

A 6 stage, combined order 4 and 5 Runge-Kutta scheme

The scheme considered here was constructed to have (near) maximal stability radius.

The nodes of the scheme are:

$$c_2 = \frac{5}{19}, c_3 = \frac{37}{126}, c_4 = \frac{2331}{4073}, c_5 = \frac{5}{6}, c_6 = 1.$$

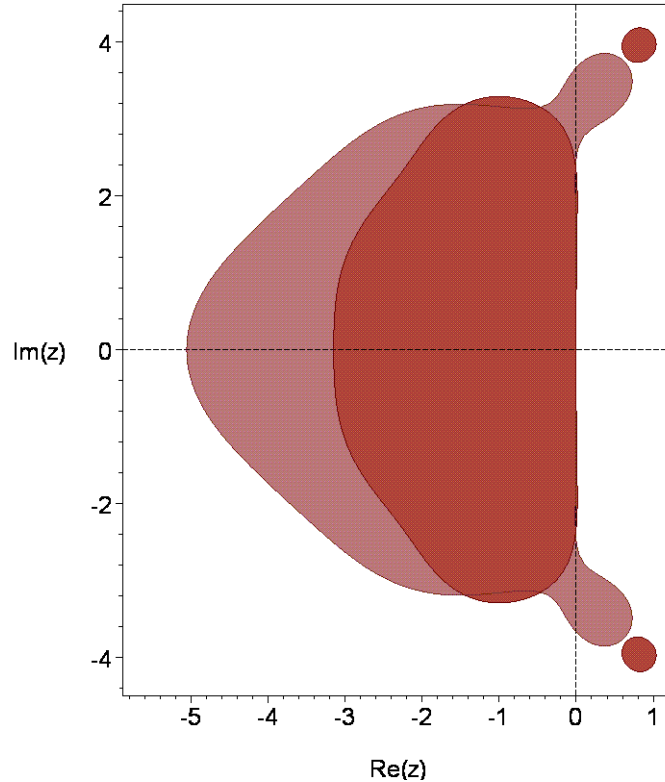
The principal error norm, that is, the 2-norm of the principal error terms is: $0.1983864954 \times 10^{(-2)}$.

The principal error norm of the order 4 embedded scheme is: $0.1679408046 \times 10^{(-2)}$.

The maximum magnitude of the linking coefficients is: 11.04552015.

The 2-norm of the linking coefficients is: 16.84412442.

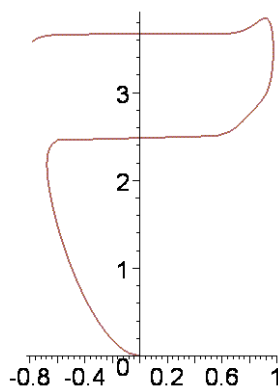
The stability regions for the two schemes are shown in the following picture.



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 $[-5.0571, 0]$ and $[-4.7745, 0]$.

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: $[2.4923, 3.6640]$.

TheButcher tableau of the scheme is as follows.

<u>12</u>	<u>12</u>						
41	41						
<u>53</u>	<u>76903</u>	<u>115169</u>					
151	547224	547224					
8003	<u>2011866719207</u>	<u>21792911494331</u>	<u>2396462600599</u>				
9668	10844041507584	10844041507584	903670125632				
<u>7</u>	<u>127395662723</u>	<u>11484305</u>	<u>31837466668875</u>	<u>23633379475167</u>			
8	1190957033472	2807808	8631809448448	40731350834864			
<u>11</u>	<u>29667757954157</u>	<u>104671237</u>	<u>4215138814594006525</u>	<u>1366821681774917125</u>	<u>391082600</u>		
12	65651506470144	9476352	387256420118990016	1317839944877180109	2293800201		
<i>b</i>	<u>9789953</u>	0	<u>40381074286473</u>	<u>32899071073141444</u>	<u>58496</u>	<u>345492</u>	
	89073390		79785138661750	98334878315369685	20227515	6606125	
<i>b*</i>	<u>97201106</u>	0	<u>318166544861</u>	<u>52088110835257</u>	<u>9294160</u>	<u>1</u>	
	881826561		630497193327	137317906103697	109228581	11	

The coefficients are as follows:

$$c[2]=12/41,$$

$$c[3]=53/151,$$

$$c[4]=8003/9668,$$

$$c[5]=7/8,$$

$$c[6]=11/12,$$

$$a[2,1]=12/41,$$

$$a[3,1]=76903/547224,$$

$$a[3,2]=115169/547224,$$

$$a[4,1]=2011866719207/10844041507584,$$

$$a[4,2]=-21792911494331/10844041507584,$$

$$a[4,3]=2396462600599/903670125632,$$

$$a[5,1]=-127395662723/1190957033472,$$

$$a[5,2]=11484305/2807808,$$

$$a[5,3]=-31837466668875/8631809448448,$$

$$a[5,4]=23633379475167/40731350834864,$$

$$a[6,1]=-29667757954157/65651506470144,$$

$$a[6,2]=104671237/9476352,$$

$$a[6,3]=-4215138814594006525/387256420118990016,$$

$$a[6,4]=1366821681774917125/1317839944877180109,$$

$$a[6,5]=391082600/2293800201,$$

$$b[1]=9789953/89073390,$$

$$b[2]=0,$$

$$b[3]=40381074286473/79785138661750,$$

$$b[4]=32899071073141444/98334878315369685,$$

$$b[5]=-58496/20227515,$$

$$b[6]=345492/6606125,$$

$$b^*[1]=97201106/881826561,$$

$$b^*[2]=0,$$

$$b^*[3]=318166544861/630497193327,$$

$$b^*[4]=52088110835257/137317906103697,$$

$$b^*[5]=-9294160/109228581,$$

$$b^*[6]=1/11.$$