

Euler's Method:

$$\vec{x}_{Eu} = \vec{x}(0) + \Delta t \vec{v}(0)$$

$$\vec{v}_{Eu} = \vec{v}(0) + \Delta t \vec{a}(0, \vec{v}_{Eu}) = \vec{v}(0) + \Delta t \frac{\vec{F}(0, \vec{v}_{Eu})}{m}$$

Heun's Method: A Solution of Order 2

$$\begin{aligned}\vec{x}_{He}(\Delta t) &= \vec{x}(0) + \Delta t \frac{\vec{v}(0) + \vec{v}_{Eu}}{2} \\ \vec{v}_{He}(\Delta t) &= \vec{v}(0) + \Delta t \frac{\vec{a}(0, \vec{v}_{Eu}) + \vec{a}(\Delta t, \vec{v}_{Eu})}{2} \\ &= \vec{v}(0) + \Delta t \frac{\vec{F}(0, \vec{v}_{Eu}) + \vec{F}(\Delta t, \vec{v}_{Eu})}{2m}\end{aligned}$$

Local Truncation Error:

$$LTE = ||\vec{x}_{Eu} - \vec{x}_{He}|| + \Delta t ||\vec{v}_{Eu} - \vec{v}_{He}|| = C \Delta t^2$$

To keep LTE in tolerance:

$$C \Delta t'^2 \leq tolerance$$

Thus:

$$\begin{aligned}\frac{\Delta t'^2}{tolerance} &\leq \frac{\Delta t^2}{LTE} \\ \Delta t' &\leq \Delta t \sqrt{\frac{tolerance}{LTE}}\end{aligned}$$