

An efficient 13 stage combined order 7 and 8 Runge-Kutta scheme

This scheme could be regarded as another modification of Jim Verner's "Maple" scheme.

The nodes of the scheme are:

$$c_2 = \frac{27}{400}, c_3 = \frac{469}{4510}, c_4 = \frac{1407}{9020}, c_5 = \frac{100}{257}, c_6 = \frac{7}{15}, c_7 = \frac{7}{45}, c_8 = \frac{58}{59}, c_9 = \frac{49117478}{55144743}, c_{10} = \frac{13}{14}, c_{11} = \frac{62}{65}, c_{12} = 1, c_{13} = 1.$$

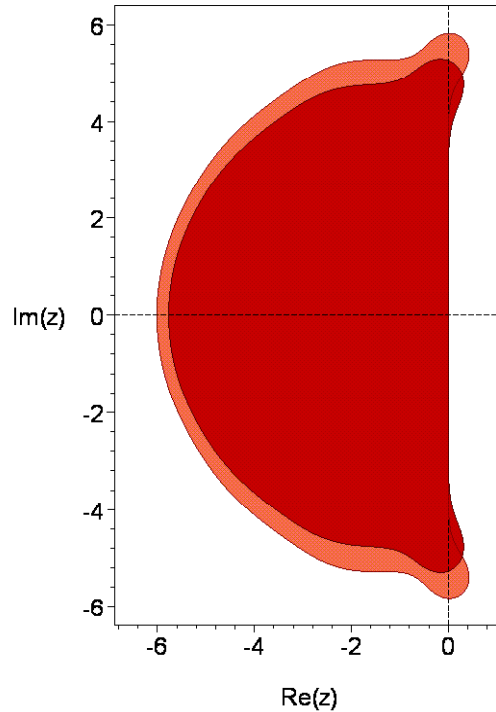
The principal error norm, that is, the 2-norm of the principal error terms is: $0.5733954042 \times 10^{(-6)}$.

The principal error norm of the order 7 embedded scheme is: $0.1003858680 \times 10^{(-4)}$.

The maximum magnitude of the linking coefficients is: 18.09864768.

The 2-norm of the linking coefficients is: 55.61025323.

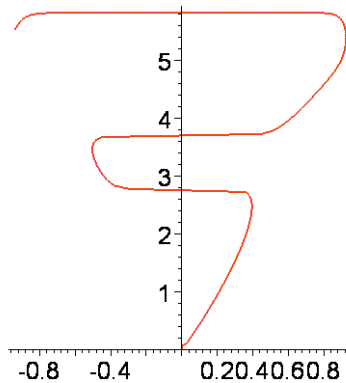
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 7 scheme appears in the darker shade.

The real stability intervals of the order 8 and 7 schemes are respectively $[-6.0124, 0]$ and $[-5.7679, 0]$.

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: $[0, 2.7703] \cup [3.7022, 5.8244]$.

The coefficients in exact form are:

$c[2]=27/400,$
 $c[3]=469/4510,$
 $c[4]=1407/9020,$
 $c[5]=100/257,$
 $c[6]=7/15,$
 $c[7]=7/45,$
 $c[8]=58/59,$
 $c[9]=49117478/55144743,$
 $c[10]=13/14,$
 $c[11]=62/65,$
 $c[12]=1,$
 $c[13]=1,$

$a[2,1]=27/400,$
 $a[3,1]=1311793/54918270,$
 $a[3,2]=439922/5491827,$
 $a[4,1]=1407/36080,$
 $a[4,2]=0,$
 $a[4,3]=4221/36080,$
 $a[5,1]=12985296430100/33603736057857,$
 $a[5,2]=0,$
 $a[5,3]=-16218027650000/11201245352619,$
 $a[5,4]=48744170200000/33603736057857,$
 $a[6,1]=3817807/81405000,$
 $a[6,2]=0,$
 $a[6,3]=0,$
 $a[6,4]=10274191312/43991343405,$
 $a[6,5]=40755997793/218862405000,$
 $a[7,1]=8883007/146529000,$
 $a[7,2]=0,$
 $a[7,3]=0,$
 $a[7,4]=53436069013712/475502430864645,$
 $a[7,5]=-4116355777093/117791746371000,$
 $a[7,6]=7635614/436305285,$
 $a[8,1]=-25750155116216595121447/19172397107027415328000,$
 $a[8,2]=0,$
 $a[8,3]=0,$
 $a[8,4]=-743/55,$
 $a[8,5]=-3193438311684528658341050903/315992014923229256968928000,$
 $a[8,6]=183334983592060082563257/22930186940004788732288,$
 $a[8,7]=18586487074230223824062061/1035692891721620976018560,$
 $a[9,1]=-922122171894716552217807973277934204672348766351979550680715901/$
 $1574011901986716408455269129129499876539846630029827642536608000,$
 $a[9,2]=0,$
 $a[9,3]=0,$
 $a[9,4]=-2493924112965609110422434487743812058912776576445331741068763/$
 $248576188041998999363340039748303974885433202092103843801085,$
 $a[9,5]=-347410454252950206893609060802736441487435576445275533884950354547756949/$
 $69747362766091883481592212536178438630509515521207481681627188467808000,$
 $a[9,6]=5327733707939584478612584810530320112314665632405586015822099459/$
 $1249808955205147320198736736321225596828263980093048262260372352,$
 $a[9,7]=63805647563182428528344562389882620890969933364805025903916023/$
 $5222536880125448091932537212430169113118513294896584316063360,$
 $a[9,8]=16756974250619222216361657668160522447776912/1649765930508280715886033484777254665540228007,$
 $a[10,1]=-3702927824534109782314804940532859074364487/4131257703459996302316696251055190381568000,$
 $a[10,2]=0,$
 $a[10,3]=0,$

a[10,4]=-48542494919285774589408977236397/3795156546073735065277428293920,
a[10,5]=-22919425542674277431989520078944496953957193/3194620077548089472408777624402038658048000,
a[10,6]=2484540315797359406715529397919751486619672787/421648690388802974367036270632096098190348288,
a[10,7]=17054697614357642541421105633253210641175183343/1072180740487803620784937862662845301329326080,
a[10,8]=242464961680690545467502075/12396488665185571302473970944,
a[10,9]=-276720658930244250241932341390181638290085115/9663793615504861617193707372304668805996412672,
a[11,1]=-8882652614922380707082937302793930626864630973971/
8018042974340129539773365358072400795335265440000,
a[11,2]=0,
a[11,3]=0,
a[11,4]=-91300774029817320031962039591895693/6641776260885597741930170995083525,
a[11,5]=-112201255053474401906816716367850973725245563029/
13045194205836605228092670613416996666049440000,
a[11,6]=183334809040500814662036381242837807618576330592954213/
26459846979744846747689472891117696020043251727064960,
a[11,7]=5908534443979027768339795262286892453548930774924082527/
337801676952094167280622617772889760985970195055625600,
a[11,8]=6612449503769637840690016046967566/225556868777060284586258384373942375,
a[11,9]=-10293784278236522497308869863513789970987031746931000834/
8787826363395572889246773386374957640244197745505586187675,
a[11,10]=-4215629637956404624565504/108123612591292234376500125,
a[12,1]=-535308736842973754888311604833674190949559277/
507665470526061438136955303900248854246636000,
a[12,2]=0,
a[12,3]=0,
a[12,4]=-6581385500218652420284298344406312/842464028888378018027275808653215,
a[12,5]=-229810990628849080329321528372507186906863097/
29548105906232803976194189596626971177604000,
a[12,6]=333621743628604464651535937000728865436063541833/
54042431430277972080199874664118662613066091504,
a[12,7]=281436223028901228360767240757054593496984174199893/
24784655195828222920388514383970641394482546714960,
a[12,8]=-195816087241661023276342391/399896648012674685277875106,
a[12,9]=144645270082238084524594544683988399575644348254551267965/
314856466828710807635889483181359023001187603321870639973,
a[12,10]=-11336555877618519272588672/93091504282232088010468779,
a[12,11]=9008463031864887557094375/6606862347800680584331678,
a[13,1]=-35556891109301815175584262675897743594621/23337225766986990952929827252863229628000,
a[13,2]=0,
a[13,3]=0,
a[13,4]=-15763198989262628277502495250456/1200562192841616547810297566045,
a[13,5]=-474499229690075043966853347490522346181911/
42107837966579029834778387168434144652000,
a[13,6]=679545987701237138790035764835967076741310679/
77013733239195245746002612595738122195430352,
a[13,7]=1368817102190976218912189847996057845647169577/
75630904954724828436404430778019911819343440,
a[13,8]=-3292496872165727322673258/59253630028479896512047753,
a[13,9]=-2684522309490576529735302727427307676030962009390/
34628336630650248957306474374479340566374128519867,
a[13,10]=64631913714031794733568/486423753624302998802649,
a[13,11]=0,
a[13,12]=0,

b[1]=1049982578583103/23627320335287760,
b[2]=0,
b[3]=0,
b[4]=0,

b[5]=0,
b[6]=768239620641637875/2161676880469378496,
b[7]=7884214609987698755625/31681975342943333980208,
b[8]=-19726902451409487557291/9259475236790114044800,
b[9]=229854489772575862988210777744216351971045149850043139161/
732352661995952143676542507482891823353467854709785979600,
b[10]=-2307497857833742448/278745570101106225,
b[11]=148963664643228251375/20207195606693950848,
b[12]=576091109999/2308683585600,
b[13]=0,

b*[1]=4850006989829/108881660531280,
b*[2]=0,
b*[3]=0,
b*[4]=0,
b*[5]=0,
b*[6]=5801298400186875/16253209627589312,
b*[7]=2408095926060530625/9691641279578872432,
b*[8]=55006229857804792033/15747406865289309600,
b*[9]=363484892569724108095352508636899702948448557463/
160778106318887934237641558033288694994268792800,
b*[10]=-14197733827415152/4039790871030525,
b*[11]=0,
b*[12]=0,
b*[13]=-9030611407/4779883200.