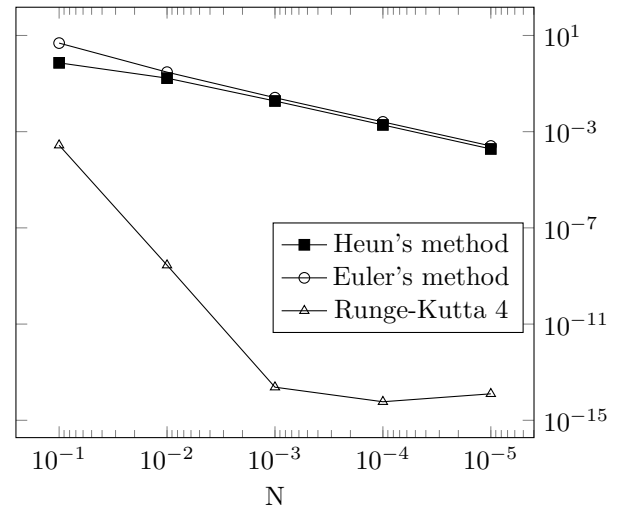


(a) Convergence plot showing the difference between Heun's method and Euler's method.



(b) Convergence plot in which the fourth order Runge-Kutta method is included in addition to Euler's and Heun's method.

Figure 1: Convergence plots. The figures clearly show that the classical Runge-Kutta method converges significantly faster than the other two methods. Considering runtimes, using this method with a larger step length is also beneficial. Regarding the two lower-order methods, the measured runtimes may suggest that Euler's method is actually more efficient than Heun's method.