

**Curtis 11 stage order 8 Runge-Kutta scheme with  $c_2 = c_3$ ,  $c_5 = \frac{5}{6}c_6$  and  $c_6 < c_7$**

See: An Eighth Order Runge-Kutta process with Eleven Function Evaluations per Step, by A. R. Curtis, Numerische Mathematik, Vol. 16, No. 3 (1970), pages 268 to 277.

The nodes of the scheme are:

$$c_2 = \frac{134}{531} - \frac{16\sqrt{21}}{413}, c_3 = \frac{134}{531} - \frac{16\sqrt{21}}{413}, c_4 = \frac{67}{177} - \frac{24\sqrt{21}}{413}, c_5 = \frac{5}{12} + \frac{5\sqrt{21}}{84}, c_6 = \frac{1}{2} - \frac{\sqrt{21}}{14}, c_7 = \frac{1}{2} + \frac{\sqrt{21}}{14}, c_8 = \frac{1}{2},$$

$$c_9 = \frac{1}{2} - \frac{\sqrt{21}}{14}, c_{10} = \frac{1}{2} + \frac{\sqrt{21}}{14}, c_{11} = 1.$$

Note: The values:

$$\frac{1}{2}, \frac{1}{2} - \frac{\sqrt{21}}{14}, \frac{1}{2} + \frac{\sqrt{21}}{14}$$

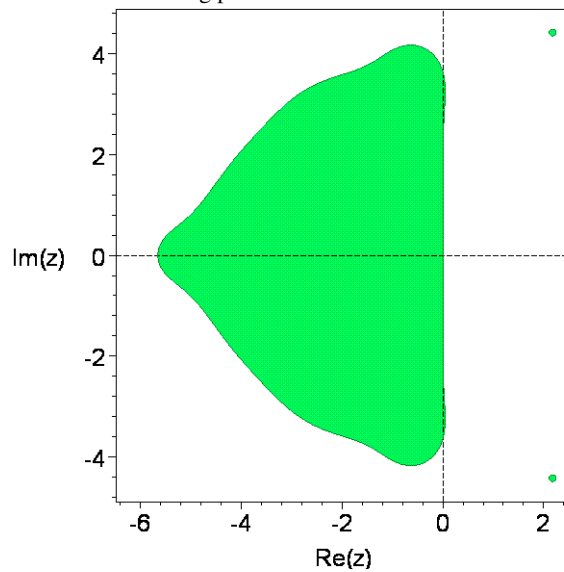
are the zeros of the derivative  $P'_4(x) = \frac{d}{dx}P_4(x)$  of the Legendre polynomial  $P_4(x)$  mapped linearly from the interval  $[-1, 1]$  to the interval  $[0, 1]$ . They provide nodes for Gauss-Lobatto integration on the interval  $[0, 1]$ .

The principal error norm, that is, the 2-norm of the principal error terms is:  $0.7786768212 \times 10^{(-4)}$ .

The maximum magnitude of the linking coefficients is: 29.49644644.

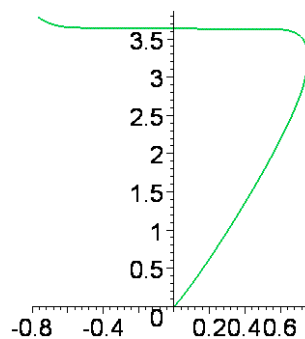
The 2-norm of the linking coefficients is: 47.01200253.

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



The real stability interval of the scheme is  $[-5.6583, 0]$ .

The following picture shows the result of distorting the boundary curve of the stability region of the order 8 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 union of intervals:  $[0, 3.6398]$ .

The coefficients in exact form are:

$$\begin{aligned}c[2]&=134/531-16/413*21^{(1/2)}, \\c[3]&=134/531-16/413*21^{(1/2)}, \\c[4]&=67/177-24/413*21^{(1/2)}, \\c[5]&=5/12+5/84*21^{(1/2)}, \\c[6]&=1/2-1/14*21^{(1/2)}, \\c[7]&=1/2+1/14*21^{(1/2)}, \\c[8]&=1/2, \\c[9]&=1/2-1/14*21^{(1/2)}, \\c[10]&=1/2+1/14*21^{(1/2)}, \\c[11]&=1,\end{aligned}$$

$$\begin{aligned}a[2,1]&=134/531-16/413*21^{(1/2)}, \\a[3,1]&=67/531-8/413*21^{(1/2)}, \\a[3,2]&=67/531-8/413*21^{(1/2)}, \\a[4,1]&=67/708-6/413*21^{(1/2)}, \\a[4,2]&=0, \\a[4,3]&=67/236-18/413*21^{(1/2)}, \\a[5,1]&=29562565/6946656+14672855/16208864*21^{(1/2)}, \\a[5,2]&=0, \\a[5,3]&=-34079075/2315552-52274175/16208864*21^{(1/2)}, \\a[5,4]&=6297425/578888+3615575/1519581*21^{(1/2)}, \\a[6,1]&=-19/5380+361/37660*21^{(1/2)}, \\a[6,2]&=0, \\a[6,3]&=0, \\a[6,4]&=434877/1541908-352987/10793356*21^{(1/2)}, \\a[6,5]&=1587/7165-2423/50155*21^{(1/2)}, \\a[7,1]&=242/1345+244/9415*21^{(1/2)}, \\a[7,2]&=0, \\a[7,3]&=0, \\a[7,4]&=-39454899/63218228-59727347/442527596*21^{(1/2)}, \\a[7,5]&=145059/637685+109883/4463795*21^{(1/2)}, \\a[7,6]&=10461/14596+2275/14596*21^{(1/2)}, \\a[8,1]&=10553/86080+1561/86080*21^{(1/2)}, \\a[8,2]&=0, \\a[8,3]&=0, \\a[8,4]&=-43106763/126436456-6512171/63218228*21^{(1/2)}, \\a[8,5]&=-590163/5101480+56221/1275370*21^{(1/2)}, \\a[8,6]&=59073/116768+6943/58384*21^{(1/2)}, \\a[8,7]&=21/64-5/64*21^{(1/2)}, \\a[9,1]&=883/21520-1713/150640*21^{(1/2)}, \\a[9,2]&=0, \\a[9,3]&=0, \\a[9,4]&=-39614935/758618736+170435971/1770110384*21^{(1/2)}, \\a[9,5]&=1169591/3826110-685947/8927590*21^{(1/2)}, \\a[9,6]&=-8113/1576368-240989/4729104*21^{(1/2)}, \\a[9,7]&=-133/432+91/1296*21^{(1/2)}, \\a[9,8]&=14/27-8/81*21^{(1/2)}, \\a[10,1]&=-59929/69940-100901/489580*21^{(1/2)}, \\a[10,2]&=0, \\a[10,3]&=0, \\a[10,4]&=930352614/205459241+1477486222/1438214687*21^{(1/2)}, \\a[10,5]&=-5813547/8289905-834151/4463795*21^{(1/2)}, \\a[10,6]&=-12380353/1423110-8028181/4269330*21^{(1/2)}, \\a[10,7]&=35/156+35/468*21^{(1/2)}, \\a[10,8]&=56/39+32/117*21^{(1/2)}, \\a[10,9]&=297/65+63/65*21^{(1/2)}, \\a[11,1]&=2621/5380+1561/16140*21^{(1/2)},\end{aligned}$$

$a[11,2]=0,$   
 $a[11,3]=0,$   
 $a[11,4]=-28737842/15804557-26048684/47413671*21^{(1/2)},$   
 $a[11,5]=-393442/637685+449768/1913055*21^{(1/2)},$   
 $a[11,6]=13486681/1970460+7145251/4597740*21^{(1/2)},$   
 $a[11,7]=31/54-5/42*21^{(1/2)},$   
 $a[11,8]=-16/27,$   
 $a[11,9]=-23/5-39/35*21^{(1/2)},$   
 $a[11,10]=13/18-13/126*21^{(1/2)},$

$b[1]=1/20,$   
 $b[2]=0,$   
 $b[3]=0,$   
 $b[4]=0,$   
 $b[5]=0,$   
 $b[6]=13/180,$   
 $b[7]=1/5,$   
 $b[8]=16/45,$   
 $b[9]=1/5,$   
 $b[10]=13/180,$   
 $b[11]=1/20.$

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