START • ODE functions · Initial values • Integration interval • Initial step size · Relative error • Absolute error Calculate solution: $x_{n+1} = x_n + h_n$ $y_{n+1} = y_n + h\Phi_f(x_n; y_n; h)$ Yes x_n exceeds interval Finish No Estimate error and update step size: $h_{n+1} = s\alpha h_n$