

Sharp and Smart's 7 stage, combined order 4 and 5 Runge-Kutta 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:

$$c_2 = \frac{16}{105}, c_3 = \frac{8}{35}, c_4 = \frac{9}{20}, c_5 = \frac{2}{3}, c_6 = \frac{7}{9}, c_7 = 1.$$

The principal error norm of the order 5 scheme, that is, the 2-norm of the principal error terms is: $0.7055529138 \times 10^{(-4)}$.

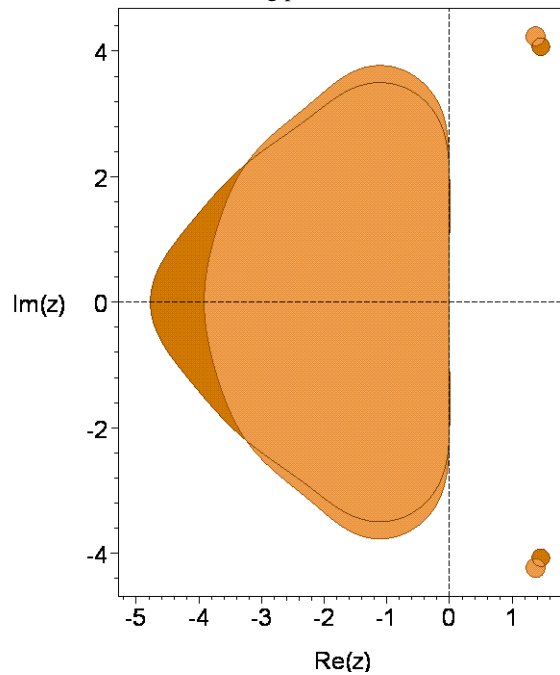
The 2-norm of the order 7 error terms is $0.1774339540 \times 10^{(-3)}$, which is about 2.515 times the previous norm.

The principal error norm of the order 4 embedded scheme is: $0.7814366417 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 0.8582519531.

The 2-norm of the linking coefficients is: 1.982535647.

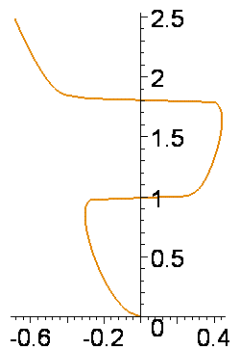
The stability regions for the two schemes are shown in the following picture.



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 $[-3.9157, 0]$ and $[-4.7749, 0]$.

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 $[0.9970, 1.8195]$.

The Butcher tableau of the combined scheme is as follows.

<u>16</u>	<u>16</u>						
105	105						
<u>8</u>	<u>2</u>	<u>6</u>					
35	35	35					
<u>9</u>	<u>8793</u>	<u>5103</u>	<u>17577</u>				
20	40960	8192	20480				
<u>2</u>	<u>347</u>	<u>7</u>	<u>3395</u>	<u>49792</u>			
3	1458	20	10044	112995			
<u>7</u>	<u>1223224109959</u>	<u>1234787701</u>	<u>568994101921</u>	<u>105209683888</u>	<u>9</u>		
9	9199771214400	2523942720	3168810084960	891227836395	25		
	<u>2462504862877</u>	<u>123991</u>	<u>106522578491</u>	<u>590616498832</u>	<u>319138726</u>	<u>52758</u>	
1	8306031988800	287040	408709510560	804646848915	534081275	71449	
<i>b</i>	<u>1093</u>	0	<u>60025</u>	<u>3200</u>	<u>1611</u>	<u>712233</u>	<u>3</u>
	15120		190992	20709	11960	2857960	40
<i>b*</i>	<u>84018211</u>	0	<u>92098979</u>	<u>17606944</u>	<u>3142101</u>	<u>22004596809</u>	<u>9</u>
	991368000		357791680	67891005	235253200	70270091500	125

The coefficients are as follows:

$c[2]=16/105,$
 $c[3]=8/35,$
 $c[4]=9/20,$
 $c[5]=2/3,$
 $c[6]=7/9,$
 $c[7]=1,$

$a[2,1]=16/105,$
 $a[3,1]=2/35,$
 $a[3,2]=6/35,$
 $a[4,1]=8793/40960,$
 $a[4,2]=-5103/8192,$
 $a[4,3]=17577/20480,$
 $a[5,1]=347/1458,$
 $a[5,2]=-7/20,$
 $a[5,3]=3395/10044,$
 $a[5,4]=49792/112995,$
 $a[6,1]=-1223224109959/9199771214400,$
 $a[6,2]=1234787701/2523942720,$
 $a[6,3]=568994101921/3168810084960,$
 $a[6,4]=-105209683888/891227836395,$
 $a[6,5]=9/25,$
 $a[7,1]=2462504862877/8306031988800,$
 $a[7,2]=-123991/287040,$
 $a[7,3]=106522578491/408709510560,$
 $a[7,4]=590616498832/804646848915,$
 $a[7,5]=-319138726/534081275,$
 $a[7,6]=52758/71449,$

$b[1]=1093/15120,$
 $b[2]=0,$
 $b[3]=60025/190992,$
 $b[4]=3200/20709,$
 $b[5]=1611/11960,$
 $b[6]=712233/2857960,$
 $b[7]=3/40,$

b*[1]=84018211/991368000,
b*[2]=0,
b*[3]=92098979/357791680,
b*[4]=17606944/67891005,
b*[5]=3142101/235253200,
b*[6]=22004596809/70270091500,
b*[7]=9/125.

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