CSCD37: Assignment #2

1. Recall the full-Newton algorithm for solving the nonlinear system  $F(x) = 0; F, x \in \mathbb{R}^n$ :

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Generate an initial approximation \hat{x}_0 for k=0,1\dots until convergence compute -F(\hat{x}_k) compute \frac{\partial F(\hat{x}_k)}{\partial x} solve \frac{\partial F(\hat{x}_k)}{\partial x}\Delta_k = -F(\hat{x}_k) update \hat{x}_{k+1} = \hat{x}_k + \Delta_k end for
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- (a) This algorithm is computationally expensive. Give a detailed analysis of the cost using standard big-oh notation. You may use results from CSCC37; e.e., the cost (measuring flops) of the LU-factorization of an  $n \times n$  matrix is  $(1/3)n^3 + \mathcal{O}(n^2)$ .
  - The following analysis makes the assumption that each component of F can be evaluated in approx 1 flop, and that taking the derivative also takes around 1 flop. For each iteration of the loop, first evaluating the function F at a point  $x \in \mathbb{R}^n$  will take n operations. The evaluation of the n derivatives will also take n, so evaluating n derivatives at n points will take  $n^2$  time. Solving the linear system of the derivative matrix against the original function will take around  $(1/3)n^3 + \mathcal{O}(n^2)$  as was seen in CSCC37. Finally updating a vector with an addition of 2n length vectors will simply be n additions. Overall, the entire loop iteration will take  $n^2 + n + (1/3)n^3 + \mathcal{O}(n^2) + n = (1/3)n^3 + \mathcal{O}(n^2) = \mathcal{O}(n^3)$  steps per iteration. This cannot be generalized outside of iterations, as convergence is not always guaranteed and k may run on infinitely.
- (b) We briefly discussed in lecture the "quasi-Newton algorithm" for solvling nonlinear systems. Modify the algorithm above to take advantage of the optimizations we discussed. You do not need to implement the modifications ... pseudo-code will suffice. Be careful to discuss both flop optimizations and convergence issues ("X-test" and "F-test" tolerance, maximum number of iterations, condition of Jacobian, how long to hold Jacobian fixed, etc.).

- 2. In lecture we derived the divided-difference (Newton) form of the interpolating polynomial for the simple interpolation problem. This question will investigate how the Newton polynomial can be used for osculatory interpolation.
  - (a) Prove that

$$\lim_{\substack{x_{i+j} \to x_i \\ 1 \le i \le k}} y[x_{i+k}, x_{i+k-1}, \dots, x_i] = \frac{y^{(k)}(x_i)}{k!}$$

Provided  $y \in \mathcal{C}^k$ .

*Proof.* Examine first, the error formula given in lecture, E(x) = y(x) - p(x) for any polynomial interpolant, then using the Newton polynomial as p(x), it produces:

$$E(x) = y(x) - y[x_i] + (x - x_i)y[x_{i+1}, x_i] + \dots + (x - x_i)(x - x_{i+1}) + \dots + (x - x_{i+k-1})y[x_{i+k}, \dots, x_i]$$

Knowing that E(x) has n+1 distinct roots (at the interpolation constraints), by Rolle's theorem, gives that the kth derivative of E(x) has at least 1 zero  $E(\psi)$  where  $\psi \in \text{span}\{x_i, \ldots, x_{i+k}\}$ . Looking at the Newton polynomial, the kth derivative will only have the leading coefficient times k! since it is a degree k polynomial. This coefficient, from the definition can be seen as  $y[x_{i+k}, \ldots, x_i]$ 

$$\implies \frac{d^k}{dx^k} E(x) = y^{(k)}(x) - y[x_{i+k}, \dots, x_i]k!$$

$$\frac{d^k}{dx^k} E(\psi) = y^{(k)}(\psi) - y[x_{i+k}, \dots, x_i]k!$$

$$0 = y^{(k)}(\psi) - y[x_{i+k}, \dots, x_i]k!$$

$$y[x_{i+k}, \dots, x_i]k! = y^{(k)}(\psi)$$

$$y[x_{i+k}, \dots, x_i] = \frac{y^{(k)}(\psi)}{k!}$$

$$\implies \lim_{\substack{x_{i+j} \to x_i \\ 1 \le j \le k}} y[x_{i+k}, \dots, x_i] = \lim_{\substack{x_{i+j} \to x_i \\ 1 \le j \le k}} \frac{y^{(k)}(\psi)}{k!}$$

$$\implies \lim_{\substack{x_{i+j} \to x_i \\ 1 \le j \le k}} y[x_{i+k}, \dots, x_i] = \frac{y^{(k)}(x_i)}{k!}$$

The last line is since if  $\forall x_{i+j}, |x_{i+j} - x_i| < \varepsilon \implies \operatorname{span}\{x_i, \dots, x_{i+k}\} \subset (x_i - \varepsilon, x_i + \varepsilon) \implies \psi \to x_i$ .

(b) The result in (a) tells us that divided differences can be replaced with derivatives as data points coincide. Using this result, construct a divided difference table to find the coefficients of the Newton polynomial of degree 6 or less that satisfies the following interpolation conditions:

$$p(-1) = 4$$
  $p(0) = 7$   $p(1) = 28$   $p(2) = 247$   $p'(0) = 6$   $p'(1) = 56$   $p''(1) = 140$ 

(c) Use the Method of Undetermined Coefficients (i.e., as discussed in lecture, construct and solve an appropriate Vandermonde system) to find the coefficients of the monomial-basis polynomial of degree 6 or less that satisfies the interpolation conditions specified in (b). You may use *MatLab* for this question if you wish. Verify that you have obtained the same polynomial as in (b).

 $\iff p(x) = x^6 + 2x^5 + 3x^4 + 4x^3 + 5x^2 + 6x + 7$ 

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Editor - C:\Users\Keegan\school\cscd37\a2q2c.m
  a7q1b.m × approx.m × a2q2c.m × +
       size = 7;
 2 -
       vandermonde = zeros(size);
 3 -
      coeffl = 0:(size-1);
 4 -
       coeff2 = [0,0,2,3*2,4*3,5*4,6*5];
      powers0 = 0:(size-1);
 5 -
 6 -
      powers1 = [0,0:(size-2)];
7 -
      powers2 = [0,0,0:(size-3)];
 8 -
       x = [-1, 0, 1, 2];
9 -
      vandermonde(1,:) = x(1).^powers0;
10 -
      vandermonde(2,:) = x(2).^powers0;
11 -
      vandermonde(3,:) = (x(2).^(powers1)).*coeff1;
12 -
      vandermonde(4,:) = x(3).^powers0;
13 -
      vandermonde(5,:) = (x(3).^(powers1)).*coeff1;
14 -
      vandermonde(6,:) = (x(3).^(powers2)).*coeff2;
15 -
       vandermonde(7,:) = x(4).^powers0;
      y = [4 7 6 28 56 140 247];
16 -
17 -
       soln = vandermonde\v';
Command Window
  Trial>> soln
  soln =
      7.0000
      6.0000
      5.0000
      4.0000
      3.0000
```

2.0000 1.0000

 $f_{x}$  Trial>>

3. Consider the function  $y \in \mathcal{C}^{n+1}$  and the polynomial  $p \in \mathcal{P}_n$  which satisfies

$$p^{(j)}(x_i) = y^{(j)}(x_i); \ j = 0, \dots, j_i; \ i = 0, \dots, k; \ \sum_{i=0}^{k} (j_i + 1) = n + 1;$$

with all of the  $x_i$  distinct. The error in this polynomial interpolant is given by

$$E(x) = y(x) - p(x) = \frac{y^{(n+1)}(\xi)}{(n+1)!} (x - x_0)^{j_0+1} (x - x_1)^{j_1+1} \cdots (x - x_k)^{j_k+1}$$
(1)

where  $\xi \in \text{span}\{x_0, \dots, x_k, x\} = [\min\{x_0, \dots, x_k, x\}, \max\{x_0, \dots, x_k, x\}] \text{ provided } y \in \mathcal{C}^{n+1} \text{ on span}\{x_0, \dots, x_k, x\}$ .

This is a fundemental formula in Numerical Approximation. The following is an outline of a possible derivation of (1). In this question you will expand this outline by proving certain key statements.

If  $x = x_i$ , i = 0, ..., k, then y(x) - p(x) = 0 since p interpolates y at these k+1 points. Also,  $E(x_i) = 0$  in (1) since  $(x_i - x_i)^{j_1+1} = 0$ . Therefore, (1) holds when  $x = x_i$ .

Now assume  $x \neq x_i$  for any i = 0, ..., k and consider x fixed. Let F(t) = y(t) - p(t) - CW(t) where C = [y(x) - p(x)]/W(x) is a constant and

$$W(t) = (t - x_0)^{j_0 + 1} (t - x_1)^{j_1 + 1} \cdots (t - x_k)^{j_k + 1}$$
(2)

is a polynomial of degree n+1. Clearly F(x)=0, and also

$$F^{(j)}(x_i) = 0; \ j = 0, \dots, j_i; \ i = 0, \dots, k.$$
 (3)

Therefore, counting multiplicities, F(t) has at least n+2 zeros in span $\{x_0, \ldots, x_k, x\}$ , which implies  $F^{(n+1)}(t)$  has at least 1 zero in span $\{x_0, \ldots, x_k, x\}$ , or, in other words,

$$F^{(n+1)}(\xi) = 0, \xi \in \text{span}\{x_0, \dots, x_k, x\}.$$
(4)

But

$$F^{(n+1)}(t) = \frac{d^{n+1}}{dt^{n+1}} [y(t) - p(t) - CW(t)] = y^{(n+1)}(t) - (n+1)!C.$$
 (5)

Therefore,

$$F^{(n+1)}(\xi) = 0 \implies y^{(n+1)}(\xi) - (n+1)!C = 0 \implies C = \frac{y^{(n+1)}(\xi)}{(n+1)!}.$$

But

$$C = \frac{y(x) - p(x)}{W(x)} \implies y(x) - p(x) = \frac{y^{(n+1)}(\xi)}{(n+1)!}W(x).$$

Now for the statements you must prove:

(a) Prove that W(t) in (2) is a polynomial of degree n+1.

*Proof.* Polynomials are closed under exponentiation and basic operations, so it is sufficient to show the highest power to be n+1. For each term  $(t-x_i)^{j_i+1}$ , the highest power of t is  $j_i+1$  respectively using the Binomial Theorem. This means that the final product will highest power of all of these terms together, so the power will be  $\sum_{i=0}^k j_i + 1 = n+1$  by definition.  $\Box$ 

(b) Prove (3)

*Proof.* We know that p must approximate y exactly at the interpolation points, so evidently for a point on the jth derivative,  $y^{(j)}(x_i) - p^{(j)}(x_i)$  will be 0. For the other term CW(t), taking the derivative only j times will result in the term  $(x-x_i)$  to show up in every term generated by the product rule since it has power of  $(j_i+1)$ , hence W(t) will also be 0 making  $F^{(j)}(x_i) = 0$  at all interpolation points.

(c) Explain how (4) follows from F(t) having at least n+2 zeros in span $\{x_0,\ldots,x_k\}$ .

**Lemma.** Counting multiplicities, if F(t) is  $C^1$  over  $span\{x_0, \ldots, x_k\}$  has at least k zeros in  $span\{x_0, \ldots, x_k\}$  then F'(t) has at least k-1 zeros in  $span\{x_0, \ldots, x_k\}$ .

Proof. Suppose the distinct roots of F(t) are ordered as  $a_1 < a_2 < \cdots < a_s$  with multiplicities  $m(a_i)$  such that  $\sum_{i=0}^s m(a_i) = n$ . From Rolle's Theorem, we have that there is some  $\rho \in (a_i, a_{i+1}), \ 1 \le i < s$  where  $F'(\rho) = 0$  immediately giving us s-1 roots in the derivative. Now counting the multiplicities of the previous roots, we get that there are  $\sum_{i=0}^s (m(a_i)-1)$  more roots, which summing together gives  $\sum_{i=0}^s m(a_i) - s + (s-1) = n-1$  roots, which are all in the span.

From this, it follows immediately that taking n+1 derivatives of a function with n+2 roots will have one root in the same span.

(d) Prove (5).

*Proof.* Since p is a polynomial of degree n, taking n+1 derivatives will immediately cause it to vanish. On the otherhand, for W(t), we know it is a polynomial of degree n+1 from (a), so taking the (n+1)th derivative gives us the leading coefficient times (n+1)!. Looking back at how W(t) is setup though, since none of the t in each binomial term have any coefficient the resulting expanded polynomials leading coefficient will be 1. This means the (n+1)th derivative of CW(t) is just C(n+1)!.

$$\Rightarrow F^{(n+1)}(t) = \frac{d^{n+1}}{dt^{n+1}} [y(t) - p(t) - CW(t)]$$

$$= \frac{d^{n+1}}{dt^{n+1}} y(t) - \frac{d^{n+1}}{dt^{n+1}} p(t) - \frac{d^{n+1}}{dt^{n+1}} CW(t)$$

$$= y^{(n+1)}(t) - (n+1)!C.$$

4. In lecture we proved that the roots of the Chebyshev polynomial

$$T_k(x) = \cos(k\cos^{-1}(x)), k = 0, 1, \dots$$
 (6)

are the optimal interpolation points on [-1,1].

(a) Prove that (6) is a polynomial of degree k for all  $k \geq 0$ .

*Proof.* For the case of k = 0, 1, we have that

$$\cos(k\arccos(x))|_{k=0} = \cos(0) = 1$$
$$\cos(k\arccos(x))|_{k=1} = \cos(\arccos x) = x$$

So these cases hold. Using induction, assume that  $T_n(x)$  is a polynomial for n < k, then there are two inductive cases:

First k = 2t is even

$$\cos(k \arccos(x)) = \cos(2(t \arccos(x)))$$

$$= 2(\cos(t \arccos(x)))^2 - 1 \text{ [Double angle identity]}$$

$$= 2(T_t(x))^2 - 1$$

This is again a polynomial since  $T_t$  is one by IH, so this case holds.

Second k = 2t + 1 is odd

$$\cos(k \arccos(x)) = \cos(2(t \arccos(x)) + \arccos(x))$$

$$\stackrel{\text{angle sum}}{=} \cos(2t \arccos(x))(\cos(\arccos(x))) - \sin(2t \arccos(x))(\sin(\arccos(x)))$$

$$= xT_{2t}(x) - \sin(2t \arccos(x))(\sin(\arccos(x)))$$

$$\stackrel{\text{double angle}}{=} xT_{2k}(x) - 2\cos(t \arccos(x))\sin(t \arccos(x))(\sin(\arccos(x)))$$

$$= xT_{2t}(x) - 2T_{t}(x)\sin(t \arccos(x))(\sin(\arccos(x)))$$

$$\stackrel{\text{angle prod}}{=} xT_{2k}(x) - T_{t}(x)(\cos((t-1)\arccos(x)) - \cos((t+1)\arccos(x)))$$

$$= xT_{2t}(x) - T_{t}(x)(T_{t-1} - T_{t+1})$$

Which is again a polynomial all the lower degrees of T are polynomials by IH, so both cases hold.

(b) Derive the leading coefficient of (6) (i.e., the coefficient of  $x^k$ ). The coefficient is  $2^{k-1}$  for  $k \ge 1$  and 1 for k = 0.

*Proof.* Again, using induction, the case of 1 and 0 are trivial, as  $T_0(x) = 1$  and  $T_1(x) = x$ . For the inductive case, consider again even and odd, and assume that it holds for n < k. For k = 2t even, the leading coefficient  $\mathcal{LC}(T_k)$ :

$$\mathcal{LC}(T_k) = 2\mathcal{LC}(T_t)^2$$
 From the recurrence in (a)  
=  $2(2^{t-1})^2 = 2(2^{2t-2}) = 2^{k-1}$  By IH

For k = 2t + 1 odd,

$$\mathcal{LC}(T_k) = \mathcal{LC}(T_{k-1}) + \mathcal{LC}(T_t)\mathcal{LC}(T_{t+1})$$
 From the other recurrence in (a)  
=  $2^{k-2} + (2^{t-1})(2^t)$  From IH  
=  $2^{k-2} + 2^{2t-1}$   
=  $2^{k-2} + 2^{k-2} = 2^{k-1}$ 

(c) Derive the roots of (6) (i.e., the so-called Chebyshev points). The roots for a polynomial of degree k are  $x_i = \cos(\frac{(2i+1)\pi}{2k})$  where  $i = 0, \dots k-1$ .

*Proof.* Given the definition for  $T_k$ , plugging in  $x_i$  gives

$$\cos(k \arccos(x_i)) = \cos(k \arccos(\cos\left(\frac{(2i+1)\pi}{2k}\right)))$$

$$= \cos\left(k\frac{(2i+1)\pi}{2k}\right)$$

$$= \cos\left(\frac{(2i+1)\pi}{2}\right)$$

$$= 0 \text{ When } i \in \mathbb{N}$$

(d) Complete the proof showing why the Chebyshev points are optimal.

Since the Chebyshev polynomial is infact a polynomial, with coefficient  $2^{k-1}$ , we can write it out as  $2^{k-1}(x-x_1)(x-x_2)\cdots(x-x_k)$ , where  $x_i$ ,  $1 \le i \le k$  are the roots of  $x_i$ . It can also be converted to a monic polynomial by dividing by  $2^{k-1}$ . Note that it is also bound between -1 and 1 because of the cos definition of  $T_k$  To show that they are optimal, we prove the following:

**Theorem.** If W(x) is a monic polynomial of degree  $\leq k$ , then  $\max_{x} |W(x)| \geq \max_{x} \left| \frac{T_k(x)}{2^{k-1}} \right| = \frac{1}{2^{k-1}}$ 

Proof. Suppose  $\max_x |W(x)| < \max_x \left| \frac{T_k(x)}{2^{k-1}} \right|$ , then in particular  $|W(y_i)| < \left| \frac{T_k(y_i)}{2^{k-1}} \right| = \frac{1}{2^{k-1}}$  where  $y_i = \cos(\frac{i\pi}{k})$  since looking at the definition of  $T_k$  these are the absolute maximums, specifically

$$T_k(y_i) = \begin{cases} 1 & i \text{ even} \\ -1 & i \text{ odd} \end{cases}$$

Now consider the polynomial  $q(x) = \frac{T_k(x)}{2^{k-1}} - W(x)$  which is in  $\mathcal{P}_{k-1}$  since both polynomials are monic, hence the highest power will cancel. Now look at what happens in the case of plugging in  $y_i$ . So

$$q(y_i) = \frac{T_k(y_i)}{2^{k-1}} - W(y_i) = \begin{cases} > 0 & i \text{ even} \\ < 0 & i \text{ odd} \end{cases}$$

This is the case, since at even points  $T_k$  is positive, and the absolute value of W is less then  $T_k/2^{k-1}$  so it could not possibly subtract more then 1. Likewise for the i odd case it cannot add enough since the absolute value is less than  $T_k/2^{k-1}$ . This means that q(x) has a root in each interval  $[y_i, y_{i+1}]$  for  $i = 0, \ldots, k-1$  so q has k roots, but  $q \in \mathcal{P}_{k-1}$  so q = 0, so  $\frac{T_k(x)}{2^{k-1}} - W(x) = 0$ , which is a contradiction to our assumption. Hence,  $\frac{T_k(x)}{2^{k-1}}$  is the smallest possible polynomial that W could be, so using the Chebyshev points will make W optimal.

- 5. Consider the definite integral  $I(f) = \int_{-1}^{1} f(x) dx$ .
  - (a) Construct the interpolatory quadrature rule for this integral based on nodes  $-1, -\frac{1}{2}, \frac{1}{2}, 1$ .

$$p(x) = \sum_{i=0}^{n} f(x_i)l_i(x), \ p(x) \in \mathcal{P}_n$$

$$l_i = \prod_{\substack{j=1\\j\neq i}}^{n} \frac{x - x_j}{x_i - x_j}$$

$$l_1 = \left(\frac{x - x_2}{x_1 - x_2}\right) \left(\frac{x - x_3}{x_1 - x_3}\right) \left(\frac{x - x_4}{x_1 - x_4}\right)$$

$$= \left(\frac{x + 1/2}{-1 + 1/2}\right) \left(\frac{x - 1/2}{-1 - 1/2}\right) \left(\frac{x - 1}{-1}\right)$$

$$= \left(\frac{x + 1/2}{-1/2}\right) \left(\frac{x - 1/2}{-3/2}\right) \left(\frac{x - 1}{-2}\right)$$

$$= -(2/3)(x + 1/2)(x - 1/2)(x - 1)$$

$$= (1/6)(-4x^3 + 4x^2 + x - 1)$$

$$l_2 = \left(\frac{x - x_1}{x_2 - x_1}\right) \left(\frac{x - x_3}{x_2 - x_3}\right) \left(\frac{x - x_4}{x_2 - x_4}\right)$$

$$= \left(\frac{x + 1}{-1/2 + 1}\right) \left(\frac{x - x_2}{1/2 + 1/2}\right) \left(\frac{x - 1}{1/2 - 1}\right)$$

$$= -(4/3)(x + 1)(x + 1/2)(x - 1)$$

$$= -(2/3)(2x^3 + x^2 - 2x - 1)$$

$$l_4 = \left(\frac{x - x_1}{x_4 - x_1}\right) \left(\frac{x - x_2}{x_4 - x_2}\right) \left(\frac{x - x_2}{x_4 - x_2}\right)$$

$$= \left(\frac{x + 1}{-1/2 + 1}\right) \left(\frac{x - 1/2}{-1/2 - 1/2}\right) \left(\frac{x - 1}{-1/2 - 1}\right)$$

$$= \left(\frac{x + 1}{1 + 1}\right) \left(\frac{x + 1/2}{1 + 1/2}\right) \left(\frac{x - 1/2}{1 - 1/2}\right)$$

$$= \left(\frac{x + 1}{1 + 1}\right) \left(\frac{x - 1/2}{1 + 1/2}\right) \left(\frac{x - 1/2}{1 - 1/2}\right)$$

$$= \left(\frac{x + 1}{1/2}\right) \left(\frac{x - 1/2}{3/2}\right) \left(\frac{x - 1/2}{1/2}\right)$$

$$= (4/3)(x + 1)(x - 1/2)(x - 1)$$

$$= (2/3)(2x^3 - x^2 - 2x + 1)$$

$$= (2/3)(2x^3 + 4x^2 - x - 1)$$

$$\int_{-1}^{1} l_1(x) dx = \left[ (1/6)(-x^4 + (4/3)x^3 + (1/2)x^2 - x) \right]_{-1}^{1} = \frac{1}{9}$$

$$\int_{-1}^{1} l_2(x) dx = \left[ (2/3)((1/2)x^4 - (1/3)x^3 - x^2 + x) \right]_{-1}^{1} = \frac{8}{9}$$

$$\int_{-1}^{1} l_3(x) dx = \left[ -(2/3)((1/2)x^4 + (1/3)x^3 - x^2 - x) \right]_{-1}^{1} = \frac{8}{9}$$

$$\int_{-1}^{1} l_4(x) dx = \left[ (1/6)(x^4 + (4/3)x^3 - (1/2)x^2 - x) \right]_{-1}^{1} = \frac{1}{9}$$

$$\implies \mathcal{Q}(f) = \frac{f(-1)}{9} + \frac{8f(-1/2)}{9} + \frac{8f(1/2)}{9} + \frac{f(1)}{9}$$

(b) What is the precision of the quadrature rule derived in (a)? Justify your answer.

$$\mathcal{Q}(1) = \frac{1}{9} + \frac{8}{9} + \frac{8}{9} + \frac{1}{9} = 2 = \int_{-1}^{1} 1 \, dx$$

$$\mathcal{Q}(x) = \frac{-1}{9} + \frac{-4}{9} + \frac{4}{9} + \frac{1}{9} = 0 = \int_{-1}^{1} x \, dx$$

$$\mathcal{Q}(x^{2}) = \frac{1}{9} + \frac{2}{9} + \frac{2}{9} + \frac{1}{9} = \frac{2}{3} = \int_{-1}^{1} x^{2} \, dx$$

$$\mathcal{Q}(x^{3}) = \frac{-1}{9} + \frac{-1}{9} + \frac{1}{9} + \frac{1}{9} = 0 = \int_{-1}^{1} x^{3} \, dx$$

$$\mathcal{Q}(x^{4}) = \frac{1}{9} + \frac{1}{18} + \frac{1}{18} + \frac{1}{9}$$

$$\mathcal{Q}(f) = \frac{1}{9} + \frac{8f(1/2)}{9} + \frac{8f(1/2)}{9} + \frac{f(1)}{9}$$

(c) Find as good an error bound as you can for your quadrature rule, assuming f is as smooth as required for your analysis.