

A 6 stage, order 5 Runge-Kutta scheme with a 7 stage order 4 FSAL embedded scheme

The scheme considered here was constructed to have a small principal error norm.

The nodes of the scheme are:

$$c_2 = \frac{113}{520}, c_3 = \frac{339}{1040}, c_4 = \frac{362}{385}, c_5 = \frac{74675}{76446}, c_6 = 1, c_7 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is: $0.9524155544 \times 10^{(-4)}$.

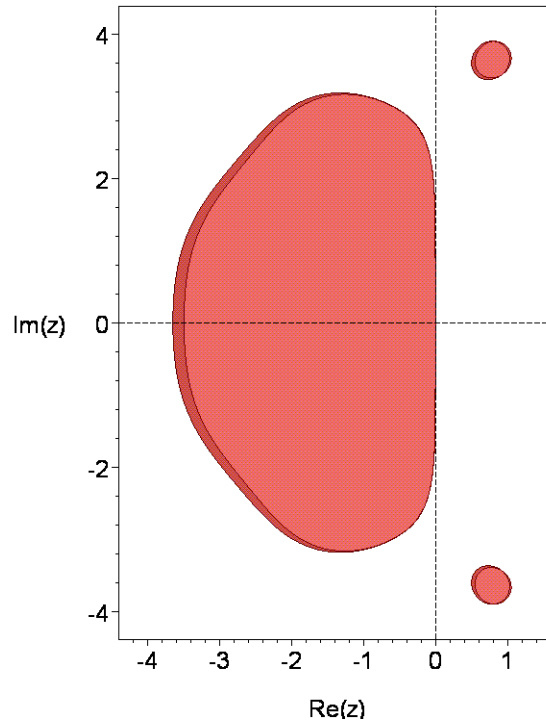
Note: The scheme satisfies 9 of the principal error conditions.

The principal error norm of the order 4 embedded scheme is: $0.4178760288 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 8.243437954.

The 2-norm of the linking coefficients is: 19.64831617.

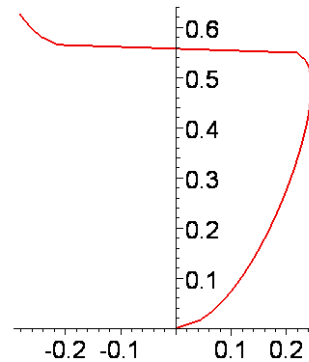
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 4 scheme appears in the darker shade.

The real stability intervals of the order 5 and 4 schemes are respectively $[-3.4885, 0]$ and $[-3.6434, 0]$.

The following picture shows the result of distorting the boundary curve of the stability region of the order 5 scheme horizontally by taking the 11th root of the real part of points along the curve.



The stability region intersects the nonnegative imaginary axis in the interval: $[0, 0.5593]$.

The coefficients are as follows:

$c[2]=113/520$,
 $c[3]=339/1040$,
 $c[4]=362/385$,
 $c[5]=74675/76446$,
 $c[6]=1$,
 $c[7]=1$,

$a[2,1]=113/520$,
 $a[3,1]=339/4160$,
 $a[3,2]=1017/4160$,
 $a[4,1]=383465172634/262326144465$,
 $a[4,2]=-492557179504/87442048155$,
 $a[4,3]=1340861078336/262326144465$,
 $a[5,1]=744677291767319981853268775/396222464367785258187263568$,
 $a[5,2]=-330965330081646995423000/45605716432756130086011$,
 $a[5,3]=42956959550319619990258424000/6730446025429716921963417369$,
 $a[5,4]=-4747379312888404739537375/169606701035010661289112144$,
 $a[6,1]=53927615597128599223/25222144221729488700$,
 $a[6,2]=-232024529584640/28146573174567$,
 $a[6,3]=767675978545833027822136960/107474057107982148217376079$,
 $a[6,4]=46877126166424015/6766526987321709332$,
 $a[6,5]=-2956022365911722952672366/66440256861311298405838525$,
 $a[7,1]=899476577/9163966650$,
 $a[7,2]=0$,
 $a[7,3]=149160856179712000/302464617376127781$,
 $a[7,4]=2881033387106875/661323480744471$,
 $a[7,5]=-30337141152778648989786/3683242509577780705325$,
 $a[7,6]=734763181/171322998$,

$b[1]=899476577/9163966650$,
 $b[2]=0$,
 $b[3]=149160856179712000/302464617376127781$,
 $b[4]=2881033387106875/661323480744471$,
 $b[5]=-30337141152778648989786/3683242509577780705325$,
 $b[6]=734763181/171322998$,

$b^*[1]=78554350600057391/808396645206143750$,
 $b^*[2]=0$,
 $b^*[3]=1589682106460081158234112/3201819360358605299637465$,
 $b^*[4]=28869393393691198098751/7000614956142995055315$,
 $b^*[5]=-1071047071671388397553091810302/139249784444287984886088209375$,
 $b^*[6]=10280564691465451/2590835708462100$,
 $b^*[7]=3/500$.

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