

**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 scheme considered here is constructed in the manner of the schemes in the preceding paper. The nodes of the scheme are:

$$c_2 = \frac{8}{75}, c_3 = \frac{4}{25}, c_4 = \frac{6}{25}, c_5 = \frac{1807}{3162}, c_6 = \frac{11}{21}, c_7 = \frac{63}{64}, c_8 = 1, c_9 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is:  $0.2886234837 \times 10^{(-4)}$ .

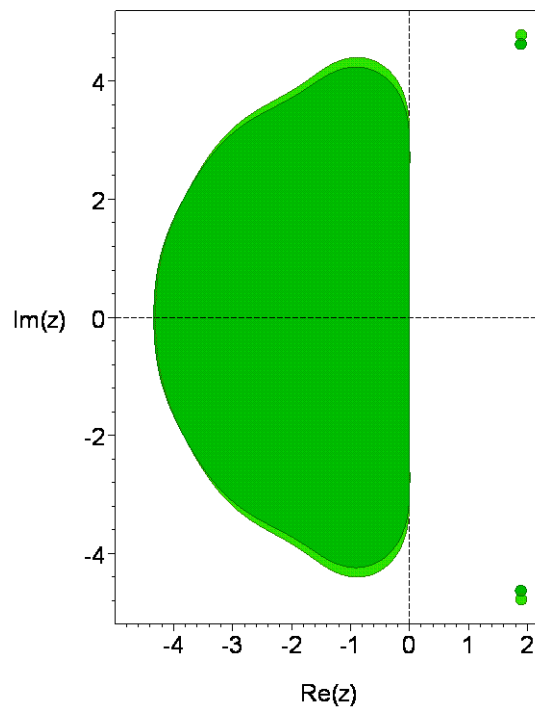
**Note:** The scheme satisfies 18 of the 48 principal error conditions including the order 7 quadrature condition.

The principal error norm of the order 5 embedded scheme is:  $0.1274365644 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 9.177199352.

The 2-norm of the linking coefficients is: 18.75931408.

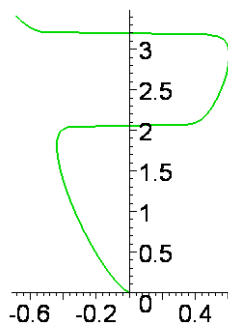
The stability regions for the two schemes are shown in the following picture.



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  $[-4.3080, 0]$  and  $[-4.3378, 0]$ .

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:  $[2.0579, 3.1899]$ .

The coefficients are:

$$c[2]=8/75,$$

$$c[3]=4/25,$$

$$c[4]=6/25,$$

$$c[5]=1807/3162,$$

$$c[6]=11/21,$$

$$c[7]=63/64,$$

$$c[8]=1,$$

$$c[9]=1,$$

$$a[2,1]=8/75,$$

$$a[3,1]=1/25,$$

$$a[3,2]=3/25,$$

$$a[4,1]=3/50,$$

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

$$a[4,3]=9/50,$$

$$a[5,1]=1116733125001/2276240222016,$$

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

$$a[5,3]=-1364629188325/758746740672,$$

$$a[5,4]=2138982988675/1138120111008,$$

$$a[6,1]=373184883131711592359/629428679970118345044,$$

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

$$a[6,3]=-128555397896225575/58054665188168082,$$

$$a[6,4]=20224502633443247773975/9127238351553409515876,$$

$$a[6,5]=-3590778379490959900760/50904073152027811713543,$$

$$a[7,1]=-9955638050099787690037550073/7170610831257903919821488128,$$

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

$$a[7,3]=421770368617928768410875/90187287207047138902016,$$

$$a[7,4]=-3031979901406817815170871063875/1408453782065008683667117047808,$$

$$a[7,5]=15692549351917507935540245739734013/2252563056478189244473772594954240,$$

$$a[7,6]=-14873540135675332293/2089665547196170240,$$

$$a[8,1]=-2691778286453656380245383/1521258163484980574735172,$$

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

$$a[8,3]=2141335633391996675/371194659287217497,$$

$$a[8,4]=-161679233545622750791763569225/62137427083607735703094426884,$$

$$a[8,5]=1363639349516531201308323118018680/154935659262427604083414890417653,$$

$$a[8,6]=-444161905271490/48398415269957,$$

$$a[8,7]=-311127404078694400/14477515022855683323,$$

$$a[9,1]=31138111/450810360,$$

$$a[9,2]=0,$$

$$a[9,3]=0,$$

$$a[9,4]=2474072265625/6361142786136,$$

$$a[9,5]=13881573506953684872/14139334514114522375,$$

$$a[9,6]=-132955185321/214068151000,$$

$$a[9,7]=19335942766592/29106652419495,$$

$$a[9,8]=-2486977/5149000,$$

$$b[1]=31138111/450810360,$$

$$b[2]=0,$$

$$b[3]=0,$$

$$b[4]=2474072265625/6361142786136,$$

$$b[5]=13881573506953684872/14139334514114522375,$$

$$b[6]=-132955185321/214068151000,$$

$$b[7]=19335942766592/29106652419495,$$

$$b[8]=-2486977/5149000,$$

$b^*[1]=24359367024535936274621/339039904141177334687592,$   
 $b^*[2]=0,$   
 $b^*[3]=0,$   
 $b^*[4]=470295508478676388272578125/1258949982543885938072825784,$   
 $b^*[5]=6740104862258656670972654206056/7847776077910531141899035067695,$   
 $b^*[6]=-15929717413567933460447487/32198747781536819606222440,$   
 $b^*[7] = 16516196509757640754673483776/21890172724016706578665261989,$   
 $b^*[8]=-6/11,$   
 $b^*[9]=-559011373156103/30082707428567288.$

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