

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

This scheme is constructed using an algorithm of S.N. Papakostas and G. PapaGeorgiou.  
 See: A Family of Fifth-order Runge-Kutta Pairs, by S.N. Papakostas and G. PapaGeorgiou,  
 Mathematics of Computation, Volume 65, Number 215, July 1996, Pages 1165-1181.

**Note:** The order 5 scheme satisfies 7 of the 20 principal error conditions.

The nodes of the scheme are:

$$c_2 = \frac{41}{288}, c_3 = \frac{5}{16}, c_4 = \frac{6}{7}, c_5 = \frac{33}{35}, c_6 = 1, c_7 = 1.$$

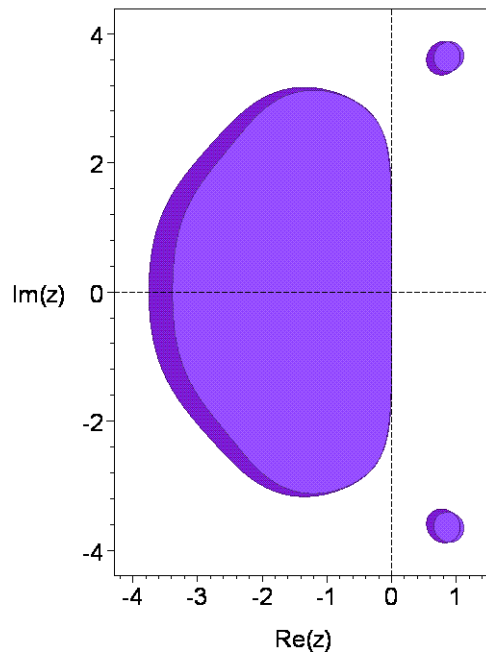
The principal error norm, that is, the 2-norm of the principal error terms is:  $0.2721519359 \times 10^{(-3)}$ .

The principal error norm of the order 4 embedded scheme is:  $0.7914997787 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 16.89455910.

The 2-norm of the linking coefficients is: 28.73236849.

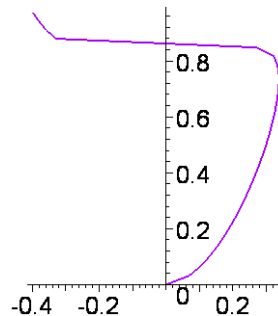
The stability regions for the two schemes are shown in the following picture.



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  $[-3.3865, 0]$  and  $[-3.7519, 0]$ .

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  $[0, 0.8523]$ .

The Butcher tableau is as follows.

41	<u>41</u>						
288	288						
<u>5</u>	<u>5</u>	<u>225</u>					
16	164	656					
<u>6</u>	<u>159402</u>	<u>451008</u>	<u>35136</u>				
7	50225	70315	8575				
33	<u>653199723</u>	<u>464374944</u>	<u>2023011936</u>	<u>81543</u>			
35	95427500	33399625	248460625	579500			
1	<u>36045973</u>	<u>45024</u>	<u>608961056</u>	<u>539</u>	<u>46550</u>		
	4317300	2665	62984025	256932	371709		
1	<u>1123</u>		<u>557056</u>	<u>12691</u>	<u>814625</u>	<u>39</u>	
	11880	0	1184315	13176	838728	88	
<i>b</i>	<u>1123</u>		<u>557056</u>	<u>12691</u>	<u>814625</u>	<u>39</u>	
	11880	0	1184315	13176	838728	88	
<i>b*</i>	<u>1904827</u>		<u>120907648</u>	<u>20518603</u>	<u>247483075</u>	<u>56277</u>	<u>1</u>
	20433600	0	254627725	22662720	288522432	151360	80

The coefficients are as follows:

- c[2]=41/288,
- c[3]=5/16,
- c[4]=6/7,
- c[5]=33/35,
- c[6]=1,
- c[7]=1,

- a[2,1]=41/288,
- a[3,1]=-5/164,
- a[3,2]=225/656,
- a[4,1]=159402/50225,
- a[4,2]=-451008/70315,
- a[4,3]=35136/8575,
- a[5,1]=653199723/95427500,
- a[5,2]=-464374944/33399625,
- a[5,3]=2023011936/248460625,
- a[5,4]=-81543/579500,
- a[6,1]=36045973/4317300,
- a[6,2]=-45024/2665,
- a[6,3]=608961056/62984025,
- a[6,4]=539/256932,
- a[6,5]=-46550/371709,
- a[7,1]=1123/11880,
- a[7,2]=0,
- a[7,3]=557056/1184315,
- a[7,4]=12691/13176,
- a[7,5]=-814625/838728,
- a[7,6]=39/88,

- b[1]=1123/11880,
- b[2]=0,
- b[3]=557056/1184315,
- b[4]=12691/13176,
- b[5]=-814625/838728,
- b[6]=39/88,

$b^*[1]=1904827/20433600,$   
 $b^*[2]=0,$   
 $b^*[3]=120907648/254627725,$   
 $b^*[4]=20518603/22662720,$   
 $b^*[5]=-247483075/288522432,$   
 $b^*[6]=56277/151360,$   
 $b^*[7]=1/80.$

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