

In this section, we prove:

```
theorem finFarkasBartl {n : ℕ} [LinearOrderedDivisionRing R]
  [LinearOrderedAddCommGroup V] [Module R V] [PosSMulMono R V] [AddCommGroup W] [Module R W]
  (A : W →l [R] Fin n → R) (b : W →l [R] V) :
  (∃ x : Fin n → V, 0 ≤ x ∧ ∀ w : W, ∑ j : Fin n, A w j • x j = b w) ≠ (∃ y : W, 0 ≤ A y ∧ b y < 0)
```

We first rephrase the goal to:

$$(\exists x : \text{Fin } n \rightarrow V, 0 \leq x \wedge \forall w : W, \sum j : \text{Fin } n, A w j \bullet x j = b w) \leftrightarrow (\forall y : W, 0 \leq A y \rightarrow 0 \leq b y)$$

Implication from left to right is satisfied by the following term:

```
fun ⟨x, hx, hb⟩ y hy => hb y ▷ Finset.sum_nonneg (fun i _ => smul_nonneg (hy i) (hx i))
```

Implication from right to left will be proved by induction on n with generalized A and b . In case $n = 0$ we immediately have:

```
A_tauto (w : W) : 0 ≤ A w
```

We have an assumption:

```
hAb : ∀ y : W, 0 ≤ A y → 0 ≤ b y
```

We set x to be the empty vector family. Now, for every $w : W$, we must prove:

$$\sum j : \text{Fin } 0, A w j \bullet (0 : \text{Fin } 0 \rightarrow V) j = b w$$

We simplify the goal to:

```
0 = b w
```

We utilize that V is ordered and prove the equality as two inequalities. Inequality $0 \leq b w$ is directly satisfied by:

```
hAb w (A_tauto w)
```

Inequality $b w \leq 0$ is easily reduced to:

```
hAb (-w) (A_tauto (-w))
```

The induction step is stated as a lemma:

```
lemma industepFarkasBartl {m : ℕ} [LinearOrderedDivisionRing R]
  [LinearOrderedAddCommGroup V] [Module R V] [PosSMulMono R V] [AddCommGroup W] [Module R W]
  (ih : ∀ A₀ : W →l [R] Fin m → R, ∀ b₀ : W →l [R] V,
    (∀ y₀ : W, 0 ≤ A₀ y₀ → 0 ≤ b₀ y₀) →
    (∃ x₀ : Fin m → V, 0 ≤ x₀ ∧ ∀ w₀ : W, ∑ i₀ : Fin m, A₀ w₀ i₀ • x₀ i₀ = b₀ w₀))
  {A : W →l [R] Fin m.succ → R} {b : W →l [R] V} (hAb : ∀ y : W, 0 ≤ A y → 0 ≤ b y) :
  ∃ x : Fin m.succ → V, 0 ≤ x ∧ ∀ w : W, ∑ i : Fin m.succ, A w i • x i = b w
```

First we introduce an auxiliary definition. We define

```
a : W →l [R] Fin m → R
```

as the first m rows of A , i.e., A without the last row:

```
a := (fun w : W => fun i : Fin m => A w i.castSucc)
```

To prove `industepFarkasBartl` we first consider the easy case:

```
is_easy : ∀ y : W, 0 ≤ a y → 0 ≤ b y
```

From `ih a b is_easy` we obtain:

```
x : Fin m → V
hx : 0 ≤ x
hxb : ∀ w₀ : W, ∑ i₀ : Fin m, a w₀ i₀ • x i₀ = b w₀
```

The lemma is satisfied by this vector family:

```
(fun i : Fin m.succ => if hi : i.val < m then x ⟨i.val, hi⟩ else 0)
```

Easy case analysis shows that the vector family is nonnegative. In order to prove that, given $w : W$ in the context,

$$\sum i : \text{Fin } m.succ, A w i \bullet (\text{fun } i : \text{Fin } m.succ \Rightarrow \text{if } hi : i.val < m \text{ then } x \langle i.val, hi \rangle \text{ else } 0) i = b w$$

holds, we first transform the goal to:

$$\sum i \in (\text{Finset.univ.filter } (\text{fun } k : \text{Fin } m.succ \Rightarrow k.val < m)).\text{attach}, A w i.val \bullet x \langle i.val.val, _ \rangle = b w$$

We compare it with `hxb w` which says:

$$\sum i_0 : \text{Fin } m, a w i_0 \bullet x i_0 = b w$$

We finish the proof for the easy case using the following technical lemma (which will also be used in one more place):

```
private lemma finishing_piece {m : ℕ} [Semiring R]
  [AddCommMonoid V] [Module R V] [AddCommMonoid W] [Module R W]
  {A : W →l [R] Fin m.succ → R} {w : W} {x : Fin m → V} :
  ∑ i : Fin m, a w i • x i =
  ∑ i : { j : Fin m.succ // j ∈ Finset.univ.filter (·.val < m) }, A w i.val • x ⟨i.val.val, by aesop⟩
```

Now for the hard case; negation of `is_easy` gives us:

```
y' : W
hay' : 0 ≤ a y'
hby' : b y' < 0
```

Let us make an alias for the last (new) index, i.e., the term `M` is just the number `m` converted to the type `Fin (m+1)`:

```
M : Fin m.succ := ⟨m, lt_add_one m⟩
```

Let `y` be flipped and rescaled `y'` as follows:

```
y : W := (A y' M)-1 • y'
```

From `hAb` we get:

```
hAy' : A y' M < 0
```

Therefore `hAy'.ne : A y' M ≠ 0` implies that `y` has the property that motivated the rescaling:

```
hAy : A y M = 1
```

From `hAy` we have:

```
hAA : ∀ w : W, A (w - (A w M • y)) M = 0
```

Using `hAA` and `hAb` we prove:

```
hbA : ∀ w : W, 0 ≤ a (w - (A w M • y)) → 0 ≤ b (w - (A w M • y))
```

From `hbA` we have:

```
hbAb : ∀ w : W, 0 ≤ (a - (A · M • a y)) w → 0 ≤ (b - (A · M • b y)) w
```

We observe that these two terms (appearing in `hbAb` we just proved) are linear maps:

```
(a - (A · M • a y))
(b - (A · M • b y))
```

Therefore, we can plug them into `ih` and provide `hbAb` as the last argument. We obtain:

```
x' : Fin m → V
hx' : 0 ≤ x'
hxb' : ∀ w0 : W, ∑ i0 : Fin m, (a - (A · M • a y)) w0 i0 • x' i0 = (b - (A · M • b y)) w0
```

We claim that our lemma is satisfied by this vector family:

```
(fun i : Fin m.succ => if hi : i.val < m then x' ⟨i.val, hi⟩ else b y - ∑ i : Fin m, a y i • x' i)
```

Let us show the nonnegativity first. Nonnegativity of everything except of the last vector follows from `hx'`. From `hAy'` we have:

```
hAy'' : (A y' M)-1 ≤ 0
```

From `hAy''` with `hay'` we have:

```
hay : a y ≤ 0
```

From `hAy''` with `hby'` converted to nonstrict inequality we have:

```
hby : 0 ≤ b y
```

For the nonnegativity of the last vector, we need to prove:

```
∑ i : Fin m, a y i • x' i ≤ b y
```

It follows from `hay i` with `hx' i` and `hby` using basic properties of inequalities. The only remaining task is to show:

```
∀ w : W,
  ∑ i : Fin m.succ, (A w i •
    (if hi : i.val < m then x' ⟨i.val, hi⟩ else b y - ∑ i : Fin m, a y i • x' i)
  ) =
  b w
```

Given general `w : W` we make a key observation (using `hxb' w`):

```
haAa : ∑ i : Fin m, (a w i - A w M * a y i) • x' i = b w - A w M • b y
```

With the help of `haAa` we transform the goal to:

$$\begin{aligned} & \sum i : \text{Fin } m.\text{succ}, \\ & \quad (A \ w \ i \bullet (\text{if } h_i : i.\text{val} < m \text{ then } x' \langle i.\text{val}, h_i \rangle \text{ else } b \ y - \sum i' : \text{Fin } m, a \ y \ i' \bullet x' \ i')) = \\ & \sum i : \text{Fin } m, (a \ w \ i - A \ w \ M * a \ y \ i) \bullet x' \ i + A \ w \ M \bullet b \ y \end{aligned}$$

From here, the direction should be clear; the rest of the proof is just a manipulation with the goal without any additional hypotheses. We distribute \bullet over if so that the goal becomes:

$$\begin{aligned} & \sum i : \text{Fin } m.\text{succ}, \\ & \quad (\text{if } h_i : i.\text{val} < m \text{ then } A \ w \ i \bullet x' \langle i.\text{val}, h_i \rangle \text{ else } A \ w \ i \bullet (b \ y - \sum i' : \text{Fin } m, a \ y \ i' \bullet x' \ i')) = \\ & \sum i : \text{Fin } m, (a \ w \ i - A \ w \ M * a \ y \ i) \bullet x' \ i + A \ w \ M \bullet b \ y \end{aligned}$$

We split the left-hand side into two parts:

$$\begin{aligned} & \sum i \in (\text{Finset.univ.filter } (\text{fun } i : \text{Fin } m.\text{succ} => i.\text{val} < m)).\text{attach}, \\ & \quad A \ w \ i.\text{val} \bullet x' \langle i.\text{val}.\text{val}, _ \rangle + \\ & \sum i \in (\text{Finset.univ.filter } (\text{fun } i : \text{Fin } m.\text{succ} => \neg(i.\text{val} < m))).\text{attach}, \\ & \quad A \ w \ i.\text{val} \bullet (b \ y - \sum i' : \text{Fin } m, a \ y \ i' \bullet x' \ i') = \\ & \sum i : \text{Fin } m, (a \ w \ i - A \ w \ M * a \ y \ i) \bullet x' \ i + A \ w \ M \bullet b \ y \end{aligned}$$

Since the second sum is singleton, it simplifies to:

$$\begin{aligned} & \sum i \in (\text{Finset.univ.filter } (\text{fun } i : \text{Fin } m.\text{succ} => i.\text{val} < m)).\text{attach}, A \ w \ i.\text{val} \bullet x' \langle i.\text{val}.\text{val}, _ \rangle + \\ & A \ w \ M \bullet (b \ y - \sum i : \text{Fin } m, a \ y \ i \bullet x' \ i) = \\ & \sum i : \text{Fin } m, (a \ w \ i - A \ w \ M * a \ y \ i) \bullet x' \ i + A \ w \ M \bullet b \ y \end{aligned}$$

After simplifying the right-hand side:

$$\begin{aligned} & \sum i \in (\text{Finset.univ.filter } (\text{fun } i : \text{Fin } m.\text{succ} => i.\text{val} < m)).\text{attach}, A \ w \ i.\text{val} \bullet x' \langle i.\text{val}.\text{val}, _ \rangle + \\ & A \ w \ M \bullet (b \ y - \sum i : \text{Fin } m, a \ y \ i \bullet x' \ i) = \\ & \sum i : \text{Fin } m, (a \ w \ i \bullet x' \ i) - A \ w \ M \bullet \sum i : \text{Fin } m, (a \ y \ i \bullet x' \ i) + A \ w \ M \bullet b \ y \end{aligned}$$

We distribute \bullet over $-$ on the left-hand side:

$$\begin{aligned} & \sum i \in (\text{Finset.univ.filter } (\text{fun } i : \text{Fin } m.\text{succ} => i.\text{val} < m)).\text{attach}, A \ w \ i.\text{val} \bullet x' \langle i.\text{val}.\text{val}, _ \rangle + \\ & A \ w \ M \bullet b \ y - A \ w \ M \bullet (\sum i : \text{Fin } m, a \ y \ i \bullet x' \ i) = \\ & \sum i : \text{Fin } m, (a \ w \ i \bullet x' \ i) - A \ w \ M \bullet \sum i : \text{Fin } m, (a \ y \ i \bullet x' \ i) + A \ w \ M \bullet b \ y \end{aligned}$$

Exploiting `finishing-piece` again, it is easy to finish the proof.