

1. Prove the Equioscillation theorem.

Equioscillation theorem: Let $f \in C[-1, 1]$ and $p(x)$ be a polynomial whose degree doesn't exceed n . p minimizes $\|f - p\|_\infty$ iff $f - p$ equioscillates at $n + 2$ points.

2. Consider the function $f(x) = |x|$ on the interval $[-1, 1]$.

- Prove that of all polynomials whose degree doesn't exceed 3, $p(x) = x^2 + \frac{1}{8}$ is the best approximation in the $\|\cdot\|_\infty$ norm.
- Interpolate the function using 4 Legendre nodes and Chebyshev nodes. Call the polynomials obtained as $p_L(x)$ and $p_C(x)$.
- Fill in the table below. You should be able to complete the table by hand.

Approximation	$\ \cdot\ _2$	$\ \cdot\ _\infty$
$f(x) - p(x)$		
$f(x) - p_L(x)$		
$f(x) - p_C(x)$		

Comment on the errors you obtain using the different norm. Which one is optimal under the $\|\cdot\|_2$ and $\|\cdot\|_\infty$? For each norm, order the different approximations in increasing order of accuracy.

3. **Error estimate of Gaussian quadrature:** Prove that

$$\int_a^b w(x)f(x)dx - \sum_{i=1}^n w_i f(x_i) = \frac{f^{(2n)}(\xi)}{(2n)!} \|p_n(x)\|_w^2$$

for some $\xi \in (a, b)$ and $p_n(x)$ is the monic orthogonal polynomial corresponding to the weight function $w(x)$.

4. Let $f(x)$ be periodic function on $[0, 1]$ of the form

$$f(x) = a_0 + \sum_{k=1}^n (a_k \cos(2k\pi x) + b_k \sin(2k\pi x))$$

Take the case of $n = 20$ and a_k, b_k are uniformly distributed on $[-1, 1]$. Approximate $\int_{-1}^1 f(x)dx$ using trapezoidal rule with k points where $k \in \{1, 2, \dots, 80\}$. Compare the error with the exact integral and comment on the result you obtain. Prove that the trapezoidal rule give you the exact integral for $k > n$.

5. Evaluate $\int_{-1}^1 e^{-x^2} dx$ using Gaussian quadrature with n nodes, where $n \in \{3, 4, 5, \dots, 51\}$. Plot the absolute error as a function of N on a log-log plot.