

Accepted Manuscript

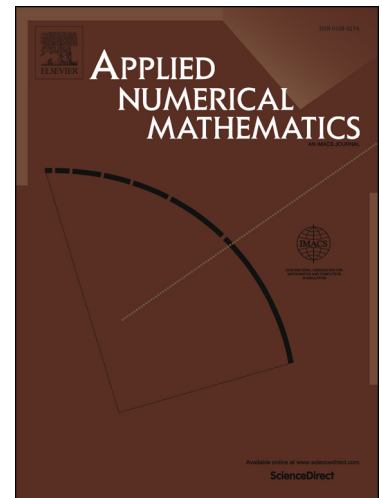
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PII: S0168-9274(17)30091-0
DOI: <http://dx.doi.org/10.1016/j.apnum.2017.04.001>
Reference: APNUM 3195

To appear in: *Applied Numerical Mathematics*

Received date: 2 March 2017
Accepted date: 3 April 2017



Please cite this article in press as: M. Braś et al., Order reduction phenomenon for general linear methods, *Appl. Numer. Math.* (2017), <http://dx.doi.org/10.1016/j.apnum.2017.04.001>

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Order reduction phenomenon for general linear methods

Michał Braś^a, Angelamaria Cardone^{b,*}, Zdzisław Jackiewicz^{a,c}, Bruno Welfert^c

^a*Faculty of Applied Mathematics, AGH University of Science and Technology, Kraków, Poland.*

^b*Dipartimento di Matematica, Università di Salerno, Via Giovanni Paolo II n. 132, I-84084 Fisciano (Salerno), Italy.*

^c*School of Mathematical and Statistical Sciences, Arizona State University, Tempe, Arizona 85287, and Faculty of Applied Mathematics.*

Abstract

The order reduction phenomenon for general linear methods (GLMs) for stiff differential equations is investigated. It turns out that, similarly as for standard Runge-Kutta methods, the effective order of convergence for a large class of GLMs applied to stiff differential systems, is equal to the stage order of the method. In particular, it is demonstrated that the global error $\|e^{[n]}\|$ of GLMs of order p and stage order q applied to the Prothero-Robinson test problem $y'(t) = \lambda(y(t) - \varphi(t)) + \varphi'(t)$, $t \in [t_0, T]$, $y(t_0) = \varphi(t_0)$, is $\mathcal{O}(h^q) + \mathcal{O}(h^p)$ as $h \rightarrow 0$ and $h\lambda \rightarrow -\infty$. Moreover, for GLMs with Runge-Kutta stability which are $A(0)$ -stable and for which the stability function $R(z)$ of the underlying Runge-Kutta methods, (i.e., the corresponding RK methods which have the same absolute stability properties as the GLMs), is such that $R(\infty) \neq 1$, the global error satisfies $\|e^{[n]}\| = \mathcal{O}(h^{q+1}) + \mathcal{O}(h^p)$ as $h \rightarrow 0$ and $h\lambda \rightarrow -\infty$. These results are confirmed by numerical experiments.

Keywords: General linear methods, order conditions, linear stability analysis, Prothero-Robinson problem, stiff differential systems, order reduction phenomenon

*corresponding author

Email addresses: bras@agh.edu.pl (Michał Braś), ancardone@unisa.it (Angelamaria Cardone), jackiewicz@asu.edu (Zdzisław Jackiewicz), welfert@asu.edu (Bruno Welfert)

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