18. On a Pseudo-Runge-Kutta Method of Order 6

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(Communicated by Kôsaku Yosida, M. J. A., Feb. 12, 1982)

1. Introduction. The present paper is concerned with the numerical solution of the initial value problem:

(1.1)
$$\begin{cases} y' = f(x, y) \\ y(x_0) = y_0. \end{cases}$$

In his paper [6], the author has proposed some new method of Runge-Kutta type, and we have seen that there exists an r-stage Pseudo-Runge-Kutta method of order r+2 for r=2, 3.

Recently he has derived some improvements for this. See [7].

In this paper we shall give a four-stage method of order six based on this improved method. We include also a numerical result to compare our formula with the Huta formula of order 6.

Detailed proofs and related results will appear elsewhere.

2. Numerical method. We consider the Pseudo-Runge-Kutta method, i.e.

(2.1)
$$y_{n+1} = y_n + v(y_n - y_{n-1}) + h\Phi(x_{n-1}, x_n, y_{n-1}, y_n; h)$$
$$\Phi(x_{n-1}, x_n, y_{n-1}, y_n; h) = \sum_{i=0}^4 w_i k_i,$$

where

$$k_{0} = f(x_{n-1}, y_{n-1}) \qquad k_{1} = f(x_{n}, y_{n}),$$

$$k_{2} = f\left(x_{n} + a_{2}h, y_{n} + b_{0}(y_{n} - y_{n-1}) + h\sum_{i=1}^{2} b_{i}k_{i}\right),$$

$$k_{3} = f\left(x_{n} + a_{3}h, y_{n} + c_{0}(y_{n} - y_{n-1}) + h\sum_{i=1}^{3} c_{i}k_{i}\right),$$

$$k_{4} = f\left(x_{n} + a_{4}h, y_{n} + d_{0}(y_{n} - y_{n-1}) + h\sum_{i=1}^{4} d_{i}k_{i}\right).$$

In the above formula (2.1), the value y_n is to be an approximation to the value $y(x_n)$ of the solution of (1.1) for $x_n = x_0 + nh$.

Throughout the paper, the coefficients $a_i(i=1,2,3,4)$, $b_i(i=0,1,2)$, $c_i(i=0,1,2,3)$ and $d_i(i=0,1,2,3,4)$ are constrained by the following conditions:

(2.2)
$$a_2 = \sum_{i=0}^2 b_i, \quad a_3 = \sum_{i=0}^3 c_i, \quad a_4 = \sum_{i=0}^4 d_i \quad (0 \leq a_2, a_3, a_4 \leq 1).$$

Assume that $y_n - z(x_n) = O(h^{\tau})$, where z(x) is the solution of the initial value problem z' = f(x, z), $z(x_{n-1}) = y_{n-1}$. Using the same notations as in [6], Taylor expansion for (2.1) is