tolerance

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This file is part of CasADi.

CasADi -- A symbolic framework for dynamic optimization.

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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)}

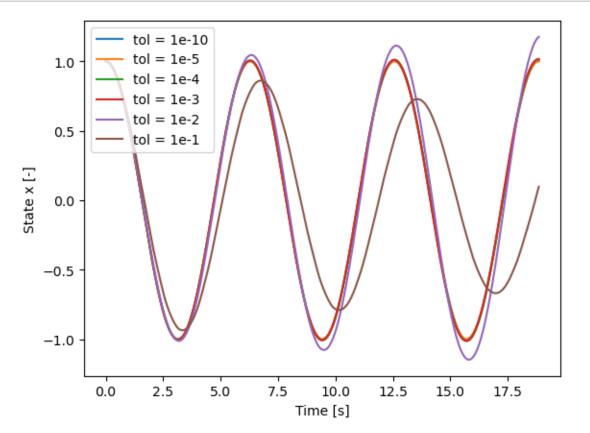
[4]: tend = 2*pi*3
    ts = linspace(0,tend,1000)
[5]: tolerances = [-10,-5,-4,-3,-2,-1]
```

```
[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}
    F = integrator('F', 'cvodes', dae, 0, ts, 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()
```



```
[8]: tolerances = logspace(-15,1,500) endresult=[]
```

```
[9]: for tol in tolerances:
    opts = {}
```

```
opts['reltol'] = tol
opts['abstol'] = tol
F = integrator('F', 'cvodes', dae, 0, tend, 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()
```

