

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

See: On the Optimization of Some Eight-stage Sixth-order Explicit Runge-Kutta Method,
 by M. Tanaka, K. Kasuga, S. Yamashita and H. Yazaki,
 Journal of the Information Processing Society of Japan, Vol. 34, No. 1 (1993), pages 62 to 74.

The order 6 scheme considered here is that designated as "formula D" in the preceding paper.

$$c_2 = \frac{1}{250}, c_3 = \frac{61}{500}, c_4 = \frac{333}{1000}, c_5 = \frac{56}{125}, c_6 = \frac{221}{250}, c_7 = \frac{31}{40}, c_9 = 1.$$

The principal error norm, that is, the 2-norm of the principal error terms is: $0.1575611511 \times 10^{(-3)}$.

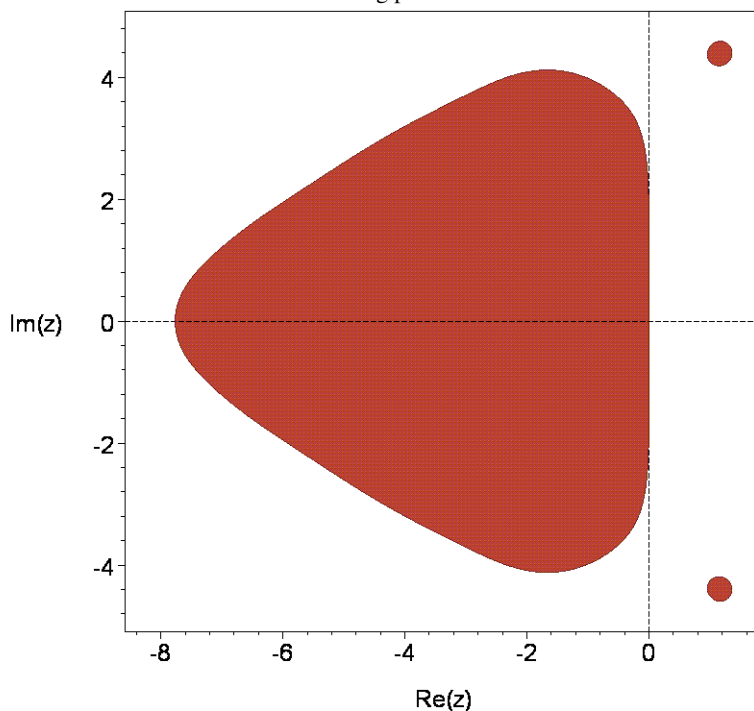
Note: The order 6 scheme satisfies 7 of the 48 principal error conditions including the order 7 quadrature condition.

The principal error norm of the order 5 embedded scheme is: $0.1470430320 \times 10^{(-3)}$.

The maximum magnitude of the linking coefficients is: 14.40280909.

The 2-norm of the linking coefficients is: 33.27956217.

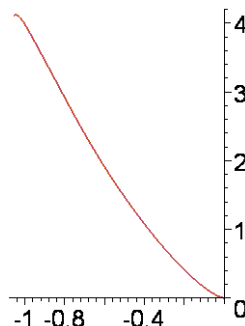
The stability region for the order 5 scheme is shown in the following picture.



The stability regions of the order 6 and 5 schemes are "nearly the same".

The real stability intervals of the order 6 and 5 schemes are respectively $[-7.7234, 0]$ and $[-7.7662, 0]$.

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:

$$c[2]=1/250,$$

$$c[3]=61/500,$$

$$c[4]=333/1000,$$

$$c[5]=56/125,$$

$$c[6]=221/250,$$

$$c[7]=31/40,$$

$$c[8]=1,$$

$$c[9]=1,$$

$$a[2,1]=1/250,$$

$$a[3,1]=-3477/2000,$$

$$a[3,2]=3721/2000,$$

$$a[4,1]=5893/960,$$

$$a[4,2]=-155333/24000,$$

$$a[4,3]=2/3,$$

$$a[5,1]=24108461262911872104361127416/10623418096530694059554537475,$$

$$a[5,2]=-5917919395479054157557671728/2612315925376400178578984625,$$

$$a[5,3]=232280630406488701857197728/1274810171583683287146544497,$$

$$a[5,4]=5471535080448445690971520/20898527403011201428631877,$$

$$a[6,1]=6437510603218083862126582571557692575111484748570978316432703829/$$

$$462655382163643505993146289902892129798145865902401535270912000,$$

$$a[6,2]=-25083125032238929237211514053/1741543950250933452385989750,$$

$$a[6,3]=191471592827838703414373042295007003190385413366181230722958611/$$

$$201998644533947923598793335502244867385083328952030670310246400,$$

$$a[6,4]=-723497411149192638041504597211363403675892243966786723532767/$$

$$584075332429951001052530262062711448991365353250616692288000,$$

$$a[6,5]=20368395873479894700136894919415569811519/$$

$$12245317457885350045378058014027636736000,$$

$$a[7,1]=-1053235524590544505552847720336831796873415344431325525436387723231012409077771/$$

$$151882847900737440255262782278159042659114250070600779935950570906179610869760,$$

$$a[7,2]=110556263584594415870053017499108315/15711834237341169934278611772340752,$$

$$a[7,3]=27883202411953328597139497795565290131372048742640205053329023156822546337651/$$

$$66313136270946971682878125476803367732416846682610519097035561761715919388672,$$

$$a[7,4]=-134178686375307065766767719823759096451245561636180411142603830822435042239/$$

$$191743203036279335802347994313396039656741862830639889775698722784806666240,$$

$$a[7,5]=1192365386732594028658711096219658222748871123673792181/$$

$$1339984907884349782764828286663427050229770700990709760,$$

$$a[7,6]=1/16,$$

$$a[8,1]=139472860369418680318405579593202554799958275392817771935632674919979204348213061279/$$

$$37743426679794053215512832350173350810071958850079214921681182582585691688393293824,$$

$$a[8,2]=-764277739442303538051509575419150250/241488900344982122797870353007980909,$$

$$a[8,3]=-7371553444464925806572282862981502319484039203525663191183225508630714910425342675/$$

$$4846779318912629207559289658412491740053883371241789941360845137312080681624033792,$$

$$a[8,4]=8801132642676112554927251590711440081546416618547191842516081677278335900180085/$$

$$2071689842640920660980285733506294870283516476694921779219912685665930091210112,$$

$$a[8,5]=-298368164571373898500032163301238477118159212135073380804555/$$

$$92828694411466377636989261345454987067336292167034303922176,$$

$$a[8,6]=-240786613447142598518650/1482036690339563123748203,$$

$$a[8,7]=52860332724128242560/47245264125077723987,$$

$$a[9,1]=-70335440697678472884389500304621917516220835017456192585613672496070708987720514364185979355621/$$

$$5219173052726261361794285880851433852375067076864459834761850509124293962243718819226202095616,$$

$$a[9,2]=55057602528492150957512473843952756334951250/3825542672812430870769605520946554801303339,$$

$$a[9,3]=-77980782561050861485751338404689118536953083418300092316918550174770045337324006382574405615/$$

$$39424363920896283457695961995433007195554371610645094834381872512385376722954438065398121984,$$

$$a[9,4]=2177533338045948502564188609357006384381697842038103984795932632439956259386338338574157919/$$

$$387582376874948376545286159615164080595940845312336117877987331598679530792396290947668352,$$

a[9,5]=-1429465993644112145770349737782620061868013755109155817982734692969685809/
295236772314145005435682097407317274403116518334589230312060489793912832,
a[9,6]=-162882286796273095967517045376244881875035/1226056358355165076488310595889719561316528,
a[9,7]=61/43,
a[9,8]=0,

b[1]=4783097999/163657290888,
b[2]=0,
b[3]=1043945712500000/4811958427553991,
b[4]=12731480000000/212031396478881,
b[5]=3420427578125/10842916254408,
b[6]=22394286718750/335690566308279,
b[7]=601452300800/2318247773037,
b[8]=11555307017/221477311314,
b[9]=0,

b*[1]=401359714631498171030059910/15267054426382006481740339287,
b*[2]=0,
b*[3]=1872374247198383241346435120000/8180262298260999309783933205623,
b*[4]=215533585653762668869792000/12486209626895034583833718599,
b*[5]=10643952265127448732528470125/29318848171314267144678228486,
b*[6]=49992752929730967217476426250/454671173972183983205823101943,
b*[7]=41077106106719584492498868480/192232681858829974979332840131,
b*[8]=0,
b*[9]=13/318.

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