

## Question 2

$$p_3(x) = f[x_0] + f[x_0, x_1](x-x_0) + \dots + f[x_0, x_1, x_2, x_3](x-x_0) \cdot (x-x_1)(x-x_2)$$

$$f(x) = p_3(x) + f[x_0, x_1, x_2, x_3, x](x-x_0)(x-x_1)(x-x_2)(x-x_3)$$

$$f(x) - p_3(x) = f[x_0, x_1, x_2, x_3, x] \ell_3(x)$$

$$f[x_0, x_1, x_2, x_3, x] = \frac{f^{(4)}(\xi)}{4!} \quad \text{for some } \xi \in [x_0, x_3].$$

Thus,

$$(f(x) - p_3(x))' = f[x_0, x_1, x_2, x_3, x]' \ell_3(x) + f[x_0, x_1, x_2, x_3, x] \ell_3'(x)$$

by Chain rule. And further,

$$\frac{d}{dx} f[x_0, x_1, x_2, x_3, x] = f[x_0, x_1, x_2, x_3, x, x]$$

$$\text{and } f[x_0, x_1, x_2, x_3, x] = \frac{f^{(4)}(\xi)}{4!}$$

$$f[x_0, x_1, x_2, x_3, x, x] = \frac{f^{(5)}(\eta)}{5!}$$

for some  $\xi, \eta \in [x_0, x_3]$ .

$$\ell_3(x) = (x-x_0)(x-x_1)(x-x_2)(x-x_3)$$

$$\begin{aligned} \ell_3'(x) &= (x-x_1)(x-x_2)(x-x_3) + (x-x_0)(x-x_2)(x-x_3) \\ &\quad + (x-x_0)(x-x_1)(x-x_3) + (x-x_0)(x-x_1)(x-x_2) \end{aligned}$$

$$\text{So, } |f'(x) - p_3'(x)| = \left| \frac{f^{(5)}(\eta)}{5!} \ell_3(x) + \frac{f^{(4)}(\xi)}{4!} \ell_3'(x) \right|$$

$$\left| \frac{f^{(5)}(\eta)}{5!} \mathcal{P}_3(x) + \frac{f^{(4)}(\xi)}{4!} \mathcal{P}_3'(x) \right|$$

$$= \frac{1}{120} \left| f^{(5)}(\eta) \mathcal{P}_3(x) \right| + \frac{1}{24} \left| f^{(4)}(\xi) \mathcal{P}_3'(x) \right|$$

Now, the nodes are evenly spaced, so

$$\mathcal{P}_3(x) = (x - x_0)(x - (x_0 + h))(x - (x_0 + 2h))(x - (x_0 + 3h))$$

$$\text{Then, } \max_{x \in [x_0, x_3]} |\mathcal{P}_3(x)| = \left(\frac{3}{2}h\right)\left(\frac{1}{2}h\right)\left(\frac{1}{2}h\right)\left(\frac{3}{2}h\right)$$

$$= \frac{9}{16} h^4$$

$$\text{And } \mathcal{P}_3'(x) = (x - (x_0 + h))(x - (x_0 + 2h))(x - (x_0 + 3h))$$

$$+ (x - x_0)(x - (x_0 + 2h))(x - (x_0 + 3h))$$

$$+ (x - x_0)(x - (x_0 + h))(x - (x_0 + 3h))$$

$$+ (x - x_0)(x - (x_0 + h))(x - (x_0 + 2h))$$

$$\max_{x \in [x_0, x_3]} |\mathcal{P}_3'(x)| \leq (h)(2h)(3h) + (h)(h)(2h) + (2h)(h)(h) + (3h)(2h)(h) = 13h^3$$

where we took the  $\max_{x \in [x_0, x_3]}$  over each term.

$$|F'(x) - p_3'(x)| \leq \frac{9}{16 \cdot 5!} h^4 \max_{\eta \in [x_0, x_3]} |f^{(5)}(\eta)| + \frac{13}{4!} h^3 \max_{\xi \in [x_0, x_3]} |f^{(4)}(\xi)|$$

$$= \frac{9}{1920} h^4 \max_{\eta \in [x_0, x_3]} |f^{(5)}(\eta)| + \frac{13}{24} h^3 \max_{\xi \in [x_0, x_3]} |f^{(4)}(\xi)|$$