

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:

$$c_2 = \frac{14}{135}, c_3 = \frac{7}{45}, c_4 = \frac{7}{30}, c_5 = \frac{51612}{89803}, c_6 = \frac{49}{87}, c_7 = \frac{81}{82}, c_8 = 1, c_9 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is: $0.2240027910 \times 10^{(-4)}$.

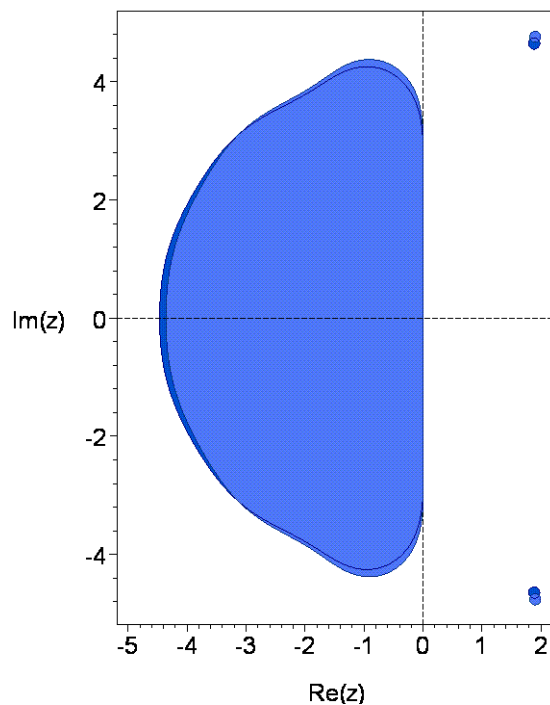
Note: The scheme satisfies 18 of the 48 principal error conditions including the order 7 quadrature condition.

The principal error norm of the order 5 embedded scheme is: $0.1044136456 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 26.31173083.

The 2-norm of the linking coefficients is: 49.12685461.

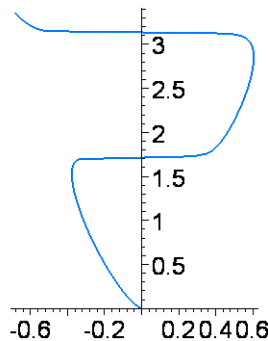
The stability regions for the two schemes are shown in the following picture.



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 $[-4.3579, 0]$ and $[-4.4659, 0]$.

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: $[1.7253, 3.1308]$.

The coefficients are:

$c[2]=14/135,$
 $c[3]=7/45,$
 $c[4]=7/30,$
 $c[5]=51612/89803,$
 $c[6]=49/87,$
 $c[7]=81/82,$
 $c[8]=1,$
 $c[9]=1,$

$a[2,1]=14/135,$
 $a[3,1]=7/180,$
 $a[3,2]=7/60,$
 $a[4,1]=7/120,$
 $a[4,2]=0,$
 $a[4,3]=7/40,$
 $a[5,1]=19468520817039492/35486945168446723,$
 $a[5,2]=0,$
 $a[5,3]=-72573280055824680/35486945168446723,$
 $a[5,4]=73499982271800480/35486945168446723,$
 $a[6,1]=20252658340120203773069749/33784135725639504675502296,$
 $a[6,2]=0,$
 $a[6,3]=-792216000912879280500/351533212217208184283,$
 $a[6,4]=224903465917229545508505100/100340318815275363580633077,$
 $a[6,5]=-21679358721707162238705728210467/901105029036754619331512380401576,$
 $a[7,1]=-972158721124193440814630918467125/799434474429485902833274628345432,$
 $a[7,2]=0,$
 $a[7,3]=3058612407219548732633706208815/709347359742223516267324426216,$
 $a[7,4]=-53478378574860120460721550328853039040/23405367722957560812286413128409759761,$
 $a[7,5]=524767583662593596626716546857270370413091/24088433982273003693314369668047287199799,$
 $a[7,6]=-696206010458633764414572/32219569565392536806647,$
 $a[8,1]=-114361999204933693744433721507907/77877427759375157832377305006776,$
 $a[8,2]=0,$
 $a[8,3]=7405121074013573981098320/1457324938194042260233261,$
 $a[8,4]=-29930095382476957846060551182764365/11155804472406678900783685305189917,$
 $a[8,5]=2649919725251560641426119276806860337581199555/100712482278012733160575815039507169826241912,$
 $a[8,6]=-42066702439513241792550/1604007647963024581459,$
 $a[8,7]=-425342741234074038059/27197351224216978505337,$
 $a[9,1]=5847536753/86036171760,$
 $a[9,2]=0,$
 $a[9,3]=0,$
 $a[9,4]=1815811171875/4929812076868,$
 $a[9,5]=74928498684378188697374218447/29744854556648749370324659440,$
 $a[9,6]=-6206299092285813/2910288487182440,$
 $a[9,7]=1044913680622457/1298591690996340,$
 $a[9,8]=-418874561/667578680,$

$b[1]=5847536753/86036171760,$
 $b[2]=0,$
 $b[3]=0,$
 $b[4]=1815811171875/4929812076868,$
 $b[5]=74928498684378188697374218447/29744854556648749370324659440,$
 $b[6]=-6206299092285813/2910288487182440,$
 $b[7]=1044913680622457/1298591690996340,$
 $b[8]=-418874561/667578680,$

b*[1]=13608333502668105982729889189/197441635892684338840372330104,
b*[2]=0,
b*[3]=0,
b*[4]=7154586848463452050019495500125/19675246518315548228466935287856,
b*[5]=85316751507451678656433588557034105747933/36476436347097667766853358930957710182664,
b*[6]=-6519743523284530424551776811925577/3339363595999139623414387108668538,
b*[7]=20251703785102111771440737597924269/23840769535138099800229313089019088,
b*[8]=-25/38,
b*[9]=-245172123941262584/22948677498512207029.

Version: 9 Nov 2011, Peter Stone