalg*]], *auto*)

ultimately have *AE x in ?F*. *norm* (*s i x* $*_R$ *cond-exp M F g x*) $\leq$ *2* $*$ *cond-exp M F* (λx. *norm* (*z x* $*_R$ *g x*)) *x* **using** *cond-exp-contraction*[*OF assms*(*2*), *THEN AE-restr-to-subalg2*[*OF subalg*]] *order-trans*[*OF - mult-mono*] **by** *fastforce*

}

note *s-scaleR-cond-exp-g-AE-bdd* = *this*

{

fix *i*

have *s-meas-M*[*measurable*]: *s i* $\in$ *borel-measurable M* **by** (*meson borel-measurable-simple-function measurable-from-subalg s-is*(*1*) *subalg'*)

have *s-meas-F*[*measurable*]: *s i* $\in$ *borel-measurable F* **by** (*meson borel-measurable-simple-function measurable-in-subalg' s-is*(*1*) *subalg*)

have *s-scaleR-eq*: *s i x* $*_R$ *h x* = ($\sum$ *y*$\in$*s i* ‘ *space M*. (*indicator* (*s i* −‘ {*y*} $\cap$ *space M*) *x* $*_R$ *y*) $*_R$ *h x*) **if** *x* $\in$ *space M* **for** *x* **and** *h* :: *'a* $\Rightarrow$ *'b* **using** *simple-function-indicator-representation*[*OF s-is*(*1*), *of x i*] *that* **unfolding** *space-restr-to-subalg scaleR-left.sum*[*of - - h x*, *symmetric*] **by** *presburger*

have *LINT x*|*M*. *s i x* $*_R$ *g x* = *LINT x*|*M*. ($\sum$ *y*$\in$*s i* ‘ *space M*. *indicator* (*s i* −‘ {*y*} $\cap$ *space M*) *x* $*_R$ *y* $*_R$ *g x*) **using** *s-scaleR-eq* **by** (*intro Bochner-Integration.integral-cong*) *auto*

also have ... = ($\sum$ *y*$\in$*s i* ‘ *space M*. *LINT x*|*M*. *indicator* (*s i* −‘ {*y*} $\cap$ *space M*) *x* $*_R$ *y* $*_R$ *g x*) **by** (*intro Bochner-Integration.integral-sum integrable-mult-indicator*[*OF - integrable-scaleR-right*] *assms*(*2*)) *simp*

also have ... = ($\sum$ *y*$\in$*s i* ‘ *space M*. *y* $*_R$ *set-lebesgue-integral M* (*s i* −‘ {*y*} $\cap$ *space M*) *g*) **by** (*simp only*: *set-lebesgue-integral-def*[*symmetric*]) *simp*

also have ... = ($\sum$ *y*$\in$*s i* ‘ *space M*. *y* $*_R$ *set-lebesgue-integral M* (*s i* −‘ {*y*} $\cap$ *space M*) (*cond-exp M F g*)) **using** *assms*(*2*) *subalg borel-measurable-vimage*[*OF s-meas-F*] **by** (*subst cond-exp-set-integral*, *auto simp add*: *subalgebra-def*)

also have ... = ($\sum$ *y*$\in$*s i* ‘ *space M*. *LINT x*|*M*. *indicator* (*s i* −‘ {*y*} $\cap$ *space M*) *x* $*_R$ *y* $*_R$ *cond-exp M F g x*) **by** (*simp only*: *set-lebesgue-integral-def*[*symmetric*]) *simp*

also have ... = *LINT x*|*M*. ($\sum$ *y*∈*s i* ' *space M*. *indicator* (*s i* −' {*y*} ∩ *space M*) *x* $*_R$ *y* $*_R$ *cond-exp M F g x*) **by** (*intro Bochner-Integration.integral-sum*[*symmetric*] *integrable-mult-indicator*[*OF - integrable-scaleR-right*]) *auto*
also have ... = *LINT x*|*M*. *s i x* $*_R$ *cond-exp M F g x* **using** *s-scaleR-eq* **by** (*intro Bochner-Integration.integral-cong*) *auto*
finally have *LINT x*|*M*. *s i x* $*_R$ *g x* = *LINT x*|*?F*. *s i x* $*_R$ *cond-exp M F g x* **by** (*simp add*: *integral-subalgebra2*[*OF subalg*])
}
note *integral-s-eq* = *this*

show *integrable M* (λ*x*. *z x* $*_R$ *cond-exp M F g x*) **using** *s-scaleR-cond-exp-g-meas asm*(*2*) *borel-measurable-cond-exp′* **by** (*intro integrable-from-subalg*[*OF subalg*] *integrable-cond-exp integrable-dominated-convergence*[*OF - - - s-scaleR-cond-exp-g-tendsto s-scaleR-cond-exp-g-AE-bdd*]) (*auto intro*: *measurable-from-subalg*[*OF subalg*] *integrable-in-subalg measurable-in-subalg subalg*)

have (λ*i*. *LINT x*|*M*. *s i x* $*_R$ *g x*) ⟶ *LINT x*|*M*. *z x* $*_R$ *g x* **using** *s-scaleR-g-meas asm*(*1*)[*THEN integrable-norm*] *asm′ borel-measurable-cond-exp′* **by** (*intro integral-dominated-convergence*[*OF - - - s-scaleR-g-tendsto s-scaleR-g-AE-bdd*]) (*auto intro*: *measurable-from-subalg*[*OF subalg*])
moreover have (λ*i*. *LINT x*|*?F*. *s i x* $*_R$ *cond-exp M F g x*) ⟶ *LINT x*|*?F*. *z x* $*_R$ *cond-exp M F g x* **using** *s-scaleR-cond-exp-g-meas asm*(*2*) *borel-measurable-cond-exp′* **by** (*intro integral-dominated-convergence*[*OF - - - s-scaleR-cond-exp-g-tendsto s-scaleR-cond-exp-g-AE-bdd*]) (*auto intro*: *measurable-from-subalg*[*OF subalg*] *integrable-in-subalg measurable-in-subalg subalg*)
ultimately show *LINT x*|*M*. *z x* $*_R$ *g x* = *LINT x*|*M*. *z x* $*_R$ *cond-exp M F g x* **using** *integral-s-eq* **using** *subalg* **by** (*simp add*: *LIMSEQ-unique integral-subalgebra2*)
qed
}
note ∗ = *this*

show *integrable M* (λ*x*. *f x* $*_R$ *cond-exp M F g x*) **using** ∗ *assms measurable-in-subalg*[*OF subalg*] **by** *blast*

{
fix *A* **assume** *asm*: *A* ∈ *F*
hence *integrable M* (λ*x*. *indicat-real A x* $*_R$ *f x* $*_R$ *g x*) **using** *subalg* **by** (*fastforce simp add*: *subalgebra-def intro*!: *integrable-mult-indicator assms*(*1*))
hence *set-lebesgue-integral M A* (λ*x*. *f x* $*_R$ *g x*) = *set-lebesgue-integral M A* (λ*x*. *f x* $*_R$ *cond-exp M F g x*) **unfolding** *set-lebesgue-integral-def* **using** *asm* **by** (*auto intro*!: ∗ *measurable-in-subalg*[*OF subalg*])
}
thus *AE x in M*. *cond-exp M F* (λ*x*. *f x* $*_R$ *g x*) *x* = *f x* $*_R$ *cond-exp M F g x* **using** *borel-measurable-cond-exp* **by** (*intro cond-exp-charact*, *auto intro*!: ∗ *assms*

measurable-in-subalg[*OF subalg*])
qed

lemma *cond-exp-sum* [*intro*, *simp*]:
fixes f :: $'t \Rightarrow 'a \Rightarrow 'b$ :: {*second-countable-topology*,*banach*}
assumes [*measurable*]: $\bigwedge i.$ *integrable* M (f i)
shows *AE* x *in* M. *cond-exp* M F ($\lambda x.$ $\sum i{\in}I.$ f i x) x = ($\sum i{\in}I.$ *cond-exp* M F (f i) x)
proof (*rule has-cond-exp-charact*, *intro has-cond-expI'*)
fix A **assume** [*measurable*]: $A \in$ *sets* F
then have *A-meas* [*measurable*]: $A \in$ *sets* M **by** (*meson subsetD subalg subalgebra-def*)

have ($\int x{\in}A.$ ($\sum i{\in}I.$ f i x)∂M) = ($\int x.$ ($\sum i{\in}I.$ *indicator* A x $*_R$ f i x)∂M) **unfolding** *set-lebesgue-integral-def* **by** (*simp add*: *scaleR-sum-right*)
also have ... = ($\sum i{\in}I.$ ($\int x.$ *indicator* A x $*_R$ f i x ∂M)) **using** *assms* **by** (*auto intro*!: *Bochner-Integration.integral-sum integrable-mult-indicator*)
also have ... = ($\sum i{\in}I.$ ($\int x.$ *indicator* A x $*_R$ *cond-exp* M F (f i) x ∂M)) **using** *cond-exp-set-integral*[*OF assms*] **by** (*simp add*: *set-lebesgue-integral-def*)
also have ... = ($\int x.$ ($\sum i{\in}I.$ *indicator* A x $*_R$ *cond-exp* M F (f i) x)∂M) **using** *assms* **by** (*auto intro*!: *Bochner-Integration.integral-sum*[*symmetric*] *integrable-mult-indicator*)
also have ... = ($\int x{\in}A.$ ($\sum i{\in}I.$ *cond-exp* M F (f i) x)∂M) **unfolding** *set-lebesgue-integral-def* **by** (*simp add*: *scaleR-sum-right*)
finally show ($\int x{\in}A.$ ($\sum i{\in}I.$ f i x)∂M) = ($\int x{\in}A.$ ($\sum i{\in}I.$ *cond-exp* M F (f i) x)∂M) **by** *auto*
qed (*auto simp add*: *assms integrable-cond-exp*)

6.1 Linearly Ordered Banach Spaces

lemma *cond-exp-gr-c*:
fixes f :: $'a \Rightarrow 'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable* M f *AE* x *in* M. f $x > c$
shows *AE* x *in* M. *cond-exp* M F f $x > c$
proof −
define X **where** $X = \{x \in$ *space* M. *cond-exp* M F f $x \le c\}$
have [*measurable*]: $X \in$ *sets* F **unfolding** *X-def* **by** *measurable* (*metis sets.top subalg subalgebra-def*)
hence *X-in-M*: $X \in$ *sets* M **using** *sets-restr-to-subalg subalg subalgebra-def* **by** *blast*
have *emeasure* M X = *0*
proof (*rule ccontr*)
assume *emeasure* M $X \neq$ *0*
have *emeasure* (*restr-to-subalg* M F) X = *emeasure* M X **by** (*simp add*: *emeasure-restr-to-subalg subalg*)
hence *emeasure* (*restr-to-subalg* M F) X > *0* **using** ‹¬(*emeasure* M X) = *0*› *gr-zeroI* **by** *auto*
then obtain A **where** A: $A \in$ *sets* (*restr-to-subalg* M F) $A \subseteq X$ *emeasure*

(*restr-to-subalg M F*) *A* > *0* *emeasure* (*restr-to-subalg M F*) *A* < ∞
using *sigma-fin-subalg* **by** (*metis emeasure-notin-sets ennreal-0 infinity-ennreal-def le-less-linear neq-top-trans not-gr-zero order-refl sigma-finite-measure.approx-PInf-emeasure-with-finite*)
hence [*simp*]: *A* ∈ *sets F* **using** *subalg sets-restr-to-subalg* **by** *blast*
hence *A-in-sets-M*[*simp*]: *A* ∈ *sets M* **using** *sets-restr-to-subalg subalg subalgebra-def* **by** *blast*
have [*simp*]: *set-integrable M A* (λ*x*. *c*) **using** *A subalg* **by** (*auto simp add*: *set-integrable-def emeasure-restr-to-subalg*)
have [*simp*]: *set-integrable M A f* **unfolding** *set-integrable-def* **by** (*rule integrable-mult-indicator*, *auto simp add*: *assms*(*1*))
have *AE x in M*. *indicator A x* $*_R$ *c* = *indicator A x* $*_R$ *f x*
proof (*rule integral-eq-mono-AE-eq-AE*)
show *LINT x*|*M*. *indicator A x* $*_R$ *c* = *LINT x*|*M*. *indicator A x* $*_R$ *f x*
proof (*simp only*: *set-lebesgue-integral-def*[*symmetric*], *rule antisym*)
show (∫ *x*∈*A*. *c* ∂*M*) ≤ (∫ *x*∈*A*. *f x* ∂*M*) **using** *assms*(*2*) **by** (*intro set-integral-mono-AE-banach*) *auto*
have (∫ *x*∈*A*. *f x* ∂*M*) = (∫ *x*∈*A*. *cond-exp M F f x* ∂*M*) **by** (*rule cond-exp-set-integral*, *auto simp add*: *assms*)
also have ... ≤ (∫ *x*∈*A*. *c* ∂*M*) **using** *A* **by** (*auto intro*!: *set-integral-mono-banach simp add*: *X-def*)
finally show (∫ *x*∈*A*. *f x* ∂*M*) ≤ (∫ *x*∈*A*. *c* ∂*M*) **by** *simp*
qed
show *AE x in M*. *indicator A x* $*_R$ *c* ≤ *indicator A x* $*_R$ *f x* **using** *assms* **by** (*auto simp add*: *X-def indicator-def*)
qed (*auto simp add*: *set-integrable-def*[*symmetric*])
hence *AE x*∈*A in M*. *c* = *f x* **by** *auto*
hence *AE x*∈*A in M*. *False* **using** *assms*(*2*) **by** *auto*
hence *A* ∈ *null-sets M* **using** *AE-iff-null-sets A-in-sets-M* **by** *metis*
thus *False* **using** *A*(*3*) **by** (*simp add*: *emeasure-restr-to-subalg null-setsD1 subalg*)
qed
thus *?thesis* **using** *AE-iff-null-sets*[*OF X-in-M*] **unfolding** *X-def* **by** *auto*
qed

corollary *cond-exp-less-c*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f AE x in M*. *f x* < *c*
shows *AE x in M*. *cond-exp M F f x* < *c*
proof −
have *AE x in M*. *cond-exp M F f x* = − *cond-exp M F* (λ*x*. − *f x*) *x* **using** *cond-exp-uminus*[*OF assms*(*1*)] **by** *auto*
moreover have *AE x in M*. *cond-exp M F* (λ*x*. − *f x*) *x* > − *c* **using** *assms* **by** (*intro cond-exp-gr-c*) *auto*
ultimately show *?thesis* **by** (*force simp add*: *minus-less-iff*)
qed

lemma *cond-exp-mono-strict*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *or-*

dered-real-vector}
assumes *integrable M f integrable M g AE x in M. f x < g x*
shows *AE x in M. cond-exp M F f x < cond-exp M F g x*
using *cond-exp-less-c*[*OF Bochner-Integration.integrable-diff*, *OF assms*(*1*,*2*), *of 0*]
cond-exp-diff[*OF assms*(*1*,*2*)] *assms*(*3*) **by** *auto*

lemma *cond-exp-ge-c*:
fixes *f* :: *'a* ⇒ *'b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes [*measurable*]: *integrable M f*
and *AE x in M. f x* ≥ *c*
shows *AE x in M. cond-exp M F f x* ≥ *c*
proof −
let *?F* = *restr-to-subalg M F*
interpret *sigma-finite-measure restr-to-subalg M F* **using** *sigma-fin-subalg* **by** *auto*
{
fix *A* **assume** *asm*: *A* ∈ *sets ?F 0* < *measure ?F A*
have [*simp*]: *sets ?F* = *sets F measure ?F A* = *measure M A* **using** *asm* **by** (*auto simp add*: *measure-def sets-restr-to-subalg*[*OF subalg*] *emeasure-restr-to-subalg*[*OF subalg*])
have *M-A*: *emeasure M A* < ∞ **using** *measure-zero-top asm* **by** (*force simp add*: *top.not-eq-extremum*)
hence *F-A*: *emeasure ?F A* < ∞ **using** *asm*(*1*) *emeasure-restr-to-subalg subalg* **by** *fastforce*
have *set-lebesgue-integral M A* (λ-. *c*) ≤ *set-lebesgue-integral M A f* **using** *assms asm M-A subalg* **by** (*intro set-integral-mono-AE-banach*, *auto simp add*: *set-integrable-def integrable-mult-indicator subalgebra-def sets-restr-to-subalg*)
also have ... = *set-lebesgue-integral M A* (*cond-exp M F f*) **using** *cond-exp-set-integral*[*OF assms*(*1*)] *asm* **by** *auto*
also have ... = *set-lebesgue-integral ?F A* (*cond-exp M F f*) **unfolding** *set-lebesgue-integral-def* **using** *asm borel-measurable-cond-exp* **by** (*intro integral-subalgebra2*[*OF subalg*, *symmetric*], *simp*)
finally have (*1* / *measure ?F A*) $*_R$ *set-lebesgue-integral ?F A* (*cond-exp M F f*) ∈ {*c*..} **using** *asm subalg M-A* **by** (*auto simp add*: *set-integral-const subalgebra-def intro*!: *pos-divideR-le-eq*[*THEN iffD1*])
}
thus *?thesis* **using** *AE-restr-to-subalg*[*OF subalg*] *averaging-theorem*[*OF integrable-in-subalg closed-atLeast*, *OF subalg borel-measurable-cond-exp integrable-cond-exp*] **by** *auto*
qed

corollary *cond-exp-le-c*:
fixes *f* :: *'a* ⇒ *'b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f*
and *AE x in M. f x* ≤ *c*
shows *AE x in M. cond-exp M F f x* ≤ *c*

proof −
have *AE x in M. cond-exp M F f x* = − *cond-exp M F* (λ*x*. − *f x*) *x* **using** *cond-exp-uminus*[*OF assms*(*1*)] **by** *force*
moreover have *AE x in M. cond-exp M F* (λ*x*. − *f x*) *x* ≥ − *c* **using** *assms* **by** (*intro cond-exp-ge-c*) *auto*
ultimately show *?thesis* **by** (*force simp add*: *minus-le-iff*)
qed

corollary *cond-exp-mono*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f integrable M g AE x in M. f x* ≤ *g x*
shows *AE x in M. cond-exp M F f x* ≤ *cond-exp M F g x*
using *cond-exp-le-c*[*OF Bochner-Integration.integrable-diff*, *OF assms*(*1*,*2*), *of 0*]
cond-exp-diff[*OF assms*(*1*,*2*)] *assms*(*3*) **by** *auto*

corollary *cond-exp-min*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f integrable M g*
shows *AE* ξ *in M. cond-exp M F* (λ*x*. *min* (*f x*) (*g x*)) ξ ≤ *min* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ)
proof −
have *AE* ξ *in M. cond-exp M F* (λ*x*. *min* (*f x*) (*g x*)) ξ ≤ *cond-exp M F f* ξ **by** (*intro cond-exp-mono integrable-min assms*, *simp*)
moreover have *AE* ξ *in M. cond-exp M F* (λ*x*. *min* (*f x*) (*g x*)) ξ ≤ *cond-exp M F g* ξ **by** (*intro cond-exp-mono integrable-min assms*, *simp*)
ultimately show *AE* ξ *in M. cond-exp M F* (λ*x*. *min* (*f x*) (*g x*)) ξ ≤ *min* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ) **by** *fastforce*
qed

corollary *cond-exp-max*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*}
assumes *integrable M f integrable M g*
shows *AE* ξ *in M. cond-exp M F* (λ*x*. *max* (*f x*) (*g x*)) ξ ≥ *max* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ)
proof −
have *AE* ξ *in M. cond-exp M F* (λ*x*. *max* (*f x*) (*g x*)) ξ ≥ *cond-exp M F f* ξ **by** (*intro cond-exp-mono integrable-max assms*, *simp*)
moreover have *AE* ξ *in M. cond-exp M F* (λ*x*. *max* (*f x*) (*g x*)) ξ ≥ *cond-exp M F g* ξ **by** (*intro cond-exp-mono integrable-max assms*, *simp*)
ultimately show *AE* ξ *in M. cond-exp M F* (λ*x*. *max* (*f x*) (*g x*)) ξ ≥ *max* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ) **by** *fastforce*
qed

corollary *cond-exp-inf*:
fixes *f* :: ′*a* ⇒ ′*b* :: {*second-countable-topology*, *banach*, *linorder-topology*, *or-*

dered-real-vector, *lattice*}
assumes *integrable M f integrable M g*
shows *AE* ξ *in M*. *cond-exp M F* (λx. *inf* (*f x*) (*g x*)) $\xi \leq$ *inf* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ)
unfolding *inf-min* **using** *assms* **by** (*rule cond-exp-min*)

corollary *cond-exp-sup*:
fixes *f* :: $'a \Rightarrow$ $'b$ :: {*second-countable-topology*, *banach*, *linorder-topology*, *ordered-real-vector*, *lattice*}
assumes *integrable M f integrable M g*
shows *AE* ξ *in M*. *cond-exp M F* (λx. *sup* (*f x*) (*g x*)) $\xi \geq$ *sup* (*cond-exp M F f* ξ) (*cond-exp M F g* ξ)
unfolding *sup-max* **using** *assms* **by** (*rule cond-exp-max*)

end

end
theory *Filtered-Measure*
imports *HOL−Probability.Conditional-Expectation*
begin

7 Filtered Measure Spaces

7.1 Filtered Measure

locale *filtered-measure* =
fixes *M F* **and** t_0 :: $'b$ :: {*second-countable-topology*, *linorder-topology*}
assumes *subalgebra*: $\bigwedge i.\ t_0 \leq i \Longrightarrow$ *subalgebra M* (*F i*)
and *sets-F-mono*: $\bigwedge i\ j.\ t_0 \leq i \Longrightarrow i \leq j \Longrightarrow$ *sets* (*F i*) $\leq$ *sets* (*F j*)
begin

lemma *space-F*:
assumes $t_0 \leq i$
shows *space* (*F i*) = *space M*
using *subalgebra assms* **by** (*simp add*: *subalgebra-def*)

lemma *subalgebra-F*:
assumes $t_0 \leq i$ $i \leq j$
shows *subalgebra* (*F j*) (*F i*)
unfolding *subalgebra-def* **using** *assms* **by** (*simp add*: *space-F sets-F-mono*)

lemma *borel-measurable-mono*:
assumes $t_0 \leq i$ $i \leq j$
shows *borel-measurable* (*F i*) $\subseteq$ *borel-measurable* (*F j*)
unfolding *subset-iff* **by** (*metis assms subalgebra-F measurable-from-subalg*)

end

locale *nat-filtered-measure* = *filtered-measure M F 0* **for** *M* **and** *F* :: *nat* ⇒ -
locale *real-filtered-measure* = *filtered-measure M F 0* **for** *M* **and** *F* :: *real* ⇒ -

context *nat-filtered-measure*
begin

lemma *space-F*: *space* (*F i*) = *space M*
  using *subalgebra* **by** (*simp add*: *subalgebra-def*)

lemma *subalgebra-F*:
  assumes *i* ≤ *j*
  shows *subalgebra* (*F j*) (*F i*)
  unfolding *subalgebra-def* **using** *assms* **by** (*simp add*: *space-F sets-F-mono*)

lemma *borel-measurable-mono*:
  assumes *i* ≤ *j*
  shows *borel-measurable* (*F i*) ⊆ *borel-measurable* (*F j*)
  unfolding *subset-iff* **by** (*metis assms subalgebra-F measurable-from-subalg*)

end

7.2 Sigma Finite Filtered Measure

The locale presented here is a generalization of the *sigma-finite-subalgebra* for a particular filtration.

locale *sigma-finite-filtered-measure* = *filtered-measure* +
  assumes *sigma-finite*: *sigma-finite-subalgebra M* (*F* t_0)

lemma (**in** *sigma-finite-filtered-measure*) *sigma-finite-subalgebra-F*[*intro*]:
  assumes t_0 ≤ *i*
  shows *sigma-finite-subalgebra M* (*F i*)
  using *assms* **by** (*metis dual-order.refl sets-F-mono sigma-finite sigma-finite-subalgebra.nested-subalg-is-sigma-finite subalgebra subalgebra-def*)

locale *nat-sigma-finite-filtered-measure* = *sigma-finite-filtered-measure M F 0* **for** *M* **and** *F* :: *nat* ⇒ -
locale *real-sigma-finite-filtered-measure* = *sigma-finite-filtered-measure M F 0* **for** *M* **and** *F* :: *real* ⇒ -

sublocale *nat-sigma-finite-filtered-measure* ⊆ *nat-filtered-measure* ..
sublocale *nat-sigma-finite-filtered-measure* ⊆ *sigma-finite-subalgebra M F i* **by** *blast*

sublocale *real-sigma-finite-filtered-measure* ⊆ *real-filtered-measure* ..

7.3 Filtered Finite Measure

locale *finite-filtered-measure* = *filtered-measure* + *finite-measure*

sublocale *finite-filtered-measure* $\subseteq$ *sigma-finite-filtered-measure*
using *subalgebra* **by** (*unfold-locales*, *blast*, *meson dual-order.refl finite-measure-axioms finite-measure-def finite-measure-restr-to-subalg sigma-finite-measure.sigma-finite-countable subalgebra*)

locale *nat-finite-filtered-measure* = *finite-filtered-measure M F 0* **for** *M* **and** *F* :: *nat* $\Rightarrow$ -
locale *real-finite-filtered-measure* = *finite-filtered-measure M F 0* **for** *M* **and** *F* :: *real* $\Rightarrow$ -

sublocale *nat-finite-filtered-measure* $\subseteq$ *nat-sigma-finite-filtered-measure* **..**
sublocale *real-finite-filtered-measure* $\subseteq$ *real-sigma-finite-filtered-measure* **..**

7.4 Constant Filtration

lemma *filtered-measure-constant-filtration*:
assumes *subalgebra M F*
shows *filtered-measure M* (λ-. *F*) t_0
using *assms* **by** (*unfold-locales*) (*auto simp add*: *subalgebra-def*)

sublocale *sigma-finite-subalgebra* $\subseteq$ *constant-filtration*: *sigma-finite-filtered-measure M* λ- :: $'t$ :: {*second-countable-topology*, *linorder-topology*}. *F* t_0
using *subalg* **by** (*unfold-locales*) (*auto simp add*: *subalgebra-def*)

end
theory *Stochastic-Process*
imports *Filtered-Measure Measure-Space-Addendum*
begin

8 Stochastic Processes

8.1 Stochastic Process

A stochastic process is a collection of random variables, indexed by a type $'b$.

locale *stochastic-process* =
fixes *M* t_0 **and** *X* :: $'b$ :: {*second-countable-topology*, *linorder-topology*} $\Rightarrow$ $'a$ $\Rightarrow$ $'c$ :: {*second-countable-topology*, *banach*}
assumes *random-variable*[*measurable*]: $\bigwedge i.\ t_0 \le i \Longrightarrow X\ i \in$ *borel-measurable M*
begin

definition *left-continuous* **where** *left-continuous* = (*AE* ξ *in M*. $\forall t$. *continuous* (*at-left t*) ($\lambda i.\ X\ i\ \xi$))
definition *right-continuous* **where** *right-continuous* = (*AE* ξ *in M*. $\forall t$. *continuous* (*at-right t*) ($\lambda i.\ X\ i\ \xi$))

end

locale *nat-stochastic-process* = *stochastic-process* M *0* :: *nat* X **for** M X
locale *real-stochastic-process* = *stochastic-process* M *0* :: *real* X **for** M X

lemma *stochastic-process-const-fun*:
  assumes $f \in$ *borel-measurable* M
  shows *stochastic-process* M t_0 (λ-. f) **using** *assms* **by** (*unfold-locales*)

lemma *stochastic-process-const*:
  shows *stochastic-process* M t_0 (λi -. c i) **by** (*unfold-locales*) *simp*

context *stochastic-process*
begin

lemma *compose*:
  assumes $\bigwedge i.\ t_0 \leq i \Longrightarrow f\ i \in$ *borel-measurable borel*
  shows *stochastic-process* M t_0 ($\lambda i\ \xi.$ (f i) (X i ξ))
  by (*unfold-locales*) (*intro measurable-compose*[*OF random-variable assms*])

lemma *norm*: *stochastic-process* M t_0 ($\lambda i\ \xi.$ *norm* (X i ξ)) **by** (*fastforce intro*: *compose*)

lemma *scaleR-right*:
  assumes *stochastic-process* M t_0 Y
  shows *stochastic-process* M t_0 ($\lambda i\ \xi.$ (Y i ξ) $*_R$ (X i ξ))
  using *stochastic-process.random-variable*[*OF assms*] *random-variable* **by** (*unfold-locales*) *simp*

lemma *scaleR-right-const-fun*:
  assumes $f \in$ *borel-measurable* M
  shows *stochastic-process* M t_0 ($\lambda i\ \xi.$ f ξ $*_R$ (X i ξ))
  by (*unfold-locales*) (*intro borel-measurable-scaleR assms random-variable*)

lemma *scaleR-right-const*: *stochastic-process* M t_0 ($\lambda i\ \xi.$ c i $*_R$ (X i ξ))
  by (*unfold-locales*) *simp*

lemma *add*:
  assumes *stochastic-process* M t_0 Y
  shows *stochastic-process* M t_0 ($\lambda i\ \xi.$ X i ξ + Y i ξ)
  using *stochastic-process.random-variable*[*OF assms*] *random-variable* **by** (*unfold-locales*) *simp*

lemma *diff*:
  assumes *stochastic-process* M t_0 Y
  shows *stochastic-process* M t_0 ($\lambda i\ \xi.$ X i ξ − Y i ξ)
  using *stochastic-process.random-variable*[*OF assms*] *random-variable* **by** (*unfold-locales*) *simp*

lemma *uminus*: *stochastic-process* M t_0 ($-X$) **using** *scaleR-right-const*[*of* λ-. -1]
by (*simp add*: *fun-Compl-def*)

lemma *partial-sum*: *stochastic-process* $M\ t_0\ (\lambda n\ \xi.\ \sum i{\in}\{t_0..{<}n\}.\ X\ i\ \xi)$ **by** (*unfold-locales*) *simp*

lemma *partial-sum'*: *stochastic-process* $M\ t_0\ (\lambda n\ \xi.\ \sum i{\in}\{t_0..n\}.\ X\ i\ \xi)$ **by** (*unfold-locales*) *simp*

end

lemma *stochastic-process-sum*:
  assumes $\bigwedge i.\ i \in I \Longrightarrow$ *stochastic-process* $M\ t_0\ (X\ i)$
  shows *stochastic-process* $M\ t_0\ (\lambda k\ \xi.\ \sum i \in I.\ X\ i\ k\ \xi)$ **using** *assms*[*THEN stochastic-process.random-variable*] **by** (*unfold-locales*, *auto*)

8.1.1 Natural Filtration

The natural filtration induced by a stochastic process X is the filtration generated by all events involving the process up to the time index t, i.e. $\Sigma\ t = \sigma\ \{X\ s\ |s.\ s \leq t\}$.

definition *natural-filtration* :: *'a measure* $\Rightarrow$ *'b* $\Rightarrow$ (*'b* $\Rightarrow$ *'a* $\Rightarrow$ *'c* :: *topological-space*) $\Rightarrow$ *'b* :: {*second-countable-topology*, *linorder-topology*} $\Rightarrow$ *'a measure*
where
  natural-filtration $M\ t_0\ Y = (\lambda t.$ *sigma-gen* (*space* M) *borel* $\{Y\ i \mid i.\ i \in \{t_0..t\}\})$

context *stochastic-process*
begin

lemma *sets-natural-filtration'*: *sets* (*natural-filtration* $M\ t_0\ X\ t$) = *sigma-sets* (*space* M) $(\bigcup i{\in}\{t_0..t\}.\ \{X\ i\ -`\ A \cap$ *space* $M \mid A.\ A \in$ *borel*$\})$
  unfolding *natural-filtration-def sets-sigma-gen* **by** (*intro sigma-sets-eqI*) *blast+*

lemma
  shows *sets-natural-filtration*: *sets* (*natural-filtration* $M\ t_0\ X\ t$) = *sigma-sets* (*space* M) $(\bigcup i{\in}\{t_0..t\}.\ \{X\ i\ -`\ A \cap$ *space* $M \mid A.$ *open* $A\})$
    and *space-natural-filtration*[*simp*]: *space* (*natural-filtration* $M\ t_0\ X\ t$) = *space* M
proof −
  show *space* (*natural-filtration* $M\ t_0\ X\ t$) = *space* M **unfolding** *natural-filtration-def space-sigma-gen* **..**
  show *sets* (*natural-filtration* $M\ t_0\ X\ t$) = *sigma-sets* (*space* M) $(\bigcup i{\in}\{t_0..t\}.\ \{X\ i\ -`\ A \cap$ *space* $M \mid A.$ *open* $A\})$ **unfolding** *sets-natural-filtration'*
  proof (*intro sigma-sets-eqI*, *clarify*)
    fix i **and** A :: *'c set* **assume** *asm*: $i \in \{t_0..t\}$ $A \in$ *sets borel*
    hence $A \in$ *sigma-sets UNIV* $\{S.$ *open* $S\}$ **unfolding** *borel-def* **by** *simp*
    thus $X\ i\ -`\ A \cap$ *space* $M \in$ *sigma-sets* (*space* $M$) $(\bigcup i{\in}\{t_0..t\}.\ \{X\ i\ -`\ A \cap$ *space* $M\ |A.$ *open* $A\})$
    proof (*induction*)
      case (*Compl a*)

have *X i* −‘ (*UNIV* − *a*) ∩ *space M* = *space M* − (*X i* −‘ *a* ∩ *space M*) **by** *blast*
then show *?case* **using** *Compl*(*2*)[*THEN sigma-sets.Compl*] **by** *presburger*
next
case (*Union a*)
have *X i* −‘ ⋃ (*range a*) ∩ *space M* = ⋃ (*range* (λ*j*. *X i* −‘ *a j* ∩ *space M*)) **by** *blast*
then show *?case* **using** *Union*(*2*)[*THEN sigma-sets.Union*] **by** *presburger*
qed (*auto intro*: *asm*)
qed (*intro sigma-sets.Basic*, *fastforce*)
qed

lemma *subalgebra-natural-filtration*:
shows *subalgebra M* (*natural-filtration M* t_0 *X i*)
unfolding *subalgebra-def* **using** *measurable-family-iff-contains-sigma-gen* **by** (*force simp add*: *natural-filtration-def*)

end

sublocale *stochastic-process* ⊆ *filtered-measure-natural-filtration*: *filtered-measure M natural-filtration M* t_0 *X* t_0
by (*unfold-locales*) (*intro subalgebra-natural-filtration*, *simp only*: *sets-natural-filtration*, *intro sigma-sets-subseteq*, *force*)

In order to show that the natural filtration constitutes a filtered sigma finite measure, we need to provide a countable exhausting set in the preimage of $X\ t_0$.

lemma (**in** *sigma-finite-measure*) *sigma-finite-filtered-measure-natural-filtration*:
assumes *stochastic-process M* t_0 *X*
and *exhausting-set*: *countable A* (⋃*A*) = *space M* ⋀*a*. *a* ∈ *A* ⟹ *emeasure M a* ≠ ∞ ⋀*a*. *a* ∈ *A* ⟹ ∃ *b* ∈ *borel*. *a* = *X* t_0 −‘ *b* ∩ *space M*
shows *sigma-finite-filtered-measure M* (*natural-filtration M* t_0 *X*) t_0
proof (*unfold-locales*)
interpret *stochastic-process M* t_0 *X* **by** (*rule assms*)
have *A* ⊆ *sets* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) **using** *exhausting-set* **by** (*simp add*: *sets-restr-to-subalg*[*OF subalgebra-natural-filtration*] *sets-natural-filtration′*) *fast*
moreover have ⋃ *A* = *space* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) **unfolding** *space-restr-to-subalg* **using** *exhausting-set* **by** *simp*
moreover have ∀ *a*∈*A*. *emeasure* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) *a* ≠ ∞ **using** *calculation*(*1*) *exhausting-set*(*3*)
by (*auto simp add*: *sets-restr-to-subalg*[*OF subalgebra-natural-filtration*] *emeasure-restr-to-subalg*[*OF subalgebra-natural-filtration*])
ultimately show ∃ *A*. *countable A* ∧ *A* ⊆ *sets* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) ∧ ⋃ *A* = *space* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) ∧ (∀ *a*∈*A*. *emeasure* (*restr-to-subalg M* (*natural-filtration M* t_0 *X* t_0)) *a* ≠ ∞) **using** *exhausting-set* **by** *blast*
show ⋀*i j*. ⟦t_0 ≤ *i*; *i* ≤ *j*⟧ ⟹ *sets* (*natural-filtration M* t_0 *X i*) ⊆ *sets* (*natural-filtration M* t_0 *X j*) **using** *filtered-measure-natural-filtration.subalgebra-F* **by** (*simp add*: *sub-*

algebra-def)
qed (*auto intro*: *stochastic-process.subalgebra-natural-filtration assms*(*1*))

lemma (**in** *finite-measure*) *sigma-finite-filtered-measure-natural-filtration*:
  assumes *stochastic-process* M t_0 X
  shows *sigma-finite-filtered-measure* M (*natural-filtration* M t_0 X) t_0
proof (*intro sigma-finite-filtered-measure-natural-filtration*[*OF assms*(*1*), *of* {*space* M}])
  have *space* $M = X\ t_0$ −' *UNIV* ∩ *space* M **by** *blast*
  thus $\bigwedge a.\ a \in \{space\ M\} \Longrightarrow \exists\, b{\in}sets\ borel.\ a = X\ t_0$ −' b ∩ *space* M **by** *force*
qed (*auto*)

8.2 Adapted Process

We call a collection a stochastic process X adapted if X i is F i-borel-measurable for all indices i.

locale *adapted-process* = *filtered-measure* M F t_0 **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*second-countable-topology*, *banach*} +
  assumes *adapted*[*measurable*]: $\bigwedge i.\ t_0 \le i \Longrightarrow X\ i \in$ *borel-measurable* (F i)
begin

lemma *adaptedE*[*elim*]:
  assumes $[\![\bigwedge j\ i.\ t_0 \le j \Longrightarrow j \le i \Longrightarrow X\ j \in$ *borel-measurable* (F i)$]\!] \Longrightarrow P$
  shows P
  using *assms* **using** *adapted* **by** (*metis dual-order.trans borel-measurable-subalgebra sets-F-mono space-F*)

lemma *adaptedD*:
  assumes $t_0 \le j$ $j \le i$
  shows $X\ j \in$ *borel-measurable* (F i) **using** *assms adaptedE* **by** *meson*

end

locale *nat-adapted-process* = *adapted-process* M F *0* :: *nat* X **for** M F X
sublocale *nat-adapted-process* ⊆ *nat-filtered-measure* **..**

locale *real-adapted-process* = *adapted-process* M F *0* :: *real* X **for** M F X
sublocale *real-adapted-process* ⊆ *real-filtered-measure* **..**

lemma (**in** *filtered-measure*) *adapted-process-const-fun*:
  assumes $f \in$ *borel-measurable* (F t_0)
  shows *adapted-process* M F t_0 (λ-. f)
  using *measurable-from-subalg subalgebra-F assms* **by** (*unfold-locales*) *blast*

lemma (**in** *filtered-measure*) *adapted-process-const*:
  shows *adapted-process* M F t_0 (λi -. c i) **by** (*unfold-locales*) *simp*

context *adapted-process*
begin

lemma *compose*:
  assumes $\bigwedge i.\ t_0 \le i \Longrightarrow f\ i \in$ *borel-measurable borel*
  shows *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ (f\ i)\ (X\ i\ \xi))$
  by (*unfold-locales*) (*intro measurable-compose*[*OF adapted assms*])

lemma *norm*: *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.$ *norm* $(X\ i\ \xi))$ **by** (*fastforce intro*: *compose*)

lemma *scaleR-right*:
  assumes *adapted-process* $M\ F\ t_0\ R$
  shows *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ (R\ i\ \xi) *_R (X\ i\ \xi))$
  using *adapted-process.adapted*[*OF assms*] *adapted* **by** (*unfold-locales*) *simp*

lemma *scaleR-right-const-fun*:
  assumes $f \in$ *borel-measurable* $(F\ t_0)$
  shows *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ f\ \xi *_R (X\ i\ \xi))$
  using *assms* **by** (*fast intro*: *scaleR-right adapted-process-const-fun*)

lemma *scaleR-right-const*: *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ c\ i *_R (X\ i\ \xi))$ **by** (*unfold-locales*) *simp*

lemma *add*:
  assumes *adapted-process* $M\ F\ t_0\ Y$
  shows *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ X\ i\ \xi + Y\ i\ \xi)$
  using *adapted-process.adapted*[*OF assms*] *adapted* **by** (*unfold-locales*) *simp*

lemma *diff*:
  assumes *adapted-process* $M\ F\ t_0\ Y$
  shows *adapted-process* $M\ F\ t_0\ (\lambda i\ \xi.\ X\ i\ \xi - Y\ i\ \xi)$
  using *adapted-process.adapted*[*OF assms*] *adapted* **by** (*unfold-locales*) *simp*

lemma *uminus*: *adapted-process* $M\ F\ t_0\ (-X)$ **using** *scaleR-right-const*[*of* λ-. -1] **by** (*simp add*: *fun-Compl-def*)

lemma *partial-sum*: *adapted-process* $M\ F\ t_0\ (\lambda n\ \xi.\ \sum i{\in}\{t_0..{<}n\}.\ X\ i\ \xi)$
proof (*unfold-locales*)
  fix $i :: {'b}$
  have $X\ j \in$ *borel-measurable* $(F\ i)$ **if** $t_0 \le j\ j < i$ **for** j **using** *that adaptedE* **by** *fastforce*
  thus $(\lambda\xi.\ \sum i{\in}\{t_0..{<}i\}.\ X\ i\ \xi) \in$ *borel-measurable* $(F\ i)$ **by** *simp*
qed

lemma *partial-sum'*: *adapted-process* $M\ F\ t_0\ (\lambda n\ \xi.\ \sum i{\in}\{t_0..n\}.\ X\ i\ \xi)$
proof (*unfold-locales*)
  fix $i :: {'b}$
  have $X\ j \in$ *borel-measurable* $(F\ i)$ **if** $t_0 \le j\ j \le i$ **for** j **using** *that adaptedE* **by** *meson*
  thus $(\lambda\xi.\ \sum i{\in}\{t_0..i\}.\ X\ i\ \xi) \in$ *borel-measurable* $(F\ i)$ **by** *simp*

qed

end

lemma (**in** *nat-adapted-process*) *partial-sum-Suc*: *nat-adapted-process M F* ($\lambda n\ \xi$. $\sum i{<}n$. X (*Suc* i) ξ)
proof (*unfold-locales*)
  fix i
  have $X\ j \in$ *borel-measurable* ($F\ i$) **if** $j \le i$ **for** j **using** *that adaptedD* **by** *blast*
  thus ($\lambda\xi$. $\sum i{<}i$. X (*Suc* i) ξ) $\in$ *borel-measurable* ($F\ i$) **by** *auto*
qed

lemma (**in** *filtered-measure*) *adapted-process-sum*:
  assumes $\bigwedge i.\ i \in I \Longrightarrow$ *adapted-process* $M\ F\ t_0$ ($X\ i$)
  shows *adapted-process* $M\ F\ t_0$ ($\lambda k\ \xi$. $\sum i \in I$. $X\ i\ k\ \xi$)
proof −
  {
    fix $i\ k$ **assume** $i \in I$ **and** *asm*: $t_0 \le k$
    then interpret *adapted-process* $M\ F\ t_0\ X\ i$ **using** *assms* **by** *simp*
    have $X\ i\ k \in$ *borel-measurable* M $X\ i\ k \in$ *borel-measurable* ($F\ k$) **using** *measurable-from-subalg subalgebra adapted asm* **by** (*blast*, *simp*)
  }
  thus *?thesis* **by** (*unfold-locales*) *simp*
qed

An adapted process is necessarily a stochastic process.

sublocale *adapted-process* $\subseteq$ *stochastic-process* **using** *measurable-from-subalg subalgebra adapted* **by** (*unfold-locales*) *blast*

sublocale *nat-adapted-process* $\subseteq$ *nat-stochastic-process* **..**
sublocale *real-adapted-process* $\subseteq$ *real-stochastic-process* **..**

A stochastic process is always adapted to the natural filtration it generates.

sublocale *stochastic-process* $\subseteq$ *adapted-natural*: *adapted-process M natural-filtration* $M\ t_0\ X\ t_0\ X$ **by** (*unfold-locales*) (*auto simp add*: *natural-filtration-def intro*: *random-variable measurable-sigma-gen*)

8.3 Progressively Measurable Process

locale *progressive-process* = *filtered-measure* $M\ F\ t_0$ **for** $M\ F\ t_0$ **and** X :: - $\Rightarrow$ - $\Rightarrow$ - :: {*second-countable-topology*, *banach*} +
 assumes *progressive*[*measurable*]: $\bigwedge t.\ t_0 \le t \Longrightarrow (\lambda(i, x).\ X\ i\ x) \in$ *borel-measurable* (*restrict-space borel* $\{t_0..t\} \bigotimes_M F\ t$)
begin

lemma *progressiveD*:
  assumes $S \in$ *borel*
  shows ($\lambda(j, \xi)$. $X\ j\ \xi$) −‘ $S \cap (\{t_0..i\} \times$ *space* M) $\in$ (*restrict-space borel* $\{t_0..i\} \bigotimes_M F\ i$)

using *measurable-sets*[*OF progressive*, *OF - assms*, *of i*]
by (*cases* $t_0 \leq i$) (*auto simp add*: *space-F space-restrict-space sets-pair-measure space-pair-measure*)

end

locale *nat-progressive-process* = *progressive-process M F 0* :: *nat X* **for** *M F X*
locale *real-progressive-process* = *progressive-process M F 0* :: *real X* **for** *M F X*

lemma (**in** *filtered-measure*) *progressive-process-const-fun*:
assumes $f \in$ *borel-measurable* ($F\ t_0$)
shows *progressive-process M F* t_0 (λ-. f)
proof (*unfold-locales*)
fix i **assume** *asm*: $t_0 \leq i$
have $f \in$ *borel-measurable* ($F\ i$) **using** *borel-measurable-mono*[*OF order.refl asm*] *assms* **by** *blast*
thus *case-prod* (λ-. f) $\in$ *borel-measurable* (*restrict-space borel* $\{t_0..i\}$ $\bigotimes_M$ $F\ i$) **using** *measurable-compose*[*OF measurable-snd*] **by** *simp*
qed

lemma (**in** *filtered-measure*) *progressive-process-const*:
assumes $c \in$ *borel-measurable borel*
shows *progressive-process M F* t_0 (λi -. $c\ i$)
using *assms* **by** (*unfold-locales*) (*auto simp add*: *measurable-split-conv intro*!: *measurable-compose*[*OF measurable-fst*] *measurable-restrict-space1*)

context *progressive-process*
begin

lemma *compose*:
assumes *case-prod f* $\in$ *borel-measurable borel*
shows *progressive-process M F* t_0 ($\lambda i\ \xi$. ($f\ i$) ($X\ i\ \xi$))
proof
fix i **assume** *asm*: $t_0 \leq i$
have ($\lambda(j, \xi)$. (j, $X\ j\ \xi$)) $\in$ (*restrict-space borel* $\{t_0..i\}$ $\bigotimes_M$ $F\ i$) $\to_M$ *borel* $\bigotimes_M$ *borel*
using *progressive*[*OF asm*] *measurable-fst''*[*OF measurable-restrict-space1*, *OF measurable-id*]
by (*auto simp add*: *measurable-pair-iff measurable-split-conv*)
moreover have ($\lambda(j, \xi)$. $f\ j$ ($X\ j\ \xi$)) = *case-prod f o* (($\lambda(j, y)$. (j, y)) *o* ($\lambda(j, \xi)$. (j, $X\ j\ \xi$))) **by** *fastforce*
ultimately show ($\lambda(j, \xi)$. ($f\ j$) ($X\ j\ \xi$)) $\in$ *borel-measurable* (*restrict-space borel* $\{t_0..i\}$ $\bigotimes_M$ $F\ i$) **using** *assms* **by** (*simp add*: *borel-prod*)
qed

lemma *norm*: *progressive-process M F* t_0 ($\lambda i\ \xi$. *norm* ($X\ i\ \xi$)) **using** *measurable-compose*[*OF progressive borel-measurable-norm*] **by** (*unfold-locales*) *simp*

lemma *scaleR-right*:

assumes *progressive-process* M F t_0 R
shows *progressive-process* M F t_0 $(\lambda i\ \xi.\ (R\ i\ \xi) *_R (X\ i\ \xi))$
using *progressive-process.progressive*[*OF assms*] **by** (*unfold-locales*) (*simp add*: *progressive assms*)

lemma *scaleR-right-const-fun*:
assumes $f \in$ *borel-measurable* $(F\ t_0)$
shows *progressive-process* M F t_0 $(\lambda i\ \xi.\ f\ \xi *_R (X\ i\ \xi))$
using *assms* **by** (*fast intro*: *scaleR-right progressive-process-const-fun*)

lemma *scaleR-right-const*:
assumes $c \in$ *borel-measurable borel*
shows *progressive-process* M F t_0 $(\lambda i\ \xi.\ c\ i *_R (X\ i\ \xi))$
using *assms* **by** (*fastforce intro*: *scaleR-right progressive-process-const*)

lemma *add*:
assumes *progressive-process* M F t_0 Y
shows *progressive-process* M F t_0 $(\lambda i\ \xi.\ X\ i\ \xi + Y\ i\ \xi)$
using *progressive-process.progressive*[*OF assms*] **by** (*unfold-locales*) (*simp add*: *progressive assms*)

lemma *diff*:
assumes *progressive-process* M F t_0 Y
shows *progressive-process* M F t_0 $(\lambda i\ \xi.\ X\ i\ \xi - Y\ i\ \xi)$
using *progressive-process.progressive*[*OF assms*] **by** (*unfold-locales*) (*simp add*: *progressive assms*)

lemma *uminus*: *progressive-process* M F t_0 $(-X)$ **using** *scaleR-right-const*[*of* λ-. -1] **by** (*simp add*: *fun-Compl-def*)

end

A progressively measurable process is also adapted.

sublocale *progressive-process* $\subseteq$ *adapted-process* **using** *measurable-compose-rev*[*OF progressive measurable-Pair1'*] **unfolding** *prod.case* **by** (*unfold-locales*) *simp*

sublocale *nat-progressive-process* $\subseteq$ *nat-adapted-process* **..**
sublocale *real-progressive-process* $\subseteq$ *real-adapted-process* **..**

In the discrete setting, adaptedness is equivalent to progressive measurability.

sublocale *nat-adapted-process* $\subseteq$ *nat-progressive-process*
proof (*unfold-locales*, *intro borel-measurableI*)
fix S :: *'b set* **and** i :: *nat* **assume** *open-S*: *open* S
{
fix j **assume** *asm*: $j \leq i$
hence $X\ j -` S \cap$ *space* $M \in F\ i$ **using** *adaptedD*[*of* j, *THEN measurable-sets*] *space-F open-S* **by** *fastforce*

moreover have *case-prod* X −‘ $S \cap \{j\} \times$ *space* $M = \{j\} \times (X\, j$ −‘ $S \cap$ *space* $M)$ **for** j **by** *fast*
moreover have $\{j :: nat\} \in$ *restrict-space borel* $\{0..i\}$ **using** *asm* **by** (*simp add*: *sets-restrict-space-iff*)
ultimately have *case-prod* X −‘ $S \cap \{j\} \times$ *space* $M \in$ *restrict-space borel* $\{0..i\} \bigotimes_M F\ i$ **by** *simp*
}
hence $(\lambda j.\ (\lambda(x, y).\ X\ x\ y)$ −‘ $S \cap \{j\} \times$ *space* $M)$ ‘ $\{..i\} \subseteq$ *restrict-space borel* $\{0..i\} \bigotimes_M F\ i$ **by** *blast*
moreover have *case-prod* X −‘ $S \cap$ *space* (*restrict-space borel* $\{0..i\} \bigotimes_M F\ i) = (\bigcup j \le i.$ *case-prod* X −‘ $S \cap \{j\} \times$ *space* $M)$ **unfolding** *space-pair-measure space-restrict-space space-F* **by** *force*
ultimately show *case-prod* X −‘ $S \cap$ *space* (*restrict-space borel* $\{0..i\} \bigotimes_M F\ i) \in$ *restrict-space borel* $\{0..i\} \bigotimes_M F\ i$ **by** (*metis sets.countable-UN*)
qed

8.4 Predictable Process

We introduce the constant Σ_P to denote the predictable sigma algebra.

context *filtered-measure*
begin

definition Σ_P :: $('b \times 'a)$ *measure* **where** *predictable-sigma*: $\Sigma_P \equiv$ *sigma* $(\{t_0..\} \times$ *space* $M)$ $(\{\{s{<}..t\} \times A \mid A\ s\ t.\ A \in F\ s \wedge t_0 \le s \wedge s < t\} \cup \{\{t_0\} \times A \mid A.\ A \in F\ t_0\})$

lemma *space-predictable-sigma*[*simp*]: *space* $\Sigma_P = (\{t_0..\} \times$ *space* $M)$ **unfolding** *predictable-sigma space-measure-of-conv* **by** *blast*

lemma *sets-predictable-sigma*: *sets* $\Sigma_P =$ *sigma-sets* $(\{t_0..\} \times$ *space* $M)$ $(\{\{s{<}..t\} \times A \mid A\ s\ t.\ A \in F\ s \wedge t_0 \le s \wedge s < t\} \cup \{\{t_0\} \times A \mid A.\ A \in F\ t_0\})$
unfolding *predictable-sigma* **using** *space-F sets.sets-into-space* **by** (*subst sets-measure-of*) *fastforce+*

lemma *measurable-predictable-sigma-snd*:
assumes *countable* $\mathcal{I}$ $\mathcal{I} \subseteq \{\{s{<}..t\} \mid s\ t.\ t_0 \le s \wedge s < t\}$ $\{t_0{<}..\} \subseteq (\bigcup \mathcal{I})$
shows *snd* $\in \Sigma_P \to_M F\ t_0$
proof (*intro measurableI*, *force simp add*: *space-F*)
fix S :: $'a$ *set* **assume** *asm*: $S \in F\ t_0$
have *countable*: *countable* $((\lambda I.\ I \times S)$ ‘ $\mathcal{I})$ **using** *assms*(*1*) **by** *blast*
have $(\lambda I.\ I \times S)$ ‘ $\mathcal{I} \subseteq \{\{s{<}..t\} \times A \mid A\ s\ t.\ A \in F\ s \wedge t_0 \le s \wedge s < t\}$ **using** *sets-F-mono*[*OF order-refl*, *THEN subsetD*, *OF - asm*] *assms*(*2*) **by** *blast*
hence $(\bigcup I \in \mathcal{I}.\ I \times S) \cup \{t_0\} \times S \in \Sigma_P$ **unfolding** *sets-predictable-sigma* **using** *asm* **by** (*intro sigma-sets-Un*[*OF sigma-sets-UNION*[*OF countable*] *sigma-sets.Basic*] *sigma-sets.Basic*) *blast+*
moreover have *snd* −‘ $S \cap$ *space* $\Sigma_P = \{t_0..\} \times S$ **using** *sets.sets-into-space*[*OF asm*] **by** (*fastforce simp add*: *space-F*)
moreover have $(\bigcup I \in \mathcal{I}.\ I \times S) \cup \{t_0\} \times S = \{t_0..\} \times S$ **using** *assms*(*2*,*3*) **using** *ivl-disj-un*(*1*) **by** *fastforce*

ultimately show *snd* $-$' $S \cap$ *space* $\Sigma_P \in \Sigma_P$ **by** *argo*
qed

lemma *measurable-predictable-sigma-fst*:
assumes *countable* $\mathcal{I}$ $\mathcal{I} \subseteq \{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$ $\{t_0{<}..\} \subseteq (\bigcup \mathcal{I})$
shows $fst \in \Sigma_P \rightarrow_M$ *borel*
proof $-$
have $A \times$ *space* $M \in$ *sets* Σ_P **if** $A \in$ *sigma-sets* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$ **for** A **unfolding** *sets-predictable-sigma* **using** *that*
proof (*induction rule*: *sigma-sets.induct*)
case (*Basic a*)
thus *?case* **using** *space-F sets.top* **by** *blast*
next
case (*Compl a*)
have $(\{t_0..\} - a) \times$ *space* $M = \{t_0..\} \times$ *space* $M - a \times$ *space* M **by** *blast*
then show *?case* **using** *Compl*(*2*)[*THEN sigma-sets.Compl*] **by** *presburger*
next
case (*Union a*)
have $\bigcup$ (*range a*) $\times$ *space* $M = \bigcup$ (*range* ($\lambda i.\ a\ i \times$ *space* M)) **by** *blast*
then show *?case* **using** *Union*(*2*)[*THEN sigma-sets.Union*] **by** *presburger*
qed (*auto*)
moreover have *restrict-space borel* $\{t_0..\}$ = *sigma* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$
proof $-$
have *sigma-sets* $\{t_0..\}$ $((\cap)\ \{t_0..\}$ ' *sigma-sets UNIV* (*range greaterThan*)) = *sigma-sets* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$
proof (*intro sigma-sets-eqI* ; *clarify*)
fix A :: *'b set* **assume** *asm*: $A \in$ *sigma-sets UNIV* (*range greaterThan*)
thus $\{t_0..\} \cap A \in$ *sigma-sets* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$
proof (*induction rule*: *sigma-sets.induct*)
case (*Basic a*)
then obtain s **where** s: $a = \{s{<}..\}$ **by** *blast*
show *?case*
proof (*cases* $t_0 \leq s$)
case *True*
hence $*$: $\{t_0..\} \cap a = (\bigcup i \in \mathcal{I}.\ \{s{<}..\} \cap i)$ **using** *s assms*(*3*) **by** *force*
have $((\cap)\ \{s{<}..\}$ ' $\mathcal{I}) \subseteq$ *sigma-sets* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$
proof (*clarify*)
fix A **assume** $A \in \mathcal{I}$
then obtain s' t' **where** A: $A = \{s'{<}..t'\}$ $t_0 \leq s'$ $s' < t'$ **using** *assms*(*2*) **by** *blast*
hence $\{s{<}..\} \cap A = \{max\ s\ s'{<}..t'\}$ **by** *fastforce*
moreover have $t_0 \leq max\ s\ s'$ **using** A *True* **by** *linarith*
moreover have $max\ s\ s' < t'$ **if** $s < t'$ **using** A *that* **by** *linarith*
moreover have $\{s{<}..\} \cap A = \{\}$ **if** $\neg\ s < t'$ **using** A *that* **by** *force*
ultimately show $\{s{<}..\} \cap A \in$ *sigma-sets* $\{t_0..\}$ $\{\{s{<}..t\} \mid s\ t.\ t_0 \leq s \wedge s < t\}$ **by** (*cases* $s < t'$) (*blast*, *simp add*: *sigma-sets.Empty*)
qed
thus *?thesis* **unfolding** $*$ **using** *assms*(*1*) **by** (*intro sigma-sets-UNION*)

auto
next
case *False*
hence $\{t_0..\} \cap a = \{t_0..\}$ **using** *s* **by** *force*
thus *?thesis* **using** *sigma-sets-top* **by** *auto*
qed
next
case (*Compl a*)
have $\{t_0..\} \cap (UNIV - a) = \{t_0..\} - (\{t_0..\} \cap a)$ **by** *blast*
then show *?case* **using** *Compl*(*2*)[*THEN sigma-sets.Compl*] **by** *presburger*
next
case (*Union a*)
have $\{t_0..\} \cap \bigcup$ (*range a*) $= \bigcup$ (*range* ($\lambda i.$ $\{t_0..\} \cap a\ i$)) **by** *blast*
then show *?case* **using** *Union*(*2*)[*THEN sigma-sets.Union*] **by** *presburger*
qed (*simp add*: *sigma-sets.Empty*)
next
fix *s t* **assume** *asm*: $t_0 \leq s$ $s < t$
hence ∗: $\{s{<}..t\} = \{s{<}..\} \cap (\{t_0..\} - \{t{<}..\})$ **by** *force*
have $\{s{<}..\} \in$ *sigma-sets* $\{t_0..\}$ (($\cap$) $\{t_0..\}$ ‘ *sigma-sets UNIV* (*range greaterThan*)) **using** *asm* **by** (*intro sigma-sets.Basic*) *auto*
moreover have $\{t_0..\} - \{t{<}..\} \in$ *sigma-sets* $\{t_0..\}$ (($\cap$) $\{t_0..\}$ ‘ *sigma-sets UNIV* (*range greaterThan*)) **using** *asm* **by** (*intro sigma-sets.Compl sigma-sets.Basic*) *auto*
ultimately show $\{s{<}..t\} \in$ *sigma-sets* $\{t_0..\}$ (($\cap$) $\{t_0..\}$ ‘ *sigma-sets UNIV* (*range greaterThan*)) **unfolding** ∗ *Int-range-binary*[*of* $\{s{<}..\}$] **by** (*intro sigma-sets-Inter*[*OF - binary-in-sigma-sets*]) *auto*
qed
thus *?thesis* **unfolding** *borel-Ioi restrict-space-def emeasure-sigma* **by** (*force intro*: *sigma-eqI*)
qed
ultimately have *restrict-space borel* $\{t_0..\} \bigotimes_M$ *sigma* (*space M*) $\{\} \subseteq$ *sets* Σ_P

unfolding *sets-pair-measure space-restrict-space space-measure-of-conv*
using *space-predictable-sigma sets.sigma-algebra-axioms*[*of* Σ_P]
by (*intro sigma-algebra.sigma-sets-subset*) (*auto simp add*: *sigma-sets-empty-eq sets-measure-of-conv*)
moreover have *space* (*restrict-space borel* $\{t_0..\} \bigotimes_M$ *sigma* (*space M*) $\{\}$) = *space* Σ_P **by** (*simp add*: *space-pair-measure*)
moreover have *fst* $\in$ *restrict-space borel* $\{t_0..\} \bigotimes_M$ *sigma* (*space M*) $\{\} \rightarrow_M$ *borel* **by** (*fastforce intro*: *measurable-fst''*[*OF measurable-restrict-space1*, *of* $\lambda x.\ x$])

ultimately show *?thesis* **by** (*meson borel-measurable-subalgebra*)
qed

end

locale *predictable-process* = *filtered-measure M F* t_0 **for** *M F* t_0 **and** *X* :: - ⇒ - ⇒ - :: {*second-countable-topology*, *banach*} +
assumes *predictable*: ($\lambda(t, x).\ X\ t\ x$) $\in$ *borel-measurable* Σ_P

begin

lemmas *predictableD* = *measurable-sets*[*OF predictable*, *unfolded space-predictable-sigma*]

end

locale *nat-predictable-process* = *predictable-process M F 0* :: *nat X* **for** *M F X*
locale *real-predictable-process* = *predictable-process M F 0* :: *real X* **for** *M F X*

lemma (**in** *nat-filtered-measure*) *measurable-predictable-sigma-snd*:
  shows *snd* ∈ $\Sigma_P \rightarrow_M$ *F 0*
  by (*intro measurable-predictable-sigma-snd*[*of range* (λ*x*. {*Suc x*})]) (*force* | *simp add*: *greaterThan-0*)+

lemma (**in** *nat-filtered-measure*) *measurable-predictable-sigma-fst*:
  shows *fst* ∈ $\Sigma_P \rightarrow_M$ *borel*
  by (*intro measurable-predictable-sigma-fst*[*of range* (λ*x*. {*Suc x*})]) (*force* | *simp add*: *greaterThan-0*)+

lemma (**in** *real-filtered-measure*) *measurable-predictable-sigma-snd*:
  shows *snd* ∈ $\Sigma_P \rightarrow_M$ *F 0*
  using *real-arch-simple* **by** (*intro measurable-predictable-sigma-snd*[*of range* (λ*x*::*nat*. {*0*<..*real* (*Suc x*)})]) (*fastforce intro*: *add-increasing*)+

lemma (**in** *real-filtered-measure*) *measurable-predictable-sigma-fst*:
  shows *fst* ∈ $\Sigma_P \rightarrow_M$ *borel*
  using *real-arch-simple* **by** (*intro measurable-predictable-sigma-fst*[*of range* (λ*x*::*nat*. {*0*<..*real* (*Suc x*)})]) (*fastforce intro*: *add-increasing*)+

lemma (**in** *filtered-measure*) *predictable-process-const-fun*:
  assumes *snd* ∈ $\Sigma_P \rightarrow_M$ *F* t_0 *f* ∈ *borel-measurable* (*F* t_0)
    shows *predictable-process M F* t_0 (λ-. *f*)
  using *measurable-compose-rev*[*OF assms*(*2*)] *assms*(*1*) **by** (*unfold-locales*) (*auto simp add*: *measurable-split-conv*)

lemma (**in** *nat-filtered-measure*) *predictable-process-const-fun*:
  assumes *f* ∈ *borel-measurable* (*F 0*)
  shows *nat-predictable-process M F* (λ-. *f*)
  using *assms* **by** (*intro predictable-process-const-fun*[*OF measurable-predictable-sigma-snd*, *THEN nat-predictable-process.intro*])

lemma (**in** *real-filtered-measure*) *predictable-process-const-fun*:
  assumes *f* ∈ *borel-measurable* (*F 0*)
  shows *real-predictable-process M F* (λ-. *f*)
  using *assms* **by** (*intro predictable-process-const-fun*[*OF measurable-predictable-sigma-snd*,

THEN real-predictable-process.intro])

lemma (**in** *filtered-measure*) *predictable-process-const*:
assumes *fst* $\in$ *borel-measurable* Σ_P *c* $\in$ *borel-measurable borel*
shows *predictable-process M F* t_0 (λi -. *c i*)
using *assms* **by** (*unfold-locales*) (*simp add*: *measurable-split-conv*)

lemma (**in** *filtered-measure*) *predictable-process-const'*:
shows *predictable-process M F* t_0 (λ- -. *c*)
by (*unfold-locales*) *simp*

lemma (**in** *nat-filtered-measure*) *predictable-process-const*:
assumes *c* $\in$ *borel-measurable borel*
shows *nat-predictable-process M F* (λi -. *c i*)
using *assms* **by** (*intro predictable-process-const*[*OF measurable-predictable-sigma-fst*, *THEN nat-predictable-process.intro*])

lemma (**in** *real-filtered-measure*) *predictable-process-const*:
assumes *c* $\in$ *borel-measurable borel*
shows *real-predictable-process M F* (λi -. *c i*)
using *assms* **by** (*intro predictable-process-const*[*OF measurable-predictable-sigma-fst*, *THEN real-predictable-process.intro*])

context *predictable-process*
begin

lemma *compose*:
assumes *fst* $\in$ *borel-measurable* Σ_P *case-prod f* $\in$ *borel-measurable borel*
shows *predictable-process M F* t_0 ($\lambda i\ \xi$. (*f i*) (*X i* ξ))
proof
have ($\lambda(i, \xi)$. (*i*, *X i* ξ)) $\in \Sigma_P \rightarrow_M$ *borel* $\bigotimes_M$ *borel* **using** *predictable assms*(*1*) **by** (*auto simp add*: *measurable-pair-iff measurable-split-conv*)
moreover have ($\lambda(i, \xi)$. *f i* (*X i* ξ)) = *case-prod f o* ($\lambda(i, \xi)$. (*i*, *X i* ξ)) **by** *fastforce*
ultimately show ($\lambda(i, \xi)$. *f i* (*X i* ξ)) $\in$ *borel-measurable* Σ_P **unfolding** *borel-prod* **using** *assms* **by** *simp*
qed

lemma *norm*: *predictable-process M F* t_0 ($\lambda i\ \xi$. *norm* (*X i* ξ)) **using** *measurable-compose*[*OF predictable borel-measurable-norm*]
by (*unfold-locales*) (*simp add*: *prod.case-distrib*)

lemma *scaleR-right*:
assumes *predictable-process M F* t_0 *R*
shows *predictable-process M F* t_0 ($\lambda i\ \xi$. (*R i* ξ) $*_R$ (*X i* ξ))
using *predictable predictable-process.predictable*[*OF assms*] **by** (*unfold-locales*) (*auto simp add*: *measurable-split-conv*)

lemma *scaleR-right-const-fun*:

assumes $snd \in \Sigma_P \to_M F\ t_0$ $f \in$ *borel-measurable* $(F\ t_0)$
shows *predictable-process* $M\ F\ t_0\ (\lambda i\ \xi.\ f\ \xi *_R (X\ i\ \xi))$
using *assms* **by** (*fast intro*: *scaleR-right predictable-process-const-fun*)

lemma *scaleR-right-const*:
assumes $fst \in$ *borel-measurable* Σ_P $c \in$ *borel-measurable borel*
shows *predictable-process* $M\ F\ t_0\ (\lambda i\ \xi.\ c\ i *_R (X\ i\ \xi))$
using *assms* **by** (*fastforce intro*: *scaleR-right predictable-process-const*)

lemma *scaleR-right-const'*: *predictable-process* $M\ F\ t_0\ (\lambda i\ \xi.\ c *_R (X\ i\ \xi))$
by (*fastforce intro*: *scaleR-right predictable-process-const'*)

lemma *add*:
assumes *predictable-process* $M\ F\ t_0\ Y$
shows *predictable-process* $M\ F\ t_0\ (\lambda i\ \xi.\ X\ i\ \xi + Y\ i\ \xi)$
using *predictable predictable-process.predictable*[*OF assms*] **by** (*unfold-locales*) (*auto simp add*: *measurable-split-conv*)

lemma *diff*:
assumes *predictable-process* $M\ F\ t_0\ Y$
shows *predictable-process* $M\ F\ t_0\ (\lambda i\ \xi.\ X\ i\ \xi - Y\ i\ \xi)$
using *predictable predictable-process.predictable*[*OF assms*] **by** (*unfold-locales*) (*auto simp add*: *measurable-split-conv*)

lemma *uminus*: *predictable-process* $M\ F\ t_0\ (-X)$ **using** *scaleR-right-const'*[*of* -1] **by** (*simp add*: *fun-Compl-def*)

end

Every predictable process is also progressively measurable.

sublocale *predictable-process* $\subseteq$ *progressive-process*
proof (*unfold-locales*)
fix $i :: 'b$ **assume** *asm*: $t_0 \le i$
{
fix $S :: ('b \times 'a)\ set$ **assume** $S \in \{\{s{<}..t\} \times A \mid A\ s\ t.\ A \in F\ s \wedge t_0 \le s \wedge s < t\} \cup \{\{t_0\} \times A \mid A.\ A \in F\ t_0\}$
hence $(\lambda x.\ x) -` S \cap (\{t_0..i\} \times space\ M) \in$ *restrict-space borel* $\{t_0..i\} \bigotimes_M F\ i$
proof
assume $S \in \{\{s{<}..t\} \times A \mid A\ s\ t.\ A \in F\ s \wedge t_0 \le s \wedge s < t\}$
then obtain $s\ t\ A$ **where** *S-is*: $S = \{s{<}..t\} \times A$ $t_0 \le s$ $s < t$ $A \in F\ s$ **by** *blast*
hence $(\lambda x.\ x) -` S \cap (\{t_0..i\} \times space\ M) = \{s{<}..min\ i\ t\} \times A$ **using** *sets.sets-into-space*[*OF S-is(4)*] **by** (*auto simp add*: *space-F*)
then show *?thesis* **using** *S-is sets-F-mono*[*of s i*] **by** (*cases* $s \le i$) (*fastforce simp add*: *sets-restrict-space-iff*)+
next
assume $S \in \{\{t_0\} \times A \mid A.\ A \in F\ t_0\}$
then obtain A **where** *S-is*: $S = \{t_0\} \times A$ $A \in F\ t_0$ **by** *blast*

hence $(\lambda x.\ x) -` S \cap (\{t_0..i\} \times space\ M) = \{t_0\} \times A$ **using** *asm sets.sets-into-space*[*OF S-is*(*2*)] **by** (*auto simp add*: *space-F*)

thus *?thesis* **using** *S-is*(*2*) *sets-F-mono*[*OF order-refl asm*] *asm* **by** (*fastforce simp add*: *sets-restrict-space-iff*)

qed

hence $(\lambda x.\ x) -` S \cap space\ (restrict\text{-}space\ borel\ \{t_0..i\} \bigotimes_M F\ i) \in restrict\text{-}space\ borel\ \{t_0..i\} \bigotimes_M F\ i$ **by** (*simp add*: *space-pair-measure space-F*[*OF asm*])

}

moreover have $\{\{s<..t\} \times A\ |A\ s\ t.\ A \in sets\ (F\ s) \wedge t_0 \leq s \wedge s < t\} \cup \{\{t_0\} \times A\ |A.\ A \in sets\ (F\ t_0)\} \subseteq Pow\ (\{t_0..\} \times space\ M)$ **using** *sets.sets-into-space* **by** (*fastforce simp add*: *space-F*)

ultimately have $(\lambda x.\ x) \in restrict\text{-}space\ borel\ \{t_0..i\} \bigotimes_M F\ i \rightarrow_M \Sigma_P$ **using** *space-F*[*OF asm*] **by** (*intro measurable-sigma-sets*[*OF sets-predictable-sigma*]) (*fast*, *force simp add*: *space-pair-measure*)

thus *case-prod* $X \in borel\text{-}measurable\ (restrict\text{-}space\ borel\ \{t_0..i\} \bigotimes_M F\ i)$ **using** *predictable* **by** *simp*

qed

sublocale *nat-predictable-process* ⊆ *nat-progressive-process* **..**
sublocale *real-predictable-process* ⊆ *real-progressive-process* **..**

The following lemma characterizes predictability in a discrete-time setting.

lemma (**in** *nat-filtered-measure*) *sets-in-filtration*:
assumes $(\bigcup i.\ \{i\} \times A\ i) \in \Sigma_P$
shows $A\ (Suc\ i) \in F\ i\ A\ 0 \in F\ 0$
using *assms* **unfolding** *sets-predictable-sigma*
proof (*induction* $(\bigcup i.\ \{i\} \times A\ i)$ *arbitrary*: *A*)
case *Basic*
{
assume $\exists S.\ (\bigcup i.\ \{i\} \times A\ i) = \{0\} \times S$
then obtain *S* **where** *S*: $(\bigcup i.\ \{i\} \times A\ i) = \{bot\} \times S$ **unfolding** *bot-nat-def* **by** *blast*
hence $S \in F\ bot$ **using** *Basic* **by** (*fastforce simp add*: *times-eq-iff bot-nat-def*)
moreover have $A\ i = \{\}$ **if** $i \neq bot$ **for** *i* **using** *that S* **by** *blast*
moreover have $A\ bot = S$ **using** *S* **by** *blast*
ultimately have $A\ (Suc\ i) \in F\ i\ A\ 0 \in F\ 0$ **for** *i* **unfolding** *bot-nat-def* **by** (*auto simp add*: *bot-nat-def*)
}
note $* = this$
{
assume $\nexists S.\ (\bigcup i.\ \{i\} \times A\ i) = \{0\} \times S$
then obtain *s t B* **where** *B*: $(\bigcup i.\ \{i\} \times A\ i) = \{s<..t\} \times B\ B \in sets\ (F\ s)\ s < t$ **using** *Basic* **by** *auto*
hence $A\ i = B$ **if** $i \in \{s<..t\}$ **for** *i* **using** *that* **by** *fast*
moreover have $A\ i = \{\}$ **if** $i \notin \{s<..t\}$ **for** *i* **using** *B that* **by** *fastforce*
ultimately have $A\ (Suc\ i) \in F\ i\ A\ 0 \in F\ 0$ **for** *i* **unfolding** *bot-nat-def* **using** *B sets-F-mono* **by** (*auto simp add*: *bot-nat-def*) (*metis less-Suc-eq-le sets.empty-sets subset-eq*)
}

note $**$ = *this*
show A $(Suc\ i) \in sets\ (F\ i)$ $A\ 0 \in sets\ (F\ 0)$ **using** $*(1)[of\ i]$ $*(2)$ $**(1)[of\ i]$ $**(2)$ **by** *blast+*
next
case *Empty*
{
case *1*
then show *?case* **using** *Empty* **by** *simp*
next
case *2*
then show *?case* **using** *Empty* **by** *simp*
}
next
case (*Compl a*)
have *a-in*: $a \subseteq \{0..\} \times space\ M$ **using** *Compl*(*1*) *sets.sets-into-space sets-predictable-sigma space-predictable-sigma* **by** *metis*
hence *A-in*: $A\ i \subseteq space\ M$ **for** i **using** *Compl*(*4*) **by** *blast*
have *a*: $a = \{0..\} \times space\ M - (\bigcup i.\ \{i\} \times A\ i)$ **using** *a-in Compl*(*4*) **by** *blast*
also have ... $= - (\bigcap j.\ - (\{j\} \times (space\ M - A\ j)))$ **by** *blast*
also have ... $= (\bigcup j.\ \{j\} \times (space\ M - A\ j))$ **by** *blast*
finally have $*$: $(space\ M - A\ (Suc\ i)) \in F\ i$ $(space\ M - A\ 0) \in F\ 0$ **using** *Compl*(*2*,*3*) **by** *auto*
{
case *1*
then show *?case* **using** $*$ *A-in* **by** (*metis bot-nat-0.extremum double-diff sets.Diff sets.top sets-F-mono sets-le-imp-space-le space-F*)
next
case *2*
then show *?case* **using** $*$ *A-in* **by** (*metis bot-nat-0.extremum double-diff sets.Diff sets.top sets-F-mono sets-le-imp-space-le space-F*)
}
next
case (*Union a*)
have *a-in*: $a\ i \subseteq \{0..\} \times space\ M$ **for** i **using** *Union*(*1*) *sets.sets-into-space sets-predictable-sigma space-predictable-sigma* **by** *metis*
hence *A-in*: $A\ i \subseteq space\ M$ **for** i **using** *Union*(*4*) **by** *blast*
have $snd\ x \in snd\ `\ (a\ i \cap (\{fst\ x\} \times space\ M))$ **if** $x \in a\ i$ **for** $i\ x$ **using** *that a-in* **by** *fastforce*
hence *a-i*: $a\ i = (\bigcup j.\ \{j\} \times (snd\ `\ (a\ i \cap (\{j\} \times space\ M))))$ **for** i **by** *force*
have *A-i*: $A\ i = snd\ `\ (\bigcup\ (range\ a) \cap (\{i\} \times space\ M))$ **for** i **unfolding** *Union*(*4*) **using** *A-in* **by** *force*
have $*$: $snd\ `\ (a\ j \cap (\{Suc\ i\} \times space\ M)) \in F\ i$ $snd\ `\ (a\ j \cap (\{0\} \times space\ M)) \in F\ 0$ **for** j **using** *Union*(*2*,*3*)[*OF a-i*] **by** *auto*
{
case *1*
have $(\bigcup j.\ snd\ `\ (a\ j \cap (\{Suc\ i\} \times space\ M))) \in F\ i$ **using** $*$ **by** *fast*
moreover have $(\bigcup j.\ snd\ `\ (a\ j \cap (\{Suc\ i\} \times space\ M))) = snd\ `\ (\bigcup\ (range\ a) \cap (\{Suc\ i\} \times space\ M))$ **by** *fast*
ultimately show *?case* **using** *A-i* **by** *metis*

next
case *2*
have $(\bigcup j.\ snd\ `\ (a\ j \cap (\{0\} \times space\ M))) \in F\ 0$ **using** $*$ **by** *fast*
moreover have $(\bigcup j.\ snd\ `\ (a\ j \cap (\{0\} \times space\ M))) = snd\ `\ (\bigcup\ (range\ a) \cap (\{0\} \times space\ M))$ **by** *fast*
ultimately show *?case* **using** *A-i* **by** *metis*
}
qed

This leads to the following useful fact.

lemma (**in** *nat-predictable-process*) *adapted-Suc*: *nat-adapted-process* $M\ F\ (\lambda i.\ X\ (Suc\ i))$
proof (*unfold-locales*, *intro borel-measurableI*)
fix $S :: {}'b\ set$ **and** i **assume** *open-S*: *open* S
have $\{Suc\ i\} = \{i{<}..Suc\ i\}$ **by** *fastforce*
hence $\{Suc\ i\} \times space\ M \in \Sigma_P$ **unfolding** *space-F*[*symmetric*, *of i*] *sets-predictable-sigma* **by** (*intro sigma-sets.Basic*) *blast*
moreover have $case\text{-}prod\ X\ -`\ S \cap (UNIV \times space\ M) \in \Sigma_P$ **unfolding** *atLeast-0*[*symmetric*] **using** *open-S* **by** (*intro predictableD*, *simp add*: *borel-open*)
ultimately have $case\text{-}prod\ X\ -`\ S \cap (\{Suc\ i\} \times space\ M) \in \Sigma_P$ **unfolding** *sets-predictable-sigma* **using** *space-F sets.sets-into-space*
by (*subst Times-Int-distrib1*[*of* $\{Suc\ i\}$ *UNIV space M*, *simplified*], *subst inf.commute*, *subst Int-assoc*[*symmetric*], *subst Int-range-binary*)
(*intro sigma-sets-Inter binary-in-sigma-sets*, *fast*)+
moreover have $case\text{-}prod\ X\ -`\ S \cap (\{Suc\ i\} \times space\ M) = \{Suc\ i\} \times (X\ (Suc\ i)\ -`\ S \cap space\ M)$ **by** (*auto simp add*: *le-Suc-eq*)
moreover have ... $= (\bigcup j.\ \{j\} \times (\mathit{if}\ j = Suc\ i\ \mathit{then}\ (X\ (Suc\ i)\ -`\ S \cap space\ M)\ \mathit{else}\ \{\}))$ **by** (*force split*: *if-splits*)
ultimately have $(\bigcup j.\ \{j\} \times (\mathit{if}\ j = Suc\ i\ \mathit{then}\ (X\ (Suc\ i)\ -`\ S \cap space\ M)\ \mathit{else}\ \{\})) \in \Sigma_P$ **by** *argo*
thus $X\ (Suc\ i)\ -`\ S \cap space\ (F\ i) \in sets\ (F\ i)$ **using** *sets-in-filtration*[*of* $\lambda j.\ \mathit{if}\ j = Suc\ i\ \mathit{then}\ (X\ (Suc\ i)\ -`\ S \cap space\ M)\ \mathit{else}\ \{\}$] *space-F* **by** *presburger*
qed

theorem *nat-predictable-process-iff*: *nat-predictable-process* $M\ F\ X \longleftrightarrow$ *nat-adapted-process* $M\ F\ (\lambda i.\ X\ (Suc\ i)) \wedge X\ 0 \in borel\text{-}measurable\ (F\ 0)$
proof (*intro iffI*)
assume *asm*: *nat-adapted-process* $M\ F\ (\lambda i.\ X\ (Suc\ i)) \wedge X\ 0 \in borel\text{-}measurable\ (F\ 0)$
interpret *nat-adapted-process* $M\ F\ \lambda i.\ X\ (Suc\ i)$ **using** *asm* **by** *blast*
have $(\lambda(x, y).\ X\ x\ y) \in borel\text{-}measurable\ \Sigma_P$
proof (*intro borel-measurableI*)
fix $S :: {}'b\ set$ **assume** *open-S*: *open* S
have $\{i\} \times (X\ i\ -`\ S \cap space\ M) \in sets\ \Sigma_P$ **for** i
proof (*cases i*)
case *0*
then show *?thesis* **unfolding** *sets-predictable-sigma*
using *measurable-sets*[*OF - borel-open*[*OF open-S*], *of X 0 F 0*] *asm*
by (*auto simp add*: *space-F*)

next
case (*Suc i*)
have $\{$*Suc i*$\} = \{$*i*<..*Suc i*$\}$ **by** *fastforce*
then show *?thesis* **unfolding** *sets-predictable-sigma*
using *measurable-sets*[*OF adapted borel-open*[*OF open-S*], *of i*]
by (*intro sigma-sets.Basic*, *auto simp add*: *space-F Suc*)
qed
moreover have $(\lambda(x, y).\ X\ x\ y) -` S \cap space\ \Sigma_P = (\bigcup i.\ \{i\} \times (X\ i -` S \cap space\ M))$ **by** *fastforce*
ultimately show $(\lambda(x, y).\ X\ x\ y) -` S \cap space\ \Sigma_P \in sets\ \Sigma_P$ **by** *simp*
qed
thus *nat-predictable-process M F X* **by** (*unfold-locales*)
next
assume *asm*: *nat-predictable-process M F X*
interpret *nat-predictable-process M F X* **by** (*rule asm*)
show *nat-adapted-process M F* $(\lambda i.\ X\ (Suc\ i)) \wedge X\ 0 \in$ *borel-measurable* (*F 0*)
using *adapted-Suc* **by** *simp*
qed

end
theory *Martingale*
imports *Stochastic-Process Conditional-Expectation-Banach*
begin

9 Martingales

The following locales are necessary for defining martingales.

locale *sigma-finite-adapted-process* = *adapted-process* + *sigma-finite-filtered-measure*

locale *nat-sigma-finite-adapted-process* = *sigma-finite-adapted-process M F 0* :: *nat X* **for** *M F X*
locale *real-sigma-finite-adapted-process* = *sigma-finite-adapted-process M F 0* :: *real X* **for** *M F X*

sublocale *nat-sigma-finite-adapted-process* ⊆ *nat-sigma-finite-filtered-measure* **..**
sublocale *real-sigma-finite-adapted-process* ⊆ *real-sigma-finite-filtered-measure* **..**

locale *sigma-finite-adapted-process-order* = *sigma-finite-adapted-process M F* t_0 *X* **for** *M F* t_0 **and** *X* :: - ⇒ - ⇒ - :: {*order-topology*, *ordered-real-vector*}

locale *nat-sigma-finite-adapted-process-order* = *sigma-finite-adapted-process-order M F 0* :: *nat X* **for** *M F X*
locale *real-sigma-finite-adapted-process-order* = *sigma-finite-adapted-process-order M F 0* :: *real X* **for** *M F X*

sublocale *nat-sigma-finite-adapted-process-order* ⊆ *nat-sigma-finite-adapted-process* **..**
sublocale *real-sigma-finite-adapted-process-order* ⊆ *real-sigma-finite-adapted-process*

..

locale *sigma-finite-adapted-process-linorder* = *sigma-finite-adapted-process-order* M F t_0 X **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*linorder-topology*}

locale *nat-sigma-finite-adapted-process-linorder* = *sigma-finite-adapted-process-linorder* M F *0* :: *nat* X **for** M F X
locale *real-sigma-finite-adapted-process-linorder* = *sigma-finite-adapted-process-linorder* M F *0* :: *real* X **for** M F X

sublocale *nat-sigma-finite-adapted-process-linorder* ⊆ *nat-sigma-finite-adapted-process-order*
..
sublocale *real-sigma-finite-adapted-process-linorder* ⊆ *real-sigma-finite-adapted-process-order*
..

9.1 Martingale

locale *martingale* = *sigma-finite-adapted-process* +
  assumes *integrable*: $\bigwedge i.\ t_0 \le i \Longrightarrow$ *integrable* M $(X\ i)$
    and *martingale-property*: $\bigwedge i\ j.\ t_0 \le i \Longrightarrow i \le j \Longrightarrow$ *AE* ξ *in* M. $X\ i\ \xi$ = *cond-exp* M $(F\ i)$ $(X\ j)$ ξ

locale *martingale-order* = *martingale* M F t_0 X **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*order-topology*, *ordered-real-vector*}
locale *martingale-linorder* = *martingale* M F t_0 X **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*linorder-topology*, *ordered-real-vector*}
sublocale *martingale-linorder* ⊆ *martingale-order* **..**

lemma (**in** *sigma-finite-filtered-measure*) *martingale-const-fun*[*intro*]:
  assumes *integrable* M f $f \in$ *borel-measurable* $(F\ t_0)$
  shows *martingale* M F t_0 (λ-. f)
 using *assms sigma-finite-subalgebra.cond-exp-F-meas*[*OF* - *assms*(*1*), *THEN AE-symmetric*] *borel-measurable-mono*
  by (*unfold-locales*) *blast+*

lemma (**in** *sigma-finite-filtered-measure*) *martingale-cond-exp*[*intro*]:
  assumes *integrable* M f
  shows *martingale* M F t_0 (λi. *cond-exp* M $(F\ i)$ f)
 using *sigma-finite-subalgebra.borel-measurable-cond-exp′ borel-measurable-cond-exp*

  by (*unfold-locales*) (*auto intro*: *sigma-finite-subalgebra.cond-exp-nested-subalg*[*OF* - *assms*] *simp add*: *subalgebra-F subalgebra*)

corollary (**in** *sigma-finite-filtered-measure*) *martingale-zero*[*intro*]: *martingale* M F t_0 (λ- -. *0*) **by** *fastforce*

corollary (**in** *finite-filtered-measure*) *martingale-const*[*intro*]: *martingale* M F t_0 (λ- -. c) **by** *fastforce*

9.2 Submartingale

locale *submartingale* = *sigma-finite-adapted-process-order* +
  assumes *integrable*: $\bigwedge i.\ t_0 \leq i \Longrightarrow$ *integrable* M $(X\ i)$
    and *submartingale-property*: $\bigwedge i\ j.\ t_0 \leq i \Longrightarrow i \leq j \Longrightarrow AE\ \xi\ in\ M.\ X\ i\ \xi \leq$ *cond-exp* M $(F\ i)$ $(X\ j)$ ξ

locale *submartingale-linorder* = *submartingale* M F t_0 X **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*linorder-topology*}

sublocale *martingale-order* ⊆ *submartingale* **using** *martingale-property* **by** (*unfold-locales*) (*force simp add*: *integrable*)+
sublocale *martingale-linorder* ⊆ *submartingale-linorder* **..**

9.3 Supermartingale

locale *supermartingale* = *sigma-finite-adapted-process-order* +
  assumes *integrable*: $\bigwedge i.\ t_0 \leq i \Longrightarrow$ *integrable* M $(X\ i)$
    and *supermartingale-property*: $\bigwedge i\ j.\ t_0 \leq i \Longrightarrow i \leq j \Longrightarrow AE\ \xi\ in\ M.\ X\ i\ \xi \geq$ *cond-exp* M $(F\ i)$ $(X\ j)$ ξ

locale *supermartingale-linorder* = *supermartingale* M F t_0 X **for** M F t_0 **and** X :: - ⇒ - ⇒ - :: {*linorder-topology*}

sublocale *martingale-order* ⊆ *supermartingale* **using** *martingale-property* **by** (*unfold-locales*) (*force simp add*: *integrable*)+
sublocale *martingale-linorder* ⊆ *supermartingale-linorder* **..**

lemma *martingale-iff*:
  shows *martingale* M F t_0 $X \longleftrightarrow$ *submartingale* M F t_0 X $\wedge$ *supermartingale* M F t_0 X
proof (*rule iffI*)
  assume *asm*: *martingale* M F t_0 X
  interpret *martingale-order* M F t_0 X **by** (*intro martingale-order.intro asm*)
  show *submartingale* M F t_0 X $\wedge$ *supermartingale* M F t_0 X **using** *submartingale-axioms supermartingale-axioms* **by** *blast*
next
  assume *asm*: *submartingale* M F t_0 X $\wedge$ *supermartingale* M F t_0 X
  interpret *submartingale* M F t_0 X **by** (*simp add*: *asm*)
  interpret *supermartingale* M F t_0 X **by** (*simp add*: *asm*)
  show *martingale* M F t_0 X **using** *submartingale-property supermartingale-property* **by** (*unfold-locales*) (*intro integrable*, *blast*, *force*)
qed

9.4 Martingale Lemmas

context *martingale*
begin

lemma *set-integral-eq*:

assumes $A \in F\ i\ t_0 \leq i\ i \leq j$
shows *set-lebesgue-integral* $M\ A\ (X\ i) =$ *set-lebesgue-integral* $M\ A\ (X\ j)$
proof –
interpret *sigma-finite-subalgebra* $M\ F\ i$ **using** *assms(2)* **by** *blast*
have $\int x \in A.\ X\ i\ x\ \partial M = \int x \in A.$ *cond-exp* $M\ (F\ i)\ (X\ j)\ x\ \partial M$ **using** *martingale-property*[*OF assms*(*2*,*3*)] *borel-measurable-cond-exp′ assms subalgebra subalgebra-def* **by** (*intro set-lebesgue-integral-cong-AE*[*OF - random-variable*]) *fastforce+*
also have ... $= \int x \in A.\ X\ j\ x\ \partial M$ **using** *assms* **by** (*auto simp*: *integrable intro*: *cond-exp-set-integral*[*symmetric*])
finally show *?thesis* **.**
qed

lemma *scaleR-const*[*intro*]:
shows *martingale* $M\ F\ t_0\ (\lambda i\ x.\ c *_R X\ i\ x)$
proof –
{
fix $i\ j$ :: $'b$ **assume** *asm*: $t_0 \leq i\ i \leq j$
interpret *sigma-finite-subalgebra* $M\ F\ i$ **using** *asm* **by** *blast*
have *AE* x *in* $M.\ c *_R X\ i\ x =$ *cond-exp* $M\ (F\ i)\ (\lambda x.\ c *_R X\ j\ x)\ x$ **using** *asm cond-exp-scaleR-right*[*OF integrable*, *of j*, *THEN AE-symmetric*] *martingale-property*[*OF asm*] **by** *force*
}
thus *?thesis* **by** (*unfold-locales*) (*auto simp add*: *integrable martingale.integrable*)
qed

lemma *uminus*[*intro*]:
shows *martingale* $M\ F\ t_0\ (-\ X)$
using *scaleR-const*[*of* -1] **by** (*force intro*: *back-subst*[*of martingale* $M\ F\ t_0$])

lemma *add*[*intro*]:
assumes *martingale* $M\ F\ t_0\ Y$
shows *martingale* $M\ F\ t_0\ (\lambda i\ \xi.\ X\ i\ \xi + Y\ i\ \xi)$
proof –
interpret Y: *martingale* $M\ F\ t_0\ Y$ **by** (*rule assms*)
{
fix $i\ j$ :: $'b$ **assume** *asm*: $t_0 \leq i\ i \leq j$
hence *AE* ξ *in* $M.\ X\ i\ \xi + Y\ i\ \xi =$ *cond-exp* $M\ (F\ i)\ (\lambda x.\ X\ j\ x + Y\ j\ x)\ \xi$
using *sigma-finite-subalgebra.cond-exp-add*[*OF - integrable martingale.integrable*[*OF assms*], *of F i j j*, *THEN AE-symmetric*]
martingale-property[*OF asm*] *martingale.martingale-property*[*OF assms asm*] **by** *force*
}
thus *?thesis* **using** *assms*
by (*unfold-locales*) (*auto simp add*: *integrable martingale.integrable*)
qed

lemma *diff*[*intro*]:
assumes *martingale* $M\ F\ t_0\ Y$
shows *martingale* $M\ F\ t_0\ (\lambda i\ x.\ X\ i\ x - Y\ i\ x)$

proof −
interpret *Y*: *martingale M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *′b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
hence *AE* ξ *in M*. *X i* ξ − *Y i* ξ = *cond-exp M* (*F i*) (λx. *X j x* − *Y j x*) ξ
using *sigma-finite-subalgebra.cond-exp-diff*[*OF* - *integrable martingale.integrable*[*OF assms*], *of F i j j*, *THEN AE-symmetric*]
martingale-property[*OF asm*] *martingale.martingale-property*[*OF assms asm*] **by** *fastforce*
}
thus *?thesis* **using** *assms* **by** (*unfold-locales*) (*auto simp add*: *integrable martingale.integrable*)
qed

end

lemma (**in** *sigma-finite-adapted-process*) *martingale-of-set-integral-eq*:
assumes *integrable*: $\bigwedge i$. *integrable M* (*X i*)
and $\bigwedge A\ i\ j$. $t_0 \leq i \Longrightarrow i \leq j \Longrightarrow A \in F\ i \Longrightarrow$ *set-lebesgue-integral M A* (*X i*) = *set-lebesgue-integral M A* (*X j*)
shows *martingale M F* t_0 *X*
proof (*unfold-locales*)
fix *i j* :: *′b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
interpret *sigma-finite-subalgebra M F i* **using** *asm* **by** *blast*
interpret *r*: *sigma-finite-measure restr-to-subalg M* (*F i*) **by** (*simp add*: *sigma-fin-subalg*)
{
fix *A* **assume** *A* ∈ *restr-to-subalg M* (*F i*)
hence ∗: *A* ∈ *F i* **using** *sets-restr-to-subalg subalgebra asm* **by** *blast*
have *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* (*X i*) = *set-lebesgue-integral M A* (*X i*) **using** ∗ *subalg asm* **by** (*auto simp*: *set-lebesgue-integral-def intro*: *integral-subalgebra2 borel-measurable-scaleR adapted borel-measurable-indicator*)
also have ... = *set-lebesgue-integral M A* (*cond-exp M* (*F i*) (*X j*)) **using** ∗ *assms*(*2*)[*OF asm*] *cond-exp-set-integral*[*OF integrable*] **by** *auto*
finally have *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* (*X i*) = *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* (*cond-exp M* (*F i*) (*X j*)) **using** ∗ *subalg* **by** (*auto simp*: *set-lebesgue-integral-def intro*!: *integral-subalgebra2*[*symmetric*] *borel-measurable-scaleR borel-measurable-cond-exp borel-measurable-indicator*)
}
hence *AE* ξ *in restr-to-subalg M* (*F i*). *X i* ξ = *cond-exp M* (*F i*) (*X j*) ξ **using** *asm* **by** (*intro r.density-unique*, *auto intro*: *integrable-in-subalg subalg borel-measurable-cond-exp integrable*)
thus *AE* ξ *in M*. *X i* ξ = *cond-exp M* (*F i*) (*X j*) ξ **using** *AE-restr-to-subalg*[*OF subalg*] **by** *blast*
qed (*simp add*: *integrable*)

9.5 Submartingale Lemmas

context *submartingale*
begin

lemma *cond-exp-diff-nonneg*:
assumes $t_0 \leq i$ $i \leq j$
shows *AE x in M.* $0 \leq$ *cond-exp M* (*F i*) ($\lambda\xi$. *X j* ξ − *X i* ξ) *x*
using *submartingale-property*[*OF assms*] *assms sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable*(*1*,*1*), *of - j i*] *sigma-finite-subalgebra.cond-exp-F-meas*[*OF - integrable adapted*, *of i*] **by** *fastforce*

lemma *add*[*intro*]:
assumes *submartingale M F* t_0 *Y*
shows *submartingale M F* t_0 ($\lambda i\ \xi$. *X i* ξ + *Y i* ξ)
proof −
interpret *Y*: *submartingale M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
hence *AE* ξ *in M. X i* ξ + *Y i* $\xi \leq$ *cond-exp M* (*F i*) (λx. *X j x* + *Y j x*) ξ
using *sigma-finite-subalgebra.cond-exp-add*[*OF - integrable submartingale.integrable*[*OF assms*], *of F i j j*]
submartingale-property[*OF asm*] *submartingale.submartingale-property*[*OF assms asm*] *add-mono*[*of X i - - Y i -*] **by** *force*
}
thus *?thesis* **using** *assms* **by** (*unfold-locales*) (*auto simp add*: *borel-measurable-add random-variable adapted integrable Y.random-variable Y.adapted submartingale.integrable*)

qed

lemma *diff*[*intro*]:
assumes *supermartingale M F* t_0 *Y*
shows *submartingale M F* t_0 ($\lambda i\ \xi$. *X i* ξ − *Y i* ξ)
proof −
interpret *Y*: *supermartingale M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
hence *AE* ξ *in M. X i* ξ − *Y i* $\xi \leq$ *cond-exp M* (*F i*) (λx. *X j x* − *Y j x*) ξ
using *sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable supermartingale.integrable*[*OF assms*], *of F i j j*]
submartingale-property[*OF asm*] *supermartingale.supermartingale-property*[*OF assms asm*] *diff-mono*[*of X i - - - Y i -*] **by** *force*
}
thus *?thesis* **using** *assms* **by** (*unfold-locales*) (*auto simp add*: *borel-measurable-diff random-variable adapted integrable Y.random-variable Y.adapted supermartingale.integrable*)

qed

lemma *scaleR-nonneg*:
assumes $c \geq 0$
shows *submartingale M F* t_0 ($\lambda i\ \xi$. $c *_R$ *X i* ξ)
proof
{

fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
thus *AE* ξ *in M*. $c *_R X\ i\ \xi \leq$ *cond-exp M* (*F i*) ($\lambda\xi$. $c *_R X\ j\ \xi$) ξ
using *sigma-finite-subalgebra.cond-exp-scaleR-right*[*OF - integrable*, *of F i j c*] *submartingale-property*[*OF asm*] **by** (*fastforce intro*!: *scaleR-left-mono*[*OF - assms*])
}
qed (*auto simp add*: *borel-measurable-integrable borel-measurable-scaleR integrable random-variable adapted borel-measurable-const-scaleR*)

lemma *scaleR-nonpos*:
assumes $c \leq 0$
shows *supermartingale M F* t_0 ($\lambda i\ \xi$. $c *_R X\ i\ \xi$)
proof
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
thus *AE* ξ *in M*. $c *_R X\ i\ \xi \geq$ *cond-exp M* (*F i*) ($\lambda\xi$. $c *_R X\ j\ \xi$) ξ
using *sigma-finite-subalgebra.cond-exp-scaleR-right*[*OF - integrable*, *of F i j c*] *submartingale-property*[*OF asm*]
by (*fastforce intro*!: *scaleR-left-mono-neg*[*OF - assms*])
}
qed (*auto simp add*: *borel-measurable-integrable borel-measurable-scaleR integrable random-variable adapted borel-measurable-const-scaleR*)

lemma *uminus*[*intro*]:
shows *supermartingale M F* t_0 ($-$ *X*)
unfolding *fun-Compl-def* **using** *scaleR-nonpos*[*of* -1] **by** *simp*

end

context *submartingale-linorder*
begin

lemma *set-integral-le*:
assumes $A \in F\ i$ $t_0 \leq i$ $i \leq j$
shows *set-lebesgue-integral M A* (*X i*) $\leq$ *set-lebesgue-integral M A* (*X j*)
using *submartingale-property*[*OF assms*(*2*), *of j*] *assms subalgebra*
by (*subst sigma-finite-subalgebra.cond-exp-set-integral*[*OF - integrable assms*(*1*), *of j*])
(*auto intro*!: *scaleR-left-mono integral-mono-AE-banach integrable-mult-indicator integrable simp add*: *subalgebra-def set-lebesgue-integral-def*)

lemma *max*:
assumes *submartingale-linorder M F* t_0 *Y*
shows *submartingale-linorder M F* t_0 ($\lambda i\ \xi$. *max* (*X i* ξ) (*Y i* ξ))
proof (*unfold-locales*)
interpret *Y*: *submartingale-linorder M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
have *AE* ξ *in M*. *max* (*X i* ξ) (*Y i* ξ) $\leq$ *max* (*cond-exp M* (*F i*) (*X j*) ξ)

(*cond-exp M* (*F i*) (*Y j*) ξ) **using** *submartingale-property Y.submartingale-property asm* **unfolding** *max-def* **by** *fastforce*
thus *AE* ξ *in M. max* (*X i* ξ) (*Y i* ξ) $\le$ *cond-exp M* (*F i*) ($\lambda\xi$. *max* (*X j* ξ) (*Y j* ξ)) ξ **using** *sigma-finite-subalgebra.cond-exp-max*[*OF - integrable Y.integrable*, *of F i j j*] *asm* **by** (*fast intro*: *order.trans*)
}
show $\bigwedge i.\ t_0 \le i \Longrightarrow$ ($\lambda\xi$. *max* (*X i* ξ) (*Y i* ξ)) $\in$ *borel-measurable* (*F i*) $\bigwedge i.\ t_0 \le i \Longrightarrow$ *integrable M* ($\lambda\xi$. *max* (*X i* ξ) (*Y i* ξ)) **by** (*force intro*: *Y.integrable integrable assms*)+
qed

lemma *max-0*:
shows *submartingale-linorder M F* t_0 ($\lambda i\ \xi$. *max 0* (*X i* ξ))
proof −
interpret *zero*: *martingale-linorder M F* t_0 λ- -. *0* **by** (*force intro*: *martingale-linorder.intro martingale-order.intro*)
show *?thesis* **by** (*intro zero.max submartingale-linorder.intro submartingale-axioms*)
qed

end

lemma (**in** *sigma-finite-adapted-process-order*) *submartingale-of-cond-exp-diff-nonneg*:
assumes *integrable*: $\bigwedge i.\ t_0 \le i \Longrightarrow$ *integrable M* (*X i*)
and *diff-nonneg*: $\bigwedge i\ j.\ t_0 \le i \Longrightarrow i \le j \Longrightarrow$ *AE x in M. 0* $\le$ *cond-exp M* (*F i*) ($\lambda\xi$. *X j* ξ − *X i* ξ) *x*
shows *submartingale M F* t_0 *X*
proof (*unfold-locales*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \le i$ $i \le j$
thus *AE* ξ *in M. X i* ξ $\le$ *cond-exp M* (*F i*) (*X j*) ξ
using *diff-nonneg*[*OF asm*] *sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable*(*1*,*1*), *of F i j i*]
sigma-finite-subalgebra.cond-exp-F-meas[*OF - integrable adapted*, *of i*] **by** *fastforce*
}
qed (*intro integrable*)

lemma (**in** *sigma-finite-adapted-process-linorder*) *submartingale-of-set-integral-le*:
assumes *integrable*: $\bigwedge i.\ t_0 \le i \Longrightarrow$ *integrable M* (*X i*)
and $\bigwedge A\ i\ j.\ t_0 \le i \Longrightarrow i \le j \Longrightarrow A \in F\ i \Longrightarrow$ *set-lebesgue-integral M A* (*X i*) $\le$ *set-lebesgue-integral M A* (*X j*)
shows *submartingale M F* t_0 *X*
proof (*unfold-locales*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \le i$ $i \le j$
interpret *r*: *sigma-finite-measure restr-to-subalg M* (*F i*) **using** *asm sigma-finite-subalgebra.sigma-fin-subalg*
by *blast*
{
fix *A* **assume** *A* $\in$ *restr-to-subalg M* (*F i*)

hence $*$: $A \in F\ i$ **using** *asm sets-restr-to-subalg subalgebra* **by** *blast*
have *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* (*X i*) = *set-lebesgue-integral M A* (*X i*) **using** $*$ *asm subalgebra* **by** (*auto simp*: *set-lebesgue-integral-def intro*: *integral-subalgebra2 borel-measurable-scaleR adapted borel-measurable-indicator*)
also have ... $\leq$ *set-lebesgue-integral M A* (*cond-exp M* (*F i*) (*X j*)) **using** $*$ *assms*(*2*)[*OF asm*] *asm sigma-finite-subalgebra.cond-exp-set-integral*[*OF - integrable*] **by** *fastforce*
also have ... = *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* (*cond-exp M* (*F i*) (*X j*)) **using** $*$ *asm subalgebra* **by** (*auto simp*: *set-lebesgue-integral-def intro*!: *integral-subalgebra2*[*symmetric*] *borel-measurable-scaleR borel-measurable-cond-exp borel-measurable-indicator*)
finally have *0* $\leq$ *set-lebesgue-integral* (*restr-to-subalg M* (*F i*)) *A* ($\lambda\xi$. *cond-exp M* (*F i*) (*X j*) ξ $-$ *X i* ξ) **using** $*$ *asm subalgebra* **by** (*subst set-integral-diff*, *auto simp add*: *set-integrable-def sets-restr-to-subalg intro*!: *integrable adapted integrable-in-subalg borel-measurable-scaleR borel-measurable-indicator borel-measurable-cond-exp integrable-mult-indicator*)
}
hence *AE* ξ *in restr-to-subalg M* (*F i*). *0* $\leq$ *cond-exp M* (*F i*) (*X j*) ξ $-$ *X i* ξ
by (*intro r.density-nonneg integrable-in-subalg asm subalgebra borel-measurable-diff borel-measurable-cond-exp adapted Bochner-Integration.integrable-diff integrable-cond-exp integrable*)
thus *AE* ξ *in M*. *X i* ξ $\leq$ *cond-exp M* (*F i*) (*X j*) ξ **using** *AE-restr-to-subalg*[*OF subalgebra*] *asm* **by** *simp*
}
qed (*intro integrable*)

9.6 Supermartingale Lemmas

The following lemmas are exact duals of the ones for submartingales.

context *supermartingale*
begin

lemma *cond-exp-diff-nonneg*:
assumes $t_0 \leq i$ $i \leq j$
shows *AE x in M*. *0* $\leq$ *cond-exp M* (*F i*) ($\lambda\xi$. *X i* ξ $-$ *X j* ξ) *x*
using *assms supermartingale-property*[*OF assms*] *sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable*(*1*,*1*), *of F i i j*]
sigma-finite-subalgebra.cond-exp-F-meas[*OF - integrable adapted*, *of i*] **by** *fastforce*

lemma *add*[*intro*]:
assumes *supermartingale M F* t_0 *Y*
shows *supermartingale M F* t_0 (λi ξ. *X i* ξ + *Y i* ξ)
proof $-$
interpret *Y*: *supermartingale M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
hence *AE* ξ *in M*. *X i* ξ + *Y i* ξ $\geq$ *cond-exp M* (*F i*) (λx. *X j x* + *Y j x*) ξ
using *sigma-finite-subalgebra.cond-exp-add*[*OF - integrable supermartingale.integrable*[*OF*

assms], *of F i j j*]
supermartingale-property[*OF asm*] *supermartingale.supermartingale-property*[*OF assms asm*] *add-mono*[*of - X i - - Y i -*] **by** *force*
}
thus *?thesis* **using** *assms* **by** (*unfold-locales*) (*auto simp add*: *borel-measurable-add random-variable adapted integrable Y.random-variable Y.adapted supermartingale.integrable*)

qed

lemma *diff*[*intro*]:
assumes *submartingale M F* t_0 *Y*
shows *supermartingale M F* t_0 $(\lambda i\ \xi.\ X\ i\ \xi\ -\ Y\ i\ \xi)$
proof −
interpret *Y*: *submartingale M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
hence *AE* ξ *in M*. $X\ i\ \xi\ -\ Y\ i\ \xi \geq$ *cond-exp M* (*F i*) $(\lambda x.\ X\ j\ x\ -\ Y\ j\ x)$ ξ
using *sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable submartingale.integrable*[*OF assms*], *of F i j j*, *unfolded fun-diff-def*]
supermartingale-property[*OF asm*] *submartingale.submartingale-property*[*OF assms asm*] *diff-mono*[*of - X i - Y i -*] **by** *force*
}
thus *?thesis* **using** *assms* **by** (*unfold-locales*) (*auto simp add*: *borel-measurable-diff random-variable adapted integrable Y.random-variable Y.adapted submartingale.integrable*)

qed

lemma *scaleR-nonneg*:
assumes $c \geq 0$
shows *supermartingale M F* t_0 $(\lambda i\ \xi.\ c *_R X\ i\ \xi)$
proof
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
thus *AE* ξ *in M*. $c *_R X\ i\ \xi \geq$ *cond-exp M* (*F i*) $(\lambda\xi.\ c *_R X\ j\ \xi)$ ξ
using *sigma-finite-subalgebra.cond-exp-scaleR-right*[*OF - integrable*, *of F i j c*] *supermartingale-property*[*OF asm*] **by** (*fastforce intro*!: *scaleR-left-mono*[*OF - assms*])
}
qed (*auto simp add*: *borel-measurable-integrable borel-measurable-scaleR integrable random-variable adapted borel-measurable-const-scaleR*)

lemma *scaleR-nonpos*:
assumes $c \leq 0$
shows *submartingale M F* t_0 $(\lambda i\ \xi.\ c *_R X\ i\ \xi)$
proof
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i$ $i \leq j$
thus *AE* ξ *in M*. $c *_R X\ i\ \xi \leq$ *cond-exp M* (*F i*) $(\lambda\xi.\ c *_R X\ j\ \xi)$ ξ
using *sigma-finite-subalgebra.cond-exp-scaleR-right*[*OF - integrable*, *of F i j c*]

supermartingale-property[*OF asm*] **by** (*fastforce intro*!: *scaleR-left-mono-neg*[*OF - assms*])
}
qed (*auto simp add*: *borel-measurable-integrable borel-measurable-scaleR integrable random-variable adapted borel-measurable-const-scaleR*)

lemma *uminus*[*intro*]:
shows *submartingale M F* t_0 ($-$ *X*)
unfolding *fun-Compl-def* **using** *scaleR-nonpos*[*of* -1] **by** *simp*

end

context *supermartingale-linorder*
begin

lemma *set-integral-ge*:
assumes $A \in F\ i\ t_0 \le i\ i \le j$
shows *set-lebesgue-integral M A* (*X i*) $\ge$ *set-lebesgue-integral M A* (*X j*)
using *supermartingale-property*[*OF assms*(*2*), *of j*] *assms subalgebra*
by (*subst sigma-finite-subalgebra.cond-exp-set-integral*[*OF - integrable assms*(*1*), *of j*])
(*auto intro*!: *scaleR-left-mono integral-mono-AE-banach integrable-mult-indicator integrable simp add*: *subalgebra-def set-lebesgue-integral-def*)

lemma *min*:
assumes *supermartingale-linorder M F* t_0 *Y*
shows *supermartingale-linorder M F* t_0 ($\lambda i\ \xi.$ *min* (*X i* ξ) (*Y i* ξ))
proof (*unfold-locales*)
interpret *Y*: *supermartingale-linorder M F* t_0 *Y* **by** (*rule assms*)
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \le i\ i \le j$
have *AE* ξ *in M*. *min* (*X i* ξ) (*Y i* ξ) $\ge$ *min* (*cond-exp M* (*F i*) (*X j*) ξ) (*cond-exp M* (*F i*) (*Y j*) ξ) **using** *supermartingale-property Y*.*supermartingale-property asm* **unfolding** *min-def* **by** *fastforce*
thus *AE* ξ *in M*. *min* (*X i* ξ) (*Y i* ξ) $\ge$ *cond-exp M* (*F i*) ($\lambda\xi.$ *min* (*X j* ξ) (*Y j* ξ)) ξ **using** *sigma-finite-subalgebra.cond-exp-min*[*OF - integrable Y*.*integrable*, *of F i j j*] *asm* **by** (*fast intro*: *order.trans*)
}
show $\bigwedge i.\ t_0 \le i \Longrightarrow (\lambda\xi.\ min\ (X\ i\ \xi)\ (Y\ i\ \xi)) \in$ *borel-measurable* (*F i*) $\bigwedge i.\ t_0 \le i \Longrightarrow$ *integrable M* ($\lambda\xi.$ *min* (*X i* ξ) (*Y i* ξ)) **by** (*force intro*: *Y*.*integrable integrable assms*)+
qed

lemma *min-0*:
shows *supermartingale-linorder M F* t_0 ($\lambda i\ \xi.$ *min 0* (*X i* ξ))
proof $-$
interpret *zero*: *martingale-linorder M F* t_0 λ- -. *0* **by** (*force intro*: *martingale-linorder*.*intro*)
show *?thesis* **by** (*intro zero.min supermartingale-linorder*.*intro supermartin-*

gale-axioms)
qed

end

lemma (**in** *sigma-finite-adapted-process-order*) *supermartingale-of-cond-exp-diff-nonneg*:

assumes *integrable*: $\bigwedge i.\ t_0 \leq i \Longrightarrow$ *integrable M* (*X i*)
and *diff-nonneg*: $\bigwedge i\ j.\ t_0 \leq i \Longrightarrow i \leq j \Longrightarrow$ *AE x in M*. $0 \leq$ *cond-exp M* (*F i*) ($\lambda\xi.\ X\ i\ \xi - X\ j\ \xi$) *x*
shows *supermartingale M F* t_0 *X*
proof
{
fix *i j* :: *'b* **assume** *asm*: $t_0 \leq i\ i \leq j$
thus *AE* ξ *in M*. $X\ i\ \xi \geq$ *cond-exp M* (*F i*) (*X j*) ξ
using *diff-nonneg*[*OF asm*] *sigma-finite-subalgebra.cond-exp-diff*[*OF - integrable*(*1*,*1*), *of F i i j*]
sigma-finite-subalgebra.cond-exp-F-meas[*OF - integrable adapted*, *of i*] **by** *fastforce*
}
qed (*intro integrable*)

lemma (**in** *sigma-finite-adapted-process-linorder*) *supermartingale-of-set-integral-ge*:
assumes *integrable*: $\bigwedge i.\ t_0 \leq i \Longrightarrow$ *integrable M* (*X i*)
and $\bigwedge A\ i\ j.\ t_0 \leq i \Longrightarrow i \leq j \Longrightarrow A \in F\ i \Longrightarrow$ *set-lebesgue-integral M A* (*X j*) $\leq$ *set-lebesgue-integral M A* (*X i*)
shows *supermartingale M F* t_0 *X*
proof −
interpret -: *adapted-process M F* t_0 $-X$ **by** (*rule uminus*)
interpret *uminus-X*: *sigma-finite-adapted-process-linorder M F* t_0 $-X$ **..**
note $*$ = *set-integral-uminus*[*unfolded set-integrable-def*, *OF integrable-mult-indicator*[*OF - integrable*]]
have *supermartingale M F* t_0 $(-(-\ X))$
using *ord-eq-le-trans*[*OF* $*$ *ord-le-eq-trans*[*OF le-imp-neg-le*[*OF assms*(*2*)] $*$[*symmetric*]]] *subalgebra*
by (*intro submartingale.uminus uminus-X.submartingale-of-set-integral-le*)
(*clarsimp simp add*: *fun-Compl-def subalgebra-def integrable* | *fastforce*)+
thus *?thesis* **unfolding** *fun-Compl-def* **by** *simp*
qed

9.7 Discrete Time Martingales

locale *nat-martingale* = *martingale M F 0* :: *nat X* **for** *M F X*
locale *nat-submartingale* = *submartingale M F 0* :: *nat X* **for** *M F X*
locale *nat-supermartingale* = *supermartingale M F 0* :: *nat X* **for** *M F X*

locale *nat-submartingale-linorder* = *submartingale-linorder M F 0* :: *nat X* **for** *M F X*
locale *nat-supermartingale-linorder* = *supermartingale-linorder M F 0* :: *nat X*

for *M F X*

sublocale *nat-submartingale-linorder* ⊆ *nat-submartingale* **..**
sublocale *nat-supermartingale-linorder* ⊆ *nat-supermartingale* **..**

9.8 Discrete Time Martingales

lemma (**in** *nat-martingale*) *predictable-eq-zero*:
  assumes *nat-predictable-process M F X*
  shows *AE ξ in M. X i ξ = X 0 ξ*
proof (*induction i*)
  case *0*
  then show *?case* **by** (*simp add*: *bot-nat-def*)
next
  case (*Suc i*)
  interpret *S*: *nat-adapted-process M F λi. X* (*Suc i*) **by** (*intro nat-predictable-process.adapted-Suc assms*)
  show *?case* **using** *Suc S.adapted*[*of i*] *martingale-property*[*OF - le-SucI*, *of i*] *sigma-finite-subalgebra.cond-exp-F-meas*[*OF - integrable*, *of F i Suc i*] **by** *fastforce*
qed

lemma (**in** *nat-sigma-finite-adapted-process*) *martingale-of-set-integral-eq-Suc*:
  assumes *integrable*: ⋀*i. integrable M* (*X i*)
    and ⋀*A i. A* ∈ *F i* ⟹ *set-lebesgue-integral M A* (*X i*) = *set-lebesgue-integral M A* (*X* (*Suc i*))
  shows *nat-martingale M F X*
proof (*intro nat-martingale.intro martingale-of-set-integral-eq*)
  fix *i j A* **assume** *asm*: *i* ≤ *j A* ∈ *sets* (*F i*)
  show *set-lebesgue-integral M A* (*X i*) = *set-lebesgue-integral M A* (*X j*) **using** *asm*
  proof (*induction j* − *i arbitrary*: *i j*)
    case *0*
    then show *?case* **using** *asm* **by** *simp*
  next
    case (*Suc n*)
    hence ∗: *n* = *j* − *Suc i* **by** *linarith*
    have *Suc i* ≤ *j* **using** *Suc*(*2*,*3*) **by** *linarith*
    thus *?case* **using** *sets-F-mono*[*OF - le-SucI*] *Suc*(*4*) *Suc*(*1*)[*OF* ∗] **by** (*auto intro*: *assms*(*2*)[*THEN trans*])
  qed
qed (*simp add*: *integrable*)

lemma (**in** *nat-sigma-finite-adapted-process*) *martingale-nat*:
  assumes *integrable*: ⋀*i. integrable M* (*X i*)
    and ⋀*i. AE ξ in M. X i ξ* = *cond-exp M* (*F i*) (*X* (*Suc i*)) *ξ*
  shows *nat-martingale M F X*
proof (*unfold-locales*)
  fix *i j* :: *nat* **assume** *asm*: *i* ≤ *j*
  show *AE ξ in M. X i ξ* = *cond-exp M* (*F i*) (*X j*) *ξ* **using** *asm*

proof (*induction* $j - i$ *arbitrary*: *i j*)
case *0*
hence $j = i$ **by** *simp*
thus *?case* **using** *sigma-finite-subalgebra.cond-exp-F-meas*[*OF - integrable adapted*, *THEN AE-symmetric*] **by** *blast*
next
case (*Suc n*)
have *j*: $j = Suc\ (n + i)$ **using** *Suc* **by** *linarith*
have *n*: $n = n + i - i$ **using** *Suc* **by** *linarith*
have $*$: *AE* ξ *in M*. *cond-exp M* (*F* ($n + i$)) (*X j*) $\xi = X\ (n + i)\ \xi$ **unfolding** *j* **using** *assms*(*2*)[*THEN AE-symmetric*] **by** *blast*
have *AE* ξ *in M*. *cond-exp M* (*F i*) (*X j*) ξ = *cond-exp M* (*F i*) (*cond-exp M* (*F* ($n + i$)) (*X j*)) ξ **by** (*intro cond-exp-nested-subalg integrable subalg*, *simp add*: *subalgebra-def space-F sets-F-mono*)
hence *AE* ξ *in M*. *cond-exp M* (*F i*) (*X j*) ξ = *cond-exp M* (*F i*) (*X* ($n + i$)) ξ **using** *cond-exp-cong-AE*[*OF integrable-cond-exp integrable* $*$] **by** *force*
thus *?case* **using** *Suc*(*1*)[*OF n*] **by** *fastforce*
qed
qed (*simp add*: *integrable*)

lemma (**in** *nat-sigma-finite-adapted-process*) *martingale-of-cond-exp-diff-Suc-eq-zero*:
assumes *integrable*: $\bigwedge i$. *integrable M* (*X i*)
and $\bigwedge i$. *AE* ξ *in M*. *0* = *cond-exp M* (*F i*) ($\lambda\xi$. *X* (*Suc i*) ξ − *X i* ξ) ξ
shows *nat-martingale M F X*
proof (*intro martingale-nat integrable*)
fix *i*
show *AE* ξ *in M*. *X i* ξ = *cond-exp M* (*F i*) (*X* (*Suc i*)) ξ **using** *cond-exp-diff*[*OF integrable*(*1*,*1*), *of i Suc i i*] *cond-exp-F-meas*[*OF integrable adapted*, *of i*] *assms*(*2*)[*of i*] **by** *fastforce*
qed

9.9 Discrete Time Submartingales

lemma (**in** *nat-submartingale*) *predictable-ge-zero*:
assumes *nat-predictable-process M F X*
shows *AE* ξ *in M*. *X i* $\xi \geq$ *X 0* ξ
proof (*induction i*)
case *0*
then show *?case* **by** (*simp add*: *bot-nat-def*)
next
case (*Suc i*)
interpret *S*: *nat-adapted-process M F* λi. *X* (*Suc i*) **by** (*intro nat-predictable-process.adapted-Suc assms*)
show *?case* **using** *Suc S.adapted*[*of i*] *submartingale-property*[*OF - le-SucI*, *of i*] *sigma-finite-subalgebra.cond-exp-F-meas*[*OF - integrable*, *of F i Suc i*] **by** *fastforce*
qed

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *submartingale-of-set-integral-le-Suc*:
assumes *integrable*: $\bigwedge i$. *integrable M* (*X i*)

and $\bigwedge A\ i.\ A \in F\ i \Longrightarrow$ *set-lebesgue-integral* $M\ A\ (X\ i) \leq$ *set-lebesgue-integral* $M\ A\ (X\ (Suc\ i))$
shows *nat-submartingale* $M\ F\ X$
proof (*intro nat-submartingale.intro submartingale-of-set-integral-le*)
fix $i\ j\ A$ **assume** *asm*: $i \leq j\ A \in sets\ (F\ i)$
show *set-lebesgue-integral* $M\ A\ (X\ i) \leq$ *set-lebesgue-integral* $M\ A\ (X\ j)$ **using** *asm*
proof (*induction* $j - i$ *arbitrary*: $i\ j$)
case *0*
then show *?case* **using** *asm* **by** *simp*
next
case (*Suc n*)
hence $*$: $n = j - Suc\ i$ **by** *linarith*
have $Suc\ i \leq j$ **using** *Suc*(*2*,*3*) **by** *linarith*
thus *?case* **using** *sets-F-mono*[*OF - le-SucI*] *Suc*(*4*) *Suc*(*1*)[*OF* $*$] **by** (*auto intro*: *assms*(*2*)[*THEN order-trans*])
qed
qed (*simp add*: *integrable*)

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *submartingale-nat*:
assumes *integrable*: $\bigwedge i.$ *integrable* $M\ (X\ i)$
and $\bigwedge i.\ AE\ \xi\ in\ M.\ X\ i\ \xi \leq$ *cond-exp* $M\ (F\ i)\ (X\ (Suc\ i))\ \xi$
shows *nat-submartingale* $M\ F\ X$
using *subalg integrable assms*(*2*)
by (*intro submartingale-of-set-integral-le-Suc ord-le-eq-trans*[*OF set-integral-mono-AE-banach cond-exp-set-integral*[*symmetric*]], *simp*)
(*meson in-mono integrable-mult-indicator set-integrable-def subalgebra-def*, *meson integrable-cond-exp in-mono integrable-mult-indicator set-integrable-def subalgebra-def*, *fast*+)

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *submartingale-of-cond-exp-diff-Suc-nonneg*:
assumes *integrable*: $\bigwedge i.$ *integrable* $M\ (X\ i)$
and $\bigwedge i.\ AE\ \xi\ in\ M.\ 0 \leq$ *cond-exp* $M\ (F\ i)\ (\lambda\xi.\ X\ (Suc\ i)\ \xi - X\ i\ \xi)\ \xi$
shows *nat-submartingale* $M\ F\ X$
proof (*intro submartingale-nat integrable*)
fix i
show $AE\ \xi\ in\ M.\ X\ i\ \xi \leq$ *cond-exp* $M\ (F\ i)\ (X\ (Suc\ i))\ \xi$ **using** *cond-exp-diff*[*OF integrable*(*1*,*1*), *of i Suc i i*] *cond-exp-F-meas*[*OF integrable adapted*, *of i*] *assms*(*2*)[*of i*] **by** *fastforce*
qed

lemma (**in** *nat-submartingale-linorder*) *partial-sum-scaleR*:
assumes *nat-adapted-process* $M\ F\ C\ \bigwedge i.\ AE\ \xi\ in\ M.\ 0 \leq C\ i\ \xi\ \bigwedge i.\ AE\ \xi\ in\ M.\ C\ i\ \xi \leq R$
shows *nat-submartingale* $M\ F\ (\lambda n\ \xi.\ \sum i{<}n.\ C\ i\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi))$
proof−
interpret C: *nat-adapted-process* $M\ F\ C$ **by** (*rule assms*)
interpret C': *nat-adapted-process* $M\ F\ \lambda i\ \xi.\ C\ (i - 1)\ \xi *_R (X\ i\ \xi - X\ (i - 1)\ \xi)$ **by** (*intro nat-adapted-process.intro adapted-process.scaleR-right adapted-process.diff*,

unfold-locales) (*auto intro*: *adaptedD C.adaptedD*)+
  interpret C'': *nat-adapted-process M F* $\lambda n\ \xi.\ \sum i{<}n.\ C\ i\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi)$ **by** (*rule* C'.*partial-sum-Suc*[*unfolded diff-Suc-1*])
  interpret *S*: *nat-sigma-finite-adapted-process-linorder M F* $(\lambda n\ \xi.\ \sum i{<}n.\ C\ i\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi))$ **..**
  have *integrable M* $(\lambda x.\ C\ i\ x *_R (X\ (Suc\ i)\ x - X\ i\ x))$ **for** *i* **using** *assms*(*2*,*3*)[*of i*] **by** (*intro Bochner-Integration.integrable-bound*[*OF integrable-scaleR-right*, *OF Bochner-Integration.integrable-diff*, *OF integrable*(*1*,*1*), *of R Suc i i*]) (*auto simp add*: *mult-mono*)
  moreover have *AE* ξ *in M*. $0 \le$ *cond-exp M* (*F i*) $(\lambda\xi.\ (\sum i{<}Suc\ i.\ C\ i\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi)) - (\sum i{<}i.\ C\ i\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi)))\ \xi$ **for** *i*
    using *sigma-finite-subalgebra.cond-exp-measurable-scaleR*[*OF - calculation - C.adapted*, *of i*]
      cond-exp-diff-nonneg[*OF - le-SucI*, *OF - order.refl*, *of i*] *assms*(*2*,*3*)[*of i*]
by (*fastforce simp add*: *scaleR-nonneg-nonneg integrable*)
  ultimately show *?thesis* **by** (*intro S.submartingale-of-cond-exp-diff-Suc-nonneg Bochner-Integration.integrable-sum*, *blast*+)
qed

lemma (**in** *nat-submartingale-linorder*) *partial-sum-scaleR'*:
  assumes *nat-predictable-process M F C* $\bigwedge i.$ *AE* ξ *in M*. $0 \le C\ i\ \xi$ $\bigwedge i.$ *AE* ξ *in M*. $C\ i\ \xi \le R$
  shows *nat-submartingale M F* $(\lambda n\ \xi.\ \sum i{<}n.\ C\ (Suc\ i)\ \xi *_R (X\ (Suc\ i)\ \xi - X\ i\ \xi))$
proof −
  interpret *C*: *nat-predictable-process M F C* **by** (*rule assms*)
  interpret *Suc-C*: *nat-adapted-process M F* $\lambda i.\ C\ (Suc\ i)$ **using** *C.adapted-Suc* **.**
  show *?thesis* **by** (*intro partial-sum-scaleR*[*of - R*] *assms*) (*intro-locales*)
qed

9.10 Discrete Time Supermartingales

lemma (**in** *nat-supermartingale*) *predictable-le-zero*:
  assumes *nat-predictable-process M F X*
  shows *AE* ξ *in M*. $X\ i\ \xi \le X\ 0\ \xi$
proof (*induction i*)
  case *0*
  then show *?case* **by** (*simp add*: *bot-nat-def*)
next
  case (*Suc i*)
  interpret *S*: *nat-adapted-process M F* $\lambda i.\ X\ (Suc\ i)$ **by** (*intro nat-predictable-process.adapted-Suc assms*)
  show *?case* **using** *Suc S.adapted*[*of i*] *supermartingale-property*[*OF - le-SucI*, *of i*] *sigma-finite-subalgebra.cond-exp-F-meas*[*OF - integrable*, *of F i Suc i*] **by** *fastforce*
qed

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *supermartingale-of-set-integral-ge-Suc*:
  assumes *integrable*: $\bigwedge i.$ *integrable M* (*X i*)
    and $\bigwedge A\ i.\ A \in F\ i \Longrightarrow$ *set-lebesgue-integral M A* (*X* (*Suc i*)) $\le$ *set-lebesgue-integral*

M A (*X i*)
  shows *nat-supermartingale M F X*
proof −
 interpret -: *adapted-process M F 0* −*X* **by** (*rule uminus*)
 interpret *uminus-X*: *nat-sigma-finite-adapted-process-linorder M F* −*X* **..**
 note ∗ = *set-integral-uminus*[*unfolded set-integrable-def*, *OF integrable-mult-indicator*[*OF* - *integrable*]]
 have *nat-supermartingale M F* (−(− *X*))
  using *ord-eq-le-trans*[*OF* ∗ *ord-le-eq-trans*[*OF le-imp-neg-le*[*OF assms*(*2*)] ∗[*symmetric*]]] *subalgebra*
  by (*intro nat-supermartingale.intro submartingale.uminus nat-submartingale.axioms uminus-X.submartingale-of-set-integral-le-Suc*)
   (*clarsimp simp add*: *fun-Compl-def subalgebra-def integrable* | *fastforce*)+
 thus *?thesis* **unfolding** *fun-Compl-def* **by** *simp*
qed

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *supermartingale-nat*:
 assumes *integrable*: $\bigwedge i.$ *integrable M* (*X i*)
   and $\bigwedge i.$ *AE* ξ *in M*. *X i* ξ ≥ *cond-exp M* (*F i*) (*X* (*Suc i*)) ξ
  shows *nat-supermartingale M F X*
proof −
 interpret -: *adapted-process M F 0* −*X* **by** (*rule uminus*)
 interpret *uminus-X*: *nat-sigma-finite-adapted-process-linorder M F* −*X* **..**
 have *AE* ξ *in M*. − *X i* ξ ≤ *cond-exp M* (*F i*) (λ*x*. − *X* (*Suc i*) *x*) ξ **for** *i* **using** *assms*(*2*) *cond-exp-uminus*[*OF integrable*, *of i Suc i*] **by** *force*
 hence *nat-supermartingale M F* (−(− *X*)) **by** (*intro nat-supermartingale.intro submartingale.uminus nat-submartingale.axioms uminus-X.submartingale-nat*) (*auto simp add*: *fun-Compl-def integrable*)
 thus *?thesis* **unfolding** *fun-Compl-def* **by** *simp*
qed

lemma (**in** *nat-sigma-finite-adapted-process-linorder*) *supermartingale-of-cond-exp-diff-Suc-nonneg*:
 assumes *integrable*: $\bigwedge i.$ *integrable M* (*X i*)
   and $\bigwedge i.$ *AE* ξ *in M*. *0* ≤ *cond-exp M* (*F i*) (λξ. *X i* ξ − *X* (*Suc i*) ξ) ξ
  shows *nat-supermartingale M F X*
proof (*intro supermartingale-nat integrable*)
 fix *i*
 show *AE* ξ *in M*. *X i* ξ ≥ *cond-exp M* (*F i*) (*X* (*Suc i*)) ξ **using** *cond-exp-diff*[*OF integrable*(*1*,*1*), *of i i Suc i*] *cond-exp-F-meas*[*OF integrable adapted*, *of i*] *assms*(*2*)[*of i*] **by** *fastforce*
qed

end