

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

See: Global Error estimation with Runge-Kutta triples, by J.R.Dormand, M.A.Lockyer, N.E.McCorrigan and P.J.Prince, Computers and Mathematics with Applications, 18 (1989) pages 835-846.

The nodes of the scheme are:

$$c_2 = \frac{1}{9}, c_3 = \frac{1}{6}, c_4 = \frac{1}{4}, c_5 = \frac{5}{9}, c_6 = \frac{1}{2}, c_7 = \frac{48}{49}, c_8 = 1, c_9 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is: $0.4375865965 \times 10^{(-4)}$.

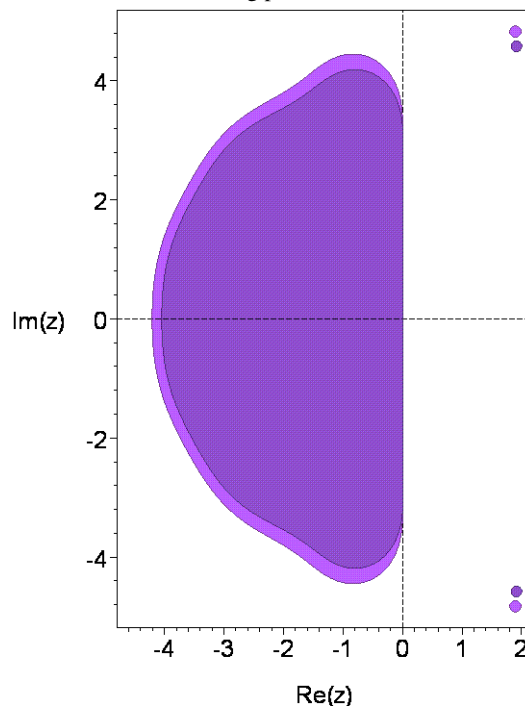
Note: The scheme satisfies 18 of the 48 principal error conditions including the order 7 quadrature condition.

The principal error norm of the order 5 embedded scheme is: $0.2013241697 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: $\frac{152952}{12173} \approx 12.56485665$.

The 2-norm of the linking coefficients is: 21.08468413.

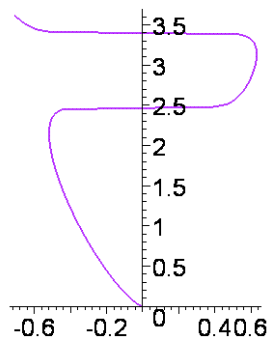
The stability regions for the two schemes are shown in the following picture.



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 $[-4.2063, 0]$ and $[-4.0453, 0]$.

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: $[2.4752, 3.4020]$.

The Butcher tableau is as follows.

$\frac{1}{9}$	$\frac{1}{9}$								
$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{8}$							
$\frac{1}{4}$	$\frac{1}{16}$	0	$\frac{3}{16}$						
$\frac{5}{9}$	$\frac{280}{729}$	0	$-\frac{325}{243}$	$\frac{1100}{729}$					
$\frac{1}{2}$	$\frac{6127}{14680}$	0	$-\frac{1077}{734}$	$\frac{6494}{4037}$	$-\frac{9477}{161480}$				
48	$-\frac{13426273320}{14809773769}$	0	$\frac{4192558704}{2115681967}$	$\frac{14334750144}{14809773769}$	$\frac{117092732328}{14809773769}$	$-\frac{361966176}{40353607}$			
49	$-\frac{2340689}{1901060}$	0	$\frac{31647}{13579}$	$\frac{253549596}{149518369}$	$\frac{10559024082}{977620105}$	$-\frac{152952}{12173}$	$-\frac{5764801}{186010396}$		
1	$\frac{203}{2880}$	0	0	$\frac{30208}{70785}$	$\frac{177147}{164560}$	$-\frac{536}{705}$	$\frac{1977326743}{3619661760}$	$-\frac{259}{720}$	
1	$\frac{203}{2880}$	0	0	$\frac{30208}{70785}$	$\frac{177147}{164560}$	$-\frac{536}{705}$	$\frac{1977326743}{3619661760}$	$-\frac{259}{720}$	
b	$\frac{36567}{458800}$	0	0	$\frac{9925984}{27063465}$	$\frac{85382667}{117968950}$	$-\frac{310378}{808635}$	$\frac{262119736669}{345979336560}$	$-\frac{1}{2}$	$-\frac{101}{2294}$

The coefficients are:

$$c[2]=1/9,$$

$$c[3]=1/6,$$

$$c[4]=1/4,$$

$$c[5]=5/9,$$

$$c[6]=1/2,$$

$$c[7]=48/49,$$

$$c[8]=1,$$

$$c[9]=1,$$

$$a[2,1]=1/9,$$

$$a[3,1]=1/24,$$

$$a[3,2]=1/8,$$

$$a[4,1]=1/16,$$

$$a[4,2]=0,$$

$$a[4,3]=3/16,$$

$$a[5,1]=280/729,$$

$$a[5,2]=0,$$

$$a[5,3]=-325/243,$$

$$a[5,4]=1100/729,$$

$$a[6,1]=6127/14680,$$

$$a[6,2]=0,$$

$$a[6,3]=-1077/734,$$

$$a[6,4]=6494/4037,$$

$$a[6,5]=-9477/161480,$$

$$a[7,1]=-13426273320/14809773769,$$

$$a[7,2]=0,$$

$$a[7,3]=4192558704/2115681967,$$

$$a[7,4]=14334750144/14809773769,$$

$$a[7,5]=117092732328/14809773769,$$

$$a[7,6]=-361966176/40353607,$$

$$a[8,1]=-2340689/1901060,$$

$$a[8,2]=0,$$

a[8,3]=31647/13579,
a[8,4]=253549596/149518369,
a[8,5]=10559024082/977620105,
a[8,6]=-152952/12173,
a[8,7]=-5764801/186010396,
a[9,1]=203/2880,
a[9,2]=0,
a[9,3]=0,
a[9,4]=30208/70785,
a[9,5]=177147/164560,
a[9,6]=-536/705,
a[9,7]=1977326743/3619661760,
a[9,8]=-259/720,

b[1]=203/2880,
b[2]=0,
b[3]=0,
b[4]=30208/70785,
b[5]=177147/164560,
b[6]=-536/705,
b[7]=1977326743/3619661760,
b[8]=-259/720,

b*[1]=36567/458800,
b*[2]=0,
b*[3]=0,
b*[4]=9925984/27063465,
b*[5]=85382667/117968950,
b*[6]=-310378/808635,
b*[7]=262119736669/345979336560,
b*[8]=-1/2,
b*[9]=-101/2294.