

Parallel iteration of symmetric Runge-Kutta methods for nonstiff initial-value problems

Cong N.h.

Afdeling Numerieke Wiskunde, Centre for Mathematics and Computer Science, P.O. Box 94079, 1090 GB Amsterdam, Netherlands; Faculty of Mathematics, Mechanics and Informatics, University of Hanoi, Thuong Dinh, Dong Da, Hanoi, Viet Nam

Abstract: This paper discusses parallel iteration schemes for collocation-based, symmetric Runge-Kutta (SRK) methods for solving nonstiff initial-value problems. Our main result is the derivation of four A-stable SRK corrector methods of orders 4, 6, 8 and 10 that optimize the rate of convergence when iterated by means of the highly parallel fixed-point iteration process. The resulting PISRK method (parallel iterated SRK method) shows considerably increased efficiency when compared with the fixed-point iteration process applied to Gauss-Legendre correctors. ?? 1994.

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Correspondence Address: Cong, N.h.; Afdeling Numerieke Wiskunde, Centre for Mathematics and Computer Science, P.O. Box 94079, 1090 GB Amsterdam, Netherlands

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Authors with affiliations:

1. Cong, N.h., Afdeling Numerieke Wiskunde, Centre for Mathematics and Computer Science, P.O. Box 94079, 1090 GB Amsterdam, Netherlands, Faculty of Mathematics, Mechanics and Informatics, University of Hanoi, Thuong Dinh, Dong Da, Hanoi, Viet Nam