

A polynomial

The polynomial P we have chosen in this example is nothing special but it suits our purposes because it changes fairly rapidly on $[0, 8]$.

$$P(x) = 8.7283509 \cdot 10^{-3} x^7 - 0.2626950683 x^6 + 3.147340034 x^5 - 18.98393186 x^4 \\ + 59.68279449 x^3 - 89.75801494 x^2 + 47.66577899 x + 1 \quad (1)$$

In order to choose a suitable gauge we estimate

$$\left| \int_u^v P - P(x)(v - u) \right| \leq |P(\xi) - P(x)| (v - u),$$

with some $\xi \in [u, v]$. Now we use the Taylor formula in which we neglect all terms of order 3 and higher and have:

$$|P(\xi) - P(x)| \leq \left| P'(x)(\xi - x) + \frac{P''(x)}{2}(\xi - x)^2 \right|.$$

If a tagged division $\{[u, v], x\}$ is δ -fine (for some not yet specified δ) then $|\xi - x| \leq \delta(x)$. We now decide (a bit arbitrarily but quite reasonably) that we shall have $\delta \leq 0.6$. Then

$$|P(\xi) - P(x)| \leq \text{Min}(0.6, (|P'(x)| + 0.3|P''(x)|)) \delta(x).$$

For an arbitrary $\varepsilon > 0$ the choice for δ as

$$\delta(x) = \text{Min} \left(0.6, \frac{\varepsilon}{|P'(x)| + 0.3|P''(x)|} \right)$$

seems quite natural. Unfortunately, even with $\varepsilon = 1$ some of the subintervals of the δ -fine tagged division become too small for the display. To correct this we made the length of the smallest subinterval at least half a mm. Finally we have

$$\delta(x) = \text{Max} \left(0.05, \text{Min} \left(0.6, \frac{1}{|P'(x)| + 0.3|P''(x)|} \right) \right).$$

