

Note on iteration with a time-step

In computer simulations and numerical problems a frequent issue is when to end an iteration loop. The loop should run from a time t_0 to a time t_1 with a time increment dt (all floating point values).

A common mistake is to code this something like:

```
for (t = t0; t <= t1; t += dt) {do_whatever() }
```

You just cannot be sure if the final value for t in the loop will be t_1 , or more like $(t_1 - dt)$.

The only solution is to somehow adapt dt , and there are various ways of doing that. In the following we will assume that reaching t_1 is essential and that it is not very important if a slightly larger, or a significantly smaller dt is used. We'll also assume that $t_1 > t_0$.

Basically, there are two possible approaches. The first assumes that dt will be constant throughout the loop, the second can also be used when dt is variable.

Approach 1

Precompute the number of steps required, then adapt dt to fit to $(t_1 - t_0)$:

```
Nsteps = ceil((t1 - t0) / dt);  
dt = (t1 - t0) / Nsteps;  
for (j = 0; j < Nsteps; j++)  
{  
    ...; t = t0 + j * dt; ...  
}
```

Note: using $t = t_0 + j * dt$ is generally more accurate than using $t += dt$. Why?

Approach 2

```
stop = 0; t = t0; epsilon = 1.0e-4 /* for example */;  
while (! stop)  
{  
    ... ; dt_max = compute_dt_max();  
    if (t + (1 + epsilon) * dt_max > t1){  
        dt = t1 - t; stop = 1; } else {  
        dt = dt_max; }  
    ...  
}
```

Approach 2a

Sometimes the value dt_max should not be exceeded at all. In such cases, it may be useful to use two half time-steps at the end, rather than a slightly stretched time-step.