

## A 7 stage, order 6 Runge-Kutta scheme with an 8 stage, order 5 embedded scheme

See: On the Optimization of Some Seven-stage Sixth-order Runge-Kutta Methods, by M. Tanaka, K. Kasuga, S. Yamashita and H. Yazaki, Journal of the Information Processing Society of Japan, Vol. 33, No. 8 (1992), pages 993 to 1005.

The scheme considered here is essentially the same as a scheme of Tanaka, Yamashita et. al., but the parameters are changed slightly. In particular, the nodes  $c_3$  and  $c_4$  are given in exact radical form so that the stability function coincides exactly with that of a scheme of John Butcher.

The nodes of the scheme are:

$$c_2 = \frac{72}{2129}, \quad c_3 = \frac{1}{3} - \frac{\sqrt{5}}{15}, \quad c_4 = \frac{1}{2} - \frac{\sqrt{5}}{10}, \quad c_5 = \frac{164}{267}, \quad c_6 = \frac{373}{486}, \quad c_7 = 1, \quad c_8 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is:  $0.2867458817 \times 10^{(-3)}$ .

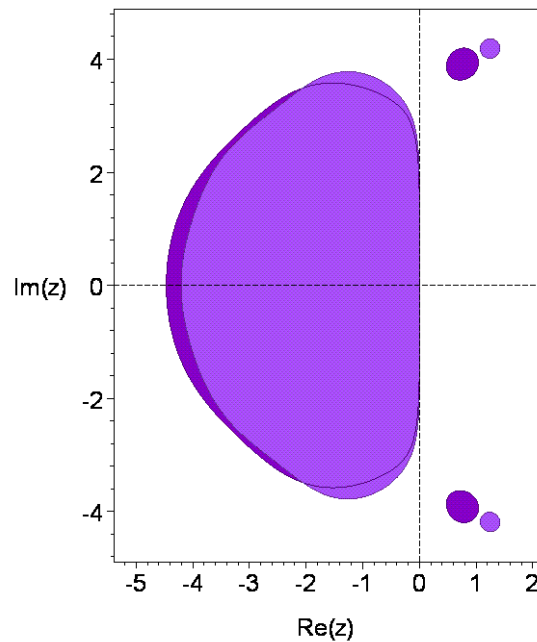
**Note:** 5 of the 48 principal error conditions are satisfied by the order 6 scheme.

The principal error norm of the order 5 embedded scheme is:  $0.9317558375 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 7.157182281.

The 2-norm of the linking coefficients is: 12.14569603.

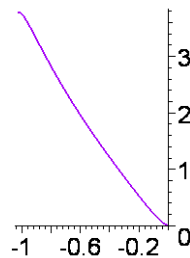
The stability regions for the two schemes are shown in the following picture.



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  $[-4.46765, 0]$ .

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.

The coefficients are:

$c[2]=72/2129,$   
 $c[3]=1/3-1/15*5^{(1/2)},$   
 $c[4]=1/2-1/10*5^{(1/2)},$   
 $c[5]=164/267,$   
 $c[6]=373/486,$   
 $c[7]=1,$   
 $c[8]=1,$

$a[2,1]=72/2129,$   
 $a[3,1]=-1769/1080+1913/3240*5^{(1/2)},$   
 $a[3,2]=2129/1080-2129/3240*5^{(1/2)},$   
 $a[4,1]=1/8-1/40*5^{(1/2)},$   
 $a[4,2]=0,$   
 $a[4,3]=3/8-3/40*5^{(1/2)},$   
 $a[5,1]=-802218259/1142049780+213729023/228409956*5^{(1/2)},$   
 $a[5,2]=1149683419/1142049780-1149683419/1142049780*5^{(1/2)},$   
 $a[5,3]=-1025410/2114907-580232/2114907*5^{(1/2)},$   
 $a[5,4]=1681000/2114907+10954544/31723605*5^{(1/2)},$   
 $a[6,1]=7575741870545309/11157937369886880-13418350043007617/17852699791819008*5^{(1/2)},$   
 $a[6,2]=-20211071767/27549901440+20211071767/27549901440*5^{(1/2)},$   
 $a[6,3]=800522380228075315/733121842670551296+124854653494021519/733121842670551296*5^{(1/2)},$   
 $a[6,4]=-65020768543225/108857925559872-119308096722133/544289627799360*5^{(1/2)},$   
 $a[6,5]=9844419414316149943/30057995549492603136+31416221731393079/469656180460821924*5^{(1/2)},$   
 $a[7,1]=104312801370347863/11510530743839160-12890225093922337/3836843581279720*5^{(1/2)},$   
 $a[7,2]=-7075270633241/752666628120+474513663903/125444438020*5^{(1/2)},$   
 $a[7,3]=4709287773490366905/24883645726044481244-39723996169567252827/24883645726044481244*5^{(1/2)},$   
 $a[7,4]=35373605834732031621/4205087246965130042-43120732323530496113/21025436234825650210*5^{(1/2)},$   
 $a[7,5]=-38064547434367340455095/10309953901030972773179+$   
 $102829450546181919608631/82479631208247782185432*5^{(1/2)},$   
 $a[7,6]=-276809915150349135951975624/77506540302920465705578687+$   
 $153267581663866265718114072/77506540302920465705578687*5^{(1/2)},$   
 $a[8,1]=-220847315904461842637/34141653715487582880+12601809758950985305/6828330743097516576*5^{(1/2)},$   
 $a[8,2]=198904558570001/31611998381040-72058899075311/31611998381040*5^{(1/2)},$   
 $a[8,3]=19685893447444038465/3338162851663332968+940478243235908539/1669081425831666484*5^{(1/2)},$   
 $a[8,4]=-627187437430245/1156560085212994-23367719581989998/8674200639097455*5^{(1/2)},$   
 $a[8,5]=-16012649844121973446539/3832210953709506247264+9827413619441397274227/3832210953709506247264*5^{(1/2)},$   
 $a[8,6]=0,$   
 $a[8,7]=0,$

$b[1]=1693/17904-11017/1468128*5^{(1/2)},$   
 $b[2]=0,$   
 $b[3]=839198240145/603026201888-361410047595/603026201888*5^{(1/2)},$   
 $b[4]=52552674535/8045162904-7419008745/2681720968*5^{(1/2)},$   
 $b[5]=-730277710680771/207650652577952+49093950615896547/29797868644936112*5^{(1/2)},$   
 $b[6]=-728135604777296052/199479072567197533+2454686106629237100/1396353507970382731*5^{(1/2)},$   
 $b[7]=788839/5307384-170633/5307384*5^{(1/2)},$   
 $b[8]=0,$

$b^*[1]=3080373/34256320-97833/6851264*5^{(1/2)},$   
 $b^*[2]=0,$   
 $b^*[3]=119740465905/111083774032-5524275213/13885471754*5^{(1/2)},$   
 $b^*[4]=6380291900/2346505847-1516138407/1340860484*5^{(1/2)},$   
 $b^*[5]=-1504364250006177/826570558805440+7525184485117449/8100391476293312*5^{(1/2)},$   
 $b^*[6]=-71215182039129174/61785553450016935+53098363236260610/86499774830023709*5^{(1/2)},$   
 $b^*[7]=1/28,$   
 $b^*[8]=1/20.$