

Involutions2Squares

Maksym Bortin

March 24, 2023

Abstract

This theory contains the involution-based proof of the ‘two squares’ theorem from [THE BOOK](#).

Contents

1	A few basic properties	1
2	The relevant properties of involutions	2
2.1	Unions of preimage/image sets, fixed points	3
3	Primes and the two squares theorem	5

```
theory Involutions2Squares
imports Main
begin
```

1 A few basic properties

```
lemma nat-sqr :
  shows  $\text{nat}(n^2) = (\text{nat}(\text{abs } n))^2$ 
  by (rule int-int-eq[THEN iffD1], simp)
```

```
lemma nat-mod-int :
  assumes  $n \bmod m = k$ 
  shows  $\text{int } n \bmod \text{int } m = \text{int } k$ 
  by (metis assms of-nat-mod)
```

```
lemma sqr-geq-nat :
  shows  $(n::\text{nat}) \leq n^2$ 
  using power2-nat-le-imp-le by simp
```

lemma *sqr-geq-abs* :
shows $\text{abs}(n::\text{int}) \leq n^2$
proof(rule *nat-le-eq-zle*[*THEN iffD1*], *simp*)
show $\text{nat } |n| \leq \text{nat } (n^2)$
using *nat-sqr sqr-geq-nat* **by** *presburger*
qed

lemma *sqr-fix-nat* :
assumes $(n::\text{nat}) = n^2$
shows $n = 0 \vee n = 1$
using *assms numeral-2-eq-2* **by** *fastforce*

lemma *card1* :
shows $(\text{card}\{a, b\} = \text{Suc } 0) = (a = b)$
using *singleton-insert-inj-eq'* **by** *fastforce*

lemma *card2* :
shows $\text{card}\{a, b\} \geq \text{Suc } 0 \wedge \text{card}\{a, b\} \leq 2$
by (*simp add: card-insert-if*)

2 The relevant properties of involutions

definition *involution-on* $A \varphi = (\varphi ' A \subseteq A \wedge (\forall x \in A. \varphi(\varphi x) = x))$

lemma *involution-bij* :
assumes *involution-on* $A \varphi$
shows *bij-betw* $\varphi A A$
using *assms bij-betw-byWitness involution-on-def* **by** *fast*

lemma *involution-sub-bij* :
assumes *involution-on* $A \varphi$
and $S \subseteq A$
and $\forall x \in A. (x \in S) = (\varphi x \notin S)$
shows *bij-betw* $\varphi S (A - S)$
proof(*simp add: bij-betw-def, rule conjI*)
show *inj-on* φS
by (*meson assms bij-betw-def inj-on-subset involution-bij*)
next
show $\varphi ' S = A - S$
proof(rule *set-eqI, clarsimp*)
fix x **show** $(x \in \varphi ' S) = (x \in A \wedge x \notin S)$ (**is** $?L = ?R$)
proof
assume $?L$ **thus** $?R$
by(*metis assms bij-betw-imp-surj-on f-inv-into-f image-eqI inv-into-into involution-bij subset-iff*)

next
assume ?R **thus** ?L
by (metis assms(1) assms(3) image-iff involution-on-def)
qed
qed
qed

lemma *involution-sub-card* :
assumes *involution-on* A φ
and *finite* A
and $S \subseteq A$
and $\forall x \in A. (x \in S) = (\varphi x \notin S)$
shows $2 * \text{card } S = \text{card } A$
proof –
have $\text{card } S = \text{card } (A - S)$
using *assms* *bij-betw-same-card* *involution-sub-bij* **by** *blast*

also have $\dots = \text{card } A - \text{card } S$
by (*meson* *assms* *card-Diff-subset* *rev-finite-subset*)

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

2.1 Unions of preimage/image sets, fixed points

definition *preimg-img-on* A $\varphi = (\bigcup x \in A. \{\{x, \varphi x\}\})$

definition *fixpoints-on* A $\varphi = \{x \in A. \varphi x = x\}$

lemma *preimg-img-on-Union* :
assumes $\varphi ' A \subseteq A$
shows $A = \bigcup (\text{preimg-img-on } A \ \varphi)$
using *assms* **by** (*fastforce* *simp*: *preimg-img-on-def*)

lemma *preimg-img-on-finite* :
assumes *finite* A
shows *finite* (*preimg-img-on* A φ)
by (*simp* *add*: *assms* *preimg-img-on-def*)

lemma *fixpoints-on-finite* :
assumes *finite* A
shows *finite* (*fixpoints-on* A φ)
by (*simp* *add*: *assms* *fixpoints-on-def*)

lemma *preimg-img-on-card* :
assumes $x \in \text{preimg-img-on } A \ \varphi$
shows $1 \leq \text{card } x \wedge \text{card } x \leq 2$

using *assms* by(*fastforce simp: preimg-img-on-def card2*)

corollary *preimg-img-on-eq* :

shows $\text{preimg-img-on } A \ \varphi = \{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 1\} \cup$
 $\{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 2\}$

proof(*rule equalityI[rotated 1], clarsimp+*)

fix *x* **assume** $\text{card } x \neq 2$ **and** $x \in \text{preimg-img-on } A \ \varphi$

thus $\text{card } x = \text{Suc } 0$

using *preimg-img-on-card* **by** *fastforce*

qed

lemma *fixpoints-on-card-eq* :

shows $\text{card}(\text{fixpoints-on } A \ \varphi) = \text{card} \{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 1\}$

proof –

have *bij-betw* ($\lambda x. \{x\}$) (*fixpoints-on* *A* φ)

$\{x. x \in \text{preimg-img-on } A \ \varphi \wedge \text{card } x = 1\}$

by(*fastforce simp: bij-betw-def fixpoints-on-def preimg-img-on-def card1*)

thus *?thesis* **by**(*rule bij-betw-same-card*)

qed

lemma *preimg-img-on-disjoint* :

assumes *involution-on* *A* φ

shows *pairwise disjnt* (*preimg-img-on* *A* φ)

proof(*clarsimp simp: pairwise-def disjnt-def preimg-img-on-def*)

fix *u v* **assume** *b*: $u \in A$ **and** *c*: $v \in A$ **and** *d*: $\{u, \varphi u\} \neq \{v, \varphi v\}$

hence *e*: $u \neq v$ **by** *clarsimp*

with *b* **and** *c* **have** *f*: $\varphi u \neq \varphi v$ **by** (*metis assms involution-on-def*)

have $(\varphi v = u) = (v = \varphi u)$ **by** (*metis assms b c involution-on-def*)

with *d* **have** $\varphi v \neq u \wedge v \neq \varphi u$ **by** *fastforce*

with *e* **and** *f* **show** $v \neq u \wedge v \neq \varphi u \wedge \varphi v \neq u \wedge \varphi v \neq \varphi u$ **by** *simp*

qed

theorem *involution-dom-card-sum* :

assumes *involution-on* *A* φ

and *finite* *A*

shows $\text{card } A = \text{card}(\text{fixpoints-on } A \ \varphi) +$
 $2 * \text{card} \{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 2\}$

proof –

have *eq*: $\{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = \text{Suc } 0\} \cap$

$\{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 2\} = \{\}$

by *fastforce*

have *f1* : *finite* $\{x \in \text{preimg-img-on } A \ \varphi. \text{ card } x = 1\}$

by (*simp add: assms preimg-img-on-finite*)
have $f2 : \text{finite } \{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 2\}$
 by (*simp add: assms preimg-img-on-finite*)

have $\text{card } A = \text{card } (\bigcup (\text{preimg-img-on } A \ \varphi))$
 by (*metis assms(1) involution-on-def preimg-img-on-Union*)

also have $\dots = \text{sum card } (\text{preimg-img-on } A \ \varphi)$
 by (*metis assms(1) card-Union-disjoint card-eq-0-iff not-one-le-zero preimg-img-on-card preimg-img-on-disjoint*)

also have $\dots = \text{sum card } (\{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 1\} \cup \{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 2\})$
 by (*metis preimg-img-on-eq*)

also have $\dots = \text{sum card } \{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 1\} + \text{sum card } \{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 2\}$
 by (*metis (no-types, lifting) Collect-cong One-nat-def eq f1 f2 sum.union-disjoint*)

also have $\dots = \text{card } (\text{fixpoints-on } A \ \varphi) + 2 * \text{card } \{x \in \text{preimg-img-on } A \ \varphi. \text{card } x = 2\}$
 by(*simp add: fixpoints-on-card-eq*)

finally show *?thesis* .
qed

corollary *involution-dom-fixpoints-parity* :
 assumes *involution-on* $A \ \varphi$
 and *finite* A
shows $\text{odd}(\text{card } A) = \text{odd}(\text{card}(\text{fixpoints-on } A \ \varphi))$
 using *assms involution-dom-card-sum* by *fastforce*

3 Primes and the two squares theorem

definition *is-prime* $(n :: \text{nat}) = (n > 1 \wedge (\forall d. d \text{ dvd } n \longrightarrow d = 1 \vee d = n))$

lemma *prime-factors* :
 assumes *is-prime* p
 and $p = n * m$
shows $(n = 1 \wedge m = p) \vee (n = p \wedge m = 1)$
using *assms* **proof**(*clarsimp simp: is-prime-def*)
 assume $\forall d. d \text{ dvd } n * m \longrightarrow d = \text{Suc } 0 \vee d = n * m$
hence $a: n = \text{Suc } 0 \vee n = n * m \wedge m = \text{Suc } 0 \vee m = n * m$
 by (*meson dvd-triv-left dvd-triv-right*)
 assume $0 < n \wedge \text{Suc } 0 \neq m \vee m \neq \text{Suc } 0$ **and** $\text{Suc } 0 < n * m$
with a **show** $n = \text{Suc } 0 \wedge (m = 0 \vee \text{Suc } 0 = n)$ by *fastforce*
qed

lemma *prime-not-sqr* :
assumes *is-prime p*
shows $p \neq n^2$
by (*metis assms is-prime-def order-less-irrefl power2-eq-square prime-factors*)

lemma *int-prime-not-sqr* :
assumes *is-prime p*
shows $\text{int } p \neq n^2$
by (*metis assms nat-int nat-sqr prime-not-sqr*)

lemma *prime-gr4* :
assumes *is-prime p*
and $p \bmod 4 = 1$
shows $p > 4$
proof(*rule ccontr, drule leI*)
assume $p \leq 4$
thus *False*
by (*metis assms dvd-imp-mod-0 dvd-triv-left is-prime-def mod-less mult.right-neutral*
order-less-le zero-neq-one)

qed

theorem *two-squares* :
assumes *a: is-prime p*
and *b: p mod 4 = 1*
shows $\exists n m. p = n^2 + m^2$
proof –
let $?S = \{(u, v, w). \text{int } p = 4 * u * v + w^2 \wedge u > 0 \wedge v > 0\}$
let $?T = ?S \cap \{(u, v, w). w > 0\}$
let $?U = ?S \cap \{(u, v, w). u - v + w > 0\}$
let $?f = \lambda(u, v, w). (v, u, -w)$
let $?g = \lambda(u, v, w). (u - v + w, v, 2 * v - w)$
let $?h = \lambda(u, v, w). (v, u, w)$

have *w-neq0* : $\forall u v w. (u, v, w) \in ?S \longrightarrow w \neq 0$
proof *clarsimp*
fix *u v* **assume** $\text{int } p = 4 * u * v$
hence $4 \text{ dvd } \text{int } p$ **by** *simp*
hence $4 \text{ dvd } p$ **by** *presburger*
with *b* **show** *False* **by** *simp*

qed

have *fin-S* : *finite ?S*
proof –
have *uv-comm* : $\forall u v w. (u, v, w) \in ?S \longrightarrow (v, u, w) \in ?S$ **by** *simp*

have *bound1* : $\forall u v w. (u, v, w) \in ?S \longrightarrow u \leq (\text{int } p - 1) \text{ div } 4$
proof *clarsimp*
fix *u v w* **assume** *1*: $\text{int } p = 4 * u * v + w^2$ **and** *2*: $(0::\text{int}) < v$ **and** *3*:
 $(0::\text{int}) < u$
with *2* **and** *3* **have** *4*: $4 * u \leq 4 * u * v$ **by** *simp*
have $w \neq (0::\text{int})$ **using** *1 2 3 w-neq0* **by** *simp*
hence $1 \leq w^2$
by (*metis add-0 linorder-not-le power2-less-eq-zero-iff zless-imp-add1-zle*)
with *4* **have** *5*: $4 * u \leq 4 * u * v + w^2 - 1$ **by** *simp*
note *zdiv-mono1*[*OF 5*, **where** $b=4::\text{int}$, *simplified*]
thus $u \leq (4 * u * v + w^2 - 1) \text{ div } 4$.
qed

have *bound2* : $\forall u v w. (u, v, w) \in ?S \longrightarrow v \leq (\text{int } p - 1) \text{ div } 4$
using *bound1 uv-comm* **by** *blast*

have *bound3* : $\forall u v w. (u, v, w) \in ?S \longrightarrow |w| \leq \text{int } p$
proof *clarsimp*
fix *u v w::int*
have *1*: $|w| \leq w^2$ **by**(*rule sqr-geq-abs*)
assume $(0::\text{int}) < u$ **and** $(0::\text{int}) < v$
hence $0 < u * v$ **by**(*rule mult-pos-pos*)
hence $0 \leq u * v$ **by** *simp*
hence $w^2 \leq 4 * u * v + w^2$ **by** *simp*
with *1* **show** $|w| \leq 4 * u * v + w^2$ **by** *simp*
qed

let *?prod* = $\{1..(\text{int } p - 1) \text{ div } 4\} \times \{1..(\text{int } p - 1) \text{ div } 4\} \times \{- \text{int } p.. \text{int } p\}$

have *prod*: $\forall u v w. (u, v, w) \in ?S \longrightarrow (u, v, w) \in ?prod$
proof(*intro allI*)
fix *u v w* **show** $(u, v, w) \in ?S \longrightarrow (u, v, w) \in ?prod$
proof(*rule impI*)
assume *1*: $(u, v, w) \in ?S$
note *bound1*[*rule-format*, *OF 1*] **and**
bound2[*rule-format*, *OF 1*]
with *1* **show** $(u, v, w) \in ?prod$
proof *simp*
have $|w| \leq \text{int } p$ **by**(*rule bound3*[*rule-format*, *OF 1*])
hence $w \leq \text{int } p \wedge -w \leq \text{int } p$ **by**(*rule abs-le-iff*[*THEN iffD1*])
with *1* **show** $-(4 * u * v) - w^2 \leq w \wedge w \leq 4 * u * v + w^2$ **by** *simp*
qed
qed
qed

show *?thesis*
proof(*rule-tac B=?prod in finite-subset*)
show $?S \subseteq ?prod$ **using** *prod* **by** *fast*

```

next
  show finite ?prod by simp
qed
qed

have inv1 : involution-on ?S ?f
  by(clarsimp simp: involution-on-def)

have inv2 : involution-on ?U ?g
  by(fastforce simp: involution-on-def int-distrib power2-diff power2-eq-square)

have inv3 : involution-on ?T ?h
  by(fastforce simp: involution-on-def)

have part1 :  $\forall x \in ?S. (x \in ?T) = (?f x \notin ?T)$ 
proof clarsimp
  fix u v w assume 1:  $\text{int } p = 4 * u * v + w^2$  and 2:  $(0::\text{int}) < v$  and 3:
   $(0::\text{int}) < u$ 
  have  $w \neq 0$ 
  proof(rule w-neq0[rule-format])
    from 1 2 3 show  $(u, v, w) \in ?S$  by simp
  qed
  thus  $(0 < w) = (\neg w < 0)$  by fastforce
qed

have part2 :  $\forall x \in ?S. (x \in ?U) = (?f x \notin ?U)$ 
proof clarsimp
  fix u v w assume 1:  $\text{int } p = 4 * u * v + w^2$  and 2:  $u > 0$  and 3:  $v > 0$ 
  show  $(0 < u - v + w) = (\neg w < v - u)$  (is ?L = ?R)
  proof
    assume ?L with 2 and 3 show ?R by fastforce
  next
    assume ?R hence 4:  $v - u \leq w$  by simp
    show ?L
    proof(rule ccontr)
      assume  $\neg ?L$  with 4 have  $w = v - u$  by fastforce
      with 1 have  $\text{int } p = 4 * u * v + (v - u)^2$  by fast
      then have  $\text{sqr} : \text{int } p = (v + u)^2$  by(simp add: power2-diff power2-sum)
      with int-prime-not-sqr[OF a] show False ..
    qed
  qed
qed

have card-eq :  $\text{card } ?T = \text{card } ?U$ 
proof -
  have 1:  $2 * \text{card } ?T = \text{card } ?S$ 
  by (smt (verit, ccfv-SIG) Int-iff fin-S inv1 involution-sub-card part1 subsetI)
  have 2:  $2 * \text{card } ?U = \text{card } ?S$ 
  by (smt (verit, ccfv-SIG) Int-iff fin-S inv1 involution-sub-card part2 subsetI)

```



```

with 1 show ?thesis by simp
qed

have fixp: fixpoints-on ?U ?g = {((int p - 1) div 4, 1, 1)} (is ?L = ?R)
proof
  show ?L ⊆ ?R
  proof (clarsimp simp: fixpoints-on-def)
    fix u v assume 1: int p = 4 * u * v + v2 and 2: 0 < u and 3: 0 < v
    then have 4: int p = v * (4 * u + v)
      by (simp add: power2-eq-square int-distrib)
    have 5: p = nat v * (4 * nat u + nat v)
    proof (rule int-int-eq[THEN iffD1])
      show int p = int (nat v * (4 * nat u + nat v))
        using 2 3 proof (simp add: 4)
        qed
      qed
    note prime-factors[OF a 5]
    then show u = (4 * u * v + v2 - 1) div 4 ∧ v = 1
    proof
      assume nat v = 1 ∧ 4 * nat u + nat v = p
      with 2 and 3 have v = 1 ∧ 4 * u + v = int p by fastforce
      thus ?thesis by simp
    next
      assume nat v = p ∧ 4 * nat u + nat v = 1
      with 2 have False by fastforce
      thus ?thesis ..
    qed
  qed
next
  show ?R ⊆ ?L
  proof (clarsimp simp: fixpoints-on-def, rule conjI)
    show int p = 4 * ((int p - 1) div 4) + 1
    proof (subst dvd-mult-div-cancel)
      show 4 dvd int p - 1
      proof (subst mod-eq-dvd-iff[THEN sym])
        show int p mod 4 = 1 mod 4 by (simp add: nat-mod-int[OF b, simplified])
      qed
    next
      show int p = int p - 1 + 1 by simp
    qed
  next
    show 0 < (int p - 1) div 4
    using a b prime-gr4 by fastforce
  qed
qed

have cardS1 : odd(card ?T)
proof (subst card-eq)
  show odd(card ?U)

```

using *add-diff-cancel-right' fin-S fixp inv2 involution-dom-fixpoints-parity* **by**
fastforce

qed

have *fixp-ex* : $\exists x. x \in \text{fixpoints-on } ?T ?h$

proof(*rule ccontr*)

assume $\neg ?thesis$ **hence** *1: fixpoints-on ?T ?h = {}* **by** *fast*

note *involution-dom-card-sum[OF inv3, simplified 1]*

hence *even(card ?T)* **by** (*simp add: fin-S*)

with *cardS1* **show** *False ..*

qed

note *fixp-ex* **then have** $\exists u w. u > 0 \wedge w > 0 \wedge \text{int } p = 4 * u * u + w^2$

by(*clarsimp simp: fixpoints-on-def, fast*)

then obtain *u w* **where** *c: u > 0 \wedge w > 0 \wedge int p = (2 * u)² + w²*

by(*fastforce simp: power2-eq-square*)

hence $p = (\text{nat}(2 * u))^2 + (\text{nat } w)^2$

by (*smt (verit) int-nat-eq nat-int nat-int-add of-nat-power*)

thus *?thesis* **by** *fast*

qed

end