

Pensive header: Finding the most general Runge-Kutta method.

```
n = 2; m = 2;
```

```
Clear[phi];
```

```
phi[x_0] = y_0;
```

```
phi[x_] := phi[x];
```

```
phi_k[x_] /; k >= 1 := phi_k[x] = Expand[
  D_x(phi_{k-1}[x]) /. phi'[x] -> f[x, phi[x]]
];
```

```
ExactSeries = Sum[1/k! phi_k[x] h^k /. x -> x_0 /. {f[x_0, y_0] -> f_{0,0}, f^{(i,j)}[x_0, y_0] -> f_{i,j}}
, {k, 0, n}];
```

$$y_0 + h f_{0,0} + \frac{1}{2} h^2 (f_{0,0} f_{0,1} + f_{1,0})$$

```
k_1 = f[x_0, y_0];
```

```
Table[
```

$$k_j = f\left[x_0 + h \gamma_j, y_0 + h \sum_{i=1}^{j-1} \alpha_{j,i} k_i\right],$$

```
{j, 2, m}
```

```
];
```

```
y_1 = y_0 + h Sum[beta_j k_j, {j, 1, m}];
```

```
ApproximationSeries =
```

```
(Series[y_1, {h, 0, n}] // Normal // Collect[#, h, Simplify] &) /.
```

```
{f[x_0, y_0] -> f_{0,0}, f^{(i,j)}[x_0, y_0] -> f_{i,j}}
```

$$y_0 + h (\beta_1 + \beta_2) f_{0,0} + h^2 \beta_2 (\gamma_2 f_{1,0} + f_{0,0} f_{0,1} \alpha_{2,1})$$

```
Union[Cases[ExactSeries, f_., Infinity]]
```

```
{f_{0,0}, f_{0,1}, f_{1,0}}
```

```
sol = SolveAlways[
```

```
ExactSeries == ApproximationSeries,
```

```
Union[{h}, Cases[ExactSeries, f_., Infinity]]
```

```
]
```

$$\left\{ \left\{ \beta_1 \rightarrow 1 - \beta_2, \gamma_2 \rightarrow \frac{1}{2\beta_2}, \alpha_{2,1} \rightarrow \frac{1}{2\beta_2} \right\} \right\}$$

```
sol = SolveAlways[
```

```
ExactSeries == ApproximationSeries &&
```

```
beta_1 == 1/6 && beta_2 == 1/3 && beta_3 == 1/3 && alpha_{3,1} == 0 && alpha_{4,1} == 0 && alpha_{4,2} == 0,
```

```
Union[{h}, Cases[ExactSeries, f_., Infinity]]
```

```
]
```

```
{}
```