tolerance

August 4, 2024

This file is part of CasADi.

CasADi -- A symbolic framework for dynamic optimization.

Copyright (C) 2010-2023 Joel Andersson, Joris Gillis, Moritz Diehl,

KU Leuven. All rights reserved.

Copyright (C) 2011-2014 Greg Horn

CasADi is free software; you can redistribute it and/or modify it under the terms of the GNU Lesser General Public License as published by the Free Software Foundation; either version 3 of the License, or (at your option) any later version.

CasADi is distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the GNU Lesser General Public License for more details.

You should have received a copy of the GNU Lesser General Public License along with CasADi; if not, write to the Free Software Foundation, Inc., 51 Franklin Street, Fifth Floor, Boston, MA 02110-1301 USA

1 Integrator tolerances

```
[1]: from casadi import *
    from numpy import *
    from pylab import *

[2]: x=SX.sym('x')
    dx=SX.sym('dx')
    states = vertcat(x,dx)

[3]: dae={'x':states, 'ode':vertcat(dx,-x)}

[4]: tend = 2*pi*3
    ts = linspace(0,tend,1000)
[5]: tolerances = [-10,-5,-4,-3,-2,-1]
```

```
[6]: figure()
```

[6]: <Figure size 640x480 with 0 Axes>

<Figure size 640x480 with 0 Axes>

```
[7]: for tol in tolerances:
    opts = {'reltol':10.0**tol, 'abstol':10.0**tol, 'grid':ts, 'output_t0':True}
    F = integrator('F', 'cvodes', dae, opts)
    res = F(x0=[1,0])
    plot(ts,array(res['xf'])[0,:].T,label='tol = 1e%d' % tol)
    legend( loc='upper left')
    xlabel('Time [s]')
    ylabel('State x [-]')
    show()
```

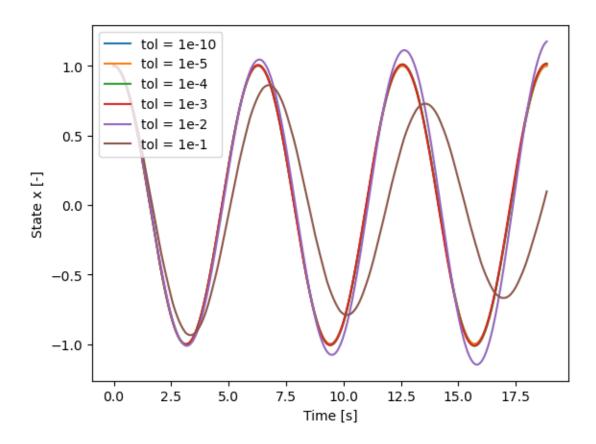
CasADi - 2024-08-04 10:58:17 WARNING("The options 't0', 'tf', 'grid' and 'output_t0' have been deprecated.

The same functionality is provided by providing additional input arguments to the 'integrator' function, in particular:

- * Call integrator(..., t0, tf, options) for a single output time, or
- * Call integrator(..., t0, grid, options) for multiple grid points.

The legacy 'output_t0' option can be emulated by including or excluding 't0' in 'grid'.

Backwards compatibility is provided in this release only.") [.../casadi/core/integrator.cpp:515]



```
[8]: tolerances = logspace(-15,1,500)
      endresult=[]
 [9]: for tol in tolerances:
        opts = {}
        opts['reltol'] = tol
        opts['abstol'] = tol
        opts['tf'] = tend
        F = integrator('F', 'cvodes', dae, opts)
        res = F(x0=[1,0])
        endresult.append(res['xf'][0])
[10]: endresult = vcat(endresult)
[11]: figure()
      loglog(tolerances,(array(endresult)-1),'b',label='Positive error')
      loglog(tolerances,-(array(endresult)-1),'r',label='Negative error')
      xlabel('Integrator relative tolerance')
      ylabel('Error at the end of integration time')
      legend(loc='upper left')
      show()
```

