

Sharp and Smart's 11 stage, order 7 Runge-Kutta scheme with an order 6 embedded scheme

See: Explicit Runge-Kutta Pairs with One More Derivative Evaluation than the Minimum, by P.W.Sharp and E.Smart, Siam Journal of Scientific Computing, Vol. 14, No. 2, pages. 338-348, March 1993.

The nodes of the scheme are:

$$c_2 = \frac{1}{50}, c_3 = \frac{27}{125}, c_4 = \frac{41}{100}, c_5 = \frac{57}{100}, c_6 = \frac{43}{50}, c_7 = \frac{2272510}{11977321}, c_8 = \frac{18}{25}, c_9 = \frac{5}{6}, c_{10} = 1, c_{11} = 1.$$

The principal error norm of the order 7 scheme, that is, the 2-norm of the principal error terms is: $0.1274682565 \times 10^{(-4)}$.

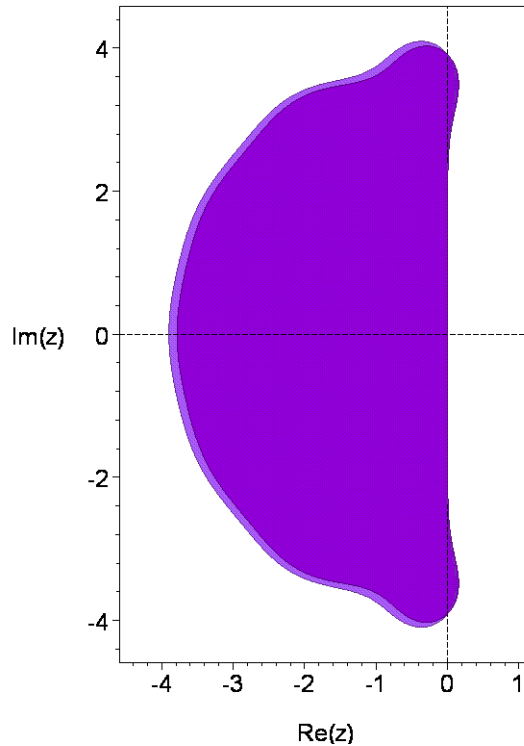
The 2-norm of the order 9 error terms is $0.3630580390 \times 10^{(-4)}$, which is approximately 2.848 times the principal error norm.

The principal error norm of the order 6 embedded scheme is: $0.1918150154 \times 10^{(-4)}$.

The maximum magnitude of the linking coefficients is: 10.06996058.

The 2-norm of the linking coefficients is: 20.83467890.

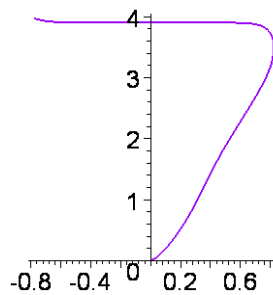
The stability regions for the two schemes are shown in the following picture.



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 $[-3.89945, 0]$ and $[-3.7861, 0]$.

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: $[0, 3.9069]$.

The coefficients in exact form are:

$c[2]=1/50,$
 $c[3]=27/125,$
 $c[4]=41/100,$
 $c[5]=57/100,$
 $c[6]=43/50,$
 $c[7]=2272510/11977321,$
 $c[8]=18/25,$
 $c[9]=5/6,$
 $c[10]=1,$
 $c[11]=1,$

$a[2,1]=1/50,$
 $a[3,1]=-594/625,$
 $a[3,2]=729/625,$
 $a[4,1]=451/21600,$
 $a[4,2]=0,$
 $a[4,3]=1681/4320,$
 $a[5,1]=19/160,$
 $a[5,2]=0,$
 $a[5,3]=361/3104,$
 $a[5,4]=3249/9700,$
 $a[6,1]=-31/200,$
 $a[6,2]=0,$
 $a[6,3]=520921/412056,$
 $a[6,4]=-17371/11640,$
 $a[6,5]=132023/106200,$
 $a[7,1]=25959766877768976976598957736980/487594514129628295945513157189933,$
 $a[7,2]=0,$
 $a[7,3]=347890318302644246405985993187156250/1321817402067092875750818220388519949,$
 $a[7,4]=-1717046972617147709491116450178750/7467894926932728111586543618014237,$
 $a[7,5]=29780304732725103577764751746216250/258912687002832625147067486467854423,$
 $a[7,6]=-302662548054389051180423185000/25662869164717278733974376694207,$
 $a[8,1]=42409705291266846/416462256407406875,$
 $a[8,2]=0,$
 $a[8,3]=3247095172038/883201854817,$
 $a[8,4]=-518509279926/374238074075,$
 $a[8,5]=435669225629732566638/393965828849029186615,$
 $a[8,6]=-6468694559114760/61945939006089637,$
 $a[8,7]=-8593750881095206170491007194502/3213504543545558150903880585625,$
 $a[9,1]=-1401024812030113404025/19887564677841032175639,$
 $a[9,2]=0,$
 $a[9,3]=13281373111234375/5150833217292744,$
 $a[9,4]=-50491693720625/29100752640072,$
 $a[9,5]=8909776468783164583973193125/6271093223575470807674793192,$
 $a[9,6]=-4792324941735635008750/159776107397443897190271,$
 $a[9,7]=-1532806290465891141166096531902118541769245/1203242011387872547807852011647420329982736,$
 $a[9,8]=-7500029126894375/132689679447323376,$
 $a[10,1]=36393032615434450612/324390586094889663425,$
 $a[10,2]=0,$
 $a[10,3]=-1462401427649331250/154787214582248211,$
 $a[10,4]=4135780451822750/874504037187843,$
 $a[10,5]=-2349378733647002895234008950/1090914599757106529355865311,$
 $a[10,6]=-78686605908422443750/52446632451499515953,$
 $a[10,7]=2315079813491204524435067899365885119542372444358703/
316169042039527157595235231573788308031260760584200,$
 $a[10,8]=-33473047374792524975/32907430028856870472,$
 $a[10,9]=5594658687556280397846/1893189870520997940175,$

a[11,1]=2508607706701842363083/197875357745688550590720,
a[11,2]=0,
a[11,3]=-5122833329940625/508724268374592,
a[11,4]=13293920580875/2874148408896,
a[11,5]=-599188464780493707137440161875/277270064173229869784600732736,
a[11,6]=-3601465055348923762849875/2146128454918752594358208,
a[11,7]=606030238246181777051198920509497430523044409408159/
74752050141640998967813674460513197348653288024576,
a[11,8]=-1922750201834125/1941504226023936,
a[11,9]=12539348439579/3975412795840,
a[11,10]=0,

b[1]=771570009067/14036203465200,
b[2]=0,
b[3]=0,
b[4]=0,
b[5]=2830477922800000/53707434325074117,
b[6]=-296881060859375/515060733835389,
b[7]=744858303758379680905615939985761920312207508379/2487223884477764590764433396524922145673887618400,
b[8]=-5118512171875/11763620626464,
b[9]=136801854099/127885521925,
b[10]=103626500437/1717635089268,
b[11]=0,

b*[1]=448234490819/8120946290580,
b*[2]=0,
b*[3]=0,
b*[4]=0,
b*[5]=7786773134600000/14452831163890377,
b*[6]=-408698637296875/567617951573694,
b*[7]=4426705150369152638325381078278067803359/14828075230102658203818343670586143438076,
b*[8]=-5004542378125/10330679593521,
b*[9]=154806770859/124231649870,
b*[10]=0,
b*[11]=16/243.

Version: 27 Dec 2012, Peter Stone