

## Properties of the Taylor Series Expansion Coefficients of the Jacobian Elliptic Functions

By Alois Schett

**Abstract.** Properties of the Taylor series expansion coefficients of the Jacobian elliptic functions and tables for the first fifteen leading terms are given. Relations of these coefficients with the randomization distributions are shown.

Little is known about the Taylor series expansion coefficients of the Jacobian elliptic functions  $\text{sn}(u, k)$ ,  $\text{cn}(u, k)$  and  $\text{dn}(u, k)$ . No recurrence formula exists for these coefficients. Only four to five leading terms of the series are given in literature ([1], [2]).

We present in this paper properties of these coefficients, show relations between them and randomization distributions [3, p. 51], and give tables for the first fifteen leading terms.

We consider the differential equations

$$(1) \quad \begin{aligned} \frac{d}{du} y_1(u) - C_1 y_2(u) y_3(u) &= 0, \\ \frac{d}{du} y_2(u) - C_2 y_1(u) y_3(u) &= 0, \\ \frac{d}{du} y_3(u) - C_3 y_1(u) y_2(u) &= 0. \end{aligned}$$

Solution functions of (1) for  $C_1 = 1$ ,  $C_2 = -1$ ,  $C_3 = -k^2$  are the Jacobian elliptic functions  $y_1 = \text{sn}(u, k)$ ,  $y_2 = \text{cn}(u, k)$ ,  $y_3 = \text{dn}(u, k)$  ([1], [2]).

The formal Taylor series of the functions  $y_1, y_2, y_3$  read

$$(2) \quad \begin{aligned} y_1(u) &= \sum_{n=0}^{\infty} \frac{(u - u_0)^n}{n!} \left[ \sum a_{j_1 j_2 j_3} C_1^{j_1} C_2^{j_2} C_3^{j_3} y_{10}^{i_1} y_{20}^{i_2} y_{30}^{i_3} \right], \\ y_2(u) &= \sum_{n=0}^{\infty} \frac{(u - u_0)^n}{n!} \left[ \sum b_{h_1 h_2 h_3} C_1^{h_1} C_2^{h_2} C_3^{h_3} y_{10}^{s_1} y_{20}^{s_2} y_{30}^{s_3} \right], \\ y_3(u) &= \sum_{n=0}^{\infty} \frac{(u - u_0)^n}{n!} \left[ \sum c_{r_1 r_2 r_3} C_1^{r_1} C_2^{r_2} C_3^{r_3} y_{10}^{q_1} y_{20}^{q_2} y_{30}^{q_3} \right]. \end{aligned}$$

The summation over the indices  $j_1, j_2, j_3; h_1, h_2, h_3; r_1, r_2, r_3$  and their relation to the exponents of  $y_{10}, y_{20}, y_{30}$  are specified in Theorem I.

$$y_{m0} = y_m(u_0) \quad (m = 1, 2, 3).$$

For  $u_0 = 0, y_{10} = 0, y_{20} = y_{30} = 1$ , this series is convergent in the region  $|u| < K'$  [2], where

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$$K' = K(k') = \int_0^{\pi/2} \frac{d\theta}{\sqrt{(1 - k'^2 \sin^2\theta)}}, \quad k' = \sqrt{1 - k^2}.$$

For the explicit series of (2), the elements  $a_{j_1 j_2 j_3}$ ,  $b_{h_1 h_2 h_3}$ ,  $c_{r_1 r_2 r_3}$  have to be determined and summation over the indices has to be specified.

THEOREM I.  $a_{j_1 j_2 j_3} \neq 0$  only for

$$j_1 = 1, 2, \dots, J_1; \quad J_1 = \begin{cases} n/2 & \text{for } n \text{ even,} \\ (n + 1)/2 & \text{for } n \text{ odd,} \end{cases}$$

$$j_2 = 0, 1, \dots, J_2; \quad J_2, J_3 = \begin{cases} n/2 & \text{for } n \text{ even,} \\ (n - 1)/2 & \text{for } n \text{ odd,} \end{cases}$$

$$j_3 = 0, 1, \dots, J_3;$$

and  $j_1, j_2, j_3$  satisfying the relation  $j_1 + j_2 + j_3 = n$ .  $i_1, i_2, i_3$  is obtained from the relations  $i_1 = n + 1 - 2j_1, i_2 = n - 2j_2, i_3 = n - 2j_3$ .  $b_{h_1 h_2 h_3} \neq 0$  only for  $h_1 = j_3, h_2 = j_1, h_3 = j_2$ .

The exponents  $s_1, s_2, s_3$  are related to  $h_1, h_2, h_3$  as follows:  $s_1 = n - 2h_1, s_2 = n + 1 - 2h_2, s_3 = n - 2h_3$ .  $c_{r_1 r_2 r_3} \neq 0$  only for  $r_1 = j_2, r_2 = j_3, r_3 = j_1$ . The exponents  $q_1, q_2, q_3$  are defined by the relations  $q_1 = n - 2r_1, q_2 = n - 2r_2, q_3 = n + 1 - 2r_3$ .

For  $u_0 = 0$ , i.e.,

$$y_1(u_0 = 0) = \text{sn}(0, k) = 0, \quad y_2(u_0 = 0) = \text{cn}(0, k) = 1,$$

$$y_3(u_0 = 0) = \text{dn}(0, k) = 1,$$

we obtain

$$a_{j_1 j_2 j_3} \neq 0 \quad \text{only for } j_1 = (n + 1)/2; j_2 = 0, 1, \dots, (n - 1)/2; n \text{ odd,}$$

$$b_{h_1 h_2 h_3} \neq 0 \quad \text{only for } h_3 = n/2; h_1 = 0, 1, \dots, n/2 - 1; n \text{ even,}$$

$$c_{r_1 r_2 r_3} \neq 0 \quad \text{only for } r_2 = n/2; r_3 = 1, 2, \dots, n/2; n \text{ even.}$$

In the following table the elements  $a_{j_1 j_2 j_3}$ ,  $b_{h_1 h_2 h_3}$ ,  $c_{r_1 r_2 r_3}$  and the exponents  $i_1, i_2, i_3; s_1, s_2, s_3; q_1, q_2, q_3$  are given as an illustration for  $n = 3$  and  $n = 4$ .

TABLE I

| $n=3$ | $a_{j_1 j_2 j_3}$ | $j_1$ | $j_2$ | $j_3$ | $i_1$ | $i_2$ | $i_3$ | $b_{h_1 h_2 h_3}$ | $h_1$ | $h_2$ | $h_3$ | $s_1$ | $s_2$ | $s_3$ | $c_{r_1 r_2 r_3}$ | $r_1$ | $r_2$ | $r_3$ | $q_1$ | $q_2$ | $q_3$ |
|-------|-------------------|-------|-------|-------|-------|-------|-------|-------------------|-------|-------|-------|-------|-------|-------|-------------------|-------|-------|-------|-------|-------|-------|
|       | 1                 | 2     | 1     | 0     | 0     | 1     | 3     | 4                 | 1     | 1     | 1     | 2     | 1     | 4     | 1                 | 1     | 1     | 1     | 1     | 2     |       |
|       | 1                 | 2     | 0     | 1     | 0     | 3     | 1     | 1                 | 1     | 2     | 0     | 1     | 0     | 3     | 1                 | 1     | 0     | 2     | 1     | 3     | 0     |
|       | 4                 | 1     | 1     | 1     | 2     | 1     | 1     | 1                 | 0     | 2     | 1     | 3     | 0     | 1     | 1                 | 0     | 1     | 2     | 3     | 1     | 0     |
| $n=4$ | 14                | 2     | 1     | 1     | 1     | 2     | 2     | 4                 | 2     | 1     | 1     | 0     | 3     | 2     | 4                 | 2     | 1     | 1     | 0     | 2     | 3     |
|       | 1                 | 2     | 2     | 0     | 1     | 0     | 4     | 1                 | 2     | 2     | 0     | 0     | 1     | 4     | 1                 | 2     | 0     | 2     | 0     | 4     | 1     |
|       | 4                 | 1     | 2     | 1     | 3     | 0     | 2     | 14                | 1     | 2     | 1     | 2     | 1     | 2     | 14                | 1     | 1     | 2     | 2     | 2     | 1     |
|       | 1                 | 2     | 0     | 2     | 1     | 4     | 0     | 4                 | 1     | 1     | 2     | 2     | 3     | 0     | 4                 | 1     | 2     | 1     | 2     | 0     | 3     |
|       | 4                 | 1     | 1     | 2     | 3     | 2     | 0     | 1                 | 0     | 2     | 2     | 4     | 1     | 0     | 1                 | 0     | 2     | 2     | 4     | 0     | 1     |

The following identities and symmetries are valid:

THEOREM II.

$$a_{j_1 j_2 j_3} = b_{j_3 j_1 j_2} = c_{j_2 j_3 j_1},$$

$$a_{j_1 j_2 j_3} = a_{j_1 j_3 j_2};$$

and therefore,

$$b_{j_3 j_1 j_2} = b_{j_2 j_1 j_3},$$

$$c_{j_2 j_3 j_1} = c_{j_3 j_2 j_1}.$$

Theorems III/1, III/2 and III/3 show relations between the randomization distribution and the elements  $a_{j_1 j_2 j_3}$ ,  $b_{h_1 h_2 h_3}$  and  $c_{r_1 r_2 r_3}$ .

THEOREM III/1. *The sum of all elements  $a_{j_1 j_2 j_3}$  for a given  $n$  is equal to  $n!$ .*

Example:  $n = 4$ .

$$a_{1112} + a_{1211} + a_{2012} + a_{2111} + a_{2201} = 4 + 4 + 1 + 14 + 1 = 24 = 4!$$

THEOREM III/2. *For a given  $n = 2$ , the following relation is valid:*

$$\sum_{j_3=0}^{J_3} a_{j_1 j_2 j_3} \geqslant RU_{j_2}, \quad j_2 = 0, 1, \dots, J_2,$$

where  $RU_{j_2}$  is the number of permutations of  $n$  natural numbers with  $j_2$  runs up. Tables of the numbers  $RU_{j_2}$  are given in [3, p. 260, Table 7.2.2].

Example:  $n = 3$ .

$$a_{201} = 1 = RU_0, \quad a_{210} + a_{111} = 1 + 4 = 5 = RU_1.$$

|       | Permutations | One run up<br>(underlined) | Zero run up<br>(underlined) |
|-------|--------------|----------------------------|-----------------------------|
|       | 123          | <u>123</u>                 | 123                         |
|       | 132          | <u>132</u>                 | 132                         |
|       | 231          | <u>231</u>                 | 231                         |
|       | 213          | <u>213</u>                 | 213                         |
|       | 312          | <u>312</u>                 | 312                         |
|       | 321          | <u>321</u>                 | <u>321</u>                  |
| Total | $6 = n!$     | $5 = RU_1$                 | $1 = RU_0$                  |

THEOREM III/3. *For a given  $n \geqslant 2$  the following relation is valid:*

$$\sum_{j_2=0}^{J_2} a_{j_1 j_2 j_3} = P_{j_1}, \quad j_1 = 1, 2, \dots, J_1,$$

where  $P_{j_1}$  is the number of permutations of  $n$  natural numbers with  $j_1 - 1$  peaks. The

numbers  $P_{j_1}$  are tabulated in [3, p. 261, Table 7.3].

Example:  $n = 3$ .

$$a_{111} = 4 = P_1, \quad a_{201} + a_{210} = 1 + 1 = 2 = P_2.$$

|       | Permutations | One peak<br>(underlined) | Zero peak<br>(underlined) |
|-------|--------------|--------------------------|---------------------------|
|       | 123          | 123                      | <u>123</u>                |
|       | 132          | <u>132</u>               | 132                       |
|       | 231          | <u>231</u>               | 231                       |
|       | 213          | 213                      | <u>213</u>                |
|       | 312          | 312                      | <u>312</u>                |
|       | 321          | 321                      | <u>321</u>                |
| Total | $6 = n!$     | $2 = P_2$                | $4 = P_1$                 |

Similar results can be obtained for  $b_{h_1 h_2 h_3}$  and  $c_{r_1 r_2 r_3}$  using Theorem II.

These theorems can be proved by mathematical induction. Theorem III/1 follows from Theorem III/2 or Theorem III/3 since the number of permutations of  $n$  natural numbers is equal to  $n!$ .

Table II, in the microfiche section attached to this issue, lists the elements  $a_{j_1 j_2 j_3}$  for  $n = 0, 1, 2, \dots, 15$ .

Putting  $u_0 = 0$  the explicit terms of the series for  $\text{sn}(u, k)$ ,  $\text{cn}(u, k)$  and  $\text{dn}(u, k)$  read (Theorem I, Theorem II and Table II):

$$\begin{aligned} \text{sn}(u, k) &= u - (1 + k^2) \frac{u^3}{3!} + (1 + 14k^2 + k^4) \frac{u^5}{5!} - (1 + 135k^2 + 135k^4 + k^6) \frac{u^7}{7!} \\ &\quad + (1 + 1228k^2 + 5478k^4 + 1228k^6 + k^8) \frac{u^9}{9!} \\ &\quad - (1 + 11069k^2 + 165826k^4 + 165826k^6 + 11069k^8 + k^{10}) \frac{u^{11}}{11!} \\ &\quad + (1 + 99642k^2 + 4494351k^4 + 13180268k^6 + 4494351k^8 \\ &\quad\quad\quad + 99642k^{10} + k^{12}) \frac{u^{13}}{13!} \\ &\quad - (1 + 896803k^2 + 116294673k^4 + 834687179k^6 + 834687179k^8 \\ &\quad\quad\quad + 116294673k^{10} + 896803k^{12} + k^{14}) \frac{u^{15}}{15!} + \dots \\ &= \sum_{n_0=1; (n_0 \text{ odd})}^{\infty} (-1)^{(n_0-1)/2} \left( \sum_{j_2=0}^{(n_0-1)/2} a_{j_1 j_2 j_3} k^{2j_2} \right) \frac{u^{n_0}}{n_0!}, \quad j_1 = \frac{n_0 + 1}{2} \end{aligned}$$

(terms for  $n_0 \leq 7$  are given in [2]);

$$\begin{aligned}
\operatorname{cn}(u, k) &= 1 - \frac{u^2}{2!} + (1 + 4k^2) \frac{u^4}{4!} - (1 + 44k^2 + 16k^4) \frac{u^6}{6!} \\
&\quad + (1 + 408k^2 + 912k^4 + 64k^6) \frac{u^8}{8!} \\
&\quad - (1 + 3688k^2 + 30768k^4 + 15808k^6 + 256k^8) \frac{u^{10}}{10!} \\
&\quad + (1 + 33212k^2 + 870640k^4 + 1538560k^6 + 259328k^8 + 1024k^{10}) \frac{u^{12}}{12!} \\
&\quad - (1 + 298932k^2 + 22945056k^4 + 106923008k^6 + 65008896k^8 \\
&\quad\quad\quad + 4180992k^{10} + 4096k^{12}) \frac{u^{14}}{14!} + \dots \\
&= 1 + \sum_{n_e=2; (n_e \text{ even})}^{\infty} (-1)^{n_e/2} \left( \sum_{h_1=0}^{n_e/2-1} b_{h_1 n_2 h_3} k^{2h_1} \right) \frac{u^{n_e}}{n_e!}, \quad h_3 = n_e/2
\end{aligned}$$

(terms for  $n_e \leq 8$  are given in [2]);

$$\begin{aligned}
\operatorname{dn}(u, k) &= 1 - k^2 \frac{u^2}{2!} + (4 + k^2) k^2 \frac{u^4}{4!} - (16 + 44k^2 + k^4) k^2 \frac{u^6}{6!} \\
&\quad + (64 + 912k^2 + 408k^4 + k^6) k^2 \frac{u^8}{8!} \\
&\quad - (256 + 15808k^2 + 30768k^4 + 3688k^6 + k^8) \frac{u^{10} k^2}{10!} \\
&\quad + (1024 + 259328k^2 + 1538560k^4 + 870640k^6 + 33212k^8 + k^{10}) \frac{u^{12} k^2}{12!} \\
&\quad - (4096 + 4180992k^2 + 65008896k^4 + 106923008k^6 \\
&\quad\quad\quad + 22945056k^8 + 298932k^{10} + k^{12}) \frac{u^{14} k^2}{14!} + \dots \\
&= 1 + \sum_{n_e=2; (n_e \text{ even})}^{\infty} (-1)^{n_e/2} \left( \sum_{r_3=1}^{n_e/2} c_{r_1 r_2 r_3} k^{2(r_3-1)} \right) \frac{u^{n_e} k^2}{n_e!}, \quad r_2 = n_e/2
\end{aligned}$$

(terms for  $n_e \leq 8$  are given in [2]).

CEN  
Saclay, France

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ADDENDUM TO  
 PROPERTIES OF THE TAYLOR SERIES EXPANSION  
 COEFFICIENTS OF THE JACOBIAN ELLIPTIC FUNCTIONS

(this issue, p. 143 )

by

Alois Schett

CEN

Saclay, France

TABLE II: The elements  $a_{j_1 j_2 j_3}$  for  $n = 0, 1, 2, \dots, 15$  are tabulated. Only the indices  $j_1, j_2$  are explicitly given:  $j_3 = n - j_1 - j_2$  (see Theorem I).  $RU_{j_2}$  is the number of permutations of  $n$  natural numbers with  $j_2$  runs up and  $P_{j_1}$  is the number of permutations of  $n$  natural numbers with  $j_1 - 1$  peaks. The elements  $b_{h_1 h_2 h_3}$  and  $c_{r_1 r_2 r_3}$  can be obtained from  $a_{j_1 j_2 j_3}$  using Theorem II.

$$a_{000}=1; a_{100}=1$$

| $j_3 \backslash j_2$ | 0 | 1 | $n=2$   |
|----------------------|---|---|---|
| 0                    |   | 1 | 1   |
| 1                    | 1 |   | 1   |
| 2                    |   |   | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_3 \backslash j_2$ | 0 | 1 | $n=3$   |
|----------------------|---|---|---|
| 0                    |   | 1 | 1   |
| 1                    | 1 | 4 | 5   |
| 2                    | 4 |   | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_3 \backslash j_2$ | 0  | 1  | 2 | $n=4$   |
|----------------------|----|----|---|---|
| 0                    |    |    | 1 | 1   |
| 1                    |    | 14 | 4 | 18  |
| 2                    | 1  | 4  |   | 5   |
| 3                    | 16 | 8  |   | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_3 \backslash j_2$ | 0  | 1  | 2  | $n=5$   |
|----------------------|----|----|----|---|
| 0                    |    |    | 1  | 1   |
| 1                    |    | 14 | 44 | 58  |
| 2                    | 1  | 44 | 16 | 61  |
| 3                    | 16 | 88 | 16 | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_3 \backslash j_2$ | 0   | 1   | 2   | 3  | $n=6$   |
|----------------------|-----|-----|-----|----|---|
| 0                    |     |     |     | 1  | 1   |
| 1                    |     |     | 135 | 44 | 179   |
| 2                    |     | 135 | 328 | 16 | 479   |
| 3                    | 1   | 44  | 16  |    | 61  |
| 4                    | 272 | 416 | 32  |    | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_3 \backslash j_2$ | 0   | 1    | 2    | 3   | $n=7$   |
|----------------------|-----|------|------|-----|---|
| 0                    |     |      |      | 1   | 1   |
| 1                    |     |      | 135  | 408 | 543   |
| 2                    |     | 135  | 2064 | 912 | 3111  |
| 3                    | 1   | 408  | 912  | 64  | 1385  |
| 4                    | 272 | 1870 | 1824 | 64  | $P_{i_1} \begin{matrix} RU \\ i_2 \end{matrix}$ |

| $j_2 \backslash j_3$ | 0     | 1    | 2     | 3     | 4   | $n=8$                         |
|----------------------|-------|------|-------|-------|-----|-------------------------------|
| 0                    |       |      |       |       | 1   | 1                             |
| 1                    |       |      |       | 1228  | 408 | 1636                          |
| 2                    |       |      | 5478  | 11880 | 912 | 18270                         |
| 3                    |       | 1228 | 11880 | 5856  | 64  | 19028                         |
| 4                    | 1     | 408  | 912   | 64    |     | 1385                          |
| 7936                 | 24576 | 7680 | 128   |       |     | $P_{i_1} \backslash RU_{i_2}$ |

| $j_2 \backslash j_3$ | 0      | 1      | 2     | 3      | 4     | $n=9$                         |
|----------------------|--------|--------|-------|--------|-------|-------------------------------|
| 0                    |        |        |       |        | 1     | 1                             |
| 1                    |        |        |       | 1228   | 3688  | 4916                          |
| 2                    |        |        | 5478  | 64920  | 30768 | 101166                        |
| 3                    |        | 1228   | 64920 | 124320 | 15808 | 206276                        |
| 4                    | 1      | 3688   | 30768 | 15808  | 256   | 50521                         |
| 7936                 | 137216 | 185856 | 31616 | 256    |       | $P_{i_1} \backslash RU_{i_2}$ |



| $j_2 \backslash j_3$ | 0       | 1       | 2      | 3       | 4      | 5     | $n=10$                        |
|----------------------|---------|---------|--------|---------|--------|-------|-------------------------------|
| 0                    |         |         |        |         |        | 1     | 1                             |
| 1                    |         |         |        |         | 11069  | 3688  | 14757                         |
| 2                    |         |         |        | 165826  | 343648 | 30768 | 540242                        |
| 3                    |         |         | 165826 | 1146480 | 621648 | 15808 | 1949762                       |
| 4                    |         | 11069   | 343648 | 621648  | 96896  | 256   | 1073577                       |
| 5                    | 1       | 3688    | 30768  | 15808   | 256    |       | 50521                         |
| 353792               | 1841152 | 1304832 | 128512 | 512     |        |       | $P_{j_1} \backslash RU_{j_2}$ |

| $j_2 \backslash j_3$ | 0       | 1        | 2       | 3       | 4       | 5       | $n=11$                        |
|----------------------|---------|----------|---------|---------|---------|---------|-------------------------------|
| 0                    |         |          |         |         |         | 1       | 1                             |
| 1                    |         |          |         |         | 11069   | 33242   | 44281                         |
| 2                    |         |          |         | 165826  | 1782800 | 870640  | 2819266                       |
| 3                    |         |          | 165826  | 5429352 | 9756048 | 1538560 | 16889786                      |
| 4                    |         | 11069    | 1782800 | 9756048 | 5657456 | 259328  | 17460707                      |
| 5                    | 1       | 33242    | 870640  | 1538560 | 259328  | 1024    | 2702765                       |
| 353792               | 9061376 | 21253376 | 8728576 | 518656  | 1024    |         | $P_{j_1} \backslash RU_{j_2}$ |

| $j_2 \backslash j_3$ | 0         | 1         | 2        | 3        | 4         | 5        | 6       | $n = 12$           |
|----------------------|-----------|-----------|----------|----------|-----------|----------|---------|--------------------|
| 0                    |           |           |          |          |           |          | 1       | 1                  |
| 1                    |           |           |          |          |           | 19642    | 33212   | 132854             |
| 2                    |           |           |          |          | 4494351   | 9129868  | 870640  | 14494859           |
| 3                    |           |           |          | 13180268 | 78650552  | 44593984 | 1538560 | 37963364           |
| 4                    |           |           | 4494351  | 78650552 | 131469216 | 26721792 | 259328  | 241595339          |
| 5                    |           | 99642     | 9129868  | 44593984 | 26721792  | 1566208  | 1024    | 82112598           |
| 6                    | 1         | 33212     | 870640   | 1538560  | 259328    | 1024     |         | 2702765            |
| 22368256             | 175627264 | 222398464 | 56520704 | 2084864  | 2048      |          |         | $P_{j_1} RU_{j_2}$ |

| $j_2 \backslash j_3$ | 0         | 1         | 2          | 3         | 4          | 5         | 6         | $n = 13$           |
|----------------------|-----------|-----------|------------|-----------|------------|-----------|-----------|--------------------|
| 0                    |           |           |            |           |            |           | 1         | 1                  |
| 1                    |           |           |            |           |            | 99642     | 298932    | 398574             |
| 2                    |           |           |            |           | 4494351    | 46363428  | 22945056  | 73802835           |
| 3                    |           |           |            | 13180268  | 350988072  | 610611072 | 106923008 | 1687802420         |
| 4                    |           |           | 4494351    | 350988072 | 1609152704 | 980493312 | 65008896  | 3002137335         |
| 5                    |           | 99642     | 46363428   | 610611072 | 980493312  | 227876208 | 4180992   | 189618654          |
| 6                    | 1         | 298932    | 22945056   | 106923008 | 65008896   | 4180992   | 4096      | 199360981          |
| 22368256             | 795300864 | 288264960 | 2174832640 | 357888000 | 836184     | 4096      |           | $P_{j_1} RU_{j_2}$ |

| $j_2 \backslash j_3$ | 0          | 1           | 2           | 3          | 4           | 5           | 6          | 7         | $n=14$                    |
|----------------------|------------|-------------|-------------|------------|-------------|-------------|------------|-----------|---------------------------|
| 0                    |            |             |             |            |             |             |            | 1         | 1                         |
| 1                    |            |             |             |            |             |             | 896803     | 298932    | 1195735                   |
| 2                    |            |             |             |            |             | 116294673   | 234158760  | 22945056  | 313398489                 |
| 3                    |            |             |             |            | 834687179   | 4674655500  | 2679876768 | 106923008 | 8236192455                |
| 4                    |            |             |             | 834687179  | 11318443824 | 18163000896 | 4210012160 | 65008896  | 34591152955               |
| 5                    |            |             | 116294673   | 4674655500 | 18163000896 | 11627894284 | 1050465024 | 4180992   | 3557641869                |
| 6                    |            | 896803      | 234158760   | 2679876768 | 4210012160  | 1050465024  | 25135104   | 4096      | 8200598715                |
| 7                    | 1          | 298932      | 22945056    | 106923008  | 65008896    | 4180992     | 4096       |           | 199360981                 |
| 1903757312           | 2401670208 | 41831645440 | 22261765120 | 2230947840 | 33494088    | 8192        |            |           | $P_{j_1} \text{RU}_{j_2}$ |

| $j_2 \backslash j_3$ | 0          | 1           | 2           | 3            | 4            | 5            | 6            | 7          | $n=15$                    |
|----------------------|------------|-------------|-------------|--------------|--------------|--------------|--------------|------------|---------------------------|
| 0                    |            |             |             |              |              |              |              | 1          | 1                         |
| 1                    |            |             |             |              |              |              | 896803       | 2690416    | 3587219                   |
| 2                    |            |             |             |              |              | 116294673    | 1178416608   | 586629984  | 1881341265                |
| 3                    |            |             |             |              | 834687179    | 20015036304  | 34199593440  | 6337665152 | 6138082075                |
| 4                    |            |             |             | 834687179    | 47310326336  | 195642911424 | 123561102848 | 9860988448 | 37209516235               |
| 5                    |            |             | 116294673   | 20015036304  | 195642911424 | 294351274240 | 81225837312  | 2536974336 | 59888328289               |
| 6                    |            | 896803      | 1178416608  | 34199593440  | 123561102848 | 81225837312  | 8680206336   | 67047424   | 218913100771              |
| 7                    | 1          | 2690416     | 586629984   | 6337665152   | 9860988448   | 2536974336   | 67047424     | 16384      | 1991512195                |
| 1903757312           | 8970261200 | 46085826496 | 55974881040 | 112172651520 | 18754155008  | 134094848    | 16384        |            | $P_{j_1} \text{RU}_{j_2}$ |



Table 3 (continuation)

| k            | 2                   |                    |                   |                    | 3               |                  |                    |                      |                      |                      |                         |
|--------------|---------------------|--------------------|-------------------|--------------------|-----------------|------------------|--------------------|----------------------|----------------------|----------------------|-------------------------|
|              | 1                   | 2                  | 3                 | 4                  | 1               | 2                | 3                  | 1                    | 2                    | 3                    | 4                       |
| e            | $\frac{1}{2}$       | 1                  | $\frac{3}{2}$     | 2                  | $\frac{1}{3}$   | $\frac{1}{3}$    | $\frac{2}{3}$      | $\frac{1}{3}$        | $\frac{2}{3}$        | 1                    | $\frac{1}{3}$           |
| $\alpha_0$   | $\frac{103}{359}$   | $\frac{-19}{275}$  | $\frac{11}{501}$  | $\frac{1}{351}$    | $\frac{-2}{11}$ | $\frac{-16}{97}$ | $\frac{2}{187}$    | $\frac{-688}{4333}$  | $\frac{29}{2887}$    | $\frac{1}{1214}$     | $\frac{-8464}{54391}$   |
| $\alpha_1$   | $\frac{256}{359}$   | $\frac{-256}{275}$ | $\frac{512}{501}$ | $\frac{-352}{351}$ | $\frac{9}{11}$  | $\frac{81}{97}$  | $\frac{-27}{187}$  | $\frac{8019}{4333}$  | $\frac{729}{2887}$   | $\frac{81}{607}$     | $\frac{150903}{54391}$  |
| $\alpha_2$   | 1                   | 1                  | 1                 | 1                  | $\frac{18}{11}$ | 0                | $\frac{-162}{187}$ | $\frac{11664}{4333}$ | $\frac{-3645}{2887}$ | $\frac{-1377}{1214}$ | $\frac{104976}{54391}$  |
| $\alpha_3$   |                     |                    |                   |                    | 1               | 1                | 1                  | 1                    | 1                    | 1                    | 1                       |
| $\beta_{10}$ | $\frac{38}{359}$    | $\frac{26}{1375}$  | $\frac{-2}{501}$  | 0                  | 0               | $\frac{4}{97}$   | 0                  | $\frac{30}{619}$     | $\frac{-6}{2887}$    | 0                    | $\frac{13896}{271955}$  |
| $\beta_{11}$ | $\frac{256}{359}$   | $\frac{768}{1375}$ | $\frac{64}{167}$  | $\frac{128}{351}$  | 0               | $\frac{54}{97}$  | 0                  | $\frac{-2916}{4333}$ | $\frac{-243}{2887}$  | $\frac{-81}{2428}$   | $\frac{406782}{271955}$ |
| $\beta_{12}$ | $\frac{168}{359}$   | $\frac{676}{1375}$ | $\frac{100}{167}$ | $\frac{74}{117}$   | 0               | $\frac{108}{97}$ | $\frac{108}{187}$  | $\frac{-1458}{4333}$ | $\frac{972}{2887}$   | $\frac{243}{607}$    | $\frac{577368}{271955}$ |
| $\beta_{13}$ |                     |                    |                   |                    | $\frac{6}{11}$  | $\frac{44}{97}$  | $\frac{6}{11}$     | $\frac{1854}{4333}$  | $\frac{1377}{2887}$  | $\frac{1209}{2428}$  | $\frac{113064}{271955}$ |
| $\beta_{20}$ | $\frac{26}{1795}$   | $\frac{2}{1375}$   | 0                 | 0                  | 0               | 0                | 0                  | $\frac{18}{4333}$    | 0                    | 0                    | $\frac{1656}{271955}$   |
| $\beta_{21}$ | $\frac{128}{1795}$  | $\frac{128}{1375}$ | $\frac{32}{501}$  | $\frac{16}{351}$   | 0               | 0                | 0                  | $\frac{-729}{4333}$  | 0                    | 0                    | $\frac{13122}{54391}$   |
| $\beta_{22}$ | $\frac{-164}{1795}$ | $\frac{-28}{275}$  | $\frac{-26}{167}$ | $\frac{-62}{351}$  | 0               | 0                | 0                  | $\frac{1458}{4333}$  | $\frac{486}{2887}$   | $\frac{81}{607}$     | $\frac{-52488}{271955}$ |
| $\beta_{23}$ |                     |                    |                   |                    |                 | $\frac{-6}{97}$  | $\frac{-18}{187}$  | $\frac{-297}{4333}$  | $\frac{-252}{2887}$  | $\frac{-117}{1214}$  | $\frac{-19188}{271955}$ |
| $\beta_{30}$ | $\frac{4}{5385}$    | 0                  | 0                 | 0                  |                 |                  |                    | 0                    | 0                    | 0                    | $\frac{72}{271955}$     |
| $\beta_{31}$ | $\frac{128}{5385}$  | $\frac{64}{4125}$  | 0                 | 0                  |                 |                  |                    | 0                    | 0                    | 0                    | $\frac{8748}{271955}$   |
| $\beta_{32}$ | $\frac{16}{1795}$   | $\frac{4}{375}$    | $\frac{32}{1503}$ | $\frac{28}{1053}$  |                 |                  |                    | 0                    | 0                    | 0                    | $\frac{17496}{271955}$  |
| $\beta_{33}$ |                     |                    |                   |                    |                 |                  |                    | $\frac{18}{4333}$    | $\frac{18}{2887}$    | $\frac{9}{1214}$     | $\frac{1584}{271955}$   |
| $\beta_{40}$ | 0                   | 0                  | 0                 | 0                  |                 |                  |                    |                      |                      |                      | 0                       |
| $\beta_{41}$ | 0                   | 0                  | 0                 | 0                  |                 |                  |                    |                      |                      |                      | 0                       |
| $\beta_{42}$ | $\frac{-2}{5385}$   | $\frac{-2}{4125}$  | $\frac{-2}{1503}$ | $\frac{-2}{1053}$  |                 |                  |                    |                      |                      |                      | 0                       |
| $\beta_{43}$ |                     |                    |                   |                    |                 |                  |                    |                      |                      |                      | $\frac{-54}{271955}$    |



Table 4. Truncation errors and stability of  $(k, l)$ -methods of

| k | l   | $\epsilon$ | order<br>p | $C_{p+1}$        | Stability |        |
|---|-----|------------|------------|------------------|-----------|--------|
| 1 | 1   | 1          | 1          | -1/2             | stable    |        |
|   | 2   | 1          | 3          | 1/72             | stable    |        |
|   |     | 2          | 2          | 1/6              | stable    |        |
|   | 3   | 1          | 5          | -1/7200          | stable    |        |
|   |     | 2          | 4          | -1/480           | stable    |        |
|   |     | 3          | 3          | -1/24            | stable    |        |
|   | 4   | 1          | 7          | 1/1411200        | stable    |        |
|   |     | 2          | 6          | 1/75600          | stable    |        |
|   |     | 3          | 5          | 1/3600           | stable    |        |
|   |     | 4          | 4          | 1/120            | stable    |        |
|   | 2   | 1          | 1/2        | 2                | -2/9      | stable |
|   |     | 2          | 1/2        | 5                | 1/1035    | stable |
| 1 |     |            | 4          | 1/255            | stable    |        |
| 3 |     | 1/2        | 8          | -1/1122660       | stable    |        |
|   |     | 1          | 7          | -1/189000        | stable    |        |
|   |     | 3/2        | 5          | -1/2205          | stable    |        |
| 4 |     | 1/2        | 11         | 1/3358624500     | stable    |        |
|   |     | 1          | 10         | 1/428793750      | stable    |        |
|   |     | 3/2        | 8          | 1/2840670        | stable    |        |
|   |     | 2          | 7          | 1/442260         | stable    |        |
| 3 |     | 1          | 1/3        | 3                | -3/22     | stable |
|   |     | 2          | 1/3        | 7                | 3/27160   | stable |
|   | 2/3 |            | 5          | 3/1870           | stable    |        |
|   | 3   | 1/3        | 11         | -3/266912800     | unstable  |        |
|   |     | 2/3        | 9          | -3/8083600       | stable    |        |
|   |     | 1          | 8          | -1/679840        | stable    |        |
|   | 4   | 1/3        | 15         | 9/30489418960000 | unstable  |        |
|   |     | 2/3        | 13         | 1/57342485200    | stable    |        |
|   |     | 1          | 12         | 3/31346315000    | stable    |        |
|   |     | 4/3        | 9          | 3/35205100       | stable    |        |
| 4 | 1   | 1/4        | 4          | -12/125          | stable    |        |
|   | 2   | 1/4        | 9          | 4/254625         | stable(*) |        |
|   |     | 1/2        | 7          | 6/39095          | stable    |        |
|   | 3   | 1/4        | 14         | -8/41783616875   | unstable  |        |
|   |     | 1/2        | 12         | -4/931805875     | unstable  |        |
|   |     | 3/4        | 9          | -4/7731325       | stable    |        |

highest order for a given  $\epsilon > 0$ .

(\*) This method has the essential root  $\zeta_2 = -1$  with the growth parameter  $\rho = 1$ .