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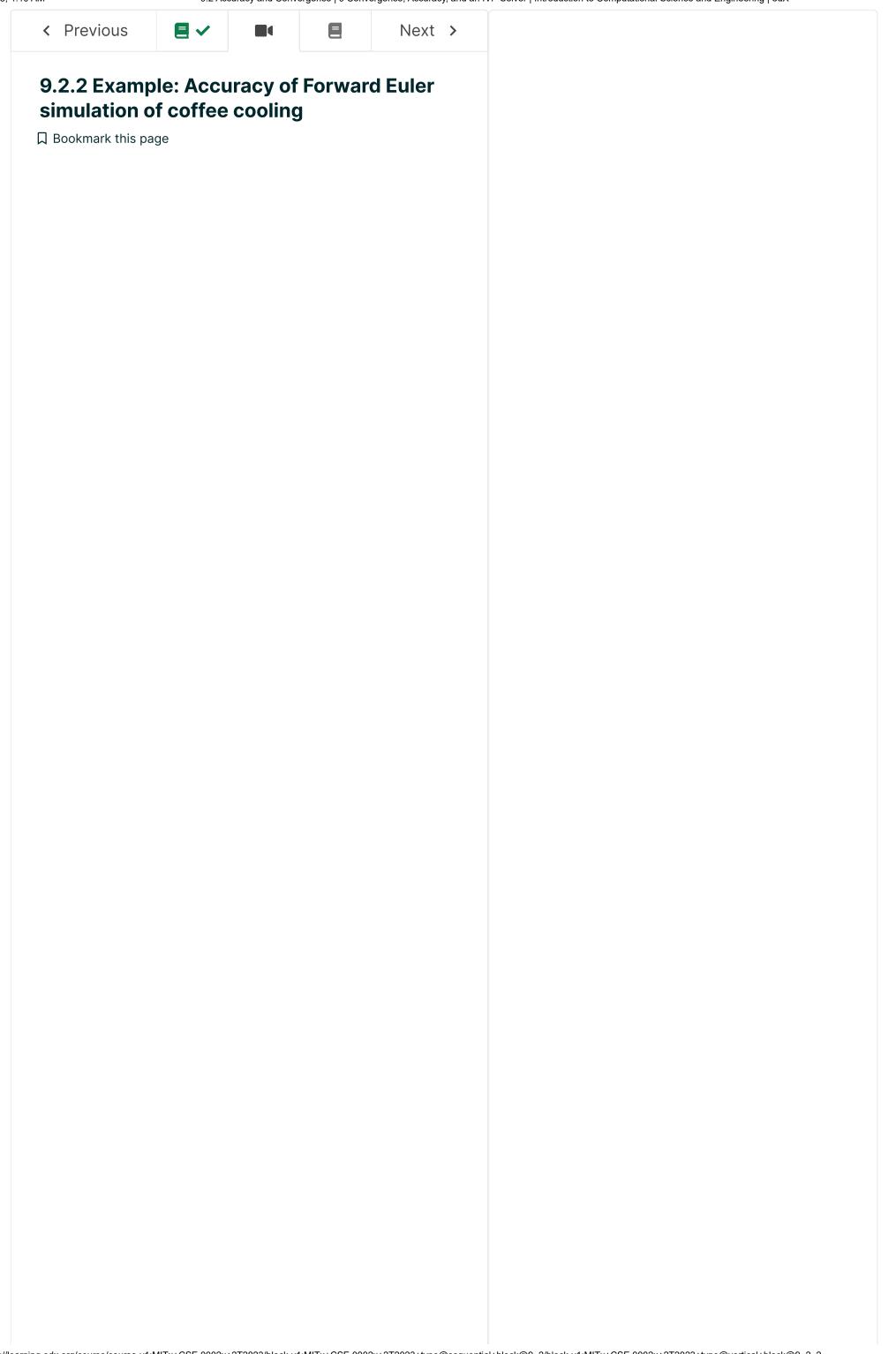
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Let's consider the error for the Forward Euler simulation of coffee cooling. Figure 9.1 shows that the error decreases by about a factor of 10 for a factor of 10 decrease in Δt from 50 to 5 minutes. This would seem to indicate a first order (p=1) method since the error seems proportional to Δt .

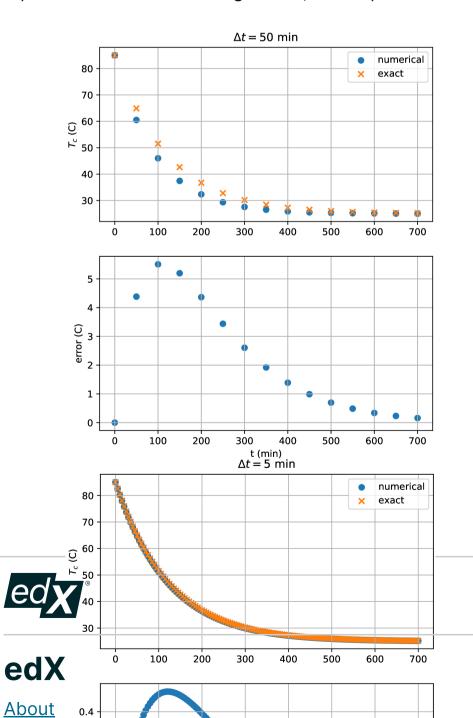
To see more certainly that Forward Euler is p=1, we plot the maximum error (e_{\max}) versus a range of Δt in Figure 9.2. This plot is done using a log-log scale because the slope then is directly the observed order of accuracy. To see that this is true, recall that the definition of the order of accuracy says that,

$$e_{\max} = O(\Delta t^p) \tag{9.4}$$

$$\log e_{\max} = O(\log(\Delta t^p)) \tag{9.5}$$

$$\Rightarrow \log e_{\max} = O(p \log \Delta t) \tag{9.6}$$

Thus, p is the slope of the $\log e_{\max}$ versus $\log \Delta t$ plot. As can be seen in Figure 9.2, the slope is 1.



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