

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

The nodes of the scheme are:

$$c_2 = \frac{7}{33}, c_3 = \frac{7}{22}, c_4 = \frac{8}{9}, c_5 = \frac{58}{61}, c_6 = 1, c_7 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is:  $0.1898359780 \times 10^{(-3)}$ .

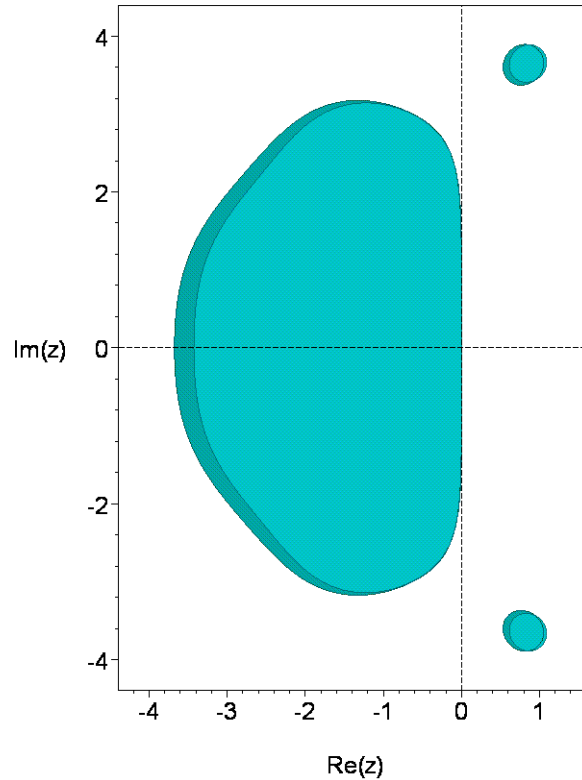
**Note:** The scheme satisfies 9 of the principal error conditions.

The principal error norm of the order 4 embedded scheme is:  $0.5626059950 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 9.962944344.

The 2-norm of the linking coefficients is: 18.57288281.

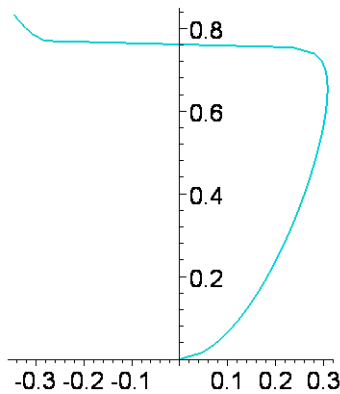
The stability regions for the two schemes are shown in the following picture.



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  $[-3.4272, 0]$  and  $[-3.6757, 0]$ .

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:  $[0, 0.7561]$ .

The Butcher tableau is as follows.

<u>7</u>	<u>7</u>							
33	33							
<u>7</u>	<u>7</u>	<u>21</u>						
22	88	88						
<u>8</u>	<u>44776</u>	<u>57376</u>	<u>159104</u>					
9	35721	11907	35721					
58	<u>3756797837</u>	<u>3638341740</u>	<u>357735251280</u>	<u>305128053</u>				
61	1824019316	456004829	51528545677	4206411892				
1	<u>62143187</u>	<u>1030557</u>	<u>27950789460</u>	<u>1366875</u>	<u>139593315</u>			
1	23997848	103439	3307875781	32441848	1178098436			
1	<u>6247</u>		<u>72443668</u>	<u>938223</u>	<u>567679481</u>	<u>2111</u>		
1	64960	0	151100775	614720	301361040	2700		
b	<u>6247</u>		<u>72443668</u>	<u>938223</u>	<u>567679481</u>	<u>2111</u>		
b	64960	0	151100775	614720	301361040	2700		
b*	<u>19538957</u>		<u>2853621408</u>	<u>933255351</u>	<u>182020376539</u>	<u>7217509</u>	<u>1</u>	
	205598400	0	5904122875	648529600	105978632400	10444500	110	

The coefficients are as follows:

- c[2]=7/33,
- c[3]=7/22,
- c[4]=8/9,
- c[5]=58/61,
- c[6]=1,
- c[7]=1,

- a[2,1]=7/33,
- a[3,1]=7/88,
- a[3,2]=21/88,
- a[4,1]=44776/35721,
- a[4,2]=-57376/11907,
- a[4,3]=159104/35721,
- a[5,1]=3756797837/1824019316,
- a[5,2]=-3638341740/456004829,
- a[5,3]=357735251280/51528545677,
- a[5,4]=-305128053/4206411892,
- a[6,1]=62143187/23997848,
- a[6,2]=-1030557/103439,
- a[6,3]=27950789460/3307875781,
- a[6,4]=1366875/32441848,
- a[6,5]=-139593315/1178098436,
- a[7,1]=6247/64960,
- a[7,2]=0,
- a[7,3]=72443668/151100775,
- a[7,4]=938223/614720,
- a[7,5]=-567679481/301361040,
- a[7,6]=2111/2700,

- b[1]=6247/64960,
- b[2]=0,
- b[3]=72443668/151100775,
- b[4]=938223/614720,
- b[5]=-567679481/301361040,
- b[6]=2111/2700,

$b^*[1]=19538957/205598400,$   
 $b^*[2]=0,$   
 $b^*[3]=2853621408/5904122875,$   
 $b^*[4]=933255351/648529600,$   
 $b^*[5]=-182020376539/105978632400,$   
 $b^*[6]=7217509/10444500,$   
 $b^*[7]=1/110.$

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