

## A "robust" 10 stage combined order 6 and 7 Runge-Kutta scheme

See: J.H. Verner, SIAM Journal of Numerical Analysis 1978, 772-790, "Explicit Runge-Kutta methods with estimates of the Local Truncation Error."

The nodes of the scheme are:

$$c_2 = \frac{1}{250}, c_3 = \frac{28}{255}, c_4 = \frac{14}{85}, c_5 = \frac{11}{25}, c_6 = \frac{37771}{77681}, c_7 = \frac{4}{5}, c_8 = \frac{9}{10}, c_9 = 1, c_{10} = 1.$$

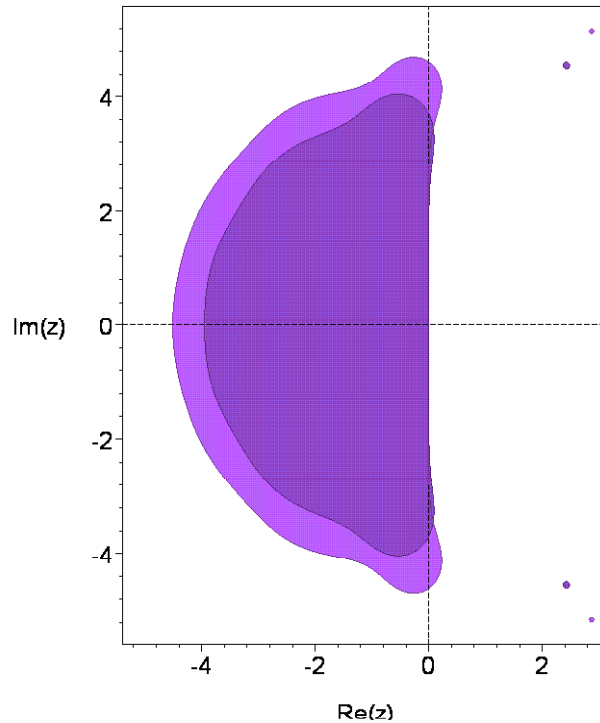
The principal error norm, that is, the 2-norm of the principal error terms is:  $0.2409311094 \times 10^{(-4)}$ .

The principal error norm of the order 6 embedded scheme is:  $0.3507418686 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 20.30040051.

The 2-norm of the linking coefficients is: 44.89284041.

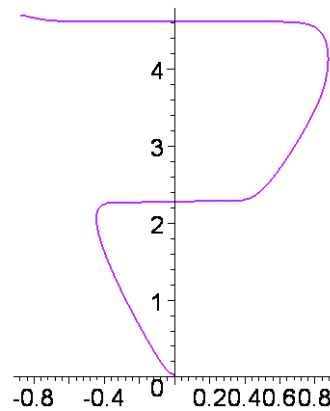
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 6 scheme appears in the darker shade.

The real stability intervals of the order 7 and 6 schemes are respectively  $[-4.5116, 0]$  and  $[-3.9519, 0]$ .

The following picture shows the result of distorting the boundary curve of the stability region of the order 7 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:  $[2.2775, 4.6162]$ .

The coefficients in exact form are:

$c[2]=1/250,$   
 $c[3]=28/255,$   
 $c[4]=14/85,$   
 $c[5]=11/25,$   
 $c[6]=37771/77681,$   
 $c[7]=4/5,$   
 $c[8]=9/10,$   
 $c[9]=1,$   
 $c[10]=1,$

$a[2,1]=1/250,$   
 $a[3,1]=-18172/13005,$   
 $a[3,2]=3920/2601,$   
 $a[4,1]=7/170,$   
 $a[4,2]=0,$   
 $a[4,3]=21/170,$   
 $a[5,1]=33121/61250,$   
 $a[5,2]=0,$   
 $a[5,3]=-253011/122500,$   
 $a[5,4]=240669/122500,$   
 $a[6,1]=4222494378009329586083/39253464326509271584438,$   
 $a[6,2]=0,$   
 $a[6,3]=-2252824606828982945235/7136993513910776651716,$   
 $a[6,4]=51439540868114936232105/92780915680840096472308,$   
 $a[6,5]=728458292292718545000/5207092206577760516303,$   
 $a[7,1]=-5299193429587/5954372468275,$   
 $a[7,2]=0,$   
 $a[7,3]=8866707/2866255,$   
 $a[7,4]=-2952750917616/1757906866807,$   
 $a[7,5]=-11072596875/4172354758,$   
 $a[7,6]=19042169027464066143/6499072341594230350,$   
 $a[8,1]=122674005636625593/20883175120734080,$   
 $a[8,2]=0,$   
 $a[8,3]=-1582768017/91720160,$   
 $a[8,4]=17718995066535794425/1872719280091898784,$   
 $a[8,5]=120309906551678125/5926479455939328,$   
 $a[8,6]=-30772472672589976565694954455/1666696032247163511057539328,$   
 $a[8,7]=56738488975/57701559168,$   
 $a[9,1]=-24597779751957752/9374959112800743,$   
 $a[9,2]=0,$   
 $a[9,3]=1921446335/271040364,$   
 $a[9,4]=-185090168340709143079/67256694747280541412,$   
 $a[9,5]=-6795405176638474375/611923978037124324,$   
 $a[9,6]=3574124121615579418693597598118415/343560130499414026035721185687396,$   
 $a[9,7]=-397390460637625/3030464084895522,$   
 $a[9,8]=58132547384704/486321506408277,$   
 $a[10,1]=655291200027306/195423104986571,$   
 $a[10,2]=0,$   
 $a[10,3]=-17994223665/1881415564,$   
 $a[10,4]=21058354131888743695/4205942221348304892,$   
 $a[10,5]=7897813353311875/554595271180236,$   
 $a[10,6]=-18292306674856394863199745865/1403712896275231293237797124,$   
 $a[10,7]=188542919280625/189512090845902,$   
 $a[10,8]=0,$   
 $a[10,9]=0,$

b[1]=277826609/5863267872,  
b[2]=0,  
b[3]=0,  
b[4]=97517058051157/373313964690576,  
b[5]=226462890625/9376352137152,  
b[6]=102613789583106179500571586651827/315146279193663034614455208169920,  
b[7]=1595451125/6633573408,b[8]=25644208/465736131,  
b[9]=51165783/1110775120,  
b[10]=0,

b\*[1]=4664353/93067744,  
b\*[2]=0,  
b\*[3]=0,  
b\*[4]=4426936643875/17776855461456,  
b\*[5]=3061328125/19412737344,  
b\*[6]=2828616291602566536132401/15563242658221528009671360,  
b\*[7]=95054375/315884448,  
b\*[8]=0,  
b\*[9]=0,  
b\*[10]=9599059/158682160.

Version: 8 Oct 2011, Peter Stone