

(I have taken reference from wiki page on RK)

Prob 13

RK4 can be generalised as:

$$y_{n+1} = y_n + h \sum_{i=1}^s b_i k_i$$

$$k_1 = f(t_n, y_n)$$

$$k_2 = f(t_n + c_2 h, y_n + (a_{21} k_1) h)$$

$$k_3 = f(t_n + c_3 h, y_n + (a_{31} k_1 + a_{32} k_2) h)$$

!

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$$k_s = f(t_n + c_s h, y_n + (a_{s1} k_1 + a_{s2} k_2 + \dots + a_{s,s-1} k_{s-1}) h)$$

$b_i \rightarrow$  weights

$c_i \rightarrow$  nodes

The  $a_{ij}$ 's form a strictly lower triangular matrix.

0					
$c_2$	$a_{21}$				
$c_3$	$a_{31}$	$a_{32}$			
!	!				
!	!				
$c_s$	$a_{s1}$	$a_{s2}$	$\dots$	$a_{s,s-1}$	
	$b_1$	$b_2$	$\dots$	$b_{s-1}$	$b_s$

All the weights  $b_i$  have to add up to one.

$$\sum_{i=1}^s b_i = 1$$

Also for  $R \times 6$ , order is 6, so the min. no. of stages (s) required is 7.

$S = 7$  for  $R \times b$ .

→ we can use the Butcher conditions to get more relations b/w the coefficients and solve them to get a working Butcher Tableau for RK6 (not unique).

Ex :-

0	0							
1/3	1/3	0						
2/3	0	2/3	0					
1/3	1/12	1/3	-1/12	0				
1/2	-1/16	9/8	-3/16	-3/8	0			
1/2	0	9/8	-3/8	-3/4	1/2	0		
1	9/44	-9/11	63/44	18/11	0	-16/11	0	
	1/120	0	27/40	27/40	-4/15	-4/15	1/120	