For $\sigma = 1.00$, the graph is nearly useless. All the explicit methods lie completely on top of the exact solution, which is to be expected. In all the explicit methods, we see a $\left[1 - \sigma \right]$ or $\left[1 - \sigma^2 \right]$ term show up in the truncation error formula. With $\sigma = 1$, it's clear that truncation error is, and should be, 0.