

**Problem 7.1.1**

Let us begin with  $f(x) = \sum_{i=0}^n f(x_i)l_i(x) + \frac{1}{(n+1)!}f^{(n+1)}(\xi_x)w(x)$  where  $w(x) = \prod_{i=0}^n(x - x_i)$ . Thus, we find that  $f'(x) = \sum_{i=0}^n f(x_i)l'_i(x) + \frac{1}{(n+1)!}f^{(n+1)}(\xi_x)w'(x) + \frac{1}{(n+1)!}w(x)\frac{d}{dx}f^{(n+1)}(\xi_x)$ . Suppose we let  $x_a$  be a node for  $f$ , then we know  $w(x_a) = 0$  since it is a product with the term  $(x_a - x_a)$  multiplied somewhere inside it. Our result becomes  $f'(x_a) = \sum_{i=0}^n f(x_i)l'_i(x_a) + \frac{1}{(n+1)!}f^{(n+1)}(\xi_x)w'(x_a)$ . Now we seek to find  $w'(x_a)$ . Since  $w(x) = \prod_{i=0}^n(x - x_i)$ , we find that  $w'(x) = \sum_{i=0}^n \prod_{\substack{j=0 \\ j \neq i}}^n (x - x_j)$ , which is known as the derivative for a product. By plugging in  $x_a$ , we find  $w'(x_a) = \prod_{\substack{j=0 \\ j \neq a}}^n (x_a - x_j)$ , where the summation disappears as every other term becomes zero. Plugging this result back into the original derivative, we find  $f'(x_a) = \sum_{i=0}^n f(x_i)l'_i(x_a) + \frac{1}{(n+1)!}f^{(n+1)}(\xi_x) \prod_{\substack{j=0 \\ j \neq a}}^n (x_a - x_j)$  as desired.

**Problem 7.1.6**

Taking some Taylor expansions, we find

$$\begin{aligned} f(x+2h) &= f(x) + f'(x)(2h) + \frac{f''(x)}{2}(2h)^2 + \frac{f'''(x)}{6}(2h)^3 + \frac{f^{(4)}(x)}{4!}(2h)^4 + \frac{f^{(5)}(\xi_1)}{5!}(2h)^5 \\ f(x-2h) &= f(x) + f'(x)(-2h) + \frac{f''(x)}{2}(-2h)^2 + \frac{f'''(x)}{6}(-2h)^3 + \frac{f^{(4)}(x)}{4!}(-2h)^4 + \frac{f^{(5)}(\xi_2)}{5!}(-2h)^5 \\ f(x+h) &= f(x) + f'(x)(h) + \frac{f''(x)}{2}(h)^2 + \frac{f'''(x)}{6}(h)^3 + \frac{f^{(4)}(x)}{4!}(h)^4 + \frac{f^{(5)}(\xi_3)}{5!}(h)^5 \\ f(x-h) &= f(x) + f'(x)(-h) + \frac{f''(x)}{2}(-h)^2 + \frac{f'''(x)}{6}(-h)^3 + \frac{f^{(4)}(x)}{4!}(-h)^4 + \frac{f^{(5)}(\xi_4)}{5!}(-h)^5 \end{aligned}$$

Thus, we find that  $-f(x+2h) + 8f(x+h) - 8f(x-h) + f(x-2h) \approx 12hf'(x)$ , so  $f'(x) \approx \frac{1}{12h}[-f(x+2h) + 8f(x+h) - 8f(x-h) + f(x-2h)]$ . Likewise we find that  $-f(x+2h) + 16f(x+h) - 30f(x) + 16f(x-h) - f(x-2h) \approx 12h^2f''(x)$ , so  $f''(x) \approx \frac{1}{12h^2}[-f(x+2h) + 16f(x+h) - 30f(x) + 16f(x-h) - f(x-2h)]$  as desired. As seen from the Taylor expansions, each of these has an error term of  $O(h^5)$ . Since we are dividing by an  $12h$ , our error term becomes  $O(h^4)$  as desired.

**Problem 7.1.7**