

Analyse numérique en Rocq
Vers une formalisation de la méthode des éléments finis
Partie II : Les éléments finis de Lagrange simpliciaux

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Formalization Process (1/2) — Use Literature

Formalization of mathematics

↪ translate existing literature

Textbooks used for rocq-num-analysis

Undergraduate Mathematics:

B. Gostiaux. 1. *Algèbre*. 2. *Topologie, analyse réelle*. 3. *Analyse fonctionnelle et calcul diff.* PUF, 1993

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Detailed *pen-and-paper* proofs for rocq-num-analysis

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+ make formalization **design choices**

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Formalization Process (2/2) — Feedback

Feedback: formal proof allows another view of mathematics

↪ unusual/original formulations

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In practice

- choose proof paths mostly using already formalized notions
 - ↪ e.g. Lax–Milgram rather than Banach–Nečas–Babuška
 - ↪ e.g. exploit affine properties for Lagrange FE
- try to generalize results (with reasonable efforts)
- try to choose constructive proof paths (with reasonable efforts)

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Teaching purposes: accessibility rather than generalization

Another View of Mathematics

Factorization of results via **generalization/abstraction**

e.g. modules on a ring of scalars vs vector spaces on a field

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- use **total** functions (undefined $\rightsquigarrow$ fictitious/unspecified)
e.g. minus on $\mathbb{N}$ (0), reciprocal on $\mathbb{R}$ (0),
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Context {T1 T2 : Type}. (* unit type means singleton *)

Lemma fun_from_empty_is_unit : $\neg \text{inhabited T1} \rightarrow \text{is_unit_type (T1} \rightarrow \text{T2)}$.

Lemma fun_to_empty_is_empty :

$\text{inhabited T1} \rightarrow \neg \text{inhabited T2} \rightarrow \neg \text{inhabited (T1} \rightarrow \text{T2)}$.

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$\text{inhabited } T1 \rightarrow \neg \text{inhabited } T2 \rightarrow \neg \text{inhabited } (T1 \rightarrow T2)$.

$\rightsquigarrow \mathbb{R}^n$ is represented by $[0..n) \rightarrow \mathbb{R}$, thus $\mathbb{R}^0 = \{[]\} = \{0\}$

$\dim = 0$, i.e. the **empty family** of empty vectors **is a basis**

- 1 Introduction
- 2 About Measure Theory
 - Set Systems
 - Lebesgue Induction Principle
- 3 Simplicial Lagrange Finite Elements
 - Reference Simplex
 - Generic Simplex
 - Lagrange Finite Element
- 4 Difficulties, Conclusion and Perspectives

Set Systems (1/3) — Elementary Properties

FC, VM. RR-9386 (v3), chap. 8, pp. 107–148.

(WIP: rocq-num-analysis branch [Subset](#))

Definition $P \subset \mathcal{P}(X)$ + closedness properties (e.g. under c , or $\bigcup_{\mathbb{N}}$)

$\leadsto$ σ -algebra, algebra of sets, monotone class (filter, topology)

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(* belonging function *)

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Context $\{T : \text{Type}\}$.

(* operations on sets *)

Definition `emptyset` : `subset` $T := \text{fun } _ \Rightarrow \text{False}$.

Definition `compl` ($A : \text{subset } T$) : `subset` $T := \text{fun } x \Rightarrow \neg A \ x$.

Definition `union_seq` ($As : \mathbb{N} \rightarrow \text{subset } T$) : `subset` $T := \text{fun } x \Rightarrow \exists n, As \ n \ x$.

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Notation `subset_system` $X := (\text{subset } (\text{subset } X))$.

(* $(X \rightarrow \text{Prop}) \rightarrow \text{Prop}$ *)

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Definition compl (A : subset T) : subset T := fun x $\Rightarrow$ $\neg$ A x.

Definition union_seq (As : $\mathbb{N} \rightarrow$ subset T) : subset T := fun x $\Rightarrow$ $\exists$ n, As n x.

Notation subset_system X := (subset (subset X)). (* (X $\rightarrow$ Prop) $\rightarrow$ Prop *)

(* closedness properties of set systems *)

Context (P : subset_system T).

Definition wEmpty : Prop := P emptyset. (* wE *)

Definition Compl : Prop := $\forall$ A, P A $\rightarrow$ P (compl A). (* C *)

Definition Union_seq : Prop := $\forall$ As, ($\forall$ n, P (As n)) $\rightarrow$ P (union_seq As). (* Uc *)

Set Systems (2/3) — Constructive Approach

Generated σ -algebra: $G \subset \mathcal{P}(X), \Sigma(G) \stackrel{\text{def}}{=} \bigcap_{P \sigma\text{-alg}, G \subset P} P$

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Context {T : Type} (gen : subset_system T).

Inductive Sigma_algebra : subset_system T :=

Sigma_algebra_Gen : Incl gen Sigma_algebra	
Sigma_algebra_wEmpty : wEmpty Sigma_algebra	(* wE *)
Sigma_algebra_Compl : Compl Sigma_algebra	(* C *)
Sigma_algebra_Union_seq : Union_seq Sigma_algebra.	(* Uc *)

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$\rightsquigarrow$ proofs by **induction** for properties on σ -algebras (only 4 cases)

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Usual predicate form

Definition is_Sigma_algebra P : Prop := Sigma_algebra P = P.

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Definition is_Sigma_algebra P : Prop := Sigma_algebra P = P.

Lemma is_Sigma_algebra_equiv :

(* $\Sigma \Leftrightarrow wE \wedge C \wedge Uc$ *)

$\forall P$, is_Sigma_algebra P $\leftrightarrow$ wEmpty P $\wedge$ Compl P $\wedge$ Union_seq P.

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$\rightsquigarrow$ π/λ -system, ring/algebra of sets, monotone class and σ -ring
Semiring and semi-algebra remain in predicate form only

Set Systems (3/3) — High-level Proofs

Theorem monotone_class :

$\text{Sigma_algebra (Algebra gen) = Monotone_class (Algebra gen)}.$

Proof.

rewrite $\leftarrow$ Sigma_algebra_Monotone_class.

apply Algebra_Monotone_class_is_Sigma_algebra.

+ **apply** Monotone_class_Algebra_is_Algebra.

+ **apply** Monotone_class_idem.

Qed.

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Theorem `monotone_class` :

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1: `Sigma_algebra (Algebra gen) = Monotone_class (Algebra gen)`

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Check `Sigma_algebra_Monotone_class`.

$\forall G, \text{Sigma_algebra } (\text{Monotone_class } G) = \text{Sigma_algebra } G$

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Goal

1: `is_Monotone_class (Monotone_class (Algebra gen))`

Check `Monotone_class_idem.`

$\forall G, \text{is_Monotone_class (Monotone_class } G)$

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Theorem `monotone_class` :

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Goal

All goals completed.

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Similar proof path for Dynkin π - λ theorem

Outline

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Formal Methods 2023. (rocq-num-analysis [v2.0](#))

Follows F. Maisonnette. *Intégration*. Presses de l'École des Mines, 2014
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Measurability of functions

Context {T1 T2 : Type} (gen1 : subset_system T1) (gen2 : subset_system T2).

(* measurable is an alias for Sigma_algebra *)

Definition measurable_fun : subset (T1 → T2) := (* $\forall A_2 \in \Sigma_2, f^{-1}(A_2) \in \Sigma_1$ *)
fun f ⇒ $\forall A_2$, measurable gen2 A2 → measurable gen1 (fun x1 ⇒ A2 (f x1)).

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For extended real-valued functions

Context {T : Type} (gen : subset_system T).

(* with T1 := T and T2 := $\overline{\mathbb{R}}$ *)

Definition meas_fun_Rbar := measurable_fun gen gen_Rbar.

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(* with T1 := T and T2 := $\overline{\mathbb{R}}$ *)

Definition meas_fun_Rbar := measurable_fun gen gen_Rbar.

Definition Mplus : subset (T → Rbar) := fun f ⇒ nonneg f ∧ meas_fun_Rbar f.

Lebesgue Induction Principle (2/3) — Inductive Definition

Constructive view of $\mathcal{M}_+$

Lebesgue Induction Principle (2/3) — Inductive Definition

Constructive view of $\mathcal{M}_+$

Context $\{T : \text{Type}\}$ (gen : subset_system T).

Inductive Mp : subset (T $\rightarrow$ Rbar) :=

- | Mp_charac : $\forall A$, measurable gen A $\rightarrow$ Mp (charac A)
- | Mp_scal : $\forall a f$, $0 \leq a \rightarrow$ Mp f $\rightarrow$ Mp (fun x $\Rightarrow$ a $\ast_{\mathbb{R}}$ f x)
- | Mp_plus : $\forall f g$, Mp f $\rightarrow$ Mp g $\rightarrow$ Mp (fun x $\Rightarrow$ f x $+\mathbb{R}$ g x)
- | Mp_sup : $\forall fs$, incr_fun_seq fs $\rightarrow$ (* fs n $\leq$ fs (S n) *)
($\forall n$, Mp (fs n)) $\rightarrow$ Mp (fun x $\Rightarrow$ Sup_seq (fun n $\Rightarrow$ fs n x)).

Lebesgue Induction Principle (2/3) — Inductive Definition

Constructive view of $\mathcal{M}_+$

Context $\{T : \text{Type}\}$ (gen : subset_system T).

Inductive Mp : subset (T $\rightarrow$ Rbar) :=

- | Mp_charac : $\forall A$, measurable gen A $\rightarrow$ Mp (charac A)
- | Mp_scal : $\forall a f$, $0 \leq a \rightarrow$ Mp f $\rightarrow$ Mp (fun x $\Rightarrow$ a $\cdot_{\mathbb{R}}$ f x)
- | Mp_plus : $\forall f g$, Mp f $\rightarrow$ Mp g $\rightarrow$ Mp (fun x $\Rightarrow$ f x $+_{\mathbb{R}}$ g x)
- | Mp_sup : $\forall fs$, incr_fun_seq fs $\rightarrow$ (* fs n $\leq$ fs (S n) *)
($\forall n$, Mp (fs n)) $\rightarrow$ Mp (fun x $\Rightarrow$ Sup_seq (fun n $\Rightarrow$ fs n x)).

Lemma Mp_correct : $\forall f$, Mp f $\leftrightarrow$ Mplus gen f.

Lebesgue Induction Principle (3/3) — Induction Principle

Lemma $\text{Mp_ind} : \forall (P : \text{subset } (T \rightarrow \mathbb{R})) ,$ (* generated lemma *)
 $(\forall A, \text{measurable gen } A \rightarrow P(\text{charac } A)) \rightarrow$
 $(\forall a f, 0 \leq a \rightarrow \text{Mp } f \rightarrow P f \rightarrow P(\text{fun } x \Rightarrow a *_{\mathbb{R}} f x)) \rightarrow$
 $(\forall f g, \text{Mp } f \rightarrow P f \rightarrow \text{Mp } g \rightarrow P g \rightarrow P(\text{fun } x \Rightarrow f x +_{\mathbb{R}} g x)) \rightarrow$
 $(\forall f, \text{incr_fun_seq } f \rightarrow$
 $(\forall n, \text{Mp } (f n)) \rightarrow (\forall n, P(f n)) \rightarrow P(\text{fun } x \Rightarrow \text{Sup_seq } (\text{fun } n \Rightarrow f n x))) \rightarrow$
 $\forall f, \text{Mp } f \rightarrow P f.$

Lemma (Lebesgue induction principle)

Let P be a predicate on $X \rightarrow \mathbb{R}$. Assume P holds on $\mathcal{IF}$ and is compatible on $\mathcal{M}_+$ with positive linear operations and with the supremum of nondecreasing sequences:

$$\begin{aligned} & \forall A \in \Sigma, \quad P(\mathbb{1}_A), \\ & \forall a \in \mathbb{R}_+, \forall f \in \mathcal{M}_+, \quad P(f) \Rightarrow P(af), \\ & \forall f, g \in \mathcal{M}_+, \quad P(f) \wedge P(g) \Rightarrow P(f + g), \\ & \forall (f_n)_{n \in \mathbb{N}} \in \mathcal{M}_+, \quad (\forall n \in \mathbb{N}, f_n \leq f_{n+1} \wedge P(f_n)) \Rightarrow P\left(\sup_{n \in \mathbb{N}} f_n\right). \end{aligned}$$

Then, P holds on $\mathcal{M}_+$.

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Simplicial Lagrange Finite Elements

SB, FC, VM, MM, HM. *A Rocq Formalization of Simplicial Lagrange FE*. RR-9590, Inria Saclay, 2025. (rocq-num-analysis [v2.0](#))

Finite element method

T_{geom} transfers computations on any cell K to the reference unit cell $\hat{K}$

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↪ do the same to build Lagrange FE

define quantities / prove properties in the reference case

then transport defs/most proofs using affine properties of T_{geom}

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B. Gostiaux (4. *Géométrie affine et métrique*. PUF, 1995)

Une propriété vraiment affine se traduit par des barycentres
[A truly affine property translates into barycenters]

Barycentric coordinates = affine Lagrange polynomials ($k = 1$)

Formalization of Finite Elements (1/2) — Definition

Finite element as triple (K, P, Σ) (Ciarlet, 1991)

Given $d, n_{\text{dof}} \geq 1$ and $q \in \{1, d\}$

Geometric element $K \subset \mathbb{R}^d$ polytope, $\text{int}(K) \neq \emptyset$ (e.g. d -simplex)

Approximation space $P \subset \mathcal{F}(K \rightarrow \mathbb{R}^q)$ vector space, $\dim \in \mathbb{N}^*$ (e.g. poly)

Degrees of freedom $\Sigma = (\sigma_i)_{i \in [0..n_{\text{dof}}]} \in \mathcal{F}(P, \mathbb{R})$ lin (e.g. $\sigma_i(p) = p(a_i)$)

unisolvence: $\Phi_\Sigma \stackrel{\text{def}}{=} (p \mapsto (\sigma_i(p))_{i \in [0..n_{\text{dof}}]})$ bij onto $\mathbb{R}^{n_{\text{dof}}}$

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unisolvence $\iff \dim P = n_{\text{dof}} \wedge \Phi_\Sigma \text{ inj}$

Formalization of Finite Elements (2/2) — Rocq Record

v1: choose $q = 1$, K simplex

```
Record FE (d : ℕ) : Type := mk_FE {  
  nvtx : ℕ := d.+1;  
  K_vertices : [0..nvtx) → 'ℝ^d;  
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Definition KerSO : **Prop** := ∀ x1, PG1 x1 → f x1 = 0 → x1 = 0. (* $\ker f|_{PG_1} = \{0\}$ *)

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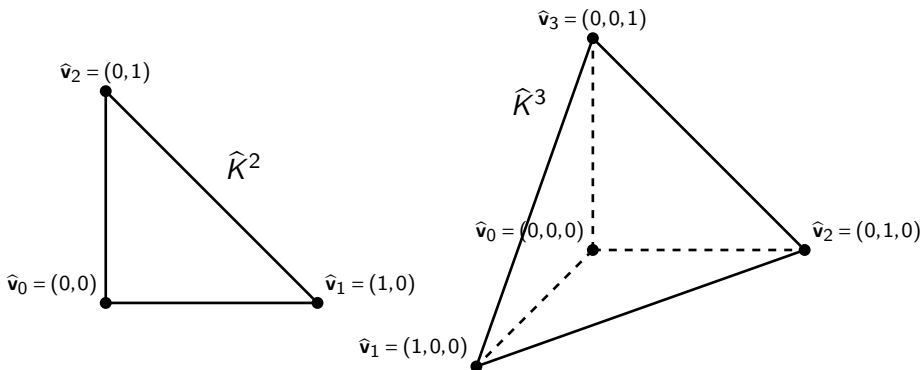
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$\rightsquigarrow$ **build** the record for simplicial Lagrange FE

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Reference Simplex (1/3) — Vertices and Nodes

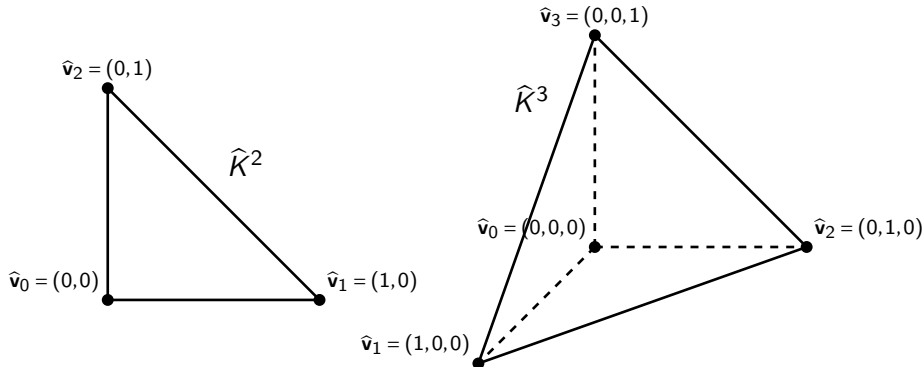


bold = vector/point/tuple

hat = reference

Reference vertices $\hat{\mathbf{v}} \stackrel{\text{def}}{=} (\mathbf{0}, \boldsymbol{\delta}_0, \dots, \boldsymbol{\delta}_{d-1}) \quad (\forall i \in [0..d], \boldsymbol{\delta}_i \stackrel{\text{def}}{=} (\delta_{ij})_{j \in [0..d]})$

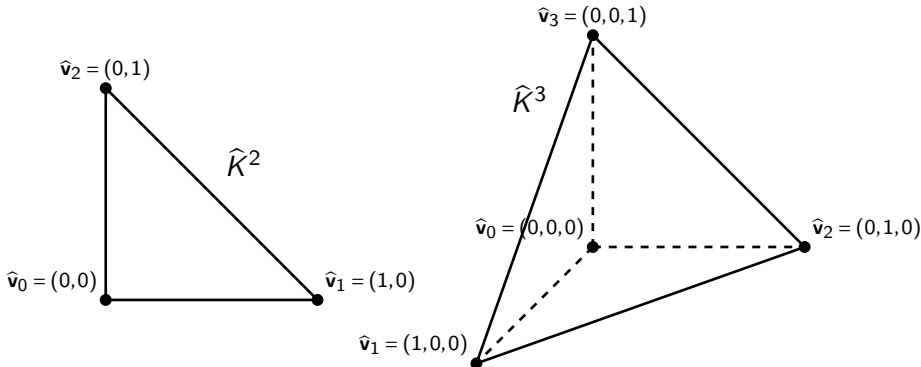
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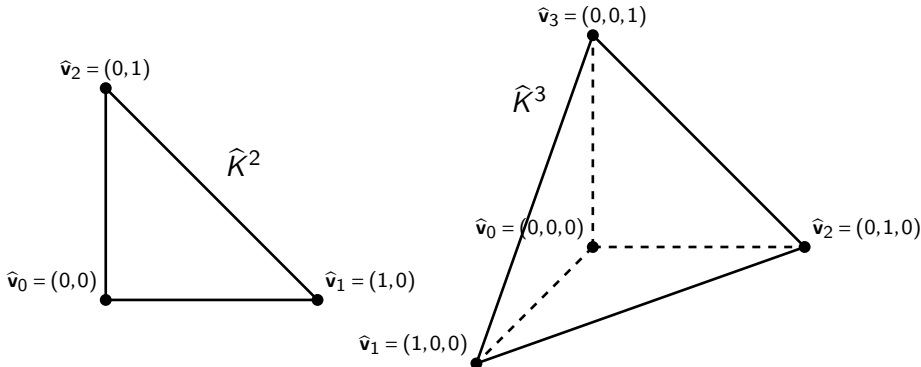


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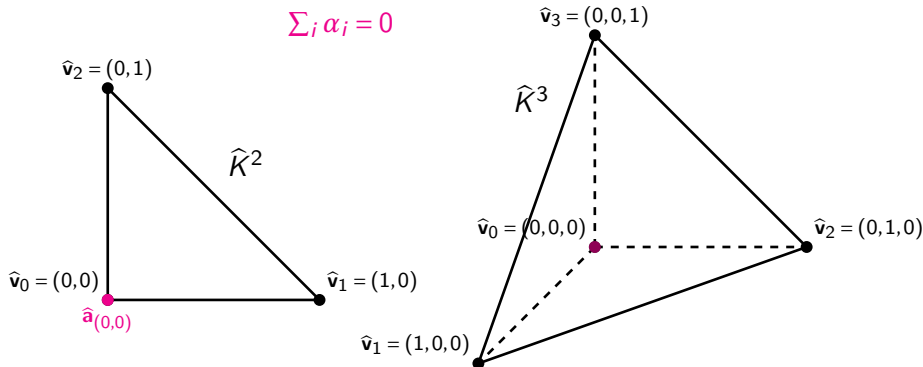


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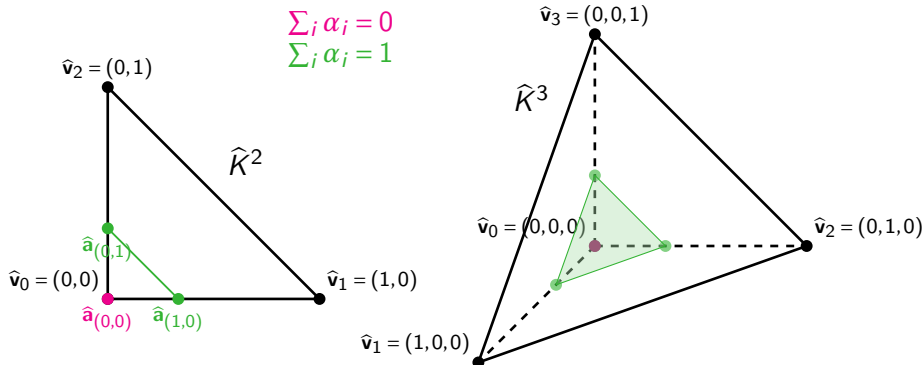


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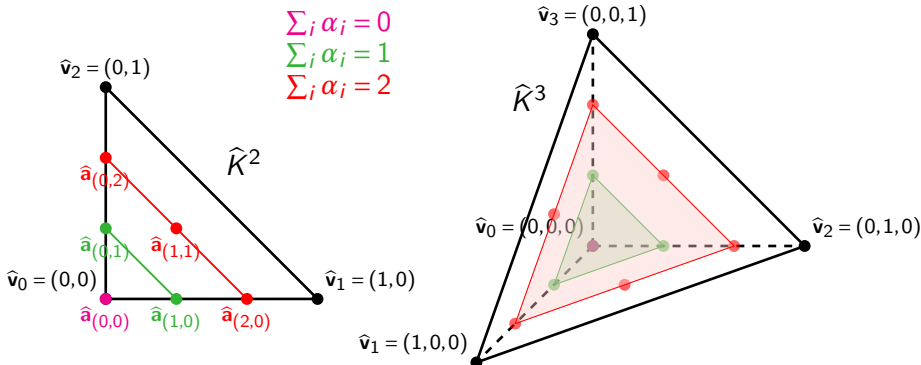


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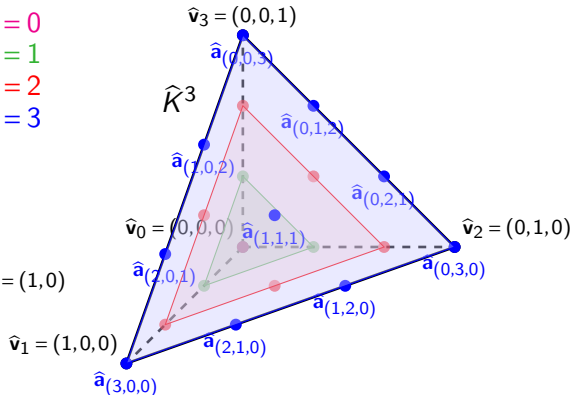
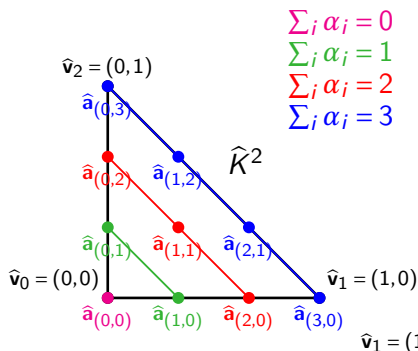


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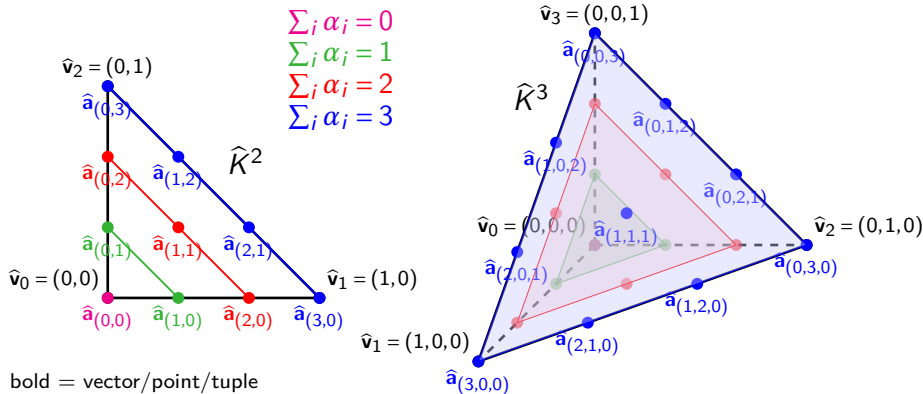


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 $\rightsquigarrow \hat{\mathbf{v}}$ are ref nodes, $k=1 \Rightarrow \hat{\mathbf{a}} = \text{ref vertices}$

Reference Simplex (2/3) — Lagrange Polynomials

Reference Lagrange polynomials given $\hat{\mathbf{x}} \in \hat{\mathbb{R}}^d$

$$\begin{aligned}(i = 0) \quad \widehat{\mathcal{L}}_0(\hat{\mathbf{x}}) &\stackrel{\text{def}}{=} 1 - \sum_j \hat{x}_j \\(i \in [1..d]) \quad \widehat{\mathcal{L}}_i(\hat{\mathbf{x}}) &\stackrel{\text{def}}{=} \hat{x}_{i-1}\end{aligned}$$

Some properties

$$\forall i, j \in [0..d], \quad \widehat{\mathcal{L}}_i(\hat{\mathbf{v}}_j) = \delta_{ij}$$

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$$\widehat{\mathcal{L}} = \ell^{\hat{\mathbf{v}}} \stackrel{\text{def}}{=} \text{barycentric coordinates in } \hat{\mathbf{v}}$$

$$(\text{i.e. } \sum_i \widehat{\mathcal{L}}_i(\hat{\mathbf{x}}) \hat{\mathbf{v}}_i = \hat{\mathbf{x}} \text{ with } \sum_i \widehat{\mathcal{L}}_i = 1)$$

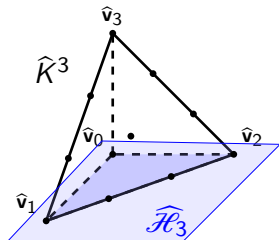
$$\forall i \in [0..d], \quad \widehat{\mathcal{L}}_i \text{ affine mapping}$$

$$\widehat{\mathcal{L}} \text{ basis of } \mathbb{P}_1^d$$

Reference Simplex (3/3) — Face Hyperplanes

Reference face hyperplane

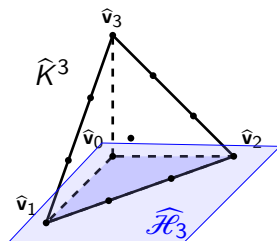
$$(i \in [0..d]) \quad \widehat{\mathcal{H}}_i \stackrel{\text{def}}{=} \text{span}(\widehat{\mathbf{v}}_j)_{j \neq i}$$



Reference Simplex (3/3) — Face Hyperplanes

Reference face hyperplane $(\rightsquigarrow \widehat{\mathcal{H}}_i = \text{ker } \widehat{\mathcal{L}}_i)$

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Reference Simplex (3/3) — Face Hyperplanes

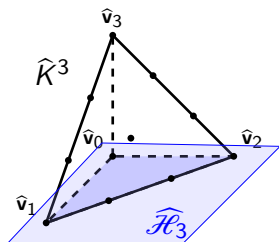
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Reference Simplex (3/3) — Face Hyperplanes

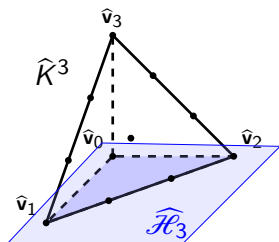
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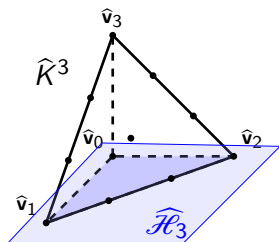
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Hyperfacer multi-indices $(\rightsquigarrow \boldsymbol{\alpha} \in \mathcal{A}_{k,i}^d \Leftrightarrow \widehat{\mathbf{a}}_{\boldsymbol{\alpha}} \in \widehat{\mathcal{H}}_i)$

$$\mathcal{A}_{k,0}^d \stackrel{\text{def}}{=} \{\boldsymbol{\alpha} \in \mathcal{A}_k^d \mid \sum_i \alpha_i = k\}, \quad (i \in [1..d]) \quad \mathcal{A}_{k,i}^d \stackrel{\text{def}}{=} \{\boldsymbol{\alpha} \in \mathcal{A}_k^d \mid \alpha_{i-1} = 0\}$$

Reference Simplex (3/3) — Face Hyperplanes

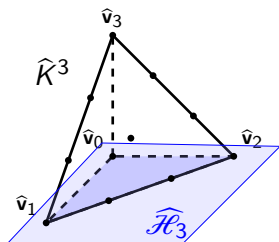
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Reference Simplex (3/3) — Face Hyperplanes

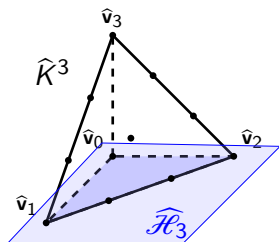
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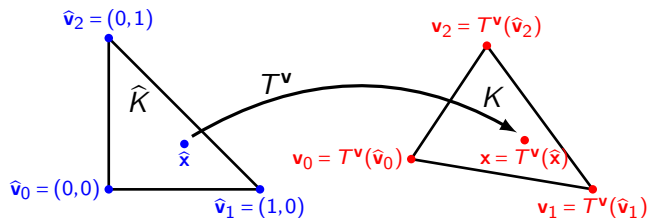
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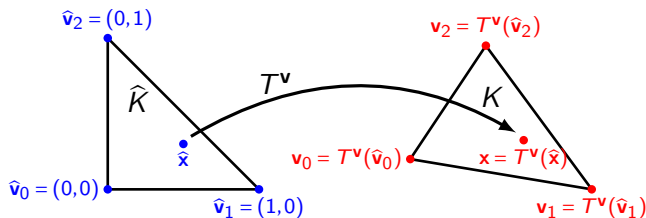
Outline

- 1 Introduction
- 2 About Measure Theory
- 3 **Simplicial Lagrange Finite Elements**
 - Reference Simplex
 - **Generic Simplex**
 - Lagrange Finite Element
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Generic Simplex (1/3) — Geometric Transformation



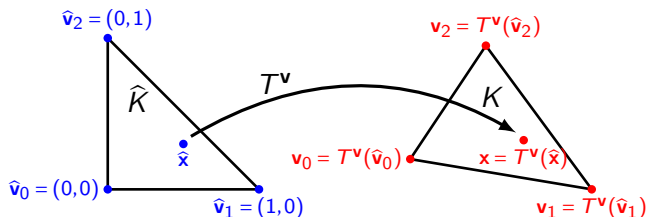
Generic Simplex (1/3) — Geometric Transformation



Geometric transformation given $d+1$ points $\mathbf{v}$ in $\mathbb{R}^d$

$$T^{\mathbf{v}}(\hat{\mathbf{x}}) \stackrel{\text{def}}{=} \sum_{i \in [0..d]} \hat{\mathcal{L}}_i(\hat{\mathbf{x}}) \mathbf{v}_i \quad (T^{\mathbf{v}} : \hat{\mathbb{R}}^d \rightarrow \mathbb{R}^d)$$

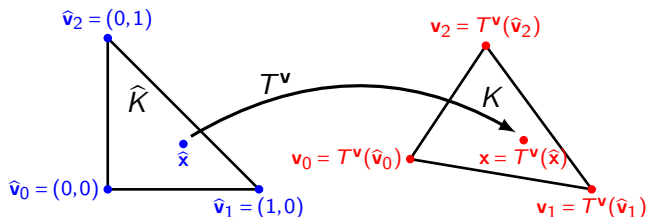
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Some properties

$$\mathbf{v} \text{ aff indep} \implies \begin{array}{lll} T^{\mathbf{v}} \text{ affine mapping,} & T^{\mathbf{v}}(\hat{\mathbf{v}}) = \mathbf{v}, & T^{\mathbf{v}}(\hat{K}) = K \\ T^{\mathbf{v}} \text{ bij from } \hat{\mathbb{R}}^d(\hat{K}) \text{ onto } \mathbb{R}^d(K), & & (T^{\mathbf{v}})^{-1} \text{ aff map} \end{array}$$

Generic Simplex (2/3) — Nodes and Face Hyperplanes

Nodes $\mathbf{a}_\alpha^{\mathbf{v}} \stackrel{\text{def}}{=} \mathcal{T}^{\mathbf{v}}(\hat{\mathbf{a}}_\alpha)$ $(\rightsquigarrow \mathbf{v} \text{ are nodes, } k=1 \Rightarrow \mathbf{a}^{\mathbf{v}} = \text{vertices})$

Generic Simplex (2/3) — Nodes and Face Hyperplanes

Nodes $\mathbf{a}_\alpha^\mathbf{v} \stackrel{\text{def}}{=} T^\mathbf{v}(\hat{\mathbf{a}}_\alpha)$ ($\rightsquigarrow \mathbf{v}$ are nodes, $k=1 \Rightarrow \mathbf{a}^\mathbf{v} = \text{vertices}$)

Lagrange polynomials $\mathbf{v} \in (\mathbb{R}^d)^{d+1}$ **affinely independent**

$$(i \in [0..d]) \quad \forall \mathbf{x} \in \mathbb{R}^d, \quad \mathcal{L}_i^\mathbf{v}(\mathbf{x}) \stackrel{\text{def}}{=} \widehat{\mathcal{L}}_i \circ (T^\mathbf{v})^{-1}(\mathbf{x})$$

$(T^\mathbf{v})^{-1}$ **aff map** $\rightsquigarrow \mathcal{L}_i^\mathbf{v}(\mathbf{v}_j) = \delta_{ij}, \quad \sum_i \mathcal{L}_i^\mathbf{v} = 1, \quad \mathcal{L}^\mathbf{v} = \ell^\mathbf{v}, \quad \mathcal{L}_i^\mathbf{v} \text{ aff map}$
 $\mathcal{L}^\mathbf{v}$ basis of $\mathbb{P}_1^d$

Generic Simplex (2/3) — Nodes and Face Hyperplanes

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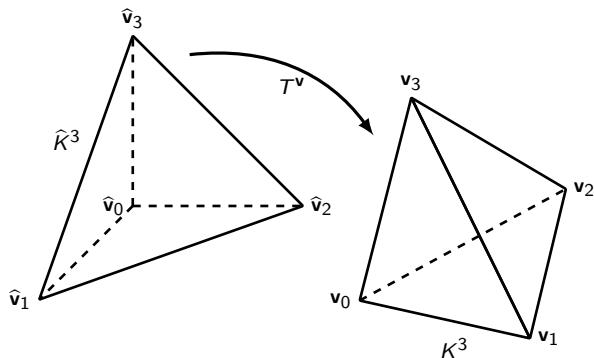
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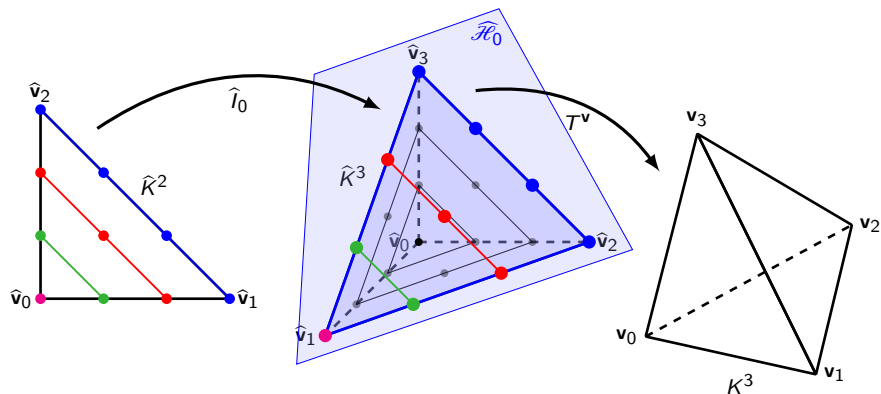
Face hyperplane $\mathcal{H}_i^\mathbf{v} \stackrel{\text{def}}{=} T^\mathbf{v}(\widehat{\mathcal{H}}_i)$ ($\rightsquigarrow \mathcal{H}_i^\mathbf{v} = \text{span}(\mathbf{v}_j)_{j \neq i}$)

$$\begin{aligned} \mathbf{v} \text{ aff indep} &\implies \mathcal{H}_i^\mathbf{v} = \ker \mathcal{L}_i^\mathbf{v} \\ &T^\mathbf{v} \text{ bij from } \widehat{\mathcal{H}}_i \text{ onto } \mathcal{H}_i^\mathbf{v} \\ &\alpha \in \mathcal{A}_{k,i}^d \Leftrightarrow \mathbf{a}_\alpha^\mathbf{v} \in \mathcal{H}_i^\mathbf{v} \end{aligned}$$

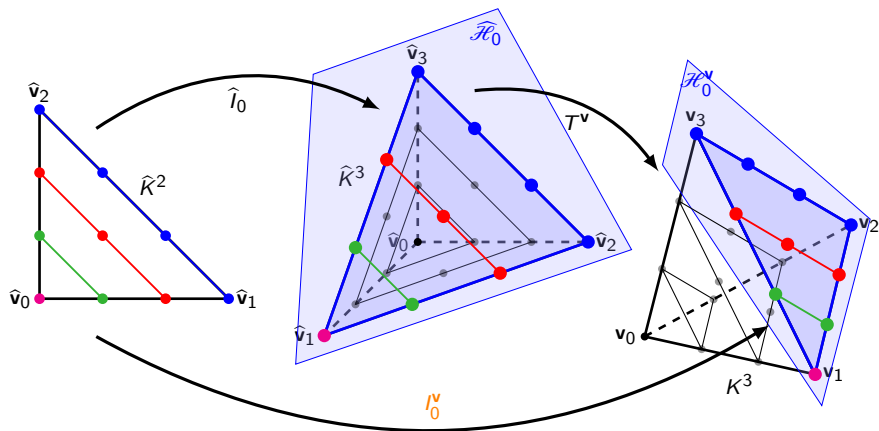
Generic Simplex (3/3) — Injections



Generic Simplex (3/3) — Injections



Generic Simplex (3/3) — Injections



Injections $I_i^v \stackrel{\text{def}}{=} T^v \circ \hat{I}_i$ (aff map from $\hat{\mathbb{R}}^{d-1}$ to $\mathbb{R}^d$)

$$\forall \alpha' \in \mathcal{A}_k^{d-1}, \quad I_i^v(\hat{\mathbf{a}}_{\alpha'}^{d-1}) = \mathbf{a}_{\mathbb{I}_{k,i}^d(\alpha')}^v$$

v aff indep $\implies I_i^v$ bij from $\hat{\mathbb{R}}^{d-1}$ onto $\mathcal{H}_i^v$

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Lagrange FE (1/5) — (K, P, Σ) Triple

Triple given $d, k \in \mathbb{N}$, $\mathbf{v} \in (\mathbb{R}^d)^{d+1}$

$$K \stackrel{\text{def}}{=} \text{conv}(\mathbf{v})$$

$$P \stackrel{\text{def}}{=} \mathbb{P}_k^d \stackrel{\text{def}}{=} \text{span}(\mathbf{X}^\alpha)_{\alpha \in \mathcal{A}_k^d}$$

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$$\rightsquigarrow \dim P = \text{card}(\mathcal{A}_k^d) = n_{\text{dof}}$$

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Unisolvence property

$$(\Phi_\Sigma(p) \stackrel{\text{def}}{=} (p(\mathbf{a}_\alpha^\mathbf{v}))_{\alpha \in \mathcal{A}_k^d})$$

$$(d, k > 0) \quad \mathcal{U}(d, k) \stackrel{\text{def}}{=} \left[\forall \mathbf{v} \in (\mathbb{R}^d)^{d+1} \text{ aff indep, } \Phi_\Sigma \text{ inj on } \mathbb{P}_k^d \right]$$

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Proof: double induction for $d, k \geq 1$

$$(k = 1, \mathbf{a}^\mathbf{v} = \mathbf{v}) \quad p(\mathbf{x}) = \sum_{i \in [0..d]} p(v_i) \mathcal{L}_i^\mathbf{v}(\mathbf{x}) \quad \rightsquigarrow \mathcal{U}(d, 1)$$

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$$(d = 1, \mathbf{a} \text{ pwd}) \quad p(x) = \sum_{i \in [0..k]} p(a_i) \prod_{j \neq i} \frac{x - a_j}{a_i - a_j} \quad \rightsquigarrow \mathcal{U}(1, k)$$

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$$(d = 1, \mathbf{a} \text{ p.w.d.}) \quad p(x) = \sum_{i \in [0..k]} p(a_i) \prod_{j \neq i} \frac{x - a_j}{a_i - a_j} \quad \rightsquigarrow \mathcal{U}(1, k)$$

$$\rightsquigarrow \text{Show} \quad \mathcal{U}(d+1, k) \wedge \mathcal{U}(d, k+1) \implies \mathcal{U}(d+1, k+1)$$

Lagrange FE (1/5) — (K, P, Σ) Triple

Triple given $d, k \in \mathbb{N}$, $\mathbf{v} \in (\mathbb{R}^d)^{d+1}$

$$K \stackrel{\text{def}}{=} \text{conv}(\mathbf{v})$$

$$P \stackrel{\text{def}}{=} \mathbb{P}_k^d \stackrel{\text{def}}{=} \text{span}(\mathbf{X}^\alpha)_{\alpha \in \mathcal{A}_k^d}$$

$$\Sigma \stackrel{\text{def}}{=} (p \mapsto p(\mathbf{a}_\alpha^\mathbf{v}))_{\alpha \in \mathcal{A}_k^d}$$

$$\rightsquigarrow \dim P = \text{card}(\mathcal{A}_k^d) = n_{\text{dof}}$$

$$\rightsquigarrow \text{lin map}$$

Unisolvence property

$$(\Phi_\Sigma(p) \stackrel{\text{def}}{=} (p(\mathbf{a}_\alpha^\mathbf{v}))_{\alpha \in \mathcal{A}_k^d})$$

$$(d, k > 0) \quad \mathcal{U}(d, k) \stackrel{\text{def}}{=} \left[\forall \mathbf{v} \in (\mathbb{R}^d)^{d+1} \text{ aff indep, } \Phi_\Sigma \text{ inj on } \mathbb{P}_k^d \right]$$

Proof: double induction for $d, k \geq 1$

$$(k = 1, \mathbf{a}^\mathbf{v} = \mathbf{v}) \quad p(\mathbf{x}) = \sum_{i \in [0..d]} p(v_i) \mathcal{L}_i^\mathbf{v}(\mathbf{x}) \quad \rightsquigarrow \mathcal{U}(d, 1)$$

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$$\rightsquigarrow \text{Show} \quad \mathcal{U}(d+1, k) \wedge \mathcal{U}(d, k+1) \implies \mathcal{U}(d+1, k+1)$$

Degenerate cases $d = 0$ and $k = 0$ are treated separately

Lagrange FE (2/5) — Polynomial Factorization

Lemma (factor zero on $\widehat{\mathcal{H}}_d$)

$$\forall p \in \mathbb{P}_{k+1}^d, \quad p|_{\widehat{\mathcal{H}}_d} = 0 \quad \implies \quad \exists q \in \mathbb{P}_k^d, \quad p = \widehat{\mathcal{L}}_d * q$$

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Proof uses Euclidean division by monomial $X_{d-1}(= \widehat{\mathcal{L}}_d)$

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$$\mathbf{v} \text{ aff indep} \quad \implies \quad \forall p \in \mathbb{P}_{k+1}^d, \quad p|_{\mathcal{H}_i^{\mathbf{v}}} = 0 \quad \implies \quad \exists q \in \mathbb{P}_k^d, \quad p = \mathcal{L}_i^{\mathbf{v}} * q$$

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Proof.

$$\widehat{p} \stackrel{\text{def}}{=} p \circ T^{\tau_d^i(\mathbf{v})}$$



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Proof.

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Lagrange FE (2/5) — Polynomial Factorization

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Lagrange FE (2/5) — Polynomial Factorization

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Proof.

$$\widehat{p} \stackrel{\text{def}}{=} p \circ T^{\tau_d^i(\mathbf{v})} \in \mathbb{P}_{k+1}^d \quad (\text{since } T^{\tau_d^i(\mathbf{v})} \text{ aff map})$$

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$$\rightsquigarrow p = \widehat{p} \circ (T^{\tau_d^i(\mathbf{v})})^{-1}$$



Lagrange FE (2/5) — Polynomial Factorization

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Proof.

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Lagrange FE (2/5) — Polynomial Factorization

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Proof.

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$$q \stackrel{\text{def}}{=} \widehat{q} \circ (T^{\tau_d^i(\mathbf{v})})^{-1} \in \mathbb{P}_k^d \quad (\text{since } (T^{\tau_d^i(\mathbf{v})})^{-1} \text{ aff map}) \rightsquigarrow p = \mathcal{L}_i^{\mathbf{v}} * q \quad \square$$

Lagrange FE (3/5) — Unisolvence Proof

$$(d, k > 0) \quad \mathcal{U}(d+1, k) \wedge \mathcal{U}(d, k+1) \implies \mathcal{U}(d+1, k+1)$$

Hyp: $\mathbf{v} \in (\mathbb{R}^{d+1})^{d+2}$ aff indep

Show: $p = 0$

$$p \in \mathbb{P}_{k+1}^{d+1} \text{ st } \forall \boldsymbol{\alpha} \in \mathcal{A}_{k+1}^{d+1}, p(\mathbf{a}_{\boldsymbol{\alpha}}^{\mathbf{v}, d+1}) = 0$$

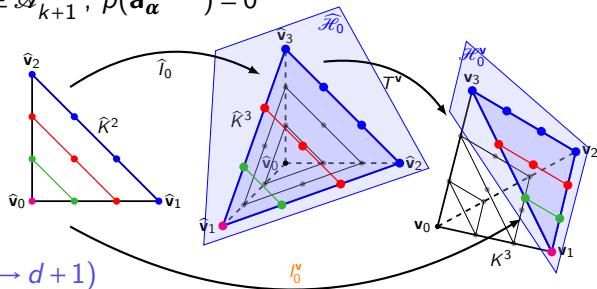
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Step 1: factorization ($d \rightarrow d+1$)

$$\hat{p}_0 \stackrel{\text{def}}{=} p \circ I_0^{\mathbf{v}} : \hat{\mathbb{R}}^d \rightarrow \mathcal{H}_0^{\mathbf{v}} \subset \mathbb{R}^{d+1} \rightarrow \mathbb{R}$$

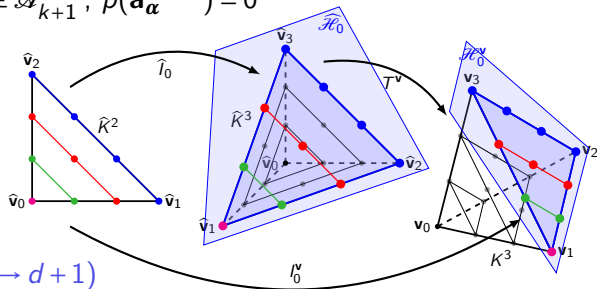
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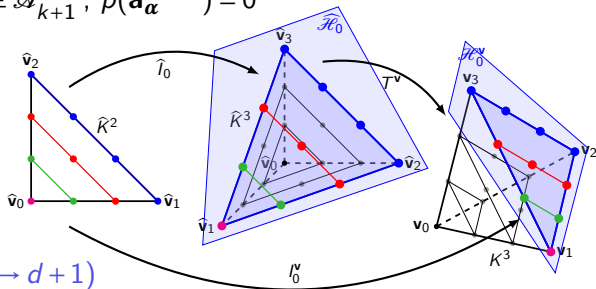
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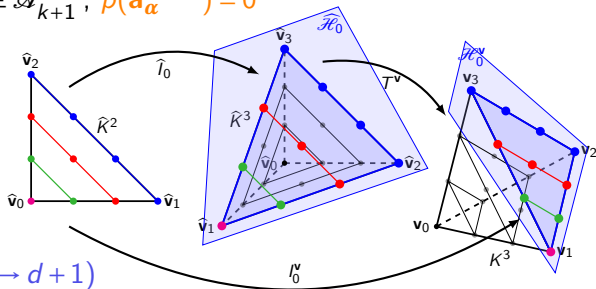
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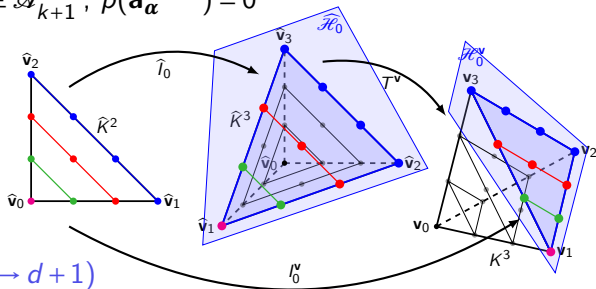
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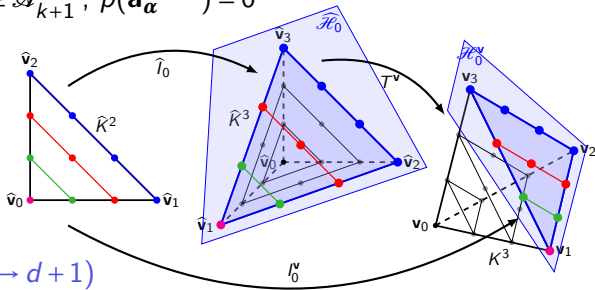
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$$p|_{\mathcal{H}_0^{\mathbf{v}}} = \hat{p}_0 \circ (I_0^{\mathbf{v}})^{-1} = 0 \text{ (} I_0^{\mathbf{v}} \text{ bij)}$$

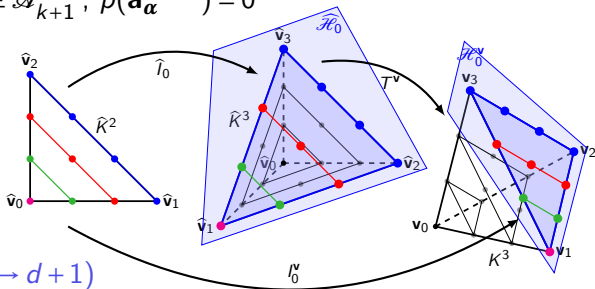
Lagrange FE (3/5) — Unisolvence Proof

$$(d, k > 0) \quad \mathcal{U}(d+1, k) \wedge \mathcal{U}(d, k+1) \Rightarrow \mathcal{U}(d+1, k+1)$$

Hyp: $\mathbf{v} \in (\mathbb{R}^{d+1})^{d+2}$ aff indep

Show: $p = 0$

$$p \in \mathbb{P}_{k+1}^{d+1} \text{ st } \forall \alpha \in \mathcal{A}_{k+1}^{d+1}, p(\mathbf{a}_{\alpha}^{\mathbf{v}, d+1}) = 0$$



Step 1: factorization ($d \rightarrow d+1$)

$$\hat{p}_0 \stackrel{\text{def}}{=} p \circ I_0^{\mathbf{v}} : \hat{\mathbb{R}}^d \rightarrow \mathcal{H}_0^{\mathbf{v}} \subset \mathbb{R}^{d+1} \rightarrow \mathbb{R}$$

$$\rightsquigarrow \hat{p}_0 \in \mathbb{P}_{k+1}^d \text{ (} I_0^{\mathbf{v}} \text{ aff map), and } I_0^{\mathbf{v}}(\hat{\mathbf{a}}_{\alpha'}^d) = \mathbf{a}_{\mathbb{I}_{k,i}^d(\alpha')}^{\mathbf{v}, d+1} \in \mathcal{H}_0^{\mathbf{v}} \text{ (} \alpha' \in \mathcal{A}_{k+1}^d \text{)}$$

$$\rightsquigarrow \hat{p}_0(\hat{\mathbf{a}}_{\alpha'}^d) = p(\mathbf{a}_{\mathbb{I}_{k,i}^d(\alpha')}^{\mathbf{v}, d+1}) = 0 \rightsquigarrow \hat{p}_0 = 0 \text{ on } \hat{\mathbb{R}}^d$$

$$p|_{\mathcal{H}_0^{\mathbf{v}}} = \hat{p}_0 \circ (I_0^{\mathbf{v}})^{-1} = 0 \text{ (} I_0^{\mathbf{v}} \text{ bij)} \rightsquigarrow \exists q \in \mathbb{P}_k^{d+1}, p = \mathcal{L}_0^{\mathbf{v}} * q \text{ (previous lemma)}$$

Lagrange FE (4/5) — Unisolvence Proof

$$(d, k > 0) \quad \mathcal{U}(d+1, k) \wedge \mathcal{U}(d, k+1) \implies \mathcal{U}(d+1, k+1)$$

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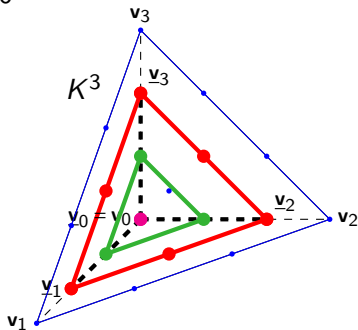
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Step 2: cancellation ($k \rightarrow k+1$)

Subnodes: $\tilde{\boldsymbol{\alpha}} \in \mathcal{A}_k^{d+1}$



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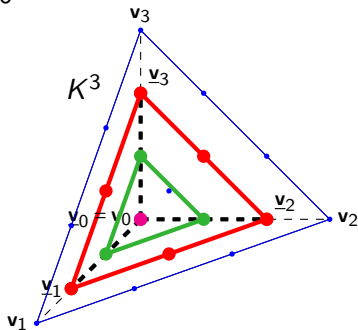
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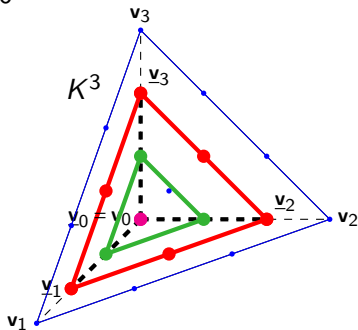
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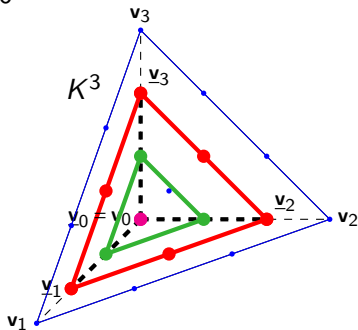
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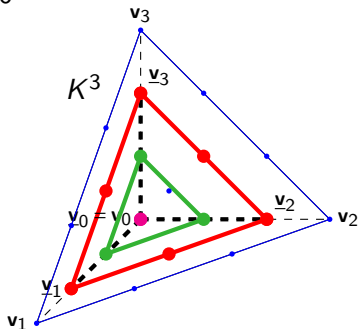
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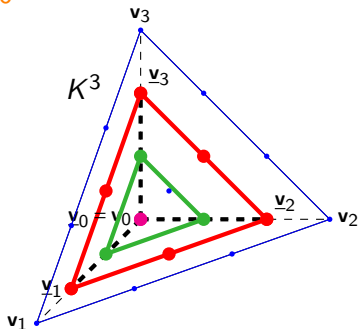
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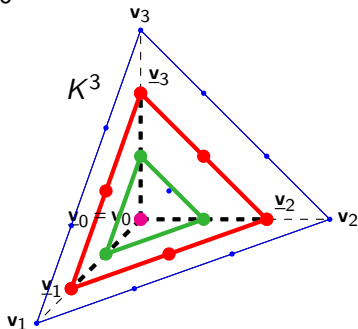
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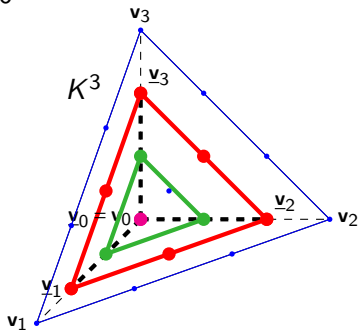
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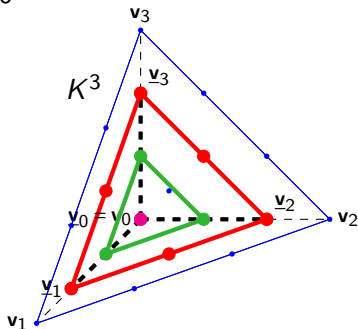
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Note: reference subvertices $\hat{\underline{\mathbf{v}}}$ are not reference vertices

$\rightsquigarrow$ proof does not work for the sole reference case

Lagrange FE (5/5) — Record Instantiation

```
Record FE (d :  $\mathbb{N}$ ) : Type := mk_FE {  
  nvtx :  $\mathbb{N}$  := d.+1;  
  K_vertices : [0..nvtx)  $\rightarrow$  ' $\mathbb{R}^d$ ;  
  K_geom : subset ' $\mathbb{R}^d$  := convex_hull K_vertices;  
  ndof :  $\mathbb{N}$ ;  
  P_approx : subset (' $\mathbb{R}^d \rightarrow \mathbb{R}$ );  
  P_approx_has_dim : has_dim P_approx ndof;  
  S_dof : (('( $\mathbb{R}^d \rightarrow \mathbb{R}$ )  $\rightarrow \mathbb{R}$ ) $^{\text{ndof}}$ ;  
  S_dof_lm :  $\forall$  (i : [0..ndof)), lin_map (S_dof i);  
  unisolvence_inj : KerS0 P_approx (gather S_dof);  
}.
```

Context {d k : $\mathbb{N}$ } (Hd : d $\neq$ 0) (Hk : k $\neq$ 0).

Context {vtx : [0..d] $\rightarrow$ ' $\mathbb{R}^d$ } (Hvtx : aff_indep vtx).

Definition FE_LagPSdSk : FE d := mk_FE vtx (Pdk_has_dim d k)
 (FE_LagPSdSk_S_dof_lm k vtx) (FE_LagPSdSk_unisolvence_inj Hd Hk Hvtx).

Outline

- 1 Introduction
- 2 About Measure Theory
- 3 Simplicial Lagrange Finite Elements
- 4 Difficulties, Conclusion and Perspectives

Some Difficulties

Handling of vectors

even with $(H : n1 = n2)$, $'T^{n1}$ and $'T^{n2}$ are not unifiable

$\rightsquigarrow$ **explicit** use of `castF H : 'Tn1 → 'Tn2`

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even with `HPE : compatible_ms PE`, `PE : subset E` is not a `ModuleSpace`

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use `val : PE_ms → E` and `mk_sub : (Hx : PE x) → PE_ms`

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$T \rightarrow E$ inherits the algebraic structure of E

problem when several distinct algebraic structures match

e.g. $R^d : \text{AffineSpace } R$ masks $R^d : \text{ModuleSpace } R$

⇒ some statement **duplication** to force `ModuleSpace` as `AffineSpace`

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Lack of analysis results

e.g. freedom of multivariate monomials $(X^\alpha)_{\alpha \in \mathcal{A}_k^d}$ without diff calculus

⇒ choose alternate proof paths using **already formalized tools**

Conclusion

- Formal tools provide **high confidence** in the proofs
 - ↪ formalization of **mathematics**
 - ↪ for properties of programs (including **FP rounding error bounds**)
- Formal definition of FE
- Formal build of simplicial **Lagrange FE** (+ subset/algebra: >45 kloc)
- **Interdisciplinary** work: mathematics / computer science
- **Long-term** work

Papers

Waves: <https://hal.science/hal-00649240> (JAR, 2013)

<https://hal.science/hal-00769201> (CAMWA, 2014)

Lax–Milgram: <https://hal.science/hal-01344090> (Detailed proofs) (RR, 2016)

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FE: <https://hal.science/hal-04713897> (Detailed proofs) (RR, 2024)

<https://hal.science/hal-05128954> (FE) (RR, 2025)

More Details

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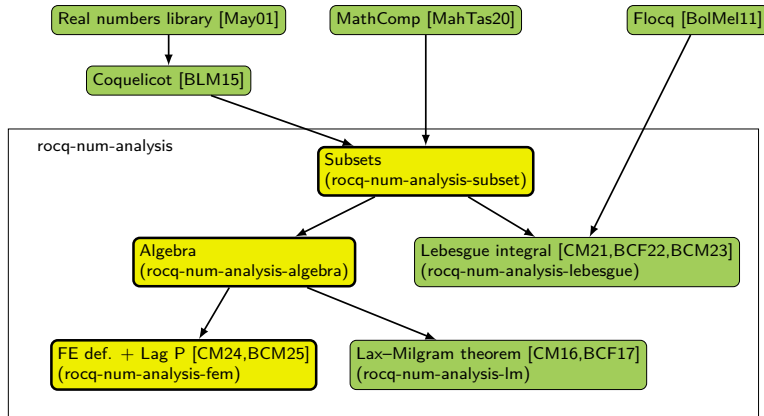
<https://hal.science/hal-05128954> (FE) (RR, 2025)

Rocq developments

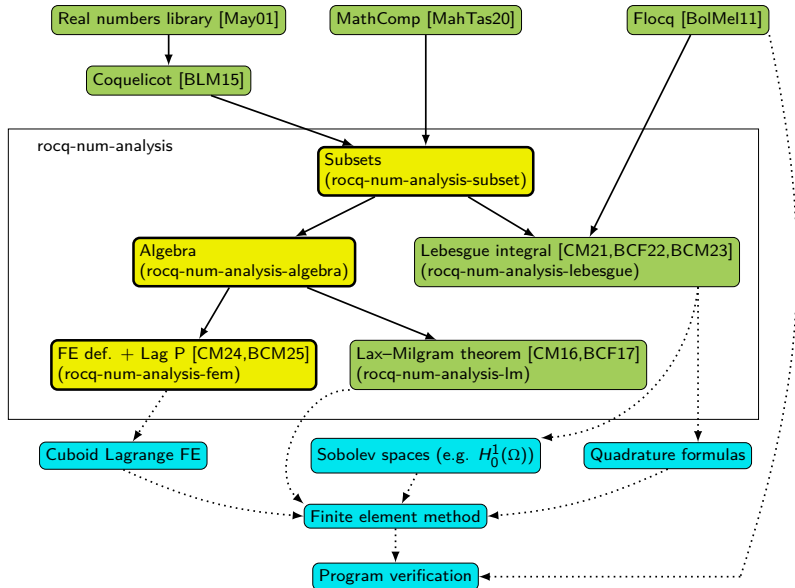
Opam packages: <https://rocq-prover.org/p/rocq-num-analysis/2.0.0>

Git repo: <https://lipn.univ-paris13.fr/rocq-num-analysis/>

Perspectives



Perspectives



Thanks for your attention