

A 7 stage, combined order 4 and 5 Runge-Kutta scheme

The scheme considered here is constructed using an algorithm of Sharp and Smart.

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:

$$c_2 = \frac{88}{573}, c_3 = \frac{44}{191}, c_4 = \frac{364}{801}, c_5 = \frac{465}{647}, c_6 = \frac{148}{187}, c_7 = 1.$$

The principal error norm of the order 5 scheme, that is, the 2-norm of the principal error terms is: $0.6137120017 \times 10^{(-4)}$.

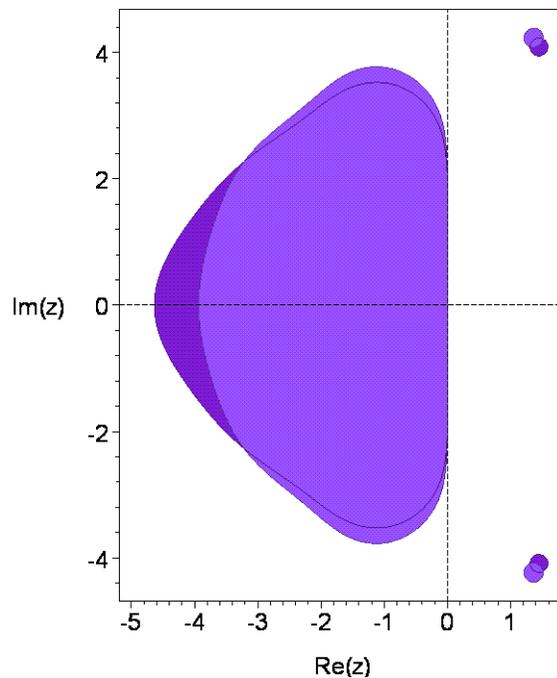
The 2-norm of the order 7 error terms is $0.1541489682 \times 10^{(-3)}$, which is about 2.512 times the previous norm.

The principal error norm of the order 4 embedded scheme is: $0.6628561818 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 0.8719147941.

The 2-norm of the linking coefficients is: 1.948031719.

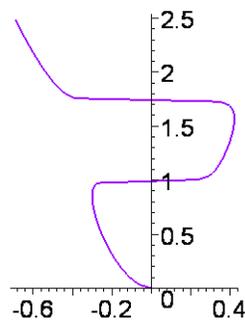
The stability regions for the two schemes are shown in the following picture.



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 $[-3.9351, 0]$ and $[-4.6343, 0]$.

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 $[1.0002, 1.7347]$.

The coefficients are as follows:

$c[2]=88/573,$
 $c[3]=44/191,$
 $c[4]=364/801,$
 $c[5]=465/647,$
 $c[6]=148/187,$
 $c[7]=1,$

$a[2,1]=88/573,$
 $a[3,1]=11/191,$
 $a[3,2]=33/191,$
 $a[4,1]=13560205841/62184610521,$
 $a[4,2]=-13173737759/20728203507,$
 $a[4,3]=54219681880/62184610521,$
 $a[5,1]=116276184503811611/559629879688797456,$
 $a[5,2]=47/2927,$
 $a[5,3]=-494928406778711309/3587156371677632160,$
 $a[5,4]=91973763052735837671/145334183907060430240,$
 $a[6,1]=-1485289052561507215503518660329658085095/6143095158101555827449422667419912646864,$
 $a[6,2]=15281460776743871983338124837/25407593197579730298365309919,$
 $a[6,3]=792358320217542005224743723743959521617/2625097257787600769944729606571361325536,$
 $a[6,4]=-235393598683638690509737585485662885397/1074305183245185867589869447194952584096,$
 $a[6,5]=311/891,$
 $a[7,1]=1041891499056963495191333464143855794311691/3149794564326192500925393288972298209580800,$
 $a[7,2]=-1518359054119660756637/2282622152471533237365,$
 $a[7,3]=21735139415648659432890346859302989737287/36377986774579999235791600782298133721600,$
 $a[7,4]=72146419581112367326043986494381729976731/183612144449719210508659799928528351910400,$
 $a[7,5]=-722598136746974531885249/3834550141687417097041200,$
 $a[7,6]=24173098995529/45400921735600,$

$b[1]=1545613637/20666646000,$
 $b[2]=0,$
 $b[3]=10458135898012399/34201737080280000,$
 $b[4]=100171496741812407/539170093418320000,$
 $b[5]=3633039472330510003/20294396622158841000,$
 $b[6]=4520369512163923/24706548107280000,$
 $b[7]=43/600,$

$b^*[1]=212530240694834542434770285189/2691867881196436739241927081600,$
 $b^*[2]=0,$
 $b^*[3]=426663230040443615837686365938497897/1484945961196460038317133653333696000,$
 $b^*[4]=15247411455825162899924067221148112293/70227876210511271157776641204633472000,$
 $b^*[5]=20793585587033911022798781062298636331/165211358060503752233868714756894047100,$
 $b^*[6]=236891787201388457695546250308185479/1072690803420184839891257446740096000,$
 $b^*[7]=23/329.$