

Integral bounded by supremum of second derivative

Let f'' be continuous on $[a, b]$, and $f(a) = 0 = f(b)$,

then integration by parts formula gives

$$\int_a^b f(x) dx = \frac{1}{2} \int_a^b f''(x)(x-a)(x-b) dx;$$

thus

$$\left| \int_a^b f(x) dx \right| \leq \frac{(b-a)^3}{12} \max_{a \leq x \leq b} |f''(x)|.$$