

Terry Feagin's 17 stage order 10 Runge-Kutta scheme

The 17 stage order 10 Runge-Kutta scheme considered here is that of Terry Feagin, University of Houston – Clear Lake, Houston, Texas, USA

The coefficients (correct to 60 digits) are available at: <http://sce.uhcl.edu/rungekutta>.

The scheme has the following rational values for specific nodes and weights.

$$c_2 = \frac{1}{10}, c_7 = \frac{5}{6}, c_{13} = \frac{5}{6}, c_{16} = \frac{1}{10}, c_{17} = 1,$$

$$b_2 = \frac{1}{40}, b_3 = \frac{1}{30}, b_4 = 0, b_5 = \frac{1}{20}, b_6 = 0, b_7 = \frac{1}{25}, b_8 = 0, b_{13} = -\frac{1}{25}, b_{14} = -\frac{1}{20}, b_{15} = -\frac{1}{30}, b_{16} = -\frac{1}{40}$$

The nodes:

$$c_9 = \frac{1}{2} + \frac{\sqrt{147 + 42\sqrt{7}}}{42}, c_{10} = \frac{1}{2} + \frac{\sqrt{147 - 42\sqrt{7}}}{42}, c_{11} = \frac{1}{2} - \frac{\sqrt{147 - 42\sqrt{7}}}{42}, c_{12} = \frac{1}{2} - \frac{\sqrt{147 + 42\sqrt{7}}}{42}$$

are the zeros of the derivative $P'_5(x) = \frac{d}{dx}P_5(x)$ of the **Legendre polynomial** $P_5(x)$ mapped linearly from the interval $[-1, 1]$ to the interval $[0, 1]$.

They provide nodes for **Gauss-Lobatto integration** on the interval $[0, 1]$.

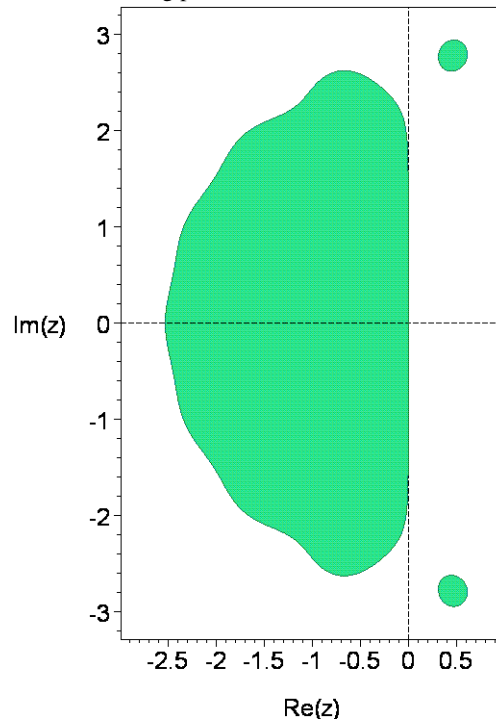
These values give rise to the following weights:

$$b_1 = \frac{1}{30}, b_9 = \frac{7}{30} - \frac{\sqrt{7}}{60}, b_{10} = \frac{7}{30} + \frac{\sqrt{7}}{60}, b_{11} = \frac{7}{30} + \frac{\sqrt{7}}{60}, b_{12} = \frac{7}{30} - \frac{\sqrt{7}}{60}, b_{17} = \frac{1}{30}.$$

The principal error norm, that is, the 2-norm of the principal error terms is: $0.2189217092 \times 10^{(-4)}$.

The maximum magnitude of the linking coefficients is: 5.784288136.

The stability region for the scheme is shown in the following picture.



The real stability interval of the scheme is $[-2.5279, 0]$.

a[8,5]=.2601246757582956228090076178383351743681087564846933618878385480736948525315211889536,
a[8,6]=.3254026215490913301588993343912312593327166759927000007761014763410936811599410398613e-1,
a[8,7]=- .5957802118173610015601222025633051214449536727629307245388558993475804309454741922317e-1,
a[9,1]=.1108543795803914835089361710102184419094257801686565598070379712238628334864034048948,
a[9,2]=0.,
a[9,3]=0.,
a[9,4]=0.,
a[9,5]=0.,
a[9,6]=- .6057614882550055876209249536555168755263444153543392346194660745470782044984741351417e-1,
a[9,7]=.3217637056017783901008987990498789040814043686030771292511102949020610017274377990772,
a[9,8]=.5104857256080630315777590122851234167446721370317523540675895192473116437554194666039,
a[10,1]=.1120544147528790048297150027618023630037176111581722293293926514934695608734670818246,
a[10,2]=0.,
a[10,3]=0.,
a[10,4]=0.,
a[10,5]=0.,
a[10,6]=- .1449427759028659156723498283409807771816684997485068388761852225169215686873306825460,
a[10,7]=- .3332697190962567065897052114157468717094674239921154979687242221418137519998082528658,
a[10,8]=.4992692295568800613533168439699785678602768165926732012403315488354044828766525571429,
a[10,9]=.5095046089296861042360986900453862539866432323529896021850604525937102423941190955351,
a[11,1]=.1139767839641859861380041867369011638907247525414868316403412210309290664271336257765,
a[11,2]=0.,
a[11,3]=0.,
a[11,4]=0.,
a[11,5]=0.,
a[11,6]=- .7688133642033569385862142891208952708213490233909229874063835373263841258915727093324e-1,
a[11,7]=.2395273603243906491077114552718823730197413112010041193395628785781224443177793593046,
a[11,8]=.3977746623680946390478304624889521045647164163434546399026133008178160445613368390966,
a[11,9]=.1075589568736074555506091474414774502571367828232808385470239734312131460138378663157e-1,
a[11,10]=- .3277691241640188741470610873502333953782629923923940719064566523011994227755761389669,
a[12,1]=.7983145282801960463514268644864003227587376304234139453562837151408388507380447344593e-1,
a[12,2]=0.,
a[12,3]=0.,
a[12,4]=0.,
a[12,5]=0.,
a[12,6]=- .5203296868006030765149498876129590687213114438816835269372978568212814716048923869522e-1,
a[12,7]=- .5769541461685488817327843552834335090661592871529687230218639793413055668210844841955e-1,
a[12,8]=.1947819157121041649763062621473828711561429213544093647380902228866390247033946064390,
a[12,9]=.1453849231883250697275248259770711948592034675682365238665823980908913337790067458849,
a[12,10]=- .7829427103516707775539867297256924472520770472391605513350159142016458207969788779419e-1,
a[12,11]=- .1145032993610989121843031642905546709701332184056581226746743953737186161533235079226,
a[13,1]=.9851156101648572801200415003065172784136466773141955595205285811315908348605429600665,
a[13,2]=0.,
a[13,3]=0.,
a[13,4]=.3308859630407221839488840576587531736482401548384020334486324456561774132656637353804,
a[13,5]=.4896629573094501928445070111358982011780154784337900972107904505844628620805256247950,
a[13,6]=- 1.378964865748435675821127209307519023539043271485594715263967279333987427873524280873,
a[13,7]=- .8611641950276356666739169996655345733510260609874270933144115020405879169494864941030,
a[13,8]=5.784288136375372200229997854865784360068727896894991726018561768761366739727928637196,
a[13,9]=3.288077619851035668904606159373148054772682529033423565819249490150659566267799708492,
a[13,10]=- 2.386339050931363840134223252155278661484014659759541045858065415400776902303795495458,
a[13,11]=- 3.254793424836439186545893675877887267477115046747806802699112121425479969838061889986,
a[13,12]=- 2.163435416864229823539542113000548208896780364201099991548873084750091865904259172177,
a[14,1]=.8950802957716328910496131323365851381481562792415613459917095170757672839845525640729,
a[14,2]=0.,
a[14,3]=.1979668312271923690681417705103887933706372874633604015557458756877941908534751780490,
a[14,4]=- .7295478473136326291851466715955580230150116089143829614213114788571202431877260745922e-1,
a[14,5]=0.,

b[5]=.5e-1,
b[6]=0.,
b[7]=.4e-1,
b[8]=0.,
b[9]=.1892374781489234901583064041060123262381623469486258303271944256799821862794952728707,
b[10]=.2774291885177431765083602625606543404285043197180408363394722409866844803871713937960,
b[11]=.2774291885177431765083602625606543404285043197180408363394722409866844803871713937960,
b[12]=.1892374781489234901583064041060123262381623469486258303271944256799821862794952728707,
b[13]=-.4e-1,
b[14]=-.5e-1,
b[15]=-0.33e-1,
b[16]=-0.25e-1,
b[17]=0.33e-1.

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