RUNGE-KUTTA METHODS, TREES, AND MATHEMATICA

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Abstract. This paper presents a simple and elementary proof of Butcher’s theorem on the order conditions of Runge-Kutta methods. It is based on a recursive definition of rooted trees and avoids combinatorial tools such as labelings and Faà di Bruno’s formula. This strictly recursive approach can easily and elegantly be implemented using modern computer algebra systems like Mathe- mataica for automatically generating the order conditions. The full, but short source code is presented and applied to some instructive examples.

1. Introduction

A first step towards the construction of Runge-Kutta methods is the calculation of the order conditions that the coefficients have to obey. In the old days they were obtained by expanding the error term in a Taylor series by hand, a procedure which for higher orders sooner or later runs into difficulties because of the largely increasing combinatorial complexity. It was a major break-through when Butcher [1] published 1963 his result of systematically describing order conditions by rooted trees. The proof of this result has evolved very much in meantime, mainly under the influence of Butcher’s later work [3] and the contributions of Hairer and Wanner [7, 6]. In this paper we will present a simple and elementary proof of Butcher’s theorem by using very consequently the recursive structure of rooted trees. This way we avoid lengthy calculations of combinatorial coefficients, the use of tree-labelings, or Faà di Bruno’s formula as in [3, 6]. Our proof is very similar in spirit to the presentation of B-series by Hairer in Chapter 2 of his lecture notes [5].

As early as 1976 Jenks [8] posed the problem of automatically generating order conditions for Runge-Kutta methods using computer algebra systems, but no replies were received. In 1988 Keiper of Wolfram Research concluded that the method of automatically calculating Taylor expansions by brute force was bound to be very inefficient. Naturally he turned to the elegant results of Butcher’s. Utilizing them, he wrote the Mathematica package Butcher.m, which has been available as part of the standard distribution of Mathematica since then. This package was later considerably improved by Sofroniou [9] and offers a lot of sophisticated tools.

While teaching the simple proof of Butcher’s result in a first course on numerical ODEs, the author realized that the underlying recursive structure could also be exploited for a simple and elegant computer implementation. This approach differs from the work of Sofroniou in various respects. We will present the full source code in Mathematica and some applications.

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2. Runge-Kutta methods

The Runge-Kutta methods are one-step discretizations of initial-value problems for systems of \(d\) ordinary differential equations,

\[
x' = f(t, x), \quad x(t_0) = x_0,
\]

where the right-hand side \(f : [t_0, T] \times \Omega \subset \mathbb{R} \times \mathbb{R}^d \to \mathbb{R}^d\) is assumed to be sufficiently smooth. The continuous evolution \(x(t) = \Phi_{t_0}^{t}x_0\) of the initial-value problem is approximated in steps of length \(\tau\) by \(\Psi_{t}^{t+\tau}x\). This discrete evolution \(\Psi_{t}^{t+\tau}x\) is defined as an approximation of the integral-equation representation

\[
\Phi_{t+\tau}^{t}x = x + \int_{t}^{t+\tau} f(\sigma, \Phi_{\sigma}^{\tau}x) \, d\sigma
\]

by appropriate quadrature formulas:

\[
(1) \quad \Psi_{t}^{t+\tau}x = x + \tau \sum_{i=1}^{s} b_i k_i, \quad k_i = f\left(t + c_i \tau, x + \tau \sum_{j=1}^{s} a_{ij} k_j\right).
\]

The vectors \(k_i \in \mathbb{R}^d, i = 1, \ldots, s\), are called stages, \(s\) is the stage number. Following the standard notation, we collect the coefficients of the method into a matrix and two vectors

\[
A = (a_{ij})_{ij} \in \mathbb{R}^{s \times s}, \quad b = (b_1, \ldots, b_s)^T \in \mathbb{R}^s, \quad c = (c_1, \ldots, c_s)^T \in \mathbb{R}^s.
\]

The method is explicit, if \(A\) is strictly lower triangular. The method has order \(p \in \mathbb{N}\), if the error term expands to

\[
\Phi_{t}^{t+\tau}x - \Psi_{t}^{t+\tau}x = O(\tau^{p+1}).
\]

In terms of the Taylor expansion of the error \(\Phi - \Psi\), the vanishing of all lower order terms in \(\tau\) just defines the conditions which have to be satisfied by the coefficients \(A, b\) and \(c\) of a Runge-Kutta method.

If we choose \(c_i = \sum_{j=1}^{s} a_{ij}\), it can be shown that there is no loss of generality in considering autonomous systems only, i.e., those with no dependence of \(f\) on \(t\). Doing so, the expressions \(\Phi_{t}^{t+\tau}x\) and \(\Psi_{t}^{t+\tau}x\) are likewise independent of \(t\). We will write \(\Phi^r x\) and \(\Psi^r x\) for short, calling them the flow and the discrete flow of the continuous resp. the discrete system.

3. Elementary differentials and rooted trees

The Taylor expansions of both the phase flow \(\Phi^r x\) and the discrete flow \(\Psi^r x\) are linear combinations of elementary differentials like

\[
f^{(m)}(f', f' f, f) = \sum_{ijklm} \frac{\partial^3 f}{\partial x_i \partial x_j \partial x_k} \cdot \frac{\partial f_i}{\partial x_l} \cdot \frac{\partial f_j}{\partial x_m} \cdot \frac{\partial f_m}{\partial f_k}.
\]

We will use the short multilinear notation of the left hand side for the rest of the paper.

An elementary differential can be expressed uniquely by the structure of how the subterms enter the multilinear maps. For instance, looking at the expression
Runge-Kutta Methods, Trees, and Mathematica

\( f'''(f', f', f, f) \) we observe that \( f''' \) must be a third derivative, since three arguments make it three-linear. This structure can be expressed in general by rooted trees, e.g.,

expressing \( f'f''(f, f) \), expressing \( f''(f', f, f) \).

Every node with \( n \) children denotes a \( n \)th derivative of \( f \), which is applied as a multilinear map to further elementary differentials, according to the structure of the tree. We start reading off this structure by looking at the root. This defines a recursive procedure, if we observe the following: Having removed the root and its edges, a rooted tree \( \beta \) decomposes into rooted subtrees \( \beta_1, \ldots, \beta_n \) with strictly less nodes. The roots of the subtrees \( \beta_1, \ldots, \beta_n \) are exactly the \( n \) children of \( \beta \)'s root. This way a rooted tree \( \beta \) can be defined as the unordered list of its successors

\[
\beta = [\beta_1, \ldots, \beta_n], \quad \# \beta = 1 + \# \beta_1 + \ldots + \# \beta_n. 
\]

Here, we denote by \( \# \beta \) the order of a rooted tree \( \beta \), i.e., the number of its nodes. The root itself can be identified with the empty list, \( \circ = [\]. 

An application of this procedure shows for the examples above that \( f'(f''(f, f)) \) is expressed by \( [[\circ], \circ] \) and \( f''(f'(f), f) \) is expressed by \( [[\circ], \circ] \). The reader will observe the perfect matching of parentheses and commas. In general the relation between a rooted tree \( \beta = [\beta_1, \ldots, \beta_n] \) and its corresponding elementary differential \( f^{(\beta)}(x) \) is recursively defined by

\[
f^{(\beta)}(x) = f^{(n)}(x) \cdot \left(f^{(\beta_1)}(x), \ldots, f^{(\beta_n)}(x)\right).
\]

The dot of multiplication denotes the multilinear application of the derivative to the \( n \) given arguments. Due to the symmetry of the \( n \)-linear map \( f^{(n)} \), the order of the subtrees \( \beta_1, \ldots, \beta_n \) does not matter, which means, that \( f^{(\beta)} \) depends in a well-defined way on \( \beta \) as an unordered list only. From \( \circ = [\] \) we deduce \( f^{(\circ)} = f \). Analogously, each of the recursive definitions in the following will have a well-defined meaning if applied to the single root \( \circ = [\], mostly by using the reasonable convention that empty products evaluate to one and empty sums to zero—a convention that is also observed by most computer algebra systems.

4. A simple proof of Butcher’s theorem

We are now in a position to calculate and denote the Taylor expansion of the continuous flow \( \Phi^\tau \) in a clear and compact fashion.

Lemma 1. Given \( f \in C^p(\Omega, \mathbb{R}^d) \) the flow \( \Phi^\tau x \) expands to

\[
\Phi^\tau x = x + \sum_{\# \beta \leq p} \frac{\tau^{\# \beta}}{\beta!} \alpha_\beta f^{(\beta)}(x) + O(\tau^{p+1}). 
\]

The coefficients \( \beta! \) and \( \alpha_\beta \) belonging to a rooted tree \( \beta = [\beta_1, \ldots, \beta_n] \) are recursively defined by

\[
\beta! = (\# \beta) \beta_1! \cdot \ldots \cdot \beta_n!, \quad \alpha_\beta = \frac{\delta_\beta}{n!} \alpha_{\beta_1} \cdot \ldots \cdot \alpha_{\beta_n}.
\]
By \( \delta_\beta \) we denote the number of different ordered tuples \((\beta_1, \ldots, \beta_n)\) which correspond to the same unordered list \( \beta = [\beta_1, \ldots, \beta_n] \).

Proof. The assertion is obviously true for \( p = 0 \). We proceed by induction on \( p \).

Using the assertion for \( p \), the multivariate Taylor formula and the multilinearity of the derivatives we obtain

\[
 f(\Phi^\tau x) = f \left( x + \sum_{\#\beta \leq p} \frac{\tau^{\#\beta}}{\beta!} \alpha_\beta f(\beta) + O(\tau^{p+1}) \right)
\]

\[
 = \sum_{n=0}^{p} \frac{1}{n!} f^{(n)} \left( \sum_{\#\beta \leq p} \frac{\tau^{\#\beta}}{\beta!} \alpha_\beta f(\beta) + O(\tau^{p+1}) \right)
\]

\[
 = \sum_{n=0}^{p} \frac{1}{n!} \sum_{\#\beta \leq p} \frac{\tau^{\#\beta}}{\beta!} \alpha_\beta f(\beta) + O(\tau^{p+1})
\]

Plugging this into the integral form of the initial value problem we obtain

\[
 \Phi^\tau x = x + \int_0^\tau f(\Phi^\sigma x) d\sigma = x + \sum_{\#\beta \leq p+1} \frac{\tau^{\#\beta}}{\beta!} \alpha_\beta f(\beta) + O(\tau^{p+2}),
\]

which proves the assertion for \( p + 1 \). \( \square \)

A likewise clear and compact expression can be calculated for the Taylor expansion of the discrete flow.

Lemma 2. Given \( f \in C^p(\Omega, \mathbb{R}^d) \) the discrete flow \( \Phi^\tau x \) expands to

\[
 \Phi^\tau x = x + \sum_{\#\beta \leq p} \tau^{\#\beta} \alpha_\beta \cdot b^T A(\beta) f(\beta)(x) + O(\tau^{p+1}).
\]

The vector \( A(\beta) \in \mathbb{R}^s \), \( \beta = [\beta_1, \ldots, \beta_n] \), is recursively defined by

\[
 A_i^{(\beta)} = \left( A \cdot A(\beta_1) \right)_i \cdots \left( A \cdot A(\beta_n) \right)_i, \quad i = 1, \ldots, s.
\]

Proof. Because of the definition (6) of the discrete flow we have to prove that the stages \( k_i \) expand to

\[
 k_i = \sum_{\#\beta \leq p} \tau^{\#\beta-1} \alpha_\beta A_i^{(\beta)} f(\beta) + O(\tau^p).
\]

This is obviously the case for \( p = 0 \). We proceed by induction on \( p \). Using the assertion for \( p \), the definition of the stages \( k_i \), the multivariate Taylor formula and
the multilinearity of the derivatives we obtain

\[ k_i = f \left( x + \tau \left( \sum_{\# \beta \leq p} \tau^{\# \beta - 1} \alpha_\beta \left( A \cdot A^{(\beta)} \right)_i f^{(\beta)} + O(\tau^p) \right) \right) \]

\[ = \sum_{n=0}^{p} \frac{1}{n!} f^{(n)} \left( \sum_{\# \beta_1 \leq p} \tau^{\# \beta_1} \alpha_{\beta_1} \left( A \cdot A^{(\beta_1)} \right)_i f^{(\beta_1)} \right) \]

\[ \ldots, \sum_{\# \beta_n \leq p} \tau^{\# \beta_n} \alpha_{\beta_n} \left( A \cdot A^{(\beta_n)} \right)_i f^{(\beta_n)} \right) + O(\tau^{p+1}) \]

\[ = \sum_{n=0}^{p} \frac{1}{n!} \sum_{\# \beta_1 + \cdots + \# \beta_n \leq p} \tau^{\# \beta_1 + \cdots + \# \beta_n} \cdot \alpha_{\beta_1} \cdots \alpha_{\beta_n} \left( A \cdot A^{(\beta_1)} \right)_i \cdots \left( A \cdot A^{(\beta_n)} \right)_i f^{(n)} \cdot \left( f^{(\beta_1)} , \ldots , f^{(\beta_n)} \right) + O(\tau^{p+1}) \]

\[ = \sum_{n=0}^{p} \frac{1}{n!} \sum_{\beta_1 , \ldots , \beta_n} \tau^{\# \beta - 1} \cdot \frac{\delta_\beta}{n!} \alpha_{\beta_1} \cdots \alpha_{\beta_n} \cdot A^{(\beta)} f^{(\beta)} + O(\tau^{p+1}) \]

\[ = \sum_{\# \beta \leq p + 1} \tau^{\# \beta - 1} \alpha_\beta \cdot A^{(\beta)} f^{(\beta)} + O(\tau^{p+1}), \]

which proves the assertion for \( p + 1 \).

\[ \square \]

Comparing the coefficients of the elementary differentials in the expansions of both the phase flow and the discrete flow, we immediately obtain Butcher’s theorem [1].

**Theorem 3** (Butcher 1963). A Runge-Kutta-method \((b, A)\) is of order \( p \in \mathbb{N} \) for all \( f \in C^p(\Omega, \mathbb{R}^d) \), if the order conditions

\[ b^T A^{(\beta)} = 1/\beta! \]

are satisfied for all rooted trees \( \beta \) of order \( \# \beta \leq p \).

5. Generating order conditions with Mathematica

The recursive constructions underlying the proof of Butcher’s theorem can easily be realized using modern computer algebra systems like *Mathematica*. We assume that the reader is familiar with this particular package.

We begin by defining the recursive data-structure of a rooted tree as an unordered list—together with two simple routines for input and output:

```
Attributes[Tree] = {Orderless, Listable};
ToTree[f_] := Tree @ ToTree[f]; ToTree[f_Symbol] := Tree[];
Format[β_Tree] := StringReplace[ToString[List @@ β /. {} -> "⊙"],
{"{" -> "[", "}" -> "]", "→" -> "\[\]"}]]
```

Now, here is an example for the input of the tree representing the elementary differential \( f''(f''(f', f(f))), f(f, f''(f'), f)) \):

\[ f'''(f'', f', f(f)), f) = f''(f, f''(f'), f) \]

---

1 A *Mathematica* notebook with all the programs and examples of this e-print is included with the source files: http://arxiv.org/e-print/math.NA/0211049.tar.gz.
\[ \beta_1 = \text{ToTree}[f''[f, f'[f]], f]] \]
\[ \beta_2 = \text{ToTree}[f''[f, f''[f', [f]], f]] \]
If[\[\beta_1 == \beta_2, \beta_1, \] \[\circ, [\circ, [\circ]] \]

The definition (2) of the order \# \beta is simply expressed by the recursive procedure:
\[ \text{TreeOrder}[\beta] := 1 + \text{Plus}[\text{TreeOrder} /\beta] \]

As an example, we take the elementary differential \( f''(f'(f), f'(f), f) \):
\[ \beta = \text{ToTree}[f''[f', f'[f]], f]] \]
\[ \text{TreeOrder}[\beta] \]

8

The definition (4) of \( \beta! \) is analogously expressed by:
\[ \text{TreeFactorial}[\beta] := \text{TreeOrder}[\beta] \times [\text{TreeFactorial} /\beta] \]

The above used tree \( \beta \) of order 8 gives:
\[ \text{TreeFactorial}[\beta] \]

192

For the sake of completeness we also express the recursive definition (5) of \( \alpha_\beta \) using Mathematica:
\[ \text{TreeAlpha}[\beta] := \text{Length}[\text{Permutations}[\beta]] /\text{Length}[\beta] \times \text{TreeFactorial}[\beta] \]

An application to the above example yields:
\[ \text{TreeAlpha}[\beta] \]

1/2

We are now ready to map the recursive definition (7) of \( \mathcal{A}(\beta) \) and of the order condition \( b^T \mathcal{A}(\beta) = 1 /\beta! \) to Mathematica:
\[ \text{TreeA}[\beta, n_1] := \text{vars} = \{i, j, k, l, m, p, q, r, u, v, w\}; \]
\[ \times \text{TreeA}[\# +1] /\text{Evaluate}, \{\text{vars}[[n+1]], s\} /\text{Evaluate} &/\beta) \]
\[ \text{TreeOrderCondition}[\beta] := \text{Sum}[b, \text{TreeA}[\beta] /\text{Evaluate}, \{i, s\}] \]
\[ = 1 /\text{TreeFactorial}[\beta] \]

For convenience, the coordinate index of the vector \( \mathcal{A}(\beta) \) can be chosen from the list \{i, j, k, l, m, p, q, r, u, v, w\} and is passed by number as the second argument to TreeA. The order condition belonging to the above example is obtained as follows:
\[ \text{TreeOrderCondition}[\beta] \]

\[ \sum_{i=1}^s b_i \left( \sum_{j=1}^s a_{i,j} \right) \sum_{j=1}^s a_{i,j} \left( \sum_{k=1}^s a_{j,k} \right) \left( \sum_{k=1}^s a_{j,k} \sum_{l=1}^s a_{k,l} \right)^2 \]

Even the typesetting of this formula was done completely automatically, using Mathematica’s ability to generate \( \LaTeX \)-sources.

To generate all the order conditions for a given order \( p \), we need a device that constructs the set of all trees \( \beta \) with \# \( \beta \leq p \). There are, in principle, two different recursive approaches:
RUNGE-KUTTA METHODS, TREES, AND MATHEMATICA

- root-oriented: generate all trees $\beta$ of order $\#\beta = p$ by first, listing all integer partitions $p-1 = p_1 + \ldots + p_n$, $n = 1, \ldots, p-1$, and next, setting $\beta = [\beta_1, \ldots, \beta_n]$ for all trees $\beta_1, \ldots, \beta_n$ of order $\#\beta_1 = p_1 < \ldots, \#\beta = p_n < p$. These trees have already been generated by the recursion.
- leaf-oriented: Add a leaf to each node of the trees $\beta = [\beta_1, \ldots, \beta_n]$ of order $\#\beta = p-1$, increasing thereby the order exactly by one. This can be done recursively by adding a leaf to every node of the subtrees $\beta_1, \ldots, \beta_n$.

The root-oriented approach was chosen by Sofroniou [4] in his Mathematica package Butcher.m. It requires an efficient integer partition package and the handling of cartesian products. The leaf-oriented approach is as least as efficient as the other one, but much easier to code:

```
AddLeave[\beta_\_] := AddLeave[\beta] = Fold[Union, {Prepend[\beta, Tree[]]}],
ReplacePart[\beta, AddLeave[\beta[[\#]]], \#] & /@ Range[Length[\beta]]
Trees[order_] := NestList[Union @ AddLeave @ # &, {Tree[]}, order - 1]
```

Given an order $p$ this procedure generates a list of the sets of trees for each order $q \leq p$, e.g., `Trees[4]`

```
{{⊙}, {[⊙]}, {[⊙], [⊙]}, {[⊙], [⊙], [⊙], [⊙]}}
```

For instance, the number of trees for each order $p \leq 10$ is given by the entries of the following list: `Length /@ Trees[10]`

```
{1, 1, 2, 4, 9, 20, 48, 115, 286, 719}
```

The number of order conditions for $p = 10$ can thus be obtained by: `Plus @@%` 1205

Finally, for concrete calculations one has to specify the number $s$ of stages. The following procedure then generates the specific set of equations for explicit Runge-Kutta methods:

```
explicit = {a_{i,j} : > 0 /; i <= j, c_{i} -> 0};
OrderConditions[order_, stages_] :=
  autonomous = Table[Sum[a_{i,j}, {j, stages}] == c_{i}, {i, stages}];
  ((TreeOrderCondition @ Union @ Trees[order]) /. s -> stages/.
    ToRules[And @ autonomous, autonomous] /. explicit)
```

This way, we can automatically generate and typeset the order conditions for the classical explicit 4-stage Runge-Kutta methods of order 4:

```
First[OrderConditions[4, 4]]
```

```
\{b_1 + b_2 + b_3 + b_4 == 1, b_2 c_2 + b_3 c_3 + b_4 c_4 == \frac{1}{2},
\quad b_3 c_2 a_{3,2} + b_4 (c_2 a_{4,2} + c_3 a_{4,3}) == \frac{1}{6},
\quad b_4 c_2 a_{3,2} a_{4,3} == \frac{1}{24},
\quad b_3 c_2^2 a_{3,2} + b_4 (c_2^2 a_{4,2} + c_3^2 a_{4,3}) == \frac{1}{12},
\quad b_2 c_2^2 + b_3 c_3^2 + b_4 c_4^2 == \frac{1}{3},
\quad b_3 c_2 c_3 a_{3,2} + b_4 c_4 (c_2 a_{4,2} + c_3 a_{4,3}) == \frac{1}{8},
\quad b_2 c_2^3 + b_3 c_3^3 + b_4 c_4^3 == \frac{1}{4}\}
```
Remark 4. Even in the more recent literature one can find examples like [5], where order conditions for Runge-Kutta methods are generated by using a computer algebra system to calculate the Taylor expansions of the flow and the discrete flow directly. This approach is typically bound to scalar non-autonomous equations, i.e., $d = 1$. Besides being inefficient for higher orders, it is well-known [5] that for $p \geq 5$ additional order conditions for general systems make an appearance, which do not show up in the scalar case.

6. Examples of usage

The following simple procedure tempt to solve the order conditions for a given order $p$ and stage number $s$ by using brute force, i.e., Mathematica’s Solve-command. To simplify the task, the user is allowed to supply a set $\text{pre}$ of a priori chosen additional equations and assignments that he thinks to be helpful.

\begin{verbatim}
RungeKuttaMethod[p_, s_, pre_] :=
    rkTemplate = {Table[a[i, j], {i, s}], Table[b[i, j], {i, s}],
        Table[c[i, j], {i, s}]}/.explicit;
    conditions = pre \[Union] @OrderConditions[p, s];
    solveVars = Complement[Flatten[rkTemplate], {0}];
    sol = Solve[conditions, solveVars];
    Thread[{A, b, c} == MatrixForm/@rkTemplate/.#]&/@sol)
\end{verbatim}

Since Mathematica’s Solve-command uses a Gröbner-basis approach for solving systems of polynomial equations, we can show this way that the classical explicit 4-stage Runge-Kutta method of order $p = 4$ is uniquely given by the additional constraints $b_2 = b_3$ and $c_2 = c_3$: RungeKuttaMethod[4, 4, {b2 == b3, c2 == c3}]

\[
\begin{array}{cccc}
0 & 0 & 0 & 0 \\
\frac{1}{3} & 0 & 0 & 0 \\
0 & \frac{1}{3} & 0 & 0 \\
0 & 0 & 1 & 0 \\
\end{array}
\]

The next example is more demanding. In his book [6, p. 199], Butcher describes an algorithm for the construction of explicit 6-stage methods of order $p = 5$. The choices $c_6 = 1$ and $b_2 = 0$ together with the free parameters $c_2, c_3, c_4, c_5$ and $a_{43}$ yield a unique method. Butcher provides a two-parameter example by choosing $c_2 = u, c_3 = 1/4, c_4 = 1/2, c_5 = 3/4, a_{43} = v$. By just passing this additional information to Mathematica’s Solve-command we obtain the following solution:

\[
\begin{array}{cccc}
0 & 0 & 0 & 0 \\
\frac{1}{32} u & 0 & 0 & 0 \\
\frac{1}{32} u & 0 & 0 & 0 \\
\frac{1}{32} u & 0 & 0 & 0 \\
\frac{1}{32} u & 0 & 0 & 0 \\
\end{array}
\]

\[
\begin{array}{cccc}
\frac{1}{4} (1 + v) & 0 & 0 & 0 \\
\frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u \\
\frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u \\
\frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u \\
\frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u & \frac{1}{16} u \\
\end{array}
\]

\[
\begin{array}{cccc}
0 & \frac{16}{45} & \frac{2}{15} & \frac{16}{45} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\end{array}
\]

\[
\begin{array}{cccc}
0 & \frac{1}{4} & \frac{1}{2} & \frac{1}{4} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\end{array}
\]

\[
\begin{array}{cccc}
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\end{array}
\]

\[
\begin{array}{cccc}
0 & \frac{1}{4} & \frac{1}{2} & \frac{1}{4} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\end{array}
\]

\[
\begin{array}{cccc}
0 & \frac{1}{4} & \frac{1}{2} & \frac{1}{4} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\frac{7}{90} & 0 & \frac{16}{45} & \frac{2}{15} \\
\end{array}
\]
This result shows that the coefficients $a_{51}$ and $a_{52}$ of Butcher's solution [3, p. 199] are in error, a fact that was already observed by Sofroniou [9] using the Mathematica package Butcher.m.

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