

An 8 stage, order 6 Runge-Kutta scheme with a 9 stage, order 5 FSAL embedded scheme

See: A General Family of Explicit Runge-Kutta Pairs of Order 6(5), by S. N. Papakostas, Ch. Tsitouras and G. Papageorgiou, Siam Journal of Numerical Analysis, Volume 33, Number 3, June 1996, Pages 917-936.

The scheme considered here is constructed in the manner of the schemes in the preceding paper.

The nodes of the scheme are:

$$c_2 = \frac{3}{34}, c_3 = \frac{43}{315}, c_4 = \frac{53}{267}, c_5 = \frac{63}{118}, c_6 = \frac{34}{49}, c_7 = \frac{54}{55}, c_8 = 1, c_9 = 1.$$

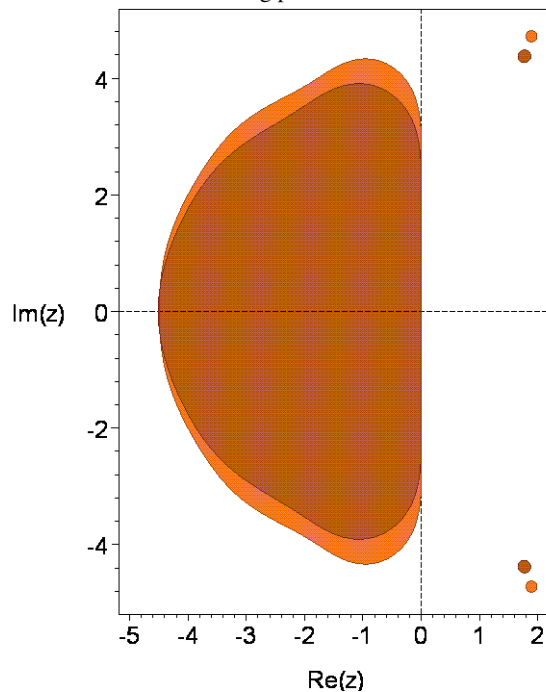
The principal error norm, that is, the 2-norm of the principal error terms is: $0.2189115996 \times 10^{(-4)}$.

The principal error norm of the order 5 embedded scheme is: $0.6104061815 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 26.24493616.

The 2-norm of the linking coefficients is: 44.87341087.

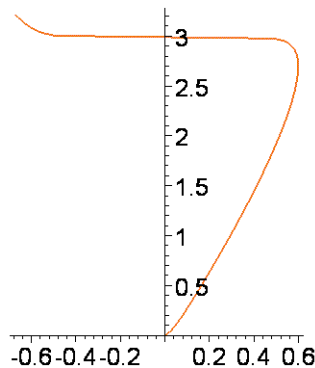
The stability regions for the two schemes are shown in the following picture.



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 $[-4.4943, 0]$ and $[-4.5100, 0]$.

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 in the interval: $[0, 2.9895]$.

