

1 Euler's Method

For $m = 1$ let us consider the problem

$$(1) \quad \begin{cases} y'(t) = -150y(t) + 49 - 150t, & t \in [0, 1], \\ y(0) = 1/3 + \epsilon, \end{cases}$$

where $\epsilon \in \mathbb{R}$ is the error in the initial data.

EXERCISE 1

(a) Find the analytic solution y_ϵ .

Solving the linear ODE of this form:

$$\begin{cases} y'_\epsilon(t) = -150y(t) + 49 - 150t, & t \in [0, 1] \\ y_\epsilon(0) = \frac{1}{3} + \epsilon, \text{ where } \epsilon \in \mathbb{R} \text{ is the error in the initial data} \end{cases}$$

Linear ODE has the form: $\frac{dy}{dt} + P(t)y = Q(t)$

$$\frac{dy}{dt} + 150y = 49 - 150t \Rightarrow P(x) = 150, Q(x) = 49 - 150t$$

Let $\frac{dy}{dt} = u \frac{dv}{dt} + v \frac{du}{dt}$ and $y = uv$. Substituting into the equations, we have:

$$u \frac{dv}{dt} + v \frac{du}{dt} + 150uv = 49 - 150t \Rightarrow u \frac{dv}{dt} + v \frac{du}{dt} + 150uv = 49 - 150t$$

$$\Rightarrow u \frac{dv}{dt} + v \left(\frac{du}{dt} + 150u \right) = 49 - 150t. \text{ Set } \frac{du}{dt} + 150u \text{ to } 0:$$

$$\frac{du}{dt} + 150u = 0 \Rightarrow \frac{du}{dt} = -150u \Rightarrow \frac{1}{u} \frac{du}{dt} = -150 \Rightarrow \int \frac{1}{u} \frac{du}{dt} dt = \int -150 dt$$

$$\Rightarrow \int \frac{1}{u} du = -150t \Rightarrow \ln(u) = -150t \Rightarrow u = e^{-150t}$$

Substituting back to the equation:

$$e^{-150t} \frac{dv}{dt} + 0 = 49 - 150t \Rightarrow \frac{dv}{dt} = \frac{49 - 150t}{e^{-150t}} \Rightarrow \int dv = \int \frac{49 - 150t}{e^{-150t}} dt$$

$$\Rightarrow v = C - e^{-150t} t + \frac{e^{150t}}{3}. \text{ We know both } u \text{ and } v. \text{ We have } y = uv$$

$$\Rightarrow y = uv = e^{-150t} \left(C - e^{-150t} t + \frac{e^{150t}}{3} \right) = Ce^{-150t} - t + \frac{1}{3}$$

Finally, from the condition:

$$y_\epsilon(0) = Ce^{-150 \times 0} - 0 + \frac{1}{3} = C + \frac{1}{3} = \frac{1}{3} + \epsilon \Rightarrow C = \epsilon$$

The formula of the analytic solution is thus:

$$y_\epsilon(t) = \epsilon e^{-150t} - t + \frac{1}{3} \text{ (answer)}$$

(b) Show that $\|y_0 - y_\epsilon\|_\infty \leq |\epsilon|$.

$$\|y_0 - y_\epsilon\|_\infty = \max_{t \in [0,1]} |y_0(t) - y_\epsilon(t)| = \max_{t \in [0,1]} \left| -t + \frac{1}{3} - \left(\epsilon e^{-150t} - t + \frac{1}{3} \right) \right|$$

$$\Rightarrow \max_{t \in [0,1]} |-\epsilon e^{-150t}| = \max_{t \in [0,1]} |\epsilon e^{-150t}|$$

$$\text{We see that } -150t \in [-150, 0] \Rightarrow e^{-150t} \in [e^{-150}, 1] \Rightarrow e^{-150t} \leq 1, t \in [0, 1]$$

$$\Rightarrow \max_{t \in [0,1]} |\epsilon e^{-150t}| \leq |\epsilon|. \text{ In other words, we have: } \|y_0 - y_\epsilon\|_\infty \leq |\epsilon| \text{ (proven)}$$

(c) Let $h > 0$. If $t, t + h \in [0, 1]$, show that

$$y_0(t + h) = y_0(t) + h(-150y_0(t) + 49 - 150t).$$

Rearrange the formula as follows:

$$y_0(t + h) - y_0(t) = h(-150y_0(t) + 49 - 150t)$$

$$\text{LHS: } y_0(t + h) - y_0(t) = -(t + h) + \frac{1}{3} - \left(-t + \frac{1}{3} \right) = -h$$

$$\text{RHS: } h(-150y_0(t) + 49 - 150t) = h \left(-150 \left(-t + \frac{1}{3} \right) + 49 - 150t \right) = h(150t - 50 + 49 - 150t) = -h$$

$$\text{Both sides equal } -h \Rightarrow y_0(t + h) = y_0(t) + h(-150y_0(t) + 49 - 150t) \text{ (proven)}$$

(d) Let $n \in \mathbb{N}$ with $n > 0$, $h = 1/n$, and $t_i = (i - 1)h$, $i = 1, \dots, n + 1$. Compute the discrete solution $u_{\epsilon,i}$ for $i = 1, \dots, n + 1$ using Euler's Method.

The general formula of the Euler's Method:

$$y_{i+1} = y_i + hf(x_i, y_i)$$

where,

- y_{i+1} is the next estimated solution value;
- y_i is the current value;
- h is the interval between steps;
- $f(x_i, y_i)$ is the value of the derivative at the current (x_i, y_i) point.

Source: www.freecodecamp.org/news/eulers-method-explained-with-examples

Firstly:

$$\begin{cases} y_{\varepsilon}'(t) = -150y_{\varepsilon}(t) + 49 - 150t, t \in [0,1] \\ y_{\varepsilon}(t) = \varepsilon e^{-150t} - t + \frac{1}{3} \\ y_{\varepsilon}(0) = \frac{1}{3} + \varepsilon \end{cases}$$

In this exercise, we have:

$$u_{\varepsilon,i+1} = u_{\varepsilon,i} + hf(t_i, u_{\varepsilon,i}), \text{ where } f(t_i, u_{\varepsilon,i}) = y_{\varepsilon}'(t_i) = -150y_{\varepsilon}(t_i) + 49 - 150t_i \\ \Rightarrow u_{\varepsilon,i+1} = u_{\varepsilon,i} + h(-150y_{\varepsilon}(t_i) + 49 - 150t_i) = u_{\varepsilon,i} - 150y_{\varepsilon}(t_i)h + h(49 - 150t_i)$$

The initial value is

$$u_{\varepsilon,1} = y_{\varepsilon}(t_0) = y_{\varepsilon}(0) = \frac{1}{3} + \varepsilon$$

$$\Rightarrow u_{\varepsilon,2} = u_{\varepsilon,1} - 150u_{\varepsilon,1}h + h(49 - 150t_1) \Rightarrow u_{\varepsilon,2} = (1 - 150h)u_{\varepsilon,1} + h(49 - 150t_1)$$

Next steps are:

$$u_{\varepsilon,3} = (1 - 150h)u_{\varepsilon,2} + h(49 - 150t_2)$$

$$u_{\varepsilon,4} = (1 - 150h)u_{\varepsilon,3} + h(49 - 150t_3)$$

and so on

The final general discrete solution by the Euler's method is:

$$u_{\varepsilon,i+1} = (1 - 150h)u_{\varepsilon,i} + h(49 - 150t_i) \text{ (answer)}$$

(e) Show that for $i = 1, \dots, n$,

$$u_{\varepsilon,i+1} - y_0(t_{i+1}) = (1 - 150h)(u_{\varepsilon,i} - y_0(t_i))$$

and

$$u_{\varepsilon,i} - y_0(t_i) = (1 - 150h)^{i-1}\epsilon$$

for $i = 1, \dots, n + 1$.

1) Prove that $u_{\varepsilon,i+1} - y_0(t_{i+1}) = (1 - 150h)(u_{\varepsilon,i} - y_0(t_i))$

From part (d), we can substitute $u_{\varepsilon,i+1} = (1 - 150h)u_{\varepsilon,i} + h(49 - 150t_i)$ into the equation:

$$(1 - 150h)u_{\varepsilon,i} + h(49 - 150t_i) - y_0(t_{i+1}) = (1 - 150h)(u_{\varepsilon,i} - y_0(t_i))$$

We can also see that $y_{\varepsilon}(t) = \varepsilon e^{-150t} - t + \frac{1}{3} \Rightarrow y_0(t) = 0e^{-150t} - t + \frac{1}{3} = -t + \frac{1}{3}$

Thus, we can again substitute $y_0(t_{i+1}) = -t_{i+1} + \frac{1}{3}$ and $y_0(t_i) = -t_i + \frac{1}{3}$:

$$(1-150h)u_{\varepsilon,i} + h(49-150t_i) - \left(-t_{i+1} + \frac{1}{3}\right) = (1-150h)\left(u_{\varepsilon,i} - \left(-t_i + \frac{1}{3}\right)\right)$$

$$\Rightarrow (1-150h)u_{\varepsilon,i} + h(49-150t_i) + t_{i+1} - \frac{1}{3} = (1-150h)\left(u_{\varepsilon,i} + t_i - \frac{1}{3}\right)$$

$$\Rightarrow (1-150h)u_{\varepsilon,i} + h(49-150t_i) + t_{i+1} - \frac{1}{3} = (1-150h)u_{\varepsilon,i} + (1-150h)\left(t_i - \frac{1}{3}\right)$$

$$\Rightarrow h(49-150t_i) + t_{i+1} - \frac{1}{3} = (1-150h)\left(t_i - \frac{1}{3}\right)$$

$$\Rightarrow 49h - 150ht_i + t_{i+1} - \frac{1}{3} = t_i - \frac{1}{3} - 150ht_i + 50h \Rightarrow t_{i+1} = t_i + h$$

We have: $t_i = (i-1)h$ and $t_{i+1} = (i-1+1)h = ih$

$$\Rightarrow ih = (i-1)h + h \Rightarrow ih = ih - h + h \Rightarrow ih = ih$$

We have LHS = RHS \Rightarrow The equation $u_{\varepsilon,i+1} - y_0(t_{i+1}) = (1-150h)(u_{\varepsilon,i} - y_0(t_i))$ is proven

2) Prove that $u_{\varepsilon,i} - y_0(t_i) = (1-150h)^{i-1} \varepsilon$

We have already proven from part 1 that $u_{\varepsilon,i+1} - y_0(t_{i+1}) = (1-150h)(u_{\varepsilon,i} - y_0(t_i))$

$$\Rightarrow u_{\varepsilon,i} - y_0(t_i) = (1-150h)(u_{\varepsilon,i-1} - y_0(t_{i-1})) \quad (1), \text{ decreasing by one step backward}$$

Now, let's decrease by one step further

$u_{\varepsilon,i-1} - y_0(t_{i-1}) = (1-150h)(u_{\varepsilon,i-2} - y_0(t_{i-2}))$. Replace this into the above equation (1), we have:

$$u_{\varepsilon,i} - y_0(t_i) = (1-150h)\left((1-150h)(u_{\varepsilon,i-2} - y_0(t_{i-2})) + y_0(t_{i-1}) - y_0(t_{i-1})\right)$$

$$\Rightarrow u_{\varepsilon,i} - y_0(t_i) = (1-150h)^2(u_{\varepsilon,i-2} - y_0(t_{i-2})) + (1-150h)(0)$$

$$\Rightarrow u_{\varepsilon,i} - y_0(t_i) = (1-150h)^2(u_{\varepsilon,i-2} - y_0(t_{i-2}))$$

This will recurse back to (i-1) number of steps. At the base case:

$$u_{\varepsilon,i} - y_0(t_i) = (1-150h)^{i-1}(u_{\varepsilon,1} - y_0(t_1)) = (1-150h)^{i-1}\left(\frac{1}{3} + \varepsilon - \left(-t_1 + \frac{1}{3}\right)\right) \text{ and}$$

$$t_i = (i-1)h \Rightarrow t_1 = (1-1)h = 0$$

$$\Rightarrow u_{\varepsilon,i} - y_0(t_i) = (1-150h)^{i-1} \varepsilon \text{ (proven)}$$

(f) If $n = 50$ and $\epsilon = 0.01$, compute the error $u_{\epsilon,n+1} - y_0(1)$ at $t = 1$.

We need to write $t = 1$ in terms of i and h

$$t_i = (i-1)h = 1 \Rightarrow (i-1)\frac{1}{n} = 1 \Rightarrow (i-1)\frac{1}{50} = 1 \Rightarrow i = 51 = n+1$$

$$\Rightarrow u_{\epsilon,n+1} - y_0(1) = u_{\epsilon,n+1} - y_0(t_{n+1})$$

From part (e), we have: $u_{\epsilon,i} - y_0(t_i) = (1-150h)^{i-1} \epsilon$. The error can be calculated as follows:

$$\Rightarrow u_{\epsilon,n+1} - y_0(t_{n+1}) = (1-150h)^n \epsilon = \left(1-150\frac{1}{50}\right)^{50} \times 0.01 = 1.12589907 \times 10^{13} \text{ (answer)}$$

(g) Give a condition on n to obtain

$$\max_{i=1,\dots,n+1} |u_{\epsilon,i} - y_0(t_i)| \leq \epsilon.$$

From part (e), we can derive the formula as:

$\max_{i=1,\dots,n+1} |u_{\epsilon,i} - y_0(t_i)| = \max_{i=1,\dots,n+1} \left| (1-150h)^{i-1} \epsilon \right|$. At $i = 1$, we have $\left| (1-150h)^0 \epsilon \right| = \epsilon \leq \epsilon$, satisfying the conditions. Now we only need to check the other end where $i = n+1$

$$\Rightarrow \max_{n \in \mathbb{N}} \left| \left(1 - \frac{150}{n}\right)^n \epsilon \right| \leq \epsilon \Rightarrow \max_{n \in \mathbb{N}} \left| \left(1 - \frac{150}{n}\right)^n \right| \leq 1$$

First we can find n where $\left(1 - \frac{150}{n}\right)^n = 1 \Rightarrow 1 - \frac{150}{n} = 1 \Rightarrow n = 75$

Analysis: if $n < 75 \Rightarrow \left|1 - \frac{150}{n}\right|^n > 1$, violating the conditions

$n > 75 \Rightarrow \left|1 - \frac{150}{n}\right|^n < 1$, satisfying the condition

\Rightarrow The condition on n to obtain $\max_{i=1,\dots,n+1} |u_{\epsilon,i} - y_0(t_i)| \leq \epsilon$ is $n \geq 75$ (answer)

EXERCISE 2

(a) Show how $u_{\epsilon,i+1}$ for $1 \leq i \leq n$ can be computed from $u_{\epsilon,i}$ using the backward Euler method.

The forward Euler method is given by

$$u_{\epsilon,i+1} = u_{\epsilon,i} + hf(t_i, u_{\epsilon,i}), \text{ where } f(t_i, u_{\epsilon,i}) = y_{\epsilon}'(t_i) = -150y_{\epsilon}(t_i) + 49 - 150t_i$$

On the other hand, the backward Euler method is given by

$$u_{\varepsilon,i+1} = u_{\varepsilon,i} + hf(t_{i+1}, u_{\varepsilon,i+1}), \text{ where } f(t_{i+1}, u_{\varepsilon,i+1}) = y_{\varepsilon}'(t_{i+1}) = -150y_{\varepsilon}(t_{i+1}) + 49 - 150t_{i+1}$$

$$\Rightarrow u_{\varepsilon,i+1} = u_{\varepsilon,i} + h(-150y_{\varepsilon}(t_{i+1}) + 49 - 150t_{i+1}) = u_{\varepsilon,i} - 150hy_{\varepsilon}(t_{i+1}) + 49h - 150ht_{i+1}$$

$$\Rightarrow u_{\varepsilon,i+1} = u_{\varepsilon,i} - 150hy_{\varepsilon}(t_{i+1}) + 49h - 150h(t_i + h) \text{ and } y_{\varepsilon}(t_{i+1}) \text{ is approximated by } u_{\varepsilon,i+1}$$

$$\Rightarrow u_{\varepsilon,i+1} = u_{\varepsilon,i} - 150hu_{\varepsilon,i+1} + 49h - 150h(t_i + h)$$

The general formula of the backward Euler method is therefore:

$$u_{\varepsilon,i+1} = u_{\varepsilon,i} + 49h - 150h(t_i + h) - 150hu_{\varepsilon,i+1} \text{ (answer)}$$

(b) Show that for $i = 1, \dots, n$

$$u_{\varepsilon,i} - y_0(t_i) = \frac{1}{(1 + 150h)^{i-1}} \epsilon.$$

We can prove similarly in Exercise 1 - (e) that:

$$u_{\varepsilon,i} - y_0(t_i) = \frac{1}{1 + 150h} (u_{\varepsilon,i+1} - y_0(t_{i+1})) \quad (1)$$

We move backward one step:

$$u_{\varepsilon,i+1} - y_0(t_{i+1}) = \frac{1}{1 + 150h} (u_{\varepsilon,i+2} - y_0(t_{i+2})) \quad (2). \text{ Replacing this into (1)}$$

\Rightarrow

$$u_{\varepsilon,i} - y_0(t_i) = \frac{1}{1 + 150h} \left(\frac{1}{1 + 150h} (u_{\varepsilon,i+2} - y_0(t_{i+2})) + y_0(t_{i+1}) - y_0(t_{i+1}) \right) = \frac{1}{(1 + 150h)^2} (u_{\varepsilon,i+2} - y_0(t_{i+2}))$$

We can recurse this pattern up to the $i = n$. At the base case:

$$u_{\varepsilon,i} - y_0(t_i) = \frac{1}{(1 + 150h)^{i-1}} (u_{\varepsilon,n+1} - y_0(t_{n+1})) \Rightarrow u_{\varepsilon,i} - y_0(t_i) = \frac{1}{(1 + 150h)^{i-1}} \epsilon \text{ (proven)}$$

(c) Give a condition on n to obtain

$$\max_{i=1, \dots, n+1} |u_{\varepsilon,i} - y_0(t_i)| \leq \epsilon.$$

Plugging in from (b), we have:

$$\max_{i=1, \dots, n+1} |u_{\varepsilon,i} - y_0(t_i)| = \max_{i=1, \dots, n+1} \left| \frac{1}{(1 + 150h)^{i-1}} \epsilon \right| \Rightarrow \max_{n \in \mathbb{N}} \left| \left(\frac{1}{1 + \frac{150}{n}} \right)^n \epsilon \right| \leq \epsilon \Rightarrow \max_{n \in \mathbb{N}} \left| \left(\frac{1}{1 + \frac{150}{n}} \right)^n \right| \leq 1$$

This is the reverse case compared to Exercise 1 part (g). We only need to choose the range of n that is a difference between $[75, \text{infinity}]$

\Rightarrow Condition on n is $n \leq 75$ and $n \geq 1$ (answer)

2 Heun's Method

Let us consider the same IVP.

EXERCISE 3

- (a) Write a programme Heun.m that implements the Heun's method on an uniform partition.

The procedure for calculating the numerical solution to the initial value problem:

$$y'(t) = f(t, y(t)), \quad y(t_0) = y_0,$$

by way of Heun's method, is to first calculate the intermediate value \tilde{y}_{i+1} and then the final approximation y_{i+1} at the next integration point.

$$\tilde{y}_{i+1} = y_i + hf(t_i, y_i)$$

$$y_{i+1} = y_i + \frac{h}{2}[f(t_i, y_i) + f(t_{i+1}, \tilde{y}_{i+1})],$$

where h is the step size and $t_{i+1} = t_i + h$.

Source: https://en.wikipedia.org/wiki/Heun%27s_method

The Matlab code for heun.m is

```
function [t, u] = heun(func, range, initialvalue, partitions)
t = linspace(range(1), range(2), partitions + 1);
h = (range(2) - range(1))/partitions;
u = zeros([1, partitions + 1]);
u(1) = initialvalue;
for i=2:partitions+1
    temporary = u(i-1) + h*func(t(i-1), u(i-1));
    u(i) = u(i-1) + (h/2)*(func(t(i-1), u(i-1)) +
func(t(i), temporary));
end
```

The Matlab code for heuntest.m is

```
clc;
f1 = @(t,y) (-150)*y + 49 - 150*t;
[t,u] = heun(f1, [0,1], 1/3, 4);
disp("t is ")
disp(t)
disp("u is" )
disp(u)
```

Testing the function:

```
t is
      0      0.2500      0.5000      0.7500      1.0000

u is
  0.3333   0.0833  -0.1667  -0.4167  -0.6667
```

- (b) Write a program that plots the graphs of the approximation and of the exact solution and computes the error: $\max_{i=1,\dots,n+1} |u_i - y(t_i)|$, where $y(t)$ is the exact solution. Test with $n = 40, 73, 75, \dots$ and $\epsilon = 0.01$.

The Matlab code for heunplot.m is

```
n = 40;
epsilon=0.01;
f1 = @(t,y) (-150)*y + 49 - 150*t;
figure(1)
[t,u]=heun(f1, [0, 1], 1/3 + epsilon, n);
y = epsilon * exp(-150.*t) - t + 1/3;
plot(t, y, 'r')
hold on
plot(t, u, 'b')
legend('Exact values y', 'Approximated values u')
title("n = 40")
xlabel("time step")
error40 = max(abs(u - y));
disp("Maximum error when n = 40: " + error40)

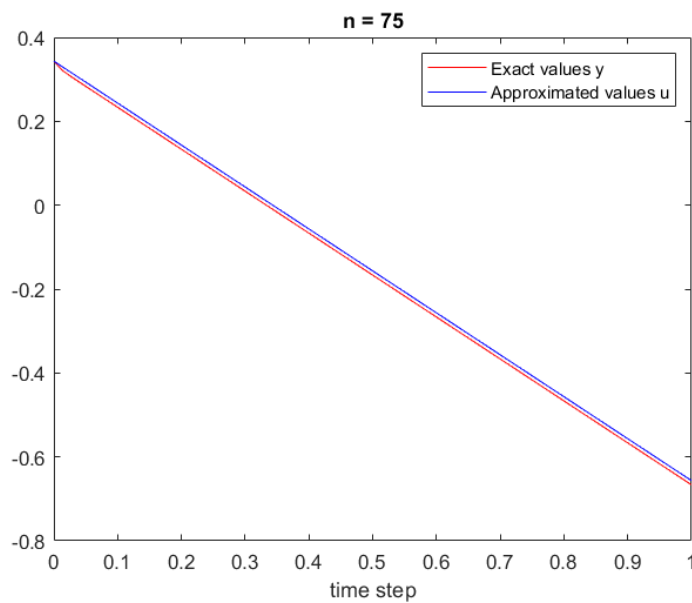
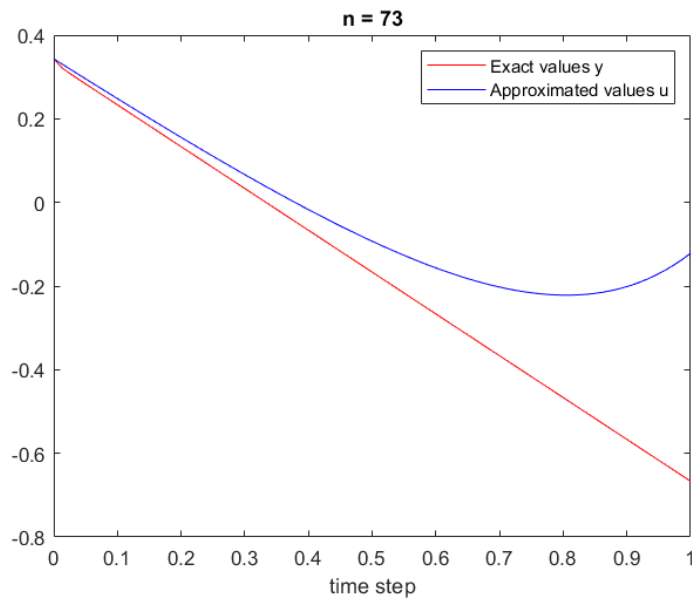
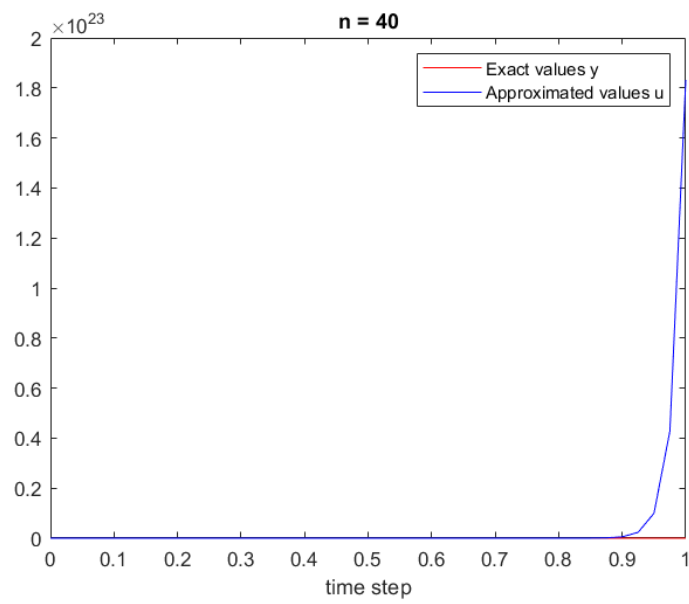
figure(2)
n = 73;
[t,u]=heun(f1, [0, 1], 1/3 + epsilon, n);
y = epsilon * exp(-150.*t) - t + 1/3;
plot(t, y, 'r')
hold on
plot(t, u, 'b')
legend('Exact values y', 'Approximated values u')
title("n = 73")
xlabel("time step")
error73 = max(abs(u - y));
disp("Maximum error when n = 73: " + error73)

figure(3)
n = 75;
[t,u]=heun(f1, [0, 1], 1/3 + epsilon, n);
y = epsilon * exp(-150.*t) - t + 1/3;
plot(t, y, 'r')
hold on
plot(t, u, 'b')
legend('Exact values y', 'Approximated values u')
title("n = 75")
xlabel("time step")
error75 = max(abs(u - y));
disp("Maximum error when n = 75: " + error75)
```

The Maximum errors for each case is:

```
Maximum error when n = 40: 1.831570135060366e+23
Maximum error when n = 73: 0.54493
Maximum error when n = 75: 0.01
```


Plotting the exact and approximated values for each case:



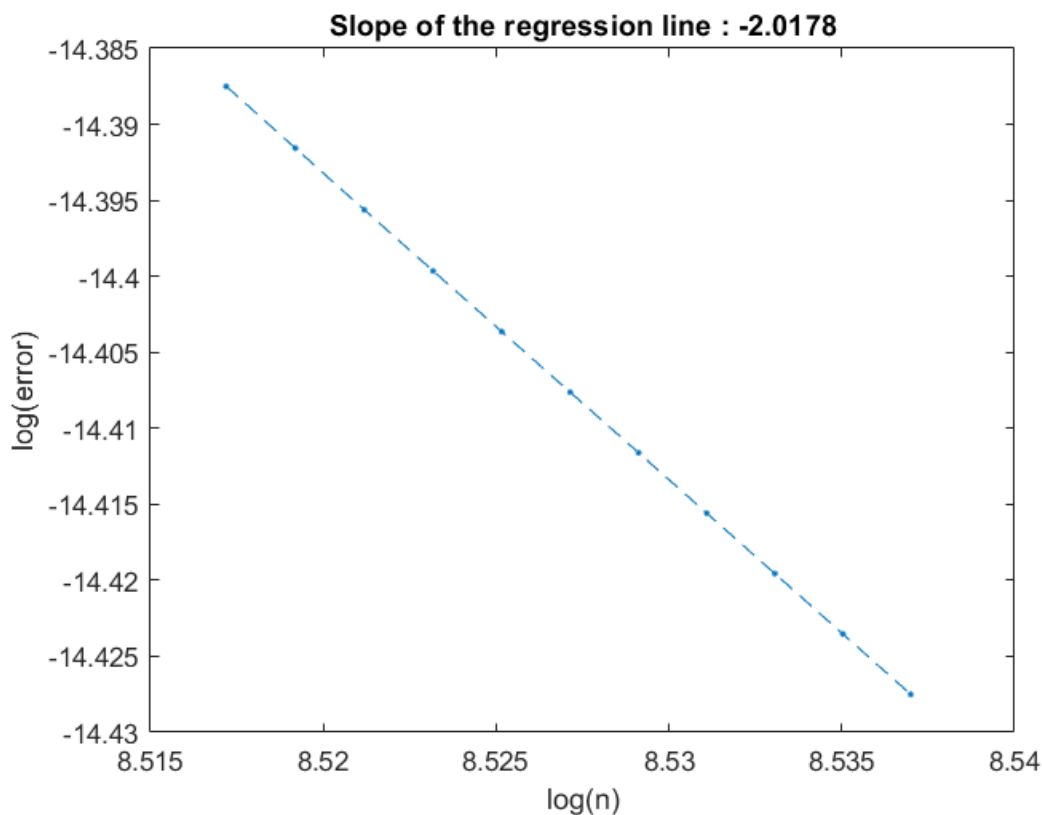
- (c) Write a program Heunerror.m to study the error for different values of n . Beginning with an array arrn the program will compute the corresponding arrerror and plot $\ln(\text{arrerror})$ depending on $\ln(\text{arrn})$. What seems to be the order of the scheme?

Test with $\text{arrn}=5000:10:5100$ and $\epsilon = 0.01$.

The Matlab code for heunerror.m is

```
arrn = 5000:10:5100;
epsilon=0.01;
f1 = @(t,y) (-150)*y + 49 - 150*t;
for i=1:length(arrn)
n=arrn(i);
[t,u]=heun(f1, [0,1], 1/3 + epsilon, n);
y = epsilon * exp(-150.*t) - t + 1/3;
arrerror(i)=norm(u-y,inf);
end
plot(log(arrn),log(arrerror),'.--')
a=polyfit(log(arrn),log(arrerror),1);
title(['Slope of the regression line : ', num2str(a(1))])
xlabel('log(n)')
ylabel('log(error)')
```

Plotting the slope of the regression line:



The value of the errors are in the scale of $10e-7$. The order of the convergence of the scheme seems to be 2, which is the absolute value of the slope of the regression line based on $\log(n)$ and $\log(\text{error})$

3 MATLAB

Let us assume that the RHS from above is implemented in f1.m.

EXERCISE 4 Test the MATLAB tool ode23 with the initial data $u_1 = 1/3 + \epsilon$, and let $\epsilon = 0.1$ and 0.001 .

Test with $[t,u] = \text{ode23}('f1',[0,1],1/3 + \text{epsilon})$. Plot the vector Δt , with $\Delta t_i = t_{i+1} - t_i$ in the two cases.

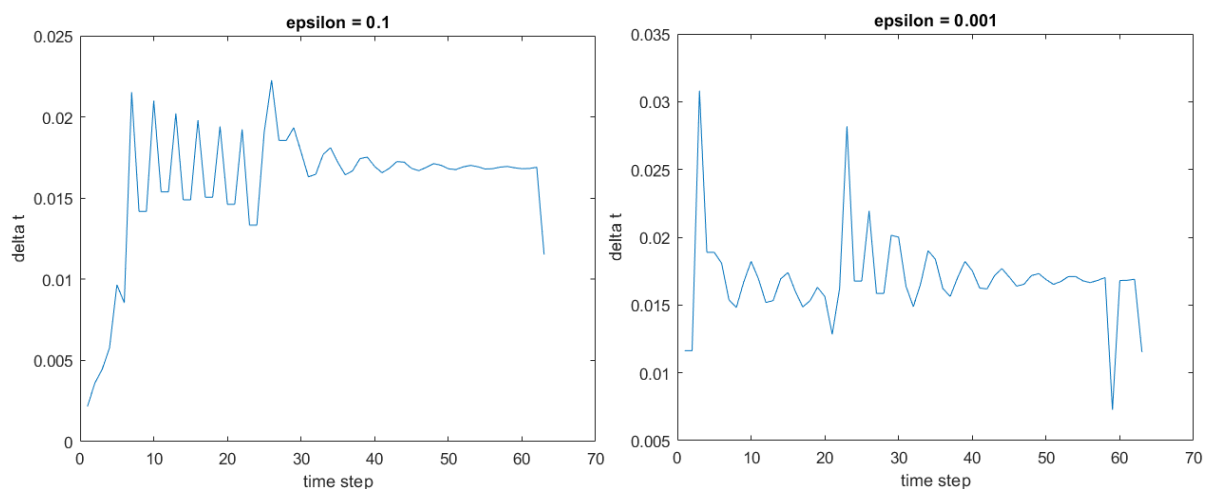
The Matlab code for ode.m is

```
f1 = @(t,y) (-150)*y + 49 - 150*t;

figure(1)
epsilon=0.1;
[t,u] = ode23(f1,[0,1],1/3 + epsilon);
for i=1:length(t)-1
    delta_t(i) = t(i + 1) - t(i);
end
plot(delta_t)
title("epsilon = 0.1")
xlabel("time step")
ylabel("delta t")

figure(2)
epsilon=0.001;
[t,u] = ode23(f1,[0,1],1/3 + epsilon);
for i=1:length(t)-1
    delta_t(i) = t(i + 1) - t(i);
end
plot(delta_t)
plot(delta_t)
title("epsilon = 0.001")
xlabel("time step")
ylabel("delta t")
```

Plotting the delta_t for both cases of different errors:



The difference in timestep seems to fluctuate in the first half and starts to stay stable in the latter half. Finally, the difference drops at the end.