Problem 2:

2.2 Error Convergence Analysis

The obvious and most important result is, that the local error depends heavily on the step size, which is shown by the rate of algebraic convergence. The results are consistent, since all first order integrator (euler, symplectic euler & backwards euler) have an averaged rate of convergence of approximately 4 and the second order integrator (Midpoint Method) has an averaged convergence of approximately 8.

The damping adds no significant effects to the rate of convergence. The deviations in the convergence of the first order integrator (no damping vs damping as well as the difference between the different integrator) is due to the statistical properties of the computed average, a more practical approach could be the calculation of the median instead of the mean.

```
Current Settings:
        -testcase error measurement
        -method symplectic_euler
        -mass 0.1
        -step 0.5
-stiff 10
         -damp 0
error measurement:
                                                    symplectic_euler
           step
0.5
                                                                                                           backwards euler
                                     euler
                                                                                       midpoint
                                                            1.77902
0.392774
                                  0.453931
                                                                                        1.11648
                                                                                                                  0.108029
                                                                                                                 0.0707123
           0.25
                                 0.0615007
                                                                                       0.227137
          0.125
                                 0.0114421
                                                           0.0713761
                                                                                       0.029967
                                                                                                                 0.0420407
                                                           0.0139788
                                                                                     0.00362653
         0.0625
                               0.00672574
                                                                                                                 0.0063294
        0.03125
                                0.00214926
                                                                                     0.00043881
                                                          0.00302688
                                                                                                               0.000271321
                               0.000593283
                                                         0.000700751
                                                                                    5.37341e-05
       0.015625
      0.0078125
                               0.000155114
                                                         0.000168395
                                                                                     6.6406e-06
                                                                                                               0.000127309
     0.00390625
                               3.96135e-05
                                                         4.12637e-05
                                                                                    8.25123e-07
                                                                                                               3.62277e-05
     0.00195313
                               1.00068e-05
                                                         1.02125e-05
                                                                                    1.02825e-07
                                                                                                               9.58996e-06
                                                         2.54024e-06
                                                                                     1.28332e-08
                                                                                                               2.46289e-06
rate of (algebraic) convergence
                                     euler
                                                    symplectic_euler
                                                                                        midpoint
                                                                                                           backwards_euler
                                                                                         7.70731
                                   4.09864
                                                              4.48656
```

```
Current Settings:
        -testcase error_measurement
-method symplectic_euler
         -mass 0.1
        -step 0.5
-stiff 10
         -damp 0.5
error measurement:
                                                       symplectic euler
            step
0.5
                                       euler
                                                                                            midpoint
                                                                                                                 backwards euler
                                   0.282399
                                                                                            0.620487
            0.25
                                  0.0607383
                                                               0.229782
                                                                                             0.14526
                                                                                                                       0.0388779
                                                                                           0.0227709
          0.125
                                 0.00164035
                                                              0.0439014
                                                                                                                       0.0249359
                                                             0.00834724
         0.0625
                                 0.00221801
                                                                                          0.00306461
                                                                                                                      0.00533366
        0.03125
                                0.000927804
                                                             0.00171351
                                                                                         0.000392853
                                                                                                                      0.00040355
                                                                                                                     9.3394e-05
5.19682e-05
       0.015625
                                0.000280593
7.63205e-05
                                                            0.000379736
                                                                                         4.95716e-05
      0.0078125
                                                            8.87617e-05
                                                                                         6.22058e-06
                                                             2.14142e-05
                                                                                         7.78921e-07
     0.00195313
                                5.06137e-06
                                                             5.25626e-06
                                                                                         9.74443e-08
                                                                                                                     4.67312e-06
    0.000976563
                                1.27752e-06
                                                             1.30189e-06
                                                                                         1.21853e-08
                                                                                                                     1.22887e-06
rate of (algebraic) convergence
                                      symplectic_euler
                                                                           midpoint
                                                                                                backwards_euler
                      euler
```

2.3 Stability Analysis

The results of the two measurements show that only one of the applied solver is stable. All the explicit methods which we used become unstable for an increasing step size. The only stable solver is the backwards Euler which is a semi-implicit method and due to its energy preserving properties stability analysis bounded.

The results of the measurements for with and without damping are rather similar. One could argue, that by introducing damping into the system, the rate of instability for the unstable solver slows down, which does make sense due to the nature of damping itself.

```
Current Settings:
              Settings:
-testcase stability_measurement
-method symplectic_euler
-mass 0.1
-step 0.001
-stiff 10
               -damp 0
Max amplitude table:
                                                                                                                                                                                         backwards_euler
2.19467
2.19317
2.19025
2.18469
                  step
0.001
                                                           euler
2.25774
                                                                                          symplectic_euler
2.1962
2.1962
                                                                                                                                                       midpoint
2.1962
                                                                                                                                                                                                                                                      analytic
                  0.002
0.004
0.008
                                                                                                                                                     2.19622
2.19651
2.20129
                                                           2.80799
288.054
                  0.016
0.032
                                                    7.60715e+53
                                                                                                                                                        2.3204
                                                                                                                                                                                                   2.17463
2.15829
                                                                                                                                                                                                                                                2.00125
2.00498
                                                                  inf
inf
inf
                                                                                                                                              1.51951e+88
                                                                                                                                                                                                   2.13789
                                                                                                                                                                                                                                                2.01941
                  0.128
                                                                                                                                            6.88232e+306
inf
                                                                   inf
                                                                                                                inf
                                                                                                                                                                                                   2.10144
                                                                                                                                                                                                                                                2.05921
```

```
Current Settings:
-testcase stability_measurement
-method symplectic_euler
-mass 0.1
-step 0.001
-stiff 10
-damp 0.5
        amplitude table:
                                                                                                     symplectic_euler
                                                                                                                                                                                                              backwards_euler
                                                                                                                                                                                                                                                                                analytic
                    step
                   0.001
0.002
0.004
                                                                  2.1424
2.14313
2.14463
2.14779
2.15492
                                                                                                                    2.14164
2.1416
2.14151
                                                                                                                                                                                                                       2.14099
2.1403
2.13896
                                                                                                                                                                      2.14169
                                                                                                                                                                      2.14169
2.14167
                                                                                                                                                                                                                                                                          2.00031
2.00122
2.00473
                                                                                                                    2.14134
2.14102
2.14075
                                                                                                                                                                                                                        2.13645
2.13195
                                                                                                                                                                       2.14159
                                                                   2.17261
                                                                                                                     2.14172
                                                                                                                                                                                                                                                                          2.01751
                                                                                                                                                                                                                                                                          2.05753
                                                                                                                                                                                                                          2.1016
2.0996
                                                                          inf
```