

This exam set includes an appendix with formulae and theorems useful for the solution of the exam questions.

1 APPENDIX

This appendix contains useful formulae and theorems to solve the exam questions.

Intermediate value theorem

Theorem *Suppose that f is a real-valued function, defined and continuous on the closed interval $[a, b]$ of \mathbb{R} . Then, f is a bounded function on the interval $[a, b]$ and, if y is any number such that*

$$\inf_{x \in [a, b]} f(x) \leq y \leq \sup_{x \in [a, b]} f(x)$$

then there is a number $\xi \in [a, b]$ such that $f(\xi) = y$. In particular the infimum and supremum of f are achieved, and can be replaced by $\min_{x \in [a, b]}$ and $\max_{x \in [a, b]}$, respectively.

Taylor's Theorem

Theorem *Suppose that n is a nonnegative integer, and f is a real-valued function, defined and continuous on the closed interval $[a, b]$ of \mathbb{R} , such that the derivatives of f of order up to and including n are defined and continuous on the closed interval $[a, b]$. Suppose further that $f^{(n)}$ is differentiable on the open interval (a, b) . Then, for each value of x in $[a, b]$, there exist a number $\xi = \xi(x)$ in the open interval (a, b) such that*

$$f(x) = f(a) + (x - a)f'(a) + \cdots + \frac{(x - a)^n}{n!}f^{(n)}(a) + \frac{(x - a)^{n+1}}{(n + 1)!}f^{(n+1)}(\xi).$$

Error formula for the interpolation polynomial

Suppose $x_i, i = 0, \dots, n$ are distinct real numbers. Suppose $p_n(x)$ is the interpolation polynomial of degree less than or equal to n interpolating the data $(x_0, f(x_0)), \dots, (x_n, f(x_n))$ on the interpolation nodes x_0, \dots, x_n .

Theorem *Suppose that $n \geq 0$, and that f is a real valued function, defined and continuous on the closed real interval $[a, b]$, such that the derivative of f and of order $n + 1$ exists and is continuous on $[a, b]$. Then, given that $x \in [a, b]$, there exists $\xi = \xi(x)$ in (a, b) such that*

$$f(x) - p_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \pi_{n+1}(x),$$

where

$$\pi_{n+1}(x) = (x - x_0) \cdot (x - x_1) \cdots (x - x_n).$$