



N6926703

---

---

# COWELL TYPE NUMERICAL INTEGRATION AS APPLIED TO SATELLITE ORBIT COMPUTATION

APR 1969

---



N6926703



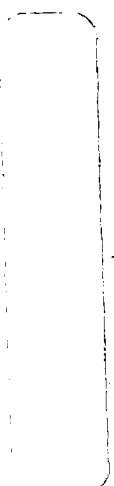
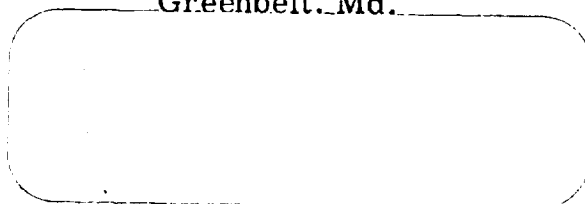
X-553-69-46  
PREPRINT

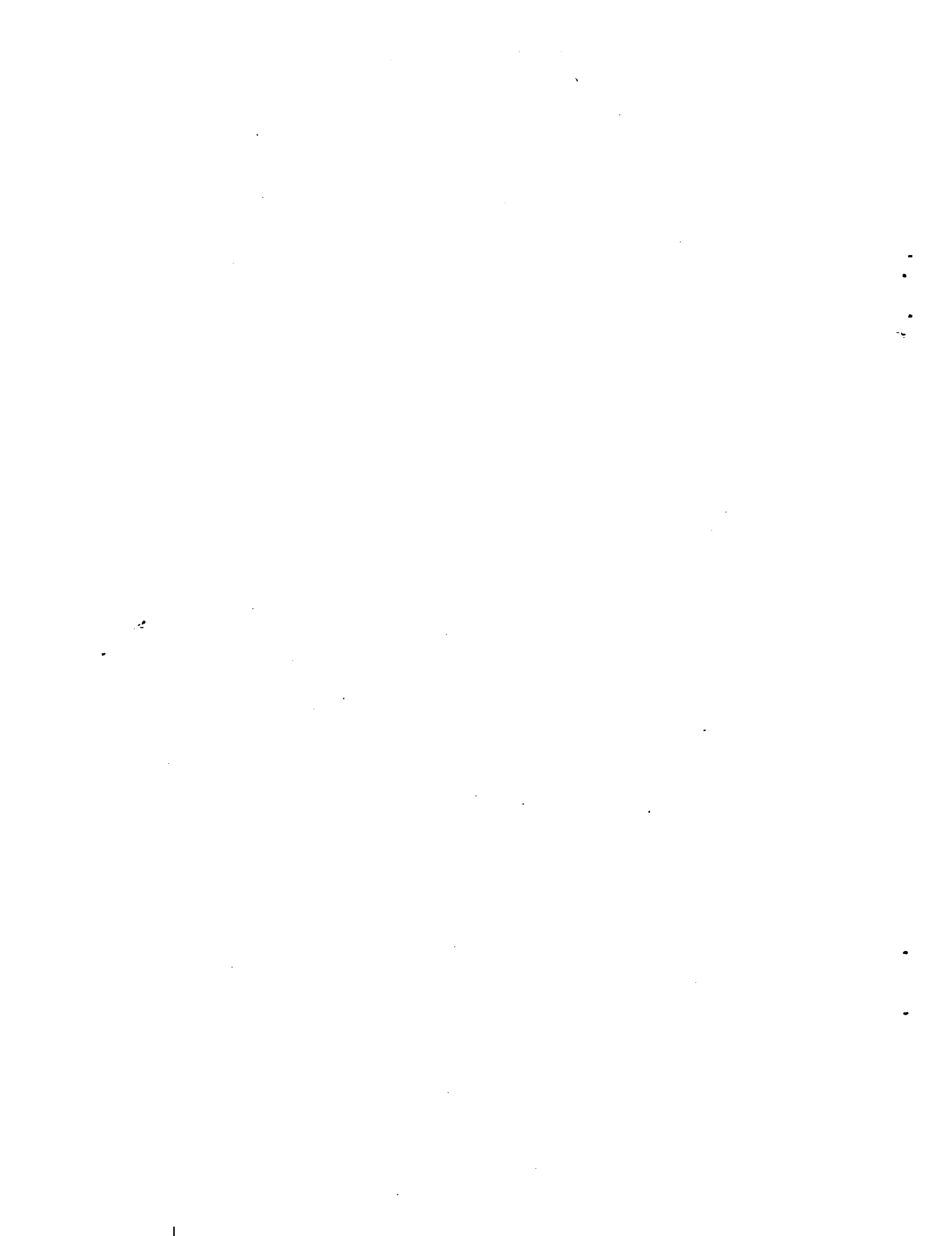
COWELL TYPE NUMERICAL INTEGRATION  
AS APPLIED TO SATELLITE ORBIT COMPUTATION

By Jesse L. Maury, Jr., and Gail P. Segal

April 1969

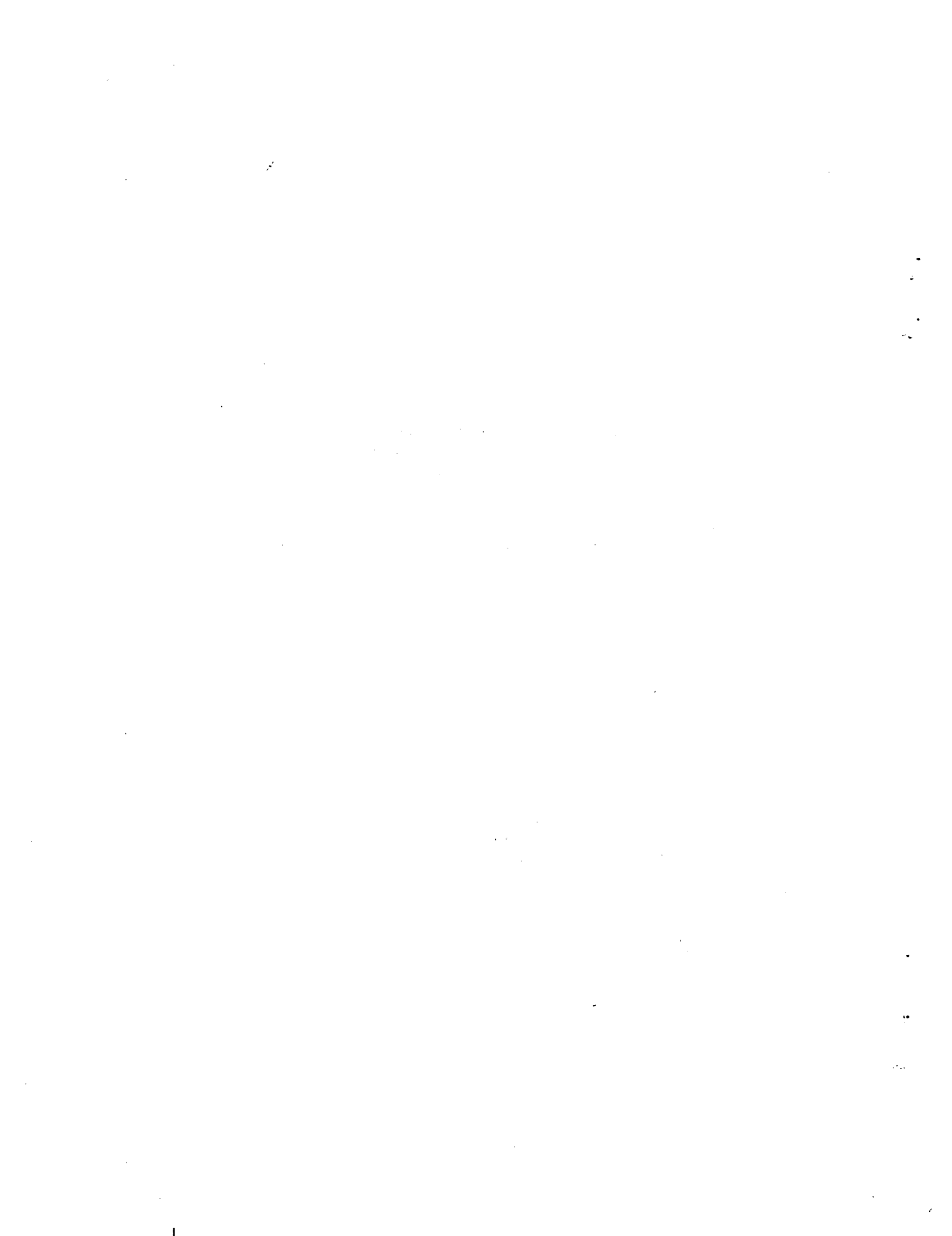
Goddard Space Flight Center  
Greenbelt, Md.





## ABSTRACT

Numerical integration plays an important role in satellite orbit determination. This paper presents the general philosophy of numerical integration, a description of the often used multistep numerical integration algorithms pertinent to orbit determination, and the derivation of the formulas and their various forms used in these multistep algorithms. The coefficients for different forms of these formulas are presented in rational form up to order fifteen in the appendix.



## GENERAL DISCLAIMER

This document may have problems that one or more of the following disclaimer statements refer to:

- This document has been reproduced from the best copy furnished by the sponsoring agency. It is being released in the interest of making available as much information as possible.
- This document may contain data which exceeds the sheet parameters. It was furnished in this condition by the sponsoring agency and is the best copy available.
- This document may contain tone-on-tone or color graphs, charts and/or pictures which have been reproduced in black and white.
- The document is paginated as submitted by the original source.
- Portions of this document are not fully legible due to the historical nature of some of the material. However, it is the best reproduction available from the original submission.





COWELL TYPE NUMERICAL INTEGRATION  
AS APPLIED TO SATELLITE ORBIT COMPUTATION

by  
Jesse L. Maury, Jr., and Gail P. Segal  
*Goddard Space Flight Center*

INTRODUCTION: GENERAL PHILOSOPHY

Many problems involving ordinary differential equations cannot be solved explicitly or analytically. It is for this reason that numerical techniques for approximating solutions of such equations were developed. The advent of high speed computers which can handle the tedious arithmetic involved has made these techniques even more attractive and useful. Using a computer, it is possible to extend these numerical techniques to a degree of precision far higher than any hand calculation could ever achieve.

Of particular interest are the *discrete variable methods* which yield approximate solutions of the problem  $y' = f(x, y)$  at a set of discrete points  $x, x + h, x + 2h, \dots$  where  $h$  is the *step size*. In general, the discrete variable methods applied to initial value problems can be classified as either *one-step* methods or *multistep* methods. The one-step methods require knowledge of the value of the function at only the previous point while the multistep methods require this knowledge at a certain number of preceding values. That is, to approximate the value of the function at  $x + h$ , a one-step method would need only knowledge of the value of the function at  $x$  while a multistep method would require this knowledge at the points  $x, x - h, x - 2h, x - 3h, \dots, x - nh$ .

At first, one might think that the one-step methods would be more advantageous in obtaining the approximations since they require only one previous value, one *backpoint*. However, the error committed in using the formulas of any one-step process over a given interval is generally larger than the error incurred in a multistep method. Also, to go one step forward with a one-step method requires more evaluations of the function, and, in the multistep method, increasing the *order* (the number of backpoints used) does not necessarily require a concomitant increase in evaluations. Furthermore, since large orders of a multistep method are easily attained, multistep methods are highly accurate with relatively large increments of the independent variable.

In the realm of orbital dynamics, the use of numerical techniques is virtually dictated. It is almost impossible to solve analytically (i.e., explicitly) those equations which represent the motion of a satellite. Analytical solutions such as Brouwer or Two Body Motion are sometimes

employed, but at best they use only limited approximations of the real forces which affect a satellite's motion. With the numerical approach, the expressions of these forces do not have to be truncated after the first few terms: they can be expressed in their entirety.

Some of the computer programs which use numerical methods to compute the motion of artificial satellites are:

D.O.D.S. — Definitive Orbit Determination System

May 15, 1968

Space Systems Analysis and Computer Programming Services

Contract NAS 5-10022

Prepared by

Scientific Satellite Systems Department

Federal Systems Division

International Business Machines Corporation

Gaithersburg, Maryland

Noname — An Orbit and Geodetic Parameter Estimation System

Aug. 1968

Contract Number NAS-5-9756-71D

Prepared by

Wolf Research & Development Corporation

Applied Sciences Department

College Park, Maryland

Prepared for

Mission and Trajectory Analysis Division

National Aeronautics and Space Administration

G.S.F.C., Greenbelt, Maryland

Lungfish — Lunar Gravitational Field in Spherical Harmonics

Feb. 1966

Contract No. NAS1-4998

Prepared for the Space Mechanics Division of the Langley Research Center

Prepared by Computer Usage Company, Inc.

Trace — Trace-C Powered Flight Trajectory Determination Program

May 1965

Report No. TOR-469(5352)-1

Prepared by Aerospace Corp. —

C. S. Christensen, A. R. Jacobsen and R. J. Mercer

This paper describes how multistep numerical integration is started with a one-step process, exemplified by the Runge-Kutta method; how the multistep process is used in orbit determination, exemplified by Cowell type formulas; and derivation of predictor and corrector formulas for

equations of the first and second orders. Also included, in the appendix, are the coefficients for the multistep methods discussed in the text.

In the discussion,  $y$  and  $f$  are 3-space vectors. The independent variable is  $x$ , while  $|y| = (y_1^2 + y_2^2 + y_3^2)^{1/2}$ .

## DESCRIPTION OF INTEGRATION METHOD

### I Starting the Multistep

The multistep numerical integration method of solving differential equations requires a knowledge of preceding values (backpoints). Consider the initial value problem

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

We need to know the values  $y(x_1) = y_1, y(x_2) = y_2, \dots, y(x_{m-1}) = y_{m-1}, y(x_m) = y_m$  where  $x_1 = x + h, x_2 = x + 2h, \dots, x_{m-1} = x + (m-1)h, x_m = x + mh, h$  being the step size. These values are needed to determine from evaluation of  $y' = f(x, y(x))$  — more simply written  $f(x, y)$  — the backpoints  $y_m', y_{m-1}', \dots, y_2', y_1', y_0'$  required by the multistep algorithms. (In physical terms, this may be considered as having for each  $x_i$  a position  $y_i$  and a velocity  $y_i'$ .)

To produce the initial backpoints used to start the multistep process, a one-step numerical integration method such as Euler's method, Taylor's expansion, Runge-Kutta, etc., is used. Each of these methods requires a knowledge of only one preceding value of  $y(x)$ . Thus the initial value  $y(x_0) = y_0$  is sufficient to initiate the one-step "starter" for a multistep process.

A commonly used one-step method is the Runge-Kutta which computes  $y_1, y_2, \dots$  as follows: Given the initial value problem

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

The formula used is

$$\begin{aligned} y_{n+1} &= y_n + \frac{1}{6}(k_1 + 2k_2 + 3k_3 + 4k_4) \\ n &= 0, 1, 2, \dots \end{aligned}$$

where

$$k_1 = hf(x_n, y_n)$$

$$k_2 = hf\left(x_n + \frac{h}{2}, y_n + \frac{k_1}{2}\right)$$

$$k_3 = hf\left(x_n + \frac{h}{2}, y_n + k_2\right)$$

$$k_4 = hf(x_n + h, y_n + k_3)$$

As can be seen from the above equations, a fourth order Runge-Kutta process requires four evaluations of the derivative  $y' = f(x, y)$  for each step forward.

By way of remark, the following should be considered. Applying this Runge-Kutta process to each of the three (usually complex) equations of motion of a satellite to produce position and velocity coordinates is inefficient. Furthermore, to achieve the required accuracy necessary in orbit determination analysis, the step size  $h$  must be very small. The error incurred by this fourth order Runge-Kutta is of the order  $h^5$  while the corresponding local error for a multistep process is of the order  $h^{P+1}$  where  $P$  is the order of the multistep method which is usually higher than 4. Thus, the step size of the Runge-Kutta starter *must* be a fraction of the step size of the multistep process. This is an important consideration in programming the multistep algorithms.

There do exist multistep methods used as starters. These methods employ a time-consuming, iterative procedure to produce each backpoint and it is questionable whether they are more efficient than the one-step methods. In any event, the time required to set up the starting table of initial backpoints for the multistep process is usually a fraction of the total computation time. Any gains in efficiency accrued by these iterative schemes are, at most, marginal while the simplicity of the one-step methods make them desirable.

## II. The Multistep Algorithm

Assuming now that for the initial value problem

$$y' = f(x, y)$$

$$y(x_0) = y_0$$

we have generated the backpoints  $y_m', y_{m-1}', \dots, y_2', y_1', y_0'$  by some single step process. (We may write  $y_0' = f_0, y_1' = f_1, \dots, y_m' = f_m$  to mean  $y_i' = f(x_0 + ih, y(x_0 + ih))$ .) With this set of backpoints,  $y_0, y_1, y_2, \dots, y_{m-1}, y_m$ , the multistep process can be started. These values are used in an *extrapolator* or *predictor* to compute  $y_{m+1}$ . The predictor considered here is the Adams-Bashforth (Henrici) which has the form

$$y_{m+1} = y_m + h \{ \alpha_0 \nabla^0 y_m' + \alpha_1 \nabla^1 y_m' + \alpha_2 \nabla^2 y_m' + \dots + \alpha_n \nabla^n y_m' \}$$

where  $\nabla^i$  represents a difference operator (discussed later) operating on  $y'_m$  and employing the backpoints  $y'_m, y'_{m-1}, \dots, y'_{m-n+2}, y'_{m-n+1}$ .

The predicted value of  $y_{m+1}$  is used with  $x_{m+1}$  to evaluate

$$y' = f(x, y)$$

for  $y'_{m+1}$ . This value of  $y'_{m+1}$  is then employed in a *corrector* formula which yields a new value for  $y_{m+1}$ . The corrector discussed here is the Adams-Moulton (Henrici) which has the form

$$y_{m+1} = y_m + h \{ a_0 \nabla^0 y'_{m+1} + a_1 \nabla^1 y'_{m+1} + a_2 \nabla^2 y'_{m+1} + \dots + a_n \nabla^n y'_{m+1} \}$$

We now have two values for  $y_{m+1}$ : a predicted value, say  $p_{y_{m+1}}$ , and a corrected value, say  ${}^c y_{m+1}$ . These two values are compared. If the absolute value of their difference,  $|{}^c y_{m+1} - p_{y_{m+1}}|$ , is not less than a given tolerance, the  ${}^c y_{m+1}$  is used (i.e., substituted for  $p_{y_{m+1}}$ ) with  $x_{m+1}$  to again evaluate  $f(x, y)$  for a new value of  $y'_{m+1}$ . The corrector is then used again with this new value of  $y'_{m+1}$  to calculate a new  $y_{m+1}$ . This iteration process on the corrector is repeated until  $|{}^{c+1} y_{m+1} - {}^c y_{m+1}|$ , where  ${}^c y_{m+1} = p_{y_{m+1}}$ , meets the tolerance. A simple flow chart may describe this more clearly. See Figure 1.

When the iteration process has converged (i.e., the criterion on  $|{}^{c+1} y_{m+1} - {}^c y_{m+1}|$  has been satisfied), the final computed value for  $y'_{m+1}$  is entered in the backpoint table. Then, where the points  $y'_0, y'_1, \dots, y'_{m-1}, y'_m$  were used to determine  $y'_{m+1}$ , the points  $y'_1, y'_2, \dots, y'_m, y'_{m+1}$  are now used to determine  $y'_{m+2}$ . Etc.

Note that in the Adams-Bashforth predictor, no knowledge of the value  $y_{m+1}$  being derived is needed while such knowledge (namely a value for  $y'_{m+1}$ ) is needed in the Adams-Moulton corrector.

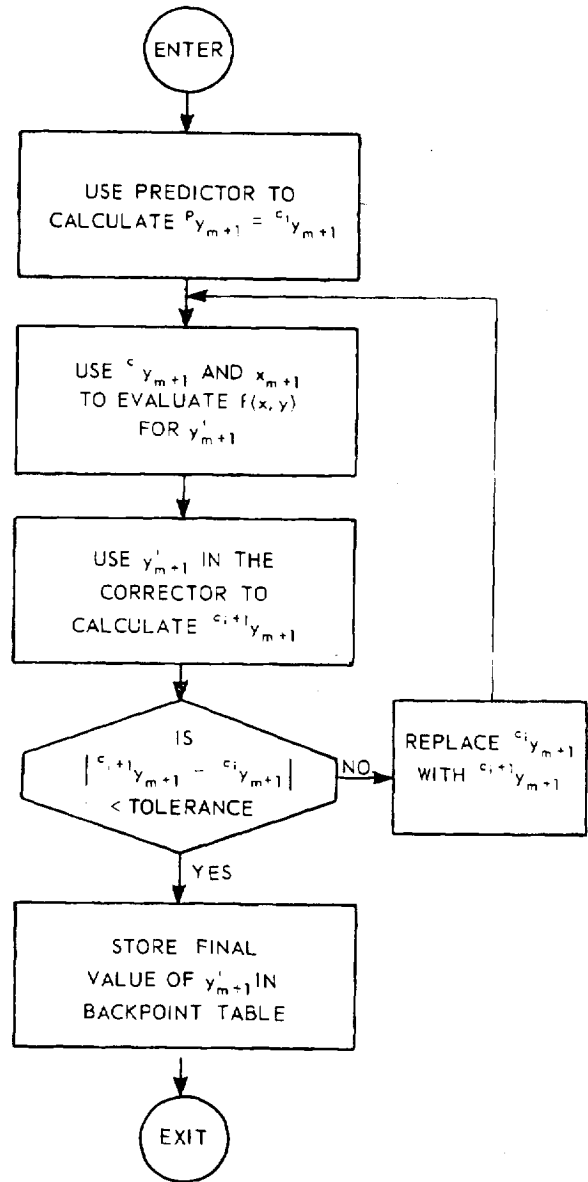


Figure 1—Predictor-corrector algorithm applied to the initial value problem  $y' = f(x, y), y(x_0) = y_0$ .

Equations like Adams-Moulton corrector (closed form equations) have smaller truncation errors as well as desirable stabilizing characteristics. The predictor is used to obtain an estimated value for  $y_{m+1}$  good enough to keep the number of corrector iterations low. This predictor-corrector algorithm is well known and it has been shown by various authors that for a sufficiently small step size,  $h$ , the successive corrected values obtained converge to the unique solution of the closed form equation provided the function being numerically integrated is sufficiently smooth.

The above discussion considered numerical calculations for deriving values of  $y$  (and concomitantly  $y'$ ) at discrete points from the initial value problem

$$y' = f(x, y)$$

$$y(x_0) = y_0$$

The same technique could be used on any initial value problem of the form

$$y^{(n)} = f(x, y^{(n-1)})$$

$$y^{(n-1)}(x_0) = y_0^{(n-1)}$$

to solve for  $y^{(n-1)}(x_1)$ . In particular, we are interested in calculating  $y'_{m+1}$  from the backpoints  $y''_m, y''_{m-1}, \dots$  since, in general, satellite orbit determination involves the initial value problem

$$y'' = f(x, y, y')$$

$$y'(x_0) = y'_0$$

$$y(x_0) = y_0$$

This could be approached by generating an initial set of backpoints for  $y''$  and  $y'$ ; then using  $y''_m, y''_{m-1}, \dots$  to calculate  $y'_{m+1}$  and using  $y'_m, y'_{m-1}, \dots$  to calculate  $y_{m+1}$  employing the same technique described above in both steps. However, certain advantages accrue if we use a mathematically equivalent technique which derives  $y_{m+1}$  directly from the backpoints  $y''_m, y''_{m-1}, \dots$ . For one, it is necessary to keep only one set of backpoints — the retention of  $y'_m, y'_{m-1}, \dots$  is obviated. Secondly, we often must work with the problem

$$y'' = f(x, y)$$

$$y(x_0) = y_0$$

when only conservative forces are involved (i.e., no drag or other energy dissipating forces). In this situation, when  $y_{m+1}''$  has been satisfactorily determined,  $y_{m+1}'$  can be calculated by evaluating the corrector

$$y_{m+1}' = y_m' + h \{ \alpha_0^* \nabla^0 y_{m+1}'' + \alpha_1^* \nabla^1 y_{m+1}'' + \dots - \alpha_n^* \nabla^n y_{m+1}'' \}$$

only once.

Consider now, working with the initial value problem

$$y'' = f(x, y)$$

$$y'(x_0) = y_0'$$

$$y(x_0) = y_0$$

Here, the predictor-corrector approach is the same. The difference exists in the polynomials: in particular, the coefficients are different. The formulas considered here are generally referred to as Cowell type formulas. They are:

#### Störmer Predictor

$$y_{m+1} = 2y_m - y_{m-1} + h^2 \{ \beta_0 \nabla^0 y_m'' + \beta_1 \nabla^1 y_m'' + \beta_2 \nabla^2 y_m'' + \dots + \beta_n \nabla^n y_m'' \}$$

#### Cowell Corrector

$$y_{m+1} = 2y_m - y_{m-1} + h^2 \{ \beta_0^* \nabla^0 y_{m+1}'' + \beta_1^* \nabla^1 y_{m+1}'' + \beta_2^* \nabla^2 y_{m+1}'' + \dots + \beta_n^* \nabla^n y_{m+1}'' \}$$

In the most general form of the initial value problem

$$y'' = f(x, y, y')$$

$$y'(x_0) = y_0'$$

$$y(x_0) = y_0$$

$y_{m+1}'$  is derived from the backpoints  $y_m''$ ,  $y_{m-1}''$ , ... using the Adams formulas while  $y_{m+1}$  is

obtained from the same backpoint set using the Cowell formulas. In testing for convergence of the corrector formulas, the sum  $|{}^{c_{i+1}}y_{m+1} - {}^{c_i}y_{m+1}| + |{}^{c_{i+1}}y_{m+1} - {}^{c_i}y_{m+1}|$  is compared to the tolerance. A flow chart of the process is given in Figure 2.

### III. Derivation of Multistep Formulas

These foregoing techniques are referred to as numerical integration. This appellation originates from the derivation of the methods. Consider again

$$y' = f(x, y)$$

$$y(x_0) = y_0.$$

Integrating both sides between  $x_m$  and  $x_{m+1}$ , we have

$$y_{m+1} - y_m = \int_{x_m}^{x_{m+1}} y'(s) ds$$

or

$$y_{m+1} = y_m + \int_{x_m}^{x_{m+1}} f(s) ds$$

where  $f(s)$  denotes  $f(s, y(s))$ .

By replacing  $f(s)$  by a Newtonian type interpolating polynomial and integrating, it is possible to derive the Adams type polynomials which are used to approximate the expression

$$\int_{x_m}^{x_{m+1}} f(s) ds.$$

The error generated by replacing the function being integrated with a polynomial which is, effectively, integrated is usually obtained by integrating the local error associated with the interpolating polynomial. For example, it can be shown (Henrici) that the local error expression for formulas of the above type is of the form

$$R_n = C h^{p+1} y^{(p+1)}(\xi)$$

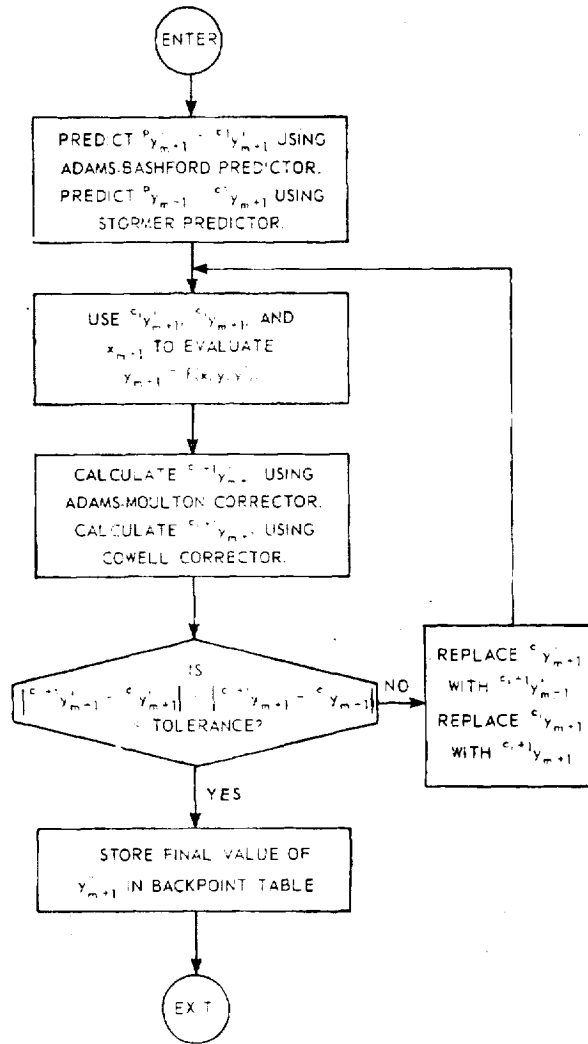


Figure 2—Predictor-corrector algorithm applied to the initial value problem  $y'' = f(x, y, y')$ ,  $y'(x_0) = y_0'$ ,  $y(x_0) = y_0$ .



where  $p$  is the order of the method,  $h$  the step size,  $\xi$  is a value between the largest and smallest values of  $x$  on the interval  $(x_p, x_{p+1})$ , and  $C$  is a constant specific to the formula.

The Cowell type formulas can be derived by a double integration of  $y'' = f(x, y)$  and again employing a Newtonian type interpolating polynomial (Henrici). These derivations are complex. A simpler approach using difference operators avoids much of the difficulty involved in integrating the interpolating polynomials. This is the derivation given here. Using this approach, the operator definitions lead naturally to the Adams-Moulton corrector. It is derived first. The other formulas follow easily from this derivation: first, the Adams-Bashforth predictor, then the Cowell corrector, and finally the Störmer predictor.

In the ensuing derivations, some confusion may arise between the subscripts  $m$  and  $m+1$ . The predictors are derived for  $y_{m+1}$ , the correctors for  $y_m$ . This is of no real importance since the same backpoints can be labelled either as  $y_m, y_{m-1}, y_{m-2}, \dots$  or  $y_{m+1}, y_m, y_{m-1}, \dots$ .

#### A. Preliminary Definitions and Relationships

In order to derive the formulas for multistep numerical integration, it is useful to develop several tools. Consider the following *difference tables* (Figures 3 and 4). The first column is formed by defining the values  $f(x + ih)$ ,  $i = 0, 1, 2, \dots$  for forward differences and  $f(x - ih)$  for backward differences. The second columns are formed from differences of successive values of the first column. The third columns, from differences of the second. And so forth. (In both tables, the subtrahend is the value *above* the minuend in each column.)

$f(x)$					
	$f(x+h) - f(x)$				
$f(x-h)$		$f(x+2h) - 2f(x+h) + f(x)$			
	$f(x+2h) - f(x+h)$		$f(x+3h) - 3f(x+2h) + 3f(x+h) - f(x)$		
$f(x+2h)$		$f(x+3h) - 2f(x+2h) + f(x+h)$			
	$f(x+3h) - f(x+2h)$				
$f(x+3h)$					

Figure 3—Forward difference table.

$f(x-3h)$					
	$f(x-2h) - f(x-3h)$				
$f(x-2h)$		$f(x-h) - 2f(x-2h) + f(x-3h)$			
	$f(x-h) - f(x-2h)$		$f(x) - 3f(x-h) + 3f(x-2h) - 3f(x-3h)$		
$f(x-h)$		$f(x) - 2f(x-h) + f(x-2h)$			
	$f(x) - f(x-h)$				
$f(x)$					

Figure 4—Backward difference table.

From these tables, we derive the following operator definitions:

**Forward Difference Operator (delta)**

$$\Delta f(x) = f(x+h) - f(x) \tag{1a}$$

$$\Delta^2 f(x) = \Delta(\Delta f(x)) = f(x+2h) - 2f(x+h) + f(x)$$

$$\Delta^n f(x) = \Delta(\Delta^{n-1} f(x)) = \sum_{i=0}^{n-1} (-1)^i \binom{n}{i} f(x + (n-i)h) \tag{1b}$$

**Backward Difference Operator (nabla)**

$$\nabla f(x) = f(x) - f(x-h) \tag{2a}$$

$$\nabla^2 f(x) = \nabla(\nabla f(x)) = f(x) - 2f(x-h) + f(x-2h)$$

$$\nabla^n f(x) = \nabla(\nabla^{n-1} f(x)) = \sum_{i=0}^{n-1} (-1)^i \binom{n}{i} f(x - ih) \tag{2b}$$

These definitions simplify our difference tables. See Figures 5 and 6.

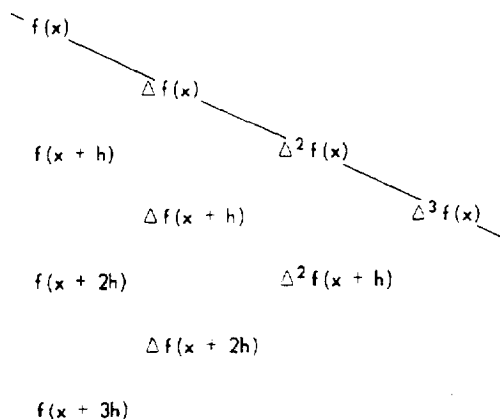


Figure 5—Forward difference table written in forward difference operator notation.

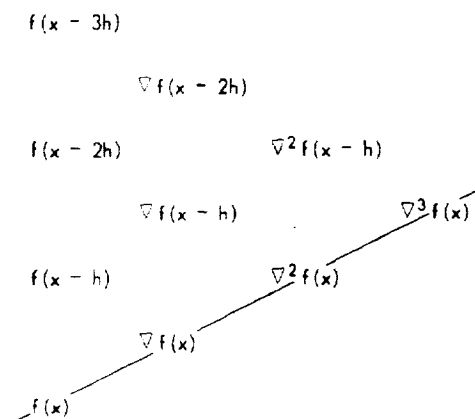


Figure 6—Backward difference table written in backward difference operator notation.

In addition to the difference operators, we define:

**Identity Operator**

$$I f(x) = f(x) \tag{3}$$

### Shift Operator

$$E f(x) = f(x + h) \quad (4)$$

$$E^\eta f(x) = f(x + \eta h)$$

( $\eta$  may be any real number)

### Differential Operator

$$D f(x) = f'(x) \quad (5)$$

$$D^n f(x) = f^{(n)}(x).$$

On these operators, we define an algebra where, for any two operators  $L_1$  and  $L_2$ ,  $L_1 \pm L_2$  means the results of  $L_2$  operating on  $f(x)$  are to be added to or subtracted from the results of  $L_1$  operating on  $f(x)$ ; while multiplication,  $L_1$  times  $L_2$ , means  $L_1$  operating on the results of  $L_2$  operating on  $f(x)$ . For example,

$$I f(x) - E^{-1} f(x) = f(x) - f(x - h) = \nabla f(x),$$

$$\begin{aligned} \Delta \nabla f(x) &= \Delta [f(x) - f(x - h)] \\ &= \Delta f(x) - \Delta f(x - h) \\ &= f(x + h) - f(x) - [f(x + h - h) - f(x - h)] \\ &= f(x + h) - 2f(x) + f(x - h). \end{aligned}$$

It can be shown (Hildebrand) that these operators follow the laws of commutivity, associability, and distribution.

With these definitions, we derive the relationships

$$\nabla = I - E^{-1} \quad (6)$$

$$E = (I - \nabla)^{-1} = \frac{I}{I - \nabla} \quad (7)$$

$$\Delta = E - I. \quad (8)$$

Then from Equations (7) and (8),

$$\Delta = E - I = \frac{I}{I - \nabla} - I = \frac{I - I^2 + I\nabla}{I - \nabla}.$$

But,  $I^2 = I$  and  $I\nabla = \nabla$ . Hence

$$\Delta = \frac{\nabla}{I - \nabla} \quad (9)$$

In addition to the above operator definitions and relationships, we need the series representations for  $e^x$ ,  $\frac{x}{1-x}$ ,  $\frac{1}{1-x}$ , and  $-\log(1-x)$ , and formulas for series multiplication and series division:

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots = \sum_{i=0}^{\infty} \frac{x^i}{i!} \quad (10)$$

$$\frac{x}{1-x} = x + x^2 + x^3 + \dots = \sum_{i=0}^{\infty} x^{i+1} \quad (11)$$

$$\frac{1}{1-x} = 1 + x + x^2 + \dots = \sum_{i=0}^{\infty} x^i \quad (12)$$

$$-\log(1-x) = x + \frac{x^2}{2} + \frac{x^3}{3} + \dots = x \sum_{i=0}^{\infty} \frac{x^i}{i+1} \quad (13)$$

For series division and multiplication, let the series  $s_1$  and  $s_2$  be the arguments of the operation and  $s_3$  the result. We define

$$s_1 = 1 + a_1 x + a_2 x^2 + \dots = \sum_{i=0}^{\infty} a_i x^i$$

where

$$a_0 = 1.$$

$$s_2 = 1 + b_1 x + b_2 x^2 + \dots = \sum_{i=0}^{\infty} b_i x^i$$

where

$$b_0 = 1.$$

and for the resultant series  $s_3 = s_1 s_2$  or  $s_3 = s_1/s_2$  we desire

$$s_3 = 1 + c_1 x + c_2 x^2 + \dots = \sum_{i=0}^{\infty} c_i x^i$$

where

$$c_0 = 1.$$

Then,

Series multiplication is defined as

$$\begin{aligned} s_1 s_2 = s_3 &= 1 + (b_1 + a_1)x + (b_2 + a_1 b_1 + a_2)x^2 + (b_3 + a_1 b_2 + a_2 b_1 + a_3)x^3 + \dots \\ &= \sum_{i=0}^{\infty} x^i \left( \sum_{j=0}^i b_{i-j} a_j \right) \end{aligned} \quad (14)$$

where

$$a_0 = b_0 = 1$$

and,

Series division is defined as

$$\begin{aligned} s_1/s_2 = s_3 &= 1 + (a_1 - b_1)x + [a_2 - (b_1 c_1 + b_2)]x^2 + [a_3 - (b_1 c_2 + b_2 c_1 + b_3)]x^3 + \dots \\ &= 1 + \sum_{i=1}^{\infty} x^i \left( a_i - \sum_{j=1}^i b_j c_{i-j} \right). \end{aligned} \quad (15)$$

where

$$c_0 = 1.$$

Note that series division is a recursive definition requiring  $c_0, c_1, c_2, \dots, c_{n-1}$  to compute the  $n^{\text{th}}$  coefficient,  $c_n$ , of the  $n^{\text{th}}$  term of the  $s_3$  series. Note also, where  $s_1 = 1$ , series division reduces to

$$1/s_2 = 1 + \sum_{i=1}^{\infty} x^i \left( - \left( \sum_{j=1}^i b_j c_{i-j} \right) \right). \quad (16)$$

where

$$c_0 = 1$$

since  $a_i = 0$  for  $i > 0$ .

## B. Derivation of Formulas

Consider now the Taylor's expansion of an interpolating polynomial

$$p(x+h) = p(x) + \frac{h}{1!} p^{(1)}(x) + \frac{h^2}{2!} p^{(2)}(x) + \dots + \frac{h^n}{n!} p^{(n)}(x).$$

Using the shift operator  $E p(x) = p(x+h)$ , the differential operator  $D^n p(x) = p^{(n)}(x)$ , and the identity operator  $I p(x) = p(x)$ , we have

$$E p(x) = \left( I + \frac{h}{1!} D + \frac{h^2}{2!} D^2 + \dots + \frac{h^n}{n!} D^n \right) p(x).$$

(Note that this is a finite expansion for any given  $n$  since  $p(x)$  is a polynomial, hence has only  $n$  derivatives.)

Then, by Equation (10) the expansion of  $e^x$ ,

$$E = e^{hD}$$

or, by relationship (7) is

$$(I - \nabla)^{-1} = e^{hD}.$$

Taking the log of both sides,

$$-\log(I - \nabla) = hD$$

or

$$I = \frac{hD}{-\log(I - \nabla)}.$$

Multiplying both sides by  $\nabla$ ,

$$\nabla = h \left[ \frac{\nabla}{-\log(I - \nabla)} \right] D \tag{17}$$

and employing Equation (13), the expansion of  $-\log(1-x)$ , we have

$$\nabla = h \left[ \frac{\nabla}{\sum_{i=0}^{\infty} \frac{\nabla^i}{i+1}} \right] D = h \left[ \frac{I}{\sum_{i=0}^{\infty} \frac{\nabla^i}{i+1}} \right] D$$

which by series division (16) is

$$\nabla = h \left[ \sum_{i=0}^n \alpha_i^* \nabla^i \right] D \quad (18)$$

where  $n$  is the order of the interpolating polynomial and

$$\alpha_0^* = 1, \quad \alpha_i^* = - \sum_{j=1}^i \frac{\alpha_{i-j}^*}{j+1} \quad (19)$$

This is the Adams-Moulton Corrector. Some of the coefficients,  $\alpha_i^*$ , are given in Table 1. For  $i = 0$  to  $i = 15$ , see Table 2 in the appendix.

Applying this to our initial value problem

Table 1

$$y'' = f(x, y, y')$$

$$y'(x_0) = y'_0$$

$$y(x_0) = y_0$$

Coefficients of Adams-Moulton Corrector.						
$i$	0	1	2	3	4	5
$\alpha_i^*$	1	$-\frac{1}{2}$	$-\frac{1}{12}$	$-\frac{1}{24}$	$-\frac{19}{720}$	$-\frac{3}{160}$

to obtain a corrected value,  ${}^c y_m'$ , when  $y_m'$  and  $y_m$  have been predicted, an approximation of  $y_m''$  calculated, and the other  $n - 1$  backpoints  $y_{m-1}'', y_{m-2}'', \dots, y_{m-n+1}''$  determined, we have

$$\begin{aligned} \nabla y_m' &= y_m' - y_{m-1}' \\ &= h \left\{ I - \frac{1}{2} \nabla - \frac{1}{12} \nabla^2 - \frac{1}{24} \nabla^3 \dots \right\} y_m'' \end{aligned}$$

or

$$\begin{aligned}
 y_m' &= y_{m-1}' + h \left\{ y_m'' - \frac{1}{2} [y_m'' - y_{m-1}''] \right. \\
 &\quad - \frac{1}{12} [y_m'' - 2y_{m-1}'' + y_{m-2}''] \\
 &\quad \left. - \frac{1}{24} [y_m'' - 3y_{m-1}'' + 3y_{m-2}'' + y_{m-3}''] \right. \\
 &\quad \left. + \alpha_n \left[ y_m'' - \binom{n}{1} y_{m-1}'' + \binom{n}{2} y_{m-2}'' - \binom{n}{3} y_{m-3}'' + \dots + (-1)^n y_{m-n}'' \right] \right\} \quad (20)
 \end{aligned}$$

We now wish to develop the Adams-Bashforth predictor. Consider again Equation (17) and multiply both sides by relationship (7) noting that  $\nabla E = \Delta$ . Then

$$\nabla E = \Delta = h \left[ \frac{(I - \nabla)^{-1} \nabla}{-\log(I - \nabla)} \right] D = h \left[ \frac{\frac{\nabla}{I - \nabla}}{-\log(I - \nabla)} \right] D.$$

Now, employing Equations (11) and (13), the series representations respectively for  $\frac{x}{1-x}$  and  $-\log(1-x)$ , we have

$$\Delta = h \left[ \frac{\nabla \sum_{i=0}^{\infty} \nabla^i}{\nabla \sum_{i=0}^{\infty} \frac{\nabla^i}{i+1}} \right] D = h \left[ \frac{\sum_{i=0}^{\infty} \nabla^i}{\sum_{i=0}^{\infty} \frac{\nabla^i}{i+1}} \right] D.$$

which by Equation (15) series division is

$$\Delta = h \left[ \sum_{i=0}^n a_i \nabla^i \right] D \quad (21)$$



where  $n$  is the number of backpoints (i.e., the order of the method) and

$$\alpha_0 = 1, \quad \alpha_i = 1 - \sum_{j=1}^i \frac{\alpha_{i-j}}{j+1} \quad (22)$$

Some of the  $\alpha_i$  are given in Table 2. These coefficients are given rational form for  $i = 0$  to  $i = 15$  in Table 2 of the appendix.

Note that the derivation involved infinite series. However, since these operator relationships are valid for polynomials, the corresponding series are finite. Hence, there exists  $n$  such that  $\alpha_i = 0$  for all  $i > n$ .

Table 2

Coefficients of Adams-Bashforth Predictor.						
$i$	0	1	2	3	4	5
$\alpha$	1	$\frac{1}{2}$	$\frac{5}{12}$	$\frac{3}{8}$	$\frac{251}{720}$	$\frac{95}{288}$

Thus,

$$\begin{aligned} \Delta y_m' &= y_{m+1}' - y_m' \\ &= h \left\{ I + \frac{1}{2} \nabla + \frac{5}{12} \nabla^2 + \frac{3}{8} \nabla^3 + \dots + \alpha_n \nabla^n \right\} y_m'' \end{aligned}$$

or

$$\begin{aligned} y_{m+1}' &= y_m' + h \left\{ y_m'' + \frac{1}{2} [y_m'' - y_{m-1}''] \right. \\ &\quad \left. + \frac{5}{12} [y_m'' - 2y_{m-1}'' + y_{m-2}''] \right\} \end{aligned}$$

$$+ \frac{3}{8} [y_m'' - 3y_{m-1}'' + 3y_{m-2}'' - y_{m-3}'']$$

$$+ \alpha_n \left[ y_m'' - \binom{n}{1} y_{m-1}'' + \binom{n}{2} y_{m-2}'' + \binom{n}{3} y_{m-3}'' + \dots + (-1)^n y_{m-n}'' \right] \quad (23)$$

As previously noted, we have the problem of calculating  $y_m$  from the backpoints  $y_{m-1}'', y_{m-2}'', \dots$ . To achieve this, consider once again Equation (17). By squaring both sides we immediately have a formula involving  $D^2 y = y''$ .

$$\nabla^2 = h^2 \left[ \frac{\nabla}{-\log(I - \nabla)} \right]^2 D^2. \quad (24)$$

It is possible to obtain an expression for  $\left[ \frac{\nabla}{-\log(I - \nabla)} \right]^2$  merely by squaring the series representation for  $\left[ \frac{\nabla}{-\log(I - \nabla)} \right]$ . However, a more suitable formulation can be derived as follows:

Consider

$$[-\log(I - \nabla)]^2 = D^{-1} D [-\log(I - \nabla)]^2$$

where  $D^{-1}$  is the *informal* integration operator (Hildebrand), the inverse of the differential operator. Then

$$\begin{aligned} D^{-1} D [-\log(I - \nabla)]^2 &= D^{-1} 2 \frac{[-\log(I - \nabla)]}{I - \nabla} \\ &= D^{-1} 2 \left[ \left( \frac{\nabla}{I - \nabla} \right) \left( \sum_{j=0}^{\infty} \frac{\nabla^j}{j+1} \right) \right] \text{ from (13)} \\ &= D^{-1} 2 \left[ \left( \nabla \sum_{j=0}^{\infty} \nabla^j \right) \left( \sum_{j=0}^{\infty} \frac{\nabla^j}{j+1} \right) \right] \text{ from (11)} \end{aligned}$$

$$\begin{aligned}
&= D^{-1} 2 \left[ 1 + \left(1 + \frac{1}{2}\right) \nabla + \left(1 + \frac{1}{2} + \frac{1}{3}\right) \nabla^2 + \dots + \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{i+1}\right) \nabla^i + \dots \right] \\
&= D^{-1} \left[ \sum_{j=0}^{\infty} \frac{2H_{j+1} \nabla^{j+1}}{j+1} \right]
\end{aligned}$$

where

$$H_m = \sum_{k=0}^m \frac{1}{k+1} \quad m = 0, 1, 2, \dots$$

Then, by integrating (i.e. using the operator  $D^{-1}$ ),

$$\begin{aligned}
[-\log(I - \nabla)]^2 &= \sum_{j=0}^{\infty} \frac{2H_{j+1} \nabla^{j+2}}{j+2} \\
&= 2\nabla^2 \sum_{j=0}^{\infty} \frac{H_{j+1} \nabla^j}{j+2}
\end{aligned} \tag{25}$$

Using this expression in Equation (24),

$$\nabla^2 = h^2 \left[ \frac{\nabla^2}{2\nabla^2 \sum_{j=0}^{\infty} \frac{H_{j+1} \nabla^j}{j+2}} \right] D^2$$

which by series division (15) is

$$\nabla^2 = h^2 \left[ \sum_{i=0}^{\infty} \beta_i^* \nabla^i \right] D^2 \tag{26}$$

where

$$\beta_0^* = 1$$

and

$$\beta_i^* = - \sum_{j=1}^i \frac{2H_{j+1}}{j+2} \beta_{i-j}^* \quad (27)$$

$$H_m = \sum_{k=1}^m \frac{1}{k}$$

Table 3

Coefficients of Cowell Corrector						
i	0	1	2	3	4	5
$\beta_i^*$	1	-1	$\frac{1}{12}$	0	$-\frac{1}{240}$	$-\frac{1}{240}$

and  $n$  is the order of the method. This is the Cowell corrector. Some of the coefficients,  $\beta_i^*$ , are given in Table 3. For  $\beta_i^*$ ,  $i = 0$  to  $i = 15$ , in rational form see Table 4 of the appendix.

Thus,

$$\begin{aligned} \nabla^2 y_m &= y_m - 2y_{m-1} + y_{m-2} \\ &= h \left\{ I - \frac{1}{2} \nabla + \frac{1}{12} \nabla^2 + 0 \nabla^3 - \frac{1}{240} \nabla^4 + \dots \right\} y_m'' \end{aligned}$$

or

$$\begin{aligned} y_m &= 2y_{m-1} + y_{m-2} + h \left\{ y_m'' - \frac{1}{2} [y_m'' - y_{m-1}''] \right. \\ &+ \frac{1}{12} [y_m'' - 2y_{m-1}'' + y_{m-2}''] + 0 \\ &- \frac{1}{240} [y_m'' - 4y_{m-1}'' + 6y_{m-2}'' - 4y_{m-3}'' + y_{m-4}''] \\ &\left. + \beta_n^* \left[ y_m'' - \binom{n}{1} y_{m-1}'' + \binom{n}{2} y_{m-2}'' - \binom{n}{3} y_{m-3}'' + \dots + (-1)^n y_{m-n}'' \right] \right\} \quad (28) \end{aligned}$$

As in the case of Equation (19) we need an extrapolator or predictor. This can be derived in the same manner as Equation (21), only this time, multiplying Equation (24) by relationship (7),

$$\nabla^2 E = h^2 \left[ \frac{\nabla}{-\log(I - \nabla)} \right] \left( \frac{I}{I - \nabla} \right) D^2.$$

Using Equations (25) and (12)

$$\nabla^2 E = h^2 \left( \sum_{j=0}^{\infty} \frac{2H_{j+1} \nabla^j}{j+2} \right) \left( \sum_{j=0}^{\infty} \nabla^j \right) D^2$$

which by series multiplication (14) is

$$\nabla^2 E = h^2 \sum_{i=0}^{\infty} \beta_i \nabla^i \quad (29)$$

where

$$\beta_0 = 1$$

and

$$\beta_i = 1 - \sum_{j=1}^i \frac{2H_{j+1}}{j+2} \beta_{i-j} \quad (30)$$

This is the Störmer predictor. Several of the coefficients,  $\beta_i$ , are given in Table 4. For  $\beta_i$  in rational form for  $i = 0$  to  $i = 15$ , see Table 3 of the appendix.

Thus,

$$\nabla^2 E y_m = y_{m+1} - 2y_m + y_{m-1}$$

$$= h^2 \left\{ I + 0 \nabla + \frac{1}{12} \nabla^2 + \frac{1}{12} \nabla^3 + \dots \right\} y_m''$$

Table 4

Coefficients of Störmer Predictor						
i	0	1	2	3	4	5
$\beta_i$	1	0	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{19}{240}$	$\frac{3}{40}$

or

$$\begin{aligned}
 y_{m+1} = & 2y_m - y_{m-1} + h^2 \left\{ y_m'' + 0 \right. \\
 & + \frac{1}{12} [y_m'' - 2y_{m-1}'' + y_{m-2}''] \\
 & + \frac{1}{12} [y_m'' - 3y_{m-1}'' + 3y_{m-2}'' - y_{m-3}''] + \\
 & \left. + \beta_n \left[ y_m'' - \binom{n}{1} y_{m-1}'' + \binom{n}{2} y_{m-2}'' - \binom{n}{3} y_{m-3}'' + \dots + (-1)^n y_{m-n}'' \right] \right\}. \quad (31)
 \end{aligned}$$

In recapitulation, we have derived the following formulas for numerically solving at discrete points the initial value problem

$$y'' = f(x, y, y')$$

$$y'(x_0) = y'_0$$

$$y(x_0) = y_0.$$

The Adams-Bashforth predictor

$$\nabla y'_{m+1} = \Delta y'_m = y'_{m+1} - y'_m = h \sum_{i=0}^n \alpha_i \nabla^i y''_m$$

where

$$\alpha_0 = 1$$

and

$$\alpha_i = 1 - \sum_{j=1}^i \frac{\alpha_{i-j}}{j+1}$$

which is used to produce a first approximation of  $y'_{m+1}$  for iteration in the Adams-Moulton corrector

$$\nabla y'_m = y'_m - y'_{m-1} = h \sum_{i=0}^n \alpha_i^* \nabla^i y''_m$$

where

$$\alpha_i^* = 1$$

and

$$\alpha_i^* = - \sum_{j=0}^i \frac{\alpha_{i-j}^*}{j+1}$$

and the Störmer predictor

$$\nabla^2 y_{m+1} = \nabla^2 E y_m = y_{m+1} - 2y_m + y_{m-1} = h^2 \sum_{i=0}^n \beta_i \nabla^i y''_m$$

where

$$\beta_0 = 1$$

and

$$\beta_i = 1 - \sum_{j=1}^i \frac{2H_j + 1}{j+2} \beta_{i-j}$$

$$H_m = \sum_{k=1}^m \frac{1}{k}$$

which produces a first approximation of  $y_{m+1}$  for iteration in the Cowell corrector

$$\nabla^2 y_m = y_m - 2y_{m-1} + y_{m-2} = h^2 \sum_{i=0}^n \beta_i^* \nabla^i y''_m$$

where

$$\beta_0^* = 1$$

and

$$\beta_i^* = - \sum_{j=1}^i \frac{2H_{j+1}}{j+2} \beta_{i-j}^*$$

$$H_m = \sum_{k=1}^m \frac{1}{k}$$

### C. The Summed Form

It has been established (Henrici) that algebraic equivalents known as the *summed* forms of the foregoing equations considerably reduce the propagation of round-off error. These summed forms can be derived by defining the operators  $\nabla^{-1}$  and  $\nabla^{-2}$  as the inverses of  $\nabla^1$  and  $\nabla^2$

$$\nabla^{-1}\nabla = I, \quad \nabla^{-2}\nabla^2 = I$$

and defining

$$\nabla^{-1}y_m'' = {}^1S_m \quad (32)$$

$$\nabla^{-2}y_m'' = \nabla^{-1}({}^1S_m) = {}^2S_m \quad (33)$$

Then, applying  $\nabla$  to  ${}^1S_{m+1} = \nabla^{-1}y_{m+1}''$  we have

$$\nabla\nabla^{-1}y_{m+1}'' = \nabla({}^1S_{m+1})$$

$$y_{m+1}'' = {}^1S_{m+1} - {}^1S_m$$

or

$${}^1S_{m+1} = {}^1S_m + y_{m+1}'' \quad (34)$$

Also, applying  $\nabla$  to  ${}^2S_{m+1} = \nabla^{-1}({}^1S_{m+1})$ , we have

$$\nabla\nabla^{-1}({}^1S_{m+1}) = \nabla({}^2S_{m+1})$$

$${}^1S_{m+1} = {}^2S_{m+1} - {}^2S_m$$



which, by using Equation (34), becomes

$${}^1S_{m+1} = {}^1S_m + {}^1S_m + y_{m+1}' \quad (35)$$

Then, multiplying both sides of the Adams-Bashforth predictor and the Adams-Moulton corrector by  $\nabla^{-1}$ , and similarly multiplying both sides of the Störmer predictor and Cowell corrector by  $\nabla^{-2}$  and using identities (34) and (35) we derive the following summed forms:

#### Adams-Bashforth Predictor Summed Form

$$\nabla^{-1}\nabla y_{m+1}' = y_{m+1}' = h \left\{ \alpha_0 {}^1S_m + \alpha_1 y_m'' + \sum_{i=2}^n \alpha_i \nabla^{i-1} y_m' \right\} \quad (36)$$

where

$$\alpha_0 = 1$$

and

$$\alpha_i = 1 - \sum_{j=0}^i \frac{\alpha_{i-j}}{j+1}$$

#### Adams-Moulton Corrector Summed Form

$$\nabla^{-1}\nabla y_m' = y_m' = h \left\{ \alpha_0^* {}^1S_m + (\alpha_0^* + \alpha_1^*) y_m'' + \sum_{i=2}^n \alpha_i^* \nabla^{i-1} y_m' \right\} \quad (37)$$

where

$$\alpha_0^* = 1$$

and

$$\alpha_i^* = - \sum_{j=0}^i \frac{\alpha_{i-j}^*}{j+1}$$

### Störmer Predictor Summed Form

$$\nabla^{-2}\nabla^2 y_{m+1} = y_{m+1} = h^2 \left\{ \beta_0 {}^{II}S_m + \beta_1 {}^I S_m + \beta_2 y_m'' + \sum_{i=3}^n \beta_i \nabla^{i-2} y_m'' \right\} \quad (38)$$

where

$$\beta_0 = 1$$

and

$$\beta_i = 1 - \sum_{j=0}^{i-1} \frac{2H_{j+1}}{j+2} \beta_{i-j}$$

### Cowell Corrector Summed Form

$$\nabla^{-2}\nabla^2 y_m = y_m = h^2 \left\{ \beta_0^* {}^{II}S_m + (\beta_0^* + \beta_1^*) {}^I S_m + (\beta_0^* + \beta_1^* + \beta_2^*) y_m'' + \sum_{i=3}^n \beta_i^* \nabla^{i-2} y_m'' \right\} \quad (39)$$

where

$$\beta_0^* = 1$$

and

$$\beta_i^* = - \sum_{j=0}^{i-1} \frac{2H_{j+1}}{j+2} \beta_{i-j}^*$$

The meaning of  ${}^I S_m$  and  ${}^{II} S_{m+1}$  can best be seen from their positions in an extended difference table (Figure 7). Examination of this table shows that the sums can be maintained by relationships (34) and (35)

$${}^I S_{m+1} = {}^I S_m - y_{m+1}''$$

$${}^{II} S_{m+1} = {}^{II} S_m + {}^I S_m + y_{m+1}''$$

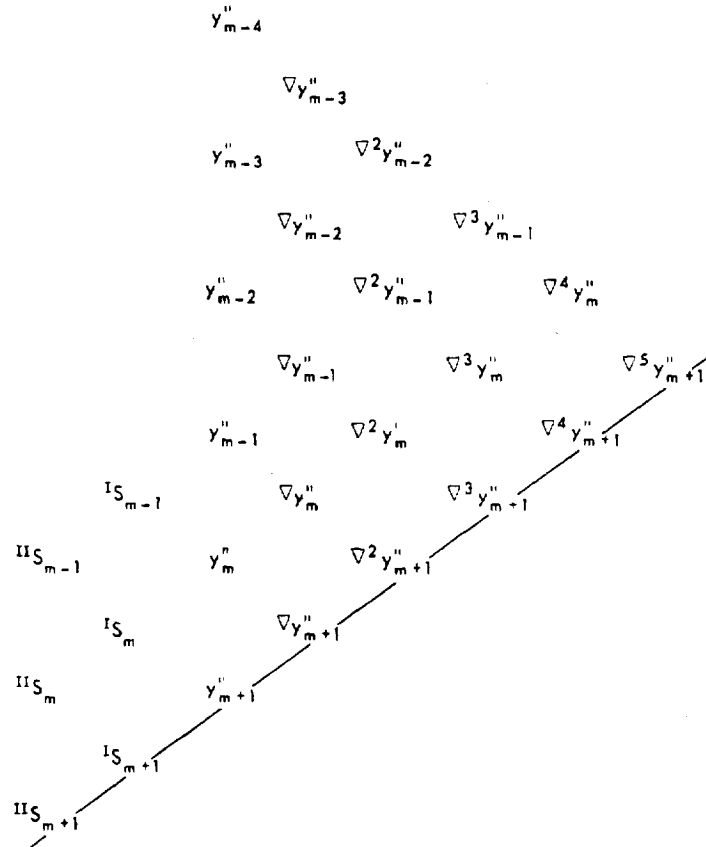


Figure 7—Extended difference table showing  $IS_m$  and  $IIS_m$ .

but that initial values for some  $IS_m$  and  $IIS_m$  must be supplied. These initial values can be determined by inverting the corrector formulas ( $IS_m$  is eliminated from the Cowell corrector since its coefficient,  $\beta_0^* + \beta_1^*$ , is zero) and solving respectively for  $IS_{m-1}$  and  $IIS_{m-1}$

$$IS_{m-1} = \frac{y''_{m-1}}{h} - \left[ \frac{1}{2} y''_{m-1} + \alpha_2^* \nabla y''_{m-1} + \alpha_3^* \nabla^2 y''_{m-1} + \dots \right] \quad (40)$$

$$IIS_{m-1} = \frac{y''_{m-1}}{h} - \left[ \frac{1}{12} y''_{m-1} + \beta_3^* \nabla y''_{m-1} + \beta_4^* \nabla^2 y''_{m-1} + \dots \right] \quad (41)$$

#### D. Ordinate Forms

All of the foregoing formulas involved difference operators. They are thus known as the *difference forms* and *summed difference forms*. Another useful form of these formulas which can be used under certain circumstances is the *ordinate forms*.

When using the difference forms, the order of the method can be dynamically changed as the problem dictates. That is, on the basis of the number of corrector iterations, the order of the

method (the number of backpoints) could be increased (or perhaps decreased) to improve accuracy (or lower computation time). However, in satellite orbit determination, the functions are usually smooth enough so that the order of the method can be fixed. This permits us to take advantage of the ordinate forms of the Cowell and Adams type formulas.

In using the difference forms, it is necessary to maintain a table of backpoints and tables of differences. The ordinate forms enable us to rely solely on the table of backpoints thus obviating the computation and maintenance of the difference tables. This simplifies the integration process and enhances calculation speed.

Consider the Adams-Bashforth predictor (21) substituting definition (2b) for  $\nabla^i$ :

$$y_{m-1}' = y_m' + h \left\{ \sum_{i=0}^n \alpha_i \left( \sum_{j=0}^i (-1)^j \binom{i}{j} y_{m-j}'' \right) \right\}$$

Expanding the expression in brackets and denoting  $y_{m-j}''$  by  $Z_j$ , we have

$$\alpha_0 (-1)^0 \binom{0}{0} Z_0 +$$

$$\alpha_1 (-1)^0 \binom{1}{0} Z_0 + \alpha_1 (-1)^1 \binom{1}{1} Z_1$$

$$\alpha_2 (-1)^0 \binom{2}{0} Z_0 + \alpha_2 (-1)^1 \binom{2}{1} Z_1 + \alpha_2 (-1)^2 \binom{2}{2} Z_2 +$$

$$\alpha_3 (-1)^0 \binom{3}{0} Z_0 + \alpha_3 (-1)^1 \binom{3}{1} Z_1 + \alpha_3 (-1)^2 \binom{3}{2} Z_2 + \alpha_3 (-1)^3 \binom{3}{3} Z_3 +$$

$$\alpha_n (-1)^0 \binom{n}{0} Z_0 + \alpha_n (-1)^1 \binom{n}{1} Z_1 + \alpha_n (-1)^2 \binom{n}{2} Z_2 + \alpha_n (-1)^3 \binom{n}{3} Z_3 + \dots + \alpha_n (-1)^n \binom{n}{n} Z_n.$$

Then collecting the coefficients of like ordinates, the expression becomes

$$\begin{aligned}
 & Z_0(-1)^0 \left[ \alpha_0 \binom{0}{0} + \alpha_1 \binom{1}{0} + \alpha_2 \binom{2}{0} + \alpha_3 \binom{3}{0} + \alpha_4 \binom{4}{0} + \dots + \alpha_n \binom{n}{0} \right] \\
 & + Z_1(-1)^1 \left[ \alpha_1 \binom{1}{1} + \alpha_2 \binom{2}{1} + \alpha_3 \binom{3}{1} + \alpha_4 \binom{4}{1} + \dots + \alpha_n \binom{n}{1} \right] \\
 & + Z_2(-1)^2 \left[ \alpha_2 \binom{2}{2} + \alpha_3 \binom{3}{2} + \alpha_4 \binom{4}{2} + \dots + \alpha_n \binom{n}{2} \right] \\
 & + Z_3(-1)^3 \left[ \alpha_3 \binom{3}{3} + \alpha_4 \binom{4}{3} + \dots + \alpha_n \binom{n}{3} \right] \\
 & \dots \\
 & + Z_{n-1}(-1)^{n-1} \left[ \alpha_{n-1} \binom{n-1}{n-1} + \alpha_n \binom{n}{n-1} \right] \\
 & + Z_n(-1)^n \left[ \alpha_n \binom{n}{n} \right]
 \end{aligned}$$

or

$$\begin{aligned}
 y_{m+1}' &= y_m' + y_m'' \sum_{i=0}^n \alpha_i \binom{i}{0} - y_{m-1}'' \sum_{i=1}^n \alpha_i \binom{i}{1} + y_{m-2}'' \sum_{i=2}^n \alpha_i \binom{i}{2} \\
 & + y_{m-3}'' \sum_{i=3}^n \alpha_i \binom{i}{3} - \dots + y_{m-n+1}'' \sum_{i=n-1}^n \alpha_i \binom{i}{n-1} + y_{m-n}'' \sum_{i=n}^n \alpha_i \binom{i}{n}
 \end{aligned}$$

which can be represented as

$$y_{m+1}'' = y_m' + \sum_{j=0}^n \sigma_j y_{m-j}''$$

where

$$\sigma_j = (-1)^j \sum_{i=j}^n a_i \binom{i}{j}$$

Sample calculations of the coefficients  $\sigma_j$  for a fifth order Adams-Bashforth predictor are given in Table 5. In like manner, the ordinate forms for any order of the summed and non-summed Cowell and Adams type formulas can be developed.

Table 5

Coefficients for Fixed, Fifth-Order, Ordinate Form Adams-Bashforth Predictor.

$$\begin{aligned} \sigma_0 &= (-1)^0 \left[ \binom{0}{0} 1 + \binom{1}{0} \frac{1}{2} + \binom{2}{0} \frac{5}{12} + \binom{3}{0} \frac{3}{8} + \binom{4}{0} \frac{251}{720} \right] = \frac{1901}{720} \\ \sigma_1 &= (-1)^1 \left[ \binom{1}{1} \frac{1}{2} + \binom{2}{1} \frac{5}{12} - \binom{3}{1} \frac{3}{8} + \binom{4}{1} \frac{251}{720} \right] = \frac{-1387}{360} \\ \sigma_2 &= (-1)^2 \left[ \binom{2}{2} \frac{5}{12} + \binom{3}{2} \frac{3}{8} + \binom{4}{2} \frac{251}{720} \right] = \frac{109}{30} \\ \sigma_3 &= (-1)^3 \left[ \binom{3}{3} \frac{3}{8} + \binom{4}{3} \frac{251}{720} \right] = \frac{-637}{360} \\ \sigma_4 &= (-1)^4 \left[ \binom{4}{4} \frac{251}{720} \right] = \frac{251}{720} \end{aligned}$$

Thus, the ordinate forms for the non-summed integration formulas are

**Adams-Bashforth Predictor Ordinate Form**

$$y'_{m+1} = y'_m + h \sum_{j=0}^n \sigma_j y''(x_{m-j}, h)$$

where

$$\sigma_j = (-1)^j \sum_{i=j}^n a_i \binom{i}{j} \tag{40}$$

**Adams-Moulton Corrector Ordinate Form**

$$y'_m = y'_{m-1} + h \sum_{j=0}^n \sigma_j^* y''_{m-j}$$

where

$$\sigma_j^* = (-1)^j \sum_{i=j}^n \alpha_i^* \binom{i}{j} \quad (41)$$

Störmer Predictor Ordinate Form

$$y_{m+1} = 2y_m - y_{m-1} + h \sum_{j=0}^n \lambda_j y_{m-j}''$$

where

$$\lambda_j = (-1)^j \sum_{i=j}^n \beta_i \binom{i}{j} \quad (42)$$

Cowell Corrector Ordinate Form

$$y_m = 2y_{m-1} - y_{m-2} + h \sum_{j=0}^n \lambda_j^* y_{m-j}''$$

where

$$\lambda_j^* = (-1)^j \sum_{i=j}^n \beta_i^* \binom{i}{j} \quad (43)$$

The coefficients  $\sigma_j, \sigma_j^*, \lambda_j, \lambda_j^*$  are given in rational form in the appendix in Tables 5 through 8. Within each table, subtables are presented on the basis of  $n = 0$  to  $n = 15$ .

The summed ordinate forms are

Adams-Bashforth Predictor Summed Ordinate Form

$$y_{m+1} = h \left\{ \alpha_0 {}^1S_m + \sum_{j=0}^n \sigma_j y_{m-j}'' \right\}$$

$$\sigma_j = (-1)^j \sum_{i=j}^n \alpha_i' \binom{i}{j}$$

where

$$\alpha_j^* = \alpha_{j+1} \quad (44)$$

#### Adams-Moulton Corrector Summed Ordinate Form

$$y_m^* = h \left\{ \alpha_0^* I S_m + \sum_{j=0}^n \sigma_j^* y_{m-j}^* \right\}$$

$$\sigma_j^* = (-1)^j \sum_{i=j}^n \alpha_i^* \binom{i}{j}$$

where

$$\alpha_0^* = (\alpha_0^* + \alpha_j^*)$$

and

$$\alpha_i^* = \alpha_{i+1}^* \quad \text{for } i > 0 \quad (45)$$

#### Störmer Predictor Summed Ordinate Form

$$y_{m+1} = h \left\{ \beta_0^* II S_m + \beta_1^* I S_m + \sum_{j=0}^n \lambda_j^* y_{m-j}^* \right\}$$

$$\lambda_j^* = (-1)^j \sum_{i=j}^n \beta_i^* \binom{i}{j}$$

where

$$\beta_i^* = \beta_{i+2} \quad (46)$$

#### Cowell Corrector Summed Ordinate Form

$$y_m = h \left\{ \beta_0^* II S_m + (\beta_0^* + \beta_1^*) I S_m + \sum_{j=0}^n \lambda_j^* y_{m-j}^* \right\}$$



$$\lambda_j^{*'} = (-1)^j \sum_{i=j}^n \beta_i^{*'} \binom{i}{j}$$

where

$$\beta_0^{*'} = (\beta_0^* + \beta_1^* + \beta_2^*)$$

and

$$\beta_i^{*'} = \beta_{i-2}^* \tag{47}$$

The coefficients  $\sigma_j^*$ ,  $\sigma_j^{*'}$ ,  $\lambda_j^*$ , and  $\lambda_j^{*'}$  are given in rational form in the appendix in Tables 9 through 12. Within each table, subtables are presented on the basis of  $n = 0$  to  $n = 15$ .

#### REMARKS

In determining the orbits of artificial satellites, in which the equations that describe the satellite's motion are extremely complex, numerical integration methods are very fruitful. Predictor-corrector methods for numerically integrating ordinary differential equations are used because they are efficient and lead to accurate results. In general, predictor-corrector methods have the following advantages:

1. Generally only one or perhaps two evaluations of the function need be computed at each step of the integration whereas one-step methods require at least four or more evaluations of the function.
2. The difference between predicted and corrected values provides a measure of the error being made at each step of the integration. Thus this error, which is better known as the local error, can be used to control the stepsize employed in the integration.

Some disadvantages in using predictor-corrector methods are:

1. The process is not self-starting.
2. The process is highly complex to program.

The main sources of trouble that arise when using any type of numerical method for integrating ordinary differential equations are (Henrici):

1. Truncation error due to finite approximations for the derivatives.
2. Propagation errors (instability).
3. Round-off errors due to a finite number of decimal figures used to express the coefficients in the formulas.

## ACKNOWLEDGMENT

The authors gratefully acknowledge the advice and assistance of Mr. C. E. Velez. His comments and ideas were invaluable in the preparation of the text, especially in the area of analysis.

## REFERENCES

Henrici, Peter, "Discrete Variable Methods in Ordinary Differential Equations," John Wiley & Sons, Inc., New York, 1962.

Hildebrand, F. B., "Introduction to Numerical Analysis," McGraw-Hill Book Company, Inc., 1956.

## APPENDIX

The formulas for the coefficients presented in the following tables were programmed in fortran using a rational arithmetic package to eliminate the deterioration which would have been incurred using floating point arithmetic. This rational package consisted of the following subroutines:

- (1) GCD - A function which uses Euclid's algorithm to compute the Greatest Common Divisor of two numbers.

$$[A_1, A_2] = \text{GCD} > 0$$

where  $\text{GCD} = 1$  if  $A_1 = 0$  or  $A_2 = 0$  or if  $A_1$  or  $A_2$  is not integral.

- (2) ADD - A subroutine which performs rational addition defined by

$$\frac{N_1}{D_1} + \frac{N_2}{D_2} = \frac{N_1 \left( \frac{D_2}{[D_1, D_2]} \right) + N_2 \left( \frac{D_1}{[D_1, D_2]} \right)}{D_2 \left( \frac{D_1}{[D_1, D_2]} \right)} = \frac{\frac{N_3}{[D_3, N_3]}}{\frac{D_3}{[D_3, N_3]}} = \frac{N_4}{D_4}$$

- (3) SUB - A subroutine which performs rational subtraction defined by

$$\frac{N_1}{D_1} - \frac{N_2}{D_2} = \frac{N_1}{D_1} + \frac{(-N_2)}{D_2} = \frac{N_3}{D_3}$$

- (4) MPY - A subroutine which performs rational multiplication defined by

$$\frac{N_1}{D_1} \cdot \frac{N_2}{D_2} = \frac{\frac{N_1}{[N_1, D_2]} \cdot \frac{N_2}{[N_2, D_1]}}{\frac{D_1}{[N_2, D_1]} \cdot \frac{D_2}{[N_1, D_2]}} = \frac{N_3}{D_3}$$

- (5) GRBC - A subroutine which calculates the Generalized Rational Binomial Coefficient defined by

$$\binom{-s}{m} = \prod_{i=1}^m \frac{s - (i - 1)}{i}$$

where

$$m = 0, 1, 2, \dots, \quad s = \dots -2, -1, 0, 1, 2, \dots$$

and

$$\binom{0}{m} = 0 \text{ for } m > 0, \quad \binom{-s}{0} = 1.$$

- (6) HS - A subroutine which rationally computes the coefficients of the Harmonic Series defined by

$$H_k = \sum_{i=1}^k \frac{1}{i}$$

These subroutines were so constructed that the numerator and denominator of any result were relatively prime (i.e. (N, D) = 1). Also, the sign of any term was carried by the numerator while the denominator was kept positive. A zero denominator was used to indicate loss of integral significance in the computation of a term.

These subroutines were used by a main routine to calculate the coefficients of the difference forms of the Cowell type formulas. A subroutine was used to calculate the coefficients for the ordinate forms. A final machine language subroutine was used to format and print the coefficients in rational form.

Tables 1-4 give the coefficients of the difference formulas. The coefficients for the summed difference formulas are not presented since they can easily be taken from the non-summed coefficient tables. Tables 5-8 present the coefficients for the non-summed ordinate forms of the formulas. Tables 9-12 give the coefficients for the summed ordinate forms. Although the lower order ordinate forms are essentially meaningless, they are included in the tables to provide completeness.

Table 1

Adams-Bashforth Predictor,  
Non-Summed Difference Form

$a_0$	1
$a_1$	1/2
$a_2$	5/12
$a_3$	3/8
$a_4$	251/720
$a_5$	95/288
$a_6$	19047/60480
$a_7$	5257/17280
$a_8$	1070017/3628800
$a_9$	25713/89600
$a_{10}$	26842253/95800320
$a_{11}$	4777223/17418240
$a_{12}$	703604254357/2615348736000
$a_{13}$	106364763817/402361344000
$a_{14}$	1166309819657/4483454976000
$a_{15}$	25221445/98402304

Table 2

Adams-Moulton Corrector,  
Non-Summed Difference Form

$a_0^*$	1
$a_1^*$	-1/2
$a_2^*$	-1/12
$a_3^*$	-1/24
$a_4^*$	-19/720
$a_5^*$	-3/160
$a_6^*$	-863/60480
$a_7^*$	-275/24192
$a_8^*$	-33953/3628800
$a_9^*$	-8183/1036800
$a_{10}^*$	-3250433/479001600
$a_{11}^*$	-4671/788480
$a_{12}^*$	-13595779093/2615348736000
$a_{13}^*$	-2224234463/475517952000
$a_{14}^*$	-132282840127/31384184432000
$a_{15}^*$	-2639651053/689762304000

Table 3

Störmer Predictor,  
Non-Summed Difference Form

$\beta_0$	1
$\beta_1$	0
$\beta_2$	1/12
$\beta_3$	1/12
$\beta_4$	19/240
$\beta_5$	3/40
$\beta_6$	863/12096
$\beta_7$	275/4032
$\beta_8$	33953/518400
$\beta_9$	8183/129600
$\beta_{10}$	3250433/53222400
$\beta_{11}$	4671/78848
$\beta_{12}$	13595779093/2615348736000
$\beta_{13}$	2224234463/475517952000
$\beta_{14}$	132282840127/2414168064000
$\beta_{15}$	2639651053/49268736000

Table 4

Cowell Corrector,  
Non-Summed Difference Form

$\beta_0^*$	1
$\beta_1^*$	-1/1
$\beta_2^*$	1/12
$\beta_3^*$	0
$\beta_4^*$	-1/240
$\beta_5^*$	-1/240
$\beta_6^*$	-221/60480
$\beta_7^*$	-19/6048
$\beta_8^*$	-9829/3628800
$\beta_9^*$	-407/172800
$\beta_{10}^*$	-330157/159667200
$\beta_{11}^*$	-24377/13305600
$\beta_{12}^*$	-4281164477/2615348736000
$\beta_{13}^*$	-70074463/475517952000
$\beta_{14}^*$	-1197622087/896690995200
$\beta_{15}^*$	-97997951/80472268800

Table 5

Adams-Bashforth Predictor, Non-Summed Ordinate Form

Order = 1	$\sigma_0$	1
Order = 2	$\sigma_0$	3/2
	$\sigma_1$	-1/2
Order = 3	$\sigma_0$	23/12
	$\sigma_1$	-4/3
	$\sigma_2$	5/12
Order = 4	$\sigma_0$	55/24
	$\sigma_1$	-59/24
	$\sigma_2$	37/24
	$\sigma_3$	-3/8
Order = 5	$\sigma_0$	1701/720
	$\sigma_1$	-1307/360
	$\sigma_2$	109/360
	$\sigma_3$	-637/360
	$\sigma_4$	251/720
Order = 6	$\sigma_0$	4277/1440
	$\sigma_1$	-2641/480
	$\sigma_2$	4991/720
	$\sigma_3$	-3649/720
	$\sigma_4$	959/480
	$\sigma_5$	-95/288
Order = 7	$\sigma_0$	198721/60480
	$\sigma_1$	-18637/2520
	$\sigma_2$	235183/20160
	$\sigma_3$	-10754/945
	$\sigma_4$	135713/20160
	$\sigma_5$	-5603/2520
	$\sigma_6$	19287/60480
Order = 8	$\sigma_0$	16383/4480
	$\sigma_1$	-1152169/120960
	$\sigma_2$	242653/13440
	$\sigma_3$	-296053/13440
	$\sigma_4$	2102243/120960
	$\sigma_5$	-115747/13440
	$\sigma_6$	32463/13440
	$\sigma_7$	-5257/17280

Order = 9

$\sigma_0$	14097247/3628800
$\sigma_1$	-21562603/1814400
$\sigma_2$	47738393/1814400
$\sigma_3$	-69927631/1814400
$\sigma_4$	862303/22680
$\sigma_5$	-45586321/1814400
$\sigma_6$	19416743/1814400
$\sigma_7$	-4832353/1814400
$\sigma_8$	1070017/3628800

Order = 10

$\sigma_0$	4325321/1036800
$\sigma_1$	-104995189/7257600
$\sigma_2$	6648317/181440
$\sigma_3$	-28416361/453600
$\sigma_4$	269181919/3628800
$\sigma_5$	-222386081/3628800
$\sigma_6$	15788639/453600
$\sigma_7$	-2357683/181440
$\sigma_8$	20884811/7257600
$\sigma_9$	-25713/89600

Order = 11

$\sigma_0$	2132509547/479001600
$\sigma_1$	-2067948781/119750400
$\sigma_2$	1672737587/31933440
$\sigma_3$	-1621376209/19958400
$\sigma_4$	363979831/26611200
$\sigma_5$	-82260679/623700
$\sigma_6$	2492064913/24611200
$\sigma_7$	-186083291/3991680
$\sigma_8$	2472634817/159667200
$\sigma_9$	-52841241/17107200
$\sigma_{10}$	26842253/95800320

Order = 12

$\sigma_0$	4627766399/958003200
$\sigma_1$	-6477936721/319334400
$\sigma_2$	12726645437/191600640
$\sigma_3$	-16664372973/106444800
$\sigma_4$	3548982561/159667200
$\sigma_5$	-41290273229/159667200
$\sigma_6$	35143928803/159667200
$\sigma_7$	-425551749/4561920
$\sigma_8$	923636629/15206400
$\sigma_9$	-17410248271/958003200
$\sigma_{10}$	30082309/9123840
$\sigma_{11}$	-4777223/17418240

Order = 13

$\sigma_0$	13064606523627/2615348736000
$\sigma_1$	-931781102989/39626496000
$\sigma_2$	5963794194517/72648576000
$\sigma_3$	-10494491593103/52306974720
$\sigma_4$	20701767690131/58118860800
$\sigma_5$	-34266767915149/72648576000
$\sigma_6$	229133014533/486486000
$\sigma_7$	-282600577631/8072064000
$\sigma_8$	2253957198793/11623772160
$\sigma_9$	-20237291373837/2615348736000
$\sigma_{10}$	4508414555201/2179457280000
$\sigma_{11}$	-169439831421/48432384000
$\sigma_{12}$	703404254357/2615348736000

Order = 14

$\sigma_0$	905730205/172204032
$\sigma_1$	-140970750679621/5230697472000
$\sigma_2$	89541175419277/871782912000
$\sigma_3$	-34412222659093/124540416000
$\sigma_4$	570885914358161/1046139494400
$\sigma_5$	-31457535950413/38745407200
$\sigma_6$	134046425652457/145297152000
$\sigma_7$	-350379127127677/435891456000
$\sigma_8$	310429955675453/581186608000
$\sigma_9$	-10320787460413/38745907200
$\sigma_{10}$	7227659157949/74724244600
$\sigma_{11}$	-21029162113651/871782912000
$\sigma_{12}$	6460951197929/1743565824000
$\sigma_{13}$	-106364763817/402561344000

Order = 15

$\sigma_0$	13325453736373/2414168064000
$\sigma_1$	-60807679150257/1961511542000
$\sigma_2$	3966421270215481/31384184432000
$\sigma_3$	-25991262345039/70053984000
$\sigma_4$	25298410137081429/31384184432000
$\sigma_5$	-2614079370781733/1961511542000
$\sigma_6$	17023675453313503/10461394944000
$\sigma_7$	-2166415342637/1277025750
$\sigma_8$	13760072112094753/10461394944000
$\sigma_9$	-1544031478475483/1961511542000
$\sigma_{10}$	1600835279073597/4483454976000
$\sigma_{11}$	-58242413384023/490377888000
$\sigma_{12}$	859236476604231/31384184432000
$\sigma_{13}$	-696661442637/178319232000
$\sigma_{14}$	1164309819657/4483454976000

Order = 16

$\sigma_0$	362555126427073/62768369664000
$\sigma_1$	-2161567271245849/62768369664000
$\sigma_2$	740181300731949/4828336128000
$\sigma_3$	-4372481680074367/8966909952000
$\sigma_4$	72558117072259733/62768369664000
$\sigma_5$	-131963191940828581/62768369664000
$\sigma_6$	62487713170967631/20922789888000
$\sigma_7$	-70006863970773983/20922789888000
$\sigma_8$	62029181421195481/20922789888000
$\sigma_9$	-129930094104237331/52768369664000
$\sigma_{10}$	10103478797549069/8966909952000
$\sigma_{11}$	-2674355437386529/5706215474000
$\sigma_{12}$	9038571752734087/62768369664000
$\sigma_{13}$	-1934443196692599/62768369664000
$\sigma_{14}$	36807182273669/8966909952000
$\sigma_{15}$	-25221445/98402304



Table 6

Adams-Moulton Corrector, Non-Summed Ordinate Form

Order = 1	$\sigma_0^*$	1
Order = 2	$\sigma_0^*$	1/2
	$\sigma_1^*$	1/2
Order = 3	$\sigma_0^*$	5/12
	$\sigma_1^*$	2/3
	$\sigma_2^*$	-1/12
Order = 4	$\sigma_0^*$	3/8
	$\sigma_1^*$	19/24
	$\sigma_2^*$	-5/24
	$\sigma_3^*$	1/24
Order = 5	$\sigma_0^*$	251/720
	$\sigma_1^*$	323/360
	$\sigma_2^*$	-11/30
	$\sigma_3^*$	53/360
	$\sigma_4^*$	-19/720
Order = 6	$\sigma_0^*$	95/288
	$\sigma_1^*$	1427/1440
	$\sigma_2^*$	-133/240
	$\sigma_3^*$	241/720
	$\sigma_4^*$	-173/1440
	$\sigma_5^*$	3/160
Order = 7	$\sigma_0^*$	19087/60480
	$\sigma_1^*$	2713/2520
	$\sigma_2^*$	-15487/20160
	$\sigma_3^*$	586/945
	$\sigma_4^*$	-2737/20160
	$\sigma_5^*$	263/2520
	$\sigma_6^*$	-863/60480
Order = 8	$\sigma_0^*$	5257/17280
	$\sigma_1^*$	139849/120960
	$\sigma_2^*$	-4511/4480
	$\sigma_3^*$	123133/120960
	$\sigma_4^*$	-88547/120960
	$\sigma_5^*$	1537/4480
	$\sigma_6^*$	-11351/120960
	$\sigma_7^*$	275/24192

Order = 9	$\sigma_0^*$	1070017/3628800
	$\sigma_1^*$	2233547/1814400
	$\sigma_2^*$	-2302297/1814400
	$\sigma_3^*$	2797679/1814400
	$\sigma_4^*$	-31457/22680
	$\sigma_5^*$	1573169/1814400
	$\sigma_6^*$	-645607/1814400
	$\sigma_7^*$	156437/1814400
	$\sigma_8^*$	-33953/3628800

Order = 10	$\sigma_0^*$	25713/89600
	$\sigma_1^*$	9449717/7257600
	$\sigma_2^*$	-1408913/907200
	$\sigma_3^*$	200029/90720
	$\sigma_4^*$	-8641823/3628800
	$\sigma_5^*$	6755041/3628800
	$\sigma_6^*$	-462127/453600
	$\sigma_7^*$	335983/907200
	$\sigma_8^*$	-116687/1451520
	$\sigma_9^*$	8183/1036800

Order = 11	$\sigma_0^*$	26842253/95800320
	$\sigma_1^*$	164045413/119750400
	$\sigma_2^*$	-296725163/159667200
	$\sigma_3^*$	12051709/3991680
	$\sigma_4^*$	-33765029/8870400
	$\sigma_5^*$	2227571/623700
	$\sigma_6^*$	-2167723/8870400
	$\sigma_7^*$	23643791/19958400
	$\sigma_8^*$	-12318413/31933440
	$\sigma_9^*$	9071219/119750400
	$\sigma_{10}^*$	-3250433/479001600

Order = 12	$\sigma_0^*$	4777223/17418240
	$\sigma_1^*$	1274799219/958003200
	$\sigma_2^*$	-99642413/45619200
	$\sigma_3^*$	36465037/9123840
	$\sigma_4^*$	-102212233/17740800
	$\sigma_5^*$	1007253561/159667200
	$\sigma_6^*$	-91910491/17740800
	$\sigma_7^*$	601289903/159667200
	$\sigma_8^*$	-87064741/63866880
	$\sigma_9^*$	184709327/958003200
	$\sigma_{10}^*$	-68928781/958003200
	$\sigma_{11}^*$	4671/788480

Order = 13	$\sigma_0^*$	703404254357/2615348736000
	$\sigma_1^*$	4695204069/4402944000
	$\sigma_2^*$	-551368413119/217945728000
	$\sigma_3^*$	1346677425651/2615348736000
	$\sigma_4^*$	-485600845331/58118860800
	$\sigma_5^*$	84400835489/8072064000
	$\sigma_6^*$	-4874320027/486486000
	$\sigma_7^*$	529794045911/72648576000
	$\sigma_8^*$	-229882484333/58118860800
	$\sigma_9^*$	406732786317/2615348736000
	$\sigma_{10}^*$	-30736027563/72648576000
	$\sigma_{11}^*$	2724891251/39626496000
	$\sigma_{12}^*$	-13495774093/2615348736000

Order = 14

0	106764763817/402361344000
1	741197087471/475517952000
2	-168735945379758118860800
3	16964495066809/2615348736000
4	-17487480037517149448499200
5	9575680965507/581188608000
6	-786611554491/435891456000
7	1335017017153/87178291200
8	-5797645653629/581188608000
9	512405195567/1046139494400
10	-4590817802567/2615348736000
11	1636420501/3773952000
12	-69091417279/1046139494400
13	2224234463/475517952000

Order = 15

0	1164209819657/4483454976000
1	3173185470929/1961511552000
2	-102845148956217/31384184832000
3	3933201478249/490377883000
4	-71363886250691/4483454976000
5	48649476129477/1961511552000
6	-321201400274911/10461394944000
7	38029005269/1277025750
8	-236770944732449/10461394944000
9	26159487787579/1961511552000
10	-187504936597931/31384184832000
11	137955863153/70053984000
12	-14110480969927/31384184832000
13	124922452271/1961511552000
14	-132282840127/31384184832000

Order = 16

0	25221445/98402304
1	105145058757073/62768369664000
2	-20997287611259/5706215424000
3	612744641065337/62768369664000
4	-189568380436867/8966909952000
5	2285168698347733/62768369664000
6	-3127451071993581/62768369664000
7	1139313909617631/20922789888000
8	-998787676755233/20922789888000
9	679781959448881/20922789888000
10	-1096355235402331/62768369664000
11	64486158419069/8966909952000
12	-137515713787319/62768369664000
13	27219384284087/62768369664000
14	-3867689367599/62768369664000
15	2639651053/689762304000

Table 7

## Störmer Predictor, Non-Summed Ordinate Form

Order = 1	$\lambda_0$	1
Order = 2	$\lambda_0$	1
	$\lambda_1$	0
Order = 3	$\lambda_0$	13/12
	$\lambda_1$	-1/6
	$\lambda_2$	1/12
Order = 4	$\lambda_0$	7/6
	$\lambda_1$	-5/12
	$\lambda_2$	1/3
	$\lambda_3$	-1/12
Order = 5	$\lambda_0$	299/240
	$\lambda_1$	-11/15
	$\lambda_2$	97/120
	$\lambda_3$	-2/5
	$\lambda_4$	19/240
Order = 6	$\lambda_0$	317/240
	$\lambda_1$	-133/120
	$\lambda_2$	107/120
	$\lambda_3$	-23/20
	$\lambda_4$	109/240
	$\lambda_5$	-3/40
Order = 7	$\lambda_0$	84199/60480
	$\lambda_1$	-15487/10080
	$\lambda_2$	5291/20160
	$\lambda_3$	-34963/15120
	$\lambda_4$	30731/20160
	$\lambda_5$	-5071/10080
	$\lambda_6$	863/12096
Order = 8	$\lambda_0$	22081/15120
	$\lambda_1$	-4511/2240
	$\lambda_2$	40933/10080
	$\lambda_3$	-300227/60480
	$\lambda_4$	9857/2520
	$\lambda_5$	-39017/20160
	$\lambda_6$	3319/6048
	$\lambda_7$	-2/54032

Order = 9

$\lambda_0$	5537111/3620800
$\lambda_1$	-2332297/907200
$\lambda_2$	5347567/907200
$\lambda_3$	-7830799/907200
$\lambda_4$	615621/72576
$\lambda_5$	-5083159/907200
$\lambda_6$	2161547/907200
$\lambda_7$	-537217/907200
$\lambda_8$	33953/518400

Order = 10

$\lambda_0$	1153247/725760
$\lambda_1$	-1408913/453600
$\lambda_2$	7409783/907200
$\lambda_3$	-12442403/907200
$\lambda_4$	29850337/1814400
$\lambda_5$	-2460113/181440
$\lambda_6$	6973151/907200
$\lambda_7$	-2597333/907200
$\lambda_8$	320541/518400
$\lambda_9$	-4183/129600

Order = 11

$\lambda_0$	963465639/159667200
$\lambda_1$	-296725183/79833600
$\lambda_2$	1742930263/159667200
$\lambda_3$	-424402351/19958400
$\lambda_4$	2337311223/79833600
$\lambda_5$	-1155556697/39916800
$\lambda_6$	1437523663/79833600
$\lambda_7$	-29364973/2851200
$\lambda_8$	539999083/159667200
$\lambda_9$	-53797223/79833600
$\lambda_{10}$	3250433/53222400

Order = 12

$\lambda_0$	19494601/11404800
$\lambda_1$	-49642413/22809600
$\lambda_2$	40313623/2851200
$\lambda_3$	-4955910663/159667200
$\lambda_4$	978420507/4702400
$\lambda_5$	-4496090419/79833600
$\lambda_6$	955625177/19958400
$\lambda_7$	-2374517119/79833600
$\lambda_8$	1050348479/79833600
$\lambda_9$	-627627071/159667200
$\lambda_{10}$	84671/118800
$\lambda_{11}$	-4671/78848

Order = 13

$\lambda_0$	4621155471343/2615348736000
$\lambda_1$	-551268413119/108972864000
$\lambda_2$	7835623954493/435391456000
$\lambda_3$	-571608503383/13076743680
$\lambda_4$	1493310871199/19372953600
$\lambda_5$	-1851455205449/18162144000
$\lambda_6$	3147964546373/31135104000
$\lambda_7$	-1364797279699/18162144000
$\lambda_8$	161456197531/3874590720
$\lambda_9$	-1095489820701/65333718400
$\lambda_{10}$	1967857329773/435891456000
$\lambda_{11}$	-81782398949/108972864000
$\lambda_{12}$	13695779093/237758976000

Order = 14

$\lambda_0$  681136420843/373621248000  
 $\lambda_1$  -168235943379/29059430400  
 $\lambda_2$  9744617123747/435891456000  
 $\lambda_3$  -37076487599047/653837184000  
 $\lambda_4$  20432239461389/174356562400  
 $\lambda_5$  -25307804074469/145297152000  
 $\lambda_6$  9805415337281/43569145600  
 $\lambda_7$  -296967398557/1729728000  
 $\lambda_8$  11733846558873/96864768000  
 $\lambda_9$  -14838921713701/261534973600  
 $\lambda_{10}$  117492703091/5331376000  
 $\lambda_{11}$  -4471045530178/17829120  
 $\lambda_{12}$  187186067207/23758974000  
 $\lambda_{13}$  -2724234453/39625496000

Order = 15

$\lambda_0$  5357739661133/2853107712000  
 $\lambda_1$  -102484198956217/15592092416000  
 $\lambda_2$  34322393311201/1255367393280  
 $\lambda_3$  -125041930211781/1569209241600  
 $\lambda_4$  5408177701622671/31384184832000  
 $\lambda_5$  -4454639434617463/15692092416000  
 $\lambda_6$  3786744279520091/10461394944000  
 $\lambda_7$  -94084230621037/261534873600  
 $\lambda_8$  582610405386187/2092278948800  
 $\lambda_9$  -2611731901394711/15692092416000  
 $\lambda_{10}$  2366898122997363/31384184832000  
 $\lambda_{11}$  -196730009641141/7846046208000  
 $\lambda_{12}$  36239832148313/6276836966400  
 $\lambda_{13}$  -2583707059781/3138418483200  
 $\lambda_{14}$  137282440127/2414168064000

Order = 16

$\lambda_0$  7577074249153/3923023104000  
 $\lambda_1$  -20997287611259/2853107712000  
 $\lambda_2$  103461989345993/3138418483200  
 $\lambda_3$  -14518674965251/139485265920  
 $\lambda_4$  1925847372615359/7846046208000  
 $\lambda_5$  -13958696412680209/31384184832000  
 $\lambda_6$  9887964365484539/15692092416000  
 $\lambda_7$  -294803841434953/418455797760  
 $\lambda_8$  81497235474541/130767436800  
 $\lambda_9$  -13639159695198227/31384184832000  
 $\lambda_{10}$  3708157829222323/15692092416000  
 $\lambda_{11}$  -3082109827403329/31384184832000  
 $\lambda_{12}$  15771040394797/523069747200  
 $\lambda_{13}$  -40478826255543/6276836966400  
 $\lambda_{14}$  1036213182041/1207084032000  
 $\lambda_{15}$  -7639651053/49268736000

Table 8  
Cowell Corrector, Non-Summed Ordinate Form

Order = 1	$\lambda_0^*$	1
Order = 2	$\lambda_0^*$ $\lambda_1^*$	0 1
Order = 3	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$	1/12 5/6 1/12
Order = 4	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$ $\lambda_3^*$	1/12 5/6 1/12 0
Order = 5	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$ $\lambda_3^*$ $\lambda_4^*$	19/240 17/20 7/120 1/60 -1/240
Order = 6	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$ $\lambda_3^*$ $\lambda_4^*$ $\lambda_5^*$	3/40 209/240 1/60 7/120 -1/40 1/240
Order = 7	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$ $\lambda_3^*$ $\lambda_4^*$ $\lambda_5^*$ $\lambda_6^*$	863/12096 8999/10080 -769/20160 1987/15120 -1609/20160 263/10080 -221/60480
Order = 8	$\lambda_0^*$ $\lambda_1^*$ $\lambda_2^*$ $\lambda_3^*$ $\lambda_4^*$ $\lambda_5^*$ $\lambda_6^*$ $\lambda_7^*$	275/4032 13831/15120 -2099/20160 811/3360 -11477/60480 29/315 -517/20160 19/6048

Order = 9

$\lambda_0$	33953/518400
$\lambda_1$	424759/453600
$\lambda_2$	-81629/453600
$\lambda_3$	11193/28350
$\lambda_4$	-27533/72576
$\lambda_5$	110563/453600
$\lambda_6$	-23017/226800
$\lambda_7$	5627/226800
$\lambda_8$	-7829/3628800

Order = 10

$\lambda_0$	3163/129600
$\lambda_1$	694999/725760
$\lambda_2$	-240181/907200
$\lambda_3$	536063/907200
$\lambda_4$	-613393/907200
$\lambda_5$	990713/1814400
$\lambda_6$	-59311/181440
$\lambda_7$	99431/907200
$\lambda_8$	-2711/113400
$\lambda_9$	407/172800

Order = 11

$\lambda_0$	3250433/53222400
$\lambda_1$	3124027/3193344
$\lambda_2$	-57128721/159667200
$\lambda_3$	16745741/19958400
$\lambda_4$	-82645069/79333600
$\lambda_5$	42375577/39716800
$\lambda_6$	-2342333/3193344
$\lambda_7$	7139837/19958400
$\lambda_8$	-18674153/159667200
$\lambda_9$	1839819/79333600
$\lambda_{10}$	-330157/159667200

Order = 12

$\lambda_0$	4671/78848
$\lambda_1$	79709557/79833600
$\lambda_2$	-73217741/159667200
$\lambda_3$	45550097/39716800
$\lambda_4$	-136911529/79833600
$\lambda_5$	76162099/39716800
$\lambda_6$	-126135369/79833600
$\lambda_7$	4801613/4987600
$\lambda_8$	-56740413/159667200
$\lambda_9$	9683229/79833600
$\lambda_{10}$	-3547921/159667200
$\lambda_{11}$	29377/13305600

Order = 13

$\lambda_0$	1349577003/237750976000
$\lambda_1$	221883255067/217945728000
$\lambda_2$	-246977242177/435891456000
$\lambda_3$	194741133019/130767436800
$\lambda_4$	-44921467453/19372953600
$\lambda_5$	114409317337/36324288000
$\lambda_6$	-96285993157/31135104000
$\lambda_7$	82048531887/36324288000
$\lambda_8$	-7301973093/19372953600
$\lambda_9$	63281534349/130767436800
$\lambda_{10}$	-56778633577/435891456000
$\lambda_{11}$	4480459737/217945728000
$\lambda_{12}$	-4281164477/2615346736000



Order = 14

$\lambda_0^*$  2224231463/39626496000  
 $\lambda_1^*$  55362495961/53374464000  
 $\lambda_2^*$  -143540241611/217945728000  
 $\lambda_3^*$  137636565779/67178291200  
 $\lambda_4^*$  -935007636363/261534873600  
 $\lambda_5^*$  494112/35397/96864768000  
 $\lambda_6^*$  -204187600549/36324284000  
 $\lambda_7^*$  1043426462817/217945728000  
 $\lambda_8^*$  -12977594477/4151347200  
 $\lambda_9^*$  264087268297/174356582400  
 $\lambda_{10}^*$  -340735776113/65383/184000  
 $\lambda_{11}^*$  57464160519/435491456000  
 $\lambda_{12}^*$  -9064067567/435491456000  
 $\lambda_{13}^*$  70074463/47551795200

Order = 15

$\lambda_0^*$  137282640127/2414160064000  
 $\lambda_1^*$  334163086261/320246704000  
 $\lambda_2^*$  -25204221139079/31384184832000  
 $\lambda_3^*$  3747341671441/1569209241600  
 $\lambda_4^*$  -30895021236321/6276836966400  
 $\lambda_5^*$  122070952952359/15692092416000  
 $\lambda_6^*$  -100765294790557/10461394944000  
 $\lambda_7^*$  12254660322337/1307674368000  
 $\lambda_8^*$  -2133206511431/293896998400  
 $\lambda_9^*$  2643461754591/627683696640  
 $\lambda_{10}^*$  -59274007071469/31384184832000  
 $\lambda_{11}^*$  4434781236437/7846046208000  
 $\lambda_{12}^*$  -4467039213359/31344184332000  
 $\lambda_{13}^*$  43300396821/3138418483200  
 $\lambda_{14}^*$  -1197622087/694690995200

Order = 16

$\lambda_0^*$  2439651053/49268736000  
 $\lambda_1^*$  4214158807631/3923023104000  
 $\lambda_2^*$  -29717237232529/31384184832000  
 $\lambda_3^*$  9299656583377/3138418483200  
 $\lambda_4^*$  -41239763079291/6276836966400  
 $\lambda_5^*$  69496541544347/7846046208000  
 $\lambda_6^*$  -54442553869569/3487131648000  
 $\lambda_7^*$  90008734243873/5230677472000  
 $\lambda_8^*$  -31328482761427/2092273988800  
 $\lambda_9^*$  10108130887/980755776  
 $\lambda_{10}^*$  -174043267344139/31384184832000  
 $\lambda_{11}^*$  35654167080299/15692092416000  
 $\lambda_{12}^*$  -21456775614309/31384184832000  
 $\lambda_{13}^*$  2323050000033/1569209241600  
 $\lambda_{14}^*$  -123040957279/4276836966400  
 $\lambda_{15}^*$  97997251/80472268800

Table 9

## Adams-Bashforth Predictor, Summed Ordinate Form

Order = 1	$a_0'$	$1/2$
Order = 2	$a_0'$	$11/12$
	$a_1'$	$-5/12$
Order = 3	$a_0'$	$31/24$
	$a_1'$	$-7/6$
	$a_2'$	$3/8$
Order = 4	$a_0'$	$1161/720$
	$a_1'$	$-177/80$
	$a_2'$	$341/240$
	$a_3'$	$-251/720$
Order = 5	$a_0'$	$2837/1440$
	$a_1'$	$-2543/720$
	$a_2'$	$17/5$
	$a_3'$	$-1201/720$
	$a_4'$	$95/288$
Order = 6	$a_0'$	$138241/60480$
	$a_1'$	$-309047/60480$
	$a_2'$	$198251/30240$
	$a_3'$	$-145477/30240$
	$a_4'$	$23077/12096$
	$a_5'$	$-19087/60480$
Order = 7	$a_0'$	$11603/4480$
	$a_1'$	$-104861/15120$
	$a_2'$	$1344989/120960$
	$a_3'$	$-20617/1890$
	$a_4'$	$156551/24192$
	$a_5'$	$-32371/15120$
	$a_6'$	$5257/17280$
Order = 8	$a_0'$	$10468447/3628800$
	$a_1'$	$-32656759/3628800$
	$a_2'$	$6980003/403200$
	$a_3'$	$-15407047/725760$
	$a_4'$	$12186649/725760$
	$a_5'$	$-3359933/403200$
	$a_6'$	$122727/518400$
	$a_7'$	$-1070017/3628800$

Order = 9

a <sub>0</sub>	3288521/1036800
a <sub>1</sub>	-40987771/3628800
a <sub>2</sub>	10219841/403200
a <sub>3</sub>	-135352319/3628800
a <sub>4</sub>	167287/4536
a <sub>5</sub>	-9839609/403200
a <sub>6</sub>	5393233/518400
a <sub>7</sub>	-9401029/3628800
a <sub>8</sub>	25713/89600

Order = 10

a <sub>0</sub>	1453507967/479001600
a <sub>1</sub>	-2206095719/159667200
a <sub>2</sub>	235733009/6652800
a <sub>3</sub>	-407088691/9979200
a <sub>4</sub>	1152537553/15966720
a <sub>5</sub>	-1688873049/26611200
a <sub>6</sub>	5376023/158400
a <sub>7</sub>	-253022557/19958400
a <sub>8</sub>	149484787/53222400
a <sub>9</sub>	-26842253/95800320

Order = 11

a <sub>0</sub>	1669763199/958003200
a <sub>1</sub>	-3066011741/239500800
a <sub>2</sub>	1495154823/35481600
a <sub>3</sub>	-1247363563/13305600
a <sub>4</sub>	4144305961/31933440
a <sub>5</sub>	-495967/3850
a <sub>6</sub>	2087083637/22809600
a <sub>7</sub>	-86656259/1900800
a <sub>8</sub>	76795519/5068800
a <sub>9</sub>	-144794759/47900160
a <sub>10</sub>	677223/17418240

Order = 12

a <sub>0</sub>	10449057787627/2615348736000
a <sub>1</sub>	-51008095009647/2615348736000
a <sub>2</sub>	32722619198593/523069747200
a <sub>3</sub>	-29085096927479/174356502400
a <sub>4</sub>	19053402071457/87178291200
a <sub>5</sub>	-15761456733287/62270206000
a <sub>6</sub>	13439669126937/62270206000
a <sub>7</sub>	-11714049460703/67178291200
a <sub>8</sub>	10381259060489/174356502400
a <sub>9</sub>	-9320005566207/523069747200
a <sub>10</sub>	746213348307/237758976000
a <sub>11</sub>	-703704254357/2615348736000

Order = 13

a <sub>0</sub>	733526173/172204032
a <sub>1</sub>	-59344946587373/2615348736000
a <sub>2</sub>	104639289835229/1307674368000
a <sub>3</sub>	-102675619234099/523069747200
a <sub>4</sub>	121844891963321/348713164800
a <sub>5</sub>	-40318232897599/87178291200
a <sub>6</sub>	31975145483/69498000
a <sub>7</sub>	-149631214658501/435891456000
a <sub>8</sub>	66393001798971/348713164800
a <sub>9</sub>	-15247682672623/174356502400
a <sub>10</sub>	491703913717/237758976000
a <sub>11</sub>	-9000055932083/2615348736000
a <sub>12</sub>	106364763817/402361344000

Order = 14

a<sub>0</sub> 110911485674373/2414168064000  
a<sub>1</sub> -818273552637263/31364184832000  
a<sub>2</sub> 524691352929703/5230697472000  
a<sub>3</sub> -4247744706497627/15692092416000  
a<sub>4</sub> 672136836963287/1255367393280  
a<sub>5</sub> -2780206445380617/3487131648000  
a<sub>6</sub> 33868068e327559/373621248000  
a<sub>7</sub> -2066463417427663/2615348736000  
a<sub>8</sub> 1831406147461367/3487131648000  
a<sub>9</sub> -328673933138217/1255367393280  
a<sub>10</sub> 135636428411807/1426553856000  
a<sub>11</sub> -124134305252953/5230697472000  
a<sub>12</sub> 8802357320561/2414168064000  
a<sub>13</sub> -1166309819657/4483454976000

Order = 15

a<sub>0</sub> 294786756763073/62768369664000  
a<sub>1</sub> -116381307155361/3923023104000  
a<sub>2</sub> 258677198343187/20922789688000  
a<sub>3</sub> -356985279148297/980755776000  
a<sub>4</sub> 1988442368270749/2510734786560  
a<sub>5</sub> -571195368208749/435891456000  
a<sub>6</sub> 5010847870421097/2988969944000  
a<sub>7</sub> -2132356395131/1277025750  
a<sub>8</sub> 9030844747790859/6974263296000  
a<sub>9</sub> -121630328435299/156920924160  
a<sub>10</sub> 2006565473520353/5706215424000  
a<sub>11</sub> -3478073249303/29719872000  
a<sub>12</sub> 130221619246627/4828336128000  
a<sub>13</sub> -2156804681129/560431872000  
a<sub>14</sub> 25221445/98402304

Table 10

## Adams-Moulton Corrector, Summed Ordinate Form

Order = 1	$a_0^{*1}$	1/2
Order = 2	$a_0^{*2}$ $a_1^{*2}$	5/12 1/12
Order = 3	$a_0^{*3}$ $a_1^{*3}$ $a_2^{*3}$	3/8 1/6 -1/24
Order = 4	$a_0^{*4}$ $a_1^{*4}$ $a_2^{*4}$ $a_3^{*4}$	251/720 59/240 -29/240 19/720
Order = 5	$a_0^{*5}$ $a_1^{*5}$ $a_2^{*5}$ $a_3^{*5}$ $a_4^{*5}$	95/288 77/240 -7/30 73/720 -3/160
Order = 6	$a_0^{*6}$ $a_1^{*6}$ $a_2^{*6}$ $a_3^{*6}$ $a_4^{*6}$ $a_5^{*6}$	19087/60480 23719/60480 -11371/30240 7331/30240 -5449/60480 963/60480
Order = 7	$a_0^{*7}$ $a_1^{*7}$ $a_2^{*7}$ $a_3^{*7}$ $a_4^{*7}$ $a_5^{*7}$ $a_6^{*7}$	5257/17280 6961/15120 -66109/120960 33/70 -31523/120960 1247/15120 -275/24192
Order = 8	$a_0^{*8}$ $a_1^{*8}$ $a_2^{*8}$ $a_3^{*8}$ $a_4^{*8}$ $a_5^{*8}$ $a_6^{*8}$ $a_7^{*8}$	1070017/3628800 1908311/3628800 -299587/403200 115963/145152 -426809/725760 112477/403200 -273921/3628800 33953/3628800

Order = 9

a <sub>0</sub>	25713/89600
a <sub>1</sub>	427447/725760
a <sub>2</sub>	-3493217/3628800
a <sub>3</sub>	500327/403200
a <sub>4</sub>	-6467/5670
a <sub>5</sub>	2616161/3628800
a <sub>6</sub>	-24019/80640
a <sub>7</sub>	263077/3628800
a <sub>8</sub>	-4183/1036800

Order = 10

a <sub>0</sub>	26842253/95800320
a <sub>1</sub>	103795439/159667200
a <sub>2</sub>	-24115343/19958400
a <sub>3</sub>	18071351/9979200
a <sub>4</sub>	-159314453/79833600
a <sub>5</sub>	25152927/15966720
a <sub>6</sub>	-8680609/9979200
a <sub>7</sub>	63225/3/19958400
a <sub>8</sub>	-11011481/159667200
a <sub>9</sub>	3253433/479001600

Order = 11

a <sub>0</sub>	4777223/17418240
a <sub>1</sub>	8099401/11404800
a <sub>2</sub>	-67283209/45619200
a <sub>3</sub>	14380247/5702400
a <sub>4</sub>	-17263101/159667200
a <sub>5</sub>	76561/24948
a <sub>6</sub>	-137204019/159667200
a <sub>7</sub>	41021471/39916800
a <sub>8</sub>	-107151937/319334400
a <sub>9</sub>	15813379/239500800
a <sub>10</sub>	-46/1788480

Order = 12

a <sub>0</sub>	703604254357/2615348736000
a <sub>1</sub>	2005806735343/2615348736000
a <sub>2</sub>	-927122844417/523069747200
a <sub>3</sub>	118068800459/34871316480
a <sub>4</sub>	-433079246049/87178291200
a <sub>5</sub>	341749824023/62270206000
a <sub>6</sub>	-28216313/433/62270206000
a <sub>7</sub>	240244462687/87178291200
a <sub>8</sub>	-836341105/6974263296
a <sub>9</sub>	185189984759/523069747200
a <sub>10</sub>	-166147043473/2615348736000
a <sub>11</sub>	13695779093/2615348736000

Order = 13

a <sub>0</sub>	106364763817/402361344000
a <sub>1</sub>	-307515172443/373621246000
a <sub>2</sub>	-2709005666077/1307674368000
a <sub>3</sub>	2309296746931/523069747200
a <sub>4</sub>	-507942835493/69742632960
a <sub>5</sub>	4007043002299/435891456000
a <sub>6</sub>	-2215533/250250
a <sub>7</sub>	2815016533573/435891456000
a <sub>8</sub>	-175102023617/49816166400
a <sub>9</sub>	144690945961/104613949440
a <sub>10</sub>	-488772076771/1307674368000
a <sub>11</sub>	160495253651/2615348736000
a <sub>12</sub>	-2224234463/475517952000

Order = 14

$a_0$	1166309819657/4483454976000
$a_1$	2504431949133/2853107712000
$a_2$	-12555499585959/5230697472000
$a_3$	83195148546091/15692092416000
$a_4$	-64631301332531/62768369664000
$a_5$	50972790156553/3487131648000
$a_6$	-42070857451313/2615348736000
$a_7$	5116077905657/373621248000
$a_8$	-31173667791351/3487131648000
$a_9$	27577902895821/62768369664000
$a_{10}$	-2475771059413/15692092416000
$a_{11}$	2040667428953/5230697472000
$a_{12}$	-1366476396209/31384184832000
$a_{13}$	132782840127/31384184832000

Order = 15

$a_0$	25221445/98402304
$a_1$	3654051145153/3923023104000
$a_2$	-172527345401401/62768369664000
$a_3$	2292797094083/326918592000
$a_4$	-886761467394133/62768369664000
$a_5$	3494017827389/1569209241600
$a_6$	-192339437693109/6974263296000
$a_7$	349531097/13030875
$a_8$	-427489980816979/20922789888000
$a_9$	5256082896499/435691456000
$a_{10}$	-13579171932259/2510734786560
$a_{11}$	174809541047/980755776000
$a_{12}$	-8530234387437/20922789888000
$a_{13}$	226717571111/3923023104000
$a_{14}$	-2839451053/689762304000
$a_{15}$	

Table 11

## Störmer Predictor, Summed Ordinate Form

Order = 1	$\lambda_0'$	1/12
Order = 2	$\lambda_0'$	1/6
	$\lambda_1'$	-1/12
Order = 3	$\lambda_0'$	59/240
	$\lambda_1'$	-29/120
	$\lambda_2'$	19/240
Order = 4	$\lambda_0'$	77/240
	$\lambda_1'$	-7/15
	$\lambda_2'$	73/240
	$\lambda_3'$	-3/40
Order = 5	$\lambda_0'$	23719/60480
	$\lambda_1'$	-11371/15120
	$\lambda_2'$	7381/10080
	$\lambda_3'$	-5449/15120
	$\lambda_4'$	863/12096
Order = 6	$\lambda_0'$	6961/15120
	$\lambda_1'$	-66109/60480
	$\lambda_2'$	79/70
	$\lambda_3'$	-31523/30240
	$\lambda_4'$	1247/3024
	$\lambda_5'$	-275/4032
Order = 7	$\lambda_0'$	1909311/3628800
	$\lambda_1'$	-299587/201600
	$\lambda_2'$	115963/48384
	$\lambda_3'$	-425809/181440
	$\lambda_4'$	112477/60640
	$\lambda_5'$	-278921/604800
	$\lambda_6'$	33953/518400
Order = 8	$\lambda_0'$	427487/725760
	$\lambda_1'$	-3495217/1814400
	$\lambda_2'$	500327/134400
	$\lambda_3'$	-12934/2835
	$\lambda_4'$	2616161/725760
	$\lambda_5'$	-24019/13440
	$\lambda_6'$	263077/518400
	$\lambda_7'$	-8183/129600



Order = 9

$\lambda_0$	103793439/159667200
$\lambda_1$	-24115443/9979200
$\lambda_2$	18071351/3326400
$\lambda_3$	-152314453/19958400
$\lambda_4$	25162927/3193344
$\lambda_5$	-8660609/1663200
$\lambda_6$	6322573/2851200
$\lambda_7$	-11011481/19958400
$\lambda_8$	3250433/53222400

Order = 10

$\lambda_0$	8089801/11404300
$\lambda_1$	-67283209/22809600
$\lambda_2$	14390247/1900800
$\lambda_3$	-617263181/39916800
$\lambda_4$	382805/24948
$\lambda_5$	-137204919/26611200
$\lambda_6$	41021471/5702400
$\lambda_7$	-107151937/39916800
$\lambda_8$	15613379/26611200
$\lambda_9$	-4671/78848
$\lambda_{10}$	

Order = 11

$\lambda_0$	2005806735343/2615348736000
$\lambda_1$	-922122844417/261534873600
$\lambda_2$	118068800459/11623772160
$\lambda_3$	-433079266849/21794572800
$\lambda_4$	341749426023/12454041600
$\lambda_5$	-247163137433/10378366000
$\lambda_6$	270244442687/12454041600
$\lambda_7$	-8266341105/371782912
$\lambda_8$	185189487759/58118860800
$\lambda_9$	-166147043473/261534873600
$\lambda_{10}$	13695779093/237758976000

Order = 12

$\lambda_0$	307615172043/373621248000
$\lambda_1$	-2709005666077/653837184000
$\lambda_2$	2307298746931/174356582400
$\lambda_3$	-507942835493/17435658240
$\lambda_4$	4007043002299/87178291200
$\lambda_5$	-6646599/125125
$\lambda_6$	2816016533573/52270208000
$\lambda_7$	-175102023617/6227020800
$\lambda_8$	134490945961/11623772160
$\lambda_9$	-486772076771/130767436800
$\lambda_{10}$	180495253651/237758976000
$\lambda_{11}$	-2224234463/39626496000
$\lambda_{12}$	

Order = 13

2504431949133/2853107712000  
-12554699585959/2615348736000  
38195148548091/5230697472000  
-64631301332531/1569209241600  
50772790156553/697426329600  
-42070857451313/435891456000  
5116077905657/53374464000  
-31173587791351/435891456000  
27597902895821/697426329600  
-24757711059413/1569209241600  
2041667428953/475517952000  
-1886476396209/2615348736000  
132282640127/2414158054000

Order = 14

$\lambda_0$  3654051145153/3923023104000  
 $\lambda_1$  -172527345401401/31384184832000  
 $\lambda_2$  2272797894083/108972864000  
 $\lambda_3$  -846761467394133/15692092416000  
 $\lambda_4$  3496017827339/31384184832  
 $\lambda_5$  -172334437693109/1162377216000  
 $\lambda_6$  2447067679/13030875  
 $\lambda_7$  -427439280916929/2615348736000  
 $\lambda_8$  5255082896499/48432384000  
 $\lambda_9$  -13579171932259/251073478656  
 $\lambda_{10}$  1744809541047/49159616000  
 $\lambda_{11}$  -8533634387437/1743565824000  
 $\lambda_{12}$  226717570111/301771008000  
 $\lambda_{13}$  -2639651053/49268736000

Table 12  
Cowell Corrector, Summed Ordinate Form

Order = 1	$\lambda_0^{*1}$	1/12
Order = 2	$\lambda_0^{*2}$ $\lambda_1^{*2}$	1/12 0
Order = 3	$\lambda_0^{*3}$ $\lambda_1^{*3}$ $\lambda_2^{*3}$	19/240 1/120 -1/240
Order = 4	$\lambda_0^{*4}$ $\lambda_1^{*4}$ $\lambda_2^{*4}$ $\lambda_3^{*4}$	3/40 1/48 -1/60 1/240
Order = 5	$\lambda_0^{*5}$ $\lambda_1^{*5}$ $\lambda_2^{*5}$ $\lambda_3^{*5}$ $\lambda_4^{*5}$	363/12096 67/1390 -389/10080 71/3780 -221/60480
Order = 6	$\lambda_0^{*6}$ $\lambda_1^{*6}$ $\lambda_2^{*6}$ $\lambda_3^{*6}$ $\lambda_4^{*6}$ $\lambda_5^{*6}$	2/5/4032 221/4320 -2117/30240 253/5040 -1171/60480 19/6048
Order = 7	$\lambda_0^{*7}$ $\lambda_1^{*7}$ $\lambda_2^{*7}$ $\lambda_3^{*7}$ $\lambda_4^{*7}$ $\lambda_5^{*7}$ $\lambda_6^{*7}$	33953/518400 40769/604800 -5353/48384 13937/181440 -14513/241920 11729/604800 -9229/3628800
Order = 8	$\lambda_0^{*8}$ $\lambda_1^{*8}$ $\lambda_2^{*8}$ $\lambda_3^{*8}$ $\lambda_4^{*8}$ $\lambda_5^{*8}$ $\lambda_6^{*8}$ $\lambda_7^{*8}$	3183/129600 3327/403200 -96827/604800 135577/725760 -4307/30240 53287/1209600 -34829/1814400 407/172800

Order = 9

$\lambda_0$	1250433/53222400
$\lambda_1$	572741/5702400
$\lambda_2$	-8701581/39916800
$\lambda_3$	4025311/13305600
$\lambda_4$	-917039/3193344
$\lambda_5$	7370569/39916800
$\lambda_6$	-1025779/13305600
$\lambda_7$	754331/39916800
$\lambda_8$	-330157/159667200

Order = 10

$\lambda_0$	4671/78848
$\lambda_1$	212153/1814400
$\lambda_2$	-11334397/39916800
$\lambda_3$	6073979/13305600
$\lambda_4$	-41354987/79833600
$\lambda_5$	663407/1596672
$\lambda_6$	-3073447/13305600
$\lambda_7$	3337047/39916800
$\lambda_8$	-2962873/159667200
$\lambda_9$	24377/13305600

Order = 11

$\lambda_0$	13495779093/237758976000
$\lambda_1$	34861746509/261534873600
$\lambda_2$	-2339338501/6457651200
$\lambda_3$	14230342079/21794572800
$\lambda_4$	-17732542449/12454041600
$\lambda_5$	409205237/494208000
$\lambda_6$	-7157910969/12454041600
$\lambda_7$	4130492139/21794572800
$\lambda_8$	-1786550083/19372953600
$\lambda_9$	4760018789/261534873600
$\lambda_{10}$	-4281164477/2615348736000

Order = 12

$\lambda_0$	2224234463/39626496000
$\lambda_1$	601557/15740236134400
$\lambda_2$	-23481433587/65383718400
$\lambda_3$	2479964869/2767564800
$\lambda_4$	-58761423629/43589145600
$\lambda_5$	91954909977/62270206000
$\lambda_6$	-1303076741/1037836800
$\lambda_7$	66917018671/87178291200
$\lambda_8$	-27737000431/87178291200
$\lambda_9$	17105227231/174356582400
$\lambda_{10}$	-14883997/833776000
$\lambda_{11}$	70074463/47551795200

Order = 13

$\lambda_0$	132292840127/2414160064000
$\lambda_1$	172413017/1162377216
$\lambda_2$	-183706612697/348713164800
$\lambda_3$	133373184587/112086374400
$\lambda_4$	-467049093853/232475443200
$\lambda_5$	26437354127/10378368000
$\lambda_6$	-186038426051/74724244800
$\lambda_7$	5704463979/2905943040
$\lambda_8$	-77220056327/77491814400
$\lambda_9$	304415783287/784504620800
$\lambda_{10}$	-3400585233/83026944000
$\lambda_{11}$	1525675617/87178291200
$\lambda_{12}$	-1197622047/396690995200

Order = 14

$\lambda_0^*$	2634651053/49268736000
$\lambda_1^*$	184733369019/1046139494400
$\lambda_2^*$	-14455326009/23247544320
$\lambda_3^*$	482751631389/313841848320
$\lambda_4^*$	-6023583753/672092278788800
$\lambda_5^*$	2432582745657/581184608000
$\lambda_6^*$	-2395338127311/523069747200
$\lambda_7^*$	6965553271/1774148800
$\lambda_8^*$	-596016550799/232475443200
$\lambda_9^*$	3986335976783/3138418483200
$\lambda_{10}^*$	-2376218841769/5230697472000
$\lambda_{11}^*$	2179227217/19372953600
$\lambda_{12}^*$	-107753276973/6276836468400
$\lambda_{13}^*$	97497951/80472268600

