

Proof: $(\pi_1 f)'(x) = f(\xi_0) \lambda_0'(x) + f(\xi_1) \lambda_1'(x)$ (4)

Using Taylor's formula &

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

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

$$\Rightarrow |f'(x) - (\pi_1 f)'(x)| \leq \frac{1}{2} \frac{(x - \xi_0)^2 + (x - \xi_1)^2}{(\xi_1 - \xi_0)} \max_{[a,b]} |f''|$$

since $|\lambda_i'(x)| = \frac{1}{\xi_1 - \xi_0}$

□

Maximum norm $\|f\|_{L_\infty(a,b)} = \max_{x \in [a,b]} |f(x)|$

L_1 -norm $\|f\|_{L_1(a,b)} = \int_a^b |f(x)| dx$

L_2 -norm $\|f\|_{L_2(a,b)} = \left(\int_a^b f^2(x) dx \right)^{1/2}$

Theorem 5.1 & 5.2 \Rightarrow

$$\|f - \pi_1 f\|_{L_\infty(a,b)} \leq \frac{1}{8} (b-a)^2 \|f''\|_{L_\infty(a,b)}$$

$$\|f' - (\pi_1 f)'\|_{L_\infty(a,b)} \leq \frac{1}{2} (b-a) \|f''\|_{L_\infty(a,b)}$$

$\left(\frac{1}{8}, \frac{1}{2} \right)$ "interpolation constants"