

Verner's 1991 8 stage order, 6 Runge-Kutta scheme (b) with a 9 stage, order 5 FSAL embedded scheme

See: Some Runge-Kutta Formula Pairs, by J.H.Verner,
SIAM Journal on Numerical Analysis, Vol. 28, No. 2 (April 1991), pages 496 to 511.

The nodes of the scheme are:

$$c_2 = \frac{1}{8}, c_3 = \frac{1}{6}, c_4 = \frac{1}{4}, c_5 = \frac{1}{2}, c_6 = \frac{3}{5}, c_7 = \frac{4}{5}, c_8 = 1, c_9 = 1.$$

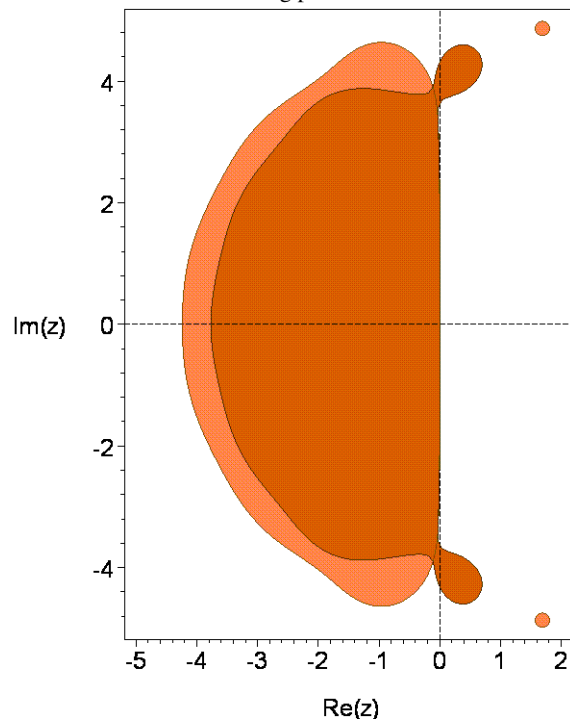
The principal error norm, that is, the 2-norm of the principal error terms is: $0.1027690204 \times 10^{(-3)}$.

The principal error norm of the order 5 embedded scheme is: $0.5940092720 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: $\frac{74}{25} = 2.96$.

The 2-norm of the linking coefficients is: 4.753276999.

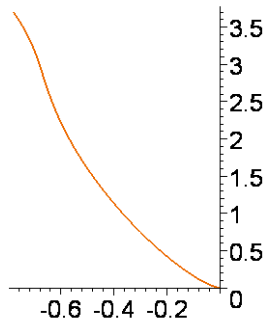
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 5 scheme appears in the darker shade.

The real stability intervals of the order 6 and 5 schemes are respectively $[-4.23999, 0]$ and $[-3.7692, 0]$.

The following picture shows the result of distorting the boundary curve of the stability region of the order 6 scheme horizontally by taking the 11th root of the real part of points along the curve.



The stability region intersects the nonnegative imaginary axis only at the origin.

$a[8,4] = -2924/1925,$
 $a[8,5] = 74/25,$
 $a[8,6] = -15/7,$
 $a[8,7] = 15/22,$
 $a[9,1] = 11/144,$
 $a[9,2] = 0,$
 $a[9,3] = 0,$
 $a[9,4] = 256/693,$
 $a[9,5] = 0,$
 $a[9,6] = 125/504,$
 $a[9,7] = 125/528,$
 $a[9,8] = 5/72,$

$b[1] = 11/144,$
 $b[2] = 0,$
 $b[3] = 0,$
 $b[4] = 256/693,$
 $b[5] = 0,$
 $b[6] = 125/504,$
 $b[7] = 125/528,$
 $b[8] = 5/72,$

$b^*[1] = 1/18,$
 $b^*[2] = 0,$
 $b^*[3] = 0,$
 $b^*[4] = 32/63,$
 $b^*[5] = -2/3,$
 $b^*[6] = 125/126,$
 $b^*[7] = 0,$
 $b^*[8] = -5/63,$
 $b^*[9] = 4/21.$