

## A 7 stage, order 6 Runge-Kutta scheme with an 8 stage, order 5 embedded scheme

See: On the Optimization of Some Seven-stage Sixth-order Runge-Kutta Methods, by M. Tanaka, K. Kasuga, S. Yamashita and H. Yazaki, Journal of the Information Processing Society of Japan, Vol. 33, No. 8 (1992), pages 993 to 1005.

The order 6 scheme considered here is a minor variation of a scheme given in the preceding paper.

The values for  $c_3$ ,  $c_5$  and  $c_6$  are chosen to minimize the principal error norm.

The nodes of the scheme are:

$$c_2 = \frac{30}{167}, c_3 = \frac{2}{9}, c_4 = \frac{3}{7}, c_5 = \frac{140}{201}, c_6 = \frac{227}{293}, c_7 = 1, c_8 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is:  $0.2106258537 \times 10^{(-3)}$ .

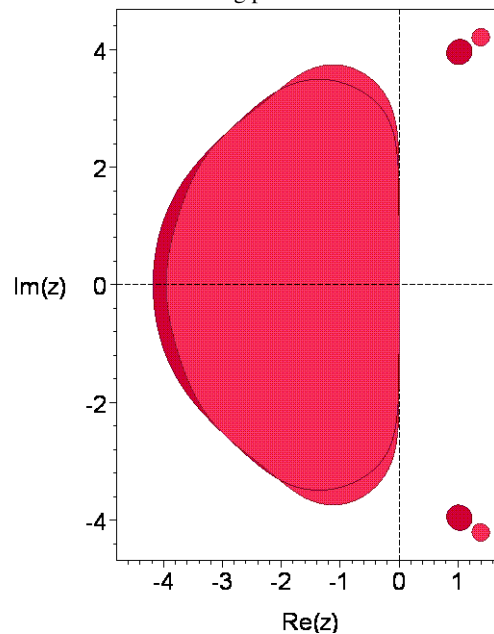
**Note:** Two of the 48 principal error conditions are satisfied by the order 6 scheme.

The principal error norm of the order 5 embedded scheme is:  $0.7714522089 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is:  $\frac{1778829409}{519886770} \approx 3.421570834$ .

The 2-norm of the linking coefficients is: 5.328769422.

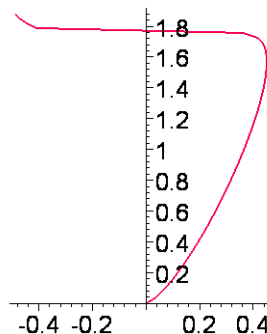
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 5 scheme appears in the darker shade.

The real stability intervals of the order 6 and 5 schemes are respectively  $[-3.9541, 0]$  and  $[-4.1774, 0]$ .

The following picture shows the result of distorting the boundary curve of the stability region of the order 6 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:  $[0, 1.7644]$ .

The coefficients are:

$c[2]=30/167,$   
 $c[3]=2/9,$   
 $c[4]=3/7,$   
 $c[5]=140/201,$   
 $c[6]=227/293,$   
 $c[7]=1,$   
 $c[8]=1,$

$a[2,1]=30/167,$   
 $a[3,1]=103/1215,$   
 $a[3,2]=167/1215,$   
 $a[4,1]=681/6860,$   
 $a[4,2]=-1503/3430,$   
 $a[4,3]=1053/1372,$   
 $a[5,1]=1875916/8120601,$   
 $a[5,2]=-488642/2706867,$   
 $a[5,3]=2730/300763,$   
 $a[5,4]=5172440/8120601,$   
 $a[6,1]=-234878478619063/2928268584253320,$   
 $a[6,2]=1244059653/2766913270,$   
 $a[6,3]=103872061332063/589139750879537,$   
 $a[6,4]=-3949178196144055/51255158326519719,$   
 $a[6,5]=292838981350168161/956762955428368088,$   
 $a[7,1]=392156636/1721693985,$   
 $a[7,2]=-2641773/5056370,$   
 $a[7,3]=234673827885/498018061684,$   
 $a[7,4]=1385083606718/2639205187905,$   
 $a[7,5]=-95838799749201/228334615975180,$   
 $a[7,6]=415405543347564/578242061880635,$   
 $a[8,1]=-442047853/386122800,$   
 $a[8,2]=235637/229835,$   
 $a[8,3]=69586947/23902840,$   
 $a[8,4]=-1778829409/519886770,$   
 $a[8,5]=79088337717/48522765200,$   
 $a[8,6]=0,$   
 $a[8,7]=0,$

$b[1]=832301/11440800,$   
 $b[2]=0,$   
 $b[3]=39674367/137890480,$   
 $b[4]=16353211/86392800,$   
 $b[5]=36453377889/265963952800,$   
 $b[6]=92855270041799/389461444858800,$   
 $b[7]=45967/614880,$   
 $b[8]=0,$

$b^*[1]=260431/4086000,$   
 $b^*[2]=0,$   
 $b^*[3]=2076192/6155825,$   
 $b^*[4]=283392431/3131739000,$   
 $b^*[5]=16141047921/45157814000,$   
 $b^*[6]=19818066603889/324551204049000,$   
 $b^*[7]=1/25,$   
 $b^*[8]=1/20.$