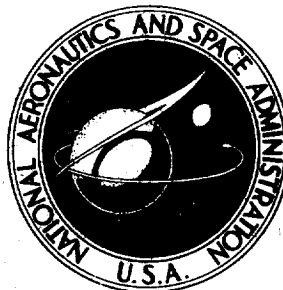


NASA TECHNICAL  
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N73-24614  
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CLASSICAL EIGHTH- AND LOWER-ORDER  
RUNGE-KUTTA-NYSTRÖM FORMULAS WITH  
A NEW STEPSIZE CONTROL PROCEDURE  
FOR SPECIAL SECOND-ORDER  
DIFFERENTIAL EQUATIONS

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1. Report No. NASA TR R-410	2. Government Accession No.	3. Recipient's Catalog No.	
4. Title and Subtitle <b>Classical Eighth- and Lower-Order Runge-Kutta-Nyström Formulas with a New Stepsize Control Procedure for Special Second-Order Differential Equations</b>		5. Report Date <b>June 1973</b>	
		6. Performing Organization Code	
7. Author(s) <b>Erwin Fehlberg</b>		8. Performing Organization Report No. M544	
		10. Work Unit No. 014-00-00-62	
9. Performing Organization Name and Address <b>George C. Marshall Space Flight Center Marshall Space Flight Center, Alabama 35812</b>		11. Contract or Grant No.	
		13. Type of Report and Period Covered <b>Technical Report</b>	
12. Sponsoring Agency Name and Address <b>National Aeronautics and Space Administration Washington, D. C. 20546</b>		14. Sponsoring Agency Code	
		15. Supplementary Notes <b>Prepared by Computation Laboratory, Science and Engineering</b>	
16. Abstract  <p>New Runge-Kutta-Nyström formulas of the eighth, seventh, sixth, and fifth order are derived for the special second-order (vector) differential equation <math>\ddot{x} = f(t, x)</math>. In contrast to Runge-Kutta-Nyström formulas of an earlier NASA report by this author, these formulas provide a stepsize control procedure based on the leading term of the local truncation error in <math>\dot{x}</math>. This new procedure is more accurate than the earlier Runge-Kutta-Nyström procedure of this author (with stepsize control based on the leading term of the local truncation error in <math>x</math>) when integrating close to singularities. Two central orbits are presented as examples. For these orbits, the accuracy and speed of the formulas of this report are compared with those of Runge-Kutta-Nyström and Runge-Kutta formulas of earlier NASA reports by this author.</p>			
17. Key Words (Suggested by Author(s))		18. Distribution Statement	
19. Security Classif. (of this report) <b>Unclassified</b>	20. Security Classif. (of this page) <b>Unclassified</b>	21. No. of Pages 54	22. Price \$3.00



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# CLASSICAL EIGHTH- AND LOWER-ORDER RUNGE-KUTTA-NYSTRÖM FORMULAS WITH A NEW STEPSIZE CONTROL PROCEDURE FOR SPECIAL SECOND-ORDER DIFFERENTIAL EQUATIONS

## INTRODUCTION

1. In an earlier report [1] this author derived Runge-Kutta-Nyström (RKN) formulas for a special class of second-order (vector) differential equations,

$$\ddot{x} = f(t, x) , \quad (1)$$

which do not contain the first derivative  $\dot{x}$  on the right-hand side. In report [1], the stepsize control for the Runge-Kutta-Nyström formulas was based on the leading term of the local truncation error in  $x$ .

2. In this report we will derive Runge-Kutta-Nyström formulas for differential equations (1) with stepsize control based on the leading term of the local truncation error in  $\dot{x}$ . The derivation of such formulas is similar to the derivation in report [1]. However, because of the higher accuracy in  $\dot{x}$  required for our new formulas, their derivation will be more involved. The new formulas will, in general, require a slightly higher number of evaluations of the differential equations per integration step compared with the formulas of report [1]: for the eighth-order formula, 13 evaluations instead of 11; for the seventh-order formula, 10 evaluations instead of 9; and for the sixth-order formula, 8 evaluations instead of 7, whereas the fifth-order formula requires 6 evaluations only as the corresponding formula of report [1].

The number of evaluations per step still compares favorably with the number of evaluations of the Runge-Kutta formulas for the first-order differential equations of report [2].

3. The formulas of this report are well suited for problems in which the derivative  $\dot{x}$  might assume large values. If  $\dot{x}$  becomes large, the stepsize control procedure of report [1] might lead to somewhat less accurate values for  $\dot{x}$ . A stepsize that is small enough for  $x$  might, for large  $\dot{x}$ , no longer be sufficiently small for  $\dot{x}$ . In Section V an

example (Orbit 2) is presented in which formulas of this report show a higher accuracy than corresponding formulas of report [1].

4. Similar to the formulas of report [1], the formulas of this report represent pairs of integration formulas for  $\dot{x}$  which differ from one another by one additional evaluation of the differential equations. The orders of these formulas differ by one. Therefore, the difference of the two formulas represents an approximation for the leading term of the truncation error in  $\dot{x}$  for the lower-order formula.

For  $x$ , in this report, a Runge-Kutta-Nyström formula is used, the order of which is equal to the order of the higher-order formula for  $\dot{x}$ .

## SECTION I. EIGHTH-ORDER FORMULA RKN 8(9)

5. Since the equations of condition for our Runge-Kutta-Nyström formulas are derived in [1], the reader is referred to their listing in Table 1 of [1].

For an eighth-order Runge-Kutta-Nyström formula, we allow for 13 evaluations per step:

$$\left. \begin{aligned} f_0 &= f(t_0, x_0) \\ f_\kappa &= f\left(t_0 + \alpha_\kappa h, x_0 + \dot{x}_0 \alpha_\kappa h + h^2 \cdot \sum_{\lambda=0}^{\kappa-1} \gamma_{\kappa\lambda} f_\lambda\right) \\ &(\kappa = 1, 2, \dots, 13) \end{aligned} \right\} \quad (2)$$

There are actually 14 evaluations. However, as in our earlier report [1], we require that the last evaluation  $f_{13}$  of our differential equations can be taken over as first evaluation  $f_0$  for the next step. Therefore, only the very first integration step will require 14 evaluations. Our new Runge-Kutta-Nyström formulas are of the form:

$$\left. x = x_0 + \dot{x}_0 h + h^2 \cdot \sum_{\kappa=0}^{13} c_{\kappa\kappa} f_\kappa + O(h^{10}) \right\} \quad (3)$$



$$\left. \begin{aligned} \dot{x} &= \dot{x}_0 + h \cdot \sum_{\kappa=0}^{12} \dot{c}_{\kappa} f_{\kappa} + o(h^9) \\ \hat{x} &= \dot{x}_0 + h \cdot \sum_{\kappa=0}^{13} \hat{c}_{\kappa} f_{\kappa} + o(h^{10}) \end{aligned} \right\} \begin{array}{l} (3) \\ (\text{con.}) \end{array} .$$

The quantities  $t_0, x_0, \dot{x}_0$  in (2) and (3) are the initial values for the integration step under consideration, while  $h$  stands for the integration stepsize. The coefficients  $\alpha_{\kappa}, \gamma_{\kappa\lambda}, c_{\kappa}, \dot{c}_{\kappa}$ , and  $\hat{c}_{\kappa}$  must now be determined in such a way that the first equation (3) is a ninth-order approximation of  $x$  and the last two equations (3) are eighth- and ninth-order approximations of  $\dot{x}$ .

Similar to report [1], we assume that

$$\left. \begin{aligned} \hat{c}_{\kappa} &= \dot{c}_{\kappa} \quad (\kappa = 0, 1, 2, \dots, 11) \\ \hat{c}_{12} &= 0 \\ \hat{c}_{13} &= \dot{c}_{12} \end{aligned} \right\} (4)$$

Because of our assumption for the 14th evaluation (2), the following relations must hold:

$$\left. \begin{aligned} \gamma_{13\lambda} &= c_{\lambda} \quad (\lambda = 0, 1, 2, \dots, 12) \\ \alpha_{12} &= \alpha_{13} = 1 \end{aligned} \right\} (5)$$

6. We now have to determine the coefficients  $\alpha_{\kappa}, \gamma_{\kappa\lambda}, c_{\kappa}, \dot{c}_{\kappa}$  of formulas (2) and (3). We start with the computation of the weight coefficients  $c_{\kappa}$  and  $\dot{c}_{\kappa}$ . From Table 1 of [1] we obtain, by assuming that

$$\left. \begin{aligned} c_1 &= c_2 = c_3 = c_4 = c_5 = c_6 = 0 \\ \dot{c}_1 &= \dot{c}_2 = \dot{c}_3 = \dot{c}_4 = \dot{c}_5 = \dot{c}_6 = 0 \end{aligned} \right\} (6)$$

the following equations of condition for the coefficients  $c_{\kappa}$  and  $\dot{c}_{\kappa}$ , respectively:

$$\begin{aligned}
 c_7 \alpha_7 + c_8 \alpha_8 + c_9 \alpha_9 + c_{10} \alpha_{10} + c_{11} \alpha_{11} + c_{12} &= \frac{1}{6} \\
 c_7 \alpha_7^2 + c_8 \alpha_8^2 + c_9 \alpha_9^2 + c_{10} \alpha_{10}^2 + c_{11} \alpha_{11}^2 + c_{12} &= \frac{1}{12} \\
 c_7 \alpha_7^3 + c_8 \alpha_8^3 + c_9 \alpha_9^3 + c_{10} \alpha_{10}^3 + c_{11} \alpha_{11}^3 + c_{12} &= \frac{1}{20} \\
 c_7 \alpha_7^4 + c_8 \alpha_8^4 + c_9 \alpha_9^4 + c_{10} \alpha_{10}^4 + c_{11} \alpha_{11}^4 + c_{12} &= \frac{1}{30} \\
 c_7 \alpha_7^5 + c_8 \alpha_8^5 + c_9 \alpha_9^5 + c_{10} \alpha_{10}^5 + c_{11} \alpha_{11}^5 + c_{12} &= \frac{1}{42} \\
 c_7 \alpha_7^6 + c_8 \alpha_8^6 + c_9 \alpha_9^6 + c_{10} \alpha_{10}^6 + c_{11} \alpha_{11}^6 + c_{12} &= \frac{1}{56} \\
 c_7 \alpha_7^7 + c_8 \alpha_8^7 + c_9 \alpha_9^7 + c_{10} \alpha_{10}^7 + c_{11} \alpha_{11}^7 + c_{12} &= \frac{1}{72}
 \end{aligned} \tag{7}$$

$$\begin{aligned}
 \dot{c}_7 \alpha_7 + \dot{c}_8 \alpha_8 + \dot{c}_9 \alpha_9 + \dot{c}_{10} \alpha_{10} + \dot{c}_{11} \alpha_{11} + \dot{c}_{12} &= \frac{1}{2} \\
 \dot{c}_7 \alpha_7^2 + \dot{c}_8 \alpha_8^2 + \dot{c}_9 \alpha_9^2 + \dot{c}_{10} \alpha_{10}^2 + \dot{c}_{11} \alpha_{11}^2 + \dot{c}_{12} &= \frac{1}{3} \\
 \dot{c}_7 \alpha_7^3 + \dot{c}_8 \alpha_8^3 + \dot{c}_9 \alpha_9^3 + \dot{c}_{10} \alpha_{10}^3 + \dot{c}_{11} \alpha_{11}^3 + \dot{c}_{12} &= \frac{1}{4} \\
 \dot{c}_7 \alpha_7^4 + \dot{c}_8 \alpha_8^4 + \dot{c}_9 \alpha_9^4 + \dot{c}_{10} \alpha_{10}^4 + \dot{c}_{11} \alpha_{11}^4 + \dot{c}_{12} &= \frac{1}{5} \\
 \dot{c}_7 \alpha_7^5 + \dot{c}_8 \alpha_8^5 + \dot{c}_9 \alpha_9^5 + \dot{c}_{10} \alpha_{10}^5 + \dot{c}_{11} \alpha_{11}^5 + \dot{c}_{12} &= \frac{1}{6} \\
 \dot{c}_7 \alpha_7^6 + \dot{c}_8 \alpha_8^6 + \dot{c}_9 \alpha_9^6 + \dot{c}_{10} \alpha_{10}^6 + \dot{c}_{11} \alpha_{11}^6 + \dot{c}_{12} &= \frac{1}{7} \\
 \dot{c}_7 \alpha_7^7 + \dot{c}_8 \alpha_8^7 + \dot{c}_9 \alpha_9^7 + \dot{c}_{10} \alpha_{10}^7 + \dot{c}_{11} \alpha_{11}^7 + \dot{c}_{12} &= \frac{1}{8} \\
 \dot{c}_7 \alpha_7^8 + \dot{c}_8 \alpha_8^8 + \dot{c}_9 \alpha_9^8 + \dot{c}_{10} \alpha_{10}^8 + \dot{c}_{11} \alpha_{11}^8 + \dot{c}_{12} &= \frac{1}{9}
 \end{aligned} \tag{8}$$

Equations (7) and (8) must hold if the right-hand sides of (3) are to be ninth-order approximations of  $x$  or  $\hat{x}$ .

For given coefficients  $\alpha_k$ , system (7) represents a system of seven equations for the six coefficients  $c_7, c_8, c_9, c_{10}, c_{11}$ , and  $c_{12}$ . Since there is one equation more than there are coefficients  $c_k$ , there must be a restricting condition between the coefficients  $\alpha_k$ .

By eliminating from (7) the coefficients  $c_{12}, c_{11}, c_{10}, \dots$  one after the other, we obtain the following condition:

$$\alpha_7 = \frac{1}{3} \cdot \frac{N_1}{D_1}$$

$$N_1 = 84 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 42 (\alpha_8 \alpha_9 \alpha_{10} + \alpha_8 \alpha_9 \alpha_{11} + \alpha_8 \alpha_{10} \alpha_{11} + \alpha_9 \alpha_{10} \alpha_{11})$$

$$+ 24 (\alpha_8 \alpha_9 + \alpha_8 \alpha_{10} + \alpha_8 \alpha_{11} + \alpha_9 \alpha_{10} + \alpha_9 \alpha_{11} + \alpha_{10} \alpha_{11})$$

$$- 15 (\alpha_8 + \alpha_9 + \alpha_{10} + \alpha_{11}) + 10$$

$$D_1 = 70 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 28 (\alpha_8 \alpha_9 \alpha_{10} + \alpha_8 \alpha_9 \alpha_{11} + \alpha_8 \alpha_{10} \alpha_{11} + \alpha_9 \alpha_{10} \alpha_{11})$$

$$+ 14 (\alpha_8 \alpha_9 + \alpha_8 \alpha_{10} + \alpha_8 \alpha_{11} + \alpha_9 \alpha_{10} + \alpha_9 \alpha_{11} + \alpha_{10} \alpha_{11})$$

$$- 8 (\alpha_8 + \alpha_9 + \alpha_{10} + \alpha_{11}) + 5$$

Similarly, system (8) yields the following two restricting conditions:

$$\alpha_7 = \frac{1}{2} \cdot \frac{N_2}{D_2}$$

$$N_2 = 70 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 42 (\alpha_8 \alpha_9 \alpha_{10} + \alpha_8 \alpha_9 \alpha_{11} + \alpha_8 \alpha_{10} \alpha_{11} + \alpha_9 \alpha_{10} \alpha_{11})$$

$$+ 28 (\alpha_8 \alpha_9 + \alpha_8 \alpha_{10} + \alpha_8 \alpha_{11} + \alpha_9 \alpha_{10} + \alpha_9 \alpha_{11} + \alpha_{10} \alpha_{11})$$

$$- 20 (\alpha_8 + \alpha_9 + \alpha_{10} + \alpha_{11}) + 15$$

$$\left. \begin{aligned}
D_2 &= 70 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 35 (\alpha_8 \alpha_9 \alpha_{10} + \alpha_8 \alpha_9 \alpha_{11} + \alpha_8 \alpha_{10} \alpha_{11} + \alpha_9 \alpha_{10} \alpha_{11}) \\
&+ 21 (\alpha_8 \alpha_9 + \alpha_8 \alpha_{10} + \alpha_8 \alpha_{11} + \alpha_9 \alpha_{10} + \alpha_9 \alpha_{11} + \alpha_{10} \alpha_{11}) \\
&- 14 (\alpha_8 + \alpha_9 + \alpha_{10} + \alpha_{11}) + 10
\end{aligned} \right\} \begin{array}{l} (10) \\ (\text{con.}) \end{array}$$

and

$$\left. \begin{aligned}
\alpha_7 &= \frac{1}{3} \cdot \frac{N_3}{D_3} \\
N_3 &= 126 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 84 (\alpha_8 \alpha_9 \alpha_{10} + \alpha_8 \alpha_9 \alpha_{11} + \alpha_8 \alpha_{10} \alpha_{11} + \alpha_9 \alpha_{10} \alpha_{11}) \\
&+ 60 (\alpha_8 \alpha_9 + \alpha_8 \alpha_{10} + \alpha_8 \alpha_{11} + \alpha_9 \alpha_{10} + \alpha_9 \alpha_{11} + \alpha_{10} \alpha_{11}) \\
&- 45 (\alpha_8 + \alpha_9 + \alpha_{10} + \alpha_{11}) + 35 \\
D_3 &= N_2
\end{aligned} \right\} (11)$$

Assuming that

$$\alpha_8 + \alpha_9 = 1 \quad , \quad \alpha_{10} + \alpha_{11} = 1 \quad , \quad (12)$$

the conditions (9), (10), and (11) reduce to

$$\left. \begin{aligned}
\alpha_7 &= \frac{1}{3} \frac{84 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 18 (\alpha_8 \alpha_9 + \alpha_{10} \alpha_{11}) + 4}{70 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 14 (\alpha_8 \alpha_9 + \alpha_{10} \alpha_{11}) + 3} \\
\alpha_7 &= \frac{1}{2} \\
\alpha_7 &= \frac{1}{3} \cdot \frac{126 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 24 (\alpha_8 \alpha_9 + \alpha_{10} \alpha_{11}) + 5}{70 \alpha_8 \alpha_9 \alpha_{10} \alpha_{11} - 14 (\alpha_8 \alpha_9 + \alpha_{10} \alpha_{11}) + 3}
\end{aligned} \right\} (13)$$

Inserting  $\alpha_7 = \frac{1}{2}$  into the first and third equation (13) yields both times the following relation between  $\alpha_{10}$   $\alpha_{11}$  and  $\alpha_8$   $\alpha_9$ :

$$\alpha_{10} \alpha_{11} = \frac{1}{6} \cdot \frac{6 \alpha_8 \alpha_9 - 1}{7 \alpha_8 \alpha_9 - 1} \quad . \quad (14)$$

We select  $\alpha_8 = \frac{1}{3}$ ,  $\alpha_9 = \frac{2}{3}$  as two values compatible with the first equation (12) and leading to relatively reasonable values for the remaining coefficients of our formula.

From (14) we then obtain  $\alpha_{10} \alpha_{11} = \frac{1}{10}$  and because of the second equation (12),  $\alpha_{10} = \frac{1}{10} (5 - \sqrt{15})$ ,  $\alpha_{11} = \frac{1}{10} (5 + \sqrt{15})$ .

Listing all the coefficients  $\alpha_\kappa$  that enter equations (7) and (8), we have

$$\left. \begin{aligned} \alpha_7 &= \frac{1}{2}, \quad \alpha_8 = \frac{1}{3}, \quad \alpha_9 = \frac{2}{3}, \quad \alpha_{10} = \frac{1}{10} (5 - \sqrt{15}), \\ \alpha_{11} &= \frac{1}{10} (5 + \sqrt{15}) \quad . \end{aligned} \right\} \quad (15)$$

For these coefficients  $\alpha_\kappa$ , equations (7) and (8) can be solved with respect to  $c_\kappa$  and  $\dot{c}_\kappa$ . We find that

$$\left. \begin{aligned} c_7 &= \frac{16}{315}, \quad c_8 = \frac{243}{1540}, \quad c_9 = \frac{243}{3080}, \quad c_{10} = \frac{25}{1386} (5 + \sqrt{15}), \\ c_{11} &= \frac{25}{1386} (5 - \sqrt{15}), \quad c_{12} = 0 \end{aligned} \right\} \quad (16)$$

and

$$\left. \begin{aligned} \dot{c}_7 &= \frac{32}{315}, \quad \dot{c}_8 = \frac{729}{3080}, \quad \dot{c}_9 = \frac{729}{3080}, \quad \dot{c}_{10} = \frac{125}{693}, \\ \dot{c}_{11} &= \frac{125}{693}, \quad \dot{c}_{12} = \frac{9}{280} \end{aligned} \right\} \quad (17)$$

7. Next we have to find the coefficients  $\gamma_{\kappa\lambda}$ . Similarly as in [1], we assume for the  $\gamma_{\kappa\lambda}$  the following relations:

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_\lambda = \frac{1}{6} \alpha_\kappa^3 \quad (\kappa = 2, 3, 4, \dots, 12) \quad , \quad (18)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_\lambda^2 = \frac{1}{12} \alpha_\kappa^4 \quad (\kappa = 2, 3, 4, \dots, 12) \quad , \quad (19)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_\lambda^3 = \frac{1}{20} \alpha_\kappa^5 \quad (\kappa = 4, 5, 6, \dots, 12) \quad , \quad (20)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_\lambda^4 = \frac{1}{30} \alpha_\kappa^6 \quad (\kappa = 5, 6, 7, \dots, 12) \quad . \quad (21)$$

We further assume that

$$\left. \begin{aligned} \gamma_{51} = \gamma_{61} = \gamma_{71} = \gamma_{81} = \gamma_{91} = \gamma_{101} = \gamma_{111} = \gamma_{121} &= 0 \\ \gamma_{72} = \gamma_{82} = \gamma_{92} = \gamma_{102} = \gamma_{112} = \gamma_{122} &= 0 \\ \gamma_{73} = \gamma_{83} = \gamma_{93} = \gamma_{103} = \gamma_{113} = \gamma_{123} &= 0 \end{aligned} \right\} \quad (22)$$

and

$$\left. \begin{aligned} \sum_{\kappa=7}^{11} c_{\kappa} \gamma_{\kappa 4} &= 0 \\ \sum_{\kappa=7}^{11} \dot{c}_{\kappa} \gamma_{\kappa 4} + \dot{c}_{12} \begin{pmatrix} \gamma_{124} \\ c_4 \end{pmatrix} &= 0 \end{aligned} \right\} \cdot \quad (23)$$

The upper line in (23) holds for the eighth-order formula and the lower line for the ninth-order formula. Because of  $c_4 = 0$ , we obtain from (23)

$$\gamma_{124} = 0 \quad . \quad (24)$$

As pointed out in [1], such assumptions as (18) to (21) and (23) convert the necessary and sufficient equations of condition (Table 1 of [1]) for the coefficients  $\gamma_{\kappa\lambda}$  into a system of sufficient equations of condition that can be solved in a relatively easy manner.

If we proceed in a way quite similar to that of [1], the application of (6) and (18) to (23) reduces Table 1 of [1] to

$$\left. \begin{aligned} c_0 + c_7 + c_8 + c_9 + c_{10} + c_{11} &= \frac{1}{2} \\ \dot{c}_0 + \dot{c}_7 + \dot{c}_8 + \dot{c}_9 + \dot{c}_{10} + \dot{c}_{11} + c_{12} &= 1 \end{aligned} \right\} , \quad (25)$$

to (7), (8), and to the following four equations:

$$\left. \begin{aligned} c_7 P_{75} + c_8 P_{85} + c_9 P_{95} + c_{10} P_{105} + c_{11} P_{115} &= \frac{1}{3024} \\ \dot{c}_7 P_{75} + \dot{c}_8 P_{85} + \dot{c}_9 P_{95} + \dot{c}_{10} P_{105} + \dot{c}_{11} P_{115} + \dot{c}_{12} \begin{pmatrix} P_{125} \\ \frac{1}{42} \end{pmatrix} &= \frac{1}{336} \end{aligned} \right\} \quad (26)$$

$$\left. \begin{aligned}
& \dot{c}_7 \alpha_7 P_{75} + \dot{c}_8 \alpha_8 P_{85} + \dot{c}_9 \alpha_9 P_{95} + \dot{c}_{10} \alpha_{10} P_{105} \\
& + \dot{c}_{11} \alpha_{11} P_{115} + \dot{c}_{12} \cdot \frac{1}{42} = \frac{1}{378} \\
& \dot{c}_7 P_{76} + \dot{c}_8 P_{86} + \dot{c}_9 P_{96} + \dot{c}_{10} P_{106} + \dot{c}_{11} P_{116} + \dot{c}_{12} \frac{1}{56} = \frac{1}{504}
\end{aligned} \right\} \begin{array}{l} (26) \\ (\text{con.}) \end{array} .$$

In (26) we have used the abbreviations

$$\gamma_{\mu 1} \alpha_1^\nu + \gamma_{\mu 2} \alpha_2^\nu + \dots + \gamma_{\mu \mu-1} \alpha_{\mu-1}^\nu = P_{\mu \nu} \quad . \quad (27)$$

Equations (26) correspond to equations (IX, 27), (VIII, 27)', (IX, 43)', and (IX, 53)' of Table 1 in [1].

From the second equation (26), we obtain

$$P_{125} = \frac{1}{42} \quad . \quad (28)$$

The coefficients  $\gamma_{\kappa \lambda}$  can now be determined from equations (18), (19), (20), (21), (23), and (26).

8. There are restrictive conditions for the  $\alpha_\kappa$ 's that we derive in the following. From equations  $(18)_{\kappa=2}$  and  $(19)_{\kappa=2}$ , we obtain

$$\alpha_1 = \frac{1}{2} \alpha_2 \quad . \quad (29)$$

From equations  $(18)_{\kappa=5}$ ,  $(19)_{\kappa=5}$ ,  $(20)_{\kappa=5}$ , and  $(21)_{\kappa=5}$ , the following condition results:



$$\alpha_2 = \alpha_5 \frac{5 \alpha_3 \alpha_4 - 3 (\alpha_3 + \alpha_4) \alpha_5 + 2 \alpha_5^2}{10 \alpha_3 \alpha_4 - 5 (\alpha_3 + \alpha_4) \alpha_5 + 3 \alpha_5^2} \quad (30)$$

and from equations  $(18)_{\kappa=7}$ ,  $(19)_{\kappa=7}$ ,  $(20)_{\kappa=7}$ , and  $(21)_{\kappa=7}$ ,

$$\alpha_4 = \alpha_7 \cdot \frac{5 \alpha_5 \alpha_6 - 3 (\alpha_5 + \alpha_6) \alpha_7 + 2 \alpha_7^2}{10 \alpha_5 \alpha_6 - 5 (\alpha_5 + \alpha_6) \alpha_7 + 3 \alpha_7^2} \quad (31)$$

Having selected  $\alpha_7$  by equation (15), the coefficients  $\alpha_3$ ,  $\alpha_5$ , and  $\alpha_6$  can be chosen arbitrarily, while the coefficients  $\alpha_4$ ,  $\alpha_2$ , and  $\alpha_1$  are determined by equations (31), (30), and (29).

9. Since the expressions for the coefficients  $\gamma_{\kappa\lambda}$  can be derived in a straightforward manner, we only sketch their derivation:

from  $(18)_{\kappa=2}$ , we obtain  $\gamma_{21}$ ;

from  $(18)_{\kappa=3}$ ,  $(19)_{\kappa=3}$ , we obtain  $\gamma_{31}$ ,  $\gamma_{32}$ ;

from  $(18)_{\kappa=4}$ ,  $(19)_{\kappa=4}$ ,  $(20)_{\kappa=4}$ , we obtain  $\gamma_{41}$ ,  $\gamma_{42}$ ,  $\gamma_{43}$ ;

from  $(18)_{\kappa=5}$ ,  $(19)_{\kappa=5}$ ,  $(20)_{\kappa=5}$ , we obtain  $\gamma_{52}$ ,  $\gamma_{53}$ ,  $\gamma_{54}$ ;

from  $(18)_{\kappa=6}$ ,  $(19)_{\kappa=6}$ ,  $(20)_{\kappa=6}$ ,  $(21)_{\kappa=6}$ , we obtain  $\gamma_{62}$ ,  $\gamma_{63}$ ,  $\gamma_{64}$ ,  $\gamma_{65}$ ;

from  $(18)_{\kappa=7}$ ,  $(19)_{\kappa=7}$ ,  $(20)_{\kappa=7}$ , we obtain  $\gamma_{74}$ ,  $\gamma_{75}$ ,  $\gamma_{76}$ ;

and

from  $(18)_{\kappa=8}$ ,  $(19)_{\kappa=8}$ ,  $(20)_{\kappa=8}$ ,  $(21)_{\kappa=8}$ , we obtain  $\gamma_{84}$ ,  $\gamma_{85}$ ,  $\gamma_{86}$ ,  $\gamma_{87}$ .

With

$$\gamma_{94} = 0 \quad , \quad (32)$$

we find from

$$(18)_{\kappa=9}, (19)_{\kappa=9}, (20)_{\kappa=9}, (21)_{\kappa=9} \text{ the coefficients } \gamma_{95}, \gamma_{96}, \gamma_{97}, \gamma_{98} .$$

Now we can consider (23) as a system of two equations for the two coefficients  $\gamma_{104}$  and  $\gamma_{114}$ .

The first three equations (26) can serve to express  $P_{105}$  and  $P_{115}$  by  $P_{75}$ ,  $P_{85}$ ,  $P_{95}$  and the weight factors  $c_{\kappa}$  and  $\dot{c}_{\kappa}$ . Using the values (16) and (17) for the weight factors, we find that these first three equations (26) are not independent: The second equation is equal to the sum of the first and the third equation. Therefore, we may omit one of these three equations and obtain  $P_{105}$  and  $P_{115}$  from the remaining two equations.

Since  $\gamma_{104}$  and  $P_{105}$  are now known, equations  $(18)_{\kappa=10}$ ,  $(19)_{\kappa=10}$ ,  $(20)_{\kappa=10}$ ,  $(21)_{\kappa=10}$ , and the equation (27) defining  $P_{105}$  yield  $\gamma_{105}$ ,  $\gamma_{106}$ ,  $\gamma_{107}$ ,  $\gamma_{108}$ , and  $\gamma_{109}$ .

From the fourth equation (26), we obtain  $P_{116}$  as a function of  $P_{76}$ ,  $P_{86}$ ,  $P_{96}$ ,  $P_{106}$  and the weight factors  $\dot{c}_{\kappa}$ . The values for  $\gamma_{114}$ ,  $P_{115}$ , and  $P_{116}$  being known, we find  $\gamma_{115}$ ,  $\gamma_{116}$ ,  $\gamma_{117}$ ,  $\gamma_{118}$ ,  $\gamma_{119}$ , and  $\gamma_{1110}$  from equations  $(18)_{\kappa=11}$ ,  $(19)_{\kappa=11}$ ,  $(20)_{\kappa=11}$ ,  $(21)_{\kappa=11}$  and equation (27) for  $P_{115}$  and  $P_{116}$ .

Putting

$$\gamma_{125} = 0 \tag{33}$$

and using (28), we have five equations:  $(18)_{\kappa=12}$ ,  $(19)_{\kappa=12}$ ,  $(20)_{\kappa=12}$ ,  $(21)_{\kappa=12}$ , and the definition (27) for  $P_{125}$  to express  $\gamma_{127}$ ,  $\gamma_{128}$ ,  $\gamma_{129}$ ,  $\gamma_{1210}$ , and  $\gamma_{1211}$  by  $\gamma_{126}$ .

10. The coefficient  $\gamma_{126}$  remains undetermined. Collecting from Table 1 of [1] all terms that contribute to the leading term of the truncation error for the second equation (3), we find that for given coefficients  $\alpha_{\kappa}$  this leading term is proportional to  $\gamma_{126}$ . Therefore, by varying  $\gamma_{126}$  we can

influence the local truncation error in  $\dot{x}$ . However, we must not choose  $\gamma_{126} = 0$ , because our second equation (3) would then become a ninth-order formula and our stepsize control procedure would break down.

11. The coefficients  $\gamma_{k0}$  are determined from the well-known relation,

$$\sum_{\lambda=0}^{k-1} \gamma_{k\lambda} = \frac{1}{2} \alpha_k^2, \quad (34)$$

and the weight factors  $c_0$  and  $\dot{c}_0$  from (25).

12. This terminates the computation of the coefficients of our eighth-order Runge-Kutta-Nyström formula. We shall label our formula RKN 8(9)-13- $\dot{x}$  to indicate that we have a pair of formulas of eighth- and ninth-order (in  $\dot{x}$ ) with 13 evaluations per step and with stepsize control based on the leading term of the local truncation error in  $\dot{x}$ .

In Table 1 the pattern of such a formula RKN 8(9)-13- $\dot{x}$  is presented. All coefficients different from 0 and from 1 are indicated by asterisks (\*). Comparing Table 1 with Tables 5, 8, and 11 of the lower-order formulas makes it easy to recognize the structure of our formulas.

In Table 2 are listed the coefficients of a formula RKN 8(9)-13- $\dot{x}$  in fraction form. The parameters  $\alpha_3$ ,  $\alpha_5$ , and  $\alpha_6$  were chosen as  $\frac{1}{2}$ , 1, and  $\frac{1}{9}$ , respectively, since this choice leads to coefficients that are still relatively reasonable.

In Table 3 are listed the coefficients of Table 2 in decimal form (32 decimal digits). In Table 3 we set  $\gamma_{126} = \frac{5}{2}$ , since this value yielded the most accurate results for the examples that we ran on the computer. Table 4 represents a flow chart for programming our formula RKN 8(9)-13- $\dot{x}$ .

## SECTION II. SEVENTH-ORDER FORMULA RKN 7(8)

13. Since seventh-order Runge-Kutta-Nyström formulas are derived in a very similar way as the eighth-order formula of Section I, we restrict ourselves to briefly outlining their derivation without presenting all details.

We allow 10 evaluations per step for the seventh-order formula.  
Assuming

$$\left. \begin{aligned} \alpha_9 &= \alpha_{10} = 1 \\ c_1 &= c_2 = c_3 = c_4 = c_5 = 0 \\ \dot{c}_1 &= \dot{c}_2 = \dot{c}_3 = \dot{c}_4 = \dot{c}_5 = 0 \end{aligned} \right\} \quad , \quad (35)$$

we obtain for the weight factors  $c_k$  and  $\dot{c}_k$  the following equations of condition:

$$\left. \begin{aligned} c_6 \alpha_6 + c_7 \alpha_7 + c_8 \alpha_8 + c_9 &= \frac{1}{6} \\ c_6 \alpha_6^2 + c_7 \alpha_7^2 + c_8 \alpha_8^2 + c_9 &= \frac{1}{12} \\ c_6 \alpha_6^3 + c_7 \alpha_7^3 + c_8 \alpha_8^3 + c_9 &= \frac{1}{20} \\ c_6 \alpha_6^4 + c_7 \alpha_7^4 + c_8 \alpha_8^4 + c_9 &= \frac{1}{30} \\ c_6 \alpha_6^5 + c_7 \alpha_7^5 + c_8 \alpha_8^5 + c_9 &= \frac{1}{42} \\ c_6 \alpha_6^6 + c_7 \alpha_7^6 + c_8 \alpha_8^6 + c_9 &= \frac{1}{56} \end{aligned} \right\} \quad (36)$$

and

$$\left. \begin{aligned}
 \dot{c}_6 \alpha_6 + \dot{c}_7 \alpha_7 + \dot{c}_8 \alpha_8 + \dot{c}_9 &= \frac{1}{2} \\
 \dot{c}_6 \alpha_6^2 + \dot{c}_7 \alpha_7^2 + \dot{c}_8 \alpha_8^2 + \dot{c}_9 &= \frac{1}{3} \\
 \dot{c}_6 \alpha_6^3 + \dot{c}_7 \alpha_7^3 + \dot{c}_8 \alpha_8^3 + \dot{c}_9 &= \frac{1}{4} \\
 \dot{c}_6 \alpha_6^4 + \dot{c}_7 \alpha_7^4 + \dot{c}_8 \alpha_8^4 + \dot{c}_9 &= \frac{1}{5} \\
 \dot{c}_6 \alpha_6^5 + \dot{c}_7 \alpha_7^5 + \dot{c}_8 \alpha_8^5 + \dot{c}_9 &= \frac{1}{6} \\
 \dot{c}_6 \alpha_6^6 + \dot{c}_7 \alpha_7^6 + \dot{c}_8 \alpha_8^6 + \dot{c}_9 &= \frac{1}{7} \\
 \dot{c}_6 \alpha_6^7 + \dot{c}_7 \alpha_7^7 + \dot{c}_8 \alpha_8^7 + \dot{c}_9 &= \frac{1}{8}
 \end{aligned} \right\} \quad (37)$$

Equations (36) lead to the following restrictive conditions for the  $\alpha_\kappa$ 's:

$$\left. \begin{aligned}
 \alpha_6 &= \frac{1}{7} \cdot \frac{14 \alpha_7 \alpha_8 - 7 (\alpha_7 + \alpha_8) + 4}{5 \alpha_7 \alpha_8 - 2 (\alpha_7 + \alpha_8) + 1} \\
 \alpha_6 &= \frac{1}{2} \cdot \frac{14 \alpha_7 \alpha_8 - 8 (\alpha_7 + \alpha_8) + 5}{14 \alpha_7 \alpha_8 - 7 (\alpha_7 + \alpha_8) + 4}
 \end{aligned} \right\} \quad (38)$$

whereas from (37) the conditions

$$\left. \begin{aligned}
 \alpha_6 &= \frac{5 \alpha_7 \alpha_8 - 3 (\alpha_7 + \alpha_8) + 2}{10 \alpha_7 \alpha_8 - 5 (\alpha_7 + \alpha_8) + 3} \\
 \alpha_6 &= \frac{1}{7} \cdot \frac{21 \alpha_7 \alpha_8 - 14 (\alpha_7 + \alpha_8) + 10}{5 \alpha_7 \alpha_8 - 3 (\alpha_7 + \alpha_8) + 2}
 \end{aligned} \right\} \quad (39)$$

$$\alpha_6 = \frac{1}{2} \cdot \left. \begin{array}{l} 28 \alpha_7 \alpha_8 - 20 (\alpha_7 + \alpha_8) + 15 \\ 21 \alpha_7 \alpha_8 - 14 (\alpha_7 + \alpha_8) + 10 \end{array} \right\} \begin{array}{l} (39) \\ (\text{con.}) \end{array}$$

result.

Assuming that

$$\alpha_7 + \alpha_8 = 1 \quad , \quad (40)$$

equations (38) and (39) reduce to

$$\alpha_7 \alpha_8 = \frac{1}{7} \quad (41)$$

and

$$\alpha_6 = \frac{1}{2} \quad . \quad (42)$$

From (40) and (42) we find that

$$\alpha_7 = \frac{1}{14} (7 - \sqrt{21}) \quad , \quad \alpha_8 = \frac{1}{14} (7 + \sqrt{21}) \quad . \quad (43)$$

The  $\alpha_{\kappa}$ -values (42) and (43) lead to the following values for the weight factors

$$\left. \begin{array}{l} c_6 = \frac{8}{45} \quad , \quad c_7 = \frac{7}{360} (7 + \sqrt{21}) \quad , \quad c_8 = \frac{7}{360} (7 - \sqrt{21}) \quad , \\ c_9 = 0 \end{array} \right\} \quad (44)$$

$$\dot{c}_6 = \frac{16}{45} \quad , \quad \dot{c}_7 = \frac{49}{180} \quad , \quad \dot{c}_8 = \frac{49}{180} \quad , \quad \dot{c}_9 = \frac{1}{20} \quad . \quad (45)$$

14. Similar to our assumptions in Section I, we now assume that the following relations for the coefficients  $\gamma_{\kappa\lambda}$  hold:

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda} = \frac{1}{6} \alpha_{\kappa}^3 \quad (\kappa = 2, 3, 4, \dots, 9) \quad , \quad (46)$$

$$\sum_{\kappa=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda}^2 = \frac{1}{12} \alpha_{\kappa}^4 \quad (\kappa = 2, 3, 4, \dots, 9) \quad , \quad (47)$$

$$\sum_{\kappa=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda}^3 = \frac{1}{20} \alpha_{\kappa}^5 \quad (\kappa = 4, 5, 6, \dots, 9) \quad . \quad (48)$$

We further assume that

$$\left. \begin{aligned} \gamma_{41} = \gamma_{51} = \gamma_{61} = \gamma_{71} = \gamma_{81} = \gamma_{91} = 0 \\ \gamma_{62} = \gamma_{72} = \gamma_{82} = \gamma_{92} = 0 \end{aligned} \right\} \quad (49)$$

and

$$\dot{c}_6 \gamma_{63} + \dot{c}_7 \gamma_{73} + \dot{c}_8 \gamma_{83} = 0 \quad . \quad (50)$$

These assumptions reduce the equations of condition for  $\gamma_{\kappa\lambda}$  listed in Table 1 of [ 1] to the following four equations:

$$\left. \begin{aligned} c_6 P_{64} + c_7 P_{74} + c_8 P_{84} &= \frac{1}{1680} \\ \dot{c}_6 P_{64} + \dot{c}_7 P_{74} + \dot{c}_8 P_{84} + \dot{c}_9 \left\{ \begin{array}{l} P_{94} \\ \frac{1}{90} \end{array} \right\} &= \frac{1}{210} \end{aligned} \right\} \quad (51)$$

$$\left. \begin{aligned} \dot{c}_6 \alpha_6 P_{64} + \dot{c}_7 \alpha_7 P_{74} + \dot{c}_8 \alpha_8 P_{84} + \dot{c}_9 \cdot \frac{1}{30} &= \frac{1}{240} \\ \dot{c}_6 P_{65} + \dot{c}_7 P_{75} + \dot{c}_8 P_{85} + \dot{c}_9 \cdot \frac{1}{42} &= \frac{1}{336} \end{aligned} \right\} \begin{array}{l} (51) \\ (\text{con.}) \end{array} .$$

These equations correspond to equations (VIII, 15), (VII, 15)\*, (VIII, 21)\*, and (VIII, 27)\* of Table 1 in [1].

From the second equation (51), it follows that

$$P_{94} = \frac{1}{90} . \quad (52)$$

15. Again, there are restrictive conditions for the  $\alpha_K$ 's. From equations (46)<sub>K=2</sub> and (47)<sub>K=2</sub>, we obtain

$$\alpha_1 = \frac{1}{2} \alpha_2 , \quad (53)$$

and from equations (46)<sub>K=4</sub>, (47)<sub>K=4</sub>, and (48)<sub>K=4</sub>,

$$\alpha_2 = \frac{1}{5} \alpha_4 \frac{5\alpha_3 - 3\alpha_4}{2\alpha_3 - \alpha_4} . \quad (54)$$

We also assume that

$$\alpha_5 = \alpha_8 . \quad (55)$$

The coefficients  $\alpha_3$  and  $\alpha_4$  can be chosen arbitrarily while the coefficients  $\alpha_2$ ,  $\alpha_1$ , and  $\alpha_5$  are determined by (54), (53), and (55).



16. We now compute the coefficients  $\gamma_{k\lambda}$ . The coefficients  $\gamma_{21}$ ,  $\gamma_{31}$ ,  $\gamma_{32}$ ,  $\gamma_{42}$ ,  $\gamma_{43}$ ,  $\gamma_{52}$ ,  $\gamma_{53}$ ,  $\gamma_{54}$ ,  $\gamma_{63}$ ,  $\gamma_{64}$ , and  $\gamma_{65}$  are computed from equations (46), (47), and (48) in the same way as they were computed in Section I from (18), (19), (20), and (21). The only difference is that  $\gamma_{41}$  and  $\gamma_{62}$  are now zero.

Inserting (44) and (45) into the first three equations (51), we find that these three equations are not independent of each other: The second equation (51) is equal to the sum of the first and the third equation (51). Therefore, we can omit one of the three equations (51) and use the other two equations (51) to express  $P_{74}$  and  $P_{84}$  by  $P_{64}$ .

From  $(46)_{k=7}$ ,  $(47)_{k=7}$ ,  $(48)_{k=7}$ ,  $P_{74}$ , we obtain  $\gamma_{73}$ ,  $\gamma_{74}$ ,  $\gamma_{75}$ ,  $\gamma_{76}$ .

The coefficient  $\gamma_{83}$  is determined by (50).

From  $(46)_{k=8}$ ,  $(47)_{k=8}$ ,  $(48)_{k=8}$ ,  $P_{84}$ , we obtain  $\gamma_{84}$ ,  $\gamma_{85}$ ,  $\gamma_{86}$ ,  $\gamma_{87}$ .

By the special choice (55) of  $\alpha_5$ , the fourth equation (51) is also satisfied.

Setting

$$\gamma_{95} = 0, \tag{56}$$

equations

$(46)_{k=9}$ ,  $(47)_{k=9}$ ,  $(48)_{k=9}$ ,  $P_{94}$ , yield  $\gamma_{94}$ ,  $\gamma_{96}$ ,  $\gamma_{97}$ ,  $\gamma_{98}$  as functions of  $\gamma_{93}$ .

The leading term of the local truncation error in our seventh-order formula for  $\dot{x}$  is proportional to  $\gamma_{93}$ . Therefore, by varying  $\gamma_{93}$ , we can again influence the local truncation error in  $\dot{x}$ .

17. Tables 5, 6, and 7 show the pattern for a formula RKN 7(8)-10- $\dot{x}$  and the coefficients for such a formula in fraction and in decimal form. For the free parameter  $\alpha_3$  and  $\alpha_4$ , we chose  $\frac{1}{7}$  and  $\frac{5}{7}$  since we then obtain relatively simple values for the remaining coefficients of our formula. By setting  $\gamma_{93} = \frac{1}{10}$ , we got the best accuracy in the examples that we ran on the computer.

For the seventh- and lower-order formulas we do not include flow charts because they would be very similar to the flow chart for the eighth-order formula (Table 4).

### SECTION III. SIXTH-ORDER FORMULA RKN 6(7)

18. Again, we only briefly outline the derivation of our sixth-order formula, which requires eight evaluations per step. Assuming that

$$\left. \begin{aligned} \alpha_7 &= \alpha_8 = 1 \\ c_1 &= c_2 = c_3 = 0 \\ \dot{c}_1 &= \dot{c}_2 = \dot{c}_3 = 0 \end{aligned} \right\} , \quad (57)$$

the weight factors  $c_k$  and  $\dot{c}_k$  are obtained from

$$\left. \begin{aligned} c_4 \alpha_4 + c_5 \alpha_5 + c_6 \alpha_6 + c_7 &= \frac{1}{6} \\ c_4 \alpha_4^2 + c_5 \alpha_5^2 + c_6 \alpha_6^2 + c_7 &= \frac{1}{12} \\ c_4 \alpha_4^3 + c_5 \alpha_5^3 + c_6 \alpha_6^3 + c_7 &= \frac{1}{20} \\ c_4 \alpha_4^4 + c_5 \alpha_5^4 + c_6 \alpha_6^4 + c_7 &= \frac{1}{30} \\ c_4 \alpha_4^5 + c_5 \alpha_5^5 + c_6 \alpha_6^5 + c_7 &= \frac{1}{42} \end{aligned} \right\} \quad (58)$$

and

$$\left. \begin{aligned} \dot{c}_4 \alpha_4 + \dot{c}_5 \alpha_5 + \dot{c}_6 \alpha_6 + \dot{c}_7 &= \frac{1}{2} \\ \dot{c}_4 \alpha_4^2 + \dot{c}_5 \alpha_5^2 + \dot{c}_6 \alpha_6^2 + \dot{c}_7 &= \frac{1}{3} \end{aligned} \right\} \quad (59)$$

$$\left. \begin{aligned}
\dot{c}_4 \alpha_4^3 + \dot{c}_5 \alpha_5^3 + \dot{c}_6 \alpha_6^3 + \dot{c}_7 &= \frac{1}{4} \\
\dot{c}_4 \alpha_4^4 + \dot{c}_5 \alpha_5^4 + \dot{c}_6 \alpha_6^4 + \dot{c}_7 &= \frac{1}{5} \\
\dot{c}_4 \alpha_4^5 + \dot{c}_5 \alpha_5^5 + \dot{c}_6 \alpha_6^5 + \dot{c}_7 &= \frac{1}{6} \\
\dot{c}_4 \alpha_4^6 + \dot{c}_5 \alpha_5^6 + \dot{c}_6 \alpha_6^6 + \dot{c}_7 &= \frac{1}{7}
\end{aligned} \right\} \cdot \quad \begin{array}{l} (59) \\ (\text{con.}) \end{array}$$

Equations (58) lead to the restrictive condition,

$$\alpha_4 = \frac{1}{7} \frac{14 \alpha_5 \alpha_6 - 7 (\alpha_5 + \alpha_6) + 4}{5 \alpha_5 \alpha_6 - 2 (\alpha_5 + \alpha_6) + 1} \quad , \quad (60)$$

and equations (59) to the two restrictive conditions,

$$\left. \begin{aligned}
\alpha_4 &= \frac{5 \alpha_5 \alpha_6 - 3 (\alpha_5 + \alpha_6) + 2}{10 \alpha_5 \alpha_6 - 5 (\alpha_5 + \alpha_6) + 3} \\
\alpha_4 &= \frac{1}{7} \frac{21 \alpha_5 \alpha_6 - 14 (\alpha_5 + \alpha_6) + 10}{5 \alpha_5 \alpha_6 - 3 (\alpha_5 + \alpha_6) + 2}
\end{aligned} \right\} \cdot \quad (61)$$

Assuming that

$$\alpha_5 + \alpha_6 = 1 \quad , \quad (62)$$

equations (60) and (61) simplify to

$$\left. \begin{aligned}
\alpha_4 &= \frac{1}{7} \cdot \frac{14 \alpha_5 \alpha_6 - 3}{5 \alpha_5 \alpha_6 - 1} \\
\alpha_4 &= \frac{1}{2} \\
\alpha_4 &= \frac{1}{7} \cdot \frac{21 \alpha_5 \alpha_6 - 4}{5 \alpha_5 \alpha_6 - 1}
\end{aligned} \right\} \quad (63)$$

From (63), we obtain

$$\alpha_5 \alpha_6 = \frac{1}{7} \quad . \quad (64)$$

Equations (62), (63), and (64) yield

$$\alpha_4 = \frac{1}{2}, \quad \alpha_5 = \frac{1}{14} (7 - \sqrt{21}), \quad \alpha_6 = \frac{1}{14} (7 + \sqrt{21}) \quad . \quad (65)$$

Equations (58) and (59) then lead to

$$c_4 = \frac{8}{45}, \quad c_5 = \frac{7}{360} (7 + \sqrt{21}), \quad c_6 = \frac{7}{360} (7 - \sqrt{21}), \quad c_7 = 0 \quad . \quad (66)$$

$$\dot{c}_4 = \frac{16}{45}, \quad \dot{c}_5 = \frac{49}{180}, \quad \dot{c}_6 = \frac{49}{180}, \quad \dot{c}_7 = \frac{1}{20} \quad . \quad (67)$$

19. Again, we assume that certain relations hold for the coefficients  $\gamma_{\kappa\lambda}$ :

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_\lambda = \frac{1}{6} \alpha_\kappa^3 \quad (\kappa = 2, 3, \dots, 7), \quad (68)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda}^2 = \frac{1}{12} \alpha_{\kappa}^4 \quad (\kappa = 2, 3, \dots, 7) \quad , \quad (69)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda}^3 = \frac{1}{20} \alpha_{\kappa}^5 \quad (\kappa = 4, 5, 6, 7) \quad . \quad (70)$$

We further assume that

$$\gamma_{41} = \gamma_{51} = \gamma_{61} = \gamma_{71} = 0 \quad . \quad (71)$$

If assumptions (68) to (71) hold, Table 1 of [1] reduces to one equation for  $\gamma_{\kappa\lambda}$ :

$$\dot{c}_4 P_{44} + \dot{c}_5 P_{54} + \dot{c}_6 P_{64} + \dot{c}_7 \cdot \frac{1}{30} = \frac{1}{210} \quad , \quad (72)$$

corresponding to equation (VII, 15) of this table.

20. From  $(68)_{\kappa=2}$  and  $(69)_{\kappa=2}$ , we obtain the restrictive condition

$$\alpha_1 = \frac{1}{2} \alpha_2 \quad (73)$$

and from  $(68)_{\kappa=4}$ ,  $(69)_{\kappa=4}$ ,  $(70)_{\kappa=4}$  ,

$$\alpha_2 = \frac{1}{5} \alpha_4 \frac{5 \alpha_3 - 3 \alpha_4}{2 \alpha_3 - \alpha_4} \quad , \quad (74)$$

while the coefficient  $\alpha_3$  can be chosen arbitrarily.

21. The computation of the coefficients  $\gamma_{\kappa\lambda}$  follows the same pattern as in Sections I and II. The values for  $\gamma_{21}$ ,  $\gamma_{31}$ ,  $\gamma_{32}$ ,  $\gamma_{42}$ ,  $\gamma_{43}$ ,  $\gamma_{52}$ ,  $\gamma_{53}$ , and  $\gamma_{54}$  are computed from (68), (69), and (70). For the computation of  $\gamma_{62}$ ,  $\gamma_{63}$ ,  $\gamma_{64}$ ,  $\gamma_{65}$  we also use  $P_{64}$ , as computed from (72).

Putting

$$\gamma_{72} = 0 \quad , \quad (75)$$

we can express  $\gamma_{74}$ ,  $\gamma_{75}$ ,  $\gamma_{76}$  by  $\gamma_{73}$  using equations (68), (69), and (70) with  $\kappa=7$ .

The leading term of the local truncation error in our sixth-order formula for  $\dot{x}$  is proportional to  $\gamma_{73}$ .

22. In Tables 8, 9, and 10, we present the pattern and the numerical values for the coefficients of a sixth-order formula RKN 6(7)-8- $\dot{x}$ . For our formula, we chose  $\alpha_3 = \frac{1}{6}$  and  $\gamma_{73} = \frac{1}{100}$ .

#### SECTION IV. FIFTH-ORDER FORMULA RKN 5(6)

23. We allow for six evaluations per step. Assuming that

$$\left. \begin{aligned} \alpha_7 &= \alpha_8 = 1 \\ c_1 &= c_2 = 0 \\ \dot{c}_1 &= \dot{c}_2 = 0 \end{aligned} \right\} \quad , \quad (76)$$

we find the following equations of condition for the weight factors  $c_{\kappa}$  and  $\dot{c}_{\kappa}$ :

$$\left. \begin{aligned}
c_3 \alpha_3 + c_4 \alpha_4 + c_5 &= \frac{1}{6} \\
c_3 \alpha_3^2 + c_4 \alpha_4^2 + c_5 &= \frac{1}{12} \\
c_3 \alpha_3^3 + c_4 \alpha_4^3 + c_5 &= \frac{1}{20} \\
c_3 \alpha_3^4 + c_4 \alpha_4^4 + c_5 &= \frac{1}{30}
\end{aligned} \right\} \quad (77)$$

and

$$\left. \begin{aligned}
\dot{c}_3 \alpha_3 + \dot{c}_4 \alpha_4 + \dot{c}_5 &= \frac{1}{2} \\
\dot{c}_3 \alpha_3^2 + \dot{c}_4 \alpha_4^2 + \dot{c}_5 &= \frac{1}{3} \\
\dot{c}_3 \alpha_3^3 + \dot{c}_4 \alpha_4^3 + \dot{c}_5 &= \frac{1}{4} \\
\dot{c}_3 \alpha_3^4 + \dot{c}_4 \alpha_4^4 + \dot{c}_5 &= \frac{1}{5} \\
\dot{c}_3 \alpha_3^5 + \dot{c}_4 \alpha_4^5 + \dot{c}_5 &= \frac{1}{6}
\end{aligned} \right\} \quad (78)$$

Equations (77) lead to the restrictive condition

$$\alpha_3 = \frac{2 \alpha_4 - 1}{5 \alpha_4 - 2} \quad (79)$$

and equations (78) to the conditions

$$\left. \begin{aligned}
\alpha_3 &= \frac{1}{5} \cdot \frac{5 \alpha_4 - 3}{2 \alpha_4 - 1} \\
\alpha_3 &= \frac{3 \alpha_4 - 2}{5 \alpha_4 - 3}
\end{aligned} \right\} \quad (80)$$

Equations (79) and (80) can be written in the form,

$$\left. \begin{aligned} 5 \alpha_3 \alpha_4 - 2 (\alpha_3 + \alpha_4) + 1 &= 0 \\ 10 \alpha_3 \alpha_4 - 5 (\alpha_3 + \alpha_4) + 3 &= 0 \\ 5 \alpha_3 \alpha_4 - 3 (\alpha_3 + \alpha_4) + 2 &= 0 \end{aligned} \right\} \quad (81)$$

Assuming that

$$\alpha_3 + \alpha_4 = 1 \quad , \quad (82)$$

equations (81) reduce to

$$\alpha_3 \alpha_4 = \frac{1}{5} \quad . \quad (83)$$

Equations (82) and (83) result in

$$\alpha_3 = \frac{1}{10} (5 - \sqrt{5}) \quad , \quad \alpha_4 = \frac{1}{10} (5 + \sqrt{5}) \quad . \quad (84)$$

For the weight factors  $c_\kappa$  and  $\dot{c}_\kappa$  , we find from (77) and (78) that

$$c_3 = \frac{1}{24} (5 + \sqrt{5}) \quad , \quad c_4 = \frac{1}{24} (5 - \sqrt{5}) \quad , \quad c_5 = 0 \quad . \quad (85)$$

$$\dot{c}_3 = \frac{5}{12} \quad , \quad \dot{c}_4 = \frac{5}{12} \quad , \quad \dot{c}_5 = \frac{1}{12} \quad . \quad (86)$$

24. The following relations are assumed to hold for the coefficients  $\gamma_{\kappa\lambda}$  :



$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda} = \frac{1}{6} \alpha_{\kappa}^3 \quad (\kappa = 2, 3, 4, 5) . \quad (87)$$

$$\sum_{\lambda=1}^{\kappa-1} \gamma_{\kappa\lambda} \alpha_{\lambda}^2 = \frac{1}{12} \alpha_{\kappa}^4 \quad (\kappa = 3, 4, 5) . \quad (88)$$

$$\dot{c}_3 \gamma_{31} + \dot{c}_4 \gamma_{41} = 0 . \quad (89)$$

Table 1 of [1] reduces again to one equation for  $\gamma_{\kappa\lambda}$ :

$$\dot{c}_3 P_{33} + \dot{c}_4 P_{43} + \dot{c}_5 \cdot \frac{1}{20} = \frac{1}{120} , \quad (90)$$

corresponding to equation (VI, 8)' of this table.

From (87) <sub>$\kappa=2$</sub> , we obtain  $\gamma_{21}$  as a function of  $\alpha_1$  and  $\alpha_2$ . Similarly (87) <sub>$\kappa=3$</sub>  and (88) <sub>$\kappa=3$</sub>  yield  $\gamma_{31}$  and  $\gamma_{32}$  as functions of  $\alpha_1$ ,  $\alpha_2$ , and  $\alpha_3$ . The four equations (87) <sub>$\kappa=4$</sub> , (88) <sub>$\kappa=4$</sub> , (89), and (90) for the three coefficients  $\gamma_{41}$ ,  $\gamma_{42}$ ,  $\gamma_{43}$  lead to a restrictive condition for the  $\alpha_{\kappa}$ 's:

$$\alpha_2 = \frac{\alpha_3 (\alpha_3^4 + \alpha_4^4) - \frac{3}{25}}{2 \alpha_3 \alpha_4^3 + \alpha_3^4 - \alpha_4^4} . \quad (91)$$

Inserting (84) into (91) leads to

$$\alpha_2 = \frac{1}{10} (5 + \sqrt{5}) = \alpha_4 . \quad (92)$$

Putting

$$\gamma_{52} = 0 , \quad (93)$$

we use equations (87)<sub>k=5</sub> and (88)<sub>k=5</sub> to express  $\gamma_{53}$  and  $\gamma_{54}$  by  $\alpha_1$ ,  $\alpha_3$ ,  $\alpha_4$ , and  $\gamma_{51}$ .

Since the leading term of the local truncation error in  $\dot{x}$  is proportional to  $\gamma_{51}$ , we can achieve a small truncation error by a proper choice of  $\gamma_{51}$ .

25. Tables 11, 12, and 13 show the pattern and the numerical values for the coefficients of a fifth-order formula RKN 5(6)-6- $\dot{x}$ . For our formula, we chose  $\alpha_1 = 1$  and  $\gamma_{51} = 1/300$ .

## SECTION V. AN APPLICATION: NUMERICAL INTEGRATION OF CENTRAL ORBITS

26. Let us consider a particle moving in the  $(x, y)$ -plane under the influence of an attracting mass, this mass being located in the origin of the  $(x, y)$ -coordinate system. With proper units, the motion of the particle in the  $(x, y)$ -coordinate system is described by the differential equations

$$\ddot{x} = -\frac{x}{r^3} \quad , \quad \ddot{y} = -\frac{y}{r^3} \quad , \quad (r = \sqrt{x^2 + y^2}) \quad . \quad (94)$$

If we consider an elliptical orbit, equations (94) are solved by

$$\left. \begin{aligned} x &= e + \cos \psi \\ y &= b \cdot \sin \psi \\ t &= \psi + e \cdot \sin \psi \end{aligned} \right\} \quad , \quad (95)$$

the last equation (95) being Kepler's equation.

In (95)  $b$  stands for the minor semi-axis of the elliptical orbit,  $e$  for its eccentricity ( $e = \sqrt{1 - b^2}$ , the major semi-axis  $a$  being equal to 1), and  $\psi$  for the eccentric anomaly.

From (95) we can obtain the coordinates  $x$ ,  $y$  for the particle and the time  $t$  as functions of  $\psi$ . Differentiating (95) with respect to  $t$ , we can also express the velocities  $\dot{x}$  and  $\dot{y}$  by  $\psi$ :

$$\dot{x} = -\frac{\sin \psi}{1 + e \cos \psi} \quad , \quad \dot{y} = \frac{b \cos \psi}{1 + e \cos \psi} \quad . \quad (96)$$

For  $\psi=0$  and  $\psi=2\pi$  (one complete orbit), we find from (95) and (96):

$$\left. \begin{array}{l} t = 0 \\ t = 2\pi \end{array} \right\} x = 1 + e \quad , \quad y = 0 \quad , \quad \dot{x} = 0 \quad , \quad \dot{y} = \frac{b}{1 + e} \quad . \quad (97)$$

27. Integrating (94) for a complete orbit, we can check the accuracy of the numerical integration by comparing the results of the integration with (97). We applied our RKN formulas to two elliptical orbits, one of them (Orbit No. 2) being highly elliptical. The orbits are pictured in Figure 1 (page 50).

For comparison, the same orbits were also computed using the Runge-Kutta-Nyström formulas of report [1] and the Runge-Kutta formulas of report [2].

For Orbit No. 1 we chose  $e = \frac{24}{25}$ , leading to  $b = \frac{7}{25}$  and the initial values

$$x_0 = \frac{49}{25} = 1.96 \quad ; \quad y_0 = 0 \quad , \quad \dot{x}_0 = 0 \quad , \quad \dot{y}_0 = \frac{1}{7} \quad . \quad (98)$$

For Orbit No. 2 we chose  $e = \frac{924}{925}$ , leading to  $b = \frac{43}{925}$  and

$$x_0 = \frac{1849}{925} = 1.99 \overline{891} \dots, y_0 = 0, \dot{x}_0 = 0, \dot{y}_0 = \frac{43}{1849}. \quad (99)$$

In Tables 14 and 15 the results of the various integration formulas are listed for Orbits Nos. 1 and 2. The tables show for a complete revolution ( $t=2\pi$ ) the number of integration steps, the errors, and the execution time of the various methods. All computations were performed on an IBM-7094 computer in double precision (16 decimal digits); all computer programs were written in IBM machine language.

For all formulas, the stepsize control was applied as described in No. 26 of report [1], using a tolerance of  $0.1 \cdot 10^{-16}$ .

28. Tables 14 and 15 show clearly that, for these examples, the Runge-Kutta-Nyström formulas of this report and those of report [1] are considerably faster than our Runge-Kutta formulas of report [2]. The fifth-order formula of this report is also faster than the fifth-order formula of [1]. For higher orders both types of Runge-Kutta-Nyström formulas required, in these examples, approximately the same time on the computer. However, for Orbit No. 2, the seventh- and eighth-order formulas of this report yield more accurate results than the corresponding formulas of [1]. It is believed that this increase in accuracy is gained by the new procedure of stepsize control that we have applied in this report. In the vicinity of singularities it seems to be more reasonable to base the stepsize control on the  $\dot{x}$ -values than on the  $x$ -values. Orbit No. 2 comes rather close to the attracting mass ( $x = y = 0$ ), and the particle moves fast in the vicinity of the mass. Therefore, in this case, a stepsize control based on the  $\dot{x}$ -values seems to be more appropriate to the problem.

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Marshall Space Flight Center, Alabama 35812, February 25, 1973

014-00-00-00-62

## REFERENCES

- [1] FEHLBERG, E.: Classical Eighth- and Lower-Order Runge-Kutta-Nyström Formulas with Stepsize Control for Special Second-Order Differential Equations. NASA TR R-381, March 1972.
- [2] FEHLBERG, E.: Classical Fifth-, Sixth-, Seventh-, and Eighth-Order Runge-Kutta Formulas with Stepsize Control. NASA TR R-287, October 1968.

TABLE 1. PATTERN FOR RKN 8(9)-13- $\dot{x}$

		$\alpha_{\kappa}$	$\gamma_{\kappa\lambda}$											$c_{\kappa}$	$\dot{c}_{\kappa}$		
$\lambda$	$\kappa$		0	1	2	3	4	5	6	7	8	9	10	11	12		
0	0	0	0													*	*
1	*	*	*													0	0
2	*	*	*	*												0	0
3	*	*	*	*	*											0	0
4	*	*	*	*	*	*										0	0
5	1	*	0	*	*	*	*									0	0
6	*	*	0	*	*	*	*	*								0	0
7	*	*	0	0	0	*	*	*	*							*	*
8	*	*	0	0	0	*	*	*	*	*						*	*
9	*	*	0	0	0	0	*	*	*	*	*					*	*
10	*	*	0	0	0	*	*	*	*	*	*	*				*	*
11	*	*	0	0	0	*	*	*	*	*	*	*	*			*	*
12	1	*	0	0	0	0	0	*	*	*	*	*	*	*		0	*
13	1	*	0	0	0	0	0	0	*	*	*	*	*	*	0		

TABLE 2. COEFFICIENTS (IN FRACTION FORM) FOR RKN 8(9)-13- $\dot{x}$

$\alpha_1 = \frac{1}{3}, \alpha_2 = \frac{2}{3}, \alpha_3 = \frac{1}{2}, \alpha_4 = \frac{1}{3}, \alpha_5 = 1, \alpha_6 = \frac{1}{9}, \alpha_7 = \frac{1}{2}, \alpha_8 = \frac{1}{3}, \alpha_9 = \frac{2}{3},$ $\alpha_{10} = \frac{1}{10}(5 - \sqrt{15}), \alpha_{11} = \frac{1}{10}(5 + \sqrt{15}), \alpha_{12} = 1, \alpha_{13} = 1$
$\gamma_{10} = \frac{1}{18}$ $\gamma_{20} = \frac{2}{27}, \gamma_{21} = \frac{4}{27}$ $\gamma_{30} = \frac{7}{128}, \gamma_{31} = \frac{5}{64}, \gamma_{32} = -\frac{1}{128}$ $\gamma_{40} = \frac{89}{3240}, \gamma_{41} = \frac{31}{540}, \gamma_{42} = \frac{11}{1080}, \gamma_{43} = -\frac{16}{405}$ $\gamma_{50} = \frac{11}{120}, \gamma_{51} = 0, \gamma_{52} = \frac{9}{40}, \gamma_{53} = -\frac{4}{15}, \gamma_{54} = \frac{9}{20}$ $\gamma_{60} = \frac{33\,259}{7\,085\,880}, \gamma_{61} = 0, \gamma_{62} = \frac{343}{157\,464}, \gamma_{63} = -\frac{4708}{885\,735}, \gamma_{64} = \frac{1879}{393\,660}, \gamma_{65} = -\frac{139}{885\,735}$ $\gamma_{70} = \frac{29}{1920}, \gamma_{71} = 0, \gamma_{72} = 0, \gamma_{73} = 0, \gamma_{74} = \frac{99}{2560}, \gamma_{75} = \frac{1}{30\,720}, \gamma_{76} = \frac{729}{10\,240}$ $\gamma_{80} = \frac{13}{1215}, \gamma_{81} = 0, \gamma_{82} = 0, \gamma_{83} = 0, \gamma_{84} = \frac{1}{144}, \gamma_{85} = \frac{1}{77\,760}, \gamma_{86} = \frac{87}{2240}, \gamma_{87} = -\frac{8}{8505}$ $\gamma_{90} = \frac{22}{1215}, \gamma_{91} = 0, \gamma_{92} = 0, \gamma_{93} = 0, \gamma_{94} = 0, \gamma_{95} = \frac{1}{4860}, \gamma_{96} = \frac{3}{28}, \gamma_{97} = \frac{256}{8505}, \gamma_{98} = \frac{1}{15}$ $\gamma_{100} = \frac{1}{420\,000}(7561 - 1454 \cdot \sqrt{15}), \gamma_{101} = 0, \gamma_{102} = 0, \gamma_{103} = 0, \gamma_{104} = -\frac{9}{800\,000}(1373 + 45 \cdot \sqrt{15})$ $\gamma_{105} = \frac{1}{1\,344\,000}(379 - 145 \sqrt{15}), \gamma_{106} = \frac{729}{78\,400\,000}(6997 - 1791 \sqrt{15}), \gamma_{107} = \frac{1}{183\,750}(999 - 473 \sqrt{15})$ $\gamma_{108} = \frac{27}{5\,600\,000}(19\,407 - 3865 \sqrt{15}), \gamma_{109} = \frac{297}{700\,000}(78 - 19 \cdot \sqrt{15})$ $\gamma_{110} = \frac{1}{840\,000}(12\,647 + 2413 \sqrt{15}), \gamma_{111} = 0, \gamma_{112} = 0, \gamma_{113} = 0, \gamma_{114} = -\frac{9}{800\,000}(1373 - 45 \cdot \sqrt{15})$ $\gamma_{115} = -\frac{1}{336\,000}(29 - 61 \sqrt{15}), \gamma_{116} = \frac{729}{19\,600\,000}(14\,743 + 3789 \sqrt{15}), \gamma_{117} = \frac{1}{183\,750}(999 + 143 \sqrt{15})$ $\gamma_{118} = \frac{27}{5\,600\,000}(20\,157 + 4315 \cdot \sqrt{15}), \gamma_{119} = \frac{27}{1\,400\,000}(1641 + 463 \sqrt{15}), \gamma_{1110} = \frac{1}{56}(27 + 7 \sqrt{15})$ $\gamma_{120} = \frac{9}{280} - \frac{35}{6561} \cdot \gamma_{126}, \gamma_{121} = 0, \gamma_{122} = 0, \gamma_{123} = 0, \gamma_{124} = 0, \gamma_{125} = 0, \gamma_{126} = \gamma_{126}$ $\gamma_{127} = \frac{16}{315} - \frac{160}{19\,683} \cdot \gamma_{126}, \gamma_{128} = \frac{243}{1540} + \frac{35}{2673} \cdot \gamma_{126}, \gamma_{129} = \frac{243}{3080} + \frac{7}{2673} \cdot \gamma_{126}$ $\gamma_{1210} = \frac{25}{1386}(5 + \sqrt{15}) - \frac{3500}{216\,513}(31 + 8 \sqrt{15}) \cdot \gamma_{126}, \gamma_{1211} = \frac{25}{1386}(5 - \sqrt{15}) - \frac{3500}{216\,513}(31 - 8 \sqrt{15}) \cdot \gamma_{126}$ $\gamma_{130} = c_0 = \frac{9}{280}, \gamma_{131} = c_1 = 0, \gamma_{132} = c_2 = 0, \gamma_{133} = c_3 = 0, \gamma_{134} = c_4 = 0, \gamma_{135} = c_5 = 0$ $\gamma_{136} = c_6 = 0, \gamma_{137} = c_7 = \frac{16}{315}, \gamma_{138} = c_8 = \frac{243}{1540}, \gamma_{139} = c_9 = \frac{243}{3080}, \gamma_{1310} = c_{10} = \frac{25}{1386}(5 + \sqrt{15})$ $\gamma_{1311} = c_{11} = \frac{25}{1386}(5 - \sqrt{15}), \gamma_{1312} = c_{12} = 0$
$\dot{c}_0 = \frac{9}{280}, \dot{c}_1 = 0, \dot{c}_2 = 0, \dot{c}_3 = 0, \dot{c}_4 = 0, \dot{c}_5 = 0, \dot{c}_6 = 0, \dot{c}_7 = \frac{32}{315}, \dot{c}_8 = \frac{729}{3080},$ $\dot{c}_9 = \frac{729}{3080}, \dot{c}_{10} = \frac{125}{693}, \dot{c}_{11} = \frac{125}{693}, \dot{c}_{12} = \frac{9}{280}$
<p>Truncation Error in <math>\dot{x}</math>: <math>TE_{\dot{x}} = \frac{9}{280}(f_{12} - f_{13})h</math></p>

TABLE 3. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 8(9)-13- $\dot{x}$

$\alpha_1$	=	0.3333	3333	3333	3333	3333	3333	3333	3333
$\alpha_2$	=	0.6666	6666	6666	6666	6666	6666	6666	6667
$\alpha_3$	=	0.5							
$\alpha_4$	=	0.3333	3333	3333	3333	3333	3333	3333	3333
$\alpha_5$	=	1							
$\alpha_6$	=	0.1111	1111	1111	1111	1111	1111	1111	1111
$\alpha_7$	=	0.5							
$\alpha_8$	=	0.3333	3333	3333	3333	3333	3333	3333	3333
$\alpha_9$	=	0.6666	6666	6666	6666	6666	6666	6666	6667
$\alpha_{10}$	=	0.1127	0166	5379	2583	1148	2073	4600	2176
$\alpha_{11}$	=	0.8872	9833	4620	7416	8851	7926	5399	7824
$\alpha_{12}$	=	1							
$\alpha_{13}$	=	1							
$\gamma_{10}$	=	0.5555	5555	5555	5555	5555	5555	5555	5556 · 10 <sup>-1</sup>
$\gamma_{20}$	=	0.7407	4074	0740	7407	4074	0740	7407	4074 · 10 <sup>-1</sup>
$\gamma_{21}$	=	0.1481	4814	8148	1481	4814	8148	1481	4815
$\gamma_{30}$	=	0.5468	75						· 10 <sup>-1</sup>
$\gamma_{31}$	=	0.7812	5						· 10 <sup>-1</sup>
$\gamma_{32}$	=	-0.7812	5						· 10 <sup>-2</sup>
$\gamma_{40}$	=	0.2746	9135	8024	6913	5802	4691	3580	2469 · 10 <sup>-1</sup>
$\gamma_{41}$	=	0.5740	7407	4074	0740	7407	4074	0740	7407 · 10 <sup>-1</sup>
$\gamma_{42}$	=	0.1018	5185	1851	8518	5185	1851	8518	5185 · 10 <sup>-1</sup>
$\gamma_{43}$	=	-0.3950	6172	8395	0617	2839	5061	7283	9506 · 10 <sup>-1</sup>
$\gamma_{50}$	=	0.9166	6666	6666	6666	6666	6666	6666	6667 · 10 <sup>-1</sup>
$\gamma_{51}$	=	0							
$\gamma_{52}$	=	0.225							
$\gamma_{53}$	=	-0.2666	6666	6666	6666	6666	6666	6666	6667
$\gamma_{54}$	=	0.45							
$\gamma_{60}$	=	0.4693	7007	1183	8190	8810	1971	8087	2383 · 10 <sup>-2</sup>
$\gamma_{61}$	=	0							
$\gamma_{62}$	=	0.2178	2756	6935	9345	6282	0708	2253	7215 · 10 <sup>-2</sup>
$\gamma_{63}$	=	-0.5315	3595	6013	9319	3223	7068	6492	0095 · 10 <sup>-2</sup>
$\gamma_{64}$	=	0.4773	1544	9880	6076	3095	0566	4786	8719 · 10 <sup>-2</sup>
$\gamma_{65}$	=	-0.1569	3181	3691	4539	9018	8939	1296	4939 · 10 <sup>-3</sup>
$\gamma_{70}$	=	0.1510	4166	6666	6666	6666	6666	6666	6667 · 10 <sup>-1</sup>
$\gamma_{71}$	=	0							
$\gamma_{72}$	=	0							
$\gamma_{73}$	=	0							
$\gamma_{74}$	=	0.3867	1875						· 10 <sup>-1</sup>
$\gamma_{75}$	=	0.3255	2083	3333	3333	3333	3333	3333	3333 · 10 <sup>-4</sup>



TABLE 3. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 8(9)-13-x̄  
(Continued)

$\gamma_{76}$	= 0.7119 1406 25	$\cdot 10^{-1}$
$\gamma_{80}$	= 0.1069 9588 4773 6625 5144 0329 2181 0700	$\cdot 10^{-1}$
$\gamma_{81}$	= 0	
$\gamma_{82}$	= 0	
$\gamma_{83}$	= 0	
$\gamma_{84}$	= 0.6944 4444 4444 4444 4444 4444 4444 4444	$\cdot 10^{-2}$
$\gamma_{85}$	= 0.1286 0082 3045 2674 8971 1934 1563 7860	$\cdot 10^{-4}$
$\gamma_{86}$	= 0.3883 9285 7142 8571 4285 7142 8571 4286	$\cdot 10^{-1}$
$\gamma_{87}$	= -0.9406 2316 2845 3850 6760 7289 8295 1205	$\cdot 10^{-3}$
$\gamma_{90}$	= 0.1810 6995 8847 7366 2551 4403 2921 8107	$\cdot 10^{-1}$
$\gamma_{91}$	= 0	
$\gamma_{92}$	= 0	
$\gamma_{93}$	= 0	
$\gamma_{94}$	= 0	
$\gamma_{95}$	= 0.2057 6131 6872 4279 8353 9094 6502 0576	$\cdot 10^{-3}$
$\gamma_{96}$	= 0.1071 4285 7142 8571 4285 7142 8571 4286	
$\gamma_{97}$	= 0.3009 9941 2110 5232 2163 4332 7454 4386	$\cdot 10^{-1}$
$\gamma_{98}$	= 0.6666 6666 6666 6666 6666 6666 6666 6667	$\cdot 10^{-1}$
$\gamma_{100}$	= 0.4594 4814 6336 7656 7832 1273 3592 1819	$\cdot 10^{-2}$
$\gamma_{101}$	= 0	
$\gamma_{102}$	= 0	
$\gamma_{103}$	= 0	
$\gamma_{104}$	= -0.1740 6947 8190 1750 4798 1220 0310 8640	$\cdot 10^{-1}$
$\gamma_{105}$	= -0.1358 5013 7797 6751 8478 4965 3891 1343	$\cdot 10^{-3}$
$\gamma_{106}$	= 0.5624 3490 8687 4288 9606 4146 7180 2943	$\cdot 10^{-3}$
$\gamma_{107}$	= -0.4532 9040 6942 0996 9343 6621 7872 6371	$\cdot 10^{-2}$
$\gamma_{108}$	= 0.2139 7111 2333 0803 7669 1281 7128 6734	$\cdot 10^{-1}$
$\gamma_{109}$	= 0.1872 5071 1050 2209 3099 0486 4784 3256	$\cdot 10^{-2}$
$\gamma_{110}$	= 0.2618 1558 1123 7916 3028 4971 0405 9137	$\cdot 10^{-1}$
$\gamma_{111}$	= 0	
$\gamma_{112}$	= 0	
$\gamma_{113}$	= 0	
$\gamma_{114}$	= -0.1348 5552 1809 8249 5201 8779 9689 1360	$\cdot 10^{-1}$
$\gamma_{115}$	= 0.6168 2138 1305 5131 8451 1711 8731 7478	$\cdot 10^{-3}$
$\gamma_{116}$	= 0.1094 1595 9245 9721 8867 0006 8800 0631	$\cdot 10^{+1}$
$\gamma_{117}$	= 0.8450 8115 2929 3391 0997 5855 7562 8239	$\cdot 10^{-2}$
$\gamma_{118}$	= 0.1777 6087 9419 6241 2575 1394 6991 7887	
$\gamma_{119}$	= 0.6623 0832 0078 1351 3201 1614 2625 9057	$\cdot 10^{-1}$
$\gamma_{1110}$	= -0.9662 6577 5418 7842 5350 4551 0321 1566	
$\gamma_{120}$	= 0.1880 6475 4937 1829 2072 2015 3722 2113	$\cdot 10^{-1}$



TABLE 4. FLOW CHART FOR RKN 8(9)-13- $\dot{x}$

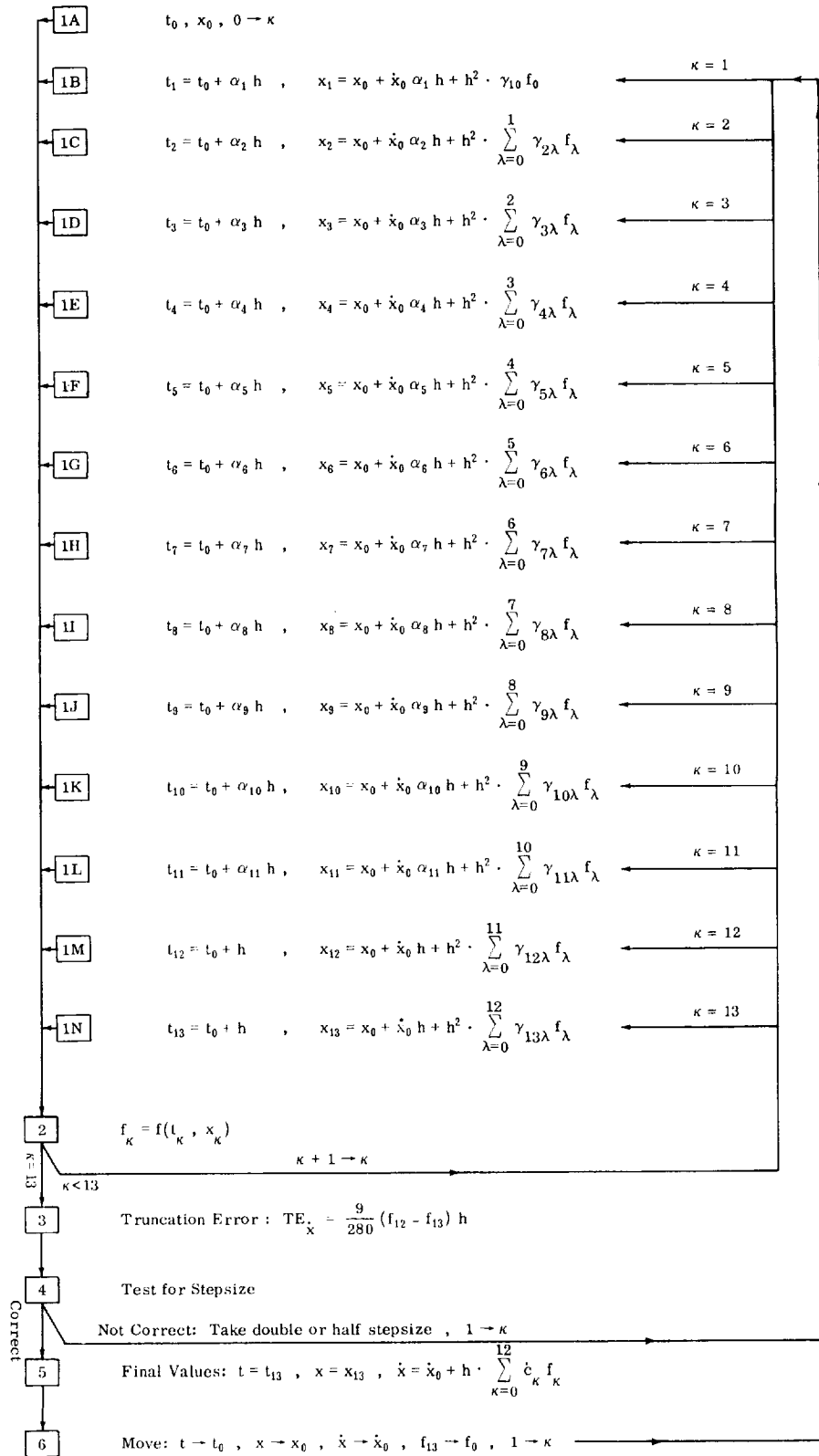


TABLE 5. PATTERN FOR RKN 7(8)-10-x

$\kappa \backslash \lambda$	$\alpha_{\kappa}$	$\gamma_{\kappa\lambda}$										$c_{\kappa}$	$\dot{c}_{\kappa}$
		0	1	2	3	4	5	6	7	8	9		
0	0	0										*	*
1	*	*										0	0
2	*	*	*									0	0
3	*	*	*	*								0	0
4	*	*	0	*	*							0	0
5	*	*	0	*	*	*						0	0
6	*	*	0	0	*	*	*					*	*
7	*	*	0	0	*	*	*	*				*	*
8	*	*	0	0	*	*	*	*	*			*	*
9	1	*	0	0	*	*	0	*	*	*		0	*
10	1	*	0	0	0	0	0	*	*	*	0		

TABLE 6. COEFFICIENTS (IN FRACTION FORM) FOR RKN 7(8)-10- $\dot{x}$

$\alpha_1 = \frac{5}{21}, \alpha_2 = \frac{10}{21}, \alpha_3 = \frac{1}{7}, \alpha_4 = \frac{5}{7}, \alpha_5 = \frac{1}{14}(7 + \sqrt{21}), \alpha_6 = \frac{1}{2}, \alpha_7 = \frac{1}{14}(7 - \sqrt{21}),$ $\alpha_8 = \frac{1}{14}(7 + \sqrt{21}), \alpha_9 = 1, \alpha_{10} = 1$
$\gamma_{10} = \frac{25}{882}$ $\gamma_{20} = \frac{50}{1323}, \gamma_{21} = \frac{100}{1323}$ $\gamma_{30} = \frac{73}{9800}, \gamma_{31} = \frac{17}{4900}, \gamma_{32} = -\frac{1}{1400}$ $\gamma_{40} = \frac{25}{1176}, \gamma_{41} = 0, \gamma_{42} = \frac{225}{2744}, \gamma_{43} = \frac{625}{4116}$ $\gamma_{50} = \frac{1}{42000}(661 + 73\sqrt{21}), \gamma_{51} = 0, \gamma_{52} = \frac{9}{98000}(637 + 141\sqrt{21}), \gamma_{53} = \frac{1}{11760}(1127 + 226\sqrt{21})$ $\gamma_{54} = \frac{1}{42000}(357 + 76\sqrt{21})$ $\gamma_{60} = \frac{1}{19200}(531 - 73\sqrt{21}), \gamma_{61} = 0, \gamma_{62} = 0, \gamma_{63} = -\frac{7}{15360}(105 - 73\sqrt{21})$ $\gamma_{64} = \frac{7}{230400}(399 + 73\sqrt{21}), \gamma_{65} = \frac{73}{11520}(21 - 5\sqrt{21})$ $\gamma_{70} = \frac{1}{29400}(789 - 89\sqrt{21}), \gamma_{71} = 0, \gamma_{72} = 0, \gamma_{73} = -\frac{1}{8400}(105 - 17\sqrt{21})$ $\gamma_{74} = -\frac{1}{25200}(77 + 103\sqrt{21}), \gamma_{75} = \frac{13}{17640}(147 - 29\sqrt{21}), \gamma_{76} = \frac{2}{11025}(325 - 51\sqrt{21})$ $\gamma_{80} = \frac{1}{29400}(579 + 235\sqrt{21}), \gamma_{81} = 0, \gamma_{82} = 0, \gamma_{83} = \frac{1}{4200}(315 - 191\sqrt{21}), \gamma_{84} = -\frac{1}{12600}(161 - 15\sqrt{21})$ $\gamma_{85} = -\frac{3}{490}(21 - 5\sqrt{21}), \gamma_{86} = \frac{2}{11025}(395 + 51\sqrt{21}), \gamma_{87} = \frac{1}{280}(43 + 9\sqrt{21})$ $\gamma_{90} = \frac{1}{20} - \frac{4}{49}\gamma_{93}, \gamma_{91} = 0, \gamma_{92} = 0, \gamma_{93} = \gamma_{93}, \gamma_{94} = -\frac{1}{9}\gamma_{93}, \gamma_{95} = 0, \gamma_{96} = \frac{8}{45} + \frac{64}{441} \cdot \gamma_{93}$ $\gamma_{97} = \frac{7}{360}(7 + \sqrt{21}) - \frac{10}{441}(21 + 5\sqrt{21})\gamma_{93}, \gamma_{98} = \frac{7}{360}(7 - \sqrt{21}) - \frac{10}{441}(21 - 5\sqrt{21})\gamma_{93}$ $\gamma_{100} = c_0 = \frac{1}{20}, \gamma_{101} = c_1 = 0, \gamma_{102} = c_2 = 0, \gamma_{103} = c_3 = 0, \gamma_{104} = c_4 = 0, \gamma_{105} = c_5 = 0$ $\gamma_{106} = c_6 = \frac{8}{45}, \gamma_{107} = c_7 = \frac{7}{360}(7 + \sqrt{21}), \gamma_{108} = c_8 = \frac{7}{360}(7 - \sqrt{21}), \gamma_{109} = c_9 = 0$
$\dot{c}_0 = \frac{1}{20}, \dot{c}_1 = 0, \dot{c}_2 = 0, \dot{c}_3 = 0, \dot{c}_4 = 0, \dot{c}_5 = 0, \dot{c}_6 = \frac{16}{45}, \dot{c}_7 = \frac{49}{180}, \dot{c}_8 = \frac{49}{180}, \dot{c}_9 = \frac{1}{20}$
<p>Truncation Error in <math>k</math>: <math>TE_{\dot{x}} = \frac{1}{20}(f_9 - f_{10})h</math></p>

TABLE 7. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 7(8)-10-ẋ

$\alpha_1 =$	0.2380	9523	8095	2380	9523	8095	2380	9524	
$\alpha_2 =$	0.4761	9047	6190	4761	9047	6190	4761	9048	
$\alpha_3 =$	0.1428	5714	2857	1428	5714	2857	1428	5714	
$\alpha_4 =$	0.7142	8571	4285	7142	8571	4285	7142	8571	
$\alpha_5 =$	0.8273	2683	5353	9885	7189	9146	2281	2343	
$\alpha_6 =$	0.5								
$\alpha_7 =$	0.1726	7316	4646	0114	2810	0853	7718	7657	
$\alpha_8 =$	0.8273	2683	5353	9885	7189	9146	2281	2343	
$\alpha_9 =$	1								
$\alpha_{10} =$	1								
$\gamma_{10} =$	0.2834	4671	2018	1405	8956	9160	9977	3243	$\cdot 10^{-1}$
$\gamma_{20} =$	0.3779	2894	9357	5207	8609	2214	6636	4324	$\cdot 10^{-1}$
$\gamma_{21} =$	0.7558	5789	8715	0415	7218	4429	3272	8647	$\cdot 10^{-1}$
$\gamma_{30} =$	0.7448	9795	9183	6734	6938	7755	1020	4082	$\cdot 10^{-2}$
$\gamma_{31} =$	0.3469	3877	5510	2040	8163	2653	0612	2449	$\cdot 10^{-2}$
$\gamma_{32} =$	-0.7142	8571	4285	7142	8571	4285	7142	8571	$\cdot 10^{-3}$
$\gamma_{40} =$	0.2125	8503	4013	6054	4217	6870	7482	9932	$\cdot 10^{-1}$
$\gamma_{41} =$	0								
$\gamma_{42} =$	0.8199	7084	5481	0495	6268	2215	7434	4023	$\cdot 10^{-1}$
$\gamma_{43} =$	0.1518	4645	2866	8610	3012	6336	2487	8523	
$\gamma_{50} =$	0.2370	3048	2317	0896	0011	4506	5345	5765	$\cdot 10^{-1}$
$\gamma_{51} =$	0								
$\gamma_{52} =$	0.1178	3967	9152	0302	1396	2859	5090	6980	
$\gamma_{53} =$	0.1838	9983	9035	7159	7291	5722	6756	6178	
$\gamma_{54} =$	0.1679	2279	8289	6771	0488	1117	0444	5794	$\cdot 10^{-1}$
$\gamma_{60} =$	0.1023	2915	3264	6998	3308	2850	2889	8847	$\cdot 10^{-1}$
$\gamma_{61} =$	0								
$\gamma_{62} =$	0								
$\gamma_{63} =$	0.1046	0261	5893	3876	4605	2505	9971	3509	
$\gamma_{64} =$	0.2228	6007	7262	2584	3070	1670	6647	5673	$\cdot 10^{-1}$
$\gamma_{65} =$	-0.1212	1538	9460	8347	2430	9580	9250	9611	$\cdot 10^{-1}$
$\gamma_{70} =$	0.1296	4311	6717	3232	1068	4919	6597	8170	$\cdot 10^{-1}$
$\gamma_{71} =$	0								
$\gamma_{72} =$	0								
$\gamma_{73} =$	-0.3225	7396	6497	0323	7961	9085	6869	8362	$\cdot 10^{-2}$
$\gamma_{74} =$	-0.2178	5924	4674	7823	4947	5622	5638	7063	$\cdot 10^{-1}$
$\gamma_{75} =$	0.1039	5065	9297	9865	7455	5729	1428	3704	$\cdot 10^{-1}$
$\gamma_{76} =$	0.1656	0297	4253	5186	5698	6865	4750	4739	$\cdot 10^{-1}$
$\gamma_{80} =$	0.5632	3309	1263	4770	0732	9316	6974	5785	$\cdot 10^{-1}$
$\gamma_{81} =$	0								

TABLE 7. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 7(8)-10- $\dot{x}$   
(Concluded)

$\gamma_{82}$	= 0	
$\gamma_{83}$	= -0.1333 9808 5175 3727 2410 9123 0985 7192	
$\gamma_{84}$	= -0.7322 3305 2187 7968 2461 2534 0642 3873	$\cdot 10^{-2}$
$\gamma_{85}$	= 0.1171 1500 8659 9510 2242 4912 4062 4327	$\cdot 10^{-1}$
$\gamma_{86}$	= 0.1140 5194 7472 6073 1797 4782 8402 5036	
$\gamma_{87}$	= 0.3008 6850 4480 7234 2878 3187 2312 2697	
$\gamma_{90}$	= 0.4183 6734 6938 7755 1020 4081 6326 5306	$\cdot 10^{-1}$
$\gamma_{91}$	= 0	
$\gamma_{92}$	= 0	
$\gamma_{93}$	= 0.1	
$\gamma_{94}$	= -0.1111 1111 1111 1111 1111 1111 1111 1111	$\cdot 10^{-1}$
$\gamma_{95}$	= 0	
$\gamma_{96}$	= 0.1922 9024 9433 1065 7596 3718 8208 6168	
$\gamma_{97}$	= 0.1256 4106 1472 7145 7601 7125 3258 9020	
$\gamma_{98}$	= 0.5134 3065 5114 1240 8109 8588 0109 3928	$\cdot 10^{-1}$
$\gamma_{100} = c_0$	= 0.5	$\cdot 10^{-1}$
$\gamma_{101} = c_1$	= 0	
$\gamma_{102} = c_2$	= 0	
$\gamma_{103} = c_3$	= 0	
$\gamma_{104} = c_4$	= 0	
$\gamma_{105} = c_5$	= 0	
$\gamma_{106} = c_6$	= 0.1777 7777 7777 7777 7777 7777 7777 7778	
$\gamma_{107} = c_7$	= 0.2252 1674 9624 1413 3346 1434 2509 8916	
$\gamma_{108} = c_8$	= 0.4700 5472 5980 8088 8760 7879 7123 3067	$\cdot 10^{-1}$
$\gamma_{109} = c_9$	= 0	
$\dot{c}_0$	= 0.5	$\cdot 10^{-1}$
$\dot{c}_1$	= 0	
$\dot{c}_2$	= 0	
$\dot{c}_3$	= 0	
$\dot{c}_4$	= 0	
$\dot{c}_5$	= 0	
$\dot{c}_6$	= 0.3555 5555 5555 5555 5555 5555 5555 5556	
$\dot{c}_7$	= 0.2722 2222 2222 2222 2222 2222 2222 2222	
$\dot{c}_8$	= 0.2722 2222 2222 2222 2222 2222 2222 2222	
$\dot{c}_9$	= 0.5	$\cdot 10^{-1}$

TABLE 8. PATTERN FOR RKN 6(7)-8- $\dot{x}$

		$\alpha_{\kappa}$	$\gamma_{\kappa\lambda}$							$c_{\kappa}$	$\dot{c}_{\kappa}$	
$\kappa$	$\lambda$		0	1	2	3	4	5	6	7		
	0	0	0									*
1	*	*	*								0	0
2	*	*	*	*							0	0
3	*	*	*	*	*						0	0
4	*	*	0	*	*	*					*	*
5	*	*	0	*	*	*	*				*	*
6	*	*	0	*	*	*	*	*			*	*
7	1	*	0	0	*	*	*	*	*		0	*
8	1	*	0	0	0	*	*	*	*	0		



TABLE 9. COEFFICIENTS (IN FRACTION FORM) FOR RKN 6(7)-8- $\dot{x}$

$\alpha_1 = \frac{1}{5} , \quad \alpha_2 = \frac{2}{5} , \quad \alpha_3 = \frac{1}{6} , \quad \alpha_4 = \frac{1}{2} , \quad \alpha_5 = \frac{1}{14} (7 - \sqrt{21}) , \quad \alpha_6 = \frac{1}{14} (7 + \sqrt{21}) ,$ $\alpha_7 = 1 , \quad \alpha_8 = 1$
$\gamma_{10} = \frac{1}{50}$ $\gamma_{20} = \frac{2}{75} , \quad \gamma_{21} = \frac{4}{75}$ $\gamma_{30} = \frac{277}{31\,104} , \quad \gamma_{31} = \frac{95}{15\,552} , \quad \gamma_{32} = -\frac{35}{31\,104}$ $\gamma_{40} = \frac{5}{192} , \quad \gamma_{41} = 0 , \quad \gamma_{42} = \frac{25}{1344} , \quad \gamma_{43} = \frac{9}{112}$ $\gamma_{50} = \frac{1}{4116} (56 - 5\sqrt{21}) , \quad \gamma_{51} = 0 , \quad \gamma_{52} = -\frac{25}{28\,812} (77 - 16\sqrt{21}) , \quad \gamma_{53} = \frac{9}{9604} (133 - 27\sqrt{21})$ $\gamma_{54} = \frac{1}{4116} (441 - 95\sqrt{21})$ $\gamma_{60} = \frac{1}{11\,760} (781 + 103\sqrt{21}) , \quad \gamma_{61} = 0 , \quad \gamma_{62} = -\frac{25}{279\,888} (1369 + 599\sqrt{21})$ $\gamma_{63} = -\frac{9}{6860} (2389 + 513\sqrt{21}) , \quad \gamma_{64} = \frac{1}{2940} (315 + 127\sqrt{21}) , \quad \gamma_{65} = \frac{69}{4760} (225 + 49\sqrt{21})$ $\gamma_{70} = \frac{1}{20} - \frac{1}{54} \gamma_{73} , \quad \gamma_{71} = 0 , \quad \gamma_{72} = 0 , \quad \gamma_{73} = \gamma_{73} , \quad \gamma_{74} = \frac{8}{45} + \frac{1}{81} \gamma_{73}$ $\gamma_{75} = \frac{7}{360} (7 + \sqrt{21}) - \frac{7}{324} (23 + 5\sqrt{21}) \gamma_{73} , \quad \gamma_{76} = \frac{7}{360} (7 - \sqrt{21}) - \frac{7}{324} (23 - 5\sqrt{21}) \gamma_{73}$ $\gamma_{80} = c_0 = \frac{1}{20} , \quad \gamma_{81} = c_1 = 0 , \quad \gamma_{82} = c_2 = 0 , \quad \gamma_{83} = c_3 = 0 , \quad \gamma_{84} = c_4 = \frac{8}{45} ,$ $\gamma_{85} = c_5 = \frac{7}{360} (7 + \sqrt{21}) , \quad \gamma_{86} = c_6 = \frac{7}{360} (7 - \sqrt{21}) , \quad \gamma_{87} = c_7 = 0$
$\dot{c}_0 = \frac{1}{20} , \quad \dot{c}_1 = 0 , \quad \dot{c}_2 = 0 , \quad \dot{c}_3 = 0 , \quad \dot{c}_4 = \frac{16}{45} , \quad \dot{c}_5 = \frac{49}{180} , \quad \dot{c}_6 = \frac{49}{180} , \quad \dot{c}_7 = \frac{1}{20}$
<p>Truncation Error in <math>\dot{x}</math>: <math>TE_x = \frac{1}{20} (f_7 - f_8) h</math></p>

TABLE 10. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 6(7)-8- $\dot{x}$

$\alpha_1 = 0.2$	
$\alpha_2 = 0.4$	
$\alpha_3 = 0.1666$	6666 6666 6666 6666 6666 6666 6666 6667
$\alpha_4 = 0.5$	
$\alpha_5 = 0.1726$	7316 4646 0114 2810 0853 7718 7657
$\alpha_6 = 0.8273$	2683 5353 9885 7189 9146 2281 2343
$\alpha_7 = 1$	
$\alpha_8 = 1$	
$\gamma_{10} = 0.2$	$\cdot 10^{-1}$
$\gamma_{20} = 0.2666$	6666 6666 6666 6666 6666 6666 6666 6667 $\cdot 10^{-1}$
$\gamma_{21} = 0.5333$	3333 3333 3333 3333 3333 3333 3333 3333 $\cdot 10^{-1}$
$\gamma_{30} = 0.8905$	6069 9588 4773 6625 5144 0329 2181 $\cdot 10^{-2}$
$\gamma_{31} = 0.6108$	5390 9465 0205 7613 1687 2427 9835 $\cdot 10^{-2}$
$\gamma_{32} = -0.1125$	2572 0164 6090 5349 7942 3868 3128 $\cdot 10^{-2}$
$\gamma_{40} = 0.2604$	1666 6666 6666 6666 6666 6666 6666 6667 $\cdot 10^{-1}$
$\gamma_{41} = 0$	
$\gamma_{42} = 0.1860$	1190 4761 9047 6190 4761 9047 6190 $\cdot 10^{-1}$
$\gamma_{43} = 0.8035$	7142 8571 4285 7142 8571 4285 7143 $\cdot 10^{-1}$
$\gamma_{50} = 0.8038$	6592 6268 7269 1853 8866 9589 7376 $\cdot 10^{-2}$
$\gamma_{51} = 0$	
$\gamma_{52} = -0.3192$	0630 9932 1949 0963 7585 4592 1420 $\cdot 10^{-2}$
$\gamma_{53} = 0.8687$	4329 5769 7925 6975 3275 0096 2197 $\cdot 10^{-2}$
$\gamma_{54} = 0.1373$	9817 7337 1039 6924 5274 9415 8987 $\cdot 10^{-2}$
$\gamma_{60} = 0.1065$	4806 9437 1132 2454 7497 3521 2194
$\gamma_{61} = 0$	
$\gamma_{62} = -0.3674$	6509 6867 1886 7582 2671 9499 4454
$\gamma_{63} = -0.6218$	4769 6554 0978 6166 7886 4999 0441 $\cdot 10^{+1}$
$\gamma_{64} = 0.3050$	9765 7571 2216 6014 8531 2903 4131
$\gamma_{65} = 0.6516$	5311 8164 8255 2651 8365 2849 1585 $\cdot 10^{+1}$
$\gamma_{70} = 0.4981$	4814 8148 1481 4814 8148 1481 4815 $\cdot 10^{-1}$
$\gamma_{71} = 0$	
$\gamma_{72} = 0$	
$\gamma_{73} = 0.1$	$\cdot 10^{-1}$
$\gamma_{74} = 0.1779$	0123 4567 9012 3456 7901 2345 6790
$\gamma_{75} = 0.2152$	9730 0570 9482 9641 7280 4963 0457
$\gamma_{76} = 0.4698$	6650 0463 3565 4200 0034 5431 2711 $\cdot 10^{-1}$



TABLE 12. COEFFICIENTS (IN FRACTION FORM) FOR RKN 5(6)-6- $\dot{x}$

$\alpha_1 = 1 \quad , \quad \alpha_2 = \frac{1}{10} (5 + \sqrt{5}) \quad , \quad \alpha_3 = \frac{1}{10} (5 - \sqrt{5}) \quad ,$ $\alpha_4 = \frac{1}{10} (5 + \sqrt{5}) \quad , \quad \alpha_5 = 1 \quad , \quad \alpha_6 = 1$
$\gamma_{10} = \frac{1}{2}$ $\gamma_{20} = \frac{1}{300} (35 + 11 \cdot \sqrt{5}) \quad , \quad \gamma_{21} = \frac{1}{150} (5 + 2 \cdot \sqrt{5})$ $\gamma_{30} = \frac{1}{600} (25 - 3 \sqrt{5}) \quad , \quad \gamma_{31} = -\frac{1}{300} \sqrt{5} \quad , \quad \gamma_{32} = \frac{1}{120} (13 - 5 \sqrt{5})$ $\gamma_{40} = \frac{1}{600} (25 + 3 \sqrt{5}) \quad , \quad \gamma_{41} = \frac{1}{300} \sqrt{5} \quad , \quad \gamma_{42} = 0$ $\gamma_{43} = \frac{1}{120} (13 + 5 \sqrt{5})$ $\gamma_{50} = \frac{1}{12} - \gamma_{51} \quad , \quad \gamma_{51} = \gamma_{51} \quad , \quad \gamma_{52} = 0 \quad ,$ $\gamma_{53} = \frac{1}{24} (5 + \sqrt{5}) + \sqrt{5} \cdot \gamma_{51} \quad , \quad \gamma_{54} = \frac{1}{24} (5 - \sqrt{5}) - \sqrt{5} \cdot \gamma_{51}$ $\gamma_{60} = c_0 = \frac{1}{12} \quad , \quad \gamma_{61} = c_1 = 0 \quad , \quad \gamma_{62} = c_2 = 0 \quad ,$ $\gamma_{63} = c_3 = \frac{1}{24} (5 + \sqrt{5}) \quad , \quad \gamma_{64} = c_4 = \frac{1}{24} (5 - \sqrt{5}) \quad , \quad \gamma_{65} = c_5 = 0$
$\dot{c}_0 = \frac{1}{12} \quad , \quad \dot{c}_1 = 0 \quad , \quad \dot{c}_2 = 0 \quad , \quad \dot{c}_3 = \frac{5}{12} \quad , \quad \dot{c}_4 = \frac{5}{12} \quad , \quad \dot{c}_5 = \frac{1}{12}$
<p>Truncation Error in <math>\dot{x}</math>: <math>TE_{\dot{x}} = \frac{1}{12} (f_5 - f_6) h</math></p>

TABLE 13. COEFFICIENTS (IN DECIMAL FORM) FOR RKN 5(6)-6- $\dot{x}$

$\alpha_1$	= 1
$\alpha_2$	= 0. 7236 0679 7749 9789 6964 0917 3668 7313
$\alpha_3$	= 0. 2763 9320 2250 0210 3035 9082 6331 2687
$\alpha_4$	= 0. 7236 0679 7749 9789 6964 0917 3668 7313
$\alpha_5$	= 1
$\alpha_6$	= 1
$\gamma_{10}$	= 0. 5
$\gamma_{20}$	= 0. 1986 5582 5841 6589 5553 5003 0345 2015
$\gamma_{21}$	= 0. 6314 7573 0333 3052 9285 4556 4891 6417 $\cdot 10^{-1}$
$\gamma_{30}$	= 0. 3048 6326 7791 6771 8184 6207 9832 3010 $\cdot 10^{-1}$
$\gamma_{31}$	= -0. 7453 5599 2499 9298 9880 3057 8895 7709 $\cdot 10^{-2}$
$\gamma_{32}$	= 0. 1516 3834 2708 4209 5982 9510 9713 6197 $\cdot 10^{-1}$
$\gamma_{40}$	= 0. 5284 7006 5541 6561 5148 7125 3501 0323 $\cdot 10^{-1}$
$\gamma_{41}$	= 0. 7453 5599 2499 9298 9880 3057 8895 7709 $\cdot 10^{-2}$
$\gamma_{42}$	= 0
$\gamma_{43}$	= 0. 2015 0283 2395 8245 7068 3715 5695 3047
$\gamma_{50}$	= 0. 8 $\cdot 10^{-1}$
$\gamma_{51}$	= 0. 3333 3333 3333 3333 3333 3333 3333 3333 $\cdot 10^{-2}$
$\gamma_{52}$	= 0
$\gamma_{53}$	= 0. 3089 5639 2320 8238 6967 1746 1484 2624
$\gamma_{54}$	= 0. 1077 1027 4345 8427 9699 4920 5182 4043
$\gamma_{60} = c_0$	= 0. 8333 3333 3333 3333 3333 3333 3333 3333 $\cdot 10^{-1}$
$\gamma_{61} = c_1$	= 0
$\gamma_{62} = c_2$	= 0
$\gamma_{63} = c_3$	= 0. 3015 0283 2395 8245 7068 3715 5695 3047
$\gamma_{64} = c_4$	= 0. 1151 6383 4270 8420 9598 2951 0971 3620
$\gamma_{65} = c_5$	= 0
$\dot{c}_0$	= 0. 8333 3333 3333 3333 3333 3333 3333 3333 $\cdot 10^{-1}$
$\dot{c}_1$	= 0
$\dot{c}_2$	= 0
$\dot{c}_3$	= 0. 4166 6666 6666 6666 6666 6666 6666 6667
$\dot{c}_4$	= 0. 4166 6666 6666 6666 6666 6666 6666 6667
$\dot{c}_5$	= 0. 8333 3333 3333 3333 3333 3333 3333 3333 $\cdot 10^{-1}$

TABLE 14. APPLICATION OF THE VARIOUS FORMULAS TO ORBIT NO. 1

$$\text{Problem: } \begin{cases} \ddot{x} = -x/(\sqrt{x^2 + y^2})^3 \\ \ddot{y} = -y/(\sqrt{x^2 + y^2})^3 \end{cases} \quad \text{Initial Values: } \begin{cases} x_0 = \frac{49}{25}, \dot{x}_0 = 0 \\ y_0 = 0, \dot{y}_0 = \frac{1}{7} \end{cases}$$

Results for  $t = 2\pi$

Formula	Steps	$\Delta x$	$\Delta y$	$\Delta \dot{x}$	$\Delta \dot{y}$	7094 Time (min.)
RK 5(6)-8 [2]	4061	$0.940 \cdot 10^{-13}$	$0.269 \cdot 10^{-13}$	$0.824 \cdot 10^{-13}$	$-0.708 \cdot 10^{-14}$	0.57
RKN 5(6)-6-x [1]	5180	$-0.338 \cdot 10^{-12}$	$0.189 \cdot 10^{-12}$	$-0.180 \cdot 10^{-12}$	$0.248 \cdot 10^{-13}$	0.40
RKN 5(6)-6-ẋ [1]	2564	$0.366 \cdot 10^{-14}$	$0.338 \cdot 10^{-13}$	$0.160 \cdot 10^{-13}$	$0.167 \cdot 10^{-15}$	0.20
RK 6(7)-10 [2]	2273	$-0.873 \cdot 10^{-13}$	$0.706 \cdot 10^{-13}$	$-0.421 \cdot 10^{-13}$	$0.655 \cdot 10^{-14}$	0.40
RKN 6(7)-7-x [1]	1231	$0.466 \cdot 10^{-14}$	$0.781 \cdot 10^{-13}$	$0.608 \cdot 10^{-14}$	$-0.486 \cdot 10^{-15}$	0.12
RKN 6(7)-8-ẋ [1]	584	$0.403 \cdot 10^{-13}$	$-0.310 \cdot 10^{-14}$	$0.279 \cdot 10^{-13}$	$-0.448 \cdot 10^{-14}$	0.08
RK 7(8)-13 [2]	888	$0.980 \cdot 10^{-13}$	$-0.188 \cdot 10^{-13}$	$0.661 \cdot 10^{-13}$	$-0.697 \cdot 10^{-14}$	0.20
RKN 7(8)-9-x [1]	542	$-0.348 \cdot 10^{-12}$	$0.127 \cdot 10^{-12}$	$-0.213 \cdot 10^{-12}$	$0.170 \cdot 10^{-13}$	0.07
RKN 7(8)-10-ẋ [1]	573	$0.344 \cdot 10^{-13}$	$-0.434 \cdot 10^{-15}$	$0.245 \cdot 10^{-13}$	$-0.230 \cdot 10^{-14}$	0.08
RK 8(9)-17 [2]	491	$0.704 \cdot 10^{-13}$	$-0.143 \cdot 10^{-13}$	$0.462 \cdot 10^{-13}$	$-0.518 \cdot 10^{-14}$	0.20
RKN 8(9)-11-x [1]	334	$-0.130 \cdot 10^{-13}$	$0.446 \cdot 10^{-13}$	$-0.100 \cdot 10^{-13}$	$0.736 \cdot 10^{-15}$	0.07
RKN 8(9)-13-ẋ [1]	340	$0.592 \cdot 10^{-13}$	$-0.152 \cdot 10^{-13}$	$0.383 \cdot 10^{-13}$	$-0.429 \cdot 10^{-14}$	0.08

TABLE 15. APPLICATION OF THE VARIOUS FORMULAS TO ORBIT NO. 2

$$\text{Problem: } \begin{cases} \ddot{x} = -x/(\sqrt{x^2 + y^2})^3 \\ \ddot{y} = -y/(\sqrt{x^2 + y^2})^3 \end{cases} \quad \text{Initial Values: } \begin{cases} x_0 = \frac{1849}{925}, \dot{x}_0 = 0 \\ y_0 = 0, \dot{y}_0 = \frac{43}{1849} \end{cases}$$

Results for  $t = 2\pi$

Formula	Steps	$\Delta x$	$\Delta y$	$\Delta \dot{x}$	$\Delta \dot{y}$	7094 Time (min.)
RK 5(6)-8 [2]	6390	$0.555 \cdot 10^{-11}$	$-0.187 \cdot 10^{-12}$	$0.330 \cdot 10^{-11}$	$-0.645 \cdot 10^{-13}$	0.87
RKN 5(6)-6-x [1]	7363	$0.577 \cdot 10^{-11}$	$-0.172 \cdot 10^{-12}$	$0.343 \cdot 10^{-11}$	$-0.664 \cdot 10^{-13}$	0.57
RKN 5(6)-6- $\dot{x}$	4195	$-0.311 \cdot 10^{-11}$	$0.243 \cdot 10^{-12}$	$-0.182 \cdot 10^{-11}$	$0.364 \cdot 10^{-13}$	0.34
RK 6(7)-10 [2]	3630	$0.979 \cdot 10^{-11}$	$-0.460 \cdot 10^{-12}$	$0.579 \cdot 10^{-11}$	$-0.114 \cdot 10^{-12}$	0.62
RKN 6(7)-7-x [1]	1763	$0.189 \cdot 10^{-12}$	$0.257 \cdot 10^{-12}$	$0.118 \cdot 10^{-12}$	$-0.212 \cdot 10^{-14}$	0.17
RKN 6(7)-8- $\dot{x}$	956	$-0.589 \cdot 10^{-12}$	$0.486 \cdot 10^{-13}$	$-0.343 \cdot 10^{-12}$	$0.627 \cdot 10^{-14}$	0.11
RK 7(8)-13 [2]	1454	$0.159 \cdot 10^{-11}$	$-0.587 \cdot 10^{-13}$	$0.942 \cdot 10^{-12}$	$-0.184 \cdot 10^{-13}$	0.40
RKN 7(8)-9-x [1]	828	$0.243 \cdot 10^{-10}$	$-0.131 \cdot 10^{-11}$	$0.143 \cdot 10^{-10}$	$-0.287 \cdot 10^{-12}$	0.12
RKN 7(8)-10- $\dot{x}$	962	$-0.111 \cdot 10^{-11}$	$0.794 \cdot 10^{-13}$	$-0.652 \cdot 10^{-12}$	$0.129 \cdot 10^{-13}$	0.15
RK 8(9)-17 [2]	791	$-0.424 \cdot 10^{-12}$	$0.387 \cdot 10^{-13}$	$-0.247 \cdot 10^{-12}$	$0.488 \cdot 10^{-14}$	0.25
RKN 8(9)-11-x [1]	503	$-0.179 \cdot 10^{-11}$	$0.172 \cdot 10^{-12}$	$-0.105 \cdot 10^{-11}$	$0.208 \cdot 10^{-13}$	0.09
RKN 8(9)-13- $\dot{x}$	548	$0.352 \cdot 10^{-12}$	$-0.111 \cdot 10^{-13}$	$0.210 \cdot 10^{-12}$	$-0.406 \cdot 10^{-14}$	0.12

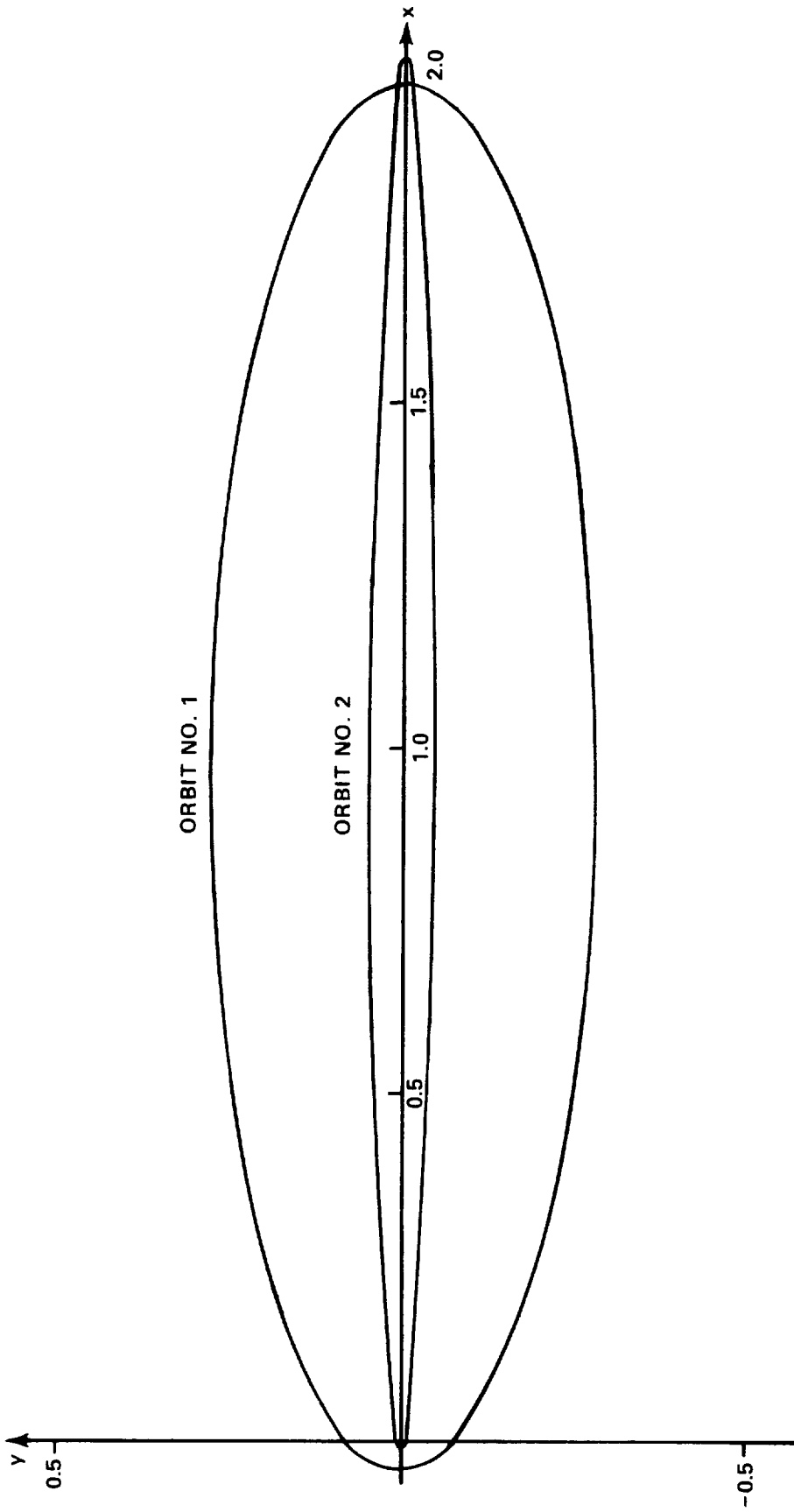


Figure 1. Central orbits of Section V.