

# CPSVerification

By Jonathan

May 1, 2018

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## 1 VC\_diffKAD 13

**theory** *VC-diffKAD-auxiliarities*

**imports**

*Main*

*afpModified/VC-KAD*

*Ordinary-Differential-Equations.IVP/Initial-Value-Problem*

**begin**

### 0.1 VC\_KAD Preliminaries

To make our notation less code-like and more mathematical we declare:

**no-notation** *Archimedean-Field.ceiling* ( $\lceil \cdot \rceil$ )

**no-notation** *Archimedean-Field.floor* ( $\lfloor \cdot \rfloor$ )

**no-notation** *Set.image* ( $'$ )

**no-notation** *Range-Semiring.antirange-semiring-class.ars-r* ( $r$ )

**notation** *p2r* ( $\lceil \cdot \rceil$ )

**notation** *r2p* ( $\lfloor \cdot \rfloor$ )

**notation** *Set.image* ( $\cdot \lceil \cdot \rceil$ )

**notation** *Product-Type.prod.fst* ( $\pi_1$ )

**notation** *Product-Type.prod.snd* ( $\pi_2$ )

**notation** *rel-ad* ( $\Delta^{c_1}$ )

Their definitions are repeated below.

**lemma**  $\lceil P \rceil = \{(s, s) \mid s. P\ s\}$  **by** (*simp add: p2r-def*)

**lemma**  $\lfloor R \rfloor = (\lambda x. x \in r2s\ R)$  **by** (*simp add: r2p-def*) — where

**lemma**  $r2s\ R = \{x \mid x. \exists y. (x, y) \in R\}$  **by** *blast* — Moreover

**lemma**  $\pi_1 (x,y) = x \wedge \pi_2 (x,y) = y$  **by** *simp*  
**lemma**  $\Delta^c_1 R = \{(x, x) \mid x. \nexists y. (x, y) \in R\}$  **by** (*simp add: rel-ad-def*)  
**lemma**  $wp\ R\ Q = \Delta^c_1 (R ; \Delta^c_1\ Q)$  **by** (*simp add: rel-antidomain-kleene-algebra.fbox-def*)

Observe also, the following consequences and facts:

**proposition**  $\pi_1(\llbracket R \rrbracket) = r2s\ R$   
**by** (*simp add: fst-eq-Domain*)

**proposition**  $\Delta^c_1 R = Id - \{(s, s) \mid s. s \in (\pi_1(\llbracket R \rrbracket))\}$   
**by**(*simp add: image-def rel-ad-def, fastforce*)

**proposition**  $P \subseteq Q \implies wp\ R\ P \subseteq wp\ R\ Q$   
**by**(*simp add: rel-antidomain-kleene-algebra.dka.dom-iso rel-antidomain-kleene-algebra.fbox-iso*)

**proposition** *boxProgrPred-IsProp*:  $wp\ R\ \lceil P \rceil \subseteq Id$   
**by**(*simp add: rel-antidomain-kleene-algebra.a-subid' rel-antidomain-kleene-algebra.addual.bbox-def*)

**proposition** *rdom-p2r-contents*:  $(a, b) \in rdom\ \lceil P \rceil = ((a = b) \wedge P\ a)$   
**proof** –  
**have**  $(a, b) \in rdom\ \lceil P \rceil = ((a = b) \wedge (a, a) \in rdom\ \lceil P \rceil)$  **using** *p2r-subid* **by**  
*fastforce*  
**also have**  $\dots = ((a = b) \wedge (a, a) \in \lceil P \rceil)$  **by** *simp*  
**also have**  $\dots = ((a = b) \wedge P\ a)$  **by** (*simp add: p2r-def*)  
**ultimately show** *?thesis* **by** *simp*  
**qed**

**proposition** *rel-ad-rule1*:  $(x, x) \notin \Delta^c_1\ \lceil P \rceil \implies P\ x$   
**by**(*auto simp: rel-ad-def p2r-subid p2r-def*)

**proposition** *rel-ad-rule2*:  $(x, x) \in \Delta^c_1\ \lceil P \rceil \implies \neg P\ x$   
**by**(*metis ComplD VC-KAD.p2r-neg-hom rel-ad-rule1 empty-iff mem-Collect-eq p2s-neg-hom*)

*rel-antidomain-kleene-algebra.a-one rel-antidomain-kleene-algebra.am1 relcomp.relcompI*)

**proposition** *rel-ad-rule3*:  $R \subseteq Id \implies (x, x) \notin R \implies (x, x) \in \Delta^c_1\ R$   
**by**(*metis IdI Un-iff d-p2r rel-antidomain-kleene-algebra.addual.ars3 rel-antidomain-kleene-algebra.addual.ars-r-def rpr*)

**proposition** *rel-ad-rule4*:  $(x, x) \in R \implies (x, x) \notin \Delta^c_1\ R$   
**by**(*metis empty-iff rel-antidomain-kleene-algebra.addual.ars1 relcomp.relcompI*)

**proposition** *boxProgrPred-chrcrtn*:  $(x, x) \in wp\ R\ \lceil P \rceil = (\forall\ y. (x, y) \in R \longrightarrow P\ y)$   
**by**(*metis boxProgrPred-IsProp rel-ad-rule1 rel-ad-rule2 rel-ad-rule3 rel-ad-rule4 d-p2r wp-simp wp-trafo*)

**proposition**  $P \subseteq Id \implies (x, x) \in wp\ R\ P = (\forall\ y. (x, y) \in R \longrightarrow \lceil P \rceil\ y)$   
**by** (*metis boxProgrPred-chrcrtn rpr*)

**proposition**  $x \in r2s \ (wp \ R \ P) = (\forall y. (x, y) \in R \longrightarrow \lfloor P \rfloor y)$   
**by** (*simp add: r2p-def rel-antidomain-kleene-algebra.fbox-def rel-ad-def*  
*Domain-iff relcomp.simps*)

## 0.2 ODEs Preliminaries

Once again, we repeat some definitions.

**lemma**  $\{a..b\} = \{x. a \leq x \wedge x \leq b\}$  **by** *fastforce*  
**lemma**  $\{a <..< b\} = \{x. a < x \wedge x < b\}$  **by** *fastforce*  
**lemma**  $(x \text{ solves-ode } f) \{0..t\} \ R = ((x \text{ has-vderiv-on } (\lambda t. f \ t \ (x \ t))) \{0..t\} \wedge x \in \{0..t\} \rightarrow R)$   
**using** *solves-ode-def* **by** *simp*  
**lemma**  $f \in A \rightarrow B = (f \in \{f. \forall x. x \in A \longrightarrow (f \ x) \in B\})$  **using** *Pi-def* **by** *auto*  
**lemma**  $(f \text{ has-vderiv-on } f') \{0..t\} = (\forall x \in \{0..t\}. (f \text{ has-vector-derivative } f' \ x) \ (at \ x \ within \ \{0..t\}))$   
**using** *has-vderiv-on-def* **by** *simp*  
**lemma**  $(f \text{ has-vector-derivative } f') \ (at \ x \ within \ \{0..t\}) = (f \text{ has-derivative } (\lambda x. x \ *_R \ f')) \ (at \ x \ within \ \{0..t\})$  **using** *has-vector-derivative-def* **by** *auto*

**definition** *solves-ivp* ::  $(real \Rightarrow 'a::banach) \Rightarrow (real \Rightarrow 'a \Rightarrow 'a) \Rightarrow real \Rightarrow 'a \Rightarrow real \ set \Rightarrow 'a \ set \Rightarrow bool$   
 $(- \text{ solvesTheIVP } - \text{ withInitCond } - \mapsto - [70, 70, 70, 70] \ 68)$  **where**  
 $(x \text{ solvesTheIVP } f \text{ withInitCond } t0 \mapsto x0) \text{ Domf Codf} \equiv (x \text{ solves-ode } f) \text{ Domf Codf} \wedge x \ t0 = x0$

**lemma** *solves-ivpI*:  
**assumes**  $(x \text{ solves-ode } f) \ A \ B$   
**assumes**  $x \ t0 = x0$   
**shows**  $(x \text{ solvesTheIVP } f \text{ withInitCond } t0 \mapsto x0) \ A \ B$   
**using** *assms* **by** (*simp add: solves-ivp-def*)

**lemma** *solves-ivpD*:  
**assumes**  $(x \text{ solvesTheIVP } f \text{ withInitCond } t0 \mapsto x0) \ A \ B$   
**shows**  $(x \text{ solves-ode } f) \ A \ B$   
**and**  $x \ t0 = x0$   
**using** *assms* **by** (*auto simp: solves-ivp-def*)

**theorem**(*in unique-on-bounded-closed*) *ivp-unique-solution*:  
**assumes**  $xIsSol:(x \text{ solvesTheIVP } f \text{ withInitCond } t0 \mapsto x0) \ T \ X$   
**assumes**  $yIsSol:(y \text{ solvesTheIVP } f \text{ withInitCond } t0 \mapsto x0) \ T \ X$   
**shows**  $\forall t \in T. x \ t = y \ t$   
**proof**  
**fix**  $t$  **assume**  $t \in T$   
**from** *this* **and** *assms* **show**  $x \ t = y \ t$   
**using** *unique-solution solves-ivp-def* **by** *blast*  
**qed**

### 0.3 VC\_diffKAD Preliminaries

In dL, the set of possible program variables is split in two, the set of variables  $V$  and their primed counterparts  $V'$ . To implement this, we use Isabelle's string-type and define a function that primes a given string. We then define the set of primed-strings based on it.

**definition**  $vdiff :: string \Rightarrow string$  ( $\partial$  - [55] 70) **where**  
 $(\partial \ x) = "d[" @ x @ "]"$

**definition**  $varDiffs :: string \text{ set}$  **where**  
 $varDiffs = \{str. \exists \ x. str = \partial \ x\}$

**proposition**  $vdiff\text{-}inj: (\partial \ x) = (\partial \ y) \implies x = y$   
**by** ( $simp \ add: \ vdiff\text{-}def$ )

**proposition**  $vdiff\text{-}noFixPoints: str \neq (\partial \ str)$   
**by** ( $simp \ add: \ vdiff\text{-}def$ )

**lemma**  $varDiffsI: x = (\partial \ z) \implies x \in varDiffs$   
**by** ( $simp \ add: \ varDiffs\text{-}def \ vdiff\text{-}def$ )

**lemma**  $varDiffsE$ :  
**assumes**  $x \in varDiffs$   
**obtains**  $y$  **where**  $x = "d[" @ y @ "]"$   
**using**  $assms \ unfolding \ varDiffs\text{-}def \ vdiff\text{-}def$  **by**  $auto$

**proposition**  $vdiff\text{-}invarDiffs: (\partial \ str) \in varDiffs$   
**by** ( $simp \ add: \ varDiffsI$ )

#### 0.3.1 (primed) dSolve preliminaries

The verification components check that a given external input solves the problem at hand. This input is entered as a list. Thus, we introduce a function to combine lists in a component-wise manner.

**fun**  $cross\text{-}list :: 'a \text{ list} \Rightarrow 'b \text{ list} \Rightarrow ('a \times 'b) \text{ list}$  (**infixl**  $\otimes$  63) **where**  
 $[] \otimes list = []$   
 $list \otimes [] = []$   
 $(x \# xt看) \otimes (y \# ytail) = (x, y) \# (xtail \otimes ytail)$

— The following lines, test the behavior of our function with other more intuitive functions

**primrec**  $swap :: 'a \times 'b \Rightarrow 'b \times 'a$  **where**  $swap \ (x, y) = (y, x)$

**primrec**  $listSwap :: ('a \times 'b) \text{ list} \Rightarrow ('b \times 'a) \text{ list}$  **where**  
 $listSwap \ [] = []$   
 $listSwap \ (head \# tail) = swap \ head \# (listSwap \ tail)$

**lemma**  $listSwap\text{-}isMapSwap: listSwap \ l = map \ swap \ l$

**by**(*induct-tac l, auto*)

**lemma** *listSwap-crossList[simp]*: *listSwap (l2  $\otimes$  l1) = l1  $\otimes$  l2*  
**apply**(*induction l1 l2 rule: cross-list.induct*)  
**apply**(*metis cross-list.elims cross-list.simps(1) cross-list.simps(2) listSwap.simps(1)*)  
**apply**(*metis cross-list.simps(1) cross-list.simps(2) listSwap.simps(1)*)  
**by** *simp*

— Next, we derive some properties of the *cross\_list* function.

**lemma** *empty-crossListElim*:  
 $\square = xList \otimes yList \implies \square = xList \vee \square = yList$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *tail-crossListElim*:  
 $(x, y) \# tail = xList \otimes yList \implies \exists xTail yTail. x \# xTail = xList \wedge y \# yTail = yList$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *non-empty-crossListElim*:  
 $(x, y) \in set (xList \otimes yList) \implies x \in set xList \wedge y \in set yList$   
**by**(*induction xList yList rule: cross-list.induct, auto*)

**lemma** *crossList-map-projElim[simp]*:  $(map \pi_1 list) \otimes (map \pi_2 list) = list$   
**by**(*induct-tac list, auto*)

**lemma** *tail-crossList-map-projElim*:  
 $(x, y) \# list = (map \pi_1 l1) \otimes l2 \implies \exists z tail. (x, z) \# tail = l1$   
**proof**—  
**assume** *hyp*:  $(x, y) \# list = (map \pi_1 l1) \otimes l2$   
**then have** *noEmpt*:  $(map \pi_1 l1) \neq \square \wedge l2 \neq \square$  **by** (*metis cross-list.elims list.discI*)  
**from this obtain** *hd1 hd2 tl1 and tl2* **where** *hd1Def*:  $(map \pi_1 l1) = hd1 \# tl1$   
 $\wedge l2 = hd2 \# tl2$   
**by** (*meson list.exhaust*)  
**then obtain** *z and tail* **where** *tailDef*:  $l1 = (hd1, z) \# tail \wedge (map \pi_1 tail) = tl1$   
**by** *auto*  
**moreover have**  $(x, y) \# list = (hd1, hd2) \# (tl1 \otimes tl2)$  **by** (*simp add: hd1Def hyp*)  
**ultimately show** *?thesis* **by** *simp*  
**qed**

**lemma** *non-empty-crossList-map-projEx*:  
**assumes**  $\forall xzList. xzList = (map \pi_1 xyList) \otimes zList$   
**and**  $(y, z) \in set ((map \pi_2 xyList) \otimes zList)$   
**shows**  $(\exists x. (x, y) \in set xyList \wedge (x, z) \in set xzList)$   
**using** *assms* **by**(*induction xyList zList rule: cross-list.induct, auto*)

**lemma** *crossList-length*:

$length\ xList = length\ yList \implies length\ (xList \otimes yList) = length\ xList$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *crossList-lengthEx*:  
 $length\ xList = length\ yList \implies$   
 $\forall\ x \in set\ xList. \exists\ y \in set\ yList. (x,y) \in set\ (xList \otimes yList)$   
**apply**(*induction xList yList rule: cross-list.induct*)  
**prefer** 3 **apply**(*rule ballI, simp, erule disjE, simp*) **subgoal by** *blast*  
**by** *simp-all*

**lemma** *tail-crossList-length*:  
 $length\ (xList \otimes yList) = length\ (z \# zTail) \longrightarrow$   
 $(\exists\ x\ y\ xTail\ yTail. (xList = x \# xTail) \wedge (yList = y \# yTail) \wedge$   
 $length\ (xTail \otimes yTail) = length\ zTail)$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *length-crossListProj1*:  
 $length\ xList = length\ yList \implies map\ \pi_1\ (xList \otimes yList) = xList$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *length-crossListProj2*:  
 $length\ xList = length\ yList \implies map\ \pi_2\ (xList \otimes yList) = yList$   
**by**(*induction xList yList rule: cross-list.induct, simp-all*)

**lemma** *length-crossListEx1*:  
 $length\ (xList \otimes yList) = length\ yList \implies$   
 $\forall\ y \in set\ yList. \exists\ x \in set\ xList. (x, y) \in set\ (xList \otimes yList)$   
**apply**(*induction xList yList rule: cross-list.induct, simp, simp*)  
**by**(*rule ballI, simp, erule disjE, simp, blast*)

**lemma** *length-crossListEx2*:  
 $length\ ((x \# xTail) \otimes (y \# yTail)) = length\ zList \implies$   
 $\exists\ z\ zTail. zList = z \# zTail \wedge length\ zTail = length\ (xTail \otimes yTail)$   
**by**(*induction zList, simp-all*)

**lemma** *length-crossListEx3*:  
 $\forall\ zList\ x\ y. length\ (xList \otimes yList) = length\ zList \longrightarrow (x, y) \in set\ (xList \otimes yList)$   
 $\longrightarrow$   
 $(\exists\ z. (x, z) \in set\ (xList \otimes zList) \wedge (y, z) \in set\ ((map\ \pi_2\ (xList \otimes yList)) \otimes$   
 $zList))$   
**apply**(*induction xList yList rule: cross-list.induct, simp, simp, clarify*)  
**apply**(*rename-tac x xTail y yTail zList u v*)  
**apply**(*subgoal-tac (u,v) = (x,y)  $\vee$  (u,v)  $\in$  set (xTail  $\otimes$  yTail)*)  
**apply**(*subgoal-tac  $\exists\ z\ zTail. (zList = z \# zTail) \wedge (length(xTail \otimes yTail) = length$*   
 $zTail)$ )  
**apply**(*erule disjE*)  
**subgoal by** *auto*  
**subgoal by** *fastforce*  
**subgoal by** (*metis cross-list.simps(3) length-Suc-conv*)

**subgoal by** *simp*  
**done**

Now we need to define how to handle the given input in order to return a state at the end of a (differential) evolution. First, we say what the behavior of said state will be on primed-strings.

**abbreviation** *varDiffs-to-zero* :: *real store*  $\Rightarrow$  *real store* (*d2z*) **where**  
*d2z a*  $\equiv$  (*override-on a* ( $\lambda$  *str*. 0) *varDiffs*)

**proposition** *varDiffs-to-zero-vdiff*[*simp*]: (*d2z a*) ( $\partial$  *x*) = 0  
**apply**(*simp add: override-on-def varDiffs-def*)  
**by** *auto*

**proposition** *varDiffs-to-zero-beginning*[*simp*]: take 2 *x*  $\neq$  "d"  $\implies$  (*d2z a*) *x* = *a*  
*x*  
**apply**(*simp add: varDiffs-def override-on-def vdiff-def*)  
**by** *fastforce*

— Next, for each entry of the input-list, we update the state using said entry.

**definition** *vderiv-of f S* = (*SOME f'*. (*f has-vderiv-on f'*) *S*)

**primrec** *state-list-upd* :: ((*real*  $\Rightarrow$  *real store*  $\Rightarrow$  *real*)  $\times$  *string*  $\times$  (*real store*  $\Rightarrow$  *real*)) *list*  $\Rightarrow$   
*real*  $\Rightarrow$  *real store*  $\Rightarrow$  *real store* **where**  
*state-list-upd* [] *t a* = *a* |  
*state-list-upd* (*uxf* # *tail*) *t a* = (*state-list-upd tail t a*)  
( $\pi_1$  ( $\pi_2$  *uxf*)) := ( $\pi_1$  *uxf*) *t a*,  
 $\partial$  ( $\pi_1$  ( $\pi_2$  *uxf*)) := (if *t* = 0 then ( $\pi_2$  ( $\pi_2$  *uxf*)) *a*  
else *vderiv-of* ( $\lambda$  *r*. ( $\pi_1$  *uxf*) *r a*) {0 <.. $(2 *_{\mathbb{R}} t)$ } *t*)

**abbreviation** *state-list-cross-upd* :: *real store*  $\Rightarrow$  (*string*  $\times$  (*real store*  $\Rightarrow$  *real*)) *list*  
 $\Rightarrow$   
(*real*  $\Rightarrow$  *real store*  $\Rightarrow$  *real*) *list*  $\Rightarrow$  *real*  $\Rightarrow$  (*char list*  $\Rightarrow$  *real*) ( $\neg$ [- $\leftarrow$ -] - [64,64,64]  
63) **where**  
*s*[*xfList* $\leftarrow$ *uInput*] *t*  $\equiv$  *state-list-upd* (*uInput*  $\otimes$  *xfList*) *t s*

**proposition** *state-list-cross-upd-empty*[*simp*]: (*a*[[] $\leftarrow$ *list*] *t*) = *a*  
**by**(*induction list, simp-all*)

**lemma** *inductive-state-list-cross-upd-its-vars*:  
**assumes** *distHyp*:*distinct* (*map*  $\pi_1$  ((*y*, *g*) # *xfTail*))  
**and** *varHyp*: $\forall$  *xf*  $\in$  *set*((*y*, *g*) # *xfTail*).  $\pi_1$  *xf*  $\notin$  *varDiffs*  
**and** *indHyp*:(*u*, *x*, *f*)  $\in$  *set* (*utail*  $\otimes$  *xfTail*)  $\implies$  (*a*[*xfTail* $\leftarrow$ *utail*] *t*) *x* = *u t a*  
**and** *disjHyp*:(*u*, *x*, *f*) = (*v*, *y*, *g*)  $\vee$  (*u*, *x*, *f*)  $\in$  *set* (*utail*  $\otimes$  *xfTail*)  
**shows** (*a*[(*y*, *g*) # *xfTail* $\leftarrow$ *v* # *utail*] *t*) *x* = *u t a*  
**using** *disjHyp* **proof**  
**assume** (*u*, *x*, *f*) = (*v*, *y*, *g*)  
**hence** (*a*[(*y*, *g*) # *xfTail* $\leftarrow$ *v* # *utail*] *t*) *x* = ((*a*[*xfTail* $\leftarrow$ *utail*] *t*)(*x* := *u t a*,

$\partial x := \text{if } t = 0 \text{ then } f a \text{ else } \text{vderiv-of } (\lambda r. u r a) \{0 < .. < (2 *_{\mathcal{R}} t)\} t)) x$  **by** *simp*  
**also have**  $\dots = u t a$  **by** (*simp add: vdiff-def*)  
**ultimately show** *?thesis* **by** *simp*  
**next**  
**assume**  $yTailHyp: (u, x, f) \in \text{set } (uTail \otimes xftail)$   
**from** *this* **and** *indHyp* **have**  $\exists: (a[xftail \leftarrow uTail] t) x = u t a$  **by** *fastforce*  
**from** *yTailHyp* **and** *distHyp* **have**  $2: y \neq x$  **using** *non-empty-crossListElim* **by** *force*  
**from** *yTailHyp* **and** *varHyp* **have**  $1: x \neq \partial y$   
**using** *non-empty-crossListElim vdiff-invarDiffs* **by** *fastforce*  
**from** 1 **and** 2 **have**  $(a[(y, g) \# xftail \leftarrow v \# uTail] t) x = (a[xftail \leftarrow uTail] t) x$   
**by** *simp*  
**thus** *?thesis* **using** 3 **by** *simp*  
**qed**

**theorem** *state-list-cross-upd-its-vars*:  
**assumes** *distinctHyp*:  $\text{distinct } (\text{map } \pi_1 \text{ xfList})$   
**and** *lengthHyp*:  $\text{length } \text{xfList} = \text{length } uInput$   
**and** *varsHyp*:  $\forall \text{ xf} \in \text{set } \text{xfList}. \pi_1 \text{ xf} \notin \text{varDiffs}$   
**and** *its-var*:  $(u, x, f) \in \text{set } (uInput \otimes \text{xfList})$   
**shows**  $(a[\text{xfList} \leftarrow uInput] t) x = u t a$   
**using** *assms apply* (*induction* *xfList* *uInput* *rule: cross-list.induct, simp, simp*)  
**apply** (*clarify, rule inductive-state-list-cross-upd-its-vars*) **by** *simp-all*

**lemma** *override-on-upd*:  $x \in X \implies (\text{override-on } f g X)(x := z) = (\text{override-on } f (g(x := z)) X)$   
**by** (*rule ext, simp add: override-on-def*)

**lemma** *inductive-state-list-cross-upd-its-dvars*:  
**assumes**  $\exists g. (a[\text{xfTail} \leftarrow uTail] 0) = \text{override-on } a g \text{ varDiffs}$   
**and**  $\forall \text{ xf} \in \text{set } (\text{xf} \# \text{xfTail}). \pi_1 \text{ xf} \notin \text{varDiffs}$   
**and**  $\forall \text{ uxf} \in \text{set } (u \# uTail \otimes \text{xf} \# \text{xfTail}). \pi_1 \text{ uxf } 0 a = a (\pi_1 (\pi_2 \text{ uxf}))$   
**shows**  $\exists g. (a[\text{xf} \# \text{xfTail} \leftarrow u \# uTail] 0) = \text{override-on } a g \text{ varDiffs}$   
**proof**–  
**let** *?gLHS*  $= (a[(\text{xf} \# \text{xfTail}) \leftarrow (u \# uTail)] 0)$   
**have** *observ*:  $\partial (\pi_1 \text{ xf}) \in \text{varDiffs}$  **by** (*auto simp: varDiffs-def*)  
**from** *assms* (1) **obtain** *g* **where**  $(a[\text{xfTail} \leftarrow uTail] 0) = \text{override-on } a g \text{ varDiffs}$   
**by** *force*  
**then have** *?gLHS*  $= (\text{override-on } a g \text{ varDiffs})(\pi_1 \text{ xf} := u 0 a, \partial (\pi_1 \text{ xf}) := \pi_2 \text{ xf } a)$  **by** *simp*  
**also have**  $\dots = (\text{override-on } a g \text{ varDiffs})(\partial (\pi_1 \text{ xf}) := \pi_2 \text{ xf } a)$   
**using** *override-on-def varDiffs-def assms* **by** *auto*  
**also have**  $\dots = (\text{override-on } a (g(\partial (\pi_1 \text{ xf}) := \pi_2 \text{ xf } a)) \text{ varDiffs})$   
**using** *observ* **and** *override-on-upd* **by** *force*  
**ultimately show** *?thesis* **by** *auto*  
**qed**

**proposition** *state-list-cross-upd-its-dvars*:



```

assumes lengthHyp: length xfList = length uInput
and varsHyp:  $\forall \text{ } xf \in \text{set } xfList. \pi_1 \text{ } xf \notin \text{varDiffs}$ 
and solHyp3:  $\forall \text{ } uxf \in \text{set } (uInput \otimes xfList). (\pi_1 \text{ } uxf) \text{ } 0 \text{ } a = a (\pi_1 (\pi_2 \text{ } uxf))$ 
shows  $\exists \text{ } g. (a[xfList \leftarrow uInput] \text{ } 0) = (\text{override-on } a \text{ } g \text{ } \text{varDiffs})$ 
using assms proof(induction xfList uInput rule: cross-list.induct)
case (1 list)
have  $(a[\text{[]} \leftarrow \text{list}] \text{ } 0) = \text{override-on } a \text{ } a \text{ } \text{varDiffs}$ 
unfolding override-on-def by simp
thus ?case by metis
next
case (2 xf xfTail)
have  $(a[(\text{xf} \# \text{xfTail}) \leftarrow \text{[]}] \text{ } 0) = \text{override-on } a \text{ } a \text{ } \text{varDiffs}$ 
unfolding override-on-def by simp
thus ?case by metis
next
case (3 xf xfTail u uTail)
then have  $\exists \text{ } g. (a[\text{xfTail} \leftarrow \text{uTail}] \text{ } 0) = \text{override-on } a \text{ } g \text{ } \text{varDiffs}$  by simp
thus ?case using inductive-state-list-cross-upd-its-dvars 3.prems by blast
qed

```

— Finally, we combine all previous transformations into one single expression.

```

abbreviation state-to-sol::real store  $\Rightarrow$  (string  $\times$  (real store  $\Rightarrow$  real)) list  $\Rightarrow$ 
(real  $\Rightarrow$  real store  $\Rightarrow$  real) list  $\Rightarrow$  real  $\Rightarrow$  (char list  $\Rightarrow$  real)
(sol -[ $\leftarrow$ ]- [64,64,64] 63) where sol s[xfList $\leftarrow$ uInput] t  $\equiv$  d2z s[xfList $\leftarrow$ uInput]
t

```

### 0.3.2 dInv preliminaries

Here, we introduce syntactic notation to talk about differential invariants.

**no-notation** *Antidomain-Semiring*.*antidomain-left-monoid-class*.*am-add-op* (**infixl**  $\oplus$  65)

**no-notation** *Diod*.*times-class*.*opp-mult* (**infixl**  $\odot$  70)

**no-notation** *Lattices*.*inf-class*.*inf* (**infixl**  $\sqcap$  70)

**no-notation** *Lattices*.*sup-class*.*sup* (**infixl**  $\sqcup$  65)

```

datatype trms = Const real (tC - [54] 70) | Var string (tV - [54] 70) |
Mns trms ( $\ominus$  - [54] 65) | Sum trms trms (infixl  $\oplus$  65) |
Mult trms trms (infixl  $\odot$  68)

```

**primrec** *tval* :: *trms*  $\Rightarrow$  (*real store*  $\Rightarrow$  *real*) ( $\llbracket \_ \rrbracket_t$  [55] 60) **where**

$\llbracket t_C \text{ } r \rrbracket_t = (\lambda \text{ } s. \text{ } r)$

$\llbracket t_V \text{ } x \rrbracket_t = (\lambda \text{ } s. \text{ } s \text{ } x)$

$\llbracket \ominus \text{ } \vartheta \rrbracket_t = (\lambda \text{ } s. - (\llbracket \vartheta \rrbracket_t) \text{ } s)$

$\llbracket \vartheta \oplus \eta \rrbracket_t = (\lambda \text{ } s. (\llbracket \vartheta \rrbracket_t) \text{ } s + (\llbracket \eta \rrbracket_t) \text{ } s)$

$\llbracket \vartheta \odot \eta \rrbracket_t = (\lambda \text{ } s. (\llbracket \vartheta \rrbracket_t) \text{ } s \cdot (\llbracket \eta \rrbracket_t) \text{ } s)$

```

datatype props = Eq trms trms (infixr  $\doteq$  60) | Less trms trms (infixr  $\prec$  62) |
Leq trms trms (infixr  $\preceq$  61) | And props props (infixl  $\sqcap$  63) |

```

Or props props (**infixl**  $\sqcup$  64)

**primrec** pval :: props  $\Rightarrow$  (real store  $\Rightarrow$  bool) ( $\llbracket - \rrbracket_P$  [55] 60) **where**  
 $\llbracket \vartheta \doteq \eta \rrbracket_P = (\lambda s. (\llbracket \vartheta \rrbracket_t) s = (\llbracket \eta \rrbracket_t) s) |$   
 $\llbracket \vartheta < \eta \rrbracket_P = (\lambda s. (\llbracket \vartheta \rrbracket_t) s < (\llbracket \eta \rrbracket_t) s) |$   
 $\llbracket \vartheta \preceq \eta \rrbracket_P = (\lambda s. (\llbracket \vartheta \rrbracket_t) s \leq (\llbracket \eta \rrbracket_t) s) |$   
 $\llbracket \varphi \sqcap \psi \rrbracket_P = (\lambda s. (\llbracket \varphi \rrbracket_P) s \wedge (\llbracket \psi \rrbracket_P) s) |$   
 $\llbracket \varphi \sqcup \psi \rrbracket_P = (\lambda s. (\llbracket \varphi \rrbracket_P) s \vee (\llbracket \psi \rrbracket_P) s)$

**primrec** tdiff :: trms  $\Rightarrow$  trms ( $\partial_t$  - [54] 70) **where**  
 $(\partial_t t_C r) = t_C 0 |$   
 $(\partial_t t_V x) = t_V (\partial x) |$   
 $(\partial_t \ominus \vartheta) = \ominus (\partial_t \vartheta) |$   
 $(\partial_t (\vartheta \oplus \eta)) = (\partial_t \vartheta) \oplus (\partial_t \eta) |$   
 $(\partial_t (\vartheta \odot \eta)) = ((\partial_t \vartheta) \odot \eta) \oplus (\vartheta \odot (\partial_t \eta))$

**primrec** pdiff :: props  $\Rightarrow$  props ( $\partial_P$  - [54] 70) **where**  
 $(\partial_P (\vartheta \doteq \eta)) = ((\partial_t \vartheta) \doteq (\partial_t \eta)) |$   
 $(\partial_P (\vartheta < \eta)) = ((\partial_t \vartheta) < (\partial_t \eta)) |$   
 $(\partial_P (\vartheta \preceq \eta)) = ((\partial_t \vartheta) \preceq (\partial_t \eta)) |$   
 $(\partial_P (\varphi \sqcap \psi)) = (\partial_P \varphi) \sqcap (\partial_P \psi) |$   
 $(\partial_P (\varphi \sqcup \psi)) = (\partial_P \varphi) \sqcap (\partial_P \psi)$

**primrec** trmVars :: trms  $\Rightarrow$  string set **where**  
 $trmVars (t_C r) = \{\}$   
 $trmVars (t_V x) = \{x\} |$   
 $trmVars (\ominus \vartheta) = trmVars \vartheta |$   
 $trmVars (\vartheta \oplus \eta) = trmVars \vartheta \cup trmVars \eta |$   
 $trmVars (\vartheta \odot \eta) = trmVars \vartheta \cup trmVars \eta$

**fun** substList :: (string  $\times$  trms) list  $\Rightarrow$  trms  $\Rightarrow$  trms ( $\langle - \rangle$  [54] 80) **where**  
 $xTrmList(t_C r) = t_C r |$   
 $\llbracket \langle t_V x \rangle = t_V x |$   
 $((y, \xi) \# xTrmTail) \langle Var x \rangle = (if\ x = y\ then\ \xi\ else\ xTrmTail \langle Var x \rangle) |$   
 $xTrmList(\ominus \vartheta) = \ominus (xTrmList \langle \vartheta \rangle) |$   
 $xTrmList(\vartheta \oplus \eta) = (xTrmList \langle \vartheta \rangle) \oplus (xTrmList \langle \eta \rangle) |$   
 $xTrmList(\vartheta \odot \eta) = (xTrmList \langle \vartheta \rangle) \odot (xTrmList \langle \eta \rangle)$

**lemma** substList-on-compl-of-varDiffs:  
**assumes** trmVars  $\eta \subseteq (UNIV - varDiffs)$   
**assumes** set (map  $\pi_1$  xTrmList)  $\subseteq varDiffs$   
**shows** xTrmList  $\langle \eta \rangle = \eta$   
**using** assms **apply** (induction  $\eta$ , simp-all add: varDiffs-def)  
**by** (induction xTrmList, auto)

**lemma** substList-help1: set (map  $\pi_1$  ((map (vdiff  $\circ \pi_1$ ) xfList)  $\otimes$  uInput))  $\subseteq$  varDiffs  
**apply** (induction xfList uInput rule: cross-list.induct, simp-all add: varDiffs-def)  
**by** auto

**lemma** *substList-help2*:

**assumes**  $trmVars\ \eta \subseteq (UNIV - varDiffs)$

**shows**  $((map\ (vdiff\ \circ\ \pi_1)\ xfList) \otimes uInput)\langle\eta\rangle = \eta$

**using** *assms substList-help1 substList-on-compl-of-varDiffs* **by** *blast*

**lemma** *substList-cross-vdiff-on-non-occurring-var*:

**assumes**  $x \notin set\ list1$

**shows**  $((map\ vdiff\ list1) \otimes list2)\langle t_V\ (\partial\ x)\rangle = t_V\ (\partial\ x)$

**using** *assms apply(induction list1 list2 rule: cross-list.induct, simp, simp, clar-simp)*

**by**(*simp add: vdiff-inj*)

**primrec** *propVars* :: *props*  $\Rightarrow$  *string set* **where**

*propVars*  $(\vartheta \doteq \eta) = trmVars\ \vartheta \cup trmVars\ \eta$

*propVars*  $(\vartheta \prec \eta) = trmVars\ \vartheta \cup trmVars\ \eta$

*propVars*  $(\vartheta \preceq \eta) = trmVars\ \vartheta \cup trmVars\ \eta$

*propVars*  $(\varphi \sqcap \psi) = propVars\ \varphi \cup propVars\ \psi$

*propVars*  $(\varphi \sqcup \psi) = propVars\ \varphi \cup propVars\ \psi$

**primrec** *subspList* :: (*string*  $\times$  *trms*) *list*  $\Rightarrow$  *props*  $\Rightarrow$  *props*  $(-\vdash [54]\ 80)$  **where**

$xTrmList\vdash \vartheta \doteq \eta \vdash = ((xTrmList\langle\vartheta\rangle) \doteq (xTrmList\langle\eta\rangle))$

$xTrmList\vdash \vartheta \prec \eta \vdash = ((xTrmList\langle\vartheta\rangle) \prec (xTrmList\langle\eta\rangle))$

$xTrmList\vdash \vartheta \preceq \eta \vdash = ((xTrmList\langle\vartheta\rangle) \preceq (xTrmList\langle\eta\rangle))$

$xTrmList\vdash \varphi \sqcap \psi \vdash = ((xTrmList\vdash \varphi \vdash) \sqcap (xTrmList\vdash \psi \vdash))$

$xTrmList\vdash \varphi \sqcup \psi \vdash = ((xTrmList\vdash \varphi \vdash) \sqcup (xTrmList\vdash \psi \vdash))$

**end**

## 1 VC\_diffKAD

**theory** *VC-diffKAD*

**imports** *VC-diffKAD-auxiliarities*

**begin**

**definition** *solvesStoreIVP* :: (*real*  $\Rightarrow$  *real store*)  $\Rightarrow$  (*string*  $\times$  (*real store*  $\Rightarrow$  *real*))

*list*  $\Rightarrow$

*real store*  $\Rightarrow$  (*real store pred*)  $\Rightarrow$  *bool*

$((- \text{ solvesTheStoreIVP } - \text{ withInitState } - \text{ andGuard } -) [70, 70, 70, 70] 68)$  **where**

*solvesStoreIVP*  $\varphi_S\ xfList\ s\ G \equiv$

$(* F \text{ preserves the guard statement and } F \text{ sends } vdiffs\text{--in--list} \text{ to } derivs. *)$

$(\forall\ t \geq 0. G\ (\varphi_S\ t) \wedge (\forall\ xf \in set\ xfList. \varphi_S\ t\ (\partial\ (\pi_1\ xf)) = \pi_2\ xf\ (\varphi_S\ t)) \wedge$

$(* F \text{ preserves the rest of the variables and } F \text{ sends } derivs \text{ of constants to } 0. *)$

$(\forall\ y. (y \notin (\pi_1\ (set\ xfList))) \cup varDiffs \longrightarrow \varphi_S\ t\ y = s\ y) \wedge$

$(y \notin (\pi_1\ (set\ xfList))) \longrightarrow \varphi_S\ t\ (\partial\ y) = 0)) \wedge$

$(* F \text{ solves the induced IVP. } *)$

$(\forall\ xf \in set\ xfList. ((\lambda\ t. \varphi_S\ t\ (\pi_1\ xf)) \text{ solvesTheIVP } (\lambda\ t. \lambda\ r. (\pi_2\ xf)\ (\varphi_S\ t))$

$\text{withInitCond } 0 \mapsto s(\pi_1\ xf))\ \{0..t\}\ UNIV))$

**lemma** *solves-store-ivpI*:  
**assumes**  $\forall t \geq 0. G (\varphi_S t)$   
**and**  $\forall t \geq 0. \forall y. y \notin (\pi_1(\text{set } xfList)) \cup \text{varDiffs} \longrightarrow \varphi_S t y = s y$   
**and**  $\forall t \geq 0. \forall y. y \notin (\pi_1(\text{set } xfList)) \longrightarrow \varphi_S t (\partial y) = 0$   
**and**  $\forall t \geq 0. \forall xf \in \text{set } xfList. (\varphi_S t (\partial (\pi_1 xf))) = (\pi_2 xf) (\varphi_S t)$   
**and**  $\forall t \geq 0. \forall xf \in \text{set } xfList. ((\lambda t. \varphi_S t (\pi_1 xf)) \text{ solvesTheIVP } (\lambda t. \lambda r. (\pi_2 xf) (\varphi_S t)))$   
*withInitCond*  $0 \mapsto (s (\pi_1 xf)) \{0..t\}$  *UNIV*  
**shows**  $\varphi_S \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$   
**using** *assms solvesStoreIVP-def* **by** *auto*

**named-theorems** *solves-store-ivpE* *elimination rules for solvesStoreIVP*

**lemma** [*solves-store-ivpE*]:  
**assumes**  $\varphi_S \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$   
**shows**  $\forall t \geq 0. G (\varphi_S t)$   
**and**  $\forall t \geq 0. \forall y. y \notin (\pi_1(\text{set } xfList)) \cup \text{varDiffs} \longrightarrow \varphi_S t y = s y$   
**and**  $\forall t \geq 0. \forall y. y \notin (\pi_1(\text{set } xfList)) \longrightarrow \varphi_S t (\partial y) = 0$   
**and**  $\forall t \geq 0. \forall xf \in \text{set } xfList. (\varphi_S t (\partial (\pi_1 xf))) = (\pi_2 xf) (\varphi_S t)$   
**and**  $\forall t \geq 0. \forall xf \in \text{set } xfList. ((\lambda t. \varphi_S t (\pi_1 xf)) \text{ solvesTheIVP } (\lambda t. \lambda r. (\pi_2 xf) (\varphi_S t)))$   
*withInitCond*  $0 \mapsto (s (\pi_1 xf)) \{0..t\}$  *UNIV*  
**using** *assms solvesStoreIVP-def* **by** *auto*

**lemma** [*solves-store-ivpE*]:  
**assumes**  $\varphi_S \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$   
**shows**  $\forall y. y \notin \text{varDiffs} \longrightarrow \varphi_S 0 y = s y$   
**proof**(*clarify, rename-tac x*)  
**fix**  $x$  **assume**  $x \notin \text{varDiffs}$   
**from** *assms* **and** *solves-store-ivpE*(5)  
**have**  $\forall f. (x,f) \in \text{set } xfList \longrightarrow ((\lambda t. \varphi_S t x) \text{ solvesTheIVP } (\lambda t r. f (\varphi_S t)))$   
*withInitCond*  $0 \mapsto s x \{0..0\}$  *UNIV* **by** *force*  
**hence**  $x \in (\pi_1(\text{set } xfList)) \implies \varphi_S 0 x = s x$  **using** *solves-ivpD*(2) **by** *fastforce*  
**also have**  $x \notin (\pi_1(\text{set } xfList)) \cup \text{varDiffs} \implies \varphi_S 0 x = s x$   
**using** *assms* **and** *solves-store-ivpE*(2) **by** *simp*  
**ultimately show**  $\varphi_S 0 x = s x$  **using**  $\langle x \notin \text{varDiffs} \rangle$  **by** *auto*  
**qed**

**named-theorems** *solves-store-ivpD* *computation rules for solvesStoreIVP*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$   
**and**  $t \geq 0$   
**shows**  $G (\varphi_S t)$   
**using** *assms solves-store-ivpE*(1) **by** *blast*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$

**and**  $t \geq 0$   
**and**  $y \notin (\pi_1(\text{set } xfList)) \cup \text{varDiffs}$   
**shows**  $\varphi_S \ t \ y = s \ y$   
**using** *assms solves-store-ivpE(2)* **by** *simp*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S$  *solvesTheStoreIVP*  $xfList$  *withInitState*  $s$  *andGuard*  $G$   
**and**  $t \geq 0$   
**and**  $y \notin (\pi_1(\text{set } xfList))$   
**shows**  $\varphi_S \ t \ (\partial \ y) = 0$   
**using** *assms solves-store-ivpE(3)* **by** *simp*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S$  *solvesTheStoreIVP*  $xfList$  *withInitState*  $s$  *andGuard*  $G$   
**and**  $t \geq 0$   
**and**  $xf \in \text{set } xfList$   
**shows**  $(\varphi_S \ t \ (\partial \ (\pi_1 \ xf))) = (\pi_2 \ xf) \ (\varphi_S \ t)$   
**using** *assms solves-store-ivpE(4)* **by** *simp*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S$  *solvesTheStoreIVP*  $xfList$  *withInitState*  $s$  *andGuard*  $G$   
**and**  $t \geq 0$   
**and**  $xf \in \text{set } xfList$   
**shows**  $((\lambda \ t. \ \varphi_S \ t \ (\pi_1 \ xf)) \text{ solvesTheIVP } (\lambda \ t. \ \lambda \ r. \ (\pi_2 \ xf) \ (\varphi_S \ t))$   
*withInitCond*  $0 \mapsto (s \ (\pi_1 \ xf))) \ \{0..t\} \text{ UNIV}$   
**using** *assms solves-store-ivpE(5)* **by** *simp*

**lemma** [*solves-store-ivpD*]:  
**assumes**  $\varphi_S$  *solvesTheStoreIVP*  $xfList$  *withInitState*  $s$  *andGuard*  $G$   
**and**  $y \notin \text{varDiffs}$   
**shows**  $\varphi_S \ 0 \ y = s \ y$   
**using** *assms solves-store-ivpE(6)* **by** *simp*

**thm** *solves-store-ivpE*  
**thm** *solves-store-ivpD*

**definition** *guarDiffEqtn* ::  $(\text{string} \times (\text{real store} \Rightarrow \text{real})) \text{ list} \Rightarrow (\text{real store} \text{ pred})$   
 $\Rightarrow$   
 $\text{real store rel } (\text{ODEsystem} - \text{with} - [70, 70] \ 61) \text{ where}$   
 $\text{ODEsystem } xfList \text{ with } G = \{(s, \varphi_S \ t) \mid s \ t \ \varphi_S. \ t \geq 0 \wedge \text{solvesStoreIVP } \varphi_S \ xfList \ s \ G\}$

— Differential Weakening.

**lemma** *wlp-evol-guard:Id*  $\subseteq \text{wp } (\text{ODEsystem } xfList \text{ with } G) \lceil G \rceil$   
**apply** (*simp add: rel-antidomain-kleene-algebra.fbox-def rel-ad-def guarDiffEqtn-def p2r-def*)  
**using** *solves-store-ivpD(1)* **by** *force*

**theorem** *dWeakening*:

**assumes** *guardImpliesPost*:  $\lceil G \rceil \subseteq \lceil Q \rceil$   
**shows** *PRE*  $P$  (*ODEsystem* *xfList* with  $G$ ) *POST*  $Q$   
**using** *assms* **and** *wlp-evol-guard* **by** (*metis* (*no-types*, *hide-lams*) *d-p2r*  
*order-trans* *p2r-subid* *rel-antidomain-kleene-algebra.fbox-iso*)

**lemma** *PRE*  $(\lambda s. s \text{ ''}x'' = 0)$   
 $(\text{ODEsystem } [(\text{''}x'', (\lambda s. s \text{ ''}x'' + 1))]) \text{ with } (\lambda s. s \text{ ''}x'' \geq 0)$   
 $\text{POST } (\lambda s. s \text{ ''}x'' \geq 0)$   
**using** *dWeakening* **by** *blast*

**lemma** *PRE*  $(\lambda s. s \text{ ''}x'' = 0)$   
 $(\text{ODEsystem } [(\text{''}x'', (\lambda s. s \text{ ''}x'' + 1))]) \text{ with } (\lambda s. s \text{ ''}x'' \geq 0)$   
 $\text{POST } (\lambda s. s \text{ ''}x'' \geq 0)$   
**apply**(*clarify*, *simp* *add: p2r-def*)  
**apply**(*simp* *add: rel-ad-def* *rel-antidomain-kleene-algebra.addual.ars-r-def*)  
**apply**(*simp* *add: rel-antidomain-kleene-algebra.fbox-def*)  
**apply**(*simp* *add: relcomp-def* *rel-ad-def* *guardDiffEqtn-def*)  
**apply**(*simp* *add: solvesStoreIVP-def*)  
**apply**(*auto*)  
**done**

— Differential Cut.

**lemma** *condAfterEvol-remainsAlongEvol*:  
**assumes** *boxDiffC*:  $(s, s) \in \text{wp } (\text{ODEsystem } \text{xfList} \text{ with } G) \lceil C \rceil$   
**and** *FisSol*: *solvesStoreIVP*  $\varphi_S \text{ xfList } s \ G$   
**and** *tHyp*:  $0 \leq t$   
**shows**  $G (\varphi_S t) \wedge C (\varphi_S t)$   
**proof**—  
**from** *boxDiffC* **have**  $\forall c. (s, c) \in (\text{ODEsystem } \text{xfList} \text{ with } G) \longrightarrow C c$   
**by** (*simp* *add: boxProgrPred-chrcrtn*)  
**also from** *tHyp* **have**  $(s, \varphi_S t) \in (\text{ODEsystem } \text{xfList} \text{ with } G)$   
**using** *FisSol* *guardDiffEqtn-def* **by** *auto*  
**ultimately show**  $G (\varphi_S t) \wedge C (\varphi_S t)$   
**using** *solves-store-ivpD(1)* *tHyp* *FisSol* **by** *blast*  
**qed**

**lemma** *condAfterEvol-isGuard*:  
**assumes** *boxDiffC*:  $(s, s) \in \text{wp } (\text{ODEsystem } \text{xfList} \text{ with } G) \lceil C \rceil$   
**assumes** *FisSol*: *solvesStoreIVP*  $\varphi_S \text{ xfList } s \ G$   
**shows** *solvesStoreIVP*  $\varphi_S \text{ xfList } s \ (\lambda s. G s \wedge C s)$   
**apply**(*rule* *solves-store-ivpI*)  
**using** *assms* *condAfterEvol-remainsAlongEvol* **apply**(*fastforce*)  
**using** *FisSol* *solvesStoreIVP-def* **by** *auto*

**theorem** *dCut*:  
**assumes** *pBoxDiffCut*: (*PRE*  $P$  (*ODEsystem* *xfList* with  $G$ ) *POST*  $C$ )  
**assumes** *pBoxCutQ*: (*PRE*  $P$  (*ODEsystem* *xfList* with  $(\lambda s. G s \wedge C s)$ ) *POST*  $Q$ )  
**shows** *PRE*  $P$  (*ODEsystem* *xfList* with  $G$ ) *POST*  $Q$

**proof**(clarify)  
**fix**  $a :: \text{real store}$  **assume**  $abHyp:(a,b) \in \text{rdom } [P]$  **{hence**  $a = b$  **by** (*metis* *rdom-p2r-contents*)**}**  
**then have**  $(a,a) \in wp \text{ (ODEsystem } xfList \text{ with } G) [C]$  **using**  $abHyp$  **and**  $pBoxD\text{-}iffCut$  **by** *blast*  
**moreover have**  $\forall c. (a,c) \in (ODEsystem \ xfList \text{ with } (\lambda s. G \ s \wedge C \ s)) \longrightarrow Q \ c$   
**using**  $pBoxCutQ$  **by** (*metis* (*no-types*, *lifting*)  $\langle a = b \rangle abHyp \ boxProgrPred\text{-}chrctrztn \ subsetCE$ )  
**ultimately have**  $\forall c. (a,c) \in (ODEsystem \ xfList \text{ with } G) \longrightarrow Q \ c$   
**using** *guarDiffEqtn-def condAfterEvol-isGuard* **by** *fastforce*  
**thus**  $(a,b) \in wp \text{ (ODEsystem } xfList \text{ with } G) [Q]$   
**using**  $\langle a = b \rangle$  **by** (*simp add: boxProgrPred\text{-}chrctrztn*)  
**qed**

— Solve Differential Equation.

**lemma** *prelim-dSolve*:  
**assumes**  $solHyp:(\lambda t. sol \ s[xfList \leftarrow uInput] \ t) \text{ solvesTheStoreIVP } xfList \text{ withInitState } s \text{ andGuard } G$   
**and**  $uniqHyp:\forall X. \text{ solvesStoreIVP } X \ xfList \ s \ G \longrightarrow (\forall t \geq 0. (sol \ s[xfList \leftarrow uInput] \ t) = X \ t)$   
**and**  $diffAssgn: \forall t \geq 0. G \ (sol \ s[xfList \leftarrow uInput] \ t) \longrightarrow Q \ (sol \ s[xfList \leftarrow uInput] \ t)$   
**shows**  $\forall c. (s,c) \in (ODEsystem \ xfList \text{ with } G) \longrightarrow Q \ c$   
**proof**(clarify)  
**fix**  $c$  **assume**  $(s,c) \in (ODEsystem \ xfList \text{ with } G)$   
**from this obtain**  $t :: \text{real}$  **and**  $\varphi_S :: \text{real} \Rightarrow \text{real store}$   
**where**  $FHyp:t \geq 0 \wedge \varphi_S \ t = c \wedge \text{ solvesStoreIVP } \varphi_S \ xfList \ s \ G$  **using** *guarDiffEqtn-def*  
**by** *auto*  
**from this and**  $uniqHyp$  **have**  $(sol \ s[xfList \leftarrow uInput] \ t) = \varphi_S \ t$  **by** *blast*  
**then have**  $cHyp:c = (sol \ s[xfList \leftarrow uInput] \ t)$  **using**  $FHyp$  **by** *simp*  
**from**  $solHyp$  **have**  $G \ (sol \ s[xfList \leftarrow uInput] \ t)$  **by** (*simp add: solvesStoreIVP-def FHyp*)  
**then show**  $Q \ c$  **using**  $diffAssgn \ FHyp \ cHyp$  **by** *auto*  
**qed**

**theorem** *wlp-guard-inv*:  
**assumes**  $solHyp:\text{ solvesStoreIVP } (\lambda t. sol \ s[xfList \leftarrow uInput] \ t) \ xfList \ s \ G$   
**and**  $uniqHyp:\forall X. \text{ solvesStoreIVP } X \ xfList \ s \ G \longrightarrow (\forall t \geq 0. (sol \ s[xfList \leftarrow uInput] \ t) = X \ t)$   
**and**  $diffAssgn: \forall t \geq 0. G \ (sol \ s[xfList \leftarrow uInput] \ t) \longrightarrow Q \ (sol \ s[xfList \leftarrow uInput] \ t)$   
**shows**  $\lfloor wp \text{ (ODEsystem } xfList \text{ with } G) [Q] \rfloor s$   
**apply**(*simp add: r2p-def Domain-iff*)  
**apply**(*rule exI, subst boxProgrPred\text{-}chrctrztn*)  
**apply**(*rule-tac uInput=uInput in prelim-dSolve*)  
**by** (*simp-all add: r2p-def Domain-unfold assms*)

**theorem** *dSolve*:  
**assumes**  $solHyp:\forall s. \text{ solvesStoreIVP } (\lambda t. sol \ s[xfList \leftarrow uInput] \ t) \ xfList \ s \ G$   
**and**  $uniqHyp:\forall s. \forall X. \text{ solvesStoreIVP } X \ xfList \ s \ G \longrightarrow (\forall t \geq 0. (sol \ s[xfList \leftarrow uInput] \ t) = X \ t)$

**and** *diffAssgn*:  $\forall s. P\ s \longrightarrow (\forall t \geq 0. G\ (sol\ s[xfList \leftarrow uInput]\ t) \longrightarrow Q\ (sol\ s[xfList \leftarrow uInput]\ t))$   
**shows** *PRE* *P* (*ODEsystem* *xfList* with *G*) *POST* *Q*  
**apply**(*clarsimp*, *subgoal-tac* *a=b*)  
**apply**(*clarify*, *subst* *boxProgrPred-chrcrtrzn*)  
**apply**(*simp-all* *add*: *p2r-def*)  
**apply**(*rule-tac* *uInput=uInput* **in** *prelim-dSolve*)  
**apply**(*simp* *add*: *solHyp*, *simp* *add*: *uniqHyp*)  
**by** (*metis* (*no-types*, *lifting*) *diffAssgn*)

**lemma** *conds4InitState*:  
**assumes** *initHyp*:  $\forall s. \forall uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ s = s\ (\pi_1\ (\pi_2\ uxf))$   
**shows**  $\forall y. y \notin varDiffs \longrightarrow (sol\ s[xfList \leftarrow uInput]\ 0)\ y = s\ y$   
**using** *assms* **apply**(*induction* *uInput* *xfList* *rule*: *cross-list.induct*, *simp-all*)  
**by**(*simp* *add*: *varDiffs-def* *vdifff-def*)

**lemma** *conds4InitState2*:  
**assumes** *funcsHyp*:  $\forall s. \forall g. \forall xf \in set\ xfList. \pi_2\ xf\ (override-on\ s\ g\ varDiffs) = \pi_2\ xf\ s$   
**and** *distinctHyp*: *distinct* (*map*  $\pi_1$  *xfList*)  
**and** *lengthHyp*: *length* *xfList* = *length* *uInput*  
**and** *varsHyp*:  $\forall xf \in set\ xfList. \pi_1\ xf \notin varDiffs$   
**and** *solHyp3*:  $\forall s. \forall uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ s) = (d2z\ s)\ (\pi_1\ (\pi_2\ uxf))$   
**shows**  $\forall s. \forall xf \in set\ xfList. (sol\ s[xfList \leftarrow uInput]\ 0)(\partial\ (\pi_1\ xf)) = \pi_2\ xf\ (sol\ s[xfList \leftarrow uInput]\ 0)$   
**using** *assms* **apply**(*induction* *uInput* *xfList* *rule*: *cross-list.induct*, *simp*, *simp*)  
**proof**(*clarify*, *rename-tac* *u* *uTail* *x* *f* *xfTail* *a* *y* *g*)  
**fix** *x* *y* :: *string* **and** *f* *g* :: *real* *store*  $\Rightarrow$  *real*  
**and** *u* *s* :: *real*  $\Rightarrow$  *real* *store*  $\Rightarrow$  *real* **and** *a* :: *real* *store* **and**  
*xfTail* :: (*string*  $\times$  (*real* *store*  $\Rightarrow$  *real*)) *list* **and** *uTail* :: (*real*  $\Rightarrow$  *real* *store*  $\Rightarrow$  *real*) *list*  
**assume** *IH*:  $\forall st\ g. \forall xf \in set\ xfTail. \pi_2\ xf\ (override-on\ st\ g\ varDiffs) = \pi_2\ xf\ st \Longrightarrow$   
*distinct* (*map*  $\pi_1$  *xfTail*)  $\Longrightarrow$  *length* *xfTail* = *length* *uTail*  $\Longrightarrow \forall xf \in set\ xfTail. \pi_1\ xf \notin varDiffs \Longrightarrow$   
 $\forall st. \forall uxf \in set\ (uTail \otimes xfTail). \pi_1\ uxf\ 0\ (d2z\ st) = d2z\ st\ (\pi_1\ (\pi_2\ uxf)) \Longrightarrow$   
 $\forall st. \forall xf \in set\ xfTail. (sol\ st[xfTail \leftarrow uTail]\ 0)(\partial\ (\pi_1\ xf)) = \pi_2\ xf\ (sol\ st[xfTail \leftarrow uTail]\ 0)$   
**let** *?gLHS* =  $(sol\ a[((x, f) \# xfTail) \leftarrow (u \# uTail)]\ 0)(\partial\ (\pi_1\ (y, g)))$   
**let** *?gRHS* =  $\pi_2\ (y, g)\ (sol\ a[((x, f) \# xfTail) \leftarrow (u \# uTail)]\ 0)$   
**let** *?goal* = *?gLHS* = *?gRHS*  
**assume** *eqFuncs*:  $\forall st\ g. \forall xf \in set\ ((x, f) \# xfTail). \pi_2\ xf\ (override-on\ st\ g\ varDiffs) = \pi_2\ xf\ st$   
**and** *eqLengths*: *length*  $((x, f) \# xfTail) = length\ (u \# uTail)$   
**and** *distinct*: *distinct* (*map*  $\pi_1$   $((x, f) \# xfTail)$ )  
**and** *vars*:  $\forall xf \in set\ ((x, f) \# xfTail). \pi_1\ xf \notin varDiffs$



**and**  $\text{solHyp}:\forall st.\forall uxf\in\text{set } ((u \# uTail) \otimes ((x, f) \# xfTail)). \pi_1 uxf \ 0 \ (d2z \ st) = d2z \ st \ (\pi_1 \ (\pi_2 \ uxf))$   
**from this obtain**  $h1$  **where**  $h1Def:(\text{sol } a[(x, f) \# xfTail] \leftarrow (u \# uTail)) \ 0 = (\text{override-on } (d2z \ a) \ h1 \ \text{varDiffs})$  **using**  $\text{state-list-cross-upd-its-dvars}$  **by**  $\text{blast}$   
**from**  $IH \ \text{eqFuncs} \ \text{distinct} \ \text{eqLengths} \ \text{vars}$  **and**  $\text{solHyp}$  **have**  $\text{summary}:\forall xf\in\text{set } xfTail.$   
 $(\text{sol } a[xfTail \leftarrow uTail] \ 0) \ (\partial \ (\pi_1 \ xf)) = \pi_2 \ xf \ (\text{sol } a[xfTail \leftarrow uTail] \ 0)$  **by**  $\text{simp}$   
**assume**  $(y, g) \in \text{set } ((x, f) \# xfTail)$   
**then have**  $(y, g) = (x, f) \vee (y, g) \in \text{set } xfTail$  **by**  $\text{simp}$   
**moreover**  
**{assume**  $\text{eqHeads}:(y, g) = (x, f)$   
**then have**  $1:gRHS = f \ (\text{state-list-upd } ((u, x, f) \# (uTail \otimes xfTail)) \ 0 \ (d2z \ a))$   
**by**  $\text{simp}$   
**have**  $2:f \ (\text{state-list-upd } ((u, x, f) \# (uTail \otimes xfTail)) \ 0 \ (d2z \ a)) = f \ (\text{override-on } (d2z \ a) \ h1 \ \text{varDiffs})$  **using**  $h1Def$  **by**  $\text{simp}$   
**have**  $3:f \ (\text{override-on } (d2z \ a) \ h1 \ \text{varDiffs}) = f \ (d2z \ a)$  **using**  $\text{eqFuncs}$  **by**  $\text{simp}$   
**have**  $f \ (d2z \ a) = ?gLHS$  **by**  $(\text{simp add: eqHeads})$   
**hence**  $?goal$  **using**  $1 \ 2$  **and**  $3$  **by**  $\text{simp}$   
**moreover**  
**{assume**  $\text{tailHyp}:(y, g) \in \text{set } xfTail$   
**obtain**  $h2$  **where**  $h2Def:(\text{sol } a[xfTail \leftarrow uTail] \ 0) = \text{override-on } (d2z \ a) \ h2 \ \text{varDiffs}$   
**using**  $\text{state-list-cross-upd-its-dvars} \ \text{eqLengths} \ \text{distinct} \ \text{vars}$  **and**  $\text{solHyp}$  **by**  $\text{force}$   
**from**  $\text{eqFuncs}$  **and**  $\text{tailHyp}$  **have**  $h2Hyp:g \ (\text{override-on } (d2z \ a) \ h2 \ \text{varDiffs}) = g \ (d2z \ a)$  **by**  $\text{force}$   
**from**  $\text{tailHyp}$  **have**  $*:g \ (\text{sol } a[xfTail \leftarrow uTail] \ 0) = (\text{sol } a[xfTail \leftarrow uTail] \ 0) \ (\partial \ y)$   
  
**using**  $\text{summary}$  **by**  $\text{fastforce}$   
**from**  $\text{tailHyp}$  **have**  $y \neq x$  **using**  $\text{distinct non-empty-crossListElim}$  **by**  $\text{force}$   
**hence**  $dXnotdY:\partial \ x \neq \partial \ y$  **by**  $(\text{simp add: vdifff-def})$   
**have**  $xNotdY:x \neq \partial \ y$  **using**  $\text{vars} \ \text{vdifff-invarDiffs}$  **by**  $\text{auto}$   
**from**  $*$  **have**  $?gLHS = g \ (\text{sol } a[xfTail \leftarrow uTail] \ 0)$  **using**  $xNotdY$  **and**  $dXnotdY$   
**by**  $\text{simp}$   
**then have**  $?gLHS = g \ (d2z \ a)$  **using**  $h2Hyp$  **and**  $h2Def$  **by**  $\text{simp}$   
**also have**  $?gRHS = g \ (d2z \ a)$  **using**  $\text{eqFuncs} \ h1Def$  **and**  $\text{tailHyp}$  **by**  $\text{fastforce}$   
**ultimately have**  $?goal$  **by**  $\text{simp}$   
**ultimately show**  $?goal$  **by**  $\text{blast}$   
**qed**

**lemma**  $\text{state-list-cross-upd-correctInPrimes}:$

$\text{distinct} \ (\text{map } \pi_1 \ xfList) \longrightarrow (\forall \ \text{var} \in \text{set } (\text{map } \pi_1 \ xfList). \ \text{var} \notin \text{varDiffs}) \longrightarrow$   
 $\text{length } xfList = \text{length } uInput \longrightarrow t > 0 \longrightarrow (\forall \ uxf \in \text{set } (uInput \otimes xfList). \ (a[xfList \leftarrow uInput] \ t) \ (\partial \ (\pi_1 \ (\pi_2 \ uxf))) = vderiv-of \ (\lambda \ r. \ (\pi_1 \ uxf) \ r \ a) \ \{0 <..< (2 *_R \ t)\} \ t)$   
**apply**  $(\text{simp}, \text{induction } uInput \ xfList \ \text{rule: cross-list.induct}, \text{simp}, \text{simp}, \text{clarify})$   
**proof**  $(\text{rename-tac } u \ uTail \ x \ f \ xfTail \ s \ y \ g)$   
**fix**  $x \ y :: \text{string}$  **and**  $f \ g :: \text{real store} \Rightarrow \text{real}$  **and**  $u \ s :: \text{real} \Rightarrow \text{real store} \Rightarrow \text{real}$  **and**  $xfTail :: (\text{string} \times (\text{real store} \Rightarrow \text{real})) \ \text{list}$  **and**  $uTail :: (\text{real} \Rightarrow \text{real store} \Rightarrow \text{real}) \ \text{list}$   
**assume**  $IH:\text{distinct} \ (\text{map } \pi_1 \ xfTail) \longrightarrow (\forall \ \text{var} \in \text{set } xfTail. \ \pi_1 \ \text{var} \notin \text{varDiffs}) \longrightarrow$

$length\ xfTail = length\ uTail \longrightarrow 0 < t \longrightarrow (\forall\ uxf \in set\ (uTail \otimes xfTail).$   
 $(a[xfTail \leftarrow uTail]\ t)\ (\partial\ (\pi_1\ (\pi_2\ uxf))) = vderiv\text{-}of\ (\lambda r. \pi_1\ uxf\ r\ a)\ \{0 < .. < 2 \cdot t\}$   
 $t)$   
**assume**  $lengthHyp: length\ ((x, f) \# xfTail) = length\ (u \# uTail)$  **and**  $tHyp: 0 < t$   
**and**  $distHyp: distinct\ (map\ \pi_1\ ((x, f) \# xfTail))$   
**and**  $varHyp: \forall\ uxf \in set\ ((x, f) \# xfTail). \pi_1\ uxf \notin varDiffs$   
**from this and IH have**  $keyFact: \forall\ uxf \in set\ (uTail \otimes xfTail).$   
 $(a[xfTail \leftarrow uTail]\ t)\ (\partial\ (\pi_1\ (\pi_2\ uxf))) = vderiv\text{-}of\ (\lambda r. \pi_1\ uxf\ r\ a)\ \{0 < .. < 2 \cdot t\}$   
 $t$  **by** *simp*  
**assume**  $sygHyp: (s, y, g) \in set\ ((u \# uTail) \otimes ((x, f) \# xfTail))$   
**let**  $?gLHS = (a[(x, f) \# xfTail \leftarrow u \# uTail]\ t)\ (\partial\ (\pi_1\ (\pi_2\ (s, y, g))))$   
**let**  $?gRHS = vderiv\text{-}of\ (\lambda r. \pi_1\ (s, y, g)\ r\ a)\ \{0 < .. < 2 \cdot t\}\ t$   
**let**  $?goal = ?gLHS = ?gRHS$   
**let**  $?lhs =$   
 $((a[xfTail \leftarrow uTail]\ t)(x := u\ t\ a, \partial\ x := vderiv\text{-}of\ (\lambda r. u\ r\ a)\ \{0 < .. < (2 \cdot t)\}\ t))$   
 $(\partial\ y)$   
**let**  $?rhs = vderiv\text{-}of\ (\lambda r. s\ r\ a)\ \{0 < .. < (2 \cdot t)\}\ t$   
**from**  $sygHyp$  **have**  $(s, y, g) = (u, x, f) \vee (s, y, g) \in set\ (uTail \otimes xfTail)$  **by**  
*simp*  
**moreover**  
**{** **have**  $?gLHS = ?lhs$  **using**  $tHyp$  **by** *simp*  
**also have**  $?gRHS = ?rhs$  **by** *simp*  
**ultimately have**  $?goal = (?lhs = ?rhs)$  **by** *simp***}**  
**moreover**  
**{** **assume**  $uxfEq: (s, y, g) = (u, x, f)$   
**then have**  $?lhs = vderiv\text{-}of\ (\lambda r. u\ r\ a)\ \{0 < .. < (2 \cdot t)\}\ t$  **by** *simp*  
**also have**  $vderiv\text{-}of\ (\lambda r. u\ r\ a)\ \{0 < .. < (2 \cdot t)\}\ t = ?rhs$  **using**  $uxfEq$  **by** *simp*  
**ultimately have**  $?lhs = ?rhs$  **by** *simp***}**  
**moreover**  
**{** **assume**  $sygTail: (s, y, g) \in set\ (uTail \otimes xfTail)$   
**from this have**  $y \neq x$  **using**  $distHyp\ non\text{-}empty\text{-}crossListElim$  **by** *force*  
**hence**  $dXnotdY: \partial\ x \neq \partial\ y$  **by** (*simp add: vdiff-def*)  
**have**  $xNotdY: x \neq \partial\ y$  **using**  $varHyp$  **using**  $vdiff\text{-}invarDiffs$  **by** *auto*  
**then have**  $?lhs = (a[xfTail \leftarrow uTail]\ t)\ (\partial\ y)$  **using**  $xNotdY$  **and**  $dXnotdY$  **by**  
*simp*  
**also have**  $(a[xfTail \leftarrow uTail]\ t)\ (\partial\ y) = ?rhs$  **using**  $keyFact\ sygTail$  **by** *auto*  
**ultimately have**  $?lhs = ?rhs$  **by** *simp***}**  
**ultimately show**  $?goal$  **by** *blast*  
**qed**

**lemma** *prelim-conds4vdiffs*:

**assumes**  $funcsHyp: \forall\ st\ g. \forall\ uxf \in set\ xfList. \pi_2\ uxf\ (override\text{-}on\ st\ g\ varDiffs) = \pi_2$   
 $xf\ st$   
**and**  $distinctHyp: distinct\ (map\ \pi_1\ xfList)$   
**and**  $varsHyp: \forall\ uxf \in set\ xfList. \pi_1\ uxf \notin varDiffs$   
**and**  $lengthHyp: length\ xfList = length\ uInput$   
**and**  $solHyp3: \forall\ st. \forall\ uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ st) = (d2z\ st)$   
 $(\pi_1\ (\pi_2\ uxf))$   
**and**  $keyFact: \forall\ st. \forall\ uxf \in set\ (uInput \otimes xfList). \forall\ t > 0.$

$\text{vderiv-of } (\lambda r. (\pi_1 \text{ uxf}) \ r \ (d2z \ st)) \ \{0 <..< (2 \ *_R \ t)\} \ t = (\pi_2 \ (\pi_2 \ \text{uxf})) \ (\text{sol } st[xfList \leftarrow uInput] \ t)$   
**shows**  $\forall \ st. \forall \ t \geq 0. \forall \ xf \in \text{set } xfList.$   
 $(\text{sol } st[xfList \leftarrow uInput] \ t) \ (\partial \ (\pi_1 \ xf)) = \pi_2 \ xf \ (\text{sol } st[xfList \leftarrow uInput] \ t)$   
**proof**(clarify)  
**fix**  $t :: \text{real}$  **and**  $x :: \text{string}$  **and**  $f :: \text{real store} \Rightarrow \text{real}$  **and**  $a :: \text{real store}$   
**assume**  $tHyp: 0 \leq t$  **and**  $\text{pairHyp}: (x, f) \in \text{set } xfList$   
**from this obtain**  $u$  **where**  $xfuHyp: (u, x, f) \in \text{set } (uInput \otimes xfList)$   
**by** (metis crossList-length legnth-crossListEx1 lengthHyp)  
**show**  $(\text{sol } a[xfList \leftarrow uInput] \ t) \ (\partial \ (\pi_1 \ (x, f))) = \pi_2 \ (x, f) \ (\text{sol } a[xfList \leftarrow uInput] \ t)$   
**proof**(cases  $t=0$ )  
**case** *True*  
**have**  $\forall \ st. \forall \ xf \in \text{set } xfList.$   
 $(\text{sol } st[xfList \leftarrow uInput] \ 0) \ (\partial \ (\pi_1 \ xf)) = \pi_2 \ xf \ (\text{sol } st[xfList \leftarrow uInput] \ 0)$   
**using** *assms* **and** *conds4InitState2* **by** *blast*  
**then show** *?thesis* **using** *True* **and** *pairHyp* **by** *blast*  
**next**  
**case** *False*  
**from this have**  $t > 0$  **using** *tHyp* **by** *simp*  
**hence**  $(\text{sol } a[xfList \leftarrow uInput] \ t) \ (\partial \ x) = \text{vderiv-of } (\lambda s. \ u \ s \ (d2z \ a)) \ \{0 <..< (2 \ *_R \ t)\} \ t$   
**using** *tHyp* *xfuHyp* *assms* *state-list-cross-upd-correctInPrimes* **by** *fastforce*  
**also have**  $\text{vderiv-of } (\lambda s. \ u \ s \ (d2z \ a)) \ \{0 <..< (2 \ *_R \ t)\} \ t = f \ (\text{sol } a[xfList \leftarrow uInput] \ t)$   
**using** *keyFact* *xfuHyp* **and**  $\langle t > 0 \rangle$  **by** *force*  
**ultimately show** *?thesis* **by** *simp*  
**qed**  
**qed**

**lemma** *keyFact-elim*:  
**assumes** *distinctHyp*:  $\text{distinct } (\text{map } \pi_1 \ xfList)$   
**and** *lengthHyp*:  $\text{length } xfList = \text{length } uInput$   
**and** *varsHyp*:  $\forall \ xf \in \text{set } xfList. \pi_1 \ xf \notin \text{varDiffs}$   
**and** *solHyp1*:  $\forall \ st. \forall \ t \geq 0. \forall \ xf \in \text{set } xfList.$   
 $((\lambda t. (\text{sol } st[xfList \leftarrow uInput] \ t) \ (\pi_1 \ xf)) \ \text{has-vderiv-on } (\lambda t. \pi_2 \ xf \ (\text{sol } st[xfList \leftarrow uInput] \ t))) \ \{0..t\}$   
**shows** *keyFact*:  $\forall \ st. \forall \ \text{uxf} \in \text{set } (uInput \otimes xfList). \forall \ t > 0.$   
 $\text{vderiv-of } (\lambda r. (\pi_1 \ \text{uxf}) \ r \ (d2z \ st)) \ \{0 <..< (2 \ *_R \ t)\} \ t = (\pi_2 \ (\pi_2 \ \text{uxf})) \ (\text{sol } st[xfList \leftarrow uInput] \ t)$   
**proof**(clarify, rename-tac  $a \ u \ x \ f \ t$ )  
**fix**  $a :: \text{real store}$  **and**  $t :: \text{real}$  **and**  $x :: \text{string}$   
**and**  $f :: \text{real store} \Rightarrow \text{real}$  **and**  $u :: \text{real} \Rightarrow \text{real store} \Rightarrow \text{real}$   
**assume**  $uxfHyp: (u, x, f) \in \text{set } (uInput \otimes xfList)$  **and**  $tHyp: 0 < t$   
**from this and assms have**  $\forall \ s > 0. (\text{sol } a[xfList \leftarrow uInput] \ s) \ x = u \ s \ (d2z \ a)$   
**using** *state-list-cross-upd-its-vars* **by** (metis)  
**hence**  $1: \bigwedge s. s \in \{0 <..< 2 \cdot t\} \implies (\text{sol } a[xfList \leftarrow uInput] \ s) \ x = u \ s \ (d2z \ a)$   
**using** *tHyp* **by** *force*  
**have**  $\{0 <..< 2 \cdot t\} \subseteq \{0..2 \cdot t\}$  **by** *auto*

**also have**  $\forall xf \in \text{set } xfList. ((\lambda r. (\text{sol } a[xfList \leftarrow uInput] \ r) (\pi_1 \ xf))$   
 $\text{has-vderiv-on } (\lambda r. \ \pi_2 \ xf \ (\text{sol } a[xfList \leftarrow uInput] \ r))) \ \{0..2 \cdot t\}$  **using** *solHyp1*  
**and** *tHyp* **by** *simp*  
**ultimately have**  $\forall xf \in \text{set } xfList. ((\lambda r. (\text{sol } a[xfList \leftarrow uInput] \ r) (\pi_1 \ xf))$   
 $\text{has-vderiv-on } (\lambda r. \ \pi_2 \ xf \ (\text{sol } a[xfList \leftarrow uInput] \ r))) \ \{0 <..< 2 \cdot t\}$   
**using** *ODE-Auxiliaries.has-vderiv-on-subset* **by** *blast*  
**also from** *uxfHyp* **have** *xfHyp*: $(x, f) \in \text{set } xfList$  **by** (*meson non-empty-crossListElim*)

**ultimately have**  $2:((\lambda r. (\text{sol } a[xfList \leftarrow uInput] \ r) \ x)$   
 $\text{has-vderiv-on } (\lambda r. \ f \ (\text{sol } a[xfList \leftarrow uInput] \ r))) \ \{0 <..< 2 \cdot t\}$   
**using** *has-vderiv-on-subset* **by** *auto*  
**have**  $((\lambda r. (\text{sol } a[xfList \leftarrow uInput] \ r) \ x) \text{has-vderiv-on } (\lambda r. \ f \ (\text{sol } a[xfList \leftarrow uInput] \ r)))$   
 $\{0 <..< 2 \cdot t\} =$   
 $((\lambda r. \ u \ r \ (d2z \ a)) \text{has-vderiv-on } (\lambda r. \ f \ (\text{sol } a[xfList \leftarrow uInput] \ r))) \ \{0 <..< 2 \cdot t\}$   
**apply**(*rule-tac has-vderiv-on-cong*) **using** 1 **by** *auto*  
**from this and** 2 **have** *derivHyp*: $((\lambda r. \ u \ r \ (d2z \ a)) \text{has-vderiv-on}$   
 $(\lambda r. \ f \ (\text{sol } a[xfList \leftarrow uInput] \ r))) \ \{0 <..< 2 \cdot t\}$  **by** *simp*  
**then have**  $\forall \ s \in \{0 <..< 2 \cdot t\}. ((\lambda r. \ u \ r \ (d2z \ a)) \text{has-vector-derivative}$   
 $f \ (\text{sol } a[xfList \leftarrow uInput] \ s)) \ (\text{at } s \ \text{within } \{0 <..< 2 \cdot t\})$  **by** (*simp add: has-vderiv-on-def*)  
**{fix** *f'* **assume**  $((\lambda s. \ u \ s \ (d2z \ a)) \text{has-vderiv-on } f') \ \{0 <..< 2 \cdot t\}$   
**then have** *f'Hyp*: $\forall \ rr \in \{0 <..< 2 \cdot t\}. ((\lambda s. \ u \ s \ (d2z \ a)) \text{has-derivative } (\lambda s. \ s$   
 $*_R \ (f' \ rr)))$   
 $(\text{at } rr \ \text{within } \{0 <..< 2 \cdot t\})$  **by**(*simp add: has-vderiv-on-def has-vector-derivative-def*)

**{fix** *rr* **assume** *rrHyp*: $rr \in \{0 <..< 2 \cdot t\}$   
**have** *boxDef*: $\text{box } 0 \ (2 \cdot t) = \{0 <..< 2 \cdot t\} \wedge rr \in \text{box } 0 \ (2 \cdot t)$   
**using** *tHyp rrHyp* **by** *auto*  
**have** *rr1*: $((\lambda r. \ u \ r \ (d2z \ a)) \text{has-derivative } (\lambda s. \ s *_R \ (f' \ rr))) \ (\text{at } rr \ \text{within } \text{box}$   
 $0 \ (2 \cdot t))$   
**using** *tHyp boxDef rrHyp f'Hyp* **by** *force*  
**from** *derivHyp* **have**  $\forall \ rr \in \{0 <..< 2 \cdot t\}. ((\lambda s. \ u \ s \ (d2z \ a)) \text{has-derivative}$   
 $(\lambda s. \ s *_R \ (f \ (\text{sol } a[xfList \leftarrow uInput] \ rr)))) \ (\text{at } rr \ \text{within } \{0 <..< 2 \cdot t\})$   
**by**(*simp add: has-vderiv-on-def has-vector-derivative-def*)  
**hence** *rr2*: $((\lambda s. \ u \ s \ (d2z \ a)) \text{has-derivative}$   
 $(\lambda s. \ s *_R \ (f \ (\text{sol } a[xfList \leftarrow uInput] \ rr)))) \ (\text{at } rr \ \text{within } \text{box } 0 \ (2 \cdot t))$  **using**  
*rrHyp boxDef* **by** *force*  
**from** *boxDef rr1* **and** *rr2* **have**  $(\lambda s. \ s *_R \ (f' \ rr)) = (\lambda s. \ s *_R \ (f \ (\text{sol}$   
 $a[xfList \leftarrow uInput] \ rr)))$   
**using** *frechet-derivative-unique-within-open-interval* **by** *blast*  
**hence** *f' rr* =  $f \ (\text{sol } a[xfList \leftarrow uInput] \ rr)$  **by** (*metis lambda-one real-scaleR-def*)  
**from this have**  $\forall \ rr \in \{0 <..< 2 \cdot t\}. f' \ rr = (f \ (\text{sol } a[xfList \leftarrow uInput] \ rr))$  **by**  
*force*  
**then have** *f'Hyp*: $\forall \ f'. ((\lambda s. \ u \ s \ (d2z \ a)) \text{has-vderiv-on } f') \ \{0 <..< 2 \cdot t\} \longrightarrow$   
 $(\forall \ rr \in \{0 <..< 2 \cdot t\}. f' \ rr = (f \ (\text{sol } a[xfList \leftarrow uInput] \ rr)))$  **by** *force*  
**have**  $((\lambda s. \ u \ s \ (d2z \ a)) \text{has-vderiv-on } (\text{vderiv-of } (\lambda r. \ u \ r \ (d2z \ a)) \ \{0 <..< (2 *_R$   
 $t\}))) \ \{0 <..< 2 \cdot t\}$   
**by**(*simp add: vderiv-of-def, metis derivHyp someI-ex*)  
**from this and** *f'Hyp* **have**  $\forall \ rr \in \{0 <..< 2 \cdot t\}.$   
 $(\text{vderiv-of } (\lambda r. \ u \ r \ (d2z \ a)) \ \{0 <..< (2 *_R \ t)\}) \ rr = (f \ (\text{sol } a[xfList \leftarrow uInput] \ rr))$

by blast  
**thus** *vderiv-of* ( $\lambda r. \pi_1 (u, x, f) r (d2z a) \{0 < \dots < 2 *_{\mathbb{R}} t\} t =$   
 $\pi_2 (\pi_2 (u, x, f)) (sol\ a[xfList \leftarrow uInput]\ t)$  **using** *tHyp* **by** *force*  
**qed**

**lemma** *conds4vdiffs*:

**assumes** *funcsHyp*:  $\forall st\ g. \forall xf \in set\ xfList. \pi_2\ xf\ (override-on\ st\ g\ varDiffs) = \pi_2$   
 $xf\ st$   
**and** *distinctHyp*: *distinct* ( $map\ \pi_1\ xfList$ )  
**and** *varsHyp*:  $\forall xf \in set\ xfList. \pi_1\ xf \notin varDiffs$   
**and** *lengthHyp*:  $length\ xfList = length\ uInput$   
**and** *solHyp1*:  $\forall st. \forall t \geq 0. \forall xf \in set\ xfList. ((\lambda t. (sol\ st[xfList \leftarrow uInput]\ t) (\pi_1\ xf)))$

*has-vderiv-on* ( $\lambda t. \pi_2\ xf\ (sol\ st[xfList \leftarrow uInput]\ t))) \{0..t\}$   
**and** *solHyp3*:  $\forall st. \forall uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ st) = (d2z\ st)$   
 $(\pi_1\ (\pi_2\ uxf))$   
**shows**  $\forall st. \forall t \geq 0. \forall xf \in set\ xfList.$   
 $(sol\ st[xfList \leftarrow uInput]\ t) (\partial\ (\pi_1\ xf)) = \pi_2\ xf\ (sol\ st[xfList \leftarrow uInput]\ t)$   
**apply**(*rule* *prelim-conds4vdiffs*)  
**prefer** 6 **subgoal** **using** *assms* **and** *keyFact-elim* **by** *blast*  
**using** *assms* **by** *simp-all*

**lemma** *conds4Consts*:

**assumes** *varsHyp*:  $\forall xf \in set\ xfList. \pi_1\ xf \notin varDiffs$   
**shows**  $\forall str. str \notin (\pi_1\ (set\ xfList)) \longrightarrow (sol\ a[xfList \leftarrow uInput]\ t) (\partial\ str) = 0$   
**using** *varsHyp* **apply**(*induction* *xfList* *uInput* *rule*: *cross-list.induct*)  
**apply**(*simp-all* *add*: *override-on-def* *varDiffs-def* *vdiff-def*)  
**by** *clarsimp*

**lemma** *conds4RestOfStrings*:

$\forall str. str \notin (\pi_1\ (set\ xfList)) \cup varDiffs \longrightarrow (sol\ a[xfList \leftarrow uInput]\ t)\ str = a\ str$   
**apply**(*induction* *xfList* *uInput* *rule*: *cross-list.induct*)  
**by**(*auto* *simp*: *varDiffs-def*)

**lemma** *conds4solvesIVP*:

**assumes** *distinctHyp*: *distinct* ( $map\ \pi_1\ xfList$ )  
**and** *lengthHyp*:  $length\ xfList = length\ uInput$   
**and** *varsHyp*:  $\forall xf \in set\ xfList. \pi_1\ xf \notin varDiffs$   
**and** *solHyp1*:  $\forall st. \forall t \geq 0. \forall xf \in set\ xfList.$   
 $((\lambda t. (sol\ st[xfList \leftarrow uInput]\ t) (\pi_1\ xf)))\ has-vderiv-on\ (\lambda t. \pi_2\ xf\ (sol\ st[xfList \leftarrow uInput]\ t))) \{0..t\}$   
**and** *solHyp2*:  $\forall st. \forall t \geq 0. \forall xf \in set\ xfList. (\lambda t. (sol\ st[xfList \leftarrow uInput]\ t) (\pi_1\ xf))$   
 $\in \{0..t\} \rightarrow UNIV$   
**and** *solHyp3*:  $\forall st. \forall uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ st) = (d2z\ st) (\pi_1$   
 $(\pi_2\ uxf))$   
**shows**  $\forall st. \forall t \geq 0. \forall xf \in set\ xfList. ((\lambda t. (sol\ st[xfList \leftarrow uInput]\ t) (\pi_1\ xf)))$   
*solvesTheIVP* ( $\lambda t\ r. \pi_2\ xf\ (sol\ st[xfList \leftarrow uInput]\ t)$ ) *withInitCond*  $0 \mapsto st\ (\pi_1$   
 $xf)) \{0..t\}\ UNIV$   
**apply**(*rule* *allI*, *rule* *allI*, *rule* *impI*, *rule* *ballI*, *rule* *solves-ivpI*, *rule* *solves-odeI*)

**subgoal using** *solHyp1* **by** *simp*  
**subgoal using** *solHyp2* **by** *simp*  
**proof**(*clarify*, *rename-tac a t x f*)  
**fix** *t::real* **and** *x::string* **and** *f::real store*  $\Rightarrow$  *real* **and** *a::real store*  
**assume** *tHyp*: $0 \leq t$  **and** *xfHyp*: $(x, f) \in \text{set } xfList$   
**then obtain** *u* **where** *uxfHyp*: $(u, x, f) \in \text{set } (uInput \otimes xfList)$   
**by** (*metis crossList-map-projElim in-set-impl-in-set-zip2 lengthHyp map-fst-zip map-snd-zip*)  
**from** *varsHyp* **have** *toZeroHyp*: $(d2z\ a)\ x = a\ x$  **using** *override-on-def xfHyp* **by**  
*auto*  
**from** *uxfHyp* **and** *solHyp3* **have** *u*  $0\ (d2z\ a) = (d2z\ a)\ x$  **by** *fastforce*  
**also have** (*sol a*[*xfList*←*uInput*] *0*) ( $\pi_1\ (x, f)$ ) = *u*  $0\ (d2z\ a)$   
**using** *state-list-cross-upd-its-vars uxfHyp* **and** *assms* **by** *fastforce*  
**ultimately show** (*sol a*[*xfList*←*uInput*] *0*) ( $\pi_1\ (x, f)$ ) = *a* ( $\pi_1\ (x, f)$ ) **using**  
*toZeroHyp* **by** *simp*  
**qed**

**lemma** *conds4storeIVP-on-toSol*:  
**assumes** *funcsHyp*: $\forall\ st. \forall\ g. \forall\ xf \in \text{set } xfList. \pi_2\ xf\ (\text{override-on } st\ g\ \text{varDiffs})$   
 $= \pi_2\ xf\ st$   
**and** *distinctHyp*:*distinct* (*map*  $\pi_1$  *xfList*)  
**and** *lengthHyp*:*length* *xfList* = *length* *uInput*  
**and** *varsHyp*: $\forall\ xf \in \text{set } xfList. \pi_1\ xf \notin \text{varDiffs}$   
**and** *guardHyp*: $\forall\ st. \forall\ t \geq 0. G\ (\text{sol } st[xfList \leftarrow uInput]\ t)$   
**and** *solHyp1*: $\forall\ st. \forall\ t \geq 0. \forall\ xf \in \text{set } xfList.$   
 $((\lambda t. (\text{sol } st[xfList \leftarrow uInput]\ t)\ (\pi_1\ xf)))\ \text{has-vderiv-on } (\lambda t. \pi_2\ xf\ (\text{sol } st[xfList \leftarrow uInput]\ t)))\ \{0..t\}$   
**and** *solHyp2*: $\forall\ st. \forall\ t \geq 0. \forall\ xf \in \text{set } xfList. (\lambda t. (\text{sol } st[xfList \leftarrow uInput]\ t)\ (\pi_1\ xf))$   
 $\in \{0..t\} \rightarrow UNIV$   
**and** *solHyp3*: $\forall\ st. \forall\ uxf \in \text{set } (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ st) = (d2z\ st)\ (\pi_1\ (\pi_2\ uxf))$   
**shows**  $\forall\ st. \text{solvesStoreIVP } (\lambda t. (\text{sol } st[xfList \leftarrow uInput]\ t))\ xfList\ st\ G$   
**apply**(*rule allI*, *rule solves-store-ivpI*)  
**subgoal using** *guardHyp* **by** *simp*  
**subgoal using** *conds4RestOfStrings* **by** *blast*  
**subgoal using** *conds4Consts varsHyp* **by** *blast*  
**subgoal using** *conds4vdiffs* **and** *assms* **by** *blast*  
**subgoal using** *conds4solvesIVP* **and** *assms* **by** *blast*  
**done**

**theorem** *dSolve-toSolve*:  
**assumes** *funcsHyp*: $\forall\ st. \forall\ g. \forall\ xf \in \text{set } xfList. \pi_2\ xf\ (\text{override-on } st\ g\ \text{varDiffs})$   
 $= \pi_2\ xf\ st$   
**and** *distinctHyp*:*distinct* (*map*  $\pi_1$  *xfList*)  
**and** *lengthHyp*:*length* *xfList* = *length* *uInput*  
**and** *varsHyp*: $\forall\ xf \in \text{set } xfList. \pi_1\ xf \notin \text{varDiffs}$   
**and** *guardHyp*: $\forall\ st. \forall\ t \geq 0. G\ (\text{sol } st[xfList \leftarrow uInput]\ t)$   
**and** *solHyp1*: $\forall\ st. \forall\ t \geq 0. \forall\ xf \in \text{set } xfList.$   
 $((\lambda t. (\text{sol } st[xfList \leftarrow uInput]\ t)\ (\pi_1\ xf)))\ \text{has-vderiv-on } (\lambda t. \pi_2\ xf\ (\text{sol } st[xfList \leftarrow uInput]\ t)))\ \{0..t\}$

**and** *solHyp2*: $\forall st. \forall t \geq 0. \forall xf \in \text{set } xfList. (\lambda t. (\text{sol } st[xfList \leftarrow uInput] \ t) \ (\pi_1 \ xf))$   
 $\in \{0..t\} \rightarrow UNIV$   
**and** *solHyp3*: $\forall st. \forall uxf \in \text{set } (uInput \otimes xfList). (\pi_1 \ uxf) \ 0 \ (d2z \ st) = (d2z \ st) \ (\pi_1$   
 $(\pi_2 \ uxf))$   
**and** *uniqHyp*: $\forall st. \forall X. \text{solvesStoreIVP } X \ xfList \ st \ G \longrightarrow (\forall t \geq 0. (\text{sol } st[xfList \leftarrow uInput]$   
 $t) = X \ t)$   
**and** *postCondHyp*: $\forall st. P \ st \longrightarrow (\forall t \geq 0. Q \ (\text{sol } st[xfList \leftarrow uInput] \ t))$   
**shows** *PRE* *P* (*ODEsystem* *xfList* with *G*) *POST* *Q*  
**apply**(*rule-tac* *uInput*=*uInput* **in** *dSolve*)  
**subgoal using** *assms* **and** *conds4storeIVP-on-toSol* **by** *simp*  
**subgoal by** (*simp add: uniqHyp*)  
**using** *postCondHyp guardHyp postCondHyp* **by** *simp*

**term** *unique-on-bounded-closed* *t0 T x0 f X L*  
**thm** *unique-on-bounded-closed-def*  
**thm** *unique-on-bounded-closed-axioms-def*  
**thm** *unique-on-closed-def*

**lemma** *conds4UniqSol*:  
**assumes** *sHyp*: $t \geq 0$   
**assumes** *contHyp*: $\forall xf \in \text{set } xfList. \text{continuous-on } (\{0..t\} \times UNIV)$   
 $(\lambda(t, (r::\text{real})). (\pi_2 \ xf) \ (\text{sol } a[xfList \leftarrow uInput] \ t))$   
**shows**  $\forall xf \in \text{set } xfList. \text{unique-on-bounded-closed } 0 \ \{0..t\} \ (a \ (\pi_1 \ xf))$   
 $(\lambda t \ r. (\pi_2 \ xf) \ (\text{sol } a[xfList \leftarrow uInput] \ t)) \ UNIV \ (\text{if } t = 0 \text{ then } 1 \text{ else } 1/(t+1))$   
**apply**(*simp add: unique-on-bounded-closed-def unique-on-bounded-closed-axioms-def*

*unique-on-closed-def compact-interval-def compact-interval-axioms-def nonempty-set-def*

*interval-def self-mapping-def self-mapping-axioms-def closed-domain-def global-lipschitz-def*

*lipschitz-def, rule conjI*)  
**subgoal using** *contHyp continuous-rhs-def* **by** *fastforce*  
**subgoal**  
**using** *contHyp continuous-rhs-def sHyp* **by** *fastforce*  
**done**

**lemma** *solves-store-ivp-at-beginning-overrides*:  
**assumes** *Fsolves:solvesStoreIVP* *F xfList a G*  
**shows**  $F \ 0 = \text{override-on } a \ (F \ 0) \ \text{varDiffs}$   
**apply**(*rule ext, subgoal-tac*  $x \notin \text{varDiffs} \longrightarrow F \ 0 \ x = a \ x$ )  
**subgoal by** (*simp add: override-on-def*)  
**using** *assms* **and** *solves-store-ivpD(6)* **by** *simp*

**lemma** *ubcStoreUniqueSol*:  
**assumes** *sHyp*: $s \geq 0$   
**assumes** *contHyp*: $\forall xf \in \text{set } xfList. \text{continuous-on } (\{0..s\} \times UNIV)$

$(\lambda(t, (r::real)). (\pi_2 \text{ xf}) (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t))$   
**and**  $\text{eqDerivs}:\forall \text{ xf} \in \text{set } \text{xfList}. \forall t \in \{0..s\}. (\pi_2 \text{ xf}) (F \ t) = (\pi_2 \text{ xf}) (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t)$   
**and**  $\text{Fsolves}:\text{solvesStoreIVP } F \ \text{xfList} \ a \ G$   
**and**  $\text{solHyp}:\text{solvesStoreIVP } (\lambda \ t. (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t)) \ \text{xfList} \ a \ G$   
**shows**  $(\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ s) = F \ s$   
**proof**  
**fix**  $\text{str}::\text{string}$  **show**  $(\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ s) \ \text{str} = F \ s \ \text{str}$   
**proof**  $(\text{cases } \text{str} \in (\pi_1(\text{set } \text{xfList})) \cup \text{varDiffs})$   
**case**  $\text{False}$   
**then have**  $\text{notInVars}:\text{str} \notin (\pi_1(\text{set } \text{xfList})) \cup \text{varDiffs}$  **by**  $\text{simp}$   
**from**  $\text{solHyp}$  **have**  $\forall t \geq 0. \forall \text{str}. \text{str} \notin (\pi_1(\text{set } \text{xfList})) \cup \text{varDiffs} \longrightarrow$   
 $(\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t) \ \text{str} = a \ \text{str}$  **by**  $(\text{simp add: solvesStoreIVP-def})$   
**hence**  $1:(\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ s) \ \text{str} = a \ \text{str}$  **using**  $\text{sHyp notInVars}$  **by**  $\text{blast}$   
**from**  $\text{Fsolves}$  **have**  $\forall t \geq 0. \forall \text{str}. \text{str} \notin (\pi_1(\text{set } \text{xfList})) \cup \text{varDiffs} \longrightarrow F \ t \ \text{str}$   
 $= a \ \text{str}$   
**by**  $(\text{simp add: solvesStoreIVP-def})$   
**then have**  $2:F \ s \ \text{str} = a \ \text{str}$  **using**  $\text{sHyp notInVars}$  **by**  $\text{blast}$   
**thus**  $(\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ s) \ \text{str} = F \ s \ \text{str}$  **using**  $1$  **and**  $2$  **by**  $\text{simp}$   
**next case**  $\text{True}$   
**then have**  $\text{str} \in (\pi_1(\text{set } \text{xfList})) \vee \text{str} \in \text{varDiffs}$  **by**  $\text{simp}$   
**moreover**  
**{assume**  $\text{str} \in (\pi_1(\text{set } \text{xfList}))$  **from this obtain**  $f::(\text{char list} \Rightarrow \text{real}) \Rightarrow$   
 $\text{real}$  **where**  
 $\text{strfHyp}:(\text{str}, f) \in \text{set } \text{xfList}$  **by**  $\text{fastforce}$   
  
**from**  $\text{Fsolves}$  **and**  $\text{sHyp}$  **have**  $(\forall \text{ xf} \in \text{set } \text{xfList}. ((\lambda t. F \ t \ (\pi_1 \text{ xf})) \text{ solves-}$   
 $\text{TheIVP}$   
 $(\lambda t \ r. \ \pi_2 \text{ xf} (F \ t)) \text{ withInitCond } 0 \mapsto a \ (\pi_1 \text{ xf})) \ \{0..s\} \ \text{UNIV})$   
**by**  $(\text{simp add: solvesStoreIVP-def})$   
**then have**  $\text{expand1}:\forall \text{ xf} \in \text{set } \text{xfList}. ((\lambda t. F \ t \ (\pi_1 \text{ xf})) \text{ solves-ode}$   
 $(\lambda t \ r. (\pi_2 \text{ xf}) (F \ t))) \{0..s\} \ \text{UNIV} \wedge F \ 0 \ (\pi_1 \text{ xf}) = a \ (\pi_1 \text{ xf})$  **by**  $(\text{simp add:}$   
 $\text{solves-ivp-def})$   
**hence**  $\text{expand2}:\forall \text{ xf} \in \text{set } \text{xfList}. \forall t \in \{0..s\}. ((\lambda r. F \ r \ (\pi_1 \text{ xf}))$   
 $\text{has-vector-derivative } (\lambda r. (\pi_2 \text{ xf}) (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t)) \ t) \text{ (at } t \text{ within}$   
 $\{0..s\})$   
**using**  $\text{eqDerivs}$  **by**  $(\text{simp add: solves-ode-def has-vderiv-on-def})$   
  
**then have**  $\forall \text{ xf} \in \text{set } \text{xfList}. ((\lambda t. F \ t \ (\pi_1 \text{ xf})) \text{ solves-ode}$   
 $(\lambda t \ r. (\pi_2 \text{ xf}) (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t))) \{0..s\} \ \text{UNIV} \wedge F \ 0 \ (\pi_1 \text{ xf}) = a \ (\pi_1$   
 $\text{xf})$   
**by**  $(\text{simp add: has-vderiv-on-def solves-ode-def expand1 expand2})$   
**then have**  $1:(\lambda t. F \ t \ \text{str}) \text{ solvesTheIVP } (\lambda t \ r. f \ (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t))$   
 $\text{withInitCond } 0 \mapsto a \ \text{str}) \ \{0..s\} \ \text{UNIV}$  **using**  $\text{strfHyp solves-ivp-def}$  **by**  
 $\text{fastforce}$   
  
**from**  $\text{solHyp}$  **and**  $\text{strfHyp}$  **have**  $2:(\lambda t. (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t) \ \text{str})$   
 $\text{solvesTheIVP } (\lambda t \ r. f \ (\text{sol } a[\text{xfList} \leftarrow u\text{Input}] \ t)) \text{ withInitCond } 0 \mapsto a \ \text{str})$   
 $\{0..s\} \ \text{UNIV}$



```

using solvesStoreIVP-def sHyp by fastforce

from sHyp and contHyp have  $\forall xf \in \text{set } xfList. \text{ unique-on-bounded-closed } 0$ 
 $\{0..s\} (a (\pi_1 xf))$ 
 $(\lambda t r. (\pi_2 xf) (sol a[xfList \leftarrow uInput] t)) UNIV (if s = 0 \text{ then } 1 \text{ else } 1/(s+1))$ 

using conds4UniqSol by simp
from this have  $\exists \text{ unique-on-bounded-closed } 0 \{0..s\} (a \text{ str}) (\lambda t r. f (sol$ 
 $a[xfList \leftarrow uInput] t))$ 
 $UNIV (if s = 0 \text{ then } 1 \text{ else } 1/(s+1))$  using strfHyp by fastforce
from 1 2 and 3 have  $(sol a[xfList \leftarrow uInput] s) \text{ str} = F s \text{ str}$ 
using unique-on-bounded-closed.ivp-unique-solution using real-Icc-closed-segment
sHyp by blast}
moreover
{assume  $\text{str} \in \text{varDiffs}$ 
then obtain  $x$  where  $xDef: \text{str} = \partial x$  by (auto simp: varDiffs-def)
have  $(sol a[xfList \leftarrow uInput] s) \text{ str} = F s \text{ str}$ 
proof(cases  $x \in \text{set } (map \pi_1 xfList)$ )
case True
then obtain  $f$  where  $\text{strFhyp}: (x, f) \in \text{set } xfList$  by fastforce
from sHyp and Fsolves have  $F s \text{ str} = f (F s)$ 
using solves-store-ivpD(4) strFhyp xDef by force
moreover from solHyp and sHyp have  $(sol a[xfList \leftarrow uInput] s) \text{ str} =$ 
 $f (sol a[xfList \leftarrow uInput] s)$  using solves-store-ivpD(4) strFhyp xDef by
force
ultimately show ?thesis using eqDerivs strFhyp sHyp by auto
next
case False
from this Fsolves and sHyp have  $F s \text{ str} = 0$  using xDef solves-store-ivpD(3)
by simp
also have  $(sol a[xfList \leftarrow uInput] s) \text{ str} = 0$ 
using False solHyp sHyp solves-store-ivpD(3) xDef by fastforce
ultimately show ?thesis by simp
qed}
ultimately show  $(sol a[xfList \leftarrow uInput] s) \text{ str} = F s \text{ str}$  by blast
qed
qed

theorem dSolveUBC:
assumes contHyp:  $\forall st. \forall t \geq 0. \forall xf \in \text{set } xfList. \text{ continuous-on } (\{0..t\} \times UNIV)$ 
 $(\lambda(t, (r::real)). (\pi_2 xf) (sol st[xfList \leftarrow uInput] t))$ 
and solHyp:  $\forall st. \text{ solvesStoreIVP } (\lambda t. (sol st[xfList \leftarrow uInput] t)) xfList st G$ 
and uniqHyp:  $\forall st. \forall X. X \text{ solvesTheStoreIVP } xfList \text{ withInitState } st \text{ andGuard } G$ 
 $\longrightarrow$ 
 $(\forall t \geq 0. \forall xf \in \text{set } xfList. \forall r \in \{0..t\}. (\pi_2 xf) (X r) =$ 
 $(\pi_2 xf) (sol st[xfList \leftarrow uInput] r))$ 
and diffAssgn:  $\forall st. P st \longrightarrow (\forall t \geq 0. G (sol st[xfList \leftarrow uInput] t) \longrightarrow Q (sol$ 
 $st[xfList \leftarrow uInput] t))$ 

```

**shows**  $PRE\ P\ (ODEsystem\ xfList\ with\ G)\ POST\ Q$   
**apply**(rule-tac  $uInput=uInput$  **in**  $dSolve$ )  
**subgoal using**  $solHyp$  **by**  $simp$   
**subgoal proof**(clarify)  
**fix**  $a::real$  **store** **and**  $X::real \Rightarrow real\ store$  **and**  $s::real$   
**assume**  $XisSol:solvesStoreIVP\ X\ xfList\ a\ G$  **and**  $sHyp:0 \leq s$   
**from this and**  $uniqHyp$  **have**  $\forall\ xf \in set\ xfList. \forall\ t \in \{0..s\}.$   
 $(\pi_2\ xf)\ (X\ t) = (\pi_2\ xf)\ (sol\ a[xfList \leftarrow uInput]\ t)$  **by**  $auto$   
**moreover have**  $\forall\ xf \in set\ xfList. continuous-on\ (\{0..s\} \times UNIV)$   
 $(\lambda(t, (r::real)). (\pi_2\ xf)\ (sol\ a[xfList \leftarrow uInput]\ s))$  **using**  $contHyp\ sHyp$  **by**  $blast$   
**ultimately show**  $(sol\ a[xfList \leftarrow uInput]\ s) = X\ s$   
**using**  $sHyp\ XisSol\ ubcStoreUniqueSol\ solHyp$  **by**  $simp$   
**qed**  
**subgoal using**  $diffAssgn$  **by**  $simp$   
**done**

**theorem**  $dSolve-toSolveUBC$ :  
**assumes**  $funcsHyp:\forall\ st. \forall\ g. \forall\ xf \in set\ xfList. \pi_2\ xf\ (override-on\ st\ g\ varDiffs)$   
 $= \pi_2\ xf\ st$   
**and**  $distinctHyp:distinct\ (map\ \pi_1\ xfList)$   
**and**  $lengthHyp:length\ xfList = length\ uInput$   
**and**  $varsHyp:\forall\ xf \in set\ xfList. \pi_1\ xf \notin varDiffs$   
**and**  $guardHyp:\forall\ st. \forall\ t \geq 0. G\ (sol\ st[xfList \leftarrow uInput]\ t)$   
**and**  $solHyp1:\forall\ st. \forall\ t \geq 0. \forall\ xf \in set\ xfList.$   
 $((\lambda t. (sol\ st[xfList \leftarrow uInput]\ t)\ (\pi_1\ xf))\ has-deriv-on\ (\lambda t. \pi_2\ xf\ (sol\ st[xfList \leftarrow uInput]\ t)))\ \{0..t\}$   
**and**  $solHyp2:\forall\ st. \forall\ t \geq 0. \forall\ xf \in set\ xfList. (\lambda t. (sol\ st[xfList \leftarrow uInput]\ t)\ (\pi_1\ xf))$   
 $\in \{0..t\} \rightarrow UNIV$   
**and**  $solHyp3:\forall\ st. \forall\ uxf \in set\ (uInput \otimes xfList). (\pi_1\ uxf)\ 0\ (d2z\ st) = (d2z\ st)\ (\pi_1\ (uxf))$   
**and**  $contHyp:\forall\ st. \forall\ t \geq 0. \forall\ xf \in set\ xfList. continuous-on\ (\{0..t\} \times UNIV)$   
 $(\lambda(t, (r::real)). (\pi_2\ xf)\ (sol\ st[xfList \leftarrow uInput]\ t))$   
**and**  $uniqHyp:\forall\ st. \forall\ X. solvesStoreIVP\ X\ xfList\ st\ G \longrightarrow$   
 $(\forall\ t \geq 0. \forall\ xf \in set\ xfList. \forall\ r \in \{0..t\}. (\pi_2\ xf)\ (X\ r) = (\pi_2\ xf)\ (sol\ st[xfList \leftarrow uInput]\ r))$   
**and**  $postCondHyp:\forall\ st. P\ st \longrightarrow (\forall\ t \geq 0. Q\ (sol\ st[xfList \leftarrow uInput]\ t))$   
**shows**  $PRE\ P\ (ODEsystem\ xfList\ with\ G)\ POST\ Q$   
**apply**(rule-tac  $uInput=uInput$  **in**  $dSolveUBC$ )  
**subgoal using**  $contHyp$  **by**  $simp$   
**subgoal**  
**apply**(rule-tac  $uInput=uInput$  **in**  $conds4storeIVP-on-toSol$ )  
**using**  $assms$  **by**  $auto$   
**subgoal using**  $uniqHyp$  **by**  $simp$   
**using**  $postCondHyp$  **by**  $simp$

**thm**  $derivative-intros(173)$   
**thm**  $derivative-intros$   
**thm**  $derivative-intros(176)$

```

thm derivative-eq-intros(8)
thm derivative-eq-intros(17)
thm derivative-eq-intros(6)
thm derivative-eq-intros(15)
thm derivative-eq-intros
thm continuous-intros

lemma PRE ( $\lambda s. s \text{ "station" } < s \text{ "pos" } \wedge s \text{ "vel" } > 0$ )
  (ODEsystem [("pos", ( $\lambda s. s \text{ "vel"}$ ))]) with ( $\lambda s. \text{True}$ )
  POST ( $\lambda s. (s \text{ "station" } < s \text{ "pos"})$ )
apply(rule-tac uInput=[ $\lambda t s. s \text{ "vel" } \cdot t + s \text{ "pos"}$ ] in dSolve-toSolveUBC)
prefer 11 subgoal by(simp add: wp-trafo vdiff-def add-strict-increasing2)
apply(simp-all add: vdiff-def varDiffs-def)
subgoal
  apply(clarify)
  apply(rule-tac f'1= $\lambda x. st \text{ "vel"}$  and g'1= $\lambda x. 0$  in derivative-intros(173))
  apply(rule-tac f'1= $\lambda x. 0$  and g'1= $\lambda x. 1$  in derivative-intros(176))
  by(auto intro: derivative-intros)
subgoal by(clarify, rule continuous-intros)
subgoal by(simp add: solvesStoreIVP-def vdiff-def varDiffs-def)
done

```

— Differential Invariant.

```

lemma solvesStoreIVP-couldBeModified:
fixes F::real  $\Rightarrow$  real store
assumes vars: $\forall t \geq 0. \forall xf \in \text{set } xfList. ((\lambda t. F t (\pi_1 xf))$ 
  solvesTheIVP ( $\lambda t. \lambda r. (\pi_2 xf) (F t)$ ) withInitCond  $0 \mapsto (a (\pi_1 xf))) \{0..t\}$  UNIV
and dvars: $\forall t \geq 0. \forall xf \in \text{set } xfList. (F t (\partial (\pi_1 xf))) = (\pi_2 xf) (F t)$ 
shows  $\forall t \geq 0. \forall r \in \{0..t\}. \forall xf \in \text{set } xfList.$ 
   $((\lambda t. F t (\pi_1 xf)) \text{ has-vector-derivative } F r (\partial (\pi_1 xf)))$  (at r within  $\{0..t\}$ )
proof(clarify, rename-tac t r x f)
fix x f and t r::real
assume tHyp: $0 \leq t$  and xFHyp: $(x, f) \in \text{set } xfList$  and rHyp: $r \in \{0..t\}$ 
from this and vars have  $((\lambda t. F t x) \text{ solvesTheIVP } (\lambda t. \lambda r. f (F t))$ 
  withInitCond  $0 \mapsto (a x)) \{0..t\}$  UNIV using tHyp by fastforce
then have  $((\lambda t. F t x) \text{ has-vderiv-on } (\lambda t. f (F t))) \{0..t\}$ 
by (simp add: solves-ode-def solves-ivp-def)
hence *: $\forall r \in \{0..t\}. ((\lambda t. F t x) \text{ has-vector-derivative } (\lambda t. f (F t)) r)$  (at r within  $\{0..t\}$ )
by (simp add: has-vderiv-on-def tHyp)
have  $\forall t \geq 0. \forall r \in \{0..t\}. \forall xf \in \text{set } xfList. (F r (\partial (\pi_1 xf))) = (\pi_2 xf) (F r)$ 
using assms by auto
from this rHyp and xFHyp have  $(F r (\partial x)) = f (F r)$  by force
then show  $((\lambda t. F t (\pi_1 (x, f))) \text{ has-vector-derivative } F r (\partial (\pi_1 (x, f))))$  (at r within  $\{0..t\}$ )
using * rHyp by auto
qed

```

```

lemma derivationLemma-baseCase:
fixes  $F :: \text{real} \Rightarrow \text{real store}$ 
assumes  $\text{solves} : \text{solvesStoreIVP } F \text{ xfList } a \ G$ 
shows  $\forall x \in (\text{UNIV} - \text{varDiffs}). \forall t \geq 0. \forall r \in \{0..t\}. ((\lambda t. F \ t \ x) \text{ has-vector-derivative } F \ r \ (\partial \ x)) \text{ (at } r \text{ within } \{0..t\})$ 
proof
fix  $x$ 
assume  $x \in \text{UNIV} - \text{varDiffs}$ 
then have  $\text{notVarDiff} : \forall z. x \neq \partial \ z$  using  $\text{varDiffs-def}$  by  $\text{fastforce}$ 
show  $\forall t \geq 0. \forall r \in \{0..t\}. ((\lambda t. F \ t \ x) \text{ has-vector-derivative } F \ r \ (\partial \ x)) \text{ (at } r \text{ within } \{0..t\})$ 
proof ( $\text{cases } x \in \text{set } (\text{map } \pi_1 \text{ xfList})$ )
case  $\text{True}$ 
from this and solves have  $\forall t \geq 0. \forall r \in \{0..t\}. \forall \text{xf} \in \text{set } \text{xfList}. ((\lambda t. F \ t \ (\pi_1 \text{xf})) \text{ has-vector-derivative } F \ r \ (\partial \ (\pi_1 \text{xf}))) \text{ (at } r \text{ within } \{0..t\})$ 
apply ( $\text{rule-tac } a = a \text{ in solvesStoreIVP-couldBeModified}$ ) using  $\text{solves solves-store-ivpD}$ 
by  $\text{auto}$ 
from this show  $?thesis$  using  $\text{True}$  by  $\text{auto}$ 
next
case  $\text{False}$ 
from this notVarDiff and solves have  $\text{const} : \forall t \geq 0. F \ t \ x = a \ x$ 
using  $\text{solves-store-ivpD}(2)$  by ( $\text{simp add: varDiffs-def}$ )
have  $\text{constD} : \forall t \geq 0. \forall r \in \{0..t\}. ((\lambda r. a \ x) \text{ has-vector-derivative } 0) \text{ (at } r \text{ within } \{0..t\})$ 
by ( $\text{auto intro: derivative-eq-intros}$ )
{fix  $t r :: \text{real}$ 
assume  $t \geq 0$  and  $r \in \{0..t\}$ 
hence  $((\lambda s. a \ x) \text{ has-vector-derivative } 0) \text{ (at } r \text{ within } \{0..t\})$  by ( $\text{simp add: constD}$ )
moreover have  $\bigwedge s. s \in \{0..t\} \implies (\lambda r. F \ r \ x) \ s = (\lambda r. a \ x) \ s$ 
using  $\text{const}$  by ( $\text{simp add: } \langle 0 \leq t \rangle$ )
ultimately have  $((\lambda s. F \ s \ x) \text{ has-vector-derivative } 0) \text{ (at } r \text{ within } \{0..t\})$ 
using  $\text{has-vector-derivative-imp}$  by ( $\text{metis } \langle r \in \{0..t\} \rangle$ )
hence  $\text{isZero} : \forall t \geq 0. \forall r \in \{0..t\}. ((\lambda t. F \ t \ x) \text{ has-vector-derivative } 0) \text{ (at } r \text{ within } \{0..t\})$  by  $\text{blast}$ 
from False solves and notVarDiff have  $\forall t \geq 0. F \ t \ (\partial \ x) = 0$ 
using  $\text{solves-store-ivpD}(3)$  by  $\text{simp}$ 
then show  $?thesis$  using  $\text{isZero}$  by  $\text{simp}$ 
qed
qed

```

```

lemma derivationLemma:
assumes  $\text{solvesStoreIVP } F \text{ xfList } a \ G$ 
and  $t\text{Hyp} : t \geq 0$ 
and  $\text{termVarsHyp} : \forall x \in \text{trmVars } \eta. x \in (\text{UNIV} - \text{varDiffs})$ 
shows  $\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F \ s)) \text{ has-vector-derivative } (\llbracket \partial_t \eta \rrbracket_t) (F \ r)) \text{ (at } r \text{ within } \{0..t\})$ 
using  $\text{termVarsHyp}$  proof ( $\text{induction } \eta$ )

```

```

    case (Const r)
    then show ?case by simp
next
    case (Var y)
    then have yHyp:  $y \in UNIV - \text{varDiffs}$  by auto
    from this tHyp and assms(1) show ?case
    using derivationLemma-baseCase by auto
next
    case (Mns  $\eta$ )
    then show ?case
    apply(clarsimp)
    by(rule derivative-intros, simp)
next
    case (Sum  $\eta1 \ \eta2$ )
    then show ?case
    apply(clarsimp)
    by(rule derivative-intros, simp-all)
next
    case (Mult  $\eta1 \ \eta2$ )
    then show ?case
    apply(clarsimp)
    apply(subgoal-tac (( $\lambda s. (\llbracket \eta1 \rrbracket_t (F s) *_{\mathbb{R}} \llbracket \eta2 \rrbracket_t (F s))$  has-vector-derivative
      ( $\llbracket \partial_t \eta1 \rrbracket_t (F r) \cdot (\llbracket \eta2 \rrbracket_t (F r) + (\llbracket \eta1 \rrbracket_t (F r) \cdot (\llbracket \partial_t \eta2 \rrbracket_t (F r))$  (at r within
      {0..t}),simp)
    apply(rule-tac f'1=( $\llbracket \partial_t \eta1 \rrbracket_t (F r)$  and g'1=( $\llbracket \partial_t \eta2 \rrbracket_t (F r)$  in derivative-eq-intros(25))
    by (simp-all add: has-field-derivative-iff-has-vector-derivative)
qed

```

**lemma** diff-subst-prppty-4terms:

**assumes** solves:  $\forall \text{xf} \in \text{set } \text{xfList}. F \ t \ (\partial \ (\pi_1 \ \text{xf})) = \pi_2 \ \text{xf} \ (F \ t)$

**and** tHyp:  $(t::\text{real}) \geq 0$

**and** listsHyp:  $\text{map } \pi_2 \ \text{xfList} = \text{map } \text{tval } u\text{Input}$

**and** termVarsHyp:  $\text{trmVars } \eta \subseteq (UNIV - \text{varDiffs})$

**shows**  $(\llbracket \partial_t \eta \rrbracket_t) (F \ t) = (\llbracket (\text{map } (vdiff \circ \pi_1) \ \text{xfList}) \otimes u\text{Input} \rrbracket_t) (\partial_t \eta) (F \ t)$

**using** termVarsHyp **apply**(induction  $\eta$ ) **apply**(simp-all add: substList-help2)

**using** listsHyp **and** solves **apply**(induction  $\text{xfList}$   $u\text{Input}$  rule: cross-list.induct, simp, simp)

**proof**(clarify, rename-tac  $y \ g \ \text{xfTail} \ \vartheta \ \text{trmTail} \ x$ )

**fix**  $x \ y::\text{string}$  **and**  $\vartheta::\text{trms}$  **and**  $g$  **and**  $\text{xfTail}::(\text{string} \times (\text{real store} \Rightarrow \text{real})) \ \text{list}$

**and**  $\text{trmTail}$

**assume** IH:  $\bigwedge x. x \notin \text{varDiffs} \Longrightarrow \text{map } \pi_2 \ \text{xfTail} = \text{map } \text{tval } \text{trmTail} \Longrightarrow$

$\forall \text{xf} \in \text{set } \text{xfTail}. F \ t \ (\partial \ (\pi_1 \ \text{xf})) = \pi_2 \ \text{xf} \ (F \ t) \Longrightarrow$

$F \ t \ (\partial \ x) = (\llbracket (\text{map } (vdiff \circ \pi_1) \ \text{xfTail}) \otimes \text{trmTail} \rrbracket_{t_V} (\partial \ x)) \rrbracket_t (F \ t)$

**and** 1:  $x \notin \text{varDiffs}$  **and** 2:  $\text{map } \pi_2 \ ((y, g) \# \text{xfTail}) = \text{map } \text{tval} \ (\vartheta \# \text{trmTail})$

**and** 3:  $\forall \text{xf} \in \text{set} \ ((y, g) \# \text{xfTail}). F \ t \ (\partial \ (\pi_1 \ \text{xf})) = \pi_2 \ \text{xf} \ (F \ t)$

**hence** \*:  $(\llbracket (\text{map } (vdiff \circ \pi_1) \ \text{xfTail}) \otimes \text{trmTail} \rrbracket_{t_V} (\text{Var } (\partial \ x)) \rrbracket_t) (F \ t) = F \ t \ (\partial \ x)$

**using** tHyp **by** auto

**show**  $F \ t \ (\partial \ x) = (\llbracket (\text{map } (vdiff \circ \pi_1) \ ((y, g) \# \text{xfTail})) \otimes (\vartheta \# \text{trmTail}) \rrbracket_{t_V} (\partial \ x)) \rrbracket_t (F \ t)$

```

proof(cases  $x \in \text{set } (\text{map } \pi_1 ((y, g) \# \text{xfTail}))$ )
  case True
  then have  $x = y \vee (x \neq y \wedge x \in \text{set } (\text{map } \pi_1 \text{xfTail}))$  by auto
  moreover
  {assume  $x = y$ 
    from this have  $((\text{map } (\text{vdiff} \circ \pi_1) ((y, g) \# \text{xfTail})) \otimes (\vartheta \# \text{trmTail})) \langle t_V$ 
     $(\partial x) \rangle = \vartheta$  by simp
    also from  $\exists tHyp$  have  $F t (\partial y) = g (F t)$  by simp
    moreover from  $\exists$  have  $(\llbracket \vartheta \rrbracket_t) (F t) = g (F t)$  by simp
    ultimately have ?thesis by (simp add: x = y)}
  moreover
  {assume  $x \neq y \wedge x \in \text{set } (\text{map } \pi_1 \text{xfTail})$ 
    then have  $\partial x \neq \partial y$  using vdiff-inj by auto
    from this have  $((\text{map } (\text{vdiff} \circ \pi_1) ((y, g) \# \text{xfTail})) \otimes (\vartheta \# \text{trmTail})) \langle t_V$ 
     $(\partial x) \rangle =$ 
     $((\text{map } (\text{vdiff} \circ \pi_1) \text{xfTail}) \otimes \text{trmTail}) \langle t_V (\partial x) \rangle$  by simp
    hence ?thesis using  $*$  by simp}
  ultimately show ?thesis by blast
next
  case False
  then have  $((\text{map } (\text{vdiff} \circ \pi_1) ((y, g) \# \text{xfTail})) \otimes (\vartheta \# \text{trmTail})) \langle t_V (\partial x) \rangle$ 
   $= t_V (\partial x)$ 
  using substList-cross-vdiff-on-non-occurring-var by (metis(no-types, lifting) List.map.compositionality)
  thus ?thesis by simp
qed
qed

```

**lemma** *eqInVars-impl-eqInTrms*:  
**assumes** *termVarsHyp*:  $\text{trmVars } \eta \subseteq (\text{UNIV} - \text{varDiffs})$   
**and** *initHyp*:  $\forall x. x \notin \text{varDiffs} \longrightarrow b x = a x$   
**shows**  $(\llbracket \eta \rrbracket_t) a = (\llbracket \eta \rrbracket_t) b$   
**using** *assms* **by**(*induction*  $\eta$ , *simp-all*)

**lemma** *non-empty-funList-implies-non-empty-trmList*:  
**shows**  $\forall \text{list}. (x, f) \in \text{set list} \wedge \text{map } \pi_2 \text{ list} = \text{map tval tList} \longrightarrow (\exists \vartheta. (\llbracket \vartheta \rrbracket_t) = f$   
 $\wedge \vartheta \in \text{set tList})$   
**by**(*induction* *tList*, *auto*)

**lemma** *dInvForTrms-prelim*:  
**assumes** *substHyp*:  
 $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1 \llbracket \text{set xfList} \rrbracket)) \longrightarrow st (\partial str) = 0 \longrightarrow$   
 $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \langle \partial_t \eta \rangle \rrbracket_t) st = 0$   
**and** *termVarsHyp*:  $\text{trmVars } \eta \subseteq (\text{UNIV} - \text{varDiffs})$   
**and** *listsHyp*:  $\text{map } \pi_2 \text{ xfList} = \text{map tval uInput}$   
**shows**  $(\llbracket \eta \rrbracket_t) a = 0 \longrightarrow (\forall c. (a, c) \in (\text{ODEsystem xfList with } G) \longrightarrow (\llbracket \eta \rrbracket_t) c = 0)$   
**proof**(*clarify*)  
**fix** *c* **assume** *aHyp*:  $(\llbracket \eta \rrbracket_t) a = 0$  **and** *cHyp*:  $(a, c) \in \text{ODEsystem xfList with } G$   
**from this obtain** *t::real* **and** *F::real  $\Rightarrow$  real store*

**where**  $tcHyp:t \geq 0 \wedge F t = c \wedge solvesStoreIVP F xfList a G$  **using** *guarDiffEqtn-def*  
**by** *auto*  
**then have**  $\forall x. x \notin varDiffs \longrightarrow F 0 x = a x$  **using** *solves-store-ivpD(6)* **by** *blast*  
**from this have**  $(\llbracket \eta \rrbracket_t) a = (\llbracket \eta \rrbracket_t) (F 0)$  **using** *termVarsHyp eqInVars-impl-eqInTrms*  
**by** *blast*  
**hence**  $obs1:(\llbracket \eta \rrbracket_t) (F 0) = 0$  **using** *aHyp tcHyp* **by** *simp*  
**from** *tcHyp* **have**  $obs2:\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-vector-derivative } (\llbracket \partial_t \eta \rrbracket_t) (F r))$  **at**  $r$  **within**  $\{0..t\}$  **using** *derivationLemma termVarsHyp* **by** *blast*  
**have**  $\forall r \in \{0..t\}. \forall xf \in set xfList. F r (\partial (\pi_1 xf)) = \pi_2 xf (F r)$   
**using** *tcHyp solves-store-ivpD(4)* **by** *fastforce*  
**hence**  $\forall r \in \{0..t\}. (\llbracket \partial_t \eta \rrbracket_t) (F r) = (\llbracket (map (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket_t) (\partial_t \eta) (F r)$   
**using** *tcHyp diff-subst-prprty-4terms termVarsHyp listsHyp* **by** *fastforce*  
**also from** *substHyp* **have**  $\forall r \in \{0..t\}. (\llbracket (map (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket_t) (\partial_t \eta) (F r) = 0$   
**using** *solves-store-ivpD(1) solves-store-ivpD(3) tcHyp* **by** *fastforce*  
**ultimately have**  $\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-vector-derivative } 0)$  **at**  $r$  **within**  $\{0..t\}$   
**using** *obs2* **by** *auto*  
**from this and** *tcHyp* **have**  $\forall s \in \{0..t\}. ((\lambda x. (\llbracket \eta \rrbracket_t) (F x)) \text{ has-derivative } (\lambda x. x *_R 0))$  **at**  $s$  **within**  $\{0..t\}$  **by** *(metis has-vector-derivative-def)*  
**hence**  $(\llbracket \eta \rrbracket_t) (F t) - (\llbracket \eta \rrbracket_t) (F 0) = (\lambda x. x *_R 0) (t - 0)$   
**using** *mvt-very-simple* **and** *tcHyp* **by** *fastforce*  
**then show**  $(\llbracket \eta \rrbracket_t) c = 0$  **using** *obs1 tcHyp* **by** *auto*  
**qed**

**theorem** *dInvForTrms*:

**assumes**  $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1 \setminus set xfList)) \longrightarrow st (\partial str) = 0 \longrightarrow$   
 $(\llbracket (map (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket_t) st = 0$   
**and**  $termVarsHyp:trmVars \eta \subseteq (UNIV - varDiffs)$   
**and**  $listsHyp:map \pi_2 xfList = map tval uInput$   
**and**  $eta-f:f = (\llbracket \eta \rrbracket_t)$   
**shows**  $PRE (\lambda s. f s = 0) (ODEsystem xfList with G) POST (\lambda s. f s = 0)$   
**using** *eta-f* **proof**(*clarsimp*)  
**fix**  $a b$   
**assume**  $(a, b) \in \lceil \lambda s. (\llbracket \eta \rrbracket_t) s = 0 \rceil$  **and**  $f = (\llbracket \eta \rrbracket_t)$   
**from this have**  $aHyp:a = b \wedge (\llbracket \eta \rrbracket_t) a = 0$  **by** *(metis (full-types) d-p2r rdom-p2r-contents)*  
**have**  $(\llbracket \eta \rrbracket_t) a = 0 \longrightarrow (\forall c. (a,c) \in (ODEsystem xfList with G) \longrightarrow (\llbracket \eta \rrbracket_t) c = 0)$   
**using** *assms dInvForTrms-prelim* **by** *metis*  
**from this and** *aHyp* **have**  $\forall c. (a,c) \in (ODEsystem xfList with G) \longrightarrow (\llbracket \eta \rrbracket_t) c = 0$  **by** *blast*  
**thus**  $(a, b) \in wp (ODEsystem xfList with G) \lceil \lambda s. (\llbracket \eta \rrbracket_t) s = 0 \rceil$   
**using** *aHyp* **by** *(simp add: boxProgrPred-chrcrtrzn)*  
**qed**

**lemma** *circular-motion*:

$$PRE (\lambda s. (s ''x'') \cdot (s ''x'') + (s ''y'') \cdot (s ''y'') - (s ''r'') \cdot (s ''r'') = 0)$$

$(ODEsystem [(x'', (\lambda s. s \ y'')), (y'', (\lambda s. - s \ x''))] \text{ with } G)$   
 $POST (\lambda s. (s \ x'') \cdot (s \ x'') + (s \ y'') \cdot (s \ y'') - (s \ r'') \cdot (s \ r'') = 0)$   
**apply**(rule-tac  $\eta = (t_V \ x'') \odot (t_V \ x'') \oplus (t_V \ y'') \odot (t_V \ y'') \oplus (\ominus (t_V \ r'') \odot (t_V \ r''))$ )  
**and**  $uInput = [t_V \ y'', \ominus (t_V \ x'')]$  **in**  $dInvForTrms$   
**apply**(simp-all add: vdiff-def varDiffs-def)  
**apply**(clarsimp, erule-tac  $x = r''$  **in** allE)  
**by** simp

**lemma** diff-subst-prprty-4props:  
**assumes** solves:  $\forall x f \in \text{set } xfList. F t (\partial (\pi_1 x f)) = \pi_2 x f (F t)$   
**and**  $tHyp: t \geq 0$   
**and**  $listsHyp: \text{map } \pi_2 xfList = \text{map tval } uInput$   
**and**  $propVarsHyp: \text{propVars } \varphi \subseteq (UNIV - \text{varDiffs})$   
**shows**  $(\llbracket \partial_P \varphi \rrbracket_P) (F t) = (\llbracket (\text{map } (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket \partial_P \varphi \rrbracket_P) (F t)$   
**using**  $propVarsHyp$  **apply**(induction  $\varphi$ , simp-all)  
**using**  $assms$  diff-subst-prprty-4terms **apply** fastforce  
**using**  $assms$  diff-subst-prprty-4terms **apply** fastforce  
**using**  $assms$  diff-subst-prprty-4terms **by** fastforce

**lemma** dInvForProps-prelim:  
**assumes** substHyp:  
 $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1 \llbracket \text{set } xfList \rrbracket)) \longrightarrow st (\partial str) = 0 \longrightarrow$   
 $(\llbracket (\text{map } (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket \partial_t \eta \rrbracket_t) st \geq 0$   
**and**  $termVarsHyp: \text{trmVars } \eta \subseteq (UNIV - \text{varDiffs})$   
**and**  $listsHyp: \text{map } \pi_2 xfList = \text{map tval } uInput$   
**shows**  $(\llbracket \eta \rrbracket_t) a > 0 \longrightarrow (\forall c. (a, c) \in (ODEsystem xfList \text{ with } G) \longrightarrow (\llbracket \eta \rrbracket_t) c > 0)$   
**and**  $(\llbracket \eta \rrbracket_t) a \geq 0 \longrightarrow (\forall c. (a, c) \in (ODEsystem xfList \text{ with } G) \longrightarrow (\llbracket \eta \rrbracket_t) c \geq 0)$   
**proof**(clarify)  
**fix**  $c$  **assume**  $aHyp: (\llbracket \eta \rrbracket_t) a > 0$  **and**  $cHyp: (a, c) \in ODEsystem xfList \text{ with } G$   
**from this obtain**  $t::\text{real}$  **and**  $F::\text{real} \Rightarrow \text{real store}$   
**where**  $tcHyp: t \geq 0 \wedge F t = c \wedge \text{solvesStoreIVP } F xfList a G$  **using** guarDiffEqtn-def  
**by** auto  
**then have**  $\forall x. x \notin \text{varDiffs} \longrightarrow F 0 x = a x$  **using** solves-store-ivpD(6) **by** blast  
**from this have**  $(\llbracket \eta \rrbracket_t) a = (\llbracket \eta \rrbracket_t) (F 0)$  **using** termVarsHyp eqInVars-impl-eqInTrms  
**by** blast  
**hence**  $obs1: (\llbracket \eta \rrbracket_t) (F 0) > 0$  **using**  $aHyp$   $tcHyp$  **by** simp  
**from**  $tcHyp$  **have**  $obs2: \forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-vector-derivative } (\llbracket \partial_t \eta \rrbracket_t) (F r))$  (at  $r$  within  $\{0..t\}$ ) **using** derivationLemma termVarsHyp **by** blast  
**have**  $(\forall t \geq 0. \forall x f \in \text{set } xfList. F t (\partial (\pi_1 x f)) = \pi_2 x f (F t))$   
**using**  $tcHyp$  solves-store-ivpD(4) **by** blast  
**hence**  $\forall r \in \{0..t\}. (\llbracket \partial_t \eta \rrbracket_t) (F r) = (\llbracket (\text{map } (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket \partial_t \eta \rrbracket_t) (F r)$   
**using** diff-subst-prprty-4terms termVarsHyp  $tcHyp$   $listsHyp$  **by** fastforce  
**also from** substHyp **have**  $\forall r \in \{0..t\}. (\llbracket (\text{map } (vdiff \circ \pi_1) xfList) \otimes uInput \rrbracket \partial_t \eta \rrbracket_t) (F r) \geq 0$   
**using** solves-store-ivpD(1) solves-store-ivpD(3)  $tcHyp$  **by** (metis atLeastAtMost-iff)  
**ultimately have**  $\forall r \in \{0..t\}. (\llbracket \partial_t \eta \rrbracket_t) (F r) \geq 0$  **by** (simp)



**from** *obs2* **and** *tcHyp* **have**  $\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-derivative } (\lambda x. x *_R ((\llbracket \partial_t \eta \rrbracket_t) (F r)))) \text{ (at } r \text{ within } \{0..t\})$  **by** (*simp add: has-vector-derivative-def*)

**hence**  $\exists r \in \{0..t\}. (\llbracket \eta \rrbracket_t) (F t) - (\llbracket \eta \rrbracket_t) (F 0) = t \cdot ((\llbracket \partial_t \eta \rrbracket_t) (F r))$   
**using** *mvt-very-simple* **and** *tcHyp* **by** *fastforce*  
**then obtain** *r* **where**  $(\llbracket \partial_t \eta \rrbracket_t) (F r) \geq 0 \wedge 0 \leq r \wedge r \leq t \wedge (\llbracket \partial_t \eta \rrbracket_t) (F t) \geq 0$   
 $\wedge (\llbracket \eta \rrbracket_t) (F t) - (\llbracket \eta \rrbracket_t) (F 0) = t \cdot ((\llbracket \partial_t \eta \rrbracket_t) (F r))$  **using** *\* tcHyp* **by** *fastforce*  
**thus**  $(\llbracket \eta \rrbracket_t) c > 0$   
**using** *obs1 tcHyp* **by** (*metis cancel-comm-monoid-add-class.diff-cancel diff-ge-0-iff-ge*

*diff-strict-mono linorder-neqE-linordered-idom linordered-field-class.sign-simps(45)*  
*not-le*)

**next**

**show**  $0 \leq (\llbracket \eta \rrbracket_t) a \longrightarrow (\forall c. (a, c) \in \text{ODEsystem } \text{xfList with } G \longrightarrow 0 \leq (\llbracket \eta \rrbracket_t) c)$

**proof**(*clarify*)

**fix** *c* **assume** *aHyp*: $(\llbracket \eta \rrbracket_t) a \geq 0$  **and** *cHyp*: $(a, c) \in \text{ODEsystem } \text{xfList with } G$

**from this obtain** *t::real* **and** *F::real*  $\Rightarrow$  *real store*

**where** *tcHyp*: $t \geq 0 \wedge F t = c \wedge \text{solvesStoreIVP } F \text{ xfList } a$  **using** *guarDiffEqtn-def*  
**by** *auto*

**then have**  $\forall x. x \notin \text{varDiffs} \longrightarrow F 0 x = a x$  **using** *solves-store-ivpD(6)* **by** *blast*  
**from this have**  $(\llbracket \eta \rrbracket_t) a = (\llbracket \eta \rrbracket_t) (F 0)$  **using** *termVarsHyp eqInVars-impl-eqInTrms*  
**by** *blast*

**hence** *obs1*: $(\llbracket \eta \rrbracket_t) (F 0) \geq 0$  **using** *aHyp tcHyp* **by** *simp*

**from** *tcHyp* **have** *obs2*: $\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-vector-derivative } (\llbracket \partial_t \eta \rrbracket_t) (F r)) \text{ (at } r \text{ within } \{0..t\})$  **using** *derivationLemma termVarsHyp* **by** *blast*

**have**  $(\forall t \geq 0. \forall \text{xf} \in \text{set } \text{xfList}. F t (\partial (\pi_1 \text{xf})) = \pi_2 \text{xf} (F t))$   
**using** *tcHyp solves-store-ivpD(4)* **by** *blast*

**from this and** *tcHyp* **have**  $\forall r \in \{0..t\}. (\llbracket \partial_t \eta \rrbracket_t) (F r) =$   
 $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \partial_t \eta \rrbracket_t) (F r)$

**using** *diff-subst-prprty-4terms termVarsHyp listsHyp* **by** *fastforce*  
**also from** *substHyp* **have**  $\forall r \in \{0..t\}. (\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \partial_t \eta \rrbracket_t) (F r) \geq 0$

**using** *solves-store-ivpD(1) solves-store-ivpD(3) tcHyp* **by** (*metis atLeastAtMost-iff*)  
**ultimately have**  $\forall r \in \{0..t\}. (\llbracket \partial_t \eta \rrbracket_t) (F r) \geq 0$  **by** (*simp*)

**from** *obs2* **and** *tcHyp* **have**  $\forall r \in \{0..t\}. ((\lambda s. (\llbracket \eta \rrbracket_t) (F s)) \text{ has-derivative } (\lambda x. x *_R ((\llbracket \partial_t \eta \rrbracket_t) (F r)))) \text{ (at } r \text{ within } \{0..t\})$  **by** (*simp add: has-vector-derivative-def*)

**hence**  $\exists r \in \{0..t\}. (\llbracket \eta \rrbracket_t) (F t) - (\llbracket \eta \rrbracket_t) (F 0) = t \cdot ((\llbracket \partial_t \eta \rrbracket_t) (F r))$

**using** *mvt-very-simple* **and** *tcHyp* **by** *fastforce*

**then obtain** *r* **where**  $(\llbracket \partial_t \eta \rrbracket_t) (F r) \geq 0 \wedge 0 \leq r \wedge r \leq t \wedge (\llbracket \partial_t \eta \rrbracket_t) (F t) \geq 0$   
 $\wedge (\llbracket \eta \rrbracket_t) (F t) - (\llbracket \eta \rrbracket_t) (F 0) = t \cdot ((\llbracket \partial_t \eta \rrbracket_t) (F r))$  **using** *\* tcHyp* **by** *fastforce*

**thus**  $(\llbracket \eta \rrbracket_t) c \geq 0$

**using** *obs1 tcHyp* **by** (*metis cancel-comm-monoid-add-class.diff-cancel diff-ge-0-iff-ge*

*diff-strict-mono linorder-neqE-linordered-idom linordered-field-class.sign-simps(45)*  
*not-le*)

**qed**

**qed**

**lemma** *less-pval-to-tval*:

**assumes**  $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \upharpoonright_{\partial_P} (\vartheta \prec \eta) \upharpoonright_P \rrbracket_P) \text{ st}$   
**shows**  $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \langle \partial_t (\eta \oplus (\ominus \vartheta)) \rangle_t \rrbracket_t) \text{ st} \geq 0$   
**using** *assms* **by**(*auto*)

**lemma** *leq-pval-to-tval*:

**assumes**  $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \upharpoonright_{\partial_P} (\vartheta \preceq \eta) \upharpoonright_P \rrbracket_P) \text{ st}$   
**shows**  $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \langle \partial_t (\eta \oplus (\ominus \vartheta)) \rangle_t \rrbracket_t) \text{ st} \geq 0$   
**using** *assms* **by**(*auto*)

**lemma** *dInv-prelim*:

**assumes** *substHyp*: $\forall \text{ st}. G \text{ st} \longrightarrow (\forall \text{ str}. \text{str} \notin (\pi_1 \llbracket \text{set } \text{xfList} \rrbracket)) \longrightarrow \text{st } (\partial \text{ str}) = 0) \longrightarrow$   
 $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \upharpoonright_{\partial_P} \varphi \upharpoonright_P \rrbracket_P) \text{ st}$   
**and** *propVarsHyp*: $\text{propVars } \varphi \subseteq (\text{UNIV} - \text{varDiffs})$   
**and** *listsHyp*: $\text{map } \pi_2 \text{xfList} = \text{map } \text{tval } \text{uInput}$   
**shows**  $(\llbracket \varphi \rrbracket_P) a \longrightarrow (\forall c. (a, c) \in (\text{ODEsystem } \text{xfList with } G) \longrightarrow (\llbracket \varphi \rrbracket_P) c)$   
**proof**(*clarify*)  
**fix** *c* **assume** *aHyp*: $(\llbracket \varphi \rrbracket_P) a$  **and** *cHyp*: $(a, c) \in \text{ODEsystem } \text{xfList with } G$   
**from this obtain** *t*:*real* **and** *F*:*real*  $\Rightarrow$  *real store*  
**where** *tcHyp*: $t \geq 0 \wedge F t = c \wedge \text{solvesStoreIVP } F \text{xfList } a \text{ } G$  **using** *guarDiffEqtn-def*  
**by** *auto*  
**from** *aHyp* *propVarsHyp* **and** *substHyp* **show**  $(\llbracket \varphi \rrbracket_P) c$   
**proof**(*induction*  $\varphi$ )  
**case** (*Eq*  $\vartheta \eta$ )  
**hence** *hyp*: $\forall \text{ st}. G \text{ st} \longrightarrow (\forall \text{ str}. \text{str} \notin (\pi_1 \llbracket \text{set } \text{xfList} \rrbracket)) \longrightarrow \text{st } (\partial \text{ str}) = 0) \longrightarrow$   
 $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \upharpoonright_{\partial_P} (\vartheta \doteq \eta) \upharpoonright_P \rrbracket_P) \text{ st}$  **by** *blast*  
**then have**  $\forall \text{ st}. G \text{ st} \longrightarrow (\forall \text{ str}. \text{str} \notin (\pi_1 \llbracket \text{set } \text{xfList} \rrbracket)) \longrightarrow \text{st } (\partial \text{ str}) = 0) \longrightarrow$   
 $(\llbracket ((\text{map } (\text{vdiff} \circ \pi_1) \text{xfList}) \otimes \text{uInput}) \langle \partial_t (\vartheta \oplus (\ominus \eta)) \rangle_t \rrbracket_t) \text{ st} = 0$  **by** *simp*  
**also have**  $\text{trmVars } (\vartheta \oplus (\ominus \eta)) \subseteq \text{UNIV} - \text{varDiffs}$  **using** *Eq.premis(2)* **by** *simp*  
**moreover have**  $(\llbracket \vartheta \oplus (\ominus \eta) \rrbracket_t) a = 0$  **using** *Eq.premis(1)* **by** *simp*  
**ultimately have**  $(\forall c. (a, c) \in \text{ODEsystem } \text{xfList with } G \longrightarrow (\llbracket \vartheta \oplus (\ominus \eta) \rrbracket_t) c = 0)$   
**using** *dInvForTrms-prelim* *listsHyp* **by** *blast*  
**hence**  $(\llbracket \vartheta \oplus (\ominus \eta) \rrbracket_t) (F t) = 0$  **using** *tcHyp* *cHyp* **by** *simp*  
**from this have**  $(\llbracket \vartheta \rrbracket_t) (F t) = (\llbracket \eta \rrbracket_t) (F t)$  **by** *simp*  
**also have**  $(\llbracket \vartheta \doteq \eta \rrbracket_P) c = ((\llbracket \vartheta \rrbracket_t) (F t) = (\llbracket \eta \rrbracket_t) (F t))$  **using** *tcHyp* **by** *simp*  
**ultimately show** *?case* **by** *simp*  
**next**  
**case** (*Less*  $\vartheta \eta$ )  
**hence**  $\forall \text{ st}. G \text{ st} \longrightarrow (\forall \text{ str}. \text{str} \notin (\pi_1 \llbracket \text{set } \text{xfList} \rrbracket)) \longrightarrow \text{st } (\partial \text{ str}) = 0) \longrightarrow$   
 $0 \leq (\llbracket (\text{map } (\text{vdiff} \circ \pi_1) \text{xfList} \otimes \text{uInput}) \langle \partial_t (\eta \oplus (\ominus \vartheta)) \rangle_t \rrbracket_t) \text{ st}$   
**using** *less-pval-to-tval* **by** *metis*  
**also from** *Less.premis(2)* **have**  $\text{trmVars } (\eta \oplus (\ominus \vartheta)) \subseteq \text{UNIV} - \text{varDiffs}$  **by** *simp*  
**moreover have**  $(\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) a > 0$  **using** *Less.premis(1)* **by** *simp*  
**ultimately have**  $(\forall c. (a, c) \in \text{ODEsystem } \text{xfList with } G \longrightarrow (\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) c > 0)$   
**using** *dInvForProps-prelim(1)* *listsHyp* **by** *blast*  
**hence**  $(\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) (F t) > 0$  **using** *tcHyp* *cHyp* **by** *simp*

**from this have**  $(\llbracket \eta \rrbracket_t) (F t) > (\llbracket \vartheta \rrbracket_t) (F t)$  **by simp**  
**also have**  $(\llbracket \vartheta \prec \eta \rrbracket_P) c = ((\llbracket \vartheta \rrbracket_t) (F t) < (\llbracket \eta \rrbracket_t) (F t))$  **using tcHyp by simp**  
**ultimately show**  $?case$  **by simp**  
**next**  
**case**  $(Leq \vartheta \eta)$   
**hence**  $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1(\llbracket set \ xfList \rrbracket)) \longrightarrow st (\partial \ str) = 0) \longrightarrow$   
 $0 \leq (\llbracket (map (vdiff \circ \pi_1) \ xfList \otimes \ uInput) \langle \partial_t (\eta \oplus (\ominus \vartheta)) \rangle \rrbracket_t) st$  **using leq-pval-to-tval**  
**by metis**  
**also from**  $Leq.prem(2)$  **have**  $trmVars (\eta \oplus (\ominus \vartheta)) \subseteq UNIV - varDiffs$  **by simp**  
**moreover have**  $(\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) a \geq 0$  **using**  $Leq.prem(1)$  **by simp**  
**ultimately have**  $(\forall c. (a, c) \in ODEsystem \ xfList \text{ with } G \longrightarrow (\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) c \geq 0)$   
**using**  $dInvForProps-prelim(2)$   $listsHyp$  **by blast**  
**hence**  $(\llbracket \eta \oplus (\ominus \vartheta) \rrbracket_t) (F t) \geq 0$  **using tcHyp cHyp by simp**  
**from this have**  $(\llbracket \eta \rrbracket_t) (F t) \geq (\llbracket \vartheta \rrbracket_t) (F t)$  **by simp**  
**also have**  $(\llbracket \vartheta \preceq \eta \rrbracket_P) c = ((\llbracket \vartheta \rrbracket_t) (F t) \leq (\llbracket \eta \rrbracket_t) (F t))$  **using tcHyp by simp**  
**ultimately show**  $?case$  **by simp**  
**next**  
**case**  $(And \ \varphi1 \ \varphi2)$   
**then show**  $?case$  **by (simp)**  
**next**  
**case**  $(Or \ \varphi1 \ \varphi2)$   
**from this show**  $?case$  **by auto**  
**qed**  
**qed**

**theorem dInv:**  
**assumes**  $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1(\llbracket set \ xfList \rrbracket)) \longrightarrow st (\partial \ str) = 0) \longrightarrow$   
 $(\llbracket (map (vdiff \circ \pi_1) \ xfList) \otimes \ uInput \rrbracket \partial_P \ \varphi \rrbracket_P) st$   
**and**  $termVarsHyp:propVars \ \varphi \subseteq (UNIV - varDiffs)$   
**and**  $listsHyp:map \ \pi_2 \ xfList = map \ tval \ uInput$   
**and**  $phi-p:P = (\llbracket \varphi \rrbracket_P)$   
**shows**  $PRE \ P \ (ODEsystem \ xfList \text{ with } G) \ POST \ P$   
**proof (clarsimp)**  
**fix**  $a \ b$   
**assume**  $(a, b) \in [P]$   
**from this have**  $aHyp:a = b \wedge P \ a$  **by (metis (full-types) d-p2r rdom-p2r-contents)**  
**have**  $P \ a \longrightarrow (\forall c. (a, c) \in (ODEsystem \ xfList \text{ with } G) \longrightarrow P \ c)$   
**using**  $assms \ dInv-prelim$  **by metis**  
**from this and aHyp have**  $\forall c. (a, c) \in (ODEsystem \ xfList \text{ with } G) \longrightarrow P \ c$  **by blast**  
**thus**  $(a, b) \in wp \ (ODEsystem \ xfList \text{ with } G) \ [P]$   
**using aHyp by (simp add: boxProgrPred-chrctrzn)**  
**qed**

**theorem dInvFinal:**  
**assumes**  $\forall st. G st \longrightarrow (\forall str. str \notin (\pi_1(\llbracket set \ xfList \rrbracket)) \longrightarrow st (\partial \ str) = 0) \longrightarrow$   
 $(\llbracket (map (vdiff \circ \pi_1) \ xfList) \otimes \ uInput \rrbracket \partial_P \ \varphi \rrbracket_P) st$   
**and**  $termVarsHyp:propVars \ \varphi \subseteq (UNIV - varDiffs)$

```

and listsHyp:map  $\pi_2$  xfList = map tval uInput
and impls: $\lceil P \rceil \subseteq \lceil F \rceil \wedge \lceil F \rceil \subseteq \lceil Q \rceil$ 
and phi-f: $F = (\llbracket \varphi \rrbracket_P)$ 
shows PRE P (ODEsystem xfList with G) POST Q
apply(rule-tac  $C = (\llbracket \varphi \rrbracket_P)$  in dCut)
apply(subgoal-tac  $\lceil F \rceil \subseteq wp \text{ (ODEsystem xfList with G ) } \lceil F \rceil$ , simp)
using impls and phi-f apply blast
apply(subgoal-tac PRE F (ODEsystem xfList with G) POST F, simp)
apply(rule-tac  $\varphi = \varphi$  and uInput = uInput in dInv)
  subgoal using assms(1) by simp
  subgoal using termVarsHyp by simp
  subgoal using listsHyp by simp
  subgoal using phi-f by simp
apply(subgoal-tac PRE P (ODEsystem xfList with ( $\lambda s. G s \wedge F s$ )) POST Q,
simp add: phi-f)
apply(rule dWeakening)
using impls by simp

declare d-p2r [simp del]
lemma motion-with-constant-velocity-and-invariants:
  PRE ( $\lambda s. s \text{ ''}x'' > 0 \wedge s \text{ ''}v'' > 0$ )
  (ODEsystem [ $\text{''}x''$ ,  $\lambda s. s \text{ ''}v''$ ]] with ( $\lambda s. \text{True}$ ))
  POST ( $\lambda s. s \text{ ''}x'' > 0$ )
apply(rule-tac  $C = \lambda s. s \text{ ''}v'' > 0$  in dCut)
apply(rule-tac  $\varphi = (t_C 0) \prec (t_V \text{ ''}v'')$  and uInput = [ $t_V \text{ ''}v''$ ] in dInvFinal)
apply(simp-all add: vdiff-def varDiffs-def, clarify, erule-tac  $x = \text{''}v''$  in alle, simp)
apply(rule-tac  $C = \lambda s. s \text{ ''}x'' > 0$  in dCut)
apply(rule-tac  $\varphi = (t_C 0) \prec (t_V \text{ ''}x'')$  and uInput = [ $t_V \text{ ''}v''$ ]
  and  $F = \lambda s. s \text{ ''}x'' > 0$  in dInvFinal)
apply(simp-all add: vdiff-def varDiffs-def)
using dWeakening by simp

lemma motion-with-constant-acceleration-and-invariants:
  PRE ( $\lambda s. s \text{ ''}y'' < s \text{ ''}x'' \wedge s \text{ ''}v'' \geq 0 \wedge s \text{ ''}a'' > 0$ )
  (ODEsystem [ $\text{''}x''$ , ( $\lambda s. s \text{ ''}v''$ )], ( $\text{''}v''$ , ( $\lambda s. s \text{ ''}a''$ ))]) with ( $\lambda s. \text{True}$ ))
  POST ( $\lambda s. (s \text{ ''}y'' < s \text{ ''}x'')$ )
apply(rule-tac  $C = \lambda s. s \text{ ''}a'' > 0$  in dCut)
apply(rule-tac  $\varphi = (t_C 0) \prec (t_V \text{ ''}a'')$  and uInput = [ $t_V \text{ ''}v''$ ,  $t_V \text{ ''}a''$ ] in dInvFinal)
apply(simp-all add: vdiff-def varDiffs-def, clarify, erule-tac  $x = \text{''}a''$  in alle, simp)
apply(rule-tac  $C = \lambda s. s \text{ ''}v'' \geq 0$  in dCut)
apply(rule-tac  $\varphi = (t_C 0) \preceq (t_V \text{ ''}v'')$  and uInput = [ $t_V \text{ ''}v''$ ,  $t_V \text{ ''}a''$ ] in dInvFinal)
apply(simp-all add: vdiff-def varDiffs-def)
apply(rule-tac  $C = \lambda s. s \text{ ''}x'' > s \text{ ''}y''$  in dCut)
apply(rule-tac  $\varphi = (t_V \text{ ''}y'') \prec (t_V \text{ ''}x'')$  and uInput = [ $t_V \text{ ''}v''$ ,  $t_V \text{ ''}a''$ ] in dInvFinal)
apply(simp-all add: varDiffs-def vdiff-def, clarify, erule-tac  $x = \text{''}y''$  in alle, simp)
using dWeakening by simp
declare d-p2r [simp]

```

end