

Putting (2) into (1) & using that (3)

$$\lambda_0(x) + \lambda_1(x) = 1 \quad \& \quad (\xi_0 - x)\lambda_0(x) + (\xi_1 - x)\lambda_1(x) = 0$$

$$\begin{aligned} \Rightarrow \pi_1 f(x) &= (f(x) + f'(x)(\xi_0 - x) + \frac{1}{2}f''(\eta_0)(\xi_0 - x)^2)\lambda_0(x) \\ &\quad + (f(x) + f'(x)(\xi_1 - x) + \frac{1}{2}f''(\eta_1)(\xi_1 - x)^2)\lambda_1(x) \\ &= f(x) \underbrace{(\lambda_0 + \lambda_1)}_{=1} + f'(x) \underbrace{((\xi_0 - x)\lambda_0 + (\xi_1 - x)\lambda_1)}_{=0} \\ &\quad + \frac{1}{2}f''(\eta_0)(\xi_0 - x)^2\lambda_0(x) + \frac{1}{2}f''(\eta_1)(\xi_1 - x)^2\lambda_1(x) \end{aligned}$$

$$\Rightarrow |f(x) - \pi_1 f(x)| = \left| \frac{1}{2} (f''(\eta_0)(\xi_0 - x)^2\lambda_0(x) + f''(\eta_1)(\xi_1 - x)^2\lambda_1(x)) \right|$$

$$\leq \frac{1}{2} \left( \frac{|\xi_0 - x|^2 |x - \xi_1|}{|\xi_0 - \xi_1|} |f''(\eta_0)| + \frac{|\xi_1 - x|^2 |x - \xi_0|}{|\xi_1 - \xi_0|} |f''(\eta_1)| \right)$$

$$\leq \frac{1}{2} \left( \frac{|\xi_0 - x|^2 |x - \xi_1|}{|\xi_0 - \xi_1|} + \frac{|\xi_1 - x|^2 |x - \xi_0|}{|\xi_1 - \xi_0|} \right) \max_{[a,b]} |f''|$$

$$= \frac{1}{2} \left( \frac{(x - \xi_0)^2 (\xi_1 - x)}{(\xi_1 - \xi_0)} + \frac{(\xi_1 - x)^2 (x - \xi_0)}{(\xi_1 - \xi_0)} \right) \max_{[a,b]} |f''|$$

$$= \frac{1}{2} |x - \xi_0| |x - \xi_1| \max_{[a,b]} |f''|$$

□

Theorem 5.2: For  $\xi_0 \leq x \leq \xi_1$ ,

$$|f'(x) - (\pi_1 f)'(x)| \leq \frac{(x - \xi_0)^2 + (x - \xi_1)^2}{2(\xi_1 - \xi_0)} \max_{[a,b]} |f''|$$